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:	84.083850
ARS	ARGENTINE PESO								
		662,082.580	Local	1.000000	662,082.58	1.000000	662,082.58	0.00	10.80
			Base	0.012991	8,600.96	0.011893	7,874.08	-726.88	0.00
ARGENTINE PESO Total									
		662,082.580	Local		662,082.58		662,082.58	0.00	10.80
			Base		8,600.96		7,874.08	-726.88	0.00
AUSTRALIAN DOLLAR								Exchange Rate:	1.297101
AUD	AUSTRALIAN DOLLAR								
		331,098.440	Local	1.000000	331,098.44	1.000000	331,098.44	0.00	99.78
			Base	0.703452	232,911.72	0.770950	255,260.34	22,348.62	0.01
AUSTRALIAN DOLLAR Total									
		331,098.440	Local		331,098.44		331,098.44	0.00	99.78
			Base		232,911.72		255,260.34	22,348.62	0.01
BRAZILIAN REAL								Exchange Rate:	5.194200
BRL	BRAZILIAN REAL								
		203,710.310	Local	1.000000	203,710.31	1.000000	203,710.31	0.00	0.26
			Base	0.192114	39,135.55	0.192522	39,218.80	83.25	0.00
BRAZILIAN REAL Total									
		203,710.310	Local		203,710.31		203,710.31	0.00	0.26
			Base		39,135.55		39,218.80	83.25	0.00
EURO CURRENCY								Exchange Rate:	0.818565
INTERNATIONAL									
EUR	EURO CURRENCY								
		2,451,815.570	Local	1.000000	2,451,815.57	1.000000	2,451,815.57	0.00	23.99

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	1.196029	2,932,442.59	1.221650	2,995,260.69	62,818.10	0.17
INTERNATIONAL Total									
		2,451,815.570	Local		2,451,815.57		2,451,815.57	0.00	23.99
			Base		2,932,442.59		2,995,260.69	62,818.10	0.17
EURO CURRENCY Total									
		2,451,815.570	Local		2,451,815.57		2,451,815.57	0.00	23.99
			Base		2,932,442.59		2,995,260.69	62,818.10	0.17
INDONESIAN RUPIAH								Exchange Rate:	14,050.000000
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	6.39
			Base	0.000069	231,485.08	0.000071	238,520.04	7,034.96	0.01
INDONESIAN RUPIAH Total									
		3,351,206,546.000	Local		3,351,206,546.00		3,351,206,546.00	0.00	6.39
			Base		231,485.08		238,520.04	7,034.96	0.01
JAPANESE YEN								Exchange Rate:	103.255000
JPY	JAPANESE YEN								
		45,602,765.000	Local	1.000000	45,602,765.00	1.000000	45,602,765.00	0.00	9.01
			Base	0.009265	422,515.11	0.009685	441,651.88	19,136.77	0.03
JAPANESE YEN Total									
		45,602,765.000	Local		45,602,765.00		45,602,765.00	0.00	9.01
			Base		422,515.11		441,651.88	19,136.77	0.03
MEXICAN PESO								Exchange Rate:	19.899500
MXN	MEXICAN PESO (NEW)								
		16,210,216.220	Local	1.000000	16,210,216.22	1.000000	16,210,216.22	0.00	2.38
			Base	0.053059	860,097.65	0.050253	814,604.20	-45,493.45	0.05
MEXICAN PESO Total									
		16,210,216.220	Local		16,210,216.22		16,210,216.22	0.00	2.38

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Base Currency: 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		860,097.65		814,604.20	-45,493.45	0.05
POUND STERLING								Exchange Rate:	0.731261
GBP	POUND STERLING								
		1,081,314.800	Local	1.000000	1,081,314.80	1.000000	1,081,314.80	0.00	100.00
			Base	1.293620	1,398,810.18	1.367501	1,478,698.85	79,888.67	0.08
POUND STERLING Total									
		1,081,314.800	Local		1,081,314.80		1,081,314.80	0.00	100.00
			Base		1,398,810.18		1,478,698.85	79,888.67	0.08
RUSSIAN RUBLE								Exchange Rate:	73.946250
RUB	RUSSIAN RUBLE								
		3,576,860.400	Local	1.000000	3,576,860.40	1.000000	3,576,860.40	0.00	0.39
			Base	0.013187	47,166.82	0.013523	48,371.09	1,204.27	0.00
RUSSIAN RUBLE Total									
		3,576,860.400	Local		3,576,860.40		3,576,860.40	0.00	0.39
			Base		47,166.82		48,371.09	1,204.27	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		2,944,503.600	Local	1.000000	2,944,503.60	1.000000	2,944,503.60	0.00	0.18
			Base	1.000000	2,944,503.60	1.000000	2,944,503.60	0.00	0.17
US DOLLAR Total									
		2,944,503.600	Local		2,944,503.60		2,944,503.60	0.00	0.18
			Base		2,944,503.60		2,944,503.60	0.00	0.17
CASH Total									
		3,424,270,912.920	Base		9,117,669.26		9,263,963.57	146,294.31	0.53

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
313385BE5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000					0.010000	29 Jan 2021		
		Local	1,320,000.000	99.992378	1,319,899.39	99.995139	1,319,935.83	36.44	0.08
		Base		99.992378	1,319,899.39	99.995139	1,319,935.83	36.44	0.08
7839989D1	SSC GOVERNMENT MM GVMXX					0.030451	31 Dec 2030		
		Local	5,817,245.380	100.000000	5,817,245.38	100.000000	5,817,245.38	0.00	0.35
		Base		100.000000	5,817,245.38	100.000000	5,817,245.38	0.00	0.33
9127962F5	TREASURY BILL 03/21 0.00000					0.010000	25 Mar 2021		
		Local	2,570,000.000	99.975792	2,569,377.85	99.983333	2,569,571.66	193.81	0.15
		Base		99.975792	2,569,377.85	99.983333	2,569,571.66	193.81	0.15
9127964D8	TREASURY BILL 02/21 0.00000					0.010000	18 Feb 2021		
		Local	4,110,000.000	99.988000	4,109,506.80	99.991875	4,109,666.07	159.27	0.25
		Base		99.988000	4,109,506.80	99.991875	4,109,666.07	159.27	0.23
9127964N6	TREASURY BILL 03/21 0.00000					0.010000	18 Mar 2021		
		Local	180,000.000	99.979417	179,962.95	99.985806	179,974.45	11.50	0.01
		Base		99.979417	179,962.95	99.985806	179,974.45	11.50	0.01
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
		Local	12,940,000.000	99.963945	12,935,334.42	99.972847	12,936,486.40	1,151.98	0.77
		Base		99.963945	12,935,334.42	99.972847	12,936,486.40	1,151.98	0.74
912796A58	TREASURY BILL 01/21 0.00000					0.010000	05 Jan 2021		
		Local	1,810,000.000	99.998889	1,809,979.89	99.999986	1,809,999.75	19.86	0.11
		Base		99.998889	1,809,979.89	99.999986	1,809,999.75	19.86	0.10
912796F79	CASH MGMT BILL 05/21 0.00000					0.010000	04 May 2021		
		Local	6,680,000.000	99.969250	6,677,945.90	99.971667	6,678,107.36	161.46	0.40
		Base		99.969250	6,677,945.90	99.971667	6,678,107.36	161.46	0.38
US DOLLAR Total									
		Local	35,427,245.380		35,419,252.58		35,420,986.90	1,734.32	2.12
		Base			35,419,252.58		35,420,986.90	1,734.32	2.02

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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
CASH EQUIVALENT Total									
		35,427,245.380	Base		35,419,252.58		35,420,986.90	1,734.32	2.02
FIXED INCOME									
ARGENTINE PESO								Exchange Rate:	84.083850
ACI1JWNB3	BONCER BONDS 08/21 1					1.000000	05 Aug 2021		
		4,110,727.000	Local	94.058872	3,866,503.44	133.000000	5,467,266.91	1,600,763.47	89.20
	Original Face:	4,110,727.000	Base	1.981107	81,437.91	1.581754	65,021.61	-16,416.30	0.00
ARGENTINE PESO Total									
		4,110,727.000	Local		3,866,503.44		5,467,266.91	1,600,763.47	89.20
	Original Face:	4,110,727.000	Base		81,437.91		65,021.61	-16,416.30	0.00
BRAZILIAN REAL								Exchange Rate:	5.194200
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023		
		8,773,000.000	Local	99.255943	8,707,723.87	110.400160	9,685,406.04	977,682.17	12.58
			Base	28.369026	2,488,814.69	21.254507	1,864,657.90	-624,156.79	0.11
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
		11,656,000.000	Local	115.740003	13,490,654.79	118.218931	13,779,598.60	288,943.81	17.90
			Base	23.569699	2,747,284.13	22.759796	2,652,881.79	-94,402.34	0.15
BJ0X0KII3	NOTA DO TESOURO NACIONAL NOTES 01/25 10					10.000000	01 Jan 2025		
		10,807,000.000	Local	115.543831	12,486,821.78	115.616610	12,494,687.04	7,865.26	16.23
			Base	22.491912	2,430,700.93	22.258791	2,405,507.50	-25,193.43	0.14
BRAZILIAN REAL Total									
		31,236,000.000	Local		34,685,200.44		35,959,691.68	1,274,491.24	46.71
			Base		7,666,799.75		6,923,047.19	-743,752.56	0.39
EURO CURRENCY								Exchange Rate:	0.818565
ITALY									
ACI15K5Y4	BUONI POLIENNALI DEL TES SR UNSECURED REGS 10/21 2.3					2.300000	15 Oct 2021		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	7,600,000.000	101.571467	7,719,431.52	102.240880	7,770,306.88	50,875.36	76.01
		Base		116.296509	8,838,534.70	124.902580	9,492,596.04	654,061.34	0.54
ITALY Total									
		Local	7,600,000.000		7,719,431.52		7,770,306.88	50,875.36	76.01
		Base			8,838,534.70		9,492,596.04	654,061.34	0.54
EURO CURRENCY Total									
		Local	7,600,000.000		7,719,431.52		7,770,306.88	50,875.36	76.01
		Base			8,838,534.70		9,492,596.04	654,061.34	0.54
INDONESIAN RUPIAH								Exchange Rate:	14,050.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
		Local	41,010,000,000.000	100.693794	41,294,525,048.33	107.631597	44,139,717,929.70	2,845,192,881.37	84.19
		Base		0.007081	2,904,042.07	0.007661	3,141,616.93	237,574.86	0.18
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5					7.500000	15 Jun 2035		
		Local	4,450,000,000.000	98.437624	4,380,474,257.83	111.000000	4,939,500,000.00	559,025,742.17	9.42
		Base		0.006963	309,843.23	0.007900	351,565.84	41,722.61	0.02
INDONESIAN RUPIAH Total									
		Local	45,460,000,000.000		45,674,999,306.16		49,079,217,929.70	3,404,218,623.54	93.61
		Base			3,213,885.30		3,493,182.77	279,297.47	0.20
MEXICAN PESO								Exchange Rate:	19.899500
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
		Local	150,126,300.000	109.365727	164,186,719.79	115.173000	172,904,963.50	8,718,243.71	25.36
		Base		5.960823	8,948,762.52	5.787733	8,688,909.95	-259,852.57	0.50
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
		Local	132,310,000.000	102.947246	136,209,500.91	118.017000	156,148,292.70	19,938,791.79	22.90
		Base		5.345355	7,072,439.82	5.930652	7,846,845.03	774,405.21	0.45
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
		Local	76,440,000.000	112.513086	86,005,002.97	121.559890	92,920,379.92	6,915,376.95	13.63
		Base		5.628519	4,302,439.84	6.108691	4,669,483.15	367,043.31	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
MEXICAN PESO Total									
		358,876,300.000	Local		386,401,223.67		421,973,636.12	35,572,412.45	61.89
			Base		20,323,642.18		21,205,238.13	881,595.95	1.21
RUSSIAN RUBLE								Exchange Rate:	73.946250
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15					8.150000	03 Feb 2027		
		53,660,000.000	Local	99.684822	53,490,875.52	113.692713	61,007,509.80	7,516,634.28	6.73
			Base	1.571322	843,171.16	1.537505	825,025.07	-18,146.09	0.05
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.050000	19 Jan 2028		
		148,713,000.000	Local	94.218891	140,115,739.82	108.020000	160,639,782.60	20,524,042.78	17.72
			Base	1.500589	2,231,570.64	1.460791	2,172,385.79	-59,184.85	0.12
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7					7.000000	25 Jan 2023		
		19,200,000.000	Local	100.369468	19,270,937.94	105.051000	20,169,792.00	898,854.06	2.23
			Base	1.632391	313,419.03	1.420640	272,762.88	-40,656.15	0.02
ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7					7.000000	16 Aug 2023		
		22,740,000.000	Local	100.350709	22,819,751.17	105.450000	23,979,330.00	1,159,578.83	2.65
			Base	1.620580	368,519.81	1.426036	324,280.54	-44,239.27	0.02
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25					7.250000	10 May 2034		
		4,910,000.000	Local	98.776862	4,849,943.91	108.800000	5,342,080.00	492,136.09	0.59
			Base	1.558811	76,537.62	1.471339	72,242.74	-4,294.88	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
		98,790,000.000	Local	101.298285	100,072,575.37	107.400000	106,100,460.00	6,027,884.63	11.70
			Base	1.594956	1,575,656.65	1.452406	1,434,832.19	-140,824.46	0.08
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65					7.650000	10 Apr 2030		
		222,140,000.000	Local	106.420149	236,401,718.37	112.905000	250,807,167.00	14,405,448.63	27.67
			Base	1.604290	3,563,770.37	1.526852	3,391,749.64	-172,020.73	0.19
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7					7.700000	16 Mar 2039		
		240,670,000.000	Local	113.635594	273,486,784.53	114.212000	274,874,020.40	1,387,235.87	30.32
			Base	1.678239	4,039,018.18	1.544527	3,717,213.79	-321,804.39	0.21

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Base Currency: USD - US DOLLAR

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RUSSIAN RUBLE Total									
		810,823,000.000	Local		850,508,326.63		902,920,141.80	52,411,815.17	99.61
			Base		13,011,663.46		12,210,492.64	-801,170.82	0.70
US DOLLAR								Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.750000	28 Jul 2025		
		320,000.000	Local	99.861694	319,557.42	115.085100	368,272.32	48,714.90	0.02
			Base	99.861694	319,557.42	115.085100	368,272.32	48,714.90	0.02
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
		782,100.000	Local	100.602803	786,814.52	99.583300	778,840.99	-7,973.53	0.05
			Base	100.602803	786,814.52	99.583300	778,840.99	-7,973.53	0.04
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		42,000.000	Local	87.591024	36,788.23	115.538073	48,525.99	11,737.76	0.00
			Base	87.591024	36,788.23	115.538073	48,525.99	11,737.76	0.00
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
		10,000.000	Local	111.892600	11,189.26	115.092806	11,509.28	320.02	0.00
			Base	111.892600	11,189.26	115.092806	11,509.28	320.02	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
		530,000.000	Local	100.192494	531,020.22	106.653796	565,265.12	34,244.90	0.03
			Base	100.192494	531,020.22	106.653796	565,265.12	34,244.90	0.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
		680,000.000	Local	99.952607	679,677.73	101.496822	690,178.39	10,500.66	0.04
			Base	99.952607	679,677.73	101.496822	690,178.39	10,500.66	0.04
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
		980,000.000	Local	99.880464	978,828.55	102.029363	999,887.76	21,059.21	0.06
			Base	99.880464	978,828.55	102.029363	999,887.76	21,059.21	0.06
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
		850,000.000	Local	101.355378	861,520.71	101.441859	862,255.80	735.09	0.05
			Base	101.355378	861,520.71	101.441859	862,255.80	735.09	0.05
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	266,000.000	94.069921	250,225.99	99.660526	265,097.00	14,871.01	0.02
		Base		94.069921	250,225.99	99.660526	265,097.00	14,871.01	0.02
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
		Local	525,000.000	108.154004	567,808.52	117.144348	615,007.83	47,199.31	0.04
		Base		108.154004	567,808.52	117.144348	615,007.83	47,199.31	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	220,000.000	100.026464	220,058.22	137.551906	302,614.19	82,555.97	0.02
		Base		100.026464	220,058.22	137.551906	302,614.19	82,555.97	0.02
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
		Local	80,000.000	99.808013	79,846.41	104.608010	83,686.41	3,840.00	0.01
		Base		99.808013	79,846.41	104.608010	83,686.41	3,840.00	0.00
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	60,000.000	106.575067	63,945.04	109.039595	65,423.76	1,478.72	0.00
		Base		106.575067	63,945.04	109.039595	65,423.76	1,478.72	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
		Local	900,000.000	99.937591	899,438.32	103.639983	932,759.85	33,321.53	0.06
		Base		99.937591	899,438.32	103.639983	932,759.85	33,321.53	0.05
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	830,000.000	104.074120	863,815.20	110.584919	917,854.83	54,039.63	0.05
		Base		104.074120	863,815.20	110.584919	917,854.83	54,039.63	0.05
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	1,700,000.000	105.971724	1,801,519.30	112.069561	1,905,182.54	103,663.24	0.11
		Base		105.971724	1,801,519.30	112.069561	1,905,182.54	103,663.24	0.11
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
		Local	780,000.000	99.967926	779,749.82	107.179578	836,000.71	56,250.89	0.05
		Base		99.967926	779,749.82	107.179578	836,000.71	56,250.89	0.05
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	650,000.000	120.871994	785,667.96	125.382116	814,983.75	29,315.79	0.05
		Base		120.871994	785,667.96	125.382116	814,983.75	29,315.79	0.05
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	270,000.000	107.106259	289,186.90	111.517843	301,098.18	11,911.28	0.02
		Base		107.106259	289,186.90	111.517843	301,098.18	11,911.28	0.02
00400YAJ0	ACADEMY LTD 2020 TERM LOAN						28 Oct 2027		
		Local	170,000.000	99.020129	168,334.22	99.750000	169,575.00	1,240.78	0.01
		Base		99.020129	168,334.22	99.750000	169,575.00	1,240.78	0.01
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					1.427420	25 Jan 2023		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
		Local	80,000.000	100.179888	80,143.91	112.694258	90,155.41	10,011.50	0.01
		Base		100.179888	80,143.91	112.694258	90,155.41	10,011.50	0.01
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
		Local	440,000.000	99.379216	437,268.55	104.826355	461,235.96	23,967.41	0.03
		Base		99.379216	437,268.55	104.826355	461,235.96	23,967.41	0.03
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
		Local	90,000.000	99.979456	89,981.51	105.215412	94,693.87	4,712.36	0.01
		Base		99.979456	89,981.51	105.215412	94,693.87	4,712.36	0.01
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	200,000.000	99.072755	198,145.51	107.539799	215,079.60	16,934.09	0.01
		Base		99.072755	198,145.51	107.539799	215,079.60	16,934.09	0.01
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
		Local	926,468.880	99.731979	923,985.75	99.500000	921,836.54	-2,149.21	0.06
		Base		99.731979	923,985.75	99.500000	921,836.54	-2,149.21	0.05
01F012411	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	16 Jan 2036		
		Local	5,800,000.000	102.401738	5,939,300.78	102.890625	5,967,656.25	28,355.47	0.36
Original Face:		Base	5,800,000.000	102.401738	5,939,300.78	102.890625	5,967,656.25	28,355.47	0.34
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Jan 2051		
		Local	7,400,000.000	103.415092	7,652,716.81	103.878906	7,687,039.04	34,322.23	0.46
Original Face:		Base	7,400,000.000	103.415092	7,652,716.81	103.878906	7,687,039.04	34,322.23	0.44
01F020620	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	12 Feb 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
		11,100,000.000	Local	103.324184	11,468,984.38	103.703560	11,511,095.16	42,110.78	0.69
	Original Face:	11,100,000.000	Base	103.324184	11,468,984.38	103.703560	11,511,095.16	42,110.78	0.66
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	14 Jan 2051		
		10,000,000.000	Local	104.900313	10,490,031.26	105.414062	10,541,406.20	51,374.94	0.63
	Original Face:	10,000,000.000	Base	104.900313	10,490,031.26	105.414062	10,541,406.20	51,374.94	0.60
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
		170,000.000	Local	99.736494	169,552.04	98.632808	167,675.77	-1,876.27	0.01
			Base	99.736494	169,552.04	98.632808	167,675.77	-1,876.27	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		550,000.000	Local	96.611436	531,362.90	95.443012	524,936.57	-6,426.33	0.03
			Base	96.611436	531,362.90	95.443012	524,936.57	-6,426.33	0.03
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		80,000.000	Local	99.908900	79,927.12	100.224914	80,179.93	252.81	0.00
			Base	99.908900	79,927.12	100.224914	80,179.93	252.81	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		140,000.000	Local	99.679071	139,550.70	99.942834	139,919.97	369.27	0.01
			Base	99.679071	139,550.70	99.942834	139,919.97	369.27	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
		240,000.000	Local	100.131517	240,315.64	101.441081	243,458.59	3,142.95	0.01
			Base	100.131517	240,315.64	101.441081	243,458.59	3,142.95	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
		140,000.000	Local	83.859743	117,403.64	105.628738	147,880.23	30,476.59	0.01
			Base	83.859743	117,403.64	105.628738	147,880.23	30,476.59	0.01
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
		100,000.000	Local	99.997660	99,997.66	103.435796	103,435.80	3,438.14	0.01
			Base	99.997660	99,997.66	103.435796	103,435.80	3,438.14	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
		110,000.000	Local	99.931909	109,925.10	109.198648	120,118.51	10,193.41	0.01
			Base	99.931909	109,925.10	109.198648	120,118.51	10,193.41	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 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	740,000.000	100.513086	743,796.84	116.107038	859,192.08	115,395.24	0.05
		Base		100.513086	743,796.84	116.107038	859,192.08	115,395.24	0.05
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
		Local	740,000.000	109.844303	812,847.84	119.809674	886,591.59	73,743.75	0.05
		Base		109.844303	812,847.84	119.809674	886,591.59	73,743.75	0.05
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		Local	200,000.000	99.864505	199,729.01	131.757354	263,514.71	63,785.70	0.02
		Base		99.864505	199,729.01	131.757354	263,514.71	63,785.70	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	930,000.000	126.268517	1,174,297.21	140.095891	1,302,891.79	128,594.58	0.08
		Base		126.268517	1,174,297.21	140.095891	1,302,891.79	128,594.58	0.07
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	110,000.000	101.033364	111,136.70	140.398970	154,438.87	43,302.17	0.01
		Base		101.033364	111,136.70	140.398970	154,438.87	43,302.17	0.01
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		Local	80,000.000	99.963238	79,970.59	106.248502	84,998.80	5,028.21	0.01
		Base		99.963238	79,970.59	106.248502	84,998.80	5,028.21	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
		Local	440,000.000	99.874991	439,449.96	113.856390	500,968.12	61,518.16	0.03
		Base		99.874991	439,449.96	113.856390	500,968.12	61,518.16	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	110,000.000	99.780655	109,758.72	124.746926	137,221.62	27,462.90	0.01
		Base		99.780655	109,758.72	124.746926	137,221.62	27,462.90	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
		Local	400,000.000	123.142630	492,570.52	132.045122	528,180.49	35,609.97	0.03
		Base		123.142630	492,570.52	132.045122	528,180.49	35,609.97	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
		Local	70,000.000	140.332000	98,232.40	142.493354	99,745.35	1,512.95	0.01
		Base		140.332000	98,232.40	142.493354	99,745.35	1,512.95	0.01
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 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	350,000.000	99.965440	349,879.04	101.466814	355,133.85	5,254.81	0.02
		Base		99.965440	349,879.04	101.466814	355,133.85	5,254.81	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	450,000.000	100.005018	450,022.58	102.014077	459,063.35	9,040.77	0.03
		Base		100.005018	450,022.58	102.014077	459,063.35	9,040.77	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	410,000.000	99.894990	409,569.46	101.700878	416,973.60	7,404.14	0.02
		Base		99.894990	409,569.46	101.700878	416,973.60	7,404.14	0.02
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	850,000.000	101.279087	860,872.24	103.757071	881,935.10	21,062.86	0.05
		Base		101.279087	860,872.24	103.757071	881,935.10	21,062.86	0.05
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					0.710130	25 Jun 2045		
		Local	505,937.150	96.418112	487,815.05	98.427910	497,983.36	10,168.31	0.03
Original Face:		Base	13,440,000.000	96.418112	487,815.05	98.427910	497,983.36	10,168.31	0.03
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.750000	10 Jul 2025		
		Local	220,000.000	99.963127	219,918.88	112.349511	247,168.92	27,250.04	0.01
		Base		99.963127	219,918.88	112.349511	247,168.92	27,250.04	0.01
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
		Local	170,000.000	100.431241	170,733.11	107.499658	182,749.42	12,016.31	0.01
		Base		100.431241	170,733.11	107.499658	182,749.42	12,016.31	0.01
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
		Local	10,000.000	99.936800	9,993.68	109.766333	10,976.63	982.95	0.00
		Base		99.936800	9,993.68	109.766333	10,976.63	982.95	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
		Local	69,000.000	103.292188	71,271.61	136.404444	94,119.07	22,847.46	0.01
		Base		103.292188	71,271.61	136.404444	94,119.07	22,847.46	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 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	100.458895	200,917.79	117.964559	235,929.12	35,011.33	0.01
		Base		100.458895	200,917.79	117.964559	235,929.12	35,011.33	0.01
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
		Local	280,000.000	100.556371	281,557.84	108.786456	304,602.08	23,044.24	0.02
		Base		100.556371	281,557.84	108.786456	304,602.08	23,044.24	0.02
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
		Local	250,000.000	95.157084	237,892.71	114.829987	287,074.97	49,182.26	0.02
		Base		95.157084	237,892.71	114.829987	287,074.97	49,182.26	0.02
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
		Local	730,000.000	95.875081	699,888.09	113.036971	825,169.89	125,281.80	0.05
		Base		95.875081	699,888.09	113.036971	825,169.89	125,281.80	0.05
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	230,000.000	95.719970	220,155.93	130.023060	299,053.04	78,897.11	0.02
		Base		95.719970	220,155.93	130.023060	299,053.04	78,897.11	0.02
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
		Local	90,000.000	99.929678	89,936.71	113.868997	102,482.10	12,545.39	0.01
		Base		99.929678	89,936.71	113.868997	102,482.10	12,545.39	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
		Local	770,000.000	99.618501	767,062.46	117.895954	907,798.85	140,736.39	0.05
		Base		99.618501	767,062.46	117.895954	907,798.85	140,736.39	0.05
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		Local	1,560,000.000	112.419163	1,753,738.95	123.489559	1,926,437.12	172,698.17	0.12
		Base		112.419163	1,753,738.95	123.489559	1,926,437.12	172,698.17	0.11
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		Local	330,000.000	99.938488	329,797.01	122.695313	404,894.53	75,097.52	0.02
		Base		99.938488	329,797.01	122.695313	404,894.53	75,097.52	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	910,000.000	107.611345	979,263.24	126.225983	1,148,656.45	169,393.21	0.07
		Base		107.611345	979,263.24	126.225983	1,148,656.45	169,393.21	0.07
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 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	110,000.000	99.803027	109,783.33	115.836317	127,419.95	17,636.62	0.01
		Base		99.803027	109,783.33	115.836317	127,419.95	17,636.62	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
		Local	220,000.000	97.784700	215,126.34	115.317099	253,697.62	38,571.28	0.02
		Base		97.784700	215,126.34	115.317099	253,697.62	38,571.28	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	80,000.000	99.980788	79,984.63	110.182748	88,146.20	8,161.57	0.01
		Base		99.980788	79,984.63	110.182748	88,146.20	8,161.57	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
		Local	220,000.000	99.980859	219,957.89	104.761225	230,474.70	10,516.81	0.01
		Base		99.980859	219,957.89	104.761225	230,474.70	10,516.81	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
		Local	410,000.000	101.011561	414,147.40	106.625000	437,162.50	23,015.10	0.03
		Base		101.011561	414,147.40	106.625000	437,162.50	23,015.10	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
		Local	144,000.000	100.008451	144,012.17	100.750000	145,080.00	1,067.83	0.01
		Base		100.008451	144,012.17	100.750000	145,080.00	1,067.83	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
		Local	60,000.000	48.414100	29,048.46	103.686500	62,211.90	33,163.44	0.00
		Base		48.414100	29,048.46	103.686500	62,211.90	33,163.44	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	330,000.000	91.500285	301,950.94	98.663000	325,587.90	23,636.96	0.02
		Base		91.500285	301,950.94	98.663000	325,587.90	23,636.96	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
		Local	50,000.000	104.534380	52,267.19	104.098000	52,049.00	-218.19	0.00
		Base		104.534380	52,267.19	104.098000	52,049.00	-218.19	0.00
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
		Local	150,000.000	101.087447	151,631.17	105.000000	157,500.00	5,868.83	0.01
		Base		101.087447	151,631.17	105.000000	157,500.00	5,868.83	0.01
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						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	855,830.990	100.095321	856,646.78	100.100000	856,686.82	40.04	0.05
		Base		100.095321	856,646.78	100.100000	856,686.82	40.04	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
		Local	570,000.000	99.493730	567,114.26	109.151301	622,162.42	55,048.16	0.04
		Base		99.493730	567,114.26	109.151301	622,162.42	55,048.16	0.04
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000.000	99.241200	9,924.12	100.713552	10,071.36	147.24	0.00
		Base		99.241200	9,924.12	100.713552	10,071.36	147.24	0.00
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	690,000.000	100.327509	692,259.81	102.836487	709,571.76	17,311.95	0.04
		Base		100.327509	692,259.81	102.836487	709,571.76	17,311.95	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
		Local	2,753,100.000	102.234339	2,814,613.59	98.632000	2,715,437.59	-99,176.00	0.16
	Original Face:	Base	2,760,000.000	102.234339	2,814,613.59	98.632000	2,715,437.59	-99,176.00	0.15
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
		Local	248,101.270	97.207354	241,172.68	99.625000	247,170.89	5,998.21	0.01
		Base		97.207354	241,172.68	99.625000	247,170.89	5,998.21	0.01
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577000	21 Feb 2023		
		Local	240,000.000	100.000000	240,000.00	105.500000	253,200.00	13,200.00	0.02
		Base		100.000000	240,000.00	105.500000	253,200.00	13,200.00	0.01
03852JAR2	ARAMARK SERVICES INC 2019 TERM LOAN B4						15 Jan 2027		
		Local	143,912.500	100.564134	144,724.36	98.450000	141,681.86	-3,042.50	0.01
		Base		100.564134	144,724.36	98.450000	141,681.86	-3,042.50	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
		Local	100,000.000	80.559010	80,559.01	140.312000	140,312.00	59,752.99	0.01
		Base		80.559010	80,559.01	140.312000	140,312.00	59,752.99	0.01
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55					4.550000	11 Mar 2026		
		Local	170,000.000	100.570518	170,969.88	112.354580	191,002.79	20,032.91	0.01
		Base		100.570518	170,969.88	112.354580	191,002.79	20,032.91	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	102.007795	581,444.43	107.914812	615,114.43	33,670.00	0.04
		Base		102.007795	581,444.43	107.914812	615,114.43	33,670.00	0.04
040104FM8	ARGENT SECURITIES INC. ARSI 2004 W2 M1					0.988000	25 Apr 2034		
		Local	892,795.850	97.165803	867,492.26	98.222890	876,929.89	9,437.63	0.05
Original Face:		Base	3,580,000.000	97.165803	867,492.26	98.222890	876,929.89	9,437.63	0.05
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5						22 Apr 2026		
		Local	0.000	0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00
		Base		0.000000	-11,337.98	0.000000	0.00	11,337.98	0.00
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125						06 Jul 2036		
		Local	0.000	0.000000	-954.18	0.000000	0.00	954.18	0.00
		Base		0.000000	-954.18	0.000000	0.00	954.18	0.00
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
		Local	830,904.000	53.123815	441,407.90	40.500000	336,516.12	-104,891.78	0.02
Original Face:		Base	830,904.000	53.123815	441,407.90	40.500000	336,516.12	-104,891.78	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					0.125000	09 Jul 2035		
		Local	672,594.000	47.518800	319,608.60	36.500000	245,496.81	-74,111.79	0.01
Original Face:		Base	672,594.000	47.518800	319,608.60	36.500000	245,496.81	-74,111.79	0.01
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					0.125000	09 Jul 2041		
		Local	860,000.000	46.049962	396,029.67	37.750000	324,650.00	-71,379.67	0.02
Original Face:		Base	860,000.000	46.049962	396,029.67	37.750000	324,650.00	-71,379.67	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	92,634.000	56.267666	52,122.99	43.376000	40,180.92	-11,942.07	0.00
Original Face:		Base	92,634.000	56.267666	52,122.99	43.376000	40,180.92	-11,942.07	0.00
04538FAC3	ASPLUNDH TREE EXPERT LLC TERM LOAN B						07 Sep 2027		
		Local	1,226,925.000	100.256721	1,230,074.77	100.178600	1,229,116.29	-958.48	0.07
		Base		100.256721	1,230,074.77	100.178600	1,229,116.29	-958.48	0.07
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
		Local	393,040.260	100.000850	393,043.60	99.785700	392,197.97	-845.63	0.02
		Base		100.000850	393,043.60	99.785700	392,197.97	-845.63	0.02
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 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	227,550.070	96.025226	218,505.47	99.484400	226,376.82	7,871.35	0.01
		Base		96.025226	218,505.47	99.484400	226,376.82	7,871.35	0.01
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
		Local	323,909.840	99.904631	323,600.93	99.156200	321,176.69	-2,424.24	0.02
		Base		99.904631	323,600.93	99.156200	321,176.69	-2,424.24	0.02
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
		Local	798,129.230	99.830147	796,773.58	99.791700	796,466.73	-306.85	0.05
		Base		99.830147	796,773.58	99.791700	796,466.73	-306.85	0.05
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B						06 Dec 2025		
		Local	58,800.000	99.248673	58,358.22	99.500000	58,506.00	147.78	0.00
		Base		99.248673	58,358.22	99.500000	58,506.00	147.78	0.00
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
		Local	410,000.000	100.543924	412,230.09	106.771600	437,763.56	25,533.47	0.03
Original Face:		Base	410,000.000	100.543924	412,230.09	106.771600	437,763.56	25,533.47	0.02
05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A					2.020000	20 Feb 2027		
		Local	1,840,000.000	99.955463	1,839,180.51	101.875680	1,874,512.51	35,332.00	0.11
Original Face:		Base	1,840,000.000	99.955463	1,839,180.51	101.875680	1,874,512.51	35,332.00	0.11
05400KAG5	AVOLON TLB BORROWER 1 US LLC 2020 TERM LOAN B5						01 Dec 2027		
		Local	240,000.000	99.233417	238,160.20	99.910700	239,785.68	1,625.48	0.01
		Base		99.233417	238,160.20	99.910700	239,785.68	1,625.48	0.01
05518VAA3	BAC CAPITAL TRUST XIV LIMITD GUARA 09/49 VAR					4.000000	29 Sep 2049		
		Local	50,000.000	82.988980	41,494.49	99.375000	49,687.50	8,193.01	0.00
		Base		82.988980	41,494.49	99.375000	49,687.50	8,193.01	0.00
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	580,000.000	105.418193	611,425.52	111.347889	645,817.76	34,392.24	0.04
		Base		105.418193	611,425.52	111.347889	645,817.76	34,392.24	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
		Local	1,040,000.000	100.598391	1,046,223.27	111.045153	1,154,869.59	108,646.32	0.07
		Base		100.598391	1,046,223.27	111.045153	1,154,869.59	108,646.32	0.07
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875000	24 Feb 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
			30,000.000	100.080200	30,024.06	102.852151	30,855.65	831.59	0.00
		Base		100.080200	30,024.06	102.852151	30,855.65	831.59	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
			210,000.000	102.456362	215,158.36	147.092737	308,894.75	93,736.39	0.02
		Base		102.456362	215,158.36	147.092737	308,894.75	93,736.39	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B						01 Feb 2027		
			889,561.530	100.396672	893,090.17	98.900000	879,776.35	-13,313.82	0.05
		Base		100.396672	893,090.17	98.900000	879,776.35	-13,313.82	0.05
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.850000	15 Sep 2021		
			30,000.000	99.069300	29,720.79	100.927030	30,278.11	557.32	0.00
		Base		99.069300	29,720.79	100.927030	30,278.11	557.32	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561000	01 Nov 2021		
			10,000.000	100.000000	10,000.00	102.663401	10,266.34	266.34	0.00
		Base		100.000000	10,000.00	102.663401	10,266.34	266.34	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535000	04 Nov 2024		
			70,000.000	99.821443	69,875.01	110.663942	77,464.76	7,589.75	0.00
		Base		99.821443	69,875.01	110.663942	77,464.76	7,589.75	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506000	17 Mar 2025		
			400,000.000	100.320503	401,282.01	111.517772	446,071.09	44,789.08	0.03
		Base		100.320503	401,282.01	111.517772	446,071.09	44,789.08	0.03
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
			250,000.000	98.661812	246,654.53	116.444214	291,110.54	44,456.01	0.02
		Base		98.661812	246,654.53	116.444214	291,110.54	44,456.01	0.02
056057AA0	BX TRUST BX 2018 BIOA A 144A					3.110680	15 Mar 2037		
			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		
			200,000.000	99.976005	199,952.01	107.411882	214,823.76	14,871.75	0.01
		Base		99.976005	199,952.01	107.411882	214,823.76	14,871.75	0.01
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					1.344130	12 Apr 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	200,000.000	100.000000	200,000.00	101.003748	202,007.50	2,007.50	0.01
		Base		100.000000	200,000.00	101.003748	202,007.50	2,007.50	0.01
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
		Local	200,000.000	108.200625	216,401.25	116.641313	233,282.63	16,881.38	0.01
		Base		108.200625	216,401.25	116.641313	233,282.63	16,881.38	0.01
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
		Local	800,000.000	100.843931	806,751.45	106.752471	854,019.77	47,268.32	0.05
		Base		100.843931	806,751.45	106.752471	854,019.77	47,268.32	0.05
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030		
		Local	2,778,084.470	100.000000	2,778,084.47	100.404070	2,789,309.88	11,225.41	0.17
Original Face:		Base	2,980,000.000	100.000000	2,778,084.47	100.404070	2,789,309.88	11,225.41	0.16
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.100000	29 Dec 2049		
		Local	10,000.000	106.253200	10,625.32	113.305000	11,330.50	705.18	0.00
		Base		106.253200	10,625.32	113.305000	11,330.50	705.18	0.00
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
		Local	260,000.000	99.885754	259,702.96	106.021000	275,654.60	15,951.64	0.02
		Base		99.885754	259,702.96	106.021000	275,654.60	15,951.64	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		Local	510,000.000	106.100292	541,111.49	140.369718	715,885.56	174,774.07	0.04
		Base		106.100292	541,111.49	140.369718	715,885.56	174,774.07	0.04
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
		Local	290,000.000	99.894948	289,695.35	111.006133	321,917.79	32,222.44	0.02
		Base		99.894948	289,695.35	111.006133	321,917.79	32,222.44	0.02
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
		Local	2,090,000.000	102.533268	2,142,945.30	111.948103	2,339,715.35	196,770.05	0.14
		Base		102.533268	2,142,945.30	111.948103	2,339,715.35	196,770.05	0.13
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
		Local	50,000.000	109.329500	54,664.75	117.296746	58,648.37	3,983.62	0.00
		Base		109.329500	54,664.75	117.296746	58,648.37	3,983.62	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 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
		520,000.000	Local	102.621008	533,629.24	116.554953	606,085.76	72,456.52	0.04
			Base	102.621008	533,629.24	116.554953	606,085.76	72,456.52	0.03
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
		690,000.000	Local	99.992407	689,947.61	113.602018	783,853.92	93,906.31	0.05
			Base	99.992407	689,947.61	113.602018	783,853.92	93,906.31	0.04
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		17,000.000	Local	99.996882	16,999.47	105.251000	17,892.67	893.20	0.00
			Base	99.996882	16,999.47	105.251000	17,892.67	893.20	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
		682,000.000	Local	99.584677	679,167.50	112.954409	770,349.07	91,181.57	0.05
			Base	99.584677	679,167.50	112.954409	770,349.07	91,181.57	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
		300,000.000	Local	100.000000	300,000.00	106.828965	320,486.90	20,486.90	0.02
			Base	100.000000	300,000.00	106.828965	320,486.90	20,486.90	0.02
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
		250,000.000	Local	98.426424	246,066.06	116.758924	291,897.31	45,831.25	0.02
			Base	98.426424	246,066.06	116.758924	291,897.31	45,831.25	0.02
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		1,080,000.000	Local	109.770834	1,185,525.01	117.783227	1,272,058.85	86,533.84	0.08
			Base	109.770834	1,185,525.01	117.783227	1,272,058.85	86,533.84	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	131.197414	183,676.38	43,676.38	0.01
			Base	100.000000	140,000.00	131.197414	183,676.38	43,676.38	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		1,610,000.000	Local	110.289253	1,775,656.97	126.286850	2,033,218.29	257,561.32	0.12
			Base	110.289253	1,775,656.97	126.286850	2,033,218.29	257,561.32	0.12
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		1,330,000.000	Local	104.916084	1,395,383.92	107.175839	1,425,438.66	30,054.74	0.09
			Base	104.916084	1,395,383.92	107.175839	1,425,438.66	30,054.74	0.08
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	350,000.000	100.000000	350,000.00	102.133097	357,465.84	7,465.84	0.02
		Base		100.000000	350,000.00	102.133097	357,465.84	7,465.84	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
		Local	300,000.000	99.736660	299,209.98	109.442091	328,326.27	29,116.29	0.02
		Base		99.736660	299,209.98	109.442091	328,326.27	29,116.29	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		Local	560,000.000	99.933904	559,629.86	104.982638	587,902.77	28,272.91	0.04
		Base		99.933904	559,629.86	104.982638	587,902.77	28,272.91	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
		Local	70,000.000	93.980443	65,786.31	113.349159	79,344.41	13,558.10	0.00
		Base		93.980443	65,786.31	113.349159	79,344.41	13,558.10	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
		Local	170,000.000	99.967065	169,944.01	104.547476	177,730.71	7,786.70	0.01
		Base		99.967065	169,944.01	104.547476	177,730.71	7,786.70	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	310,000.000	99.802035	309,386.31	102.605259	318,076.30	8,689.99	0.02
		Base		99.802035	309,386.31	102.605259	318,076.30	8,689.99	0.02
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
		Local	1,060,000.000	97.468665	1,033,167.85	113.243890	1,200,385.23	167,217.38	0.07
	Original Face:	Base	1,060,000.000	97.468665	1,033,167.85	113.243890	1,200,385.23	167,217.38	0.07
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972000	16 May 2029		
		Local	200,000.000	99.612810	199,225.62	119.961203	239,922.41	40,696.79	0.01
		Base		99.612810	199,225.62	119.961203	239,922.41	40,696.79	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	2,240,000.000	111.378220	2,494,872.12	119.958395	2,687,068.05	192,195.93	0.16
		Base		111.378220	2,494,872.12	119.958395	2,687,068.05	192,195.93	0.15
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
		Local	230,000.000	99.943878	229,870.92	101.768515	234,067.58	4,196.66	0.01
		Base		99.943878	229,870.92	101.768515	234,067.58	4,196.66	0.01
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	10,000.000	104.613000	10,461.30	137.932277	13,793.23	3,331.93	0.00
		Base		104.613000	10,461.30	137.932277	13,793.23	3,331.93	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
		Local	170,000.000	101.661918	172,825.26	144.686808	245,967.57	73,142.31	0.01
		Base		101.661918	172,825.26	144.686808	245,967.57	73,142.31	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		Local	200,000.000	134.827415	269,654.83	145.853865	291,707.73	22,052.90	0.02
		Base		134.827415	269,654.83	145.853865	291,707.73	22,052.90	0.02
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25					7.250000	30 May 2029		
		Local	170,000.000	110.012018	187,020.43	112.411000	191,098.70	4,078.27	0.01
		Base		110.012018	187,020.43	112.411000	191,098.70	4,078.27	0.01
071734AH0	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/28 5					5.000000	30 Jan 2028		
		Local	430,000.000	100.503107	432,163.36	103.054000	443,132.20	10,968.84	0.03
		Base		100.503107	432,163.36	103.054000	443,132.20	10,968.84	0.03
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25					5.250000	30 Jan 2030		
		Local	1,470,000.000	101.958393	1,498,788.38	105.000000	1,543,500.00	44,711.62	0.09
		Base		101.958393	1,498,788.38	105.000000	1,543,500.00	44,711.62	0.09
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25					6.250000	15 Feb 2029		
		Local	440,000.000	102.088320	449,188.61	108.625000	477,950.00	28,761.39	0.03
		Base		102.088320	449,188.61	108.625000	477,950.00	28,761.39	0.03
071734AL1	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/31 5.25					5.250000	15 Feb 2031		
		Local	170,000.000	101.508741	172,564.86	104.472000	177,602.40	5,037.54	0.01
		Base		101.508741	172,564.86	104.472000	177,602.40	5,037.54	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		Local	81,000.000	101.928173	82,561.82	110.868599	89,803.57	7,241.75	0.01
		Base		101.928173	82,561.82	110.868599	89,803.57	7,241.75	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	79,000.000	100.439114	79,346.90	129.081304	101,974.23	22,627.33	0.01
		Base		100.439114	79,346.90	129.081304	101,974.23	22,627.33	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 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	600,000.000	103.933188	623,599.13	108.707466	652,244.80	28,645.67	0.04
		Base		103.933188	623,599.13	108.707466	652,244.80	28,645.67	0.04
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
		Local	450,000.000	106.943162	481,244.23	132.839948	597,779.77	116,535.54	0.04
		Base		106.943162	481,244.23	132.839948	597,779.77	116,535.54	0.03
08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
		Local	160,444.440	99.635294	159,859.29	99.831700	160,174.41	315.12	0.01
		Base		99.635294	159,859.29	99.831700	160,174.41	315.12	0.01
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
		Local	227,700.000	99.271831	226,041.96	99.791700	227,225.70	1,183.74	0.01
		Base		99.271831	226,041.96	99.791700	227,225.70	1,183.74	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
		Local	240,000.000	95.461975	229,108.74	114.578023	274,987.26	45,878.52	0.02
		Base		95.461975	229,108.74	114.578023	274,987.26	45,878.52	0.02
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
		Local	670,000.000	99.589791	667,251.60	118.506963	793,996.65	126,745.05	0.05
		Base		99.589791	667,251.60	118.506963	793,996.65	126,745.05	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
		Local	680,000.000	100.000000	680,000.00	111.142959	755,772.12	75,772.12	0.05
		Base		100.000000	680,000.00	111.142959	755,772.12	75,772.12	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
		Local	840,000.000	111.253654	934,530.69	124.019293	1,041,762.06	107,231.37	0.06
		Base		111.253654	934,530.69	124.019293	1,041,762.06	107,231.37	0.06
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
		Local	600,000.000	108.008663	648,051.98	109.122794	654,736.76	6,684.78	0.04
		Base		108.008663	648,051.98	109.122794	654,736.76	6,684.78	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	104.663170	408,186.36	18,186.36	0.02
		Base		100.000000	390,000.00	104.663170	408,186.36	18,186.36	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		

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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
		0.000	Local	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		
		80,000.000	Local	97.313050	77,850.44	103.926888	83,141.51	5,291.07	0.00
			Base	97.313050	77,850.44	103.926888	83,141.51	5,291.07	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
		80,000.000	Local	89.197488	71,357.99	102.019217	81,615.37	10,257.38	0.00
			Base	89.197488	71,357.99	102.019217	81,615.37	10,257.38	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
		260,000.000	Local	98.955654	257,284.70	105.563428	274,464.91	17,180.21	0.02
			Base	98.955654	257,284.70	105.563428	274,464.91	17,180.21	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
		50,000.000	Local	99.947120	49,973.56	107.079566	53,539.78	3,566.22	0.00
			Base	99.947120	49,973.56	107.079566	53,539.78	3,566.22	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		70,000.000	Local	99.776929	69,843.85	104.014706	72,810.29	2,966.44	0.00
			Base	99.776929	69,843.85	104.014706	72,810.29	2,966.44	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		860,000.000	Local	98.263343	845,064.75	102.550471	881,934.05	36,869.30	0.05
			Base	98.263343	845,064.75	102.550471	881,934.05	36,869.30	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		180,000.000	Local	96.084828	172,952.69	105.158985	189,286.17	16,333.48	0.01
			Base	96.084828	172,952.69	105.158985	189,286.17	16,333.48	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	113.990765	1,094,311.34	134,311.34	0.07
			Base	100.000000	960,000.00	113.990765	1,094,311.34	134,311.34	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	129.772068	506,111.07	116,111.07	0.03
			Base	100.000000	390,000.00	129.772068	506,111.07	116,111.07	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 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	880,000.000	100.000000	880,000.00	137.814505	1,212,767.64	332,767.64	0.07
		Base		100.000000	880,000.00	137.814505	1,212,767.64	332,767.64	0.07
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	280,000.000	100.000000	280,000.00	141.859391	397,206.29	117,206.29	0.02
		Base		100.000000	280,000.00	141.859391	397,206.29	117,206.29	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		Local	1,260,000.000	107.425026	1,353,555.33	121.025146	1,524,916.84	171,361.51	0.09
		Base		107.425026	1,353,555.33	121.025146	1,524,916.84	171,361.51	0.09
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
		Local	60,000.000	102.732100	61,639.26	109.283845	65,570.31	3,931.05	0.00
		Base		102.732100	61,639.26	109.283845	65,570.31	3,931.05	0.00
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245					3.245000	06 May 2022		
		Local	10,000.000	99.599100	9,959.91	103.979019	10,397.90	437.99	0.00
		Base		99.599100	9,959.91	103.979019	10,397.90	437.99	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
		Local	60,000.000	99.089617	59,453.77	107.244518	64,346.71	4,892.94	0.00
		Base		99.089617	59,453.77	107.244518	64,346.71	4,892.94	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
		Local	130,000.000	97.198046	126,357.46	113.733357	147,853.36	21,495.90	0.01
		Base		97.198046	126,357.46	113.733357	147,853.36	21,495.90	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
		Local	360,000.000	100.004417	360,015.90	112.116010	403,617.64	43,601.74	0.02
		Base		100.004417	360,015.90	112.116010	403,617.64	43,601.74	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	1,120,000.000	100.002863	1,120,032.06	102.673102	1,149,938.74	29,906.68	0.07
		Base		100.002863	1,120,032.06	102.673102	1,149,938.74	29,906.68	0.07
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
		Local	30,000.000	100.626167	30,187.85	105.533201	31,659.96	1,472.11	0.00
		Base		100.626167	30,187.85	105.533201	31,659.96	1,472.11	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 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	200,000.000	100.000000	200,000.00	116.496165	232,992.33	32,992.33	0.01
		Base		100.000000	200,000.00	116.496165	232,992.33	32,992.33	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625000	07 Jan 2041		
		Local	460,000.000	93.587180	430,501.03	118.100000	543,260.00	112,758.97	0.03
		Base		93.587180	430,501.03	118.100000	543,260.00	112,758.97	0.03
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
		Local	2,430,000.000	99.241601	2,411,570.91	111.000000	2,697,300.00	285,729.09	0.16
		Base		99.241601	2,411,570.91	111.000000	2,697,300.00	285,729.09	0.15
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625000	21 Feb 2047		
		Local	720,000.000	84.518547	608,533.54	119.300000	858,960.00	250,426.46	0.05
		Base		84.518547	608,533.54	119.300000	858,960.00	250,426.46	0.05
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625000	13 Jan 2028		
		Local	320,000.000	94.100403	301,121.29	112.001000	358,403.20	57,281.91	0.02
		Base		94.100403	301,121.29	112.001000	358,403.20	57,281.91	0.02
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
		Local	214,500.000	99.825198	214,125.05	98.916700	212,176.32	-1,948.73	0.01
		Base		99.825198	214,125.05	98.916700	212,176.32	-1,948.73	0.01
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
		Local	220,000.000	99.874373	219,723.62	103.183191	227,003.02	7,279.40	0.01
		Base		99.874373	219,723.62	103.183191	227,003.02	7,279.40	0.01
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
		Local	670,000.000	101.910373	682,799.50	108.525528	727,121.04	44,321.54	0.04
		Base		101.910373	682,799.50	108.525528	727,121.04	44,321.54	0.04
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
		Local	710,000.000	102.559859	728,175.00	112.513272	798,844.23	70,669.23	0.05
		Base		102.559859	728,175.00	112.513272	798,844.23	70,669.23	0.05
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
		Local	510,000.000	109.136955	556,598.47	116.416089	593,722.05	37,123.58	0.04
		Base		109.136955	556,598.47	116.416089	593,722.05	37,123.58	0.03
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		150,000.000	Local	100.150747	150,226.12	101.088154	151,632.23	1,406.11	0.01
			Base	100.150747	150,226.12	101.088154	151,632.23	1,406.11	0.01
110122DB1	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/24 3.625					3.625000	15 May 2024		
		100,000.000	Local	103.949080	103,949.08	109.631579	109,631.58	5,682.50	0.01
			Base	103.949080	103,949.08	109.631579	109,631.58	5,682.50	0.01
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
		250,000.000	Local	107.149376	267,873.44	114.079096	285,197.74	17,324.30	0.02
			Base	107.149376	267,873.44	114.079096	285,197.74	17,324.30	0.02
110122DG0	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/43 5.25					5.250000	15 Aug 2043		
		150,000.000	Local	126.524347	189,786.52	143.356833	215,035.25	25,248.73	0.01
			Base	126.524347	189,786.52	143.356833	215,035.25	25,248.73	0.01
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
		500,000.000	Local	144.725224	723,626.12	144.638264	723,191.32	-434.80	0.04
			Base	144.725224	723,626.12	144.638264	723,191.32	-434.80	0.04
11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25					2.250000	15 Nov 2023		
		460,000.000	Local	99.991789	459,962.23	104.438439	480,416.82	20,454.59	0.03
			Base	99.991789	459,962.23	104.438439	480,416.82	20,454.59	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
		520,000.000	Local	99.878854	519,370.04	109.195169	567,814.88	48,444.84	0.03
			Base	99.878854	519,370.04	109.195169	567,814.88	48,444.84	0.03
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
		1,180,000.000	Local	107.689525	1,270,736.39	114.596773	1,352,241.92	81,505.53	0.08
			Base	107.689525	1,270,736.39	114.596773	1,352,241.92	81,505.53	0.08
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
		150,000.000	Local	97.071073	145,606.61	106.119000	159,178.50	13,571.89	0.01
			Base	97.071073	145,606.61	106.119000	159,178.50	13,571.89	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
		70,000.000	Local	95.278457	66,694.92	105.750000	74,025.00	7,330.08	0.00
			Base	95.278457	66,694.92	105.750000	74,025.00	7,330.08	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5					4.500000	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	30,000.000	101.843833	30,553.15	106.125000	31,837.50	1,284.35	0.00
		Base		101.843833	30,553.15	106.125000	31,837.50	1,284.35	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	99.289600	1,300,693.76	106.772000	1,398,713.20	98,019.44	0.08
		Base		99.289600	1,300,693.76	106.772000	1,398,713.20	98,019.44	0.08
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
		Local	78,037.580	100.624981	78,525.30	97.312500	75,940.32	-2,584.98	0.00
		Base		100.624981	78,525.30	97.312500	75,940.32	-2,584.98	0.00
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					1.088630	15 Nov 2036		
		Local	410,000.000	100.000000	410,000.00	98.875880	405,391.11	-4,608.89	0.02
Original Face:		Base	410,000.000	100.000000	410,000.00	98.875880	405,391.11	-4,608.89	0.02
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4					3.400000	17 Sep 2021		
		Local	160,000.000	100.000000	160,000.00	102.149759	163,439.61	3,439.61	0.01
		Base		100.000000	160,000.00	102.149759	163,439.61	3,439.61	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
		Local	406,000.000	101.559788	412,332.74	108.107021	438,914.51	26,581.77	0.03
		Base		101.559788	412,332.74	108.107021	438,914.51	26,581.77	0.03
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025		
		Local	120,000.000	99.940983	119,929.18	115.202183	138,242.62	18,313.44	0.01
		Base		99.940983	119,929.18	115.202183	138,242.62	18,313.44	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	1,310,000.000	111.333946	1,458,474.69	120.868692	1,583,379.87	124,905.18	0.09
		Base		111.333946	1,458,474.69	120.868692	1,583,379.87	124,905.18	0.09
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	500,000.000	128.146218	640,731.09	130.283906	651,419.53	10,688.44	0.04
		Base		128.146218	640,731.09	130.283906	651,419.53	10,688.44	0.04
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.250000	07 Mar 2025		
		Local	80,000.000	101.709775	81,367.82	113.500000	90,800.00	9,432.18	0.01
		Base		101.709775	81,367.82	113.500000	90,800.00	9,432.18	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.750000	16 Feb 2024		

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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	99.973550	139,962.97	109.375000	153,125.00	13,162.03	0.01
		Base		99.973550	139,962.97	109.375000	153,125.00	13,162.03	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
		Local	30,000.000	102.342833	30,702.85	104.685320	31,405.60	702.75	0.00
Original Face:		Base	30,000.000	102.342833	30,702.85	104.685320	31,405.60	702.75	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762000	10 Oct 2046		
		Local	30,000.000	102.344800	30,703.44	102.133390	30,640.02	-63.42	0.00
Original Face:		Base	30,000.000	102.344800	30,703.44	102.133390	30,640.02	-63.42	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.071460	10 Oct 2046		
		Local	10,000.000	101.071200	10,107.12	98.748550	9,874.86	-232.26	0.00
Original Face:		Base	10,000.000	101.071200	10,107.12	98.748550	9,874.86	-232.26	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.320070	15 Jun 2050		
		Local	1,000,000.000	94.440981	944,409.81	96.436720	964,367.20	19,957.39	0.06
Original Face:		Base	1,000,000.000	94.440981	944,409.81	96.436720	964,367.20	19,957.39	0.05
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
		Local	882,210.040	99.998467	882,196.52	100.284780	884,722.40	2,525.88	0.05
Original Face:		Base	900,000.000	99.998467	882,196.52	100.284780	884,722.40	2,525.88	0.05
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					1.846167	15 Oct 2045		
		Local	2,634,512.180	2.049385	53,991.31	2.350030	61,911.83	7,920.52	0.00
Original Face:		Base	3,700,000.000	2.049385	53,991.31	2.350030	61,911.83	7,920.52	0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
		Local	240,000.000	102.462438	245,909.85	104.896220	251,750.93	5,841.08	0.02
Original Face:		Base	240,000.000	102.462438	245,909.85	104.896220	251,750.93	5,841.08	0.01
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.307615	10 Feb 2048		
		Local	70,000.000	101.051814	70,736.27	96.870330	67,809.23	-2,927.04	0.00
Original Face:		Base	70,000.000	101.051814	70,736.27	96.870330	67,809.23	-2,927.04	0.00
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526000	10 Feb 2047		
		Local	200,000.000	106.345205	212,690.41	109.446010	218,892.02	6,201.61	0.01
Original Face:		Base	200,000.000	106.345205	212,690.41	109.446010	218,892.02	6,201.61	0.01
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 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	1,650,000.000	103.320800	1,704,793.20	107.657675	1,776,351.64	71,558.44	0.11
		Base		103.320800	1,704,793.20	107.657675	1,776,351.64	71,558.44	0.10
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.000000	01 Aug 2057		
		Local	470,170.040	102.985860	484,208.66	104.007530	489,012.25	4,803.59	0.03
Original Face:		Base	830,000.000	102.985860	484,208.66	104.007530	489,012.25	4,803.59	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	102.582182	338,521.20	104.708190	345,537.03	7,015.83	0.02
Original Face:		Base	330,000.000	102.582182	338,521.20	104.708190	345,537.03	7,015.83	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048		
		Local	2,185,791.820	97.776185	2,137,183.86	102.130980	2,232,370.61	95,186.75	0.13
Original Face:		Base	3,881,000.000	97.776185	2,137,183.86	102.130980	2,232,370.61	95,186.75	0.13
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					1.121000	15 May 2036		
		Local	1,050,000.000	100.000000	1,050,000.00	100.133940	1,051,406.37	1,406.37	0.06
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	100.133940	1,051,406.37	1,406.37	0.06
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A					2.860000	25 Oct 2059		
		Local	1,018,014.030	99.999114	1,018,005.01	102.466400	1,043,122.33	25,117.32	0.06
Original Face:		Base	1,200,000.000	99.999114	1,018,005.01	102.466400	1,043,122.33	25,117.32	0.06
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A					2.446000	10 Nov 2046		
		Local	870,000.000	102.973744	895,871.57	103.911890	904,033.44	8,161.87	0.05
Original Face:		Base	870,000.000	102.973744	895,871.57	103.911890	904,033.44	8,161.87	0.05
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
		Local	180,000.000	99.845928	179,722.67	103.956560	187,121.81	7,399.14	0.01
		Base		99.845928	179,722.67	103.956560	187,121.81	7,399.14	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		Local	186,000.000	99.962177	185,929.65	113.250965	210,646.79	24,717.14	0.01
		Base		99.962177	185,929.65	113.250965	210,646.79	24,717.14	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		

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		Local	200,000.000	105.278545	210,557.09	134.636137	269,272.27	58,715.18	0.02
		Base		105.278545	210,557.09	134.636137	269,272.27	58,715.18	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		Local	51,000.000	99.587333	50,789.54	106.981792	54,560.71	3,771.17	0.00
		Base		99.587333	50,789.54	106.981792	54,560.71	3,771.17	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		Local	1,247,000.000	102.210819	1,274,568.91	118.996077	1,483,881.08	209,312.17	0.09
		Base		102.210819	1,274,568.91	118.996077	1,483,881.08	209,312.17	0.08
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	970,000.000	119.520175	1,159,345.70	135.527846	1,314,620.11	155,274.41	0.08
		Base		119.520175	1,159,345.70	135.527846	1,314,620.11	155,274.41	0.07
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.350000	09 Mar 2021		
		Local	64,000.000	100.038969	64,024.94	100.548338	64,350.94	326.00	0.00
		Base		100.038969	64,024.94	100.548338	64,350.94	326.00	0.00
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		Local	90,000.000	99.839133	89,855.22	113.797533	102,417.78	12,562.56	0.01
		Base		99.839133	89,855.22	113.797533	102,417.78	12,562.56	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
		Local	990,000.000	111.425097	1,103,108.46	116.377257	1,152,134.84	49,026.38	0.07
		Base		111.425097	1,103,108.46	116.377257	1,152,134.84	49,026.38	0.07
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
		Local	120,000.000	98.355325	118,026.39	119.963480	143,956.18	25,929.79	0.01
		Base		98.355325	118,026.39	119.963480	143,956.18	25,929.79	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
		Local	490,052.480	99.268795	486,469.19	97.944400	479,978.96	-6,490.23	0.03
		Base		99.268795	486,469.19	97.944400	479,978.96	-6,490.23	0.03
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
		Local	618,450.000	99.259958	613,873.21	100.012500	618,527.31	4,654.10	0.04
		Base		99.259958	613,873.21	100.012500	618,527.31	4,654.10	0.04
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 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	610,000.000	107.407539	655,185.99	109.513554	668,032.68	12,846.69	0.04
		Base		107.407539	655,185.99	109.513554	668,032.68	12,846.69	0.04
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	270,000.000	104.278563	281,552.12	112.845765	304,683.57	23,131.45	0.02
		Base		104.278563	281,552.12	112.845765	304,683.57	23,131.45	0.02
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
		Local	300,000.000	99.953677	299,861.03	101.322242	303,966.73	4,105.70	0.02
		Base		99.953677	299,861.03	101.322242	303,966.73	4,105.70	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
		Local	290,000.000	100.090245	290,261.71	102.496558	297,240.02	6,978.31	0.02
		Base		100.090245	290,261.71	102.496558	297,240.02	6,978.31	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	40,000.000	99.856900	39,942.76	107.442184	42,976.87	3,034.11	0.00
		Base		99.856900	39,942.76	107.442184	42,976.87	3,034.11	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	90,000.000	102.267867	92,041.08	106.941318	96,247.19	4,206.11	0.01
		Base		102.267867	92,041.08	106.941318	96,247.19	4,206.11	0.01
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
		Local	90,000.000	101.614667	91,453.20	109.702794	98,732.51	7,279.31	0.01
		Base		101.614667	91,453.20	109.702794	98,732.51	7,279.31	0.01
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
		Local	50,000.000	101.731620	50,865.81	111.902142	55,951.07	5,085.26	0.00
		Base		101.731620	50,865.81	111.902142	55,951.07	5,085.26	0.00
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
		Local	30,000.000	101.919967	30,575.99	102.623000	30,786.90	210.91	0.00
		Base		101.919967	30,575.99	102.623000	30,786.90	210.91	0.00
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
		Local	250,000.000	106.567244	266,418.11	111.021000	277,552.50	11,134.39	0.02
		Base		106.567244	266,418.11	111.021000	277,552.50	11,134.39	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	120,000.000	102.988608	123,586.33	105.471000	126,565.20	2,978.87	0.01
		Base		102.988608	123,586.33	105.471000	126,565.20	2,978.87	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
		Local	1,054,842.890	99.699579	1,051,673.92	99.458300	1,049,128.81	-2,545.11	0.06
		Base		99.699579	1,051,673.92	99.458300	1,049,128.81	-2,545.11	0.06
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		Local	260,000.000	111.198062	289,114.96	116.144796	301,976.47	12,861.51	0.02
		Base		111.198062	289,114.96	116.144796	301,976.47	12,861.51	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
		Local	50,000.000	109.422340	54,711.17	137.004707	68,502.35	13,791.18	0.00
		Base		109.422340	54,711.17	137.004707	68,502.35	13,791.18	0.00
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
		Local	20,000.000	114.435700	22,887.14	141.445954	28,289.19	5,402.05	0.00
		Base		114.435700	22,887.14	141.445954	28,289.19	5,402.05	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
		Local	30,000.000	112.036833	33,611.05	151.668010	45,500.40	11,889.35	0.00
		Base		112.036833	33,611.05	151.668010	45,500.40	11,889.35	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		Local	780,000.000	96.948074	756,194.98	115.372734	899,907.33	143,712.35	0.05
		Base		96.948074	756,194.98	115.372734	899,907.33	143,712.35	0.05
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
		Local	140,000.000	100.009614	140,013.46	124.894231	174,851.92	34,838.46	0.01
		Base		100.009614	140,013.46	124.894231	174,851.92	34,838.46	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	400,000.000	122.885080	491,540.32	130.844300	523,377.20	31,836.88	0.03
		Base		122.885080	491,540.32	130.844300	523,377.20	31,836.88	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		Local	1,650,000.000	117.226235	1,934,232.87	121.586358	2,006,174.91	71,942.04	0.12
		Base		117.226235	1,934,232.87	121.586358	2,006,174.91	71,942.04	0.11
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	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	90,000.000	101.043589	90,939.23	119.440008	107,496.01	16,556.78	0.01
		Base		101.043589	90,939.23	119.440008	107,496.01	16,556.78	0.01
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	571,244.590	100.359732	573,299.54	99.545500	568,648.28	-4,651.26	0.03
		Base		100.359732	573,299.54	99.545500	568,648.28	-4,651.26	0.03
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
		Local	742,481.200	100.222033	744,129.75	99.388900	737,943.90	-6,185.85	0.04
		Base		100.222033	744,129.75	99.388900	737,943.90	-6,185.85	0.04
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	105.000000	210,000.00	10,000.00	0.01
		Base		100.000000	200,000.00	105.000000	210,000.00	10,000.00	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
		Local	330,000.000	100.018791	330,062.01	103.997966	343,193.29	13,131.28	0.02
		Base		100.018791	330,062.01	103.997966	343,193.29	13,131.28	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
		Local	110,000.000	100.202809	110,223.09	106.049000	116,653.90	6,430.81	0.01
		Base		100.202809	110,223.09	106.049000	116,653.90	6,430.81	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	440,000.000	108.750550	478,502.42	111.628356	491,164.77	12,662.35	0.03
		Base		108.750550	478,502.42	111.628356	491,164.77	12,662.35	0.03
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.398000	25 Aug 2035		
		Local	246,045.450	93.093617	229,052.61	100.655060	247,657.20	18,604.59	0.01
Original Face:		Base	21,100,000.000	93.093617	229,052.61	100.655060	247,657.20	18,604.59	0.01
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	370,000.000	98.339957	363,857.84	110.213764	407,790.93	43,933.09	0.02
		Base		98.339957	363,857.84	110.213764	407,790.93	43,933.09	0.02
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 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
		Local	870,000.000	105.293537	916,053.77	113.445016	986,971.64	70,917.87	0.06
		Base		105.293537	916,053.77	113.445016	986,971.64	70,917.87	0.06
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
		Local	110,000.000	100.063864	110,070.25	102.927614	113,220.38	3,150.13	0.01
		Base		100.063864	110,070.25	102.927614	113,220.38	3,150.13	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	140,000.000	100.244143	140,341.80	115.218262	161,305.57	20,963.77	0.01
		Base		100.244143	140,341.80	115.218262	161,305.57	20,963.77	0.01
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B						27 Feb 2026		
		Local	974,626.510	99.318537	967,984.79	99.958300	974,220.09	6,235.30	0.06
		Base		99.318537	967,984.79	99.958300	974,220.09	6,235.30	0.06
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
		Local	40,000.000	112.460625	44,984.25	141.759240	56,703.70	11,719.45	0.00
		Base		112.460625	44,984.25	141.759240	56,703.70	11,719.45	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	792,000.000	158.591061	1,256,041.20	178.753639	1,415,728.82	159,687.62	0.08
		Base		158.591061	1,256,041.20	178.753639	1,415,728.82	159,687.62	0.08
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	50,000.000	100.760900	50,380.45	105.749414	52,874.71	2,494.26	0.00
		Base		100.760900	50,380.45	105.749414	52,874.71	2,494.26	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
		Local	110,000.000	109.548345	120,503.18	162.810021	179,091.02	58,587.84	0.01
		Base		109.548345	120,503.18	162.810021	179,091.02	58,587.84	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	1,840,000.000	109.769465	2,019,758.15	120.163360	2,211,005.82	191,247.67	0.13
		Base		109.769465	2,019,758.15	120.163360	2,211,005.82	191,247.67	0.13
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.300000	29 Dec 2049		
		Local	100,000.000	99.901350	99,901.35	108.400000	108,400.00	8,498.65	0.01
		Base		99.901350	99,901.35	108.400000	108,400.00	8,498.65	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 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	671,000.000	106.773033	716,447.05	141.091328	946,722.81	230,275.76	0.06
		Base		106.773033	716,447.05	141.091328	946,722.81	230,275.76	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
		Local	630,000.000	99.842029	629,004.78	109.250000	688,275.00	59,270.22	0.04
		Base		99.842029	629,004.78	109.250000	688,275.00	59,270.22	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
		Local	704,000.000	101.752523	716,337.76	133.847028	942,283.08	225,945.32	0.06
		Base		101.752523	716,337.76	133.847028	942,283.08	225,945.32	0.05
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
		Local	400,000.000	109.378470	437,513.88	117.288404	469,153.62	31,639.74	0.03
		Base		109.378470	437,513.88	117.288404	469,153.62	31,639.74	0.03
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
		Local	670,000.000	104.139472	697,734.46	107.279811	718,774.73	21,040.27	0.04
		Base		104.139472	697,734.46	107.279811	718,774.73	21,040.27	0.04
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
		Local	390,000.000	100.000000	390,000.00	121.265709	472,936.27	82,936.27	0.03
		Base		100.000000	390,000.00	121.265709	472,936.27	82,936.27	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	220,000.000	104.004336	228,809.54	109.256207	240,363.66	11,554.12	0.01
		Base		104.004336	228,809.54	109.256207	240,363.66	11,554.12	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
		Local	330,000.000	100.000000	330,000.00	103.011096	339,936.62	9,936.62	0.02
		Base		100.000000	330,000.00	103.011096	339,936.62	9,936.62	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	520,000.000	100.000000	520,000.00	106.586017	554,247.29	34,247.29	0.03
		Base		100.000000	520,000.00	106.586017	554,247.29	34,247.29	0.03
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					2.340790	25 Aug 2035		
		Local	83,969.770	83.954190	70,496.14	87.143800	73,174.45	2,678.31	0.00
Original Face:		Base	690,000.000	83.954190	70,496.14	87.143800	73,174.45	2,678.31	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.128000	10 Apr 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
		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
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B						18 Apr 2024		
		0.000	Local	0.000000	-37.36	0.000000	0.00	37.36	0.00
			Base	0.000000	-37.36	0.000000	0.00	37.36	0.00
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
		120,000.000	Local	107.758458	129,310.15	110.225749	132,270.90	2,960.75	0.01
			Base	107.758458	129,310.15	110.225749	132,270.90	2,960.75	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
		290,000.000	Local	113.109624	328,017.91	114.694335	332,613.57	4,595.66	0.02
			Base	113.109624	328,017.91	114.694335	332,613.57	4,595.66	0.02
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
		310,000.000	Local	100.363519	311,126.91	103.292472	320,206.66	9,079.75	0.02
			Base	100.363519	311,126.91	103.292472	320,206.66	9,079.75	0.02
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		10,000.000	Local	101.806900	10,180.69	106.514578	10,651.46	470.77	0.00
			Base	101.806900	10,180.69	106.514578	10,651.46	470.77	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		630,000.000	Local	102.182514	643,749.84	105.521115	664,783.02	21,033.18	0.04
			Base	102.182514	643,749.84	105.521115	664,783.02	21,033.18	0.04
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
		130,000.000	Local	99.389908	129,206.88	103.050720	133,965.94	4,759.06	0.01
			Base	99.389908	129,206.88	103.050720	133,965.94	4,759.06	0.01
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.041000	15 Nov 2037		
		1,280,000.000	Local	100.000000	1,280,000.00	100.336210	1,284,303.49	4,303.49	0.08
	Original Face:	1,280,000.000	Base	100.000000	1,280,000.00	100.336210	1,284,303.49	4,303.49	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
		1,260,000.000	Local	118.887774	1,497,985.95	129.500000	1,631,700.00	133,714.05	0.10
			Base	118.887774	1,497,985.95	129.500000	1,631,700.00	133,714.05	0.09
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		360,000.000	Local	118.711444	427,361.20	125.506217	451,822.38	24,461.18	0.03
			Base	118.711444	427,361.20	125.506217	451,822.38	24,461.18	0.03
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
		130,000.000	Local	100.588615	130,765.20	125.328933	162,927.61	32,162.41	0.01
			Base	100.588615	130,765.20	125.328933	162,927.61	32,162.41	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025		
		50,000.000	Local	99.938100	49,969.05	111.574125	55,787.06	5,818.01	0.00
			Base	99.938100	49,969.05	111.574125	55,787.06	5,818.01	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		210,000.000	Local	104.145219	218,704.96	111.646303	234,457.24	15,752.28	0.01
			Base	104.145219	218,704.96	111.646303	234,457.24	15,752.28	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		30,000.000	Local	107.831500	32,349.45	115.126812	34,538.04	2,188.59	0.00
			Base	107.831500	32,349.45	115.126812	34,538.04	2,188.59	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
		10,000.000	Local	99.563800	9,956.38	122.382825	12,238.28	2,281.90	0.00
			Base	99.563800	9,956.38	122.382825	12,238.28	2,281.90	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		50,000.000	Local	112.843340	56,421.67	125.980516	62,990.26	6,568.59	0.00
			Base	112.843340	56,421.67	125.980516	62,990.26	6,568.59	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
		60,000.000	Local	126.585967	75,951.58	139.713473	83,828.08	7,876.50	0.01
			Base	126.585967	75,951.58	139.713473	83,828.08	7,876.50	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
		490,000.000	Local	101.345633	496,593.60	114.887989	562,951.15	66,357.55	0.03
			Base	101.345633	496,593.60	114.887989	562,951.15	66,357.55	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		970,000.000	Local	100.118533	971,149.77	120.377442	1,167,661.19	196,511.42	0.07
			Base	100.118533	971,149.77	120.377442	1,167,661.19	196,511.42	0.07
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 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	680,000.000	108.269469	736,232.39	123.134736	837,316.20	101,083.81	0.05
		Base		108.269469	736,232.39	123.134736	837,316.20	101,083.81	0.05
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		Local	30,000.000	101.746400	30,523.92	113.538591	34,061.58	3,537.66	0.00
		Base		101.746400	30,523.92	113.538591	34,061.58	3,537.66	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
		Local	990,000.000	112.436311	1,113,119.48	118.006580	1,168,265.14	55,145.66	0.07
		Base		112.436311	1,113,119.48	118.006580	1,168,265.14	55,145.66	0.07
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	170,000.000	99.834541	169,718.72	115.635360	196,580.11	26,861.39	0.01
		Base		99.834541	169,718.72	115.635360	196,580.11	26,861.39	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	40,000.000	109.862900	43,945.16	120.802497	48,321.00	4,375.84	0.00
		Base		109.862900	43,945.16	120.802497	48,321.00	4,375.84	0.00
20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
		Local	20,000.000	107.577900	21,515.58	110.031090	22,006.22	490.64	0.00
		Base		107.577900	21,515.58	110.031090	22,006.22	490.64	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	120,000.000	111.983167	134,379.80	113.709458	136,451.35	2,071.55	0.01
		Base		111.983167	134,379.80	113.709458	136,451.35	2,071.55	0.01
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
		Local	396,984.910	96.385122	382,634.39	99.053600	393,227.84	10,593.45	0.02
		Base		96.385122	382,634.39	99.053600	393,227.84	10,593.45	0.02
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
		Local	180,000.000	102.259706	184,067.47	114.291178	205,724.12	21,656.65	0.01
		Base		102.259706	184,067.47	114.291178	205,724.12	21,656.65	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
		Local	610,000.000	105.273887	642,170.71	118.223567	721,163.76	78,993.05	0.04
		Base		105.273887	642,170.71	118.223567	721,163.76	78,993.05	0.04
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	120,000.000	107.096817	128,516.18	140.136158	168,163.39	39,647.21	0.01
		Base		107.096817	128,516.18	140.136158	168,163.39	39,647.21	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	110,000.000	99.786700	109,765.37	114.592532	126,051.79	16,286.42	0.01
		Base		99.786700	109,765.37	114.592532	126,051.79	16,286.42	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	80,000.000	99.346850	79,477.48	121.837508	97,470.01	17,992.53	0.01
		Base		99.346850	79,477.48	121.837508	97,470.01	17,992.53	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983000	19 Oct 2023		
		Local	285,326.910	104.078203	296,963.12	101.183850	288,704.75	-8,258.37	0.02
Original Face:		Base	550,000.000	104.078203	296,963.12	101.183850	288,704.75	-8,258.37	0.02
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
		Local	50,000.000	101.482960	50,741.48	103.110000	51,555.00	813.52	0.00
		Base		101.482960	50,741.48	103.110000	51,555.00	813.52	0.00
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		Local	10,000.000	101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
		Base		101.126600	10,112.66	98.901000	9,890.10	-222.56	0.00
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	660,000.000	101.379997	669,107.98	102.520000	676,632.00	7,524.02	0.04
		Base		101.379997	669,107.98	102.520000	676,632.00	7,524.02	0.04
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
		Local	1,160,000.000	101.143105	1,173,260.02	111.455157	1,292,879.82	119,619.80	0.08
		Base		101.143105	1,173,260.02	111.455157	1,292,879.82	119,619.80	0.07
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
		Local	550,000.000	98.763782	543,200.80	114.127591	627,701.75	84,500.95	0.04
		Base		98.763782	543,200.80	114.127591	627,701.75	84,500.95	0.04
21H020618	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Jan 2051		
		Local	4,600,000.000	103.977910	4,782,983.84	104.574219	4,810,414.07	27,430.23	0.29
Original Face:		Base	4,600,000.000	103.977910	4,782,983.84	104.574219	4,810,414.07	27,430.23	0.27
21H020626	GNMA II TBA 30 YR 2 JUMBOS					2.000000	20 Feb 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
		1,200,000.000	Local	103.953125	1,247,437.50	104.406250	1,252,875.00	5,437.50	0.07
	Original Face:	1,200,000.000	Base	103.953125	1,247,437.50	104.406250	1,252,875.00	5,437.50	0.07
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jan 2051		
		2,600,000.000	Local	104.932347	2,728,241.03	105.859375	2,752,343.75	24,102.72	0.16
	Original Face:	2,600,000.000	Base	104.932347	2,728,241.03	105.859375	2,752,343.75	24,102.72	0.16
21H022622	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Feb 2051		
		2,100,000.000	Local	105.222656	2,209,675.78	105.656250	2,218,781.25	9,105.47	0.13
	Original Face:	2,100,000.000	Base	105.222656	2,209,675.78	105.656250	2,218,781.25	9,105.47	0.13
21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Jan 2051		
		500,000.000	Local	104.312500	521,562.50	104.570312	522,851.56	1,289.06	0.03
	Original Face:	500,000.000	Base	104.312500	521,562.50	104.570312	522,851.56	1,289.06	0.03
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		520,000.000	Local	100.284475	521,479.27	103.028980	535,750.70	14,271.43	0.03
			Base	100.284475	521,479.27	103.028980	535,750.70	14,271.43	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
		600,000.000	Local	101.137438	606,824.63	102.469722	614,818.33	7,993.70	0.04
			Base	101.137438	606,824.63	102.469722	614,818.33	7,993.70	0.04
221644AA5	PRIMO WATER HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.500000	01 Apr 2025		
		100,000.000	Local	100.000000	100,000.00	103.250000	103,250.00	3,250.00	0.01
			Base	100.000000	100,000.00	103.250000	103,250.00	3,250.00	0.01
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
		250,000.000	Local	99.476084	248,690.21	111.847755	279,619.39	30,929.18	0.02
			Base	99.476084	248,690.21	111.847755	279,619.39	30,929.18	0.02
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
		250,000.000	Local	100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.02
			Base	100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		1,000,000.000	Local	112.345698	1,123,456.98	117.697359	1,176,973.59	53,516.61	0.07
			Base	112.345698	1,123,456.98	117.697359	1,176,973.59	53,516.61	0.07
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 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	810,000.000	100.000000	810,000.00	104.505239	846,492.44	36,492.44	0.05
		Base		100.000000	810,000.00	104.505239	846,492.44	36,492.44	0.05
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
		Local	300,000.000	112.368513	337,105.54	117.649964	352,949.89	15,844.35	0.02
		Base		112.368513	337,105.54	117.649964	352,949.89	15,844.35	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	320,000.000	99.852472	319,527.91	109.699180	351,037.38	31,509.47	0.02
		Base		99.852472	319,527.91	109.699180	351,037.38	31,509.47	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
		Local	317,038.800	100.021912	317,108.27	105.185930	333,480.21	16,371.94	0.02
Original Face:		Base	460,000.000	100.021912	317,108.27	105.185930	333,480.21	16,371.94	0.02
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.052770	25 Jul 2057		
		Local	960,000.000	85.302934	818,908.17	89.857020	862,627.39	43,719.22	0.05
Original Face:		Base	960,000.000	85.302934	818,908.17	89.857020	862,627.39	43,719.22	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					0.858630	15 Jun 2034		
		Local	120,000.000	100.000000	120,000.00	99.891150	119,869.38	-130.62	0.01
Original Face:		Base	120,000.000	100.000000	120,000.00	99.891150	119,869.38	-130.62	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	410,000.000	98.664398	404,524.03	127.320000	522,012.00	117,487.97	0.03
		Base		98.664398	404,524.03	127.320000	522,012.00	117,487.97	0.03
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
		Local	40,000.000	100.000000	40,000.00	102.750000	41,100.00	1,100.00	0.00
		Base		100.000000	40,000.00	102.750000	41,100.00	1,100.00	0.00
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
		Local	540,000.000	100.430837	542,326.52	104.395829	563,737.48	21,410.96	0.03
		Base		100.430837	542,326.52	104.395829	563,737.48	21,410.96	0.03
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
		Local	1,370,000.000	108.817617	1,490,801.35	112.816007	1,545,579.30	54,777.95	0.09
		Base		108.817617	1,490,801.35	112.816007	1,545,579.30	54,777.95	0.09
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 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	230,000.000	100.000000	230,000.00	101.581660	233,637.82	3,637.82	0.01
		Base		100.000000	230,000.00	101.581660	233,637.82	3,637.82	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	101.169506	202,339.01	2,339.01	0.01
		Base		100.000000	200,000.00	101.169506	202,339.01	2,339.01	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	101.233499	364,440.60	4,440.60	0.02
		Base		100.000000	360,000.00	101.233499	364,440.60	4,440.60	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	105.225415	294,631.16	14,631.16	0.02
		Base		100.000000	280,000.00	105.225415	294,631.16	14,631.16	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	1,053,368.360	99.583213	1,048,978.06	99.825000	1,051,524.97	2,546.91	0.06
		Base		99.583213	1,048,978.06	99.825000	1,051,524.97	2,546.91	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	60,000.000	99.823317	59,893.99	114.487464	68,692.48	8,798.49	0.00
		Base		99.823317	59,893.99	114.487464	68,692.48	8,798.49	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
		Local	340,000.000	110.845071	376,873.24	129.573539	440,550.03	63,676.79	0.03
		Base		110.845071	376,873.24	129.573539	440,550.03	63,676.79	0.03
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
		Local	597,000.000	99.085844	591,542.49	100.015600	597,093.13	5,550.64	0.04
		Base		99.085844	591,542.49	100.015600	597,093.13	5,550.64	0.03
24702NBE9	DELL INTERNATIONAL LLC 2019 TERM LOAN B						19 Sep 2025		
		Local	927,932.960	99.297100	921,410.52	100.024100	928,156.59	6,746.07	0.06
		Base		99.297100	921,410.52	100.024100	928,156.59	6,746.07	0.05
247361ZJ0	DELTA AIR LINES INC SR UNSECURED 03/22 3.625					3.625000	15 Mar 2022		
		Local	210,000.000	90.258243	189,542.31	102.880578	216,049.21	26,506.90	0.01
		Base		90.258243	189,542.31	102.880578	216,049.21	26,506.90	0.01
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 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
		500,000.000	Local	98.069338	490,346.69	100.653764	503,268.82	12,922.13	0.03
			Base	98.069338	490,346.69	100.653764	503,268.82	12,922.13	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
		80,000.000	Local	88.452075	70,761.66	102.678006	82,142.40	11,380.74	0.00
			Base	88.452075	70,761.66	102.678006	82,142.40	11,380.74	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
		380,000.000	Local	90.823961	345,131.05	98.663116	374,919.84	29,788.79	0.02
			Base	90.823961	345,131.05	98.663116	374,919.84	29,788.79	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		1,700,000.000	Local	100.639778	1,710,876.22	115.455234	1,962,738.98	251,862.76	0.12
			Base	100.639778	1,710,876.22	115.455234	1,962,738.98	251,862.76	0.11
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		360,000.000	Local	99.987083	359,953.50	114.230295	411,229.06	51,275.56	0.02
			Base	99.987083	359,953.50	114.230295	411,229.06	51,275.56	0.02
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
		557,200.000	Local	98.925989	551,215.61	101.437500	565,209.75	13,994.14	0.03
			Base	98.925989	551,215.61	101.437500	565,209.75	13,994.14	0.03
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		430,000.000	Local	101.079405	434,641.44	103.500000	445,050.00	10,408.56	0.03
			Base	101.079405	434,641.44	103.500000	445,050.00	10,408.56	0.03
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
		680,000.000	Local	99.684543	677,854.89	99.937500	679,575.00	1,720.11	0.04
			Base	99.684543	677,854.89	99.937500	679,575.00	1,720.11	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		50,000.000	Local	101.136060	50,568.03	122.297748	61,148.87	10,580.84	0.00
			Base	101.136060	50,568.03	122.297748	61,148.87	10,580.84	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		10,000.000	Local	90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
			Base	90.233500	9,023.35	112.886590	11,288.66	2,265.31	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 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	1,530,000.000	102.108463	1,562,259.49	117.787483	1,802,148.49	239,889.00	0.11
		Base		102.108463	1,562,259.49	117.787483	1,802,148.49	239,889.00	0.10
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
		Local	140,000.000	101.481657	142,074.32	104.101606	145,742.25	3,667.93	0.01
		Base		101.481657	142,074.32	104.101606	145,742.25	3,667.93	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
		Local	140,000.000	102.050950	142,871.33	106.831568	149,564.20	6,692.87	0.01
		Base		102.050950	142,871.33	106.831568	149,564.20	6,692.87	0.01
254687CK0	WALT DISNEY COMPANY/THE COMPANY GUAR 02/21 4.5					4.500000	15 Feb 2021		
		Local	40,000.000	100.193850	40,077.54	100.466668	40,186.67	109.13	0.00
		Base		100.193850	40,077.54	100.466668	40,186.67	109.13	0.00
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
		Local	80,000.000	131.715488	105,372.39	158.032281	126,425.82	21,053.43	0.01
		Base		131.715488	105,372.39	158.032281	126,425.82	21,053.43	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
		Local	320,000.000	97.491103	311,971.53	104.853500	335,531.20	23,559.67	0.02
		Base		97.491103	311,971.53	104.853500	335,531.20	23,559.67	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
		Local	20,000.000	90.766600	18,153.32	112.001000	22,400.20	4,246.88	0.00
		Base		90.766600	18,153.32	112.001000	22,400.20	4,246.88	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
		Local	1,554,712.570	99.989830	1,554,554.46	104.205500	1,620,096.01	65,541.55	0.10
	Original Face:	Base	2,000,000.000	99.989830	1,554,554.46	104.205500	1,620,096.01	65,541.55	0.09
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
		Local	30,000.000	104.790333	31,437.10	105.809435	31,742.83	305.73	0.00
		Base		104.790333	31,437.10	105.809435	31,742.83	305.73	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
		Local	50,000.000	104.811720	52,405.86	108.000000	54,000.00	1,594.14	0.00
		Base		104.811720	52,405.86	108.000000	54,000.00	1,594.14	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	190,000.000	105.317237	200,102.75	142.452197	270,659.17	70,556.42	0.02
		Base		105.317237	200,102.75	142.452197	270,659.17	70,556.42	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
		Local	280,000.000	112.649454	315,418.47	115.854351	324,392.18	8,973.71	0.02
		Base		112.649454	315,418.47	115.854351	324,392.18	8,973.71	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
		Local	190,000.000	113.557416	215,759.09	117.338090	222,942.37	7,183.28	0.01
		Base		113.557416	215,759.09	117.338090	222,942.37	7,183.28	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
		Local	190,000.000	104.402000	198,363.80	116.034680	220,465.89	22,102.09	0.01
		Base		104.402000	198,363.80	116.034680	220,465.89	22,102.09	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	800,000.000	128.375193	1,027,001.54	135.544484	1,084,355.87	57,354.33	0.06
		Base		128.375193	1,027,001.54	135.544484	1,084,355.87	57,354.33	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	100,000.000	99.962330	99,962.33	121.535619	121,535.62	21,573.29	0.01
		Base		99.962330	99,962.33	121.535619	121,535.62	21,573.29	0.01
26884LAE9	EQT CORP SR UNSECURED 10/22 3					3.000000	01 Oct 2022		
		Local	140,000.000	99.164343	138,830.08	100.750000	141,050.00	2,219.92	0.01
		Base		99.164343	138,830.08	100.750000	141,050.00	2,219.92	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9					3.900000	01 Oct 2027		
		Local	110,000.000	93.889182	103,278.10	99.345000	109,279.50	6,001.40	0.01
		Base		93.889182	103,278.10	99.345000	109,279.50	6,001.40	0.01
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875					7.875000	01 Feb 2025		
		Local	20,000.000	110.411150	22,082.23	113.875000	22,775.00	692.77	0.00
		Base		110.411150	22,082.23	113.875000	22,775.00	692.77	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5					5.000000	15 Jan 2029		
		Local	20,000.000	104.168250	20,833.65	105.432000	21,086.40	252.75	0.00
		Base		104.168250	20,833.65	105.432000	21,086.40	252.75	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	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
		460,000.000	Local	99.632383	458,308.96	104.345065	479,987.30	21,678.34	0.03
			Base	99.632383	458,308.96	104.345065	479,987.30	21,678.34	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		50,000.000	Local	100.659320	50,329.66	126.702384	63,351.19	13,021.53	0.00
			Base	100.659320	50,329.66	126.702384	63,351.19	13,021.53	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		270,000.000	Local	91.007344	245,719.83	121.050000	326,835.00	81,115.17	0.02
			Base	91.007344	245,719.83	121.050000	326,835.00	81,115.17	0.02
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1						21 Jul 2025		
		322,599.120	Local	99.961606	322,475.26	98.277800	317,043.32	-5,431.94	0.02
			Base	99.961606	322,475.26	98.277800	317,043.32	-5,431.94	0.02
28414BAF3	ELANCO ANIMAL HEALTH INCORPORA TERM LOAN B						01 Aug 2027		
		453,864.420	Local	100.522193	456,234.47	99.020800	449,420.18	-6,814.29	0.03
			Base	100.522193	456,234.47	99.020800	449,420.18	-6,814.29	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
		440,000.000	Local	99.877702	439,461.89	103.530000	455,532.00	16,070.11	0.03
			Base	99.877702	439,461.89	103.530000	455,532.00	16,070.11	0.03
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
		2,540,000.000	Local	102.144983	2,594,482.56	107.000000	2,717,800.00	123,317.44	0.16
			Base	102.144983	2,594,482.56	107.000000	2,717,800.00	123,317.44	0.15
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
		90,000.000	Local	105.624478	95,062.03	115.261417	103,735.28	8,673.25	0.01
			Base	105.624478	95,062.03	115.261417	103,735.28	8,673.25	0.01
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
		180,000.000	Local	99.936667	179,886.00	105.796298	190,433.34	10,547.34	0.01
			Base	99.936667	179,886.00	105.796298	190,433.34	10,547.34	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
		1,170,000.000	Local	101.013877	1,181,862.36	107.865240	1,262,023.31	80,160.95	0.08
			Base	101.013877	1,181,862.36	107.865240	1,262,023.31	80,160.95	0.07
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		

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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	190,000.000	100.703468	191,336.59	91.250000	173,375.00	-17,961.59	0.01
		Base		100.703468	191,336.59	91.250000	173,375.00	-17,961.59	0.01
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
		Local	60,000.000	115.166717	69,100.03	120.955830	72,573.50	3,473.47	0.00
		Base		115.166717	69,100.03	120.955830	72,573.50	3,473.47	0.00
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	10,000.000	143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
		Base		143.196700	14,319.67	152.623763	15,262.38	942.71	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	10,000.000	115.370100	11,537.01	124.054776	12,405.48	868.47	0.00
		Base		115.370100	11,537.01	124.054776	12,405.48	868.47	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		Local	530,000.000	101.957685	540,375.73	118.968147	630,531.18	90,155.45	0.04
		Base		101.957685	540,375.73	118.968147	630,531.18	90,155.45	0.04
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		Local	30,000.000	115.081800	34,524.54	126.217031	37,865.11	3,340.57	0.00
		Base		115.081800	34,524.54	126.217031	37,865.11	3,340.57	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
		Local	10,000.000	101.965000	10,196.50	110.849624	11,084.96	888.46	0.00
		Base		101.965000	10,196.50	110.849624	11,084.96	888.46	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
		Local	360,000.000	107.542753	387,153.91	117.480173	422,928.62	35,774.71	0.03
		Base		107.542753	387,153.91	117.480173	422,928.62	35,774.71	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		Local	1,310,000.000	102.334733	1,340,585.00	108.381868	1,419,802.47	79,217.47	0.08
		Base		102.334733	1,340,585.00	108.381868	1,419,802.47	79,217.47	0.08
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	300,000.000	103.796897	311,390.69	110.077910	330,233.73	18,843.04	0.02
		Base		103.796897	311,390.69	110.077910	330,233.73	18,843.04	0.02
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 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	300,000.000	99.225150	297,675.45	111.377000	334,131.00	36,455.55	0.02
		Base		99.225150	297,675.45	111.377000	334,131.00	36,455.55	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
		Local	330,000.000	100.161188	330,531.92	110.797842	365,632.88	35,100.96	0.02
		Base		100.161188	330,531.92	110.797842	365,632.88	35,100.96	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	470,000.000	112.792715	530,125.76	123.340546	579,700.57	49,574.81	0.03
		Base		112.792715	530,125.76	123.340546	579,700.57	49,574.81	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	40,000.000	121.072500	48,429.00	130.925591	52,370.24	3,941.24	0.00
		Base		121.072500	48,429.00	130.925591	52,370.24	3,941.24	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
		Local	770,000.000	102.855077	791,984.09	109.450444	842,768.42	50,784.33	0.05
		Base		102.855077	791,984.09	109.450444	842,768.42	50,784.33	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
		Local	290,000.000	100.000000	290,000.00	116.298483	337,265.60	47,265.60	0.02
		Base		100.000000	290,000.00	116.298483	337,265.60	47,265.60	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	50,000.000	100.337480	50,168.74	102.839874	51,419.94	1,251.20	0.00
		Base		100.337480	50,168.74	102.839874	51,419.94	1,251.20	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	500,000.000	112.762760	563,813.80	114.288788	571,443.94	7,630.14	0.03
		Base		112.762760	563,813.80	114.288788	571,443.94	7,630.14	0.03
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
		Local	40,236.490	88.149811	35,468.39	97.250000	39,129.99	3,661.60	0.00
		Base		88.149811	35,468.39	97.250000	39,129.99	3,661.60	0.00
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027		
		Local	9,459.460	88.289395	8,351.70	97.250000	9,199.32	847.62	0.00
		Base		88.289395	8,351.70	97.250000	9,199.32	847.62	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
	3,713,937.160	Local	0.228596	8,489.90	0.213150	7,916.26	-573.64	0.00
Original Face:	4,480,000.000	Base	0.228596	8,489.90	0.213150	7,916.26	-573.64	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2				6.018380	25 May 2025		
	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
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2				2.548000	25 May 2030		
	598,404.080	Local	100.000000	598,404.08	99.411300	594,881.28	-3,522.80	0.04
Original Face:	850,000.000	Base	100.000000	598,404.08	99.411300	594,881.28	-3,522.80	0.03
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.000000	01 Mar 2038		
	149,111.010	Local	105.349109	157,087.12	116.277412	173,382.42	16,295.30	0.01
Original Face:	4,500,000.000	Base	105.349109	157,087.12	116.277412	173,382.42	16,295.30	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
	27,989.150	Local	106.747436	29,877.70	117.581160	32,909.97	3,032.27	0.00
Original Face:	400,000.000	Base	106.747436	29,877.70	117.581160	32,909.97	3,032.27	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.500000	01 Dec 2038		
	24,673.290	Local	105.357129	25,995.07	117.598404	29,015.40	3,020.33	0.00
Original Face:	700,000.000	Base	105.357129	25,995.07	117.598404	29,015.40	3,020.33	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.000000	01 Jun 2041		
	113,552.040	Local	109.574130	124,423.66	113.602989	128,998.51	4,574.85	0.01
Original Face:	700,000.000	Base	109.574130	124,423.66	113.602989	128,998.51	4,574.85	0.01
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
	15,520.480	Local	108.198587	16,792.94	116.183801	18,032.28	1,239.34	0.00
Original Face:	200,000.000	Base	108.198587	16,792.94	116.183801	18,032.28	1,239.34	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		
	154,883.260	Local	107.238691	166,094.78	110.618693	171,329.84	5,235.06	0.01
Original Face:	700,000.000	Base	107.238691	166,094.78	110.618693	171,329.84	5,235.06	0.01
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.000000	01 Oct 2036		
	73,060.880	Local	109.072653	79,689.44	119.879220	87,584.81	7,895.37	0.01
Original Face:	600,000.000	Base	109.072653	79,689.44	119.879220	87,584.81	7,895.37	0.00
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		

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		Local	26,790.970	107.765004	28,871.29	114.296313	30,621.09	1,749.80	0.00
	Original Face:	Base	200,000.000	107.765004	28,871.29	114.296313	30,621.09	1,749.80	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 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
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 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
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
		Local	141,416.090	104.267273	147,450.70	110.966130	156,923.96	9,473.26	0.01
	Original Face:	Base	320,230.000	104.267273	147,450.70	110.966130	156,923.96	9,473.26	0.01
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
		Local	0.000	0.000000	-17.56	0.000000	0.00	17.56	0.00
		Base		0.000000	-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		
		Local	0.000	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		
		Local	20,721.120	106.083696	21,981.73	110.304500	22,856.33	874.60	0.00
	Original Face:	Base	82,974.000	106.083696	21,981.73	110.304500	22,856.33	874.60	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
		Local	50,571.640	98.070144	49,595.68	104.730575	52,963.97	3,368.29	0.00
	Original Face:	Base	100,000.000	98.070144	49,595.68	104.730575	52,963.97	3,368.29	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		Local	50,376.520	98.072257	49,405.39	104.559195	52,673.28	3,267.89	0.00
	Original Face:	Base	100,000.000	98.072257	49,405.39	104.559195	52,673.28	3,267.89	0.00
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5					4.500000	01 Jul 2023		
		Local	15,959.520	103.010178	16,439.93	108.105794	17,253.17	813.24	0.00
	Original Face:	Base	875,000.000	103.010178	16,439.93	108.105794	17,253.17	813.24	0.00
3131XULT2	FED HM LN PC POOL ZM1238 FR 06/46 FIXED 3					3.000000	01 Jun 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
		138,416.200	Local	106.222314	147,028.89	105.150241	145,544.97	-1,483.92	0.01
	Original Face:	300,000.000	Base	106.222314	147,028.89	105.150241	145,544.97	-1,483.92	0.01
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
		49,579.630	Local	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.00
	Original Face:	100,000.000	Base	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.00
3131XWET6	FED HM LN PC POOL ZM2846 FR 03/47 FIXED 3.5					3.500000	01 Mar 2047		
		89,160.690	Local	106.720237	95,152.50	106.563858	95,013.07	-139.43	0.01
	Original Face:	200,000.000	Base	106.720237	95,152.50	106.563858	95,013.07	-139.43	0.01
3131XYWF2	FED HM LN PC POOL ZM5146 FR 12/47 FIXED 4					4.000000	01 Dec 2047		
		620,901.170	Local	107.219503	665,727.15	107.061969	664,749.02	-978.13	0.04
	Original Face:	1,300,000.000	Base	107.219503	665,727.15	107.061969	664,749.02	-978.13	0.04
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5					5.000000	01 Aug 2048		
		132,306.700	Local	104.930302	138,829.82	111.018130	146,884.42	8,054.60	0.01
	Original Face:	304,578.000	Base	104.930302	138,829.82	111.018130	146,884.42	8,054.60	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
		128,187.950	Local	105.958392	135,825.89	110.408676	141,530.62	5,704.73	0.01
	Original Face:	300,000.000	Base	105.958392	135,825.89	110.408676	141,530.62	5,704.73	0.01
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
		229,557.230	Local	110.663380	254,035.79	110.533696	253,738.09	-297.70	0.02
	Original Face:	400,000.000	Base	110.663380	254,035.79	110.533696	253,738.09	-297.70	0.01
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
		53,748.370	Local	106.964918	57,491.90	106.977893	57,498.87	6.97	0.00
	Original Face:	100,000.000	Base	106.964918	57,491.90	106.977893	57,498.87	6.97	0.00
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
		493,946.940	Local	100.658113	497,197.67	106.764848	527,361.70	30,164.03	0.03
	Original Face:	900,000.000	Base	100.658113	497,197.67	106.764848	527,361.70	30,164.03	0.03
31329PBX0	FED HM LN PC POOL ZA5454 FR 06/48 FIXED 4					4.000000	01 Jun 2048		
		683,839.080	Local	107.482145	735,004.91	107.644544	736,115.46	1,110.55	0.04
	Original Face:	1,600,000.000	Base	107.482145	735,004.91	107.644544	736,115.46	1,110.55	0.04
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4					4.000000	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	899,058.700	108.287442	973,567.67	109.153143	981,350.83	7,783.16	0.06
	Original Face:	Base	1,500,000.000	108.287442	973,567.67	109.153143	981,350.83	7,783.16	0.06
3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5					5.500000	01 Apr 2038		
		Local	25,733.790	99.568505	25,622.75	117.447291	30,223.64	4,600.89	0.00
	Original Face:	Base	1,768,109.000	99.568505	25,622.75	117.447291	30,223.64	4,600.89	0.00
3132A5GE9	FED HM LN PC POOL ZS4697 FR 01/47 FIXED 3					3.000000	01 Jan 2047		
		Local	157,825.400	105.687069	166,801.04	105.515985	166,531.03	-270.01	0.01
	Original Face:	Base	300,000.000	105.687069	166,801.04	105.515985	166,531.03	-270.01	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
3132A5J71	FED HM LN PC POOL ZS4786 FR 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
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3					3.000000	01 Sep 2032		
		Local	182,276.530	105.000600	191,391.45	104.996766	191,384.46	-6.99	0.01
	Original Face:	Base	400,000.000	105.000600	191,391.45	104.996766	191,384.46	-6.99	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3					3.000000	01 Oct 2032		
		Local	97,115.960	105.443647	102,402.61	104.993353	101,965.30	-437.31	0.01
	Original Face:	Base	200,000.000	105.443647	102,402.61	104.993353	101,965.30	-437.31	0.01
3132ACQ37	FED HM LN PC POOL ZT0474 FR 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	48,261.750	109.193616	52,698.75	109.681293	52,934.11	235.36	0.00
	Original Face:	Base	100,000.000	109.193616	52,698.75	109.681293	52,934.11	235.36	0.00
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	285,127.060	108.982294	310,738.01	109.124749	311,144.19	406.18	0.02
	Original Face:	Base	400,000.000	108.982294	310,738.01	109.124749	311,144.19	406.18	0.02
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5					5.000000	01 Jan 2049		
		Local	460,416.610	104.429640	480,811.41	110.501063	508,765.25	27,953.84	0.03
	Original Face:	Base	1,200,000.000	104.429640	480,811.41	110.501063	508,765.25	27,953.84	0.03
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4					4.000000	01 Jul 2047		

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		Local	76,019.100	109.425105	83,183.98	108.855489	82,750.96	-433.02	0.00
Original Face:		Base	100,000.000	109.425105	83,183.98	108.855489	82,750.96	-433.02	0.00
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
		Local	756,364.110	108.042808	817,197.02	110.546034	836,130.53	18,933.51	0.05
Original Face:		Base	1,200,000.000	108.042808	817,197.02	110.546034	836,130.53	18,933.51	0.05
3132DMPF6	FED HM LN PC POOL SD0422 FR 07/45 FIXED 4.5					4.500000	01 Jul 2045		
		Local	88,534.770	112.282180	99,408.77	112.148950	99,290.81	-117.96	0.01
Original Face:		Base	100,000.000	112.282180	99,408.77	112.148950	99,290.81	-117.96	0.01
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
		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
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
		Local	37,376.150	104.476518	39,049.30	108.242201	40,456.77	1,407.47	0.00
Original Face:		Base	100,000.000	104.476518	39,049.30	108.242201	40,456.77	1,407.47	0.00
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	58,382.830	104.480975	60,998.95	109.295835	63,810.00	2,811.05	0.00
Original Face:		Base	100,000.000	104.480975	60,998.95	109.295835	63,810.00	2,811.05	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
		Local	31,880.400	108.320849	34,533.12	109.236680	34,825.09	291.97	0.00
Original Face:		Base	100,000.000	108.320849	34,533.12	109.236680	34,825.09	291.97	0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.500000	01 Nov 2042		
		Local	133,486.910	104.456782	139,436.13	109.236309	145,816.17	6,380.04	0.01
Original Face:		Base	300,000.000	104.456782	139,436.13	109.236309	145,816.17	6,380.04	0.01
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
		Local	32,293.390	104.471999	33,737.55	108.065401	34,897.98	1,160.43	0.00
Original Face:		Base	100,000.000	104.471999	33,737.55	108.065401	34,897.98	1,160.43	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	46,382.730	104.481151	48,461.21	109.319270	50,705.26	2,244.05	0.00
Original Face:		Base	100,000.000	104.481151	48,461.21	109.319270	50,705.26	2,244.05	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 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
		Local	38,476.440	102.027319	39,256.48	109.754218	42,229.52	2,973.04	0.00
	Original Face:	Base	100,000.000	102.027319	39,256.48	109.754218	42,229.52	2,973.04	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.500000	01 Mar 2043		
		Local	615,927.740	103.443328	637,136.15	109.289555	673,144.69	36,008.54	0.04
	Original Face:	Base	1,600,000.000	103.443328	637,136.15	109.289555	673,144.69	36,008.54	0.04
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
		Local	89,539.520	106.031985	94,940.53	111.791893	100,097.92	5,157.39	0.01
	Original Face:	Base	200,000.000	106.031985	94,940.53	111.791893	100,097.92	5,157.39	0.01
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	441,639.630	106.017340	468,214.59	111.827744	493,875.63	25,661.04	0.03
	Original Face:	Base	1,000,000.000	106.017340	468,214.59	111.827744	493,875.63	25,661.04	0.03
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
		Local	385,754.320	106.027328	409,005.00	111.832320	431,398.01	22,393.01	0.03
	Original Face:	Base	800,000.000	106.027328	409,005.00	111.832320	431,398.01	22,393.01	0.02
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
		Local	88,514.280	102.480436	90,709.82	109.707475	97,106.78	6,396.96	0.01
	Original Face:	Base	200,000.000	102.480436	90,709.82	109.707475	97,106.78	6,396.96	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	50,838.080	106.017458	53,897.24	111.800317	56,837.13	2,939.89	0.00
	Original Face:	Base	100,000.000	106.017458	53,897.24	111.800317	56,837.13	2,939.89	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
		Local	179,325.050	105.285012	188,802.40	109.368532	196,125.17	7,322.77	0.01
	Original Face:	Base	500,000.000	105.285012	188,802.40	109.368532	196,125.17	7,322.77	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	36,787.760	102.718975	37,788.01	112.304464	41,314.30	3,526.29	0.00
	Original Face:	Base	100,000.000	102.718975	37,788.01	112.304464	41,314.30	3,526.29	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	37,756.770	102.719009	38,783.38	112.305630	42,402.98	3,619.60	0.00
	Original Face:	Base	100,000.000	102.719009	38,783.38	112.305630	42,402.98	3,619.60	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		

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		80,488.710	Local	103.039283	82,934.99	113.088734	91,023.66	8,088.67	0.01
	Original Face:	200,000.000	Base	103.039283	82,934.99	113.088734	91,023.66	8,088.67	0.01
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
		72,478.680	Local	102.828473	74,528.72	112.305245	81,397.36	6,868.64	0.00
	Original Face:	200,000.000	Base	102.828473	74,528.72	112.305245	81,397.36	6,868.64	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
		31,951.940	Local	108.545710	34,682.46	111.585596	35,653.76	971.30	0.00
	Original Face:	100,000.000	Base	108.545710	34,682.46	111.585596	35,653.76	971.30	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
		202,256.930	Local	103.733296	209,807.78	110.199723	222,886.58	13,078.80	0.01
	Original Face:	482,939.000	Base	103.733296	209,807.78	110.199723	222,886.58	13,078.80	0.01
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046		
		220,027.940	Local	103.753441	228,286.56	106.759805	234,901.40	6,614.84	0.01
	Original Face:	932,126.000	Base	103.753441	228,286.56	106.759805	234,901.40	6,614.84	0.01
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046		
		108,611.880	Local	103.758235	112,693.77	109.166704	118,568.01	5,874.24	0.01
	Original Face:	323,530.000	Base	103.758235	112,693.77	109.166704	118,568.01	5,874.24	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
		98,764.740	Local	100.685660	99,441.93	108.606880	107,265.30	7,823.37	0.01
	Original Face:	200,000.000	Base	100.685660	99,441.93	108.606880	107,265.30	7,823.37	0.01
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047		
		55,777.130	Local	106.122581	59,192.13	109.923256	61,312.04	2,119.91	0.00
	Original Face:	108,935.000	Base	106.122581	59,192.13	109.923256	61,312.04	2,119.91	0.00
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
		3,534,555.820	Local	107.060845	3,784,125.34	107.531720	3,800,768.67	16,643.33	0.23
	Original Face:	9,900,000.000	Base	107.060845	3,784,125.34	107.531720	3,800,768.67	16,643.33	0.22
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 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
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		

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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
	222,024.430	Local	106.128717	235,631.68	109.002101	242,011.29	6,379.61	0.01
Original Face:	902,639.000	Base	106.128717	235,631.68	109.002101	242,011.29	6,379.61	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3				3.000000	01 Oct 2046		
	873,345.270	Local	97.524910	851,729.19	108.260094	945,484.41	93,755.22	0.06
Original Face:	1,500,000.000	Base	97.524910	851,729.19	108.260094	945,484.41	93,755.22	0.05
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4				4.000000	01 Jun 2048		
	791,738.040	Local	109.348121	865,750.67	109.131922	864,038.94	-1,711.73	0.05
Original Face:	1,400,000.000	Base	109.348121	865,750.67	109.131922	864,038.94	-1,711.73	0.05
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5				4.500000	01 Apr 2049		
	208,120.970	Local	108.862351	226,565.38	109.881136	228,685.69	2,120.31	0.01
Original Face:	400,000.000	Base	108.862351	226,565.38	109.881136	228,685.69	2,120.31	0.01
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 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
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5				5.000000	01 Oct 2048		
	44,203.560	Local	104.200137	46,060.17	110.435737	48,816.53	2,756.36	0.00
Original Face:	100,000.000	Base	104.200137	46,060.17	110.435737	48,816.53	2,756.36	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3				3.000000	01 Sep 2048		
	72,353.060	Local	101.324298	73,311.23	108.499313	78,502.57	5,191.34	0.00
Original Face:	100,000.000	Base	101.324298	73,311.23	108.499313	78,502.57	5,191.34	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
	1,378,440.510	Local	97.208438	1,339,960.49	108.318079	1,493,100.28	153,139.79	0.09
Original Face:	2,200,000.000	Base	97.208438	1,339,960.49	108.318079	1,493,100.28	153,139.79	0.09
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	291,454.030	Local	108.794107	317,084.81	109.977777	320,534.66	3,449.85	0.02
Original Face:	600,000.000	Base	108.794107	317,084.81	109.977777	320,534.66	3,449.85	0.02
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
	654,074.010	Local	95.834311	626,827.32	108.574704	710,158.92	83,331.60	0.04
Original Face:	800,000.000	Base	95.834311	626,827.32	108.574704	710,158.92	83,331.60	0.04
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 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	663,613.290	103.042810	683,805.78	108.128838	717,557.34	33,751.56	0.04
	Original Face:	Base	83,014,648.000	103.042810	683,805.78	108.128838	717,557.34	33,751.56	0.04
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5					3.500000	01 Feb 2050		
		Local	83,989.850	105.822680	88,880.31	108.892428	91,458.59	2,578.28	0.01
	Original Face:	Base	100,000.000	105.822680	88,880.31	108.892428	91,458.59	2,578.28	0.01
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
		Local	82,559.580	104.468446	86,248.71	106.306785	87,766.44	1,517.73	0.01
	Original Face:	Base	100,000.000	104.468446	86,248.71	106.306785	87,766.44	1,517.73	0.01
3133A3F78	FED HM LN PC POOL QA8290 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
		Local	92,259.310	104.377130	96,297.62	105.365018	97,209.04	911.42	0.01
	Original Face:	Base	100,000.000	104.377130	96,297.62	105.365018	97,209.04	911.42	0.01
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		Local	261,971.300	107.857323	282,555.23	108.991191	285,525.64	2,970.41	0.02
	Original Face:	Base	300,000.000	107.857323	282,555.23	108.991191	285,525.64	2,970.41	0.02
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
		Local	99,303.480	106.032880	105,294.34	105.900628	105,163.01	-131.33	0.01
	Original Face:	Base	100,000.000	106.032880	105,294.34	105.900628	105,163.01	-131.33	0.01
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
		Local	99,375.130	106.651845	105,985.41	105.958745	105,296.64	-688.77	0.01
	Original Face:	Base	100,000.000	106.651845	105,985.41	105.958745	105,296.64	-688.77	0.01
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
		Local	141,776.820	101.162136	143,424.46	105.998719	150,281.61	6,857.15	0.01
	Original Face:	Base	200,000.000	101.162136	143,424.46	105.998719	150,281.61	6,857.15	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	407,633.180	101.855462	415,196.66	107.784033	439,363.48	24,166.82	0.03
	Original Face:	Base	500,000.000	101.855462	415,196.66	107.784033	439,363.48	24,166.82	0.03
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	311,231.110	101.915303	317,192.13	107.109171	333,357.06	16,164.93	0.02
	Original Face:	Base	400,000.000	101.915303	317,192.13	107.109171	333,357.06	16,164.93	0.02
3133KH3R5	FED HM LN PC POOL RA2608 FR 05/50 FIXED 4.5					4.500000	01 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
		Local	297,220.240	108.398301	322,181.69	108.170401	321,504.33	-677.36	0.02
Original Face:		Base	400,000.000	108.398301	322,181.69	108.170401	321,504.33	-677.36	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
		Local	449,680.960	108.151430	486,336.39	109.149400	490,824.07	4,487.68	0.03
Original Face:		Base	500,000.000	108.151430	486,336.39	109.149400	490,824.07	4,487.68	0.03
3133KHK62	FED HM LN PC POOL RA2117 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	84,377.030	105.153760	88,725.62	107.078067	90,349.29	1,623.67	0.01
Original Face:		Base	100,000.000	105.153760	88,725.62	107.078067	90,349.29	1,623.67	0.01
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050		
		Local	148,684.410	105.194586	156,407.95	106.817633	158,821.17	2,413.22	0.01
Original Face:		Base	200,000.000	105.194586	156,407.95	106.817633	158,821.17	2,413.22	0.01
3133KHSY3	FED HM LN PC POOL RA2335 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
		Local	1,515,799.560	105.154122	1,593,925.72	107.030441	1,622,366.95	28,441.23	0.10
Original Face:		Base	1,700,000.000	105.154122	1,593,925.72	107.030441	1,622,366.95	28,441.23	0.09
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
		Local	71,616.000	105.944747	75,873.39	106.889720	76,550.14	676.75	0.00
Original Face:		Base	100,000.000	105.944747	75,873.39	106.889720	76,550.14	676.75	0.00
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
		Local	259,895.530	104.903262	272,638.89	105.841662	275,077.75	2,438.86	0.02
Original Face:		Base	300,000.000	104.903262	272,638.89	105.841662	275,077.75	2,438.86	0.02
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5					4.500000	01 Apr 2050		
		Local	329,925.740	107.497984	354,663.52	108.437725	357,763.97	3,100.45	0.02
Original Face:		Base	400,000.000	107.497984	354,663.52	108.437725	357,763.97	3,100.45	0.02
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
		Local	5,696,054.880	107.208731	6,106,668.13	106.560572	6,069,748.66	-36,919.47	0.36
Original Face:		Base	5,800,000.000	107.208731	6,106,668.13	106.560572	6,069,748.66	-36,919.47	0.35
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	1,256,567.780	107.130975	1,346,173.32	106.560507	1,339,005.00	-7,168.32	0.08
Original Face:		Base	1,300,000.000	107.130975	1,346,173.32	106.560507	1,339,005.00	-7,168.32	0.08
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	0.000	0.000000	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		
		Local	760,000.000	126.994497	965,158.18	151.412243	1,150,733.05	185,574.87	0.07
		Base		126.994497	965,158.18	151.412243	1,150,733.05	185,574.87	0.07
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.402000	25 Apr 2040		
		Local	177,805.240	13.365056	23,763.77	9.943500	17,680.06	-6,083.71	0.00
Original Face:		Base	1,000,000.000	13.365056	23,763.77	9.943500	17,680.06	-6,083.71	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.402000	25 Oct 2041		
		Local	141,283.540	0.000007	0.01	20.924930	29,563.48	29,563.47	0.00
Original Face:		Base	1,000,000.000	0.000007	0.01	20.924930	29,563.48	29,563.47	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		
		Local	9,168.120	111.413027	10,214.48	109.467590	10,036.12	-178.36	0.00
Original Face:		Base	200,000.000	111.413027	10,214.48	109.467590	10,036.12	-178.36	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
		Local	36,398.580	113.870431	41,447.22	122.591200	44,621.46	3,174.24	0.00
Original Face:		Base	400,000.000	113.870431	41,447.22	122.591200	44,621.46	3,174.24	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
		Local	57,819.110	110.516281	63,899.53	117.041260	67,672.21	3,772.68	0.00
Original Face:		Base	600,000.000	110.516281	63,899.53	117.041260	67,672.21	3,772.68	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA					6.502000	25 Mar 2042		
		Local	54,218.830	0.000018	0.01	19.646280	10,651.98	10,651.97	0.00
Original Face:		Base	300,000.000	0.000018	0.01	19.646280	10,651.98	10,651.97	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					6.452000	25 Jul 2042		
		Local	13,439.100	28.522148	3,833.12	20.204770	2,715.34	-1,117.78	0.00
Original Face:		Base	100,000.000	28.522148	3,833.12	20.204770	2,715.34	-1,117.78	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					6.502000	25 Feb 2041		
		Local	8,798.530	174.717936	15,372.61	5.491860	483.20	-14,889.41	0.00
Original Face:		Base	100,000.000	174.717936	15,372.61	5.491860	483.20	-14,889.41	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		

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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	134,670.310	78.404060	105,586.99	2.539990	3,420.61	-102,166.38	0.00
	Original Face:	Base	1,100,000.000	78.404060	105,586.99	2.539990	3,420.61	-102,166.38	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.413000	25 Sep 2022		
		Local	4,059,191.570	1.959562	79,542.37	0.695160	28,217.88	-51,324.49	0.00
	Original Face:	Base	10,375,000.000	1.959562	79,542.37	0.695160	28,217.88	-51,324.49	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
		Local	100,690.470	115.208043	116,003.52	120.481560	121,313.45	5,309.93	0.01
	Original Face:	Base	700,000.000	115.208043	116,003.52	120.481560	121,313.45	5,309.93	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
		Local	241,367.580	111.151034	268,282.56	115.471230	278,710.11	10,427.55	0.02
	Original Face:	Base	1,200,000.000	111.151034	268,282.56	115.471230	278,710.11	10,427.55	0.02
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.358870	25 Aug 2044		
		Local	152,643.000	14.792136	22,579.16	6.284790	9,593.29	-12,985.87	0.00
	Original Face:	Base	800,000.000	14.792136	22,579.16	6.284790	9,593.29	-12,985.87	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.474000	25 Dec 2024		
		Local	6,583,320.240	2.971311	195,610.92	1.919920	126,394.48	-69,216.44	0.01
	Original Face:	Base	9,885,000.000	2.971311	195,610.92	1.919920	126,394.48	-69,216.44	0.01
3136APB68	FANNIE MAE FNR 2015 55 IO					2.232263	25 Aug 2055		
		Local	24,319.600	5.504614	1,338.70	4.501490	1,094.74	-243.96	0.00
	Original Face:	Base	100,000.000	5.504614	1,338.70	4.501490	1,094.74	-243.96	0.00
3136APTN2	FANNIE MAE FNR 2015 56 AS					6.002000	25 Aug 2045		
		Local	194,967.360	17.465811	34,052.63	23.493350	45,804.36	11,751.73	0.00
	Original Face:	Base	400,000.000	17.465811	34,052.63	23.493350	45,804.36	11,751.73	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
		Local	99,690.460	101.683882	101,369.13	110.511390	110,169.31	8,800.18	0.01
	Original Face:	Base	100,000.000	101.683882	101,369.13	110.511390	110,169.31	8,800.18	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2					3.061000	25 May 2027		
		Local	100,000.000	108.746680	108,746.68	112.280540	112,280.54	3,533.86	0.01
	Original Face:	Base	100,000.000	108.746680	108,746.68	112.280540	112,280.54	3,533.86	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2					3.121000	25 Apr 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
		98,125.990	Local	105.150888	103,180.35	111.868060	109,771.64	6,591.29	0.01
	Original Face:	100,000.000	Base	105.150888	103,180.35	111.868060	109,771.64	6,591.29	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		200,000.000	Local	103.067755	206,135.51	119.383970	238,767.94	32,632.43	0.01
	Original Face:	200,000.000	Base	103.067755	206,135.51	119.383970	238,767.94	32,632.43	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
		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
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
		340,000.000	Local	101.242347	344,223.98	115.683920	393,325.33	49,101.35	0.02
	Original Face:	340,000.000	Base	101.242347	344,223.98	115.683920	393,325.33	49,101.35	0.02
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		420,000.000	Local	102.201638	429,246.88	115.127470	483,535.37	54,288.49	0.03
	Original Face:	420,000.000	Base	102.201638	429,246.88	115.127470	483,535.37	54,288.49	0.03
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
		199,932.660	Local	100.586923	201,106.11	107.917460	215,762.25	14,656.14	0.01
	Original Face:	200,000.000	Base	100.586923	201,106.11	107.917460	215,762.25	14,656.14	0.01
3136B7GR6	FANNIEMAE ACES FNA 2019 M27 A2					2.700000	25 Nov 2040		
		100,000.000	Local	100.322160	100,322.16	113.010010	113,010.01	12,687.85	0.01
	Original Face:	100,000.000	Base	100.322160	100,322.16	113.010010	113,010.01	12,687.85	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
		96,191.300	Local	102.440127	98,538.49	106.304990	102,256.15	3,717.66	0.01
	Original Face:	100,000.000	Base	102.440127	98,538.49	106.304990	102,256.15	3,717.66	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		303,012.520	Local	99.452475	301,353.45	101.260230	306,831.17	5,477.72	0.02
	Original Face:	300,000.000	Base	99.452475	301,353.45	101.260230	306,831.17	5,477.72	0.02
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.468000	25 Sep 2034		
		1,297,052.350	Local	10.692242	138,683.97	10.646540	138,091.20	-592.77	0.01
	Original Face:	1,300,000.000	Base	10.692242	138,683.97	10.646540	138,091.20	-592.77	0.01
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 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
		394,634.680	Local	12.597783	49,715.22	12.507960	49,360.75	-354.47	0.00
	Original Face:	400,000.000	Base	12.597783	49,715.22	12.507960	49,360.75	-354.47	0.00
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		391,892.940	Local	12.058349	47,255.82	14.550620	57,022.85	9,767.03	0.00
	Original Face:	400,000.000	Base	12.058349	47,255.82	14.550620	57,022.85	9,767.03	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		294,686.700	Local	13.446335	39,624.56	14.213510	41,885.32	2,260.76	0.00
	Original Face:	300,000.000	Base	13.446335	39,624.56	14.213510	41,885.32	2,260.76	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		1,390,960.720	Local	12.240098	170,254.95	12.644600	175,881.42	5,626.47	0.01
	Original Face:	1,400,000.000	Base	12.240098	170,254.95	12.644600	175,881.42	5,626.47	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
		201,197.720	Local	9.231337	18,573.24	5.416753	10,898.38	-7,674.86	0.00
	Original Face:	1,400,000.000	Base	9.231337	18,573.24	5.416753	10,898.38	-7,674.86	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
		136,206.630	Local	33.476902	45,597.76	8.900310	12,122.81	-33,474.95	0.00
	Original Face:	800,000.000	Base	33.476902	45,597.76	8.900310	12,122.81	-33,474.95	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
		230,376.270	Local	34.972764	80,568.95	13.567405	31,256.08	-49,312.87	0.00
	Original Face:	1,600,000.000	Base	34.972764	80,568.95	13.567405	31,256.08	-49,312.87	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
		54,760.400	Local	16.175649	8,857.85	15.527083	8,502.69	-355.16	0.00
	Original Face:	600,000.000	Base	16.175649	8,857.85	15.527083	8,502.69	-355.16	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
		11,355.050	Local	104.693242	11,887.97	115.371399	13,100.48	1,212.51	0.00
	Original Face:	700,000.000	Base	104.693242	11,887.97	115.371399	13,100.48	1,212.51	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
		33,473.160	Local	106.316434	35,587.47	116.107895	38,864.98	3,277.51	0.00
	Original Face:	861,059.000	Base	106.316434	35,587.47	116.107895	38,864.98	3,277.51	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.791370	15 Oct 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	222,761.380	104.369020	232,493.87	17.969210	40,028.46	-192,465.41	0.00
Original Face:		Base	1,300,000.000	104.369020	232,493.87	17.969210	40,028.46	-192,465.41	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.480975	25 Oct 2021		
		Local	93,944.540	0.640399	601.62	0.514730	483.56	-118.06	0.00
Original Face:		Base	119,000.000	0.640399	601.62	0.514730	483.56	-118.06	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.841370	15 Aug 2042		
		Local	152,855.030	36.113113	55,200.71	18.383290	28,099.78	-27,100.93	0.00
Original Face:		Base	500,000.000	36.113113	55,200.71	18.383290	28,099.78	-27,100.93	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
		Local	628,824.810	3.037067	19,097.83	4.715500	29,652.23	10,554.40	0.00
Original Face:		Base	3,000,000.000	3.037067	19,097.83	4.715500	29,652.23	10,554.40	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
		Local	214,089.250	88.486797	189,440.72	100.426130	215,001.55	25,560.83	0.01
Original Face:		Base	200,000.000	88.486797	189,440.72	100.426130	215,001.55	25,560.83	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
		Local	118,145.930	14.926117	17,634.60	6.099820	7,206.69	-10,427.91	0.00
Original Face:		Base	700,000.000	14.926117	17,634.60	6.099820	7,206.69	-10,427.91	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.791370	15 Feb 2044		
		Local	74,085.770	20.814335	15,420.46	19.286430	14,288.50	-1,131.96	0.00
Original Face:		Base	200,000.000	20.814335	15,420.46	19.286430	14,288.50	-1,131.96	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.841370	15 May 2044		
		Local	151,047.250	23.004040	34,746.97	20.902500	31,572.65	-3,174.32	0.00
Original Face:		Base	400,000.000	23.004040	34,746.97	20.902500	31,572.65	-3,174.32	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.372287	15 Apr 2041		
		Local	292,985.100	19.456064	57,003.37	6.041210	17,699.85	-39,303.52	0.00
Original Face:		Base	1,600,000.000	19.456064	57,003.37	6.041210	17,699.85	-39,303.52	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
		Local	198,794.310	11.925075	23,706.37	12.485200	24,819.87	1,113.50	0.00
Original Face:		Base	200,000.000	11.925075	23,706.37	12.485200	24,819.87	1,113.50	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 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	237,667.240	96.436202	229,197.26	103.314810	245,545.46	16,348.20	0.01
	Original Face:	Base	1,100,000.000	96.436202	229,197.26	103.314810	245,545.46	16,348.20	0.01
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1					0.880298	25 Jun 2029		
		Local	998,715.910	6.306671	62,985.73	6.629490	66,209.77	3,224.04	0.00
	Original Face:	Base	1,000,000.000	6.306671	62,985.73	6.629490	66,209.77	3,224.04	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1					1.311843	25 Jul 2026		
		Local	1,999,197.480	6.850411	136,953.24	6.029150	120,534.61	-16,418.63	0.01
	Original Face:	Base	2,000,000.000	6.850411	136,953.24	6.029150	120,534.61	-16,418.63	0.01
3137FPJJ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1					0.886058	25 Sep 2029		
		Local	1,087,786.210	6.529162	71,023.32	6.771740	73,662.05	2,638.73	0.00
	Original Face:	Base	1,090,000.000	6.529162	71,023.32	6.771740	73,662.05	2,638.73	0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
		Local	7,580,000.000	17.032094	1,291,032.72	16.744890	1,269,262.66	-21,770.06	0.08
	Original Face:	Base	7,580,000.000	17.032094	1,291,032.72	16.744890	1,269,262.66	-21,770.06	0.07
3137FTBP1	FHLMC MULTIFAMILY STRUCTURED P FHMS K108 X1					1.809886	25 Mar 2030		
		Local	3,600,000.000	13.480576	485,300.73	13.513240	486,476.64	1,175.91	0.03
	Original Face:	Base	3,600,000.000	13.480576	485,300.73	13.513240	486,476.64	1,175.91	0.03
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	294,127.820	10.956648	32,226.55	12.156050	35,754.32	3,527.77	0.00
	Original Face:	Base	300,000.000	10.956648	32,226.55	12.156050	35,754.32	3,527.77	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	590,894.960	12.017004	71,007.87	14.368170	84,900.79	13,892.92	0.01
	Original Face:	Base	600,000.000	12.017004	71,007.87	14.368170	84,900.79	13,892.92	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	198,374.060	11.271333	22,359.40	14.956830	29,670.47	7,311.07	0.00
	Original Face:	Base	200,000.000	11.271333	22,359.40	14.956830	29,670.47	7,311.07	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.333950	25 Jul 2035		
		Local	1,029,750.740	14.283090	147,080.23	15.202280	156,545.59	9,465.36	0.01
	Original Face:	Base	1,030,000.000	14.283090	147,080.23	15.202280	156,545.59	9,465.36	0.01
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 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
		496,017.470	Local	12.361998	61,317.67	12.975110	64,358.81	3,041.14	0.00
	Original Face:	500,000.000	Base	12.361998	61,317.67	12.975110	64,358.81	3,041.14	0.00
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3					3.948000	25 Mar 2025		
		35,736.670	Local	104.775935	37,443.43	100.131970	35,783.83	-1,659.60	0.00
	Original Face:	760,000.000	Base	104.775935	37,443.43	100.131970	35,783.83	-1,659.60	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.048000	25 Dec 2027		
		420,418.440	Local	106.850171	449,217.82	101.557900	426,968.14	-22,249.68	0.03
	Original Face:	720,000.000	Base	106.850171	449,217.82	101.557900	426,968.14	-22,249.68	0.02
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.736500	25 Dec 2027		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					9.498000	25 Apr 2028		
		1,509,581.060	Local	99.997314	1,509,540.51	118.559610	1,789,753.42	280,212.91	0.11
	Original Face:	1,530,000.000	Base	99.997314	1,509,540.51	118.559610	1,789,753.42	280,212.91	0.10
3137G0HW2	FREDDIE MAC STACR STACR 2016 DNA1 M3					5.700130	25 Jul 2028		
		882,772.290	Local	109.913900	970,289.45	104.350550	921,177.74	-49,111.71	0.06
	Original Face:	1,110,000.000	Base	109.913900	970,289.45	104.350550	921,177.74	-49,111.71	0.05
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.648000	25 Mar 2030		
		890,000.000	Local	101.026467	899,135.56	101.365990	902,157.31	3,021.75	0.05
	Original Face:	890,000.000	Base	101.026467	899,135.56	101.365990	902,157.31	3,021.75	0.05
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					4.598000	25 Mar 2030		
		850,000.000	Local	100.000000	850,000.00	102.742330	873,309.81	23,309.81	0.05
	Original Face:	850,000.000	Base	100.000000	850,000.00	102.742330	873,309.81	23,309.81	0.05
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033		
		12,628.810	Local	104.719764	13,224.86	115.244534	14,554.01	1,329.15	0.00
	Original Face:	700,000.000	Base	104.719764	13,224.86	115.244534	14,554.01	1,329.15	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
		125,900.640	Local	104.902898	132,073.42	112.288598	141,372.06	9,298.64	0.01
	Original Face:	1,400,000.000	Base	104.902898	132,073.42	112.288598	141,372.06	9,298.64	0.01
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		

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		Local	22,571.230	108.091141	24,397.50	110.233988	24,881.17	483.67	0.00
	Original Face:	Base	100,000.000	108.091141	24,397.50	110.233988	24,881.17	483.67	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
		Local	127,938.230	108.090873	138,289.55	106.999298	136,893.01	-1,396.54	0.01
	Original Face:	Base	500,000.000	108.090873	138,289.55	106.999298	136,893.01	-1,396.54	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
		Local	46,009.740	110.025921	50,622.64	119.630101	55,041.50	4,418.86	0.00
	Original Face:	Base	300,000.000	110.025921	50,622.64	119.630101	55,041.50	4,418.86	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
		Local	40,893.090	102.830845	42,050.71	112.275264	45,912.82	3,862.11	0.00
	Original Face:	Base	100,000.000	102.830845	42,050.71	112.275264	45,912.82	3,862.11	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
		Local	131,689.100	107.849792	142,026.42	115.760998	152,444.62	10,418.20	0.01
	Original Face:	Base	900,000.000	107.849792	142,026.42	115.760998	152,444.62	10,418.20	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
		Local	36,103.660	107.003334	38,632.12	111.758686	40,348.98	1,716.86	0.00
	Original Face:	Base	100,000.000	107.003334	38,632.12	111.758686	40,348.98	1,716.86	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
		Local	206,528.170	108.345142	223,763.24	116.068670	239,714.50	15,951.26	0.01
	Original Face:	Base	800,000.000	108.345142	223,763.24	116.068670	239,714.50	15,951.26	0.01
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
		Local	418,870.700	104.962023	439,655.16	105.168800	440,521.29	866.13	0.03
	Original Face:	Base	1,300,000.000	104.962023	439,655.16	105.168800	440,521.29	866.13	0.03
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
		Local	57,837.690	101.500423	58,705.50	107.013161	61,893.94	3,188.44	0.00
	Original Face:	Base	100,000.000	101.500423	58,705.50	107.013161	61,893.94	3,188.44	0.00
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
		Local	270,000.000	98.502204	265,955.95	111.987717	302,366.84	36,410.89	0.02
	Original Face:	Base	270,000.000	98.502204	265,955.95	111.987717	302,366.84	36,410.89	0.02
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		

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		29,799.660	Local	108.261000	32,261.41	110.234748	32,849.58	588.17	0.00
	Original Face:	100,000.000	Base	108.261000	32,261.41	110.234748	32,849.58	588.17	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		39,551.150	Local	102.960622	40,722.11	112.270886	44,404.43	3,682.32	0.00
	Original Face:	100,000.000	Base	102.960622	40,722.11	112.270886	44,404.43	3,682.32	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		32,938.240	Local	102.831997	33,871.05	110.510479	36,400.21	2,529.16	0.00
	Original Face:	100,000.000	Base	102.831997	33,871.05	110.510479	36,400.21	2,529.16	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		53,179.260	Local	106.673222	56,728.03	110.234779	58,622.04	1,894.01	0.00
	Original Face:	200,000.000	Base	106.673222	56,728.03	110.234779	58,622.04	1,894.01	0.00
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
		35,866.950	Local	108.615313	38,957.00	110.233565	39,537.42	580.42	0.00
	Original Face:	100,000.000	Base	108.615313	38,957.00	110.233565	39,537.42	580.42	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		24,226.230	Local	108.158760	26,202.79	110.233755	26,705.48	502.69	0.00
	Original Face:	100,000.000	Base	108.158760	26,202.79	110.233755	26,705.48	502.69	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
		36,511.410	Local	102.495549	37,422.57	109.729713	40,063.87	2,641.30	0.00
	Original Face:	100,000.000	Base	102.495549	37,422.57	109.729713	40,063.87	2,641.30	0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
		76,747.680	Local	106.549110	81,773.97	110.508512	84,812.72	3,038.75	0.01
	Original Face:	551,126.000	Base	106.549110	81,773.97	110.508512	84,812.72	3,038.75	0.00
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		242,323.700	Local	109.592987	265,569.78	113.291376	274,531.85	8,962.07	0.02
	Original Face:	600,000.000	Base	109.592987	265,569.78	113.291376	274,531.85	8,962.07	0.02
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		132,035.850	Local	109.818947	145,000.38	114.813953	151,595.58	6,595.20	0.01
	Original Face:	300,000.000	Base	109.818947	145,000.38	114.813953	151,595.58	6,595.20	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		

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		39,736.490	Local	109.812266	43,635.54	114.788205	45,612.80	1,977.26	0.00
	Original Face:	100,000.000	Base	109.812266	43,635.54	114.788205	45,612.80	1,977.26	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
		105,184.850	Local	106.151409	111,655.20	110.500241	116,229.51	4,574.31	0.01
	Original Face:	300,000.000	Base	106.151409	111,655.20	110.500241	116,229.51	4,574.31	0.01
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
		274,022.930	Local	109.586311	300,291.62	113.292746	310,448.10	10,156.48	0.02
	Original Face:	700,000.000	Base	109.586311	300,291.62	113.292746	310,448.10	10,156.48	0.02
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
		906,727.040	Local	106.525488	965,895.40	112.260874	1,017,899.70	52,004.30	0.06
	Original Face:	1,900,000.000	Base	106.525488	965,895.40	112.260874	1,017,899.70	52,004.30	0.06
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
		1,274,594.590	Local	104.010034	1,325,706.27	107.522188	1,370,471.99	44,765.72	0.08
	Original Face:	3,800,000.000	Base	104.010034	1,325,706.27	107.522188	1,370,471.99	44,765.72	0.08
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
		242,790.680	Local	102.895939	249,821.75	108.161447	262,605.91	12,784.16	0.02
	Original Face:	500,000.000	Base	102.895939	249,821.75	108.161447	262,605.91	12,784.16	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		941,279.730	Local	98.424188	926,446.93	107.991788	1,016,504.81	90,057.88	0.06
	Original Face:	1,700,000.000	Base	98.424188	926,446.93	107.991788	1,016,504.81	90,057.88	0.06
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		211,018.090	Local	95.702108	201,948.76	108.584683	229,133.32	27,184.56	0.01
	Original Face:	300,000.000	Base	95.702108	201,948.76	108.584683	229,133.32	27,184.56	0.01
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
		53,674.910	Local	101.500217	54,480.15	106.951289	57,406.01	2,925.86	0.00
	Original Face:	100,000.000	Base	101.500217	54,480.15	106.951289	57,406.01	2,925.86	0.00
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
		445,731.370	Local	107.494523	479,136.81	108.336024	482,887.64	3,750.83	0.03
	Original Face:	1,000,000.000	Base	107.494523	479,136.81	108.336024	482,887.64	3,750.83	0.03
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 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
		36,940.250	Local	102.742429	37,953.31	112.276901	41,475.37	3,522.06	0.00
	Original Face:	100,000.000	Base	102.742429	37,953.31	112.276901	41,475.37	3,522.06	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		75,349.300	Local	102.960452	77,579.98	112.275746	84,598.99	7,019.01	0.01
	Original Face:	200,000.000	Base	102.960452	77,579.98	112.275746	84,598.99	7,019.01	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		38,336.600	Local	102.834263	39,423.16	110.513128	42,366.98	2,943.82	0.00
	Original Face:	100,000.000	Base	102.834263	39,423.16	110.513128	42,366.98	2,943.82	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		81,445.630	Local	102.963142	83,858.98	112.275877	91,443.80	7,584.82	0.01
	Original Face:	200,000.000	Base	102.963142	83,858.98	112.275877	91,443.80	7,584.82	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		67,735.210	Local	102.775868	69,615.45	110.219453	74,657.38	5,041.93	0.00
	Original Face:	200,000.000	Base	102.775868	69,615.45	110.219453	74,657.38	5,041.93	0.00
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
		1,929,952.170	Local	105.971070	2,045,190.96	113.059487	2,181,994.02	136,803.06	0.13
	Original Face:	4,898,873.000	Base	105.971070	2,045,190.96	113.059487	2,181,994.02	136,803.06	0.12
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		141,600.450	Local	106.514697	150,825.29	110.944793	157,098.33	6,273.04	0.01
	Original Face:	715,719.000	Base	106.514697	150,825.29	110.944793	157,098.33	6,273.04	0.01
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		12,496.050	Local	106.514779	13,310.14	109.787725	13,719.13	408.99	0.00
	Original Face:	180,844.000	Base	106.514779	13,310.14	109.787725	13,719.13	408.99	0.00
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
		9,632.020	Local	106.845501	10,291.38	108.366562	10,437.89	146.51	0.00
	Original Face:	498,051.000	Base	106.845501	10,291.38	108.366562	10,437.89	146.51	0.00
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
		35,438.210	Local	106.563650	37,764.25	108.368002	38,403.68	639.43	0.00
	Original Face:	602,226.000	Base	106.563650	37,764.25	108.368002	38,403.68	639.43	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 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
		180,458.180	Local	107.594031	194,162.23	107.117927	193,303.06	-859.17	0.01
	Original Face:	600,000.000	Base	107.594031	194,162.23	107.117927	193,303.06	-859.17	0.01
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
		463,591.460	Local	103.710101	480,791.17	110.450793	512,040.44	31,249.27	0.03
	Original Face:	982,188.000	Base	103.710101	480,791.17	110.450793	512,040.44	31,249.27	0.03
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
		275,559.240	Local	108.700739	299,534.93	116.576900	321,238.42	21,703.49	0.02
	Original Face:	2,000,000.000	Base	108.700739	299,534.93	116.576900	321,238.42	21,703.49	0.02
31396LT75	FANNIE MAE FNR 2006 115 EI					6.492000	25 Dec 2036		
		305,254.300	Local	15.199304	46,396.53	25.385880	77,491.49	31,094.96	0.00
	Original Face:	4,600,000.000	Base	15.199304	46,396.53	25.385880	77,491.49	31,094.96	0.00
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
		68,237.820	Local	109.703255	74,859.11	118.771700	81,047.22	6,188.11	0.00
	Original Face:	300,000.000	Base	109.703255	74,859.11	118.771700	81,047.22	6,188.11	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI					6.271370	15 Feb 2037		
		146,760.030	Local	9.847463	14,452.14	24.360300	35,751.18	21,299.04	0.00
	Original Face:	2,100,000.000	Base	9.847463	14,452.14	24.360300	35,751.18	21,299.04	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK					6.382000	25 Jan 2041		
		133,906.800	Local	24.969964	33,436.48	24.520070	32,834.04	-602.44	0.00
	Original Face:	1,500,000.000	Base	24.969964	33,436.48	24.520070	32,834.04	-602.44	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
		82,182.900	Local	105.832965	86,976.60	112.647640	92,577.10	5,600.50	0.01
	Original Face:	100,000.000	Base	105.832965	86,976.60	112.647640	92,577.10	5,600.50	0.01
31398W2M5	FREDDIE MAC FHR 3621 SB					6.071370	15 Jan 2040		
		6,542.710	Local	47.789066	3,126.70	21.626220	1,414.94	-1,711.76	0.00
	Original Face:	100,000.000	Base	47.789066	3,126.70	21.626220	1,414.94	-1,711.76	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
		1,450.130	Local	108.747492	1,576.98	119.648518	1,735.06	158.08	0.00
	Original Face:	100,000.000	Base	108.747492	1,576.98	119.648518	1,735.06	158.08	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 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
		132,100.020	Local	95.734255	126,464.97	108.584487	143,440.13	16,975.16	0.01
	Original Face:	200,000.000	Base	95.734255	126,464.97	108.584487	143,440.13	16,975.16	0.01
3140EVVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		58,651.190	Local	101.499918	59,530.91	107.093787	62,811.78	3,280.87	0.00
	Original Face:	100,000.000	Base	101.499918	59,530.91	107.093787	62,811.78	3,280.87	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
		55,454.880	Local	101.500157	56,286.79	106.384857	58,995.59	2,708.80	0.00
	Original Face:	100,000.000	Base	101.500157	56,286.79	106.384857	58,995.59	2,708.80	0.00
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		198,766.910	Local	106.861952	212,406.20	106.697700	212,079.72	-326.48	0.01
	Original Face:	400,000.000	Base	106.861952	212,406.20	106.697700	212,079.72	-326.48	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		704,893.600	Local	102.019396	719,128.19	111.965553	789,238.02	70,109.83	0.05
	Original Face:	1,200,000.000	Base	102.019396	719,128.19	111.965553	789,238.02	70,109.83	0.04
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
		435,966.260	Local	112.056513	488,528.59	118.522489	516,718.06	28,189.47	0.03
	Original Face:	800,000.000	Base	112.056513	488,528.59	118.522489	516,718.06	28,189.47	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
		1,334,801.640	Local	103.386130	1,379,999.76	110.493188	1,474,864.89	94,865.13	0.09
	Original Face:	2,100,000.000	Base	103.386130	1,379,999.76	110.493188	1,474,864.89	94,865.13	0.08
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
		115,812.010	Local	107.929894	124,995.78	114.412748	132,503.70	7,507.92	0.01
	Original Face:	200,000.000	Base	107.929894	124,995.78	114.412748	132,503.70	7,507.92	0.01
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		825,016.520	Local	101.894657	840,647.75	111.417221	919,210.48	78,562.73	0.06
	Original Face:	1,300,000.000	Base	101.894657	840,647.75	111.417221	919,210.48	78,562.73	0.05
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		490,511.010	Local	108.367374	531,553.90	114.995706	564,066.60	32,512.70	0.03
	Original Face:	1,100,000.000	Base	108.367374	531,553.90	114.995706	564,066.60	32,512.70	0.03
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 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
		458,478.970	Local	102.022841	467,753.27	111.965807	513,339.68	45,586.41	0.03
	Original Face:	700,000.000	Base	102.022841	467,753.27	111.965807	513,339.68	45,586.41	0.03
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
		505,165.380	Local	104.574062	528,271.96	114.384539	577,831.09	49,559.13	0.03
	Original Face:	800,000.000	Base	104.574062	528,271.96	114.384539	577,831.09	49,559.13	0.03
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		70,211.470	Local	114.062503	80,084.96	114.333490	80,275.22	190.26	0.00
	Original Face:	100,000.000	Base	114.062503	80,084.96	114.333490	80,275.22	190.26	0.00
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		181,273.150	Local	107.174284	194,278.20	107.393961	194,676.42	398.22	0.01
	Original Face:	400,000.000	Base	107.174284	194,278.20	107.393961	194,676.42	398.22	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
		409,514.800	Local	106.744887	437,136.11	106.272007	435,199.60	-1,936.51	0.03
	Original Face:	700,000.000	Base	106.744887	437,136.11	106.272007	435,199.60	-1,936.51	0.02
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
		283,415.790	Local	107.158927	303,705.32	107.144791	303,665.26	-40.06	0.02
	Original Face:	600,000.000	Base	107.158927	303,705.32	107.144791	303,665.26	-40.06	0.02
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		53,309.290	Local	98.074576	52,282.86	105.252623	56,109.43	3,826.57	0.00
	Original Face:	100,000.000	Base	98.074576	52,282.86	105.252623	56,109.43	3,826.57	0.00
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		2,181,391.250	Local	108.763679	2,372,561.38	109.264860	2,383,494.10	10,932.72	0.14
	Original Face:	5,800,000.000	Base	108.763679	2,372,561.38	109.264860	2,383,494.10	10,932.72	0.14
3140H7Y76	FNMA POOL BJ6133 FN 01/48 FIXED 4					4.000000	01 Jan 2048		
		55,530.990	Local	107.572528	59,736.09	107.025761	59,432.46	-303.63	0.00
	Original Face:	100,000.000	Base	107.572528	59,736.09	107.025761	59,432.46	-303.63	0.00
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		293,010.510	Local	109.467203	320,750.41	110.684740	324,317.92	3,567.51	0.02
	Original Face:	500,000.000	Base	109.467203	320,750.41	110.684740	324,317.92	3,567.51	0.02
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5					4.500000	01 Jul 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	0.000	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		
		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	425,392.490	109.724093	466,758.05	110.442549	469,814.31	3,056.26	0.03
Original Face:		Base	700,000.000	109.724093	466,758.05	110.442549	469,814.31	3,056.26	0.03
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	117,587.450	100.612991	118,308.25	113.289353	133,214.06	14,905.81	0.01
Original Face:		Base	120,000.000	100.612991	118,308.25	113.289353	133,214.06	14,905.81	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		

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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
		500,000.000	Local	101.878218	509,391.09	112.687775	563,438.88	54,047.79	0.03
	Original Face:	500,000.000	Base	101.878218	509,391.09	112.687775	563,438.88	54,047.79	0.03
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84					2.840000	01 Aug 2031		
		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
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85					2.850000	01 Aug 2031		
		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
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93					2.930000	01 Aug 2031		
		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
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77					2.770000	01 Aug 2031		
		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
3140HVNL4	FNMA POOL BL3994 FN 09/31 FIXED 2.67					2.670000	01 Sep 2031		
		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
3140HX7H7	FNMA POOL BL6295 FN 04/32 FIXED 1.95					1.950000	01 Apr 2032		
		100,000.000	Local	103.586040	103,586.04	104.945488	104,945.49	1,359.45	0.01
	Original Face:	100,000.000	Base	103.586040	103,586.04	104.945488	104,945.49	1,359.45	0.01
3140HXJA9	FNMA POOL BL5656 FN 02/30 FIXED 2.26					2.260000	01 Feb 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
3140HXLY4	FNMA POOL BL5742 FN 02/32 FIXED 2.32					2.320000	01 Feb 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
3140HXNN6	FNMA POOL BL5796 FN 02/30 FIXED 2.3					2.300000	01 Feb 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
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 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	296,083.350	103.327826	305,936.49	108.639591	321,663.74	15,727.25	0.02
	Original Face:	Base	300,000.000	103.327826	305,936.49	108.639591	321,663.74	15,727.25	0.02
3140HXVW7	FNMA POOL BL6028 FN 04/30 FIXED 2.14					2.140000	01 Apr 2030		
		Local	100,000.000	101.921930	101,921.93	107.779886	107,779.89	5,857.96	0.01
	Original Face:	Base	100,000.000	101.921930	101,921.93	107.779886	107,779.89	5,857.96	0.01
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06					2.060000	01 Mar 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
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85					1.850000	01 Apr 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
3140J17L6	FNMA POOL BL8998 FN 11/30 FIXED 1.21					1.210000	01 Nov 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
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	778,859.460	97.223575	757,235.01	108.314102	843,614.63	86,379.62	0.05
	Original Face:	Base	1,200,000.000	97.223575	757,235.01	108.314102	843,614.63	86,379.62	0.05
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
		Local	155,532.280	120.409615	187,275.82	121.471430	188,927.28	1,651.46	0.01
	Original Face:	Base	300,000.000	120.409615	187,275.82	121.471430	188,927.28	1,651.46	0.01
3140J6GP6	FNMA POOL BM2005 FN 12/47 FIXED VAR					4.000000	01 Dec 2047		
		Local	79,783.930	107.267942	85,582.58	107.274754	85,588.01	5.43	0.01
	Original Face:	Base	200,000.000	107.267942	85,582.58	107.274754	85,588.01	5.43	0.00
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		Local	2,095,054.830	109.023929	2,284,111.09	108.671642	2,276,730.48	-7,380.61	0.14
	Original Face:	Base	3,300,000.000	109.023929	2,284,111.09	108.671642	2,276,730.48	-7,380.61	0.13
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR					5.000000	01 May 2048		
		Local	79,895.420	105.191937	84,043.54	111.472300	89,061.26	5,017.72	0.01
	Original Face:	Base	200,000.000	105.191937	84,043.54	111.472300	89,061.26	5,017.72	0.01
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR					3.500000	01 Feb 2045		

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		Local	68,160.220	101.974950	69,506.35	108.641811	74,050.50	4,544.15	0.00
Original Face:		Base	100,000.000	101.974950	69,506.35	108.641811	74,050.50	4,544.15	0.00
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		Local	131,371.960	101.964034	133,952.15	108.642189	142,725.37	8,773.22	0.01
Original Face:		Base	200,000.000	101.964034	133,952.15	108.642189	142,725.37	8,773.22	0.01
3140J9J36	FNMA POOL BM4781 FN 10/48 FIXED VAR					4.500000	01 Oct 2048		
		Local	59,446.750	110.712915	65,815.23	110.792112	65,862.31	47.08	0.00
Original Face:		Base	100,000.000	110.712915	65,815.23	110.792112	65,862.31	47.08	0.00
3140J9L25	FNMA POOL BM4844 FN 09/48 FIXED VAR					4.500000	01 Sep 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
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	199,612.100	101.983838	203,572.08	107.769912	215,121.78	11,549.70	0.01
Original Face:		Base	300,000.000	101.983838	203,572.08	107.769912	215,121.78	11,549.70	0.01
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
		Local	357,099.890	109.640230	391,525.14	110.041190	392,956.97	1,431.83	0.02
Original Face:		Base	700,000.000	109.640230	391,525.14	110.041190	392,956.97	1,431.83	0.02
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR					3.500000	01 Feb 2047		
		Local	2,819,753.920	100.981748	2,847,436.79	106.253032	2,996,074.03	148,637.24	0.18
Original Face:		Base	5,200,000.000	100.981748	2,847,436.79	106.253032	2,996,074.03	148,637.24	0.17
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
		Local	451,844.540	100.557141	454,361.95	106.103804	479,424.25	25,062.30	0.03
Original Face:		Base	900,000.000	100.557141	454,361.95	106.103804	479,424.25	25,062.30	0.03
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR					3.500000	01 Feb 2048		
		Local	1,028,143.030	100.245350	1,030,665.58	105.869669	1,088,491.62	57,826.04	0.07
Original Face:		Base	1,900,000.000	100.245350	1,030,665.58	105.869669	1,088,491.62	57,826.04	0.06
3140JGLX1	FNMA POOL BN0341 FN 12/48 FIXED 5					5.000000	01 Dec 2048		
		Local	323,909.680	106.816317	345,988.39	110.528894	358,013.79	12,025.40	0.02
Original Face:		Base	766,000.000	106.816317	345,988.39	110.528894	358,013.79	12,025.40	0.02
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		

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		299,798.100	Local	109.409342	328,007.13	110.757238	332,048.10	4,040.97	0.02
	Original Face:	500,000.000	Base	109.409342	328,007.13	110.757238	332,048.10	4,040.97	0.02
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4					4.000000	01 Nov 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
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
		662,702.910	Local	101.400525	671,984.23	106.846409	708,074.26	36,090.03	0.04
	Original Face:	900,000.000	Base	101.400525	671,984.23	106.846409	708,074.26	36,090.03	0.04
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		872,545.640	Local	102.025461	890,218.71	106.859319	932,396.33	42,177.62	0.06
	Original Face:	1,000,000.000	Base	102.025461	890,218.71	106.859319	932,396.33	42,177.62	0.05
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4					4.000000	01 Jun 2049		
		66,472.600	Local	103.476681	68,783.64	106.892389	71,054.15	2,270.51	0.00
	Original Face:	100,000.000	Base	103.476681	68,783.64	106.892389	71,054.15	2,270.51	0.00
3140JWQE3	FNMA POOL BO2252 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
		251,098.100	Local	104.111771	261,422.68	108.873646	273,379.66	11,956.98	0.02
	Original Face:	300,000.000	Base	104.111771	261,422.68	108.873646	273,379.66	11,956.98	0.02
3140K44S6	FNMA POOL BO8932 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		70,666.510	Local	101.441178	71,684.94	106.364976	75,164.42	3,479.48	0.00
	Original Face:	100,000.000	Base	101.441178	71,684.94	106.364976	75,164.42	3,479.48	0.00
3140K5XW2	FNMA POOL BO9692 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		34,056.070	Local	103.253194	35,163.98	106.769653	36,361.55	1,197.57	0.00
	Original Face:	41,000.000	Base	103.253194	35,163.98	106.769653	36,361.55	1,197.57	0.00
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
		193,673.210	Local	106.523597	206,307.67	106.502798	206,267.39	-40.28	0.01
	Original Face:	200,000.000	Base	106.523597	206,307.67	106.502798	206,267.39	-40.28	0.01
3140KHPF2	FNMA POOL BP9421 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		198,300.460	Local	107.208314	212,594.58	106.560355	211,309.67	-1,284.91	0.01
	Original Face:	200,000.000	Base	107.208314	212,594.58	106.560355	211,309.67	-1,284.91	0.01
3140KLRY0	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050		

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		Local	179,844.400	107.022899	192,474.69	106.560190	191,642.53	-832.16	0.01
Original Face:		Base	200,000.000	107.022899	192,474.69	106.560190	191,642.53	-832.16	0.01
3140Q7EW3	FNMA POOL CA0148 FN 08/47 FIXED 4.5					4.500000	01 Aug 2047		
		Local	91,838.090	108.026299	99,209.29	108.706676	99,834.13	624.84	0.01
Original Face:		Base	270,000.000	108.026299	99,209.29	108.706676	99,834.13	624.84	0.01
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		Local	433,375.860	110.356327	478,257.68	109.655507	475,220.50	-3,037.18	0.03
Original Face:		Base	900,000.000	110.356327	478,257.68	109.655507	475,220.50	-3,037.18	0.03
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	348,187.010	106.563665	371,040.84	106.062631	369,296.30	-1,744.54	0.02
Original Face:		Base	700,000.000	106.563665	371,040.84	106.062631	369,296.30	-1,744.54	0.02
3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	178,609.480	108.005230	192,907.58	108.943427	194,583.29	1,675.71	0.01
Original Face:		Base	400,000.000	108.005230	192,907.58	108.943427	194,583.29	1,675.71	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	595,376.090	104.293617	620,939.26	110.606702	658,525.86	37,586.60	0.04
Original Face:		Base	1,500,000.000	104.293617	620,939.26	110.606702	658,525.86	37,586.60	0.04
3140Q9DP5	FNMA POOL CA1909 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		Local	0.000	0.000000	9.61	0.000000	0.00	-9.61	0.00
		Base		0.000000	9.61	0.000000	0.00	-9.61	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		Local	381,439.560	109.024997	415,864.47	110.952260	423,215.81	7,351.34	0.03
Original Face:		Base	700,000.000	109.024997	415,864.47	110.952260	423,215.81	7,351.34	0.02
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	583,636.340	109.392145	638,452.31	109.888996	641,352.11	2,899.80	0.04
Original Face:		Base	1,100,000.000	109.392145	638,452.31	109.888996	641,352.11	2,899.80	0.04
3140Q9QD8	FNMA POOL CA2251 FN 08/48 FIXED 5					5.000000	01 Aug 2048		

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		108,485.910	Local	108.643832	117,863.25	110.685267	120,077.92	2,214.67	0.01
	Original Face:	300,000.000	Base	108.643832	117,863.25	110.685267	120,077.92	2,214.67	0.01
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		507,501.650	Local	109.026853	553,313.08	110.514844	560,864.66	7,551.58	0.03
	Original Face:	900,000.000	Base	109.026853	553,313.08	110.514844	560,864.66	7,551.58	0.03
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5					4.500000	01 Oct 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
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
		452,101.660	Local	107.978453	488,172.38	108.395157	490,056.30	1,883.92	0.03
	Original Face:	800,000.000	Base	107.978453	488,172.38	108.395157	490,056.30	1,883.92	0.03
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5					4.500000	01 Dec 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
3140QAMD9	FNMA POOL CA3055 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
		45,798.580	Local	109.152773	49,990.42	109.684640	50,234.01	243.59	0.00
	Original Face:	100,000.000	Base	109.152773	49,990.42	109.684640	50,234.01	243.59	0.00
3140QBHU5	FNMA POOL CA3842 FN 07/49 FIXED 4.5					4.500000	01 Jul 2049		
		58,893.360	Local	109.226864	64,327.37	108.892501	64,130.45	-196.92	0.00
	Original Face:	100,000.000	Base	109.226864	64,327.37	108.892501	64,130.45	-196.92	0.00
3140QBJE9	FNMA POOL CA3860 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
		1,389,093.150	Local	104.141644	1,446,624.45	107.813396	1,497,628.50	51,004.05	0.09
	Original Face:	2,100,000.000	Base	104.141644	1,446,624.45	107.813396	1,497,628.50	51,004.05	0.09
3140QBPT9	FNMA POOL CA4033 FN 08/49 FIXED 4.5					4.500000	01 Aug 2049		
		60,098.120	Local	109.227044	65,643.40	108.892417	65,442.30	-201.10	0.00
	Original Face:	100,000.000	Base	109.227044	65,643.40	108.892417	65,442.30	-201.10	0.00
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		615,850.380	Local	102.480734	631,127.99	106.431241	655,457.20	24,329.21	0.04
	Original Face:	800,000.000	Base	102.480734	631,127.99	106.431241	655,457.20	24,329.21	0.04
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		

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		407,443.830	Local	102.899170	419,256.32	108.152915	440,662.38	21,406.06	0.03
	Original Face:	500,000.000	Base	102.899170	419,256.32	108.152915	440,662.38	21,406.06	0.03
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		269,183.150	Local	110.208607	296,663.00	111.265616	299,508.29	2,845.29	0.02
	Original Face:	300,000.000	Base	110.208607	296,663.00	111.265616	299,508.29	2,845.29	0.02
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		81,120.500	Local	108.979715	88,404.89	109.675795	88,969.55	564.66	0.01
	Original Face:	100,000.000	Base	108.979715	88,404.89	109.675795	88,969.55	564.66	0.01
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		291,694.320	Local	105.230170	306,950.43	106.810522	311,560.23	4,609.80	0.02
	Original Face:	400,000.000	Base	105.230170	306,950.43	106.810522	311,560.23	4,609.80	0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		353,656.000	Local	101.935502	360,501.02	105.560835	373,322.23	12,821.21	0.02
	Original Face:	400,000.000	Base	101.935502	360,501.02	105.560835	373,322.23	12,821.21	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
		2,081,812.620	Local	106.596934	2,219,148.42	106.124586	2,209,315.02	-9,833.40	0.13
	Original Face:	2,700,000.000	Base	106.596934	2,219,148.42	106.124586	2,209,315.02	-9,833.40	0.13
3140QCYX8	FNMA POOL CA5225 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
		1,070,831.680	Local	104.226383	1,116,089.13	108.475607	1,161,591.16	45,502.03	0.07
	Original Face:	1,200,000.000	Base	104.226383	1,116,089.13	108.475607	1,161,591.16	45,502.03	0.07
3140QCYY6	FNMA POOL CA5226 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
		269,290.270	Local	105.153762	283,168.85	106.788984	287,572.34	4,403.49	0.02
	Original Face:	310,000.000	Base	105.153762	283,168.85	106.788984	287,572.34	4,403.49	0.02
3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		2,312,357.680	Local	106.597511	2,464,915.74	105.614357	2,442,181.70	-22,734.04	0.15
	Original Face:	2,800,000.000	Base	106.597511	2,464,915.74	105.614357	2,442,181.70	-22,734.04	0.14
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
		561,126.980	Local	105.903521	594,253.23	106.861254	599,627.33	5,374.10	0.04
	Original Face:	600,000.000	Base	105.903521	594,253.23	106.861254	599,627.33	5,374.10	0.03
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 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	746,106.010	105.980192	790,724.58	106.861206	797,297.88	6,573.30	0.05
	Original Face:	Base	790,000.000	105.980192	790,724.58	106.861206	797,297.88	6,573.30	0.05
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	569,966.310	105.568822	601,706.72	105.779748	602,908.93	1,202.21	0.04
	Original Face:	Base	600,000.000	105.568822	601,706.72	105.779748	602,908.93	1,202.21	0.03
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5					1.500000	01 Dec 2035		
		Local	200,000.000	102.936690	205,873.38	103.333675	206,667.35	793.97	0.01
	Original Face:	Base	200,000.000	102.936690	205,873.38	103.333675	206,667.35	793.97	0.01
3140X44M5	FNMA POOL FM1727 FN 09/49 FIXED VAR					5.000000	01 Sep 2049		
		Local	1,222,828.920	112.123783	1,371,082.05	112.951605	1,381,204.89	10,122.84	0.08
	Original Face:	Base	1,900,000.000	112.123783	1,371,082.05	112.951605	1,381,204.89	10,122.84	0.08
3140X47B6	FNMA POOL FM1789 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
		Local	148,672.730	103.404612	153,734.46	106.635004	158,537.17	4,802.71	0.01
	Original Face:	Base	182,000.000	103.404612	153,734.46	106.635004	158,537.17	4,802.71	0.01
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049		
		Local	171,379.510	108.204476	185,440.30	108.327189	185,650.61	210.31	0.01
	Original Face:	Base	300,000.000	108.204476	185,440.30	108.327189	185,650.61	210.31	0.01
3140X4LX2	FNMA POOL FM1241 FN 08/49 FIXED VAR					3.500000	01 Aug 2049		
		Local	67,073.700	107.304100	71,972.83	108.105106	72,510.09	537.26	0.00
	Original Face:	Base	100,000.000	107.304100	71,972.83	108.105106	72,510.09	537.26	0.00
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	107,600.290	109.610076	117,940.76	108.892299	117,168.43	-772.33	0.01
	Original Face:	Base	200,000.000	109.610076	117,940.76	108.892299	117,168.43	-772.33	0.01
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR					4.500000	01 Apr 2049		
		Local	57,092.810	108.707804	62,064.34	108.466092	61,926.34	-138.00	0.00
	Original Face:	Base	100,000.000	108.707804	62,064.34	108.466092	61,926.34	-138.00	0.00
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	159,017.510	109.206036	173,656.72	108.503129	172,538.97	-1,117.75	0.01
	Original Face:	Base	300,000.000	109.206036	173,656.72	108.503129	172,538.97	-1,117.75	0.01
3140X5JV6	FNMA POOL FM2075 FN 12/49 FIXED VAR					3.000000	01 Dec 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
		513,621.620	Local	101.935312	523,561.80	107.155120	550,371.86	26,810.06	0.03
	Original Face:	600,000.000	Base	101.935312	523,561.80	107.155120	550,371.86	26,810.06	0.03
3140X5KD4	FNMA POOL FM2091 FN 12/49 FIXED VAR					3.500000	01 Dec 2049		
		82,617.760	Local	104.173001	86,065.40	108.760200	89,855.24	3,789.84	0.01
	Original Face:	100,000.000	Base	104.173001	86,065.40	108.760200	89,855.24	3,789.84	0.01
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
		345,489.590	Local	107.361562	370,923.02	107.121668	370,094.21	-828.81	0.02
	Original Face:	600,000.000	Base	107.361562	370,923.02	107.121668	370,094.21	-828.81	0.02
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
		311,534.300	Local	104.442625	325,374.60	106.485267	331,738.13	6,363.53	0.02
	Original Face:	400,000.000	Base	104.442625	325,374.60	106.485267	331,738.13	6,363.53	0.02
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
		74,411.480	Local	106.771805	79,450.48	106.718159	79,410.56	-39.92	0.00
	Original Face:	100,000.000	Base	106.771805	79,450.48	106.718159	79,410.56	-39.92	0.00
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		2,617,616.680	Local	110.670167	2,896,920.74	109.942481	2,877,872.72	-19,048.02	0.17
	Original Face:	3,400,000.000	Base	110.670167	2,896,920.74	109.942481	2,877,872.72	-19,048.02	0.16
3140X6BP5	FNMA POOL FM2745 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
		148,424.720	Local	108.304176	160,750.17	108.952579	161,712.56	962.39	0.01
	Original Face:	200,000.000	Base	108.304176	160,750.17	108.952579	161,712.56	962.39	0.01
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
		464,239.810	Local	105.040548	487,640.04	109.147849	506,707.77	19,067.73	0.03
	Original Face:	500,000.000	Base	105.040548	487,640.04	109.147849	506,707.77	19,067.73	0.03
3140X6KQ3	FNMA POOL FM3002 FN 11/49 FIXED VAR					4.500000	01 Nov 2049		
		354,249.800	Local	108.481890	384,296.88	108.966022	386,011.92	1,715.04	0.02
	Original Face:	500,000.000	Base	108.481890	384,296.88	108.966022	386,011.92	1,715.04	0.02
3140X6LD1	FNMA POOL FM3023 FN 02/48 FIXED VAR					4.000000	01 Feb 2048		
		71,083.080	Local	109.118274	77,564.63	108.101687	76,842.01	-722.62	0.00
	Original Face:	100,000.000	Base	109.118274	77,564.63	108.101687	76,842.01	-722.62	0.00
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 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
		204,050.950	Local	108.864046	222,138.12	108.055649	220,488.58	-1,649.54	0.01
	Original Face:	300,000.000	Base	108.864046	222,138.12	108.055649	220,488.58	-1,649.54	0.01
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
		1,311,366.700	Local	108.882165	1,427,844.45	110.408676	1,447,862.61	20,018.16	0.09
	Original Face:	1,900,000.000	Base	108.882165	1,427,844.45	110.408676	1,447,862.61	20,018.16	0.08
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		708,225.960	Local	105.802227	749,318.84	105.683678	748,479.24	-839.60	0.04
	Original Face:	1,100,000.000	Base	105.802227	749,318.84	105.683678	748,479.24	-839.60	0.04
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
		919,683.380	Local	106.775649	981,997.90	106.601310	980,394.53	-1,603.37	0.06
	Original Face:	1,320,000.000	Base	106.775649	981,997.90	106.601310	980,394.53	-1,603.37	0.06
3140X7E39	FNMA POOL FM3753 FN 04/48 FIXED VAR					3.500000	01 Apr 2048		
		331,909.590	Local	108.324541	359,539.54	108.237768	359,251.53	-288.01	0.02
	Original Face:	400,000.000	Base	108.324541	359,539.54	108.237768	359,251.53	-288.01	0.02
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		1,283,889.580	Local	106.788658	1,371,048.45	107.087972	1,374,891.31	3,842.86	0.08
	Original Face:	1,680,000.000	Base	106.788658	1,371,048.45	107.087972	1,374,891.31	3,842.86	0.08
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
		351,017.220	Local	111.442273	391,181.57	110.616262	388,282.13	-2,899.44	0.02
	Original Face:	400,000.000	Base	111.442273	391,181.57	110.616262	388,282.13	-2,899.44	0.02
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		251,932.490	Local	109.701972	276,374.91	109.955613	277,013.91	639.00	0.02
	Original Face:	300,000.000	Base	109.701972	276,374.91	109.955613	277,013.91	639.00	0.02
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
		1,894,597.940	Local	108.132793	2,048,681.67	109.149526	2,067,944.67	19,263.00	0.12
	Original Face:	2,000,000.000	Base	108.132793	2,048,681.67	109.149526	2,067,944.67	19,263.00	0.12
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
		378,492.870	Local	106.956432	404,822.47	107.234750	405,875.88	1,053.41	0.02
	Original Face:	400,000.000	Base	106.956432	404,822.47	107.234750	405,875.88	1,053.41	0.02
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		21,540.150	Local	109.165674	23,514.45	120.039572	25,856.70	2,342.25	0.00
	Original Face:	500,000.000	Base	109.165674	23,514.45	120.039572	25,856.70	2,342.25	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
		31,766.180	Local	105.030665	33,364.23	115.484684	36,685.07	3,320.84	0.00
	Original Face:	900,000.000	Base	105.030665	33,364.23	115.484684	36,685.07	3,320.84	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
		46,322.690	Local	109.576171	50,758.63	120.173805	55,667.74	4,909.11	0.00
	Original Face:	600,000.000	Base	109.576171	50,758.63	120.173805	55,667.74	4,909.11	0.00
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
		354,321.060	Local	107.717526	381,665.88	111.798796	396,126.68	14,460.80	0.02
	Original Face:	1,200,000.000	Base	107.717526	381,665.88	111.798796	396,126.68	14,460.80	0.02
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		2,193,470.210	Local	98.419601	2,158,804.63	107.860884	2,365,896.36	207,091.73	0.14
	Original Face:	3,200,000.000	Base	98.419601	2,158,804.63	107.860884	2,365,896.36	207,091.73	0.13
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
		67,355.370	Local	100.734002	67,849.76	108.551384	73,115.19	5,265.43	0.00
	Original Face:	100,000.000	Base	100.734002	67,849.76	108.551384	73,115.19	5,265.43	0.00
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
		458.760	Local	110.659168	507.66	106.599293	489.03	-18.63	0.00
	Original Face:	100,000.000	Base	110.659168	507.66	106.599293	489.03	-18.63	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
		3,081.950	Local	110.852220	3,416.41	121.395378	3,741.34	324.93	0.00
	Original Face:	100,000.000	Base	110.852220	3,416.41	121.395378	3,741.34	324.93	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		6,277.990	Local	111.045096	6,971.40	119.008499	7,471.34	499.94	0.00
	Original Face:	500,000.000	Base	111.045096	6,971.40	119.008499	7,471.34	499.94	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
		32,236.110	Local	106.309725	34,270.12	116.276338	37,482.97	3,212.85	0.00
	Original Face:	1,300,984.000	Base	106.309725	34,270.12	116.276338	37,482.97	3,212.85	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 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	35,075.220	105.950982	37,162.54	116.277575	40,784.62	3,622.08	0.00
	Original Face:	Base	1,313,542.000	105.950982	37,162.54	116.277575	40,784.62	3,622.08	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
		Local	10,157.670	108.524396	11,023.55	119.679297	12,156.63	1,133.08	0.00
	Original Face:	Base	200,000.000	108.524396	11,023.55	119.679297	12,156.63	1,133.08	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		Local	4,415.360	110.874311	4,895.50	111.268150	4,912.89	17.39	0.00
	Original Face:	Base	100,000.000	110.874311	4,895.50	111.268150	4,912.89	17.39	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
		Local	18,158.990	106.129801	19,272.10	117.563710	21,348.38	2,076.28	0.00
	Original Face:	Base	491,391.000	106.129801	19,272.10	117.563710	21,348.38	2,076.28	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
		Local	37,314.120	103.493825	38,617.81	109.086361	40,704.62	2,086.81	0.00
	Original Face:	Base	100,000.000	103.493825	38,617.81	109.086361	40,704.62	2,086.81	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	58,016.220	102.648673	59,552.88	109.609175	63,591.10	4,038.22	0.00
	Original Face:	Base	200,000.000	102.648673	59,552.88	109.609175	63,591.10	4,038.22	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
		Local	21,862.170	103.297523	22,583.08	110.528030	24,163.83	1,580.75	0.00
	Original Face:	Base	200,000.000	103.297523	22,583.08	110.528030	24,163.83	1,580.75	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
		Local	110,953.300	104.902892	116,393.22	110.801786	122,938.24	6,545.02	0.01
	Original Face:	Base	700,000.000	104.902892	116,393.22	110.801786	122,938.24	6,545.02	0.01
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
		Local	64,885.780	103.284772	67,017.13	110.527846	71,716.85	4,699.72	0.00
	Original Face:	Base	600,000.000	103.284772	67,017.13	110.527846	71,716.85	4,699.72	0.00
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
		Local	19,628.460	103.272493	20,270.80	110.527067	21,694.76	1,423.96	0.00
	Original Face:	Base	200,000.000	103.272493	20,270.80	110.527067	21,694.76	1,423.96	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 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	79,986.360	107.021810	85,602.85	111.759439	89,392.31	3,789.46	0.01
	Original Face:	Base	200,000.000	107.021810	85,602.85	111.759439	89,392.31	3,789.46	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
		Local	30,551.980	104.310555	31,868.94	110.132095	33,647.54	1,778.60	0.00
	Original Face:	Base	200,000.000	104.310555	31,868.94	110.132095	33,647.54	1,778.60	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
		Local	35,694.140	104.325500	37,238.09	110.533958	39,454.15	2,216.06	0.00
	Original Face:	Base	200,000.000	104.325500	37,238.09	110.533958	39,454.15	2,216.06	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
		Local	57,516.500	105.682056	60,784.62	109.047468	62,720.29	1,935.67	0.00
	Original Face:	Base	200,000.000	105.682056	60,784.62	109.047468	62,720.29	1,935.67	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	25,396.510	106.909060	27,151.17	111.070981	28,208.15	1,056.98	0.00
	Original Face:	Base	100,000.000	106.909060	27,151.17	111.070981	28,208.15	1,056.98	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
		Local	127,255.620	105.939463	134,813.92	109.602496	139,475.34	4,661.42	0.01
	Original Face:	Base	400,000.000	105.939463	134,813.92	109.602496	139,475.34	4,661.42	0.01
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
		Local	42,380.850	102.495514	43,438.47	109.729355	46,504.23	3,065.76	0.00
	Original Face:	Base	100,000.000	102.495514	43,438.47	109.729355	46,504.23	3,065.76	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
		Local	122,399.650	107.022863	130,995.61	111.763238	136,797.81	5,802.20	0.01
	Original Face:	Base	300,000.000	107.022863	130,995.61	111.763238	136,797.81	5,802.20	0.01
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		Local	78,170.890	107.028524	83,665.15	111.759408	87,363.32	3,698.17	0.01
	Original Face:	Base	200,000.000	107.028524	83,665.15	111.759408	87,363.32	3,698.17	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
		Local	80,248.580	106.991987	85,859.55	111.775256	89,698.06	3,838.51	0.01
	Original Face:	Base	200,000.000	106.991987	85,859.55	111.775256	89,698.06	3,838.51	0.01
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 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
		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		
		223,470.040	Local	104.666684	233,898.68	110.716058	247,417.22	13,518.54	0.01
	Original Face:	600,000.000	Base	104.666684	233,898.68	110.716058	247,417.22	13,518.54	0.01
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		567,327.440	Local	108.622682	616,246.28	110.722960	628,161.73	11,915.45	0.04
	Original Face:	1,500,000.000	Base	108.622682	616,246.28	110.722960	628,161.73	11,915.45	0.04
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		796,440.290	Local	105.935576	843,713.61	105.724995	842,036.46	-1,677.15	0.05
	Original Face:	1,600,000.000	Base	105.935576	843,713.61	105.724995	842,036.46	-1,677.15	0.05
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
		175,547.050	Local	106.943318	187,735.84	107.512521	188,735.06	999.22	0.01
	Original Face:	500,000.000	Base	106.943318	187,735.84	107.512521	188,735.06	999.22	0.01
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
		1,054,865.840	Local	107.045888	1,129,190.51	107.704723	1,136,140.33	6,949.82	0.07
	Original Face:	2,800,000.000	Base	107.045888	1,129,190.51	107.704723	1,136,140.33	6,949.82	0.06
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		413,671.720	Local	107.394064	444,258.87	107.279835	443,786.34	-472.53	0.03
	Original Face:	1,000,000.000	Base	107.394064	444,258.87	107.279835	443,786.34	-472.53	0.03
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
		0.000	Local	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		
		0.000	Local	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		
		0.000	Local	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
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		

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		Local	214,946.210	108.180563	232,530.02	108.625480	233,486.35	956.33	0.01
Original Face:		Base	300,000.000	108.180563	232,530.02	108.625480	233,486.35	956.33	0.01
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
		Local	42,834.500	110.587354	47,369.54	115.652873	49,539.33	2,169.79	0.00
Original Face:		Base	900,000.000	110.587354	47,369.54	115.652873	49,539.33	2,169.79	0.00
31774BAE4	FINCO I LLC 2020 TERM LOAN B						27 Jun 2025		
		Local	181,305.790	100.236192	181,734.02	99.803600	180,949.71	-784.31	0.01
		Base		100.236192	181,734.02	99.803600	180,949.71	-784.31	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		Local	1,510,000.000	120.452492	1,818,832.63	142.596441	2,153,206.26	334,373.63	0.13
		Base		120.452492	1,818,832.63	142.596441	2,153,206.26	334,373.63	0.12
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
		Local	310,000.000	100.199116	310,617.26	110.229630	341,711.85	31,094.59	0.02
		Base		100.199116	310,617.26	110.229630	341,711.85	31,094.59	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
		Local	200,000.000	102.784545	205,569.09	124.449511	248,899.02	43,329.93	0.01
		Base		102.784545	205,569.09	124.449511	248,899.02	43,329.93	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	120,000.000	100.128992	120,154.79	97.736750	117,284.10	-2,870.69	0.01
		Base		100.128992	120,154.79	97.736750	117,284.10	-2,870.69	0.01
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
		Local	305,253.540	100.294762	306,153.31	99.200000	302,811.51	-3,341.80	0.02
		Base		100.294762	306,153.31	99.200000	302,811.51	-3,341.80	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
		Local	420,000.000	99.950283	419,791.19	117.846090	494,953.58	75,162.39	0.03
Original Face:		Base	420,000.000	99.950283	419,791.19	117.846090	494,953.58	75,162.39	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	108.730000	217,460.00	17,460.00	0.01
		Base		100.000000	200,000.00	108.730000	217,460.00	17,460.00	0.01
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		

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		Local	400,000.000	99.036515	396,146.06	104.750000	419,000.00	22,853.94	0.03
		Base		99.036515	396,146.06	104.750000	419,000.00	22,853.94	0.02
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
		Local	230,000.000	102.817257	236,479.69	105.000000	241,500.00	5,020.31	0.01
		Base		102.817257	236,479.69	105.000000	241,500.00	5,020.31	0.01
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875					5.875000	02 Aug 2021		
		Local	400,000.000	100.669165	402,676.66	102.350000	409,400.00	6,723.34	0.02
		Base		100.669165	402,676.66	102.350000	409,400.00	6,723.34	0.02
345397XW8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336					3.336000	18 Mar 2021		
		Local	200,000.000	99.191905	198,383.81	100.250000	200,500.00	2,116.19	0.01
		Base		99.191905	198,383.81	100.250000	200,500.00	2,116.19	0.01
345397YL1	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/22 3.339					3.339000	28 Mar 2022		
		Local	200,000.000	95.637825	191,275.65	101.000000	202,000.00	10,724.35	0.01
		Base		95.637825	191,275.65	101.000000	202,000.00	10,724.35	0.01
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN						30 Nov 2023		
		Local	183,114.650	100.422386	183,888.10	99.046900	181,369.38	-2,518.72	0.01
		Base		100.422386	183,888.10	99.046900	181,369.38	-2,518.72	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	790,000.000	122.178832	965,212.77	137.132130	1,083,343.83	118,131.06	0.06
		Base		122.178832	965,212.77	137.132130	1,083,343.83	118,131.06	0.06
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A					1.998000	25 Feb 2050		
		Local	930,000.000	98.848294	919,289.13	99.386350	924,293.06	5,003.93	0.06
Original Face:		Base	930,000.000	98.848294	919,289.13	99.386350	924,293.06	5,003.93	0.05
35565WAH5	FREDDIE MAC STACR STACR 2020 DNA3 M2 144A					3.148000	25 Jun 2050		
		Local	1,750,000.000	100.000000	1,750,000.00	100.499260	1,758,737.05	8,737.05	0.11
Original Face:		Base	1,750,000.000	100.000000	1,750,000.00	100.499260	1,758,737.05	8,737.05	0.10
35565XAA8	FREDDIE MAC STACR STACR 2020 DNA4 M1 144A					1.648000	25 Aug 2050		
		Local	913,145.140	100.000000	913,145.14	100.194780	914,923.76	1,778.62	0.05
Original Face:		Base	1,160,000.000	100.000000	913,145.14	100.194780	914,923.76	1,778.62	0.05
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.977340	25 Dec 2050		

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		940,000.000	Local	100.000000	940,000.00	100.015730	940,147.86	147.86	0.06
	Original Face:	940,000.000	Base	100.000000	940,000.00	100.015730	940,147.86	147.86	0.05
35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A					2.077340	25 Dec 2050		
		940,000.000	Local	100.000000	940,000.00	99.845120	938,544.13	-1,455.87	0.06
	Original Face:	940,000.000	Base	100.000000	940,000.00	99.845120	938,544.13	-1,455.87	0.05
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		376,000.000	Local	93.722835	352,397.86	124.500000	468,120.00	115,722.14	0.03
			Base	93.722835	352,397.86	124.500000	468,120.00	115,722.14	0.03
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
		30,000.000	Local	97.580700	29,274.21	125.125000	37,537.50	8,263.29	0.00
			Base	97.580700	29,274.21	125.125000	37,537.50	8,263.29	0.00
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
		120,000.000	Local	100.000000	120,000.00	109.750000	131,700.00	11,700.00	0.01
			Base	100.000000	120,000.00	109.750000	131,700.00	11,700.00	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418000	15 Nov 2035		
		430,000.000	Local	116.551121	501,169.82	119.354602	513,224.79	12,054.97	0.03
			Base	116.551121	501,169.82	119.354602	513,224.79	12,054.97	0.03
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
		170,000.000	Local	100.000000	170,000.00	103.750000	176,375.00	6,375.00	0.01
			Base	100.000000	170,000.00	103.750000	176,375.00	6,375.00	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		62,821.930	Local	100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.00
	Original Face:	200,000.000	Base	100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		161,409.550	Local	99.379176	160,407.48	105.251106	169,885.34	9,477.86	0.01
	Original Face:	800,000.000	Base	99.379176	160,407.48	105.251106	169,885.34	9,477.86	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		74,637.200	Local	102.072613	76,184.14	105.255351	78,559.65	2,375.51	0.00
	Original Face:	300,000.000	Base	102.072613	76,184.14	105.255351	78,559.65	2,375.51	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		

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		77,135.060	Local	102.461371	79,033.64	105.256834	81,189.92	2,156.28	0.00
	Original Face:	300,000.000	Base	102.461371	79,033.64	105.256834	81,189.92	2,156.28	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
		68,417.240	Local	102.461982	70,101.66	105.255096	72,012.63	1,910.97	0.00
	Original Face:	300,000.000	Base	102.461982	70,101.66	105.255096	72,012.63	1,910.97	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
		22,663.890	Local	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.00
	Original Face:	100,000.000	Base	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
		72,467.870	Local	105.829121	76,692.11	106.554265	77,217.61	525.50	0.00
	Original Face:	200,000.000	Base	105.829121	76,692.11	106.554265	77,217.61	525.50	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3					3.000000	20 Apr 2047		
		46,647.760	Local	105.707219	49,310.05	106.542432	49,699.66	389.61	0.00
	Original Face:	100,000.000	Base	105.707219	49,310.05	106.542432	49,699.66	389.61	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
		450,773.130	Local	106.453126	479,862.09	106.565323	480,367.84	505.75	0.03
	Original Face:	1,100,000.000	Base	106.453126	479,862.09	106.565323	480,367.84	505.75	0.03
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
		117,332.300	Local	103.753723	121,736.63	107.785996	126,467.79	4,731.16	0.01
	Original Face:	300,000.000	Base	103.753723	121,736.63	107.785996	126,467.79	4,731.16	0.01
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
		131,377.260	Local	102.800454	135,056.42	106.571238	140,010.37	4,953.95	0.01
	Original Face:	300,000.000	Base	102.800454	135,056.42	106.571238	140,010.37	4,953.95	0.01
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3					3.000000	20 Feb 2047		
		93,186.880	Local	105.737975	98,533.92	106.453662	99,200.85	666.93	0.01
	Original Face:	200,000.000	Base	105.737975	98,533.92	106.453662	99,200.85	666.93	0.01
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
		129,643.150	Local	104.600004	135,606.74	108.212836	140,290.53	4,683.79	0.01
	Original Face:	400,000.000	Base	104.600004	135,606.74	108.212836	140,290.53	4,683.79	0.01
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		

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		Local	270,779.330	108.298348	293,249.54	108.370972	293,446.19	196.65	0.02
	Original Face:	Base	800,000.000	108.298348	293,249.54	108.370972	293,446.19	196.65	0.02
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	353,527.490	104.715028	370,196.41	107.923915	381,540.71	11,344.30	0.02
	Original Face:	Base	1,000,000.000	104.715028	370,196.41	107.923915	381,540.71	11,344.30	0.02
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
		Local	9,932.440	97.852391	9,719.13	105.973386	10,525.74	806.61	0.00
	Original Face:	Base	20,000.000	97.852391	9,719.13	105.973386	10,525.74	806.61	0.00
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
		Local	2,121,334.030	106.498922	2,259,197.87	107.938562	2,289,737.45	30,539.58	0.14
	Original Face:	Base	4,800,000.000	106.498922	2,259,197.87	107.938562	2,289,737.45	30,539.58	0.13
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	590,470.170	103.329589	610,130.40	107.793948	636,491.11	26,360.71	0.04
	Original Face:	Base	1,500,000.000	103.329589	610,130.40	107.793948	636,491.11	26,360.71	0.04
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
		Local	19,157.270	100.797974	19,310.14	106.052832	20,316.83	1,006.69	0.00
	Original Face:	Base	40,000.000	100.797974	19,310.14	106.052832	20,316.83	1,006.69	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
		Local	46,534.830	103.591525	48,206.14	107.104862	49,841.07	1,634.93	0.00
	Original Face:	Base	100,000.000	103.591525	48,206.14	107.104862	49,841.07	1,634.93	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		Local	453,340.700	103.820767	470,661.79	107.988502	489,555.83	18,894.04	0.03
	Original Face:	Base	1,100,000.000	103.820767	470,661.79	107.988502	489,555.83	18,894.04	0.03
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
		Local	52,204.440	97.226960	50,756.79	105.687712	55,173.68	4,416.89	0.00
	Original Face:	Base	106,490.000	97.226960	50,756.79	105.687712	55,173.68	4,416.89	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		Local	203,041.180	103.041368	209,216.41	107.864786	219,009.93	9,793.52	0.01
	Original Face:	Base	500,000.000	103.041368	209,216.41	107.864786	219,009.93	9,793.52	0.01
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 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
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3					3.000000	20 Feb 2048		
		118,607.390	Local	97.225603	115,316.75	104.643430	124,114.84	8,798.09	0.01
Original Face:		237,541.990	Base	97.225603	115,316.75	104.643430	124,114.84	8,798.09	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		469,125.540	Local	103.361979	484,897.44	107.298490	503,364.62	18,467.18	0.03
Original Face:		1,000,000.000	Base	103.361979	484,897.44	107.298490	503,364.62	18,467.18	0.03
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		164,124.230	Local	104.415606	171,371.31	107.458646	176,365.68	4,994.37	0.01
Original Face:		400,000.000	Base	104.415606	171,371.31	107.458646	176,365.68	4,994.37	0.01
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		229,826.120	Local	104.002204	239,024.23	107.735493	247,604.30	8,580.07	0.01
Original Face:		600,000.000	Base	104.002204	239,024.23	107.735493	247,604.30	8,580.07	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		141,029.870	Local	103.973038	146,633.04	107.322891	151,357.33	4,724.29	0.01
Original Face:		400,000.000	Base	103.973038	146,633.04	107.322891	151,357.33	4,724.29	0.01
36179TXW0	GNMA II POOL MA5193 G2 05/48 FIXED 4.5					4.500000	20 May 2048		
		710,145.110	Local	108.006569	767,003.37	108.222675	768,538.03	1,534.66	0.05
Original Face:		2,200,000.000	Base	108.006569	767,003.37	108.222675	768,538.03	1,534.66	0.04
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		292,716.240	Local	104.459626	305,770.29	108.210676	316,750.22	10,979.93	0.02
Original Face:		913,336.000	Base	104.459626	305,770.29	108.210676	316,750.22	10,979.93	0.02
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
		265,123.020	Local	104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.02
Original Face:		800,000.000	Base	104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		449,171.090	Local	107.550695	483,086.63	108.224772	486,114.39	3,027.76	0.03
Original Face:		1,300,000.000	Base	107.550695	483,086.63	108.224772	486,114.39	3,027.76	0.03
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 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
		643,245.440	Local	109.240070	702,681.77	109.355740	703,425.81	744.04	0.04
	Original Face:	2,000,000.000	Base	109.240070	702,681.77	109.355740	703,425.81	744.04	0.04
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		182,037.750	Local	107.360924	195,437.41	108.216638	196,995.13	1,557.72	0.01
	Original Face:	600,000.000	Base	107.360924	195,437.41	108.216638	196,995.13	1,557.72	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
		576,243.220	Local	104.044726	599,550.68	108.215128	623,582.34	24,031.66	0.04
	Original Face:	1,880,001.000	Base	104.044726	599,550.68	108.215128	623,582.34	24,031.66	0.04
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		879,449.850	Local	107.088353	941,788.36	109.356516	961,735.72	19,947.36	0.06
	Original Face:	2,900,000.000	Base	107.088353	941,788.36	109.356516	961,735.72	19,947.36	0.05
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
		205,010.040	Local	103.296551	211,768.30	106.478982	218,292.60	6,524.30	0.01
	Original Face:	500,000.000	Base	103.296551	211,768.30	106.478982	218,292.60	6,524.30	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
		69,415.050	Local	104.246658	72,362.87	108.205222	75,110.71	2,747.84	0.00
	Original Face:	200,000.010	Base	104.246658	72,362.87	108.205222	75,110.71	2,747.84	0.00
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
		121,959.020	Local	104.471920	127,412.93	108.131466	131,876.08	4,463.15	0.01
	Original Face:	314,000.000	Base	104.471920	127,412.93	108.131466	131,876.08	4,463.15	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		1,614,148.870	Local	106.302658	1,715,883.16	106.792325	1,723,787.11	7,903.95	0.10
	Original Face:	2,200,000.000	Base	106.302658	1,715,883.16	106.792325	1,723,787.11	7,903.95	0.10
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
		362,530.820	Local	107.225457	388,725.33	107.481895	389,655.00	929.67	0.02
	Original Face:	500,000.000	Base	107.225457	388,725.33	107.481895	389,655.00	929.67	0.02
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
		236,561.140	Local	107.324466	253,887.98	107.584601	254,503.36	615.38	0.02
	Original Face:	300,000.000	Base	107.324466	253,887.98	107.584601	254,503.36	615.38	0.01
36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5					4.500000	20 Apr 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
		2,915,280.750	Local	107.594483	3,136,681.25	107.454515	3,132,600.79	-4,080.46	0.19
	Original Face:	3,300,000.000	Base	107.594483	3,136,681.25	107.454515	3,132,600.79	-4,080.46	0.18
36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		1,237,730.740	Local	107.164572	1,326,408.85	106.679191	1,320,401.14	-6,007.71	0.08
	Original Face:	1,300,000.000	Base	107.164572	1,326,408.85	106.679191	1,320,401.14	-6,007.71	0.08
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3					3.000000	20 Sep 2050		
		887,654.520	Local	105.463756	936,153.80	105.235043	934,123.62	-2,030.18	0.06
	Original Face:	900,000.000	Base	105.463756	936,153.80	105.235043	934,123.62	-2,030.18	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3					3.000000	20 Oct 2050		
		991,171.310	Local	105.737048	1,048,035.28	105.798827	1,048,647.62	612.34	0.06
	Original Face:	1,000,000.000	Base	105.737048	1,048,035.28	105.798827	1,048,647.62	612.34	0.06
36179VZS2	GNMA II POOL MA7053 G2 12/50 FIXED 3					3.000000	20 Dec 2050		
		1,000,000.000	Local	106.312500	1,063,125.00	106.340082	1,063,400.82	275.82	0.06
	Original Face:	1,000,000.000	Base	106.312500	1,063,125.00	106.340082	1,063,400.82	275.82	0.06
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		195,256.680	Local	103.719857	202,519.95	107.590042	210,076.74	7,556.79	0.01
	Original Face:	300,000.000	Base	103.719857	202,519.95	107.590042	210,076.74	7,556.79	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		165,123.910	Local	103.719861	171,266.29	109.531953	180,863.44	9,597.15	0.01
	Original Face:	300,000.000	Base	103.719861	171,266.29	109.531953	180,863.44	9,597.15	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050		
		94,873.260	Local	105.296181	99,897.92	106.727978	101,256.31	1,358.39	0.01
	Original Face:	100,000.000	Base	105.296181	99,897.92	106.727978	101,256.31	1,358.39	0.01
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
		96,486.720	Local	105.046456	101,355.88	108.147853	104,348.32	2,992.44	0.01
	Original Face:	100,000.000	Base	105.046456	101,355.88	108.147853	104,348.32	2,992.44	0.01
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		
		97,620.060	Local	105.813160	103,294.87	109.386392	106,783.06	3,488.19	0.01
	Original Face:	100,000.000	Base	105.813160	103,294.87	109.386392	106,783.06	3,488.19	0.01
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 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
		95,634.160	Local	105.813613	101,193.96	108.926871	104,171.30	2,977.34	0.01
	Original Face:	100,000.000	Base	105.813613	101,193.96	108.926871	104,171.30	2,977.34	0.01
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
		95,805.950	Local	106.970152	102,483.77	109.842197	105,235.36	2,751.59	0.01
	Original Face:	100,000.000	Base	106.970152	102,483.77	109.842197	105,235.36	2,751.59	0.01
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		388,703.220	Local	106.970611	415,798.21	108.873364	423,194.27	7,396.06	0.03
	Original Face:	400,000.000	Base	106.970611	415,798.21	108.873364	423,194.27	7,396.06	0.02
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		196,426.500	Local	106.534205	209,261.41	106.501585	209,197.34	-64.07	0.01
	Original Face:	200,000.000	Base	106.534205	209,261.41	106.501585	209,197.34	-64.07	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		200,000.000	Local	106.446645	212,893.29	107.817228	215,634.46	2,741.17	0.01
	Original Face:	200,000.000	Base	106.446645	212,893.29	107.817228	215,634.46	2,741.17	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
		1,151,646.170	Local	104.680272	1,205,546.34	104.733933	1,206,164.33	617.99	0.07
	Original Face:	1,300,000.000	Base	104.680272	1,205,546.34	104.733933	1,206,164.33	617.99	0.07
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
		30,000.000	Local	100.776667	30,233.00	114.767000	34,430.10	4,197.10	0.00
			Base	100.776667	30,233.00	114.767000	34,430.10	4,197.10	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
		34,494.750	Local	107.246581	36,994.44	116.284185	40,111.94	3,117.50	0.00
	Original Face:	1,600,000.000	Base	107.246581	36,994.44	116.284185	40,111.94	3,117.50	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
		150,532.920	Local	107.983045	162,550.03	116.023846	174,654.08	12,104.05	0.01
	Original Face:	7,900,000.000	Base	107.983045	162,550.03	116.023846	174,654.08	12,104.05	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
		28,228.220	Local	106.254273	29,993.69	111.363414	31,435.91	1,442.22	0.00
	Original Face:	300,000.000	Base	106.254273	29,993.69	111.363414	31,435.91	1,442.22	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		

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		Local	35,067.960	106.288133	37,273.08	111.406167	39,067.87	1,794.79	0.00
	Original Face:	Base	400,000.000	106.288133	37,273.08	111.406167	39,067.87	1,794.79	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
		Local	10,081.080	107.443449	10,831.46	116.015010	11,695.57	864.11	0.00
	Original Face:	Base	222,231.000	107.443449	10,831.46	116.015010	11,695.57	864.11	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
		Local	17,069.150	107.276344	18,311.16	116.094647	19,816.37	1,505.21	0.00
	Original Face:	Base	302,944.000	107.276344	18,311.16	116.094647	19,816.37	1,505.21	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
		Local	17,820.800	104.365853	18,598.83	114.352907	20,378.60	1,779.77	0.00
	Original Face:	Base	200,000.000	104.365853	18,598.83	114.352907	20,378.60	1,779.77	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
		Local	11,662.900	103.992318	12,128.52	112.875519	13,164.56	1,036.04	0.00
	Original Face:	Base	100,000.000	103.992318	12,128.52	112.875519	13,164.56	1,036.04	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
		Local	19,553.020	107.315750	20,983.47	115.993912	22,680.31	1,696.84	0.00
	Original Face:	Base	347,788.000	107.315750	20,983.47	115.993912	22,680.31	1,696.84	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
		Local	269,325.250	104.066221	280,276.61	111.407851	300,049.47	19,772.86	0.02
	Original Face:	Base	2,800,000.000	104.066221	280,276.61	111.407851	300,049.47	19,772.86	0.02
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
		Local	38,164.080	107.303936	40,951.56	114.546135	43,715.48	2,763.92	0.00
	Original Face:	Base	437,880.000	107.303936	40,951.56	114.546135	43,715.48	2,763.92	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
		Local	13,348.520	102.906390	13,736.48	113.820270	15,193.32	1,456.84	0.00
	Original Face:	Base	100,000.000	102.906390	13,736.48	113.820270	15,193.32	1,456.84	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
		Local	24,685.530	103.037326	25,435.31	114.597010	28,288.88	2,853.57	0.00
	Original Face:	Base	200,000.000	103.037326	25,435.31	114.597010	28,288.88	2,853.57	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.891000	20 Jul 2060		

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		Local	167,011.390	104.113300	173,881.07	104.295690	174,185.68	304.61	0.01
Original Face:		Base	430,000.000	104.113300	173,881.07	104.295690	174,185.68	304.61	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.805000	20 Nov 2060		
		Local	110,101.990	104.715274	115,293.60	104.069610	114,582.71	-710.89	0.01
Original Face:		Base	500,000.000	104.715274	115,293.60	104.069610	114,582.71	-710.89	0.01
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		Local	789,111.800	101.823219	803,499.04	111.979646	883,644.60	80,145.56	0.05
Original Face:		Base	1,100,000.000	101.823219	803,499.04	111.979646	883,644.60	80,145.56	0.05
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		Local	247,464.160	102.610067	253,923.14	103.709996	256,645.07	2,721.93	0.02
Original Face:		Base	500,000.000	102.610067	253,923.14	103.709996	256,645.07	2,721.93	0.01
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	1,221,212.830	107.392667	1,311,493.03	107.408857	1,311,690.74	197.71	0.08
Original Face:		Base	1,900,000.000	107.392667	1,311,493.03	107.408857	1,311,690.74	197.71	0.07
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
		Local	281,938.280	103.187524	290,925.13	104.684976	295,147.02	4,221.89	0.02
Original Face:		Base	300,000.000	103.187524	290,925.13	104.684976	295,147.02	4,221.89	0.02
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
		Local	39,418.030	104.796866	41,308.86	113.251315	44,641.44	3,332.58	0.00
Original Face:		Base	500,000.000	104.796866	41,308.86	113.251315	44,641.44	3,332.58	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
		Local	40,536.490	106.688665	43,247.84	111.408647	45,161.16	1,913.32	0.00
Original Face:		Base	400,000.000	106.688665	43,247.84	111.408647	45,161.16	1,913.32	0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161000	10 Nov 2046		
		Local	90,000.000	102.448322	92,203.49	105.887100	95,298.39	3,094.90	0.01
Original Face:		Base	90,000.000	102.448322	92,203.49	105.887100	95,298.39	3,094.90	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					0.998390	10 Feb 2048		
		Local	3,033,294.710	4.186022	126,974.38	3.347580	101,541.97	-25,432.41	0.01
Original Face:		Base	4,130,000.000	4.186022	126,974.38	3.347580	101,541.97	-25,432.41	0.01
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.038030	10 Apr 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	1,524,517.970	6.477556	98,751.50	2.549830	38,872.62	-59,878.88	0.00
Original Face:		Base	2,770,000.000	6.477556	98,751.50	2.549830	38,872.62	-59,878.88	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					1.458630	15 Sep 2031		
		Local	860,000.000	100.000000	860,000.00	84.414700	725,966.42	-134,033.58	0.04
Original Face:		Base	860,000.000	100.000000	860,000.00	84.414700	725,966.42	-134,033.58	0.04
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
		Local	50,000.000	110.966440	55,483.22	111.780210	55,890.11	406.89	0.00
		Base		110.966440	55,483.22	111.780210	55,890.11	406.89	0.00
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	20,000.000	117.995600	23,599.12	130.170669	26,034.13	2,435.01	0.00
		Base		117.995600	23,599.12	130.170669	26,034.13	2,435.01	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	440,000.000	129.482484	569,722.93	136.024907	598,509.59	28,786.66	0.04
		Base		129.482484	569,722.93	136.024907	598,509.59	28,786.66	0.03
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25					3.250000	01 Apr 2025		
		Local	110,000.000	109.843964	120,828.36	110.418570	121,460.43	632.07	0.01
		Base		109.843964	120,828.36	110.418570	121,460.43	632.07	0.01
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
		Local	60,000.000	99.858683	59,915.21	113.104545	67,862.73	7,947.52	0.00
		Base		99.858683	59,915.21	113.104545	67,862.73	7,947.52	0.00
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
		Local	130,000.000	99.850254	129,805.33	114.288704	148,575.32	18,769.99	0.01
		Base		99.850254	129,805.33	114.288704	148,575.32	18,769.99	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
		Local	140,000.000	99.724307	139,614.03	118.220565	165,508.79	25,894.76	0.01
		Base		99.724307	139,614.03	118.220565	165,508.79	25,894.76	0.01
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		Local	160,000.000	99.654006	159,446.41	121.614829	194,583.73	35,137.32	0.01
		Base		99.654006	159,446.41	121.614829	194,583.73	35,137.32	0.01
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 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
		90,000.000	Local	112.520567	101,268.51	137.855619	124,070.06	22,801.55	0.01
			Base	112.520567	101,268.51	137.855619	124,070.06	22,801.55	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
		280,000.000	Local	115.660707	323,849.98	135.533825	379,494.71	55,644.73	0.02
			Base	115.660707	323,849.98	135.533825	379,494.71	55,644.73	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		1,019,000.000	Local	134.408714	1,369,624.80	147.208224	1,500,051.80	130,427.00	0.09
			Base	134.408714	1,369,624.80	147.208224	1,500,051.80	130,427.00	0.09
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
		370,000.000	Local	112.327186	415,610.59	140.206353	518,763.51	103,152.92	0.03
			Base	112.327186	415,610.59	140.206353	518,763.51	103,152.92	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		50,000.000	Local	113.017820	56,508.91	134.896948	67,448.47	10,939.56	0.00
			Base	113.017820	56,508.91	134.896948	67,448.47	10,939.56	0.00
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
		30,000.000	Local	105.400400	31,620.12	120.235003	36,070.50	4,450.38	0.00
			Base	105.400400	31,620.12	120.235003	36,070.50	4,450.38	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		140,000.000	Local	94.251100	131,951.54	135.242057	189,338.88	57,387.34	0.01
			Base	94.251100	131,951.54	135.242057	189,338.88	57,387.34	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
		210,000.000	Local	99.909410	209,809.76	121.296873	254,723.43	44,913.67	0.02
			Base	99.909410	209,809.76	121.296873	254,723.43	44,913.67	0.01
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
		120,000.000	Local	99.914300	119,897.16	111.974000	134,368.80	14,471.64	0.01
			Base	99.914300	119,897.16	111.974000	134,368.80	14,471.64	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
		740,000.000	Local	101.488639	751,015.93	102.832674	760,961.79	9,945.86	0.05
			Base	101.488639	751,015.93	102.832674	760,961.79	9,945.86	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 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	40,000.000	100.828775	40,331.51	113.838780	45,535.51	5,204.00	0.00
		Base		100.828775	40,331.51	113.838780	45,535.51	5,204.00	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
		Local	330,000.000	101.155170	333,812.06	108.993314	359,677.94	25,865.88	0.02
		Base		101.155170	333,812.06	108.993314	359,677.94	25,865.88	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	160,000.000	102.459425	163,935.08	132.539866	212,063.79	48,128.71	0.01
		Base		102.459425	163,935.08	132.539866	212,063.79	48,128.71	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.850000	08 May 2022		
		Local	10,000.000	99.731500	9,973.15	103.424509	10,342.45	369.30	0.00
		Base		99.731500	9,973.15	103.424509	10,342.45	369.30	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
		Local	20,000.000	101.171700	20,234.34	108.145000	21,629.00	1,394.66	0.00
		Base		101.171700	20,234.34	108.145000	21,629.00	1,394.66	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
		Local	1,140,000.000	100.035641	1,140,406.31	113.118240	1,289,547.94	149,141.63	0.08
		Base		100.035641	1,140,406.31	113.118240	1,289,547.94	149,141.63	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
		Local	440,000.000	99.920857	439,651.77	110.039320	484,173.01	44,521.24	0.03
		Base		99.920857	439,651.77	110.039320	484,173.01	44,521.24	0.03
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
		Local	540,000.000	120.387267	650,091.24	153.016106	826,286.97	176,195.73	0.05
		Base		120.387267	650,091.24	153.016106	826,286.97	176,195.73	0.05
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		Local	320,000.000	100.389063	321,245.00	156.616670	501,173.34	179,928.34	0.03
		Base		100.389063	321,245.00	156.616670	501,173.34	179,928.34	0.03
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
		Local	1,040,000.000	101.131060	1,051,763.02	110.497195	1,149,170.83	97,407.81	0.07
		Base		101.131060	1,051,763.02	110.497195	1,149,170.83	97,407.81	0.07
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		

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		Local	180,000.000	98.033622	176,460.52	105.661875	190,191.38	13,730.86	0.01
		Base		98.033622	176,460.52	105.661875	190,191.38	13,730.86	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
		Local	2,500,000.000	106.380196	2,659,504.89	115.742036	2,893,550.90	234,046.01	0.17
		Base		106.380196	2,659,504.89	115.742036	2,893,550.90	234,046.01	0.16
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
		Local	890,000.000	108.343240	964,254.84	118.636310	1,055,863.16	91,608.32	0.06
		Base		108.343240	964,254.84	118.636310	1,055,863.16	91,608.32	0.06
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
		Local	350,000.000	105.499560	369,248.46	111.098970	388,846.40	19,597.94	0.02
		Base		105.499560	369,248.46	111.098970	388,846.40	19,597.94	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
		Local	8,000.000	80.027750	6,402.22	98.250000	7,860.00	1,457.78	0.00
		Base		80.027750	6,402.22	98.250000	7,860.00	1,457.78	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
		Local	570,000.000	99.505698	567,182.48	112.264328	639,906.67	72,724.19	0.04
		Base		99.505698	567,182.48	112.264328	639,906.67	72,724.19	0.04
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	1,140,000.000	117.436232	1,338,773.05	139.357829	1,588,679.25	249,906.20	0.10
		Base		117.436232	1,338,773.05	139.357829	1,588,679.25	249,906.20	0.09
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					6.498370	20 Jan 2040		
		Local	13,342.830	126.000706	16,812.06	8.258820	1,101.96	-15,710.10	0.00
Original Face:		Base	258,000.000	126.000706	16,812.06	8.258820	1,101.96	-15,710.10	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					1.145500	20 May 2060		
		Local	219,671.710	102.066160	224,210.48	101.315070	222,560.55	-1,649.93	0.01
Original Face:		Base	670,000.000	102.066160	224,210.48	101.315070	222,560.55	-1,649.93	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					0.470250	20 Oct 2060		
		Local	538,679.380	100.000000	538,679.38	99.806280	537,635.85	-1,043.53	0.03
Original Face:		Base	1,150,000.000	100.000000	538,679.38	99.806280	537,635.85	-1,043.53	0.03
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					0.640250	20 Mar 2061		

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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	74,836.120	99.990179	74,828.77	100.192770	74,980.38	151.61	0.00
Original Face:		Base	200,000.000	99.990179	74,828.77	100.192770	74,980.38	151.61	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					6.446870	16 Apr 2042		
		Local	1,055,789.340	26.991384	284,972.16	28.330160	299,106.81	14,134.65	0.02
Original Face:		Base	4,700,000.000	26.991384	284,972.16	28.330160	299,106.81	14,134.65	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.570250	20 Oct 2064		
		Local	1,504,379.160	100.029861	1,504,828.39	100.053460	1,505,183.40	355.01	0.09
Original Face:		Base	3,000,000.000	100.029861	1,504,828.39	100.053460	1,505,183.40	355.01	0.09
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					6.328370	20 Apr 2040		
		Local	22,620.700	48.343729	10,935.69	20.933550	4,735.32	-6,200.37	0.00
Original Face:		Base	300,000.000	48.343729	10,935.69	20.933550	4,735.32	-6,200.37	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.898370	20 Mar 2042		
		Local	1,305,932.940	24.199351	316,027.29	25.462550	332,523.83	16,496.54	0.02
Original Face:		Base	4,800,000.000	24.199351	316,027.29	25.462550	332,523.83	16,496.54	0.02
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
		Local	139,725.020	47.864570	66,878.78	2.084630	2,912.75	-63,966.03	0.00
Original Face:		Base	1,500,000.000	47.864570	66,878.78	2.084630	2,912.75	-63,966.03	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.623240	16 Mar 2047		
		Local	2,256,623.090	8.545873	192,848.14	1.856190	41,887.21	-150,960.93	0.00
Original Face:		Base	5,680,000.000	8.545873	192,848.14	1.856190	41,887.21	-150,960.93	0.00
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.694330	16 Nov 2047		
		Local	259,337.010	102.729907	266,416.67	105.771620	274,304.96	7,888.29	0.02
Original Face:		Base	600,000.000	102.729907	266,416.67	105.771620	274,304.96	7,888.29	0.02
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					2.682470	16 Jun 2048		
		Local	24,299.410	102.600434	24,931.30	104.918660	25,494.62	563.32	0.00
Original Face:		Base	100,000.000	102.600434	24,931.30	104.918660	25,494.62	563.32	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.649340	16 Aug 2054		
		Local	2,421,985.200	13.866143	335,835.93	2.351130	56,944.02	-278,891.91	0.00
Original Face:		Base	9,230,000.000	13.866143	335,835.93	2.351130	56,944.02	-278,891.91	0.00
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.448370	20 Aug 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	103,902.100	29.969750	31,139.20	17.186870	17,857.52	-13,281.68	0.00
	Original Face:	Base	400,000.000	29.969750	31,139.20	17.186870	17,857.52	-13,281.68	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
		Local	519,535.620	121.831173	632,956.34	13.339040	69,301.06	-563,655.28	0.00
	Original Face:	Base	3,000,000.000	121.831173	632,956.34	13.339040	69,301.06	-563,655.28	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
		Local	201,339.410	98.499742	198,318.80	105.129010	211,666.13	13,347.33	0.01
	Original Face:	Base	250,000.000	98.499742	198,318.80	105.129010	211,666.13	13,347.33	0.01
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.301630	20 May 2070		
		Local	600,456.170	103.278006	620,139.16	104.719000	628,791.70	8,652.54	0.04
	Original Face:	Base	600,000.000	103.278006	620,139.16	104.719000	628,791.70	8,652.54	0.04
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.401630	20 Apr 2070		
		Local	364,591.840	102.763570	374,667.59	103.009070	375,562.66	895.07	0.02
	Original Face:	Base	400,000.000	102.763570	374,667.59	103.009070	375,562.66	895.07	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					0.651630	20 Jul 2070		
		Local	297,238.590	100.139571	297,653.45	100.430340	298,517.73	864.28	0.02
	Original Face:	Base	300,000.000	100.139571	297,653.45	100.430340	298,517.73	864.28	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.601630	20 Jul 2070		
		Local	1,388,545.740	99.844892	1,386,392.00	100.190720	1,391,193.97	4,801.97	0.08
	Original Face:	Base	1,400,000.000	99.844892	1,386,392.00	100.190720	1,391,193.97	4,801.97	0.08
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					0.601630	20 Jul 2070		
		Local	3,292,718.330	99.844830	3,287,609.02	100.172640	3,298,402.88	10,793.86	0.20
	Original Face:	Base	3,500,000.000	99.844830	3,287,609.02	100.172640	3,298,402.88	10,793.86	0.19
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO					1.003670	16 Sep 2062		
		Local	10,331,148.490	8.967801	926,476.79	8.954920	925,146.08	-1,330.71	0.06
	Original Face:	Base	10,350,000.000	8.967801	926,476.79	8.954920	925,146.08	-1,330.71	0.05
38382AKD6	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 123 A					3.000000	20 Oct 2049		
		Local	113,477.960	101.110947	114,738.64	102.824120	116,682.71	1,944.07	0.01
	Original Face:	Base	200,000.000	101.110947	114,738.64	102.824120	116,682.71	1,944.07	0.01
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 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
		Local	384,770.640	15.528542	59,749.27	14.459690	55,636.64	-4,112.63	0.00
Original Face:		Base	400,000.000	15.528542	59,749.27	14.459690	55,636.64	-4,112.63	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
		Local	96,120.200	15.764782	15,153.14	16.276210	15,644.73	491.59	0.00
Original Face:		Base	100,000.000	15.764782	15,153.14	16.276210	15,644.73	491.59	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	694,730.580	12.960033	90,037.31	14.261030	99,075.74	9,038.43	0.01
Original Face:		Base	700,000.000	12.960033	90,037.31	14.261030	99,075.74	9,038.43	0.01
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
		Local	198,509.180	12.864564	25,537.34	13.826080	27,446.04	1,908.70	0.00
Original Face:		Base	200,000.000	12.864564	25,537.34	13.826080	27,446.04	1,908.70	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	297,772.490	13.043364	38,839.55	13.517580	40,251.63	1,412.08	0.00
Original Face:		Base	300,000.000	13.043364	38,839.55	13.517580	40,251.63	1,412.08	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	296,515.290	13.297874	39,430.23	13.741060	40,744.34	1,314.11	0.00
Original Face:		Base	300,000.000	13.297874	39,430.23	13.741060	40,744.34	1,314.11	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		
		Local	199,029.750	13.402147	26,674.26	14.335520	28,531.95	1,857.69	0.00
Original Face:		Base	200,000.000	13.402147	26,674.26	14.335520	28,531.95	1,857.69	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		Local	896,494.280	13.686943	122,702.66	14.254720	127,792.75	5,090.09	0.01
Original Face:		Base	900,000.000	13.686943	122,702.66	14.254720	127,792.75	5,090.09	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
		Local	297,629.810	13.499760	40,179.31	14.317400	42,612.85	2,433.54	0.00
Original Face:		Base	300,000.000	13.499760	40,179.31	14.317400	42,612.85	2,433.54	0.00
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.000000	13 Mar 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
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 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	1,179,341.840	100.010966	1,179,471.17	98.839300	1,165,653.22	-13,817.95	0.07
		Base		100.010966	1,179,471.17	98.839300	1,165,653.22	-13,817.95	0.07
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
		Local	110,000.000	99.917418	109,909.16	101.427488	111,570.24	1,661.08	0.01
		Base		99.917418	109,909.16	101.427488	111,570.24	1,661.08	0.01
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
		Local	180,000.000	101.161467	182,090.64	116.768173	210,182.71	28,092.07	0.01
		Base		101.161467	182,090.64	116.768173	210,182.71	28,092.07	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
		Local	100,000.000	106.507180	106,507.18	112.453000	112,453.00	5,945.82	0.01
		Base		106.507180	106,507.18	112.453000	112,453.00	5,945.82	0.01
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
		Local	30,000.000	100.469500	30,140.85	118.350151	35,505.05	5,364.20	0.00
		Base		100.469500	30,140.85	118.350151	35,505.05	5,364.20	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
		Local	20,000.000	96.803700	19,360.74	116.320186	23,264.04	3,903.30	0.00
		Base		96.803700	19,360.74	116.320186	23,264.04	3,903.30	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
		Local	40,000.000	102.551875	41,020.75	133.571090	53,428.44	12,407.69	0.00
		Base		102.551875	41,020.75	133.571090	53,428.44	12,407.69	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875					5.875000	01 Feb 2029		
		Local	220,000.000	114.121009	251,066.22	120.348000	264,765.60	13,699.38	0.02
		Base		114.121009	251,066.22	120.348000	264,765.60	13,699.38	0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5					3.500000	01 Sep 2030		
		Local	220,000.000	99.325136	218,515.30	106.257612	233,766.75	15,251.45	0.01
		Base		99.325136	218,515.30	106.257612	233,766.75	15,251.45	0.01
404121AH8	HCA INC COMPANY GUAR 09/26 5.375					5.375000	01 Sep 2026		
		Local	80,000.000	100.000000	80,000.00	114.940000	91,952.00	11,952.00	0.01
		Base		100.000000	80,000.00	114.940000	91,952.00	11,952.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 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	60,000.000	101.635083	60,981.05	118.000000	70,800.00	9,818.95	0.00
		Base		101.635083	60,981.05	118.000000	70,800.00	9,818.95	0.00
404122BA0	HCA INC TERM LOAN B12						13 Mar 2025		
		Local	97,013.330	100.590816	97,586.50	99.925000	96,940.57	-645.93	0.01
		Base		100.590816	97,586.50	99.925000	96,940.57	-645.93	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.250000	18 Aug 2025		
		Local	340,000.000	99.576441	338,559.90	113.617275	386,298.74	47,738.84	0.02
		Base		99.576441	338,559.90	113.617275	386,298.74	47,738.84	0.02
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
		Local	940,000.000	107.286672	1,008,494.72	115.475006	1,085,465.06	76,970.34	0.06
		Base		107.286672	1,008,494.72	115.475006	1,085,465.06	76,970.34	0.06
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
		Local	760,000.000	100.000000	760,000.00	103.914263	789,748.40	29,748.40	0.05
		Base		100.000000	760,000.00	103.914263	789,748.40	29,748.40	0.04
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
		Local	1,080,000.000	102.579075	1,107,854.01	107.284044	1,158,667.68	50,813.67	0.07
		Base		102.579075	1,107,854.01	107.284044	1,158,667.68	50,813.67	0.07
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
		Local	30,000.000	100.365700	30,109.71	112.152301	33,645.69	3,535.98	0.00
		Base		100.365700	30,109.71	112.152301	33,645.69	3,535.98	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625000	15 May 2024		
		Local	20,000.000	98.526750	19,705.35	104.750000	20,950.00	1,244.65	0.00
		Base		98.526750	19,705.35	104.750000	20,950.00	1,244.65	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875000	15 May 2026		
		Local	90,000.000	97.389589	87,650.63	108.625000	97,762.50	10,111.87	0.01
		Base		97.389589	87,650.63	108.625000	97,762.50	10,111.87	0.01
410345AN2	HANESBRANDS INC COMPANY GUAR 144A 05/25 5.375					5.375000	15 May 2025		
		Local	200,000.000	100.329175	200,658.35	105.802000	211,604.00	10,945.65	0.01
		Base		100.329175	200,658.35	105.802000	211,604.00	10,945.65	0.01
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 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	480,000.000	99.211192	476,213.72	99.865400	479,353.92	3,140.20	0.03
		Base		99.211192	476,213.72	99.865400	479,353.92	3,140.20	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
		Local	120,000.000	102.253592	122,704.31	138.264200	165,917.04	43,212.73	0.01
		Base		102.253592	122,704.31	138.264200	165,917.04	43,212.73	0.01
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					1.808630	15 May 2038		
		Local	2,090,000.000	100.000000	2,090,000.00	95.870810	2,003,699.93	-86,300.07	0.12
Original Face:		Base	2,090,000.000	100.000000	2,090,000.00	95.870810	2,003,699.93	-86,300.07	0.11
42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75					6.750000	15 Mar 2032		
		Local	10,000.000	126.181600	12,618.16	132.783448	13,278.34	660.18	0.00
		Base		126.181600	12,618.16	132.783448	13,278.34	660.18	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125000	01 Aug 2039		
		Local	10,000.000	123.333800	12,333.38	143.171416	14,317.14	1,983.76	0.00
		Base		123.333800	12,333.38	143.171416	14,317.14	1,983.76	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	80,000.000	99.836213	79,868.97	101.549546	81,239.64	1,370.67	0.00
		Base		99.836213	79,868.97	101.549546	81,239.64	1,370.67	0.00
42806DCN7	HERTZ VEHICLE FINANCING LLC HERTZ 2019 3A A 144A					2.670000	26 Dec 2025		
		Local	107,135.900	99.999608	107,135.48	100.124330	107,269.10	133.62	0.01
Original Face:		Base	480,000.000	99.999608	107,135.48	100.124330	107,269.10	133.62	0.01
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	100.000000	1,010,000.00	0.00	0.06
Original Face:		Base	1,010,000.000	100.000000	1,010,000.00	100.000000	1,010,000.00	0.00	0.06
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125					5.125000	01 May 2026		
		Local	50,000.000	99.594880	49,797.44	103.250000	51,625.00	1,827.56	0.00
		Base		99.594880	49,797.44	103.250000	51,625.00	1,827.56	0.00
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
		Local	230,000.000	100.456635	231,050.26	106.250000	244,375.00	13,324.74	0.01
		Base		100.456635	231,050.26	106.250000	244,375.00	13,324.74	0.01
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 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	90,000.000	100.243356	90,219.02	108.750000	97,875.00	7,655.98	0.01
		Base		100.243356	90,219.02	108.750000	97,875.00	7,655.98	0.01
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	105.842500	137,595.25	7,595.25	0.01
		Base		100.000000	130,000.00	105.842500	137,595.25	7,595.25	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
		Local	472,666.750	100.574739	475,383.35	98.714300	466,589.67	-8,793.68	0.03
		Base		100.574739	475,383.35	98.714300	466,589.67	-8,793.68	0.03
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
		Local	40,000.000	109.277200	43,710.88	127.709595	51,083.84	7,372.96	0.00
		Base		109.277200	43,710.88	127.709595	51,083.84	7,372.96	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
		Local	30,000.000	117.994000	35,398.20	120.319854	36,095.96	697.76	0.00
		Base		117.994000	35,398.20	120.319854	36,095.96	697.76	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	180,000.000	105.582567	190,048.62	109.738207	197,528.77	7,480.15	0.01
		Base		105.582567	190,048.62	109.738207	197,528.77	7,480.15	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
		Local	200,000.000	99.478080	198,956.16	111.611122	223,222.24	24,266.08	0.01
		Base		99.478080	198,956.16	111.611122	223,222.24	24,266.08	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	230,000.000	102.053883	234,723.93	117.860143	271,078.33	36,354.40	0.02
		Base		102.053883	234,723.93	117.860143	271,078.33	36,354.40	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	760,000.000	107.587363	817,663.96	119.007436	904,456.51	86,792.55	0.05
		Base		107.587363	817,663.96	119.007436	904,456.51	86,792.55	0.05
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		Local	200,000.000	99.991165	199,982.33	103.608735	207,217.47	7,235.14	0.01
		Base		99.991165	199,982.33	103.608735	207,217.47	7,235.14	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 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	50,000.000	101.384360	50,692.18	128.172834	64,086.42	13,394.24	0.00
		Base		101.384360	50,692.18	128.172834	64,086.42	13,394.24	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	40,000.000	104.561775	41,824.71	134.776076	53,910.43	12,085.72	0.00
		Base		104.561775	41,824.71	134.776076	53,910.43	12,085.72	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
		Local	220,000.000	101.182164	222,600.76	115.087003	253,191.41	30,590.65	0.02
		Base		101.182164	222,600.76	115.087003	253,191.41	30,590.65	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
		Local	10,000.000	103.180100	10,318.01	133.580539	13,358.05	3,040.04	0.00
		Base		103.180100	10,318.01	133.580539	13,358.05	3,040.04	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
		Local	50,000.000	110.682800	55,341.40	114.888903	57,444.45	2,103.05	0.00
		Base		110.682800	55,341.40	114.888903	57,444.45	2,103.05	0.00
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
		Local	159,675.410	100.000000	159,675.41	98.250000	156,881.09	-2,794.32	0.01
		Base		100.000000	159,675.41	98.250000	156,881.09	-2,794.32	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
		Local	200,000.000	100.958005	201,916.01	132.825000	265,650.00	63,733.99	0.02
		Base		100.958005	201,916.01	132.825000	265,650.00	63,733.99	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
		Local	260,000.000	99.689073	259,191.59	111.960000	291,096.00	31,904.41	0.02
		Base		99.689073	259,191.59	111.960000	291,096.00	31,904.41	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
		Local	590,000.000	95.236607	561,895.98	119.023520	702,238.77	140,342.79	0.04
		Base		95.236607	561,895.98	119.023520	702,238.77	140,342.79	0.04
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.700000	29 Jul 2025		
		Local	100,000.000	100.954200	100,954.20	113.153077	113,153.08	12,198.88	0.01
		Base		100.954200	100,954.20	113.153077	113,153.08	12,198.88	0.01
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 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	120,000.000	112.204175	134,645.01	132.019924	158,423.91	23,778.90	0.01
		Base		112.204175	134,645.01	132.019924	158,423.91	23,778.90	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		Local	760,000.000	109.998891	835,991.57	139.556249	1,060,627.49	224,635.92	0.06
		Base		109.998891	835,991.57	139.556249	1,060,627.49	224,635.92	0.06
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		Local	640,000.000	99.736213	638,311.76	108.328082	693,299.72	54,987.96	0.04
		Base		99.736213	638,311.76	108.328082	693,299.72	54,987.96	0.04
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
		Local	900,000.000	99.857463	898,717.17	109.407793	984,670.14	85,952.97	0.06
		Base		99.857463	898,717.17	109.407793	984,670.14	85,952.97	0.06
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
		Local	350,000.000	95.440754	334,042.64	114.459203	400,607.21	66,564.57	0.02
		Base		95.440754	334,042.64	114.459203	400,607.21	66,564.57	0.02
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
		Local	200,000.000	99.949465	199,898.93	103.554973	207,109.95	7,211.02	0.01
		Base		99.949465	199,898.93	103.554973	207,109.95	7,211.02	0.01
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
		Local	200,000.000	99.889095	199,778.19	104.705607	209,411.21	9,633.02	0.01
		Base		99.889095	199,778.19	104.705607	209,411.21	9,633.02	0.01
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
		Local	235,151.520	99.843875	234,784.39	98.166700	230,840.49	-3,943.90	0.01
		Base		99.843875	234,784.39	98.166700	230,840.49	-3,943.90	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
		Local	290,000.000	100.000000	290,000.00	110.254000	319,736.60	29,736.60	0.02
		Base		100.000000	290,000.00	110.254000	319,736.60	29,736.60	0.02
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
		Local	200,000.000	100.000000	200,000.00	120.019600	240,039.20	40,039.20	0.01
		Base		100.000000	200,000.00	120.019600	240,039.20	40,039.20	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C					3.457319	15 Aug 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
		1,030,000.000	Local	90.157954	928,626.93	96.268830	991,568.95	62,942.02	0.06
	Original Face:	1,030,000.000	Base	90.157954	928,626.93	96.268830	991,568.95	62,942.02	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		450,000.000	Local	100.799038	453,595.67	141.672256	637,525.15	183,929.48	0.04
			Base	100.799038	453,595.67	141.672256	637,525.15	183,929.48	0.04
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
		200,000.000	Local	103.702860	207,405.72	118.586257	237,172.51	29,766.79	0.01
			Base	103.702860	207,405.72	118.586257	237,172.51	29,766.79	0.01
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.996500	15 Aug 2047		
		250,000.000	Local	102.414764	256,036.91	109.672210	274,180.53	18,143.62	0.02
	Original Face:	250,000.000	Base	102.414764	256,036.91	109.672210	274,180.53	18,143.62	0.02
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					0.570130	27 Jul 2046		
		56,638.120	Local	96.595385	54,709.81	99.968570	56,620.32	1,910.51	0.00
	Original Face:	1,590,000.000	Base	96.595385	54,709.81	99.968570	56,620.32	1,910.51	0.00
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					3.908630	15 May 2028		
		257,666.040	Local	98.855623	254,717.37	89.591600	230,847.13	-23,870.24	0.01
	Original Face:	400,000.000	Base	98.855623	254,717.37	89.591600	230,847.13	-23,870.24	0.01
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		960,000.000	Local	100.000000	960,000.00	113.728574	1,091,794.31	131,794.31	0.07
			Base	100.000000	960,000.00	113.728574	1,091,794.31	131,794.31	0.06
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
		260,000.000	Local	100.000000	260,000.00	119.558836	310,852.97	50,852.97	0.02
			Base	100.000000	260,000.00	119.558836	310,852.97	50,852.97	0.02
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
		620,000.000	Local	110.531623	685,296.06	122.010443	756,464.75	71,168.69	0.05
			Base	110.531623	685,296.06	122.010443	756,464.75	71,168.69	0.04
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
		580,000.000	Local	100.000000	580,000.00	110.162838	638,944.46	58,944.46	0.04
			Base	100.000000	580,000.00	110.162838	638,944.46	58,944.46	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 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	520,000.000	100.000000	520,000.00	105.612655	549,185.81	29,185.81	0.03
		Base		100.000000	520,000.00	105.612655	549,185.81	29,185.81	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
		Local	1,040,000.000	105.035812	1,092,372.44	107.486207	1,117,856.55	25,484.11	0.07
		Base		105.035812	1,092,372.44	107.486207	1,117,856.55	25,484.11	0.06
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
		Local	880,000.000	108.338834	953,381.74	111.341779	979,807.66	26,425.92	0.06
		Base		108.338834	953,381.74	111.341779	979,807.66	26,425.92	0.06
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
		Local	860,000.000	100.000000	860,000.00	102.669453	882,957.30	22,957.30	0.05
		Base		100.000000	860,000.00	102.669453	882,957.30	22,957.30	0.05
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.500000	25 Oct 2048		
		Local	259,607.970	97.733583	253,724.17	102.243820	265,433.11	11,708.94	0.02
Original Face:		Base	660,000.000	97.733583	253,724.17	102.243820	265,433.11	11,708.94	0.02
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
		Local	213,134.010	98.213246	209,325.83	102.252000	217,933.79	8,607.96	0.01
Original Face:		Base	532,000.000	98.213246	209,325.83	102.252000	217,933.79	8,607.96	0.01
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
		Local	753,417.750	98.692728	743,568.53	102.886980	775,168.77	31,600.24	0.05
Original Face:		Base	1,700,000.000	98.692728	743,568.53	102.886980	775,168.77	31,600.24	0.04
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A					1.291000	15 Jul 2034		
		Local	698,741.040	100.000000	698,741.04	95.633920	668,233.45	-30,507.59	0.04
Original Face:		Base	770,000.000	100.000000	698,741.04	95.633920	668,233.45	-30,507.59	0.04
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
		Local	1,050,541.360	99.577971	1,046,107.77	99.850000	1,048,965.55	2,857.78	0.06
		Base		99.577971	1,046,107.77	99.850000	1,048,965.55	2,857.78	0.06
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN						31 Jan 2025		
		Local	225,958.960	99.817126	225,545.74	99.750000	225,394.06	-151.68	0.01
		Base		99.817126	225,545.74	99.750000	225,394.06	-151.68	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 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	610,000.000	116.530443	710,835.70	122.264407	745,812.88	34,977.18	0.04
		Base		116.530443	710,835.70	122.264407	745,812.88	34,977.18	0.04
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	240,000.000	99.898613	239,756.67	100.433127	241,039.50	1,282.83	0.01
		Base		99.898613	239,756.67	100.433127	241,039.50	1,282.83	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	480,000.000	99.935327	479,689.57	100.496063	482,381.10	2,691.53	0.03
		Base		99.935327	479,689.57	100.496063	482,381.10	2,691.53	0.03
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		Local	50,000.000	101.632340	50,816.17	131.979894	65,989.95	15,173.78	0.00
		Base		101.632340	50,816.17	131.979894	65,989.95	15,173.78	0.00
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		Local	400,000.000	110.579160	442,316.64	123.268800	493,075.20	50,758.56	0.03
		Base		110.579160	442,316.64	123.268800	493,075.20	50,758.56	0.03
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
		Local	200,000.000	100.000000	200,000.00	112.141000	224,282.00	24,282.00	0.01
		Base		100.000000	200,000.00	112.141000	224,282.00	24,282.00	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
		Local	70,000.000	99.997171	69,998.02	100.000000	70,000.00	1.98	0.00
		Base		99.997171	69,998.02	100.000000	70,000.00	1.98	0.00
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
		Local	20,000.000	113.461850	22,692.37	126.382432	25,276.49	2,584.12	0.00
		Base		113.461850	22,692.37	126.382432	25,276.49	2,584.12	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
		Local	10,000.000	117.834500	11,783.45	125.354467	12,535.45	752.00	0.00
		Base		117.834500	11,783.45	125.354467	12,535.45	752.00	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
		Local	160,000.000	106.703488	170,725.58	114.100236	182,560.38	11,834.80	0.01
		Base		106.703488	170,725.58	114.100236	182,560.38	11,834.80	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 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	130,000.000	117.080154	152,204.20	128.512834	167,066.68	14,862.48	0.01
		Base		117.080154	152,204.20	128.512834	167,066.68	14,862.48	0.01
49456BAJ0	KINDER MORGAN INC/DELAWA COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
		Local	80,000.000	109.516175	87,612.94	122.078187	97,662.55	10,049.61	0.01
		Base		109.516175	87,612.94	122.078187	97,662.55	10,049.61	0.01
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.300000	01 Mar 2028		
		Local	90,000.000	108.621700	97,759.53	117.276421	105,548.78	7,789.25	0.01
		Base		108.621700	97,759.53	117.276421	105,548.78	7,789.25	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		Local	210,000.000	114.190262	239,799.55	127.186274	267,091.18	27,291.63	0.02
		Base		114.190262	239,799.55	127.186274	267,091.18	27,291.63	0.02
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.000000	04 Jun 2042		
		Local	90,000.000	106.812833	96,131.55	117.327362	105,594.63	9,463.08	0.01
		Base		106.812833	96,131.55	117.327362	105,594.63	9,463.08	0.01
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875					6.875000	26 Jan 2039		
		Local	20,000.000	123.432600	24,686.52	138.565678	27,713.14	3,026.62	0.00
		Base		123.432600	24,686.52	138.565678	27,713.14	3,026.62	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
		Local	90,000.000	97.042522	87,338.27	108.194489	97,375.04	10,036.77	0.01
		Base		97.042522	87,338.27	108.194489	97,375.04	10,036.77	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
		Local	190,000.000	96.749058	183,823.21	104.427174	198,411.63	14,588.42	0.01
		Base		96.749058	183,823.21	104.427174	198,411.63	14,588.42	0.01
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
		Local	63,000.000	102.500921	64,575.58	110.127036	69,380.03	4,804.45	0.00
		Base		102.500921	64,575.58	110.127036	69,380.03	4,804.45	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
		Local	210,000.000	107.384748	225,507.97	118.905456	249,701.46	24,193.49	0.01
		Base		107.384748	225,507.97	118.905456	249,701.46	24,193.49	0.01
50077LAW6	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/39 4.625					4.625000	01 Oct 2039		

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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	102.438600	10,243.86	111.655461	11,165.55	921.69	0.00
		Base		102.438600	10,243.86	111.655461	11,165.55	921.69	0.00
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875					4.875000	01 Oct 2049		
		Local	160,000.000	103.830019	166,128.03	116.662332	186,659.73	20,531.70	0.01
		Base		103.830019	166,128.03	116.662332	186,659.73	20,531.70	0.01
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25					4.250000	01 Mar 2031		
		Local	70,000.000	100.000000	70,000.00	111.505763	78,054.03	8,054.03	0.00
		Base		100.000000	70,000.00	111.505763	78,054.03	8,054.03	0.00
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5					5.500000	01 Jun 2050		
		Local	180,000.000	100.000000	180,000.00	125.975248	226,755.45	46,755.45	0.01
		Base		100.000000	180,000.00	125.975248	226,755.45	46,755.45	0.01
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
		Local	570,000.000	100.134295	570,765.48	113.750000	648,375.00	77,609.52	0.04
		Base		100.134295	570,765.48	113.750000	648,375.00	77,609.52	0.04
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.500000	23 Dec 2036		
		Local	113,266.290	93.016563	105,356.41	100.019600	113,288.49	7,932.08	0.01
Original Face:		Base	710,000.000	93.016563	105,356.41	100.019600	113,288.49	7,932.08	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
		Local	160,000.000	99.757794	159,612.47	104.530000	167,248.00	7,635.53	0.01
		Base		99.757794	159,612.47	104.530000	167,248.00	7,635.53	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	111.625000	33,487.50	3,487.50	0.00
		Base		100.000000	30,000.00	111.625000	33,487.50	3,487.50	0.00
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
		Local	0.000	0.000000	-3.18	0.000000	0.00	3.18	0.00
		Base		0.000000	-3.18	0.000000	0.00	3.18	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
		Local	470,000.000	99.942062	469,727.69	105.917403	497,811.79	28,084.10	0.03
		Base		99.942062	469,727.69	105.917403	497,811.79	28,084.10	0.03
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 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	40,000.000	98.175550	39,270.22	104.643271	41,857.31	2,587.09	0.00
		Base		98.175550	39,270.22	104.643271	41,857.31	2,587.09	0.00
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
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
		Local	1,583,393.340	100.554404	1,592,171.74	100.648430	1,593,660.54	1,488.80	0.10
Original Face:		Base	2,010,000.000	100.554404	1,592,171.74	100.648430	1,593,660.54	1,488.80	0.09
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A					3.250000	25 Nov 2059		
		Local	2,017,463.340	98.475868	1,986,714.54	100.165060	2,020,793.36	34,078.82	0.12
Original Face:		Base	2,150,000.000	98.475868	1,986,714.54	100.165060	2,020,793.36	34,078.82	0.12
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A					3.200000	25 May 2059		
		Local	1,064,879.350	100.122859	1,066,187.65	100.962520	1,075,129.03	8,941.38	0.06
Original Face:		Base	1,250,000.000	100.122859	1,066,187.65	100.962520	1,075,129.03	8,941.38	0.06
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
		Local	863,643.360	100.631507	869,097.33	100.711010	869,783.95	686.62	0.05
Original Face:		Base	880,000.000	100.631507	869,097.33	100.711010	869,783.95	686.62	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	110.500000	88,400.00	8,400.00	0.01
		Base		100.000000	80,000.00	110.500000	88,400.00	8,400.00	0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
		Local	150,000.000	95.526207	143,289.31	118.180000	177,270.00	33,980.69	0.01
		Base		95.526207	143,289.31	118.180000	177,270.00	33,980.69	0.01
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.000000	15 Jun 2027		
		Local	10,000.000	96.894900	9,689.49	117.750000	11,775.00	2,085.51	0.00
		Base		96.894900	9,689.49	117.750000	11,775.00	2,085.51	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
		Local	1,458,765.850	98.063492	1,430,516.73	98.339300	1,434,540.13	4,023.40	0.09
		Base		98.063492	1,430,516.73	98.339300	1,434,540.13	4,023.40	0.08
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5					5.000000	01 May 2025		
		Local	190,000.000	100.409863	190,778.74	102.500000	194,750.00	3,971.26	0.01
		Base		100.409863	190,778.74	102.500000	194,750.00	3,971.26	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
		Local	200,000.000	100.000000	200,000.00	112.924169	225,848.34	25,848.34	0.01
		Base		100.000000	200,000.00	112.924169	225,848.34	25,848.34	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
		Local	200,000.000	99.730195	199,460.39	119.014547	238,029.09	38,568.70	0.01
		Base		99.730195	199,460.39	119.014547	238,029.09	38,568.70	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
		Local	250,000.000	99.752532	249,381.33	111.873530	279,683.83	30,302.50	0.02
		Base		99.752532	249,381.33	111.873530	279,683.83	30,302.50	0.02
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9					3.900000	12 Mar 2024		
		Local	200,000.000	99.902215	199,804.43	109.919384	219,838.77	20,034.34	0.01
		Base		99.902215	199,804.43	109.919384	219,838.77	20,034.34	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.100000	15 Jan 2023		
		Local	40,000.000	100.253900	40,101.56	105.090779	42,036.31	1,934.75	0.00
		Base		100.253900	40,101.56	105.090779	42,036.31	1,934.75	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
		Local	270,000.000	110.717581	298,937.47	113.590367	306,693.99	7,756.52	0.02
		Base		110.717581	298,937.47	113.590367	306,693.99	7,756.52	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
		Local	100,000.000	105.852240	105,852.24	131.758674	131,758.67	25,906.43	0.01
		Base		105.852240	105,852.24	131.758674	131,758.67	25,906.43	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
		Local	120,000.000	99.547717	119,457.26	124.476745	149,372.09	29,914.83	0.01
		Base		99.547717	119,457.26	124.476745	149,372.09	29,914.83	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	120,000.000	116.340342	139,608.41	134.054500	160,865.40	21,256.99	0.01
		Base		116.340342	139,608.41	134.054500	160,865.40	21,256.99	0.01
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
		Local	1,382,567.460	100.376069	1,387,766.87	99.675000	1,378,074.12	-9,692.75	0.08
		Base		100.376069	1,387,766.87	99.675000	1,378,074.12	-9,692.75	0.08
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
		Local	523,885.380	99.468998	521,103.54	99.500000	521,265.95	162.41	0.03
		Base		99.468998	521,103.54	99.500000	521,265.95	162.41	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
		Local	50,000.000	101.835140	50,917.57	115.506939	57,753.47	6,835.90	0.00
		Base		101.835140	50,917.57	115.506939	57,753.47	6,835.90	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	180,000.000	98.922483	178,060.47	114.381459	205,886.63	27,826.16	0.01
		Base		98.922483	178,060.47	114.381459	205,886.63	27,826.16	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	250,000.000	99.378460	248,446.15	118.587983	296,469.96	48,023.81	0.02
		Base		99.378460	248,446.15	118.587983	296,469.96	48,023.81	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	640,000.000	108.650603	695,363.86	120.856320	773,480.45	78,116.59	0.05
		Base		108.650603	695,363.86	120.856320	773,480.45	78,116.59	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
		Local	150,000.000	98.761193	148,141.79	131.681286	197,521.93	49,380.14	0.01
		Base		98.761193	148,141.79	131.681286	197,521.93	49,380.14	0.01
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
		Local	150,000.000	99.952260	149,928.39	108.222348	162,333.52	12,405.13	0.01
		Base		99.952260	149,928.39	108.222348	162,333.52	12,405.13	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
		Local	90,000.000	99.745511	89,770.96	114.983737	103,485.36	13,714.40	0.01
		Base		99.745511	89,770.96	114.983737	103,485.36	13,714.40	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 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	500,000.000	98.512850	492,564.25	102.417079	512,085.40	19,521.15	0.03
		Base		98.512850	492,564.25	102.417079	512,085.40	19,521.15	0.03
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	40,000.000	121.166850	48,466.74	129.071696	51,628.68	3,161.94	0.00
		Base		121.166850	48,466.74	129.071696	51,628.68	3,161.94	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					0.448000	25 May 2037		
		Local	1,257,372.000	93.364750	1,173,942.23	92.144100	1,158,594.11	-15,348.12	0.07
Original Face:		Base	10,140,000.000	93.364750	1,173,942.23	92.144100	1,158,594.11	-15,348.12	0.07
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
		Local	982,193.410	98.808508	970,490.65	99.930600	981,511.77	11,021.12	0.06
		Base		98.808508	970,490.65	99.930600	981,511.77	11,021.12	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
		Local	310,000.000	103.175877	319,845.22	113.908777	353,117.21	33,271.99	0.02
		Base		103.175877	319,845.22	113.908777	353,117.21	33,271.99	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
		Local	60,000.000	109.199783	65,519.87	114.442039	68,665.22	3,145.35	0.00
		Base		109.199783	65,519.87	114.442039	68,665.22	3,145.35	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
		Local	30,000.000	111.533500	33,460.05	117.351827	35,205.55	1,745.50	0.00
		Base		111.533500	33,460.05	117.351827	35,205.55	1,745.50	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
		Local	50,000.000	99.614680	49,807.34	103.700615	51,850.31	2,042.97	0.00
		Base		99.614680	49,807.34	103.700615	51,850.31	2,042.97	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
		Local	350,000.000	101.268017	354,438.06	105.432911	369,015.19	14,577.13	0.02
		Base		101.268017	354,438.06	105.432911	369,015.19	14,577.13	0.02
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	190,000.000	107.934811	205,076.14	111.356698	211,577.73	6,501.59	0.01
		Base		107.934811	205,076.14	111.356698	211,577.73	6,501.59	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 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	190,000.000	113.071047	214,834.99	114.713357	217,955.38	3,120.39	0.01
		Base		113.071047	214,834.99	114.713357	217,955.38	3,120.39	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
		Local	180,000.000	99.311711	178,761.08	117.204766	210,968.58	32,207.50	0.01
		Base		99.311711	178,761.08	117.204766	210,968.58	32,207.50	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	710,000.000	116.974773	830,520.89	128.558797	912,767.46	82,246.57	0.05
		Base		116.974773	830,520.89	128.558797	912,767.46	82,246.57	0.05
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
		Local	200,000.000	120.589140	241,178.28	124.500000	249,000.00	7,821.72	0.01
		Base		120.589140	241,178.28	124.500000	249,000.00	7,821.72	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
		Local	340,000.000	99.542271	338,443.72	101.129321	343,839.69	5,395.97	0.02
		Base		99.542271	338,443.72	101.129321	343,839.69	5,395.97	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	190,000.000	99.182658	188,447.05	101.391763	192,644.35	4,197.30	0.01
		Base		99.182658	188,447.05	101.391763	192,644.35	4,197.30	0.01
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					1.078000	25 Jul 2035		
		Local	1,231,532.990	99.823924	1,229,364.55	98.776540	1,216,465.68	-12,898.87	0.07
	Original Face:	Base	2,200,000.000	99.823924	1,229,364.55	98.776540	1,216,465.68	-12,898.87	0.07
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	760,000.000	102.653830	780,169.11	129.343935	983,013.91	202,844.80	0.06
		Base		102.653830	780,169.11	129.343935	983,013.91	202,844.80	0.06
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 2027		
		Local	326,377.160	99.254596	323,944.33	99.250000	323,929.33	-15.00	0.02
		Base		99.254596	323,944.33	99.250000	323,929.33	-15.00	0.02
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
		Local	70,000.000	98.572200	69,000.54	108.634155	76,043.91	7,043.37	0.00
		Base		98.572200	69,000.54	108.634155	76,043.91	7,043.37	0.00
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 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	230,000.000	99.269926	228,320.83	100.687863	231,582.08	3,261.25	0.01
		Base		99.269926	228,320.83	100.687863	231,582.08	3,261.25	0.01
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
		Local	1,190,000.000	97.323724	1,158,152.32	109.098681	1,298,274.30	140,121.98	0.08
		Base		97.323724	1,158,152.32	109.098681	1,298,274.30	140,121.98	0.07
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
		Local	20,000.000	99.653350	19,930.67	123.312671	24,662.53	4,731.86	0.00
		Base		99.653350	19,930.67	123.312671	24,662.53	4,731.86	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
		Local	50,000.000	95.489660	47,744.83	137.327219	68,663.61	20,918.78	0.00
		Base		95.489660	47,744.83	137.327219	68,663.61	20,918.78	0.00
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
		Local	330,000.000	99.427679	328,111.34	102.038944	336,728.52	8,617.18	0.02
		Base		99.427679	328,111.34	102.038944	336,728.52	8,617.18	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
		Local	370,000.000	99.863019	369,493.17	107.414559	397,433.87	27,940.70	0.02
		Base		99.863019	369,493.17	107.414559	397,433.87	27,940.70	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
		Local	1,660,000.000	106.668569	1,770,698.24	114.105531	1,894,151.81	123,453.57	0.11
		Base		106.668569	1,770,698.24	114.105531	1,894,151.81	123,453.57	0.11
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
		Local	7,000.000	100.582286	7,040.76	131.243683	9,187.06	2,146.30	0.00
		Base		100.582286	7,040.76	131.243683	9,187.06	2,146.30	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
		Local	3,000.000	100.589333	3,017.68	105.454443	3,163.63	145.95	0.00
		Base		100.589333	3,017.68	105.454443	3,163.63	145.95	0.00
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
		Local	10,000.000	95.493800	9,549.38	108.370209	10,837.02	1,287.64	0.00
		Base		95.493800	9,549.38	108.370209	10,837.02	1,287.64	0.00
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		

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		Local	270,000.000	100.000000	270,000.00	104.201782	281,344.81	11,344.81	0.02
		Base		100.000000	270,000.00	104.201782	281,344.81	11,344.81	0.02
59909TAC8	MILANO ACQUISITION CORP TERM LOAN B						01 Oct 2027		
		Local	620,000.000	99.028439	613,976.32	99.875000	619,225.00	5,248.68	0.04
		Base		99.028439	613,976.32	99.875000	619,225.00	5,248.68	0.04
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
		Local	320,000.000	98.821959	316,230.27	107.500000	344,000.00	27,769.73	0.02
Original Face:		Base	320,000.000	98.821959	316,230.27	107.500000	344,000.00	27,769.73	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.669527	25 Jun 2056		
		Local	1,580,000.000	99.716309	1,575,517.68	108.828840	1,719,495.67	143,977.99	0.10
Original Face:		Base	1,580,000.000	99.716309	1,575,517.68	108.828840	1,719,495.67	143,977.99	0.10
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059		
		Local	1,090,000.000	105.209681	1,146,785.52	106.355160	1,159,271.24	12,485.72	0.07
Original Face:		Base	1,090,000.000	105.209681	1,146,785.52	106.355160	1,159,271.24	12,485.72	0.07
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229					3.229000	15 May 2050		
		Local	260,000.000	100.000000	260,000.00	116.758000	303,570.80	43,570.80	0.02
		Base		100.000000	260,000.00	116.758000	303,570.80	43,570.80	0.02
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998000	22 Feb 2022		
		Local	130,000.000	100.154269	130,200.55	102.996419	133,895.34	3,694.79	0.01
		Base		100.154269	130,200.55	102.996419	133,895.34	3,694.79	0.01
60871RAC4	MOLSON COORS BEVERAGE COMPANY GUAR 05/22 3.5					3.500000	01 May 2022		
		Local	20,000.000	100.033450	20,006.69	103.984508	20,796.90	790.21	0.00
		Base		100.033450	20,006.69	103.984508	20,796.90	790.21	0.00
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125					2.125000	13 Apr 2023		
		Local	100,000.000	100.240480	100,240.48	103.864754	103,864.75	3,624.27	0.01
		Base		100.240480	100,240.48	103.864754	103,864.75	3,624.27	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	630,000.000	100.662941	634,176.53	103.424875	651,576.71	17,400.18	0.04
		Base		100.662941	634,176.53	103.424875	651,576.71	17,400.18	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 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	10,000.000	100.000000	10,000.00	121.640704	12,164.07	2,164.07	0.00
		Base		100.000000	10,000.00	121.640704	12,164.07	2,164.07	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	20,000.000	104.290000	20,858.00	108.875300	21,775.06	917.06	0.00
		Base		104.290000	20,858.00	108.875300	21,775.06	917.06	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	940,000.000	100.000000	940,000.00	116.310273	1,093,316.57	153,316.57	0.07
		Base		100.000000	940,000.00	116.310273	1,093,316.57	153,316.57	0.06
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	830,000.000	100.078567	830,652.11	105.624198	876,680.84	46,028.73	0.05
		Base		100.078567	830,652.11	105.624198	876,680.84	46,028.73	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	570,000.000	100.025326	570,144.36	115.928657	660,793.34	90,648.98	0.04
		Base		100.025326	570,144.36	115.928657	660,793.34	90,648.98	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
		Local	1,550,000.000	112.799354	1,748,389.98	114.847720	1,780,139.66	31,749.68	0.11
Original Face:		Base	1,550,000.000	112.799354	1,748,389.98	114.847720	1,780,139.66	31,749.68	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	114.964000	321,899.20	41,899.20	0.02
		Base		100.000000	280,000.00	114.964000	321,899.20	41,899.20	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	100.431271	170,733.16	107.630000	182,971.00	12,237.84	0.01
		Base		100.431271	170,733.16	107.630000	182,971.00	12,237.84	0.01
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	450,000.000	99.829400	449,232.30	103.515678	465,820.55	16,588.25	0.03
		Base		99.829400	449,232.30	103.515678	465,820.55	16,588.25	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
		Local	990,000.000	102.764575	1,017,369.29	99.313030	983,199.00	-34,170.29	0.06
Original Face:		Base	990,000.000	102.764575	1,017,369.29	99.313030	983,199.00	-34,170.29	0.06
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.350600	15 Aug 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
		7,710,000.000	Local	4.179297	322,223.82	4.124250	317,979.68	-4,244.14	0.02
	Original Face:	7,710,000.000	Base	4.179297	322,223.82	4.124250	317,979.68	-4,244.14	0.02
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
		1,140,000.000	Local	102.764852	1,171,519.31	95.239960	1,085,735.54	-85,783.77	0.06
	Original Face:	1,140,000.000	Base	102.764852	1,171,519.31	95.239960	1,085,735.54	-85,783.77	0.06
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					1.758630	15 Oct 2031		
		1,970,000.000	Local	101.123919	1,992,141.20	101.272080	1,995,059.98	2,918.78	0.12
	Original Face:	1,970,000.000	Base	101.123919	1,992,141.20	101.272080	1,995,059.98	2,918.78	0.11
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A					1.400130	25 Jun 2065		
		734,403.720	Local	100.865065	740,756.79	101.273090	743,753.34	2,996.55	0.04
	Original Face:	1,190,000.000	Base	100.865065	740,756.79	101.273090	743,753.34	2,996.55	0.04
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A					3.130000	15 Feb 2068		
		970,000.000	Local	99.952697	969,541.16	103.028730	999,378.68	29,837.52	0.06
	Original Face:	970,000.000	Base	99.952697	969,541.16	103.028730	999,378.68	29,837.52	0.06
63941FAC0	NAVIENT STUDENT LOAN TRUST NAVSL 2020 A A2B 144A					1.058630	15 Nov 2068		
		870,000.000	Local	100.000000	870,000.00	100.115190	871,002.15	1,002.15	0.05
	Original Face:	870,000.000	Base	100.000000	870,000.00	100.115190	871,002.15	1,002.15	0.05
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
		89,325.000	Local	100.327881	89,617.88	99.000000	88,431.75	-1,186.13	0.01
			Base	100.327881	89,617.88	99.000000	88,431.75	-1,186.13	0.01
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
		929,472.210	Local	100.000000	929,472.21	101.502680	943,439.20	13,966.99	0.06
	Original Face:	1,140,000.000	Base	100.000000	929,472.21	101.502680	943,439.20	13,966.99	0.05
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
		842,351.080	Local	110.911947	934,267.98	111.023510	935,207.74	939.76	0.06
	Original Face:	890,000.000	Base	110.911947	934,267.98	111.023510	935,207.74	939.76	0.05
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		677,956.950	Local	102.492084	694,852.21	106.343760	720,964.91	26,112.70	0.04
	Original Face:	1,520,000.000	Base	102.492084	694,852.21	106.343760	720,964.91	26,112.70	0.04
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 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	220,000.000	99.908418	219,798.52	101.372565	223,019.64	3,221.12	0.01
		Base		99.908418	219,798.52	101.372565	223,019.64	3,221.12	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.35					4.350000	01 Apr 2023		
		Local	185,000.000	101.035892	186,916.40	104.889000	194,044.65	7,128.25	0.01
		Base		101.035892	186,916.40	104.889000	194,044.65	7,128.25	0.01
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
		Local	1,051,391.020	99.153299	1,042,488.88	99.222200	1,043,213.30	724.42	0.06
		Base		99.153299	1,042,488.88	99.222200	1,043,213.30	724.42	0.06
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
		Local	160,000.000	105.196075	168,313.72	107.769288	172,430.86	4,117.14	0.01
		Base		105.196075	168,313.72	107.769288	172,430.86	4,117.14	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		Local	260,000.000	108.105623	281,074.62	110.652558	287,696.65	6,622.03	0.02
		Base		108.105623	281,074.62	110.652558	287,696.65	6,622.03	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
		Local	260,000.000	99.862842	259,643.39	113.286850	294,545.81	34,902.42	0.02
		Base		99.862842	259,643.39	113.286850	294,545.81	34,902.42	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
		Local	130,000.000	99.391208	129,208.57	116.318706	151,214.32	22,005.75	0.01
		Base		99.391208	129,208.57	116.318706	151,214.32	22,005.75	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
		Local	890,000.000	108.868253	968,927.45	123.714213	1,101,056.50	132,129.05	0.07
		Base		108.868253	968,927.45	123.714213	1,101,056.50	132,129.05	0.06
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.500000	28 Nov 2027		
		Local	200,000.000	100.000000	200,000.00	107.628000	215,256.00	15,256.00	0.01
		Base		100.000000	200,000.00	107.628000	215,256.00	15,256.00	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	107.750000	215,500.00	15,500.00	0.01
		Base		100.000000	200,000.00	107.750000	215,500.00	15,500.00	0.01
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043					3.043000	15 Sep 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	460,000.000	100.000000	460,000.00	104.559472	480,973.57	20,973.57	0.03
		Base		100.000000	460,000.00	104.559472	480,973.57	20,973.57	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	107.072240	1,017,186.28	67,186.28	0.06
		Base		100.000000	950,000.00	107.072240	1,017,186.28	67,186.28	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	110.452767	1,137,663.50	107,663.50	0.07
		Base		100.000000	1,030,000.00	110.452767	1,137,663.50	107,663.50	0.06
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.000000	01 Mar 2041		
		Local	150,000.000	104.343527	156,515.29	152.120721	228,181.08	71,665.79	0.01
		Base		104.343527	156,515.29	152.120721	228,181.08	71,665.79	0.01
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
		Local	40,000.000	99.702000	39,880.80	142.424026	56,969.61	17,088.81	0.00
		Base		99.702000	39,880.80	142.424026	56,969.61	17,088.81	0.00
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
		Local	100,000.000	104.769730	104,769.73	116.379758	116,379.76	11,610.03	0.01
		Base		104.769730	104,769.73	116.379758	116,379.76	11,610.03	0.01
65557FAA4	NORDEA BANK ABP SUBORDINATED 144A 05/21 4.875					4.875000	13 May 2021		
		Local	300,000.000	101.272217	303,816.65	101.538374	304,615.12	798.47	0.02
		Base		101.272217	303,816.65	101.538374	304,615.12	798.47	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		Local	190,000.000	96.900842	184,111.60	108.765606	206,654.65	22,543.05	0.01
		Base		96.900842	184,111.60	108.765606	206,654.65	22,543.05	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		Local	800,000.000	103.577353	828,618.82	113.081292	904,650.34	76,031.52	0.05
		Base		103.577353	828,618.82	113.081292	904,650.34	76,031.52	0.05
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	220,000.000	127.298395	280,056.47	148.653859	327,038.49	46,982.02	0.02
		Base		127.298395	280,056.47	148.653859	327,038.49	46,982.02	0.02
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 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	140,000.000	99.653486	139,514.88	112.493653	157,491.11	17,976.23	0.01
		Base		99.653486	139,514.88	112.493653	157,491.11	17,976.23	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		Local	260,000.000	101.643435	264,272.93	120.091782	312,238.63	47,965.70	0.02
		Base		101.643435	264,272.93	120.091782	312,238.63	47,965.70	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	1,130,000.000	109.279035	1,234,853.09	121.308862	1,370,790.14	135,937.05	0.08
		Base		109.279035	1,234,853.09	121.308862	1,370,790.14	135,937.05	0.08
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	180,000.000	108.978944	196,162.10	128.488795	231,279.83	35,117.73	0.01
		Base		108.978944	196,162.10	128.488795	231,279.83	35,117.73	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	280,000.000	98.407332	275,540.53	108.796600	304,630.48	29,089.95	0.02
		Base		98.407332	275,540.53	108.796600	304,630.48	29,089.95	0.02
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		Local	1,008,532.220	99.996069	1,008,492.57	100.797520	1,016,575.47	8,082.90	0.06
Original Face:		Base	1,010,000.000	99.996069	1,008,492.57	100.797520	1,016,575.47	8,082.90	0.06
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
		Local	190,000.000	83.686816	159,004.95	87.163000	165,609.70	6,604.75	0.01
		Base		83.686816	159,004.95	87.163000	165,609.70	6,604.75	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
		Local	480,000.000	102.093096	490,046.86	95.340500	457,634.40	-32,412.46	0.03
		Base		102.093096	490,046.86	95.340500	457,634.40	-32,412.46	0.03
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		Local	190,000.000	88.562484	168,268.72	87.146500	165,578.35	-2,690.37	0.01
		Base		88.562484	168,268.72	87.146500	165,578.35	-2,690.37	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
		Local	620,000.000	89.466568	554,692.72	81.745000	506,819.00	-47,873.72	0.03
		Base		89.466568	554,692.72	81.745000	506,819.00	-47,873.72	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		

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		Local	230,000.000	99.432661	228,695.12	89.000000	204,700.00	-23,995.12	0.01
		Base		99.432661	228,695.12	89.000000	204,700.00	-23,995.12	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
		Local	260,000.000	82.866758	215,453.57	81.500000	211,900.00	-3,553.57	0.01
		Base		82.866758	215,453.57	81.500000	211,900.00	-3,553.57	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
		Local	230,000.000	100.904417	232,080.16	93.500000	215,050.00	-17,030.16	0.01
		Base		100.904417	232,080.16	93.500000	215,050.00	-17,030.16	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
		Local	350,000.000	100.176563	350,617.97	96.250000	336,875.00	-13,742.97	0.02
		Base		100.176563	350,617.97	96.250000	336,875.00	-13,742.97	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
		Local	660,000.000	112.789315	744,409.48	108.000000	712,800.00	-31,609.48	0.04
		Base		112.789315	744,409.48	108.000000	712,800.00	-31,609.48	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		Local	150,000.000	109.513053	164,269.58	104.394000	156,591.00	-7,678.58	0.01
		Base		109.513053	164,269.58	104.394000	156,591.00	-7,678.58	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
		Local	140,000.000	107.304171	150,225.84	112.681000	157,753.40	7,527.56	0.01
		Base		107.304171	150,225.84	112.681000	157,753.40	7,527.56	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	40,000.000	131.138950	52,455.58	111.500000	44,600.00	-7,855.58	0.00
		Base		131.138950	52,455.58	111.500000	44,600.00	-7,855.58	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		Local	320,000.000	121.687075	389,398.64	104.700000	335,040.00	-54,358.64	0.02
		Base		121.687075	389,398.64	104.700000	335,040.00	-54,358.64	0.02
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	80,000.000	84.620275	67,696.22	84.750000	67,800.00	103.78	0.00
		Base		84.620275	67,696.22	84.750000	67,800.00	103.78	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		

& 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	350,000.000	109.714129	383,999.45	101.467500	355,136.25	-28,863.20	0.02
		Base		109.714129	383,999.45	101.467500	355,136.25	-28,863.20	0.02
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
		Local	380,000.000	100.000000	380,000.00	108.575000	412,585.00	32,585.00	0.02
		Base		100.000000	380,000.00	108.575000	412,585.00	32,585.00	0.02
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25					4.250000	15 May 2024		
		Local	52,000.000	99.381442	51,678.35	102.000000	53,040.00	1,361.65	0.00
		Base		99.381442	51,678.35	102.000000	53,040.00	1,361.65	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	99.875000	49,937.50	-62.50	0.00
		Base		100.000000	50,000.00	99.875000	49,937.50	-62.50	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
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	120,000.000	99.999025	119,998.83	105.984306	127,181.17	7,182.34	0.01
		Base		99.999025	119,998.83	105.984306	127,181.17	7,182.34	0.01
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	99.995596	449,980.18	100.282212	451,269.95	1,289.77	0.03
		Base		99.995596	449,980.18	100.282212	451,269.95	1,289.77	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
		Local	140,000.000	100.101614	140,142.26	101.762088	142,466.92	2,324.66	0.01
		Base		100.101614	140,142.26	101.762088	142,466.92	2,324.66	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	170,000.000	99.900606	169,831.03	100.365135	170,620.73	789.70	0.01
		Base		99.900606	169,831.03	100.365135	170,620.73	789.70	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 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	40,000.000	99.510425	39,804.17	99.806246	39,922.50	118.33	0.00
		Base		99.510425	39,804.17	99.806246	39,922.50	118.33	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	80,000.000	99.375375	79,500.30	99.391107	79,512.89	12.59	0.00
		Base		99.375375	79,500.30	99.391107	79,512.89	12.59	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	128.750000	424,875.00	94,875.00	0.03
Original Face:		Base	330,000.000	100.000000	330,000.00	128.750000	424,875.00	94,875.00	0.02
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
		Local	460,000.000	99.803789	459,097.43	103.000000	473,800.00	14,702.57	0.03
		Base		99.803789	459,097.43	103.000000	473,800.00	14,702.57	0.03
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
		Local	11,000.000	100.893091	11,098.24	104.950986	11,544.61	446.37	0.00
		Base		100.893091	11,098.24	104.950986	11,544.61	446.37	0.00
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
		Local	40,000.000	100.182700	40,073.08	109.063518	43,625.41	3,552.33	0.00
		Base		100.182700	40,073.08	109.063518	43,625.41	3,552.33	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
		Local	20,000.000	99.501350	19,900.27	104.792504	20,958.50	1,058.23	0.00
		Base		99.501350	19,900.27	104.792504	20,958.50	1,058.23	0.00
701885AD7	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 01/25 5.375					5.375000	15 Jan 2025		
		Local	40,000.000	100.044850	40,017.94	102.840000	41,136.00	1,118.06	0.00
		Base		100.044850	40,017.94	102.840000	41,136.00	1,118.06	0.00
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
		Local	50,000.000	92.471820	46,235.91	105.000000	52,500.00	6,264.09	0.00
		Base		92.471820	46,235.91	105.000000	52,500.00	6,264.09	0.00
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
		Local	15,067.290	99.907017	15,053.28	92.375000	13,918.41	-1,134.87	0.00
		Base		99.907017	15,053.28	92.375000	13,918.41	-1,134.87	0.00
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 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	250,000.000	99.926560	249,816.40	102.391470	255,978.68	6,162.28	0.02
		Base		99.926560	249,816.40	102.391470	255,978.68	6,162.28	0.01
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
		Local	260,000.000	99.982288	259,953.95	104.478143	271,643.17	11,689.22	0.02
		Base		99.982288	259,953.95	104.478143	271,643.17	11,689.22	0.02
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
		Local	500,000.000	106.982440	534,912.20	107.082116	535,410.58	498.38	0.03
		Base		106.982440	534,912.20	107.082116	535,410.58	498.38	0.03
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
		Local	131,740.390	100.080818	131,846.86	98.765600	130,114.19	-1,732.67	0.01
		Base		100.080818	131,846.86	98.765600	130,114.19	-1,732.67	0.01
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
		Local	210,000.000	107.751910	226,279.01	99.000000	207,900.00	-18,379.01	0.01
		Base		107.751910	226,279.01	99.000000	207,900.00	-18,379.01	0.01
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.000000	05 Mar 2042		
		Local	50,000.000	92.288860	46,144.43	129.406954	64,703.48	18,559.05	0.00
		Base		92.288860	46,144.43	129.406954	64,703.48	18,559.05	0.00
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
		Local	100,000.000	104.478700	104,478.70	111.955509	111,955.51	7,476.81	0.01
		Base		104.478700	104,478.70	111.955509	111,955.51	7,476.81	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
		Local	30,000.000	104.903700	31,471.11	106.818721	32,045.62	574.51	0.00
		Base		104.903700	31,471.11	106.818721	32,045.62	574.51	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
		Local	40,000.000	107.671075	43,068.43	110.024033	44,009.61	941.18	0.00
		Base		107.671075	43,068.43	110.024033	44,009.61	941.18	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
		Local	40,000.000	123.768375	49,507.35	126.893403	50,757.36	1,250.01	0.00
		Base		123.768375	49,507.35	126.893403	50,757.36	1,250.01	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	80,000.000	119.153988	95,323.19	133.977207	107,181.77	11,858.58	0.01
		Base		119.153988	95,323.19	133.977207	107,181.77	11,858.58	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	340,000.000	99.845715	339,475.43	101.425995	344,848.38	5,372.95	0.02
		Base		99.845715	339,475.43	101.425995	344,848.38	5,372.95	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
		Local	270,000.000	99.595648	268,908.25	102.634139	277,112.18	8,203.93	0.02
		Base		99.595648	268,908.25	102.634139	277,112.18	8,203.93	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
		Local	390,000.000	131.681049	513,556.09	157.250000	613,275.00	99,718.91	0.04
		Base		131.681049	513,556.09	157.250000	613,275.00	99,718.91	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		Local	660,000.000	103.286218	681,689.04	109.651000	723,696.60	42,007.56	0.04
		Base		103.286218	681,689.04	109.651000	723,696.60	42,007.56	0.04
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.250000	17 Mar 2044		
		Local	350,000.000	90.936883	318,279.09	129.000000	451,500.00	133,220.91	0.03
		Base		90.936883	318,279.09	129.000000	451,500.00	133,220.91	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.250000	17 Mar 2024		
		Local	482,000.000	101.684388	490,118.75	113.706000	548,062.92	57,944.17	0.03
		Base		101.684388	490,118.75	113.706000	548,062.92	57,944.17	0.03
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
		Local	240,000.000	100.693883	241,665.32	123.759000	297,021.60	55,356.28	0.02
		Base		100.693883	241,665.32	123.759000	297,021.60	55,356.28	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
		Local	3,353,000.000	104.659916	3,509,246.98	113.001000	3,788,923.53	279,676.55	0.23
		Base		104.659916	3,509,246.98	113.001000	3,788,923.53	279,676.55	0.22
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
		Local	220,000.000	98.449318	216,588.50	116.600000	256,520.00	39,931.50	0.02
		Base		98.449318	216,588.50	116.600000	256,520.00	39,931.50	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 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	40,000.000	101.701700	40,680.68	86.000000	34,400.00	-6,280.68	0.00
		Base		101.701700	40,680.68	86.000000	34,400.00	-6,280.68	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
		Local	300,000.000	99.319513	297,958.54	91.650000	274,950.00	-23,008.54	0.02
		Base		99.319513	297,958.54	91.650000	274,950.00	-23,008.54	0.02
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
		Local	20,000.000	99.885400	19,977.08	109.250000	21,850.00	1,872.92	0.00
		Base		99.885400	19,977.08	109.250000	21,850.00	1,872.92	0.00
71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022		
		Local	80,000.000	99.500000	79,600.00	99.775000	79,820.00	220.00	0.00
		Base		99.500000	79,600.00	99.775000	79,820.00	220.00	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
		Local	280,000.000	102.420711	286,777.99	111.614847	312,521.57	25,743.58	0.02
		Base		102.420711	286,777.99	111.614847	312,521.57	25,743.58	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
		Local	430,000.000	99.448640	427,629.15	101.785794	437,678.91	10,049.76	0.03
		Base		99.448640	427,629.15	101.785794	437,678.91	10,049.76	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
		Local	260,000.000	99.895688	259,728.79	103.833188	269,966.29	10,237.50	0.02
		Base		99.895688	259,728.79	103.833188	269,966.29	10,237.50	0.02
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.900000	15 Nov 2021		
		Local	220,000.000	99.992186	219,982.81	102.308685	225,079.11	5,096.30	0.01
		Base		99.992186	219,982.81	102.308685	225,079.11	5,096.30	0.01
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		Local	90,000.000	98.681500	88,813.35	126.583563	113,925.21	25,111.86	0.01
		Base		98.681500	88,813.35	126.583563	113,925.21	25,111.86	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
		Local	10,000.000	99.510900	9,951.09	103.636479	10,363.65	412.56	0.00
		Base		99.510900	9,951.09	103.636479	10,363.65	412.56	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	99.227738	257,992.12	103.776766	269,819.59	11,827.47	0.02
		Base		99.227738	257,992.12	103.776766	269,819.59	11,827.47	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
		Local	190,000.000	99.420263	188,898.50	104.294691	198,159.91	9,261.41	0.01
		Base		99.420263	188,898.50	104.294691	198,159.91	9,261.41	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
		Local	180,000.000	99.738611	179,529.50	101.974726	183,554.51	4,025.01	0.01
		Base		99.738611	179,529.50	101.974726	183,554.51	4,025.01	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	100.259482	674,053.52	99.375000	668,107.07	-5,946.45	0.04
		Base		100.259482	674,053.52	99.375000	668,107.07	-5,946.45	0.04
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2						05 Mar 2026		
		Local	500,000.000	98.537064	492,685.32	99.750000	498,750.00	6,064.68	0.03
		Base		98.537064	492,685.32	99.750000	498,750.00	6,064.68	0.03
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
		Local	130,000.000	101.663408	132,162.43	109.500000	142,350.00	10,187.57	0.01
		Base		101.663408	132,162.43	109.500000	142,350.00	10,187.57	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	100,000.000	99.926370	99,926.37	102.090044	102,090.04	2,163.67	0.01
		Base		99.926370	99,926.37	102.090044	102,090.04	2,163.67	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
		Local	50,000.000	109.282180	54,641.09	111.413879	55,706.94	1,065.85	0.00
		Base		109.282180	54,641.09	111.413879	55,706.94	1,065.85	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	150,000.000	99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.01
		Base		99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.01
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 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	630,000.000	106.858630	673,209.37	104.781185	660,121.47	-13,087.90	0.04
		Base		106.858630	673,209.37	104.781185	660,121.47	-13,087.90	0.04
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051		
		Local	250,000.000	99.992020	249,980.05	98.133000	245,332.50	-4,647.55	0.01
		Base		99.992020	249,980.05	98.133000	245,332.50	-4,647.55	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
		Local	360,000.000	99.702342	358,928.43	118.500000	426,600.00	67,671.57	0.03
		Base		99.702342	358,928.43	118.500000	426,600.00	67,671.57	0.02
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	1,600,000.000	117.663452	1,882,615.23	136.438000	2,183,008.00	300,392.77	0.13
		Base		117.663452	1,882,615.23	136.438000	2,183,008.00	300,392.77	0.12
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
		Local	220,000.000	100.000000	220,000.00	130.275000	286,605.00	66,605.00	0.02
		Base		100.000000	220,000.00	130.275000	286,605.00	66,605.00	0.02
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	104.350593	2,201,797.52	105.618080	2,228,541.49	26,743.97	0.13
Original Face:		Base	2,110,000.000	104.350593	2,201,797.52	105.618080	2,228,541.49	26,743.97	0.13
74952PAJ6	RETL RETL 2019 RVP C 144A					2.241000	15 Mar 2036		
		Local	420,000.000	100.000000	420,000.00	96.281950	404,384.19	-15,615.81	0.02
Original Face:		Base	420,000.000	100.000000	420,000.00	96.281950	404,384.19	-15,615.81	0.02
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR					1.339000	24 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.02
		Base		100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.01
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
		Local	170,000.000	98.057794	166,698.25	94.459000	160,580.30	-6,117.95	0.01
		Base		98.057794	166,698.25	94.459000	160,580.30	-6,117.95	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 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	27,000.000	100.693889	27,187.35	100.000000	27,000.00	-187.35	0.00
		Base		100.693889	27,187.35	100.000000	27,000.00	-187.35	0.00
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
		Local	23,000.000	94.708217	21,782.89	97.500000	22,425.00	642.11	0.00
		Base		94.708217	21,782.89	97.500000	22,425.00	642.11	0.00
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	1,020,000.000	104.182951	1,062,666.10	106.219448	1,083,438.37	20,772.27	0.06
		Base		104.182951	1,062,666.10	106.219448	1,083,438.37	20,772.27	0.06
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
		Local	130,000.000	107.509492	139,762.34	108.631370	141,220.78	1,458.44	0.01
		Base		107.509492	139,762.34	108.631370	141,220.78	1,458.44	0.01
75605NAQ3	REALOGY CORP TERM LOAN B						08 Feb 2025		
		Local	129,665.810	96.608003	125,267.55	98.187500	127,315.62	2,048.07	0.01
		Base		96.608003	125,267.55	98.187500	127,315.62	2,048.07	0.01
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	108.272190	54,136.10	4,136.10	0.00
		Base		100.000000	50,000.00	108.272190	54,136.10	4,136.10	0.00
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
		Local	540,655.610	100.142477	541,425.92	99.515600	538,036.67	-3,389.25	0.03
		Base		100.142477	541,425.92	99.515600	538,036.67	-3,389.25	0.03
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
		Local	140,000.000	99.882600	139,835.64	106.787740	149,502.84	9,667.20	0.01
		Base		99.882600	139,835.64	106.787740	149,502.84	9,667.20	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		
		Local	171,312.710	81.423165	139,488.23	56.554270	96,884.65	-42,603.58	0.01
Original Face:		Base	420,000.000	81.423165	139,488.23	56.554270	96,884.65	-42,603.58	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	140,000.000	107.201421	150,081.99	127.875054	179,025.08	28,943.09	0.01
		Base		107.201421	150,081.99	127.875054	179,025.08	28,943.09	0.01
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 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	1,126,715.930	99.312050	1,118,964.69	99.237500	1,118,124.72	-839.97	0.07
		Base		99.312050	1,118,964.69	99.237500	1,118,124.72	-839.97	0.06
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125000	15 Jul 2023		
		Local	4,000.000	100.416750	4,016.67	101.230000	4,049.20	32.53	0.00
		Base		100.416750	4,016.67	101.230000	4,049.20	32.53	0.00
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
		Local	0.000	0.000000	-104.39	0.000000	0.00	104.39	0.00
		Base		0.000000	-104.39	0.000000	0.00	104.39	0.00
780097AZ4	NATWEST GROUP PLC SUBORDINATED 12/23 6					6.000000	19 Dec 2023		
		Local	370,000.000	109.340865	404,561.20	114.286406	422,859.70	18,298.50	0.03
		Base		109.340865	404,561.20	114.286406	422,859.70	18,298.50	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	109.181056	218,362.11	18,362.11	0.01
		Base		100.000000	200,000.00	109.181056	218,362.11	18,362.11	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	110.629123	298,698.63	28,698.63	0.02
		Base		100.000000	270,000.00	110.629123	298,698.63	28,698.63	0.02
780099CH8	NATWEST GROUP PLC SUBORDINATED 05/24 5.125					5.125000	28 May 2024		
		Local	1,090,000.000	100.962141	1,100,487.34	112.979215	1,231,473.44	130,986.10	0.07
		Base		100.962141	1,100,487.34	112.979215	1,231,473.44	130,986.10	0.07
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
		Local	170,000.000	99.991906	169,986.24	100.958192	171,628.93	1,642.69	0.01
		Base		99.991906	169,986.24	100.958192	171,628.93	1,642.69	0.01
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
		Local	480,000.000	99.950852	479,764.09	102.834981	493,607.91	13,843.82	0.03
		Base		99.950852	479,764.09	102.834981	493,607.91	13,843.82	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
		Local	300,000.000	99.689970	299,069.91	102.187351	306,562.05	7,492.14	0.02
		Base		99.689970	299,069.91	102.187351	306,562.05	7,492.14	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					1.063380	15 Mar 2033		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	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
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A					2.230000	15 Sep 2037		
		Local	1,130,000.000	99.996724	1,129,962.98	103.779650	1,172,710.05	42,747.07	0.07
Original Face:		Base	1,130,000.000	99.996724	1,129,962.98	103.779650	1,172,710.05	42,747.07	0.07
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	170,000.000	99.971506	169,951.56	106.530762	181,102.30	11,150.74	0.01
		Base		99.971506	169,951.56	106.530762	181,102.30	11,150.74	0.01
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
		Local	150,000.000	99.689173	149,533.76	117.991816	176,987.72	27,453.96	0.01
		Base		99.689173	149,533.76	117.991816	176,987.72	27,453.96	0.01
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
		Local	200,000.000	102.523930	205,047.86	117.041000	234,082.00	29,034.14	0.01
		Base		102.523930	205,047.86	117.041000	234,082.00	29,034.14	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
		Local	360,000.000	99.939383	359,781.78	112.226000	404,013.60	44,231.82	0.02
		Base		99.939383	359,781.78	112.226000	404,013.60	44,231.82	0.02
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8					3.800000	08 Jan 2026		
		Local	270,000.000	99.910241	269,757.65	106.546000	287,674.20	17,916.55	0.02
		Base		99.910241	269,757.65	106.546000	287,674.20	17,916.55	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
		Local	40,000.000	100.623050	40,249.22	113.456009	45,382.40	5,133.18	0.00
		Base		100.623050	40,249.22	113.456009	45,382.40	5,133.18	0.00
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
		Local	1,664,128.750	96.921577	1,612,899.83	97.525000	1,622,941.56	10,041.73	0.10
		Base		96.921577	1,612,899.83	97.525000	1,622,941.56	10,041.73	0.09
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
		Local	160,000.000	120.774188	193,238.70	155.544905	248,871.85	55,633.15	0.01
		Base		120.774188	193,238.70	155.544905	248,871.85	55,633.15	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 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	90,000.000	104.753622	94,278.26	132.860195	119,574.18	25,295.92	0.01
		Base		104.753622	94,278.26	132.860195	119,574.18	25,295.92	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
		Local	410,000.000	100.714522	412,929.54	131.763055	540,228.53	127,298.99	0.03
		Base		100.714522	412,929.54	131.763055	540,228.53	127,298.99	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
		Local	260,000.000	106.258235	276,271.41	110.596031	287,549.68	11,278.27	0.02
		Base		106.258235	276,271.41	110.596031	287,549.68	11,278.27	0.02
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
		Local	20,000.000	92.774300	18,554.86	120.889466	24,177.89	5,623.03	0.00
		Base		92.774300	18,554.86	120.889466	24,177.89	5,623.03	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		Local	270,000.000	99.942963	269,846.00	110.633385	298,710.14	28,864.14	0.02
		Base		99.942963	269,846.00	110.633385	298,710.14	28,864.14	0.02
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	820,000.000	101.864701	835,290.55	113.392457	929,818.15	94,527.60	0.06
		Base		101.864701	835,290.55	113.392457	929,818.15	94,527.60	0.05
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
		Local	200,000.000	101.389550	202,779.10	109.695067	219,390.13	16,611.03	0.01
		Base		101.389550	202,779.10	109.695067	219,390.13	16,611.03	0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	460,000.000	100.865767	463,982.53	106.885909	491,675.18	27,692.65	0.03
		Base		100.865767	463,982.53	106.885909	491,675.18	27,692.65	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		Local	420,000.000	100.367121	421,541.91	109.151234	458,435.18	36,893.27	0.03
Original Face:		Base	420,000.000	100.367121	421,541.91	109.151234	458,435.18	36,893.27	0.03
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		Local	157,485.270	100.000000	157,485.27	109.195380	171,966.64	14,481.37	0.01
Original Face:		Base	170,000.000	100.000000	157,485.27	109.195380	171,966.64	14,481.37	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 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	154,411.760	100.000000	154,411.76	108.008040	166,777.12	12,365.36	0.01
	Original Face:	Base	160,000.000	100.000000	154,411.76	108.008040	166,777.12	12,365.36	0.01
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.548000	10 Sep 2028		
		Local	99,222.090	100.000000	99,222.09	108.984520	108,136.72	8,914.63	0.01
	Original Face:	Base	130,000.000	100.000000	99,222.09	108.984520	108,136.72	8,914.63	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
		Local	342,423.750	100.000000	342,423.75	106.369470	364,234.33	21,810.58	0.02
	Original Face:	Base	390,000.000	100.000000	342,423.75	106.369470	364,234.33	21,810.58	0.02
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
		Local	395,872.550	102.036133	403,933.04	104.483790	413,622.64	9,689.60	0.02
	Original Face:	Base	410,000.000	102.036133	403,933.04	104.483790	413,622.64	9,689.60	0.02
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
		Local	515,623.590	99.122542	511,099.21	100.275000	517,041.55	5,942.34	0.03
		Base		99.122542	511,099.21	100.275000	517,041.55	5,942.34	0.03
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	700,000.000	107.062701	749,438.91	134.056376	938,394.63	188,955.72	0.06
		Base		107.062701	749,438.91	134.056376	938,394.63	188,955.72	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
		Local	140,000.000	112.034207	156,847.89	142.838385	199,973.74	43,125.85	0.01
		Base		112.034207	156,847.89	142.838385	199,973.74	43,125.85	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
		Local	60,000.000	101.637567	60,982.54	103.260000	61,956.00	973.46	0.00
		Base		101.637567	60,982.54	103.260000	61,956.00	973.46	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
		Local	10,000.000	101.081900	10,108.19	107.390000	10,739.00	630.81	0.00
		Base		101.081900	10,108.19	107.390000	10,739.00	630.81	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	490,000.000	101.632861	498,001.02	112.000000	548,800.00	50,798.98	0.03
		Base		101.632861	498,001.02	112.000000	548,800.00	50,798.98	0.03
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 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	10,000.000	101.267200	10,126.72	131.848000	13,184.80	3,058.08	0.00
		Base		101.267200	10,126.72	131.848000	13,184.80	3,058.08	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
		Local	220,000.000	118.792886	261,344.35	158.337500	348,342.50	86,998.15	0.02
		Base		118.792886	261,344.35	158.337500	348,342.50	86,998.15	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
		Local	90,000.000	95.438189	85,894.37	119.583500	107,625.15	21,730.78	0.01
		Base		95.438189	85,894.37	119.583500	107,625.15	21,730.78	0.01
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
		Local	37,500.000	99.884000	37,456.50	100.940000	37,852.50	396.00	0.00
Original Face:		Base	200,000.000	99.884000	37,456.50	100.940000	37,852.50	396.00	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	108.309000	292,434.30	22,434.30	0.02
Original Face:		Base	210,000.000	100.000000	270,000.00	108.309000	292,434.30	22,434.30	0.02
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
		Local	1,290,000.000	105.033069	1,354,926.59	110.737530	1,428,514.14	73,587.55	0.09
		Base		105.033069	1,354,926.59	110.737530	1,428,514.14	73,587.55	0.08
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					0.870130	25 Jul 2035		
		Local	930,000.000	98.523325	916,266.92	97.278970	904,694.42	-11,572.50	0.05
Original Face:		Base	930,000.000	98.523325	916,266.92	97.278970	904,694.42	-11,572.50	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868000	25 Sep 2035		
		Local	624,487.780	94.490874	590,083.96	99.527260	621,535.58	31,451.62	0.04
Original Face:		Base	1,370,000.000	94.490874	590,083.96	99.527260	621,535.58	31,451.62	0.04
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058000	14 Jul 2021		
		Local	160,000.000	99.612925	159,380.68	100.896667	161,434.67	2,053.99	0.01
		Base		99.612925	159,380.68	100.896667	161,434.67	2,053.99	0.01
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
		Local	20,000.000	107.172900	21,434.58	108.062606	21,612.52	177.94	0.00
		Base		107.172900	21,434.58	108.062606	21,612.52	177.94	0.00
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.350000	24 May 2021		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	250,000.000	99.984484	249,961.21	101.231362	253,078.41	3,117.20	0.02
		Base		99.984484	249,961.21	101.231362	253,078.41	3,117.20	0.01
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
		Local	900,000.000	103.618404	932,565.64	106.100000	954,900.00	22,334.36	0.06
		Base		103.618404	932,565.64	106.100000	954,900.00	22,334.36	0.05
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
		Local	370,000.000	99.905357	369,649.82	101.930975	377,144.61	7,494.79	0.02
		Base		99.905357	369,649.82	101.930975	377,144.61	7,494.79	0.02
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933					3.933000	23 Apr 2021		
		Local	250,000.000	100.000000	250,000.00	100.671168	251,677.92	1,677.92	0.02
		Base		100.000000	250,000.00	100.671168	251,677.92	1,677.92	0.01
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
		Local	200,000.000	104.677085	209,354.17	111.649177	223,298.35	13,944.18	0.01
		Base		104.677085	209,354.17	111.649177	223,298.35	13,944.18	0.01
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
		Local	60,000.000	112.805600	67,683.36	115.645543	69,387.33	1,703.97	0.00
		Base		112.805600	67,683.36	115.645543	69,387.33	1,703.97	0.00
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
		Local	68,735.520	99.433379	68,346.05	97.925000	67,309.26	-1,036.79	0.00
		Base		99.433379	68,346.05	97.925000	67,309.26	-1,036.79	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	100.125000	10,012.50	12.50	0.00
		Base		100.000000	10,000.00	100.125000	10,012.50	12.50	0.00
87264AAQ8	T MOBILE USA INC COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
		Local	10,000.000	100.580100	10,058.01	101.226000	10,122.60	64.59	0.00
		Base		100.580100	10,058.01	101.226000	10,122.60	64.59	0.00
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
		Local	1,210,000.000	104.502955	1,264,485.76	110.498000	1,337,025.80	72,540.04	0.08
		Base		104.502955	1,264,485.76	110.498000	1,337,025.80	72,540.04	0.08
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	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
		Local	50,000.000	105.552020	52,776.01	113.880000	56,940.00	4,163.99	0.00
		Base		105.552020	52,776.01	113.880000	56,940.00	4,163.99	0.00
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
		Local	1,170,000.000	105.581194	1,235,299.97	115.820000	1,355,094.00	119,794.03	0.08
		Base		105.581194	1,235,299.97	115.820000	1,355,094.00	119,794.03	0.08
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
		Local	80,000.000	102.575738	82,060.59	104.016000	83,212.80	1,152.21	0.00
		Base		102.575738	82,060.59	104.016000	83,212.80	1,152.21	0.00
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
		Local	230,000.000	104.225787	239,719.31	105.007000	241,516.10	1,796.79	0.01
		Base		104.225787	239,719.31	105.007000	241,516.10	1,796.79	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
		Local	40,000.000	97.603125	39,041.25	103.672000	41,468.80	2,427.55	0.00
		Base		97.603125	39,041.25	103.672000	41,468.80	2,427.55	0.00
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75					0.750000	28 Sep 2025		
		Local	290,000.000	99.911797	289,744.21	99.604000	288,851.60	-892.61	0.02
		Base		99.911797	289,744.21	99.604000	288,851.60	-892.61	0.02
872882AF2	TSMC GLOBAL LTD COMPANY GUAR 144A 09/27 1					1.000000	28 Sep 2027		
		Local	250,000.000	99.617380	249,043.45	99.031000	247,577.50	-1,465.95	0.01
		Base		99.617380	249,043.45	99.031000	247,577.50	-1,465.95	0.01
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.250000	15 Nov 2023		
		Local	60,000.000	98.254667	58,952.80	100.500000	60,300.00	1,347.20	0.00
		Base		98.254667	58,952.80	100.500000	60,300.00	1,347.20	0.00
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375000	01 Feb 2027		
		Local	20,000.000	101.513050	20,302.61	105.037000	21,007.40	704.79	0.00
		Base		101.513050	20,302.61	105.037000	21,007.40	704.79	0.00
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875					5.875000	15 Apr 2026		
		Local	30,000.000	101.882567	30,564.77	106.022000	31,806.60	1,241.83	0.00
		Base		101.882567	30,564.77	106.022000	31,806.60	1,241.83	0.00
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 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	70,000.000	100.000000	70,000.00	108.500000	75,950.00	5,950.00	0.00
		Base		100.000000	70,000.00	108.500000	75,950.00	5,950.00	0.00
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
		Local	40,000.000	100.000000	40,000.00	112.625000	45,050.00	5,050.00	0.00
		Base		100.000000	40,000.00	112.625000	45,050.00	5,050.00	0.00
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
		Local	150,000.000	100.000000	150,000.00	108.959000	163,438.50	13,438.50	0.01
		Base		100.000000	150,000.00	108.959000	163,438.50	13,438.50	0.01
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	290,000.000	104.326034	302,545.50	107.045845	310,432.95	7,887.45	0.02
		Base		104.326034	302,545.50	107.045845	310,432.95	7,887.45	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
		Local	16,000.000	102.617813	16,418.85	157.298782	25,167.81	8,748.96	0.00
		Base		102.617813	16,418.85	157.298782	25,167.81	8,748.96	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		Local	160,000.000	133.655613	213,848.98	135.380320	216,608.51	2,759.53	0.01
		Base		133.655613	213,848.98	135.380320	216,608.51	2,759.53	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
		Local	10,000.000	102.760800	10,276.08	125.294633	12,529.46	2,253.38	0.00
		Base		102.760800	10,276.08	125.294633	12,529.46	2,253.38	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024		
		Local	200,000.000	100.235030	200,470.06	108.750000	217,500.00	17,029.94	0.01
		Base		100.235030	200,470.06	108.750000	217,500.00	17,029.94	0.01
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		Local	150,000.000	103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.01
		Base		103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.01
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895000	06 Mar 2048		
		Local	340,000.000	124.190997	422,249.39	125.459093	426,560.92	4,311.53	0.03
		Base		124.190997	422,249.39	125.459093	426,560.92	4,311.53	0.02
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 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
		590,000.000	Local	100.730803	594,311.74	106.934063	630,910.97	36,599.23	0.04
			Base	100.730803	594,311.74	106.934063	630,910.97	36,599.23	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
		663,151.140	Local	100.550137	666,799.38	99.861100	662,230.02	-4,569.36	0.04
			Base	100.550137	666,799.38	99.861100	662,230.02	-4,569.36	0.04
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
		110,000.000	Local	99.226155	109,148.77	101.250000	111,375.00	2,226.23	0.01
			Base	99.226155	109,148.77	101.250000	111,375.00	2,226.23	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
		110,000.000	Local	96.167427	105,784.17	99.750000	109,725.00	3,940.83	0.01
			Base	96.167427	105,784.17	99.750000	109,725.00	3,940.83	0.01
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
		40,000.000	Local	99.205550	39,682.22	101.250000	40,500.00	817.78	0.00
			Base	99.205550	39,682.22	101.250000	40,500.00	817.78	0.00
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		
		390,000.000	Local	98.824467	385,415.42	99.750000	389,025.00	3,609.58	0.02
			Base	98.824467	385,415.42	99.750000	389,025.00	3,609.58	0.02
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
		450,000.000	Local	94.665049	425,992.72	99.010000	445,545.00	19,552.28	0.03
			Base	94.665049	425,992.72	99.010000	445,545.00	19,552.28	0.03
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
		710,000.000	Local	90.865115	645,142.32	96.126000	682,494.60	37,352.28	0.04
			Base	90.865115	645,142.32	96.126000	682,494.60	37,352.28	0.04
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		1,074,000.000	Local	90.367835	970,550.55	89.000000	955,860.00	-14,690.55	0.06
			Base	90.367835	970,550.55	89.000000	955,860.00	-14,690.55	0.05
88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		

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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	102.892230	205,784.46	106.375000	212,750.00	6,965.54	0.01
		Base		102.892230	205,784.46	106.375000	212,750.00	6,965.54	0.01
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
		Local	260,000.000	100.000000	260,000.00	110.530000	287,378.00	27,378.00	0.02
		Base		100.000000	260,000.00	110.530000	287,378.00	27,378.00	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
		Local	180,000.000	99.839906	179,711.83	103.707824	186,674.08	6,962.25	0.01
		Base		99.839906	179,711.83	103.707824	186,674.08	6,962.25	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					0.902750	11 Nov 2034		
		Local	421,241.740	99.948327	421,024.07	96.990230	408,563.33	-12,460.74	0.02
Original Face:		Base	520,000.000	99.948327	421,024.07	96.990230	408,563.33	-12,460.74	0.02
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
		Local	160,000.000	99.390444	159,024.71	108.202040	173,123.26	14,098.55	0.01
		Base		99.390444	159,024.71	108.202040	173,123.26	14,098.55	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
		Local	60,000.000	99.702050	59,821.23	113.685982	68,211.59	8,390.36	0.00
		Base		99.702050	59,821.23	113.685982	68,211.59	8,390.36	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
		Local	700,000.000	117.091100	819,637.70	124.128720	868,901.04	49,263.34	0.05
		Base		117.091100	819,637.70	124.128720	868,901.04	49,263.34	0.05
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		Local	330,000.000	116.592818	384,756.30	154.689804	510,476.35	125,720.05	0.03
		Base		116.592818	384,756.30	154.689804	510,476.35	125,720.05	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		Local	30,000.000	121.502833	36,450.85	137.272149	41,181.64	4,730.79	0.00
		Base		121.502833	36,450.85	137.272149	41,181.64	4,730.79	0.00
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		Local	260,000.000	118.610438	308,387.14	148.193765	385,303.79	76,916.65	0.02
		Base		118.610438	308,387.14	148.193765	385,303.79	76,916.65	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		

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Base Currency: USD - 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	124.440543	87,108.38	142.320660	99,624.46	12,516.08	0.01
		Base		124.440543	87,108.38	142.320660	99,624.46	12,516.08	0.01
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
		Local	70,000.000	99.940243	69,958.17	106.125000	74,287.50	4,329.33	0.00
		Base		99.940243	69,958.17	106.125000	74,287.50	4,329.33	0.00
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
		Local	210,000.000	99.993081	209,985.47	101.316857	212,765.40	2,779.93	0.01
		Base		99.993081	209,985.47	101.316857	212,765.40	2,779.93	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
		Local	580,000.000	99.939564	579,649.47	101.058751	586,140.76	6,491.29	0.04
		Base		99.939564	579,649.47	101.058751	586,140.76	6,491.29	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
		Local	290,000.000	99.995524	289,987.02	102.110891	296,121.58	6,134.56	0.02
		Base		99.995524	289,987.02	102.110891	296,121.58	6,134.56	0.02
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
		Local	165,178.850	100.230762	165,560.02	99.645800	164,593.79	-966.23	0.01
		Base		100.230762	165,560.02	99.645800	164,593.79	-966.23	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
		Local	320,000.000	110.653316	354,090.61	131.080594	419,457.90	65,367.29	0.03
		Base		110.653316	354,090.61	131.080594	419,457.90	65,367.29	0.02
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
		Local	170,000.000	102.299024	173,908.34	106.500000	181,050.00	7,141.66	0.01
		Base		102.299024	173,908.34	106.500000	181,050.00	7,141.66	0.01
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
		Local	70,000.000	106.522643	74,565.85	110.530000	77,371.00	2,805.15	0.00
		Base		106.522643	74,565.85	110.530000	77,371.00	2,805.15	0.00
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025		
		Local	396,992.470	91.641207	363,808.69	97.897700	388,646.50	24,837.81	0.02
		Base		91.641207	363,808.69	97.897700	388,646.50	24,837.81	0.02
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 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	683,789.580	99.876867	682,947.61	99.675000	681,567.26	-1,380.35	0.04
		Base		99.876867	682,947.61	99.675000	681,567.26	-1,380.35	0.04
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
		Local	530,000.000	99.914204	529,545.28	101.779281	539,430.19	9,884.91	0.03
		Base		99.914204	529,545.28	101.779281	539,430.19	9,884.91	0.03
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
		Local	100,000.000	102.671250	102,671.25	111.494070	111,494.07	8,822.82	0.01
Original Face:		Base	100,000.000	102.671250	102,671.25	111.494070	111,494.07	8,822.82	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
		Local	820,000.000	102.704294	842,175.21	112.331310	921,116.74	78,941.53	0.06
Original Face:		Base	820,000.000	102.704294	842,175.21	112.331310	921,116.74	78,941.53	0.05
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
		Local	150,000.000	99.904020	149,856.03	102.575332	153,863.00	4,006.97	0.01
		Base		99.904020	149,856.03	102.575332	153,863.00	4,006.97	0.01
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15					3.150000	26 Apr 2021		
		Local	250,000.000	99.999344	249,998.36	100.664455	251,661.14	1,662.78	0.02
		Base		99.999344	249,998.36	100.664455	251,661.14	1,662.78	0.01
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025		
		Local	240,000.000	99.902071	239,764.97	114.505802	274,813.92	35,048.95	0.02
		Base		99.902071	239,764.97	114.505802	274,813.92	35,048.95	0.02
90351HAB4	US FOODS INC TERM LOAN B						27 Jun 2023		
		Local	238,207.390	95.425150	227,309.76	98.350000	234,276.97	6,967.21	0.01
		Base		95.425150	227,309.76	98.350000	234,276.97	6,967.21	0.01
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
		Local	606,401.980	94.189813	571,168.89	98.125000	595,031.94	23,863.05	0.04
		Base		94.189813	571,168.89	98.125000	595,031.94	23,863.05	0.03
90352JAA1	UBS GROUP AG SR UNSECURED 144A 05/23 3.491					3.491000	23 May 2023		
		Local	340,000.000	99.998279	339,994.15	104.062324	353,811.90	13,817.75	0.02
		Base		99.998279	339,994.15	104.062324	353,811.90	13,817.75	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 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
		590,000.000	Local	99.603341	587,659.71	117.076686	690,752.45	103,092.74	0.04
			Base	99.603341	587,659.71	117.076686	690,752.45	103,092.74	0.04
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR					2.859000	15 Aug 2023		
		200,000.000	Local	102.285140	204,570.28	103.667245	207,334.49	2,764.21	0.01
			Base	102.285140	204,570.28	103.667245	207,334.49	2,764.21	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		1,030,000.000	Local	102.239983	1,053,071.82	109.625000	1,129,137.50	76,065.68	0.07
			Base	102.239983	1,053,071.82	109.625000	1,129,137.50	76,065.68	0.06
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
		780,000.000	Local	102.158423	796,835.70	105.381716	821,977.38	25,141.68	0.05
			Base	102.158423	796,835.70	105.381716	821,977.38	25,141.68	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		120,000.000	Local	100.013292	120,015.95	113.470867	136,165.04	16,149.09	0.01
			Base	100.013292	120,015.95	113.470867	136,165.04	16,149.09	0.01
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
		250,000.000	Local	99.942232	249,855.58	118.719660	296,799.15	46,943.57	0.02
			Base	99.942232	249,855.58	118.719660	296,799.15	46,943.57	0.02
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		270,000.000	Local	101.816526	274,904.62	123.783662	334,215.89	59,311.27	0.02
			Base	101.816526	274,904.62	123.783662	334,215.89	59,311.27	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
		680,000.000	Local	101.334175	689,072.39	107.651295	732,028.81	42,956.42	0.04
			Base	101.334175	689,072.39	107.651295	732,028.81	42,956.42	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		220,000.000	Local	99.937700	219,862.94	106.097054	233,413.52	13,550.58	0.01
			Base	99.937700	219,862.94	106.097054	233,413.52	13,550.58	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		250,000.000	Local	102.428232	256,070.58	120.959047	302,397.62	46,327.04	0.02
			Base	102.428232	256,070.58	120.959047	302,397.62	46,327.04	0.02
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 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	1,660,000.000	100.610843	1,670,139.99	114.000000	1,892,400.00	222,260.01	0.11
		Base		100.610843	1,670,139.99	114.000000	1,892,400.00	222,260.01	0.11
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
		Local	340,000.000	89.746041	305,136.54	117.251000	398,653.40	93,516.86	0.02
		Base		89.746041	305,136.54	117.251000	398,653.40	93,516.86	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	104.905000	587,468.00	27,468.00	0.04
		Base		100.000000	560,000.00	104.905000	587,468.00	27,468.00	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
		Local	100,000.000	95.735370	95,735.37	106.500000	106,500.00	10,764.63	0.01
		Base		95.735370	95,735.37	106.500000	106,500.00	10,764.63	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	111.000000	144,300.00	14,300.00	0.01
		Base		100.000000	130,000.00	111.000000	144,300.00	14,300.00	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
		Local	30,000.000	101.811733	30,543.52	104.750000	31,425.00	881.48	0.00
		Base		101.811733	30,543.52	104.750000	31,425.00	881.48	0.00
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	650,000.000	99.899220	649,344.93	103.780242	674,571.57	25,226.64	0.04
		Base		99.899220	649,344.93	103.780242	674,571.57	25,226.64	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
		Local	2,011,865.700	137.624503	2,768,820.17	154.837240	3,115,117.32	346,297.15	0.19
	Original Face:	Base	1,670,000.000	137.624503	2,768,820.17	154.837240	3,115,117.32	346,297.15	0.18
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
		Local	915,545.400	139.984647	1,281,623.00	156.779948	1,435,391.60	153,768.60	0.09
	Original Face:	Base	770,000.000	139.984647	1,281,623.00	156.779948	1,435,391.60	153,768.60	0.08
912810QV3	TSY INFL IX N/B 02/42 0.75					0.750000	15 Feb 2042		
		Local	6,545,291.200	119.537199	7,824,057.77	127.239583	8,328,201.23	504,143.46	0.50
	Original Face:	Base	5,680,000.000	119.537199	7,824,057.77	127.239583	8,328,201.23	504,143.46	0.47
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 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
		460,000.000	Local	147.826326	680,001.10	141.605469	651,385.16	-28,615.94	0.04
			Base	147.826326	680,001.10	141.605469	651,385.16	-28,615.94	0.04
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
		1,117,250.000	Local	104.531643	1,167,879.78	143.949219	1,608,272.65	440,392.87	0.10
	Original Face:	1,000,000.000	Base	104.531643	1,167,879.78	143.949219	1,608,272.65	440,392.87	0.09
912810RL4	TSY INFL IX N/B 02/45 0.75					0.750000	15 Feb 2045		
		762,967.500	Local	124.258020	948,048.31	128.907552	983,522.73	35,474.42	0.06
	Original Face:	690,000.000	Base	124.258020	948,048.31	128.907552	983,522.73	35,474.42	0.06
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
		6,730,000.000	Local	97.887799	6,587,848.89	127.230469	8,562,610.56	1,974,761.67	0.51
			Base	97.887799	6,587,848.89	127.230469	8,562,610.56	1,974,761.67	0.49
912810RR1	TSY INFL IX N/B 02/46 1					1.000000	15 Feb 2046		
		989,037.000	Local	102.109874	1,009,904.43	136.321615	1,348,271.21	338,366.78	0.08
	Original Face:	900,000.000	Base	102.109874	1,009,904.43	136.321615	1,348,271.21	338,366.78	0.08
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
		5,030,000.000	Local	97.764118	4,917,535.15	125.371094	6,306,166.03	1,388,630.88	0.38
			Base	97.764118	4,917,535.15	125.371094	6,306,166.03	1,388,630.88	0.36
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
		3,470,000.000	Local	99.068757	3,437,685.86	131.273438	4,555,188.30	1,117,502.44	0.27
			Base	99.068757	3,437,685.86	131.273438	4,555,188.30	1,117,502.44	0.26
912810SB5	TSY INFL IX N/B 02/48 1					1.000000	15 Feb 2048		
		1,341,005.700	Local	110.771323	1,485,449.76	139.149740	1,866,005.94	380,556.18	0.11
	Original Face:	1,270,000.000	Base	110.771323	1,485,449.76	139.149740	1,866,005.94	380,556.18	0.11
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
		8,080,000.000	Local	113.418700	9,164,231.00	134.234375	10,846,137.50	1,681,906.50	0.65
			Base	113.418700	9,164,231.00	134.234375	10,846,137.50	1,681,906.50	0.62
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
		2,348,927.900	Local	109.817578	2,579,535.74	140.744792	3,305,993.69	726,457.95	0.20
	Original Face:	2,270,000.000	Base	107.849556	2,533,308.32	140.744792	3,305,993.69	772,685.37	0.19
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 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
		3,090,000.000	Local	115.872512	3,580,460.61	108.609375	3,356,029.69	-224,430.92	0.20
			Base	115.872512	3,580,460.61	108.609375	3,356,029.69	-224,430.92	0.19
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
		16,060,000.000	Local	94.512571	15,178,718.84	90.718750	14,569,431.25	-609,287.59	0.87
			Base	94.512571	15,178,718.84	90.718750	14,569,431.25	-609,287.59	0.83
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
		15,760,000.000	Local	95.953226	15,122,228.42	93.656250	14,760,225.00	-362,003.42	0.88
			Base	95.953226	15,122,228.42	93.656250	14,760,225.00	-362,003.42	0.84
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
		5,020,000.000	Local	95.796103	4,808,964.37	94.671875	4,752,528.13	-56,436.24	0.28
			Base	95.796103	4,808,964.37	94.671875	4,752,528.13	-56,436.24	0.27
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
		5,740,000.000	Local	98.949645	5,679,709.65	99.625000	5,718,475.00	38,765.35	0.34
			Base	98.949645	5,679,709.65	99.625000	5,718,475.00	38,765.35	0.33
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
		4,950,000.000	Local	98.743876	4,887,821.85	98.875000	4,894,312.50	6,490.65	0.29
			Base	98.743876	4,887,821.85	98.875000	4,894,312.50	6,490.65	0.28
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	99.596726	2,629,353.57	115.859375	3,058,687.50	429,333.93	0.18
			Base	99.596726	2,629,353.57	115.859375	3,058,687.50	429,333.93	0.17
9128284Z0	US TREASURY N/B 08/25 2.75					2.750000	31 Aug 2025		
		1,430,000.000	Local	99.592494	1,424,172.67	111.187500	1,589,981.25	165,808.58	0.10
			Base	99.592494	1,424,172.67	111.187500	1,589,981.25	165,808.58	0.09
9128286U9	US TREASURY N/B 05/22 2.125					2.125000	15 May 2022		
		10,000.000	Local	100.449100	10,044.91	102.734375	10,273.44	228.53	0.00
			Base	100.449100	10,044.91	102.734375	10,273.44	228.53	0.00
912828K74	US TREASURY N/B 08/25 2					2.000000	15 Aug 2025		

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		150,000.000	Local	96.600613	144,900.92	107.710938	161,566.41	16,665.49	0.01
			Base	96.600613	144,900.92	107.710938	161,566.41	16,665.49	0.01
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
		250,000.000	Local	99.752240	249,380.60	110.886719	277,216.80	27,836.20	0.02
			Base	99.752240	249,380.60	110.886719	277,216.80	27,836.20	0.02
912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
		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
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
		960,000.000	Local	99.956307	959,580.55	106.609375	1,023,450.00	63,869.45	0.06
			Base	99.956307	959,580.55	106.609375	1,023,450.00	63,869.45	0.06
912828ZL7	US TREASURY N/B 04/25 0.375					0.375000	30 Apr 2025		
		510,000.000	Local	100.193129	510,984.96	100.363281	511,852.73	867.77	0.03
			Base	100.193129	510,984.96	100.363281	511,852.73	867.77	0.03
912828ZN3	US TREASURY N/B 04/27 0.5					0.500000	30 Apr 2027		
		10,000.000	Local	99.822100	9,982.21	99.750000	9,975.00	-7.21	0.00
			Base	99.822100	9,982.21	99.750000	9,975.00	-7.21	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
		5,720,000.000	Local	98.763570	5,649,276.21	97.765625	5,592,193.75	-57,082.46	0.33
			Base	98.763570	5,649,276.21	97.765625	5,592,193.75	-57,082.46	0.32
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
		8,930,000.000	Local	99.947696	8,925,329.27	99.808594	8,912,907.44	-12,421.83	0.53
			Base	99.947696	8,925,329.27	99.808594	8,912,907.44	-12,421.83	0.51
912828ZV5	US TREASURY N/B 06/27 0.5					0.500000	30 Jun 2027		
		10,150,000.000	Local	99.929792	10,142,873.89	99.582031	10,107,576.15	-35,297.74	0.60
			Base	99.929792	10,142,873.89	99.582031	10,107,576.15	-35,297.74	0.58
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		12,080,000.000	Local	99.645561	12,037,183.80	99.746094	12,049,328.16	12,144.36	0.72
			Base	99.645561	12,037,183.80	99.746094	12,049,328.16	12,144.36	0.69
91282CAD3	US TREASURY N/B 07/27 0.375					0.375000	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
		13,780,000.000	Local	99.540014	13,716,613.88	98.687500	13,599,137.50	-117,476.38	0.81
			Base	99.540014	13,716,613.88	98.687500	13,599,137.50	-117,476.38	0.77
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
		8,650,000.000	Local	99.444330	8,601,934.57	97.500000	8,433,750.00	-168,184.57	0.50
			Base	99.444330	8,601,934.57	97.500000	8,433,750.00	-168,184.57	0.48
91282CAH4	US TREASURY N/B 08/27 0.5					0.500000	31 Aug 2027		
		1,050,000.000	Local	99.888978	1,048,834.27	99.390625	1,043,601.56	-5,232.71	0.06
			Base	99.888978	1,048,834.27	99.390625	1,043,601.56	-5,232.71	0.06
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
		6,470,000.000	Local	99.422943	6,432,664.43	98.472656	6,371,180.84	-61,483.59	0.38
			Base	99.422943	6,432,664.43	98.472656	6,371,180.84	-61,483.59	0.36
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		130,000.000	Local	99.840023	129,792.03	99.621094	129,507.42	-284.61	0.01
			Base	99.840023	129,792.03	99.621094	129,507.42	-284.61	0.01
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		160,000.000	Local	99.372544	158,996.07	99.570312	159,312.50	316.43	0.01
			Base	99.372544	158,996.07	99.570312	159,312.50	316.43	0.01
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
		6,670,000.000	Local	99.326866	6,625,101.97	99.218750	6,617,890.63	-7,211.34	0.40
			Base	99.326866	6,625,101.97	99.218750	6,617,890.63	-7,211.34	0.38
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
		10,540,000.000	Local	99.555872	10,493,188.88	99.671875	10,505,415.63	12,226.75	0.63
			Base	99.555872	10,493,188.88	99.671875	10,505,415.63	12,226.75	0.60
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		50,000.000	Local	100.098080	50,049.04	100.281250	50,140.63	91.59	0.00
			Base	100.098080	50,049.04	100.281250	50,140.63	91.59	0.00
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
		6,470,000.000	Local	99.811068	6,457,776.13	99.984375	6,468,989.06	11,212.93	0.39
			Base	99.811068	6,457,776.13	99.984375	6,468,989.06	11,212.93	0.37
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 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
		1,040,000.000	Local	99.799336	1,037,913.09	100.140625	1,041,462.50	3,549.41	0.06
			Base	99.799336	1,037,913.09	100.140625	1,041,462.50	3,549.41	0.06
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
		6,920,000.000	Local	99.747416	6,902,521.16	99.890625	6,912,431.25	9,910.09	0.41
			Base	99.747416	6,902,521.16	99.890625	6,912,431.25	9,910.09	0.39
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		170,000.000	Local	101.960888	173,333.51	130.401118	221,681.90	48,348.39	0.01
			Base	101.960888	173,333.51	130.401118	221,681.90	48,348.39	0.01
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		130,000.000	Local	100.166292	130,216.18	119.216364	154,981.27	24,765.09	0.01
			Base	100.166292	130,216.18	119.216364	154,981.27	24,765.09	0.01
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375000	15 Nov 2021		
		70,000.000	Local	99.944771	69,961.34	101.846914	71,292.84	1,331.50	0.00
			Base	99.944771	69,961.34	101.846914	71,292.84	1,331.50	0.00
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
		200,000.000	Local	100.342620	200,685.24	104.651690	209,303.38	8,618.14	0.01
			Base	100.342620	200,685.24	104.651690	209,303.38	8,618.14	0.01
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		100,000.000	Local	99.714590	99,714.59	102.415137	102,415.14	2,700.55	0.01
			Base	99.714590	99,714.59	102.415137	102,415.14	2,700.55	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		450,000.000	Local	103.812133	467,154.60	113.933593	512,701.17	45,546.57	0.03
			Base	103.812133	467,154.60	113.933593	512,701.17	45,546.57	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		50,000.000	Local	102.251000	51,125.50	103.926437	51,963.22	837.72	0.00
			Base	102.251000	51,125.50	103.926437	51,963.22	837.72	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		70,000.000	Local	127.610000	89,327.00	133.533942	93,473.76	4,146.76	0.01
			Base	127.610000	89,327.00	133.533942	93,473.76	4,146.76	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 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	70,000.000	101.388214	70,971.75	119.923965	83,946.78	12,975.03	0.01
		Base		101.388214	70,971.75	119.923965	83,946.78	12,975.03	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		Local	50,000.000	131.746940	65,873.47	137.908279	68,954.14	3,080.67	0.00
		Base		131.746940	65,873.47	137.908279	68,954.14	3,080.67	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		Local	100,000.000	101.047510	101,047.51	125.369454	125,369.45	24,321.94	0.01
		Base		101.047510	101,047.51	125.369454	125,369.45	24,321.94	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		Local	370,000.000	105.820584	391,536.16	129.468587	479,033.77	87,497.61	0.03
		Base		105.820584	391,536.16	129.468587	479,033.77	87,497.61	0.03
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		Local	100,000.000	99.692910	99,692.91	103.088028	103,088.03	3,395.12	0.01
		Base		99.692910	99,692.91	103.088028	103,088.03	3,395.12	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		Local	100,000.000	99.204530	99,204.53	106.068860	106,068.86	6,864.33	0.01
		Base		99.204530	99,204.53	106.068860	106,068.86	6,864.33	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		Local	30,000.000	105.604200	31,681.26	116.084496	34,825.35	3,144.09	0.00
		Base		105.604200	31,681.26	116.084496	34,825.35	3,144.09	0.00
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN						15 Mar 2026		
		Local	294,037.520	99.588321	292,827.03	99.928600	293,827.58	1,000.55	0.02
		Base		99.588321	292,827.03	99.928600	293,827.58	1,000.55	0.02
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
		Local	367,563.840	99.285515	364,937.65	99.925000	367,288.17	2,350.52	0.02
		Base		99.285515	364,937.65	99.925000	367,288.17	2,350.52	0.02
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		Local	170,000.000	97.438253	165,645.03	99.250000	168,725.00	3,079.97	0.01
		Base		97.438253	165,645.03	99.250000	168,725.00	3,079.97	0.01
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.000000	15 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
		Local	20,000.000	100.727700	20,145.54	102.875000	20,575.00	429.46	0.00
		Base		100.727700	20,145.54	102.875000	20,575.00	429.46	0.00
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
		Local	10,000.000	102.520700	10,252.07	103.629000	10,362.90	110.83	0.00
		Base		102.520700	10,252.07	103.629000	10,362.90	110.83	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
		Local	80,000.000	101.710825	81,368.66	110.395000	88,316.00	6,947.34	0.01
		Base		101.710825	81,368.66	110.395000	88,316.00	6,947.34	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
		Local	197,000.000	97.050076	191,188.65	146.563000	288,729.11	97,540.46	0.02
		Base		97.050076	191,188.65	146.563000	288,729.11	97,540.46	0.02
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
		Local	60,000.000	107.077167	64,246.30	111.500000	66,900.00	2,653.70	0.00
		Base		107.077167	64,246.30	111.500000	66,900.00	2,653.70	0.00
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	40,000.000	117.944750	47,177.90	118.603106	47,441.24	263.34	0.00
		Base		117.944750	47,177.90	118.603106	47,441.24	263.34	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
		Local	190,000.000	117.881563	223,974.97	135.143686	256,773.00	32,798.03	0.02
		Base		117.881563	223,974.97	135.143686	256,773.00	32,798.03	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
		Local	110,000.000	96.574118	106,231.53	124.793008	137,272.31	31,040.78	0.01
		Base		96.574118	106,231.53	124.793008	137,272.31	31,040.78	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.500000	01 Nov 2024		
		Local	40,000.000	100.330025	40,132.01	110.452075	44,180.83	4,048.82	0.00
		Base		100.330025	40,132.01	110.452075	44,180.83	4,048.82	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
		Local	170,000.000	95.483588	162,322.10	130.408217	221,693.97	59,371.87	0.01
		Base		95.483588	162,322.10	130.408217	221,693.97	59,371.87	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 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
		Local	160,000.000	117.158963	187,454.34	122.695128	196,312.20	8,857.86	0.01
		Base		117.158963	187,454.34	122.695128	196,312.20	8,857.86	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	200,000.000	102.667865	205,335.73	135.519001	271,038.00	65,702.27	0.02
		Base		102.667865	205,335.73	135.519001	271,038.00	65,702.27	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	20,000.000	105.240050	21,048.01	145.674031	29,134.81	8,086.80	0.00
		Base		105.240050	21,048.01	145.674031	29,134.81	8,086.80	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
		Local	100,000.000	101.253920	101,253.92	117.868999	117,869.00	16,615.08	0.01
		Base		101.253920	101,253.92	117.868999	117,869.00	16,615.08	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
		Local	1,740,000.000	117.872987	2,050,989.97	126.181006	2,195,549.50	144,559.53	0.13
		Base		117.872987	2,050,989.97	126.181006	2,195,549.50	144,559.53	0.13
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
		Local	586,000.000	102.515222	600,739.20	111.063511	650,832.17	50,092.97	0.04
		Base		102.515222	600,739.20	111.063511	650,832.17	50,092.97	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
		Local	236,000.000	100.438284	237,034.35	120.422975	284,198.22	47,163.87	0.02
		Base		100.438284	237,034.35	120.422975	284,198.22	47,163.87	0.02
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
		Local	300,000.000	115.387023	346,161.07	117.709805	353,129.42	6,968.35	0.02
		Base		115.387023	346,161.07	117.709805	353,129.42	6,968.35	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	610,000.000	124.646203	760,341.84	121.005654	738,134.49	-22,207.35	0.04
		Base		124.646203	760,341.84	121.005654	738,134.49	-22,207.35	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
		Local	220,000.000	99.713750	219,370.25	112.141110	246,710.44	27,340.19	0.01
		Base		99.713750	219,370.25	112.141110	246,710.44	27,340.19	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		

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		Local	90,000.000	99.960489	89,964.44	110.944441	99,850.00	9,885.56	0.01
		Base		99.960489	89,964.44	110.944441	99,850.00	9,885.56	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
		Local	340,000.000	99.549676	338,468.90	99.500271	338,300.92	-167.98	0.02
		Base		99.549676	338,468.90	99.500271	338,300.92	-167.98	0.02
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
		Local	110,000.000	99.990218	109,989.24	100.785413	110,863.95	874.71	0.01
		Base		99.990218	109,989.24	100.785413	110,863.95	874.71	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	790,000.000	100.455559	793,598.92	100.976573	797,714.93	4,116.01	0.05
		Base		100.455559	793,598.92	100.976573	797,714.93	4,116.01	0.05
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	1,160,000.000	99.740639	1,156,991.41	100.760352	1,168,820.08	11,828.67	0.07
		Base		99.740639	1,156,991.41	100.760352	1,168,820.08	11,828.67	0.07
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
		Local	992,381.090	96.816729	960,790.91	99.800000	990,396.33	29,605.42	0.06
		Base		96.816729	960,790.91	99.800000	990,396.33	29,605.42	0.06
92553PAX0	VIACOMCBS INC SR UNSECURED 04/24 3.875					3.875000	01 Apr 2024		
		Local	10,000.000	97.223300	9,722.33	109.314508	10,931.45	1,209.12	0.00
		Base		97.223300	9,722.33	109.314508	10,931.45	1,209.12	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
		Local	200,000.000	100.500000	201,000.00	98.250000	196,500.00	-4,500.00	0.01
		Base		100.500000	201,000.00	98.250000	196,500.00	-4,500.00	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
		Local	540,000.000	104.293148	563,183.00	112.184506	605,796.33	42,613.33	0.04
		Base		104.293148	563,183.00	112.184506	605,796.33	42,613.33	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	500,000.000	102.830704	514,153.52	136.973816	684,869.08	170,715.56	0.04
		Base		102.830704	514,153.52	136.973816	684,869.08	170,715.56	0.04
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	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	210,000.000	99.864843	209,716.17	106.951982	224,599.16	14,882.99	0.01
		Base		99.864843	209,716.17	106.951982	224,599.16	14,882.99	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
		Local	220,000.000	99.226045	218,297.30	119.765832	263,484.83	45,187.53	0.02
		Base		99.226045	218,297.30	119.765832	263,484.83	45,187.53	0.02
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		
		Local	2,170,000.000	102.978095	2,234,624.67	103.658220	2,249,383.37	14,758.70	0.13
Original Face:		Base	2,170,000.000	102.978095	2,234,624.67	103.658220	2,249,383.37	14,758.70	0.13
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
		Local	2,170,000.000	102.973595	2,234,527.01	104.001070	2,256,823.22	22,296.21	0.14
Original Face:		Base	2,170,000.000	102.973595	2,234,527.01	104.001070	2,256,823.22	22,296.21	0.13
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.750000	17 Sep 2024		
		Local	300,000.000	99.845600	299,536.80	105.476998	316,430.99	16,894.19	0.02
		Base		99.845600	299,536.80	105.476998	316,430.99	16,894.19	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1					0.728000	25 Oct 2045		
		Local	864,510.060	97.885549	846,230.42	97.994530	847,172.57	942.15	0.05
Original Face:		Base	15,680,000.000	97.885549	846,230.42	97.994530	847,172.57	942.15	0.05
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.305965	15 Jun 2045		
		Local	892,001.050	2.379802	21,227.86	1.146830	10,229.74	-10,998.12	0.00
Original Face:		Base	1,160,000.000	2.379802	21,227.86	1.146830	10,229.74	-10,998.12	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
		Local	670,000.000	97.877899	655,781.92	101.263000	678,462.10	22,680.18	0.04
		Base		97.877899	655,781.92	101.263000	678,462.10	22,680.18	0.04
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
		Local	80,000.000	111.307900	89,046.32	113.235490	90,588.39	1,542.07	0.01
		Base		111.307900	89,046.32	113.235490	90,588.39	1,542.07	0.01
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
		Local	600,000.000	104.163845	624,983.07	117.785232	706,711.39	81,728.32	0.04
		Base		104.163845	624,983.07	117.785232	706,711.39	81,728.32	0.04
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 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	110,000.000	105.186045	115,704.65	107.394358	118,133.79	2,429.14	0.01
		Base		105.186045	115,704.65	107.394358	118,133.79	2,429.14	0.01
938NZWII1	ENERGIZER HOLDINGS INC 2020 INCREMENTAL TERM LOAN						16 Dec 2027		
		Local	97,500.000	99.500000	97,012.50	99.875000	97,378.13	365.63	0.01
		Base		99.500000	97,012.50	99.875000	97,378.13	365.63	0.01
938YAFII1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						16 Dec 2027		
		Local	82,500.000	99.500000	82,087.50	99.875000	82,396.88	309.38	0.00
		Base		99.500000	82,087.50	99.875000	82,396.88	309.38	0.00
938YCFII9	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
		Local	120,000.000	98.750000	118,500.00	98.937500	118,725.00	225.00	0.01
		Base		98.750000	118,500.00	98.937500	118,725.00	225.00	0.01
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.500000	15 May 2024		
		Local	150,000.000	100.766940	151,150.41	109.247016	163,870.52	12,720.11	0.01
		Base		100.766940	151,150.41	109.247016	163,870.52	12,720.11	0.01
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
		Local	120,000.000	101.390233	121,668.28	133.270784	159,924.94	38,256.66	0.01
		Base		101.390233	121,668.28	133.270784	159,924.94	38,256.66	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	80,000.000	99.920088	79,936.07	103.752241	83,001.79	3,065.72	0.00
		Base		99.920088	79,936.07	103.752241	83,001.79	3,065.72	0.00
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
		Local	480,000.000	99.923463	479,632.62	110.796924	531,825.24	52,192.62	0.03
		Base		99.923463	479,632.62	110.796924	531,825.24	52,192.62	0.03
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.600000	01 Apr 2021		
		Local	50,000.000	100.225520	50,112.76	101.056206	50,528.10	415.34	0.00
		Base		100.225520	50,112.76	101.056206	50,528.10	415.34	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
		Local	510,000.000	99.316782	506,515.59	105.974705	540,471.00	33,955.41	0.03
		Base		99.316782	506,515.59	105.974705	540,471.00	33,955.41	0.03
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 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
		Local	130,000.000	99.738938	129,660.62	138.950413	180,635.54	50,974.92	0.01
		Base		99.738938	129,660.62	138.950413	180,635.54	50,974.92	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	1,160,000.000	100.785256	1,169,108.97	117.177583	1,359,259.96	190,150.99	0.08
		Base		100.785256	1,169,108.97	117.177583	1,359,259.96	190,150.99	0.08
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		Local	70,000.000	99.632686	69,742.88	125.183282	87,628.30	17,885.42	0.01
		Base		99.632686	69,742.88	125.183282	87,628.30	17,885.42	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	660,000.000	101.764911	671,648.41	130.874084	863,768.95	192,120.54	0.05
		Base		101.764911	671,648.41	130.874084	863,768.95	192,120.54	0.05
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.578000	25 Jun 2037		
		Local	91,166.970	77.028314	70,224.38	80.055890	72,984.53	2,760.15	0.00
Original Face:		Base	1,110,000.000	77.028314	70,224.38	80.055890	72,984.53	2,760.15	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.274600	15 Jul 2046		
		Local	70,000.000	103.072271	72,150.59	95.463560	66,824.49	-5,326.10	0.00
Original Face:		Base	70,000.000	103.072271	72,150.59	95.463560	66,824.49	-5,326.10	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817000	15 Aug 2050		
		Local	20,000.000	103.758850	20,751.77	108.487040	21,697.41	945.64	0.00
Original Face:		Base	20,000.000	103.758850	20,751.77	108.487040	21,697.41	945.64	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
		Local	250,000.000	102.448820	256,122.05	110.052570	275,131.43	19,009.38	0.02
Original Face:		Base	250,000.000	102.448820	256,122.05	110.052570	275,131.43	19,009.38	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
		Local	220,000.000	102.502645	225,505.82	107.954800	237,500.56	11,994.74	0.01
Original Face:		Base	220,000.000	102.502645	225,505.82	107.954800	237,500.56	11,994.74	0.01
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
		Local	750,000.000	102.480036	768,600.27	107.751910	808,139.33	39,539.06	0.05
Original Face:		Base	750,000.000	102.480036	768,600.27	107.751910	808,139.33	39,539.06	0.05
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.095246	15 May 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
		3,845,589.820	Local	4.380404	168,452.36	3.688990	141,863.42	-26,588.94	0.01
Original Face:		5,169,000.000	Base	4.380404	168,452.36	3.688990	141,863.42	-26,588.94	0.01
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848000	15 May 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
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		1,420,000.000	Local	101.557888	1,442,122.01	109.168956	1,550,199.18	108,077.17	0.09
			Base	101.557888	1,442,122.01	109.168956	1,550,199.18	108,077.17	0.09
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		400,000.000	Local	99.851013	399,404.05	118.700127	474,800.51	75,396.46	0.03
			Base	99.851013	399,404.05	118.700127	474,800.51	75,396.46	0.03
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		100,000.000	Local	99.569720	99,569.72	109.099021	109,099.02	9,529.30	0.01
			Base	99.569720	99,569.72	109.099021	109,099.02	9,529.30	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		700,000.000	Local	115.152609	806,068.26	122.255275	855,786.93	49,718.67	0.05
			Base	115.152609	806,068.26	122.255275	855,786.93	49,718.67	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		2,610,000.000	Local	114.064304	2,977,078.33	142.121709	3,709,376.60	732,298.27	0.22
			Base	114.064304	2,977,078.33	142.121709	3,709,376.60	732,298.27	0.21
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		540,000.000	Local	100.045330	540,244.78	105.288738	568,559.19	28,314.41	0.03
			Base	100.045330	540,244.78	105.288738	568,559.19	28,314.41	0.03
95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
		690,000.000	Local	100.000000	690,000.00	102.788345	709,239.58	19,239.58	0.04
			Base	100.000000	690,000.00	102.788345	709,239.58	19,239.58	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
		1,400,000.000	Local	100.000000	1,400,000.00	106.462198	1,490,470.77	90,470.77	0.09
			Base	100.000000	1,400,000.00	106.462198	1,490,470.77	90,470.77	0.08
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 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	43,234.210	100.318220	43,371.79	99.725000	43,115.32	-256.47	0.00
		Base		100.318220	43,371.79	99.725000	43,115.32	-256.47	0.00
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
		Local	40,000.000	102.807975	41,123.19	103.650000	41,460.00	336.81	0.00
		Base		102.807975	41,123.19	103.650000	41,460.00	336.81	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
		Local	20,000.000	85.815600	17,163.12	98.159000	19,631.80	2,468.68	0.00
		Base		85.815600	17,163.12	98.159000	19,631.80	2,468.68	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25					6.500000	01 Feb 2050		
		Local	100,000.000	98.599980	98,599.98	110.000000	110,000.00	11,400.02	0.01
		Base		98.599980	98,599.98	110.000000	110,000.00	11,400.02	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.350000	01 Feb 2025		
		Local	160,000.000	100.071844	160,114.95	103.057000	164,891.20	4,776.25	0.01
		Base		100.071844	160,114.95	103.057000	164,891.20	4,776.25	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 5.05					5.300000	01 Feb 2030		
		Local	950,000.000	99.971593	949,730.13	111.981000	1,063,819.50	114,089.37	0.06
		Base		99.971593	949,730.13	111.981000	1,063,819.50	114,089.37	0.06
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.074130	13 Jan 2023		
		Local	60,000.000	100.000000	60,000.00	98.026295	58,815.78	-1,184.22	0.00
		Base		100.000000	60,000.00	98.026295	58,815.78	-1,184.22	0.00
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
		Local	9,620.270	98.518753	9,477.77	98.982100	9,522.35	44.58	0.00
		Base		98.518753	9,477.77	98.982100	9,522.35	44.58	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		
		Local	60,000.000	116.876667	70,126.00	135.940283	81,564.17	11,438.17	0.00
		Base		116.876667	70,126.00	135.940283	81,564.17	11,438.17	0.00
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 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	720,000.000	129.202468	930,257.77	134.720093	969,984.67	39,726.90	0.06
		Base		129.202468	930,257.77	134.720093	969,984.67	39,726.90	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021		
		Local	130,000.000	102.352600	133,058.38	104.839861	136,291.82	3,233.44	0.01
		Base		102.352600	133,058.38	104.839861	136,291.82	3,233.44	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	200,000.000	143.146235	286,292.47	146.284117	292,568.23	6,275.76	0.02
		Base		143.146235	286,292.47	146.284117	292,568.23	6,275.76	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
		Local	70,000.000	98.714914	69,100.44	105.932496	74,152.75	5,052.31	0.00
		Base		98.714914	69,100.44	105.932496	74,152.75	5,052.31	0.00
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	30,000.000	107.300533	32,190.16	114.103658	34,231.10	2,040.94	0.00
		Base		107.300533	32,190.16	114.103658	34,231.10	2,040.94	0.00
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
		Local	30,000.000	102.774933	30,832.48	122.915891	36,874.77	6,042.29	0.00
		Base		102.774933	30,832.48	122.915891	36,874.77	6,042.29	0.00
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.000000	15 Jan 2022		
		Local	10,000.000	99.072800	9,907.28	101.501000	10,150.10	242.82	0.00
		Base		99.072800	9,907.28	101.501000	10,150.10	242.82	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
		Local	30,000.000	106.219233	31,865.77	113.812000	34,143.60	2,277.83	0.00
		Base		106.219233	31,865.77	113.812000	34,143.60	2,277.83	0.00
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	30,000.000	51.030800	15,309.24	105.962000	31,788.60	16,479.36	0.00
		Base		51.030800	15,309.24	105.962000	31,788.60	16,479.36	0.00
98212BAM5	WPX ENERGY INC SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
		Local	20,000.000	100.649450	20,129.89	109.003000	21,800.60	1,670.71	0.00
		Base		100.649450	20,129.89	109.003000	21,800.60	1,670.71	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	114.657110	240,779.93	149.914751	314,820.98	74,041.05	0.02
		Base		114.657110	240,779.93	149.914751	314,820.98	74,041.05	0.02
98313DAC1	WYNN RESORTS LIMITED TERM LOAN A						20 Sep 2024		
		Local	590,625.000	99.691407	588,802.37	96.000000	567,000.00	-21,802.37	0.03
		Base		99.691407	588,802.37	96.000000	567,000.00	-21,802.37	0.03
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
		Local	200,000.000	98.665435	197,330.87	102.125000	204,250.00	6,919.13	0.01
		Base		98.665435	197,330.87	102.125000	204,250.00	6,919.13	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
		Local	340,000.000	102.984294	350,146.60	105.250000	357,850.00	7,703.40	0.02
		Base		102.984294	350,146.60	105.250000	357,850.00	7,703.40	0.02
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5					6.500000	15 Jun 2022		
		Local	80,000.000	100.000000	80,000.00	100.325000	80,260.00	260.00	0.00
		Base		100.000000	80,000.00	100.325000	80,260.00	260.00	0.00
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		Local	160,000.000	100.120738	160,193.18	109.336691	174,938.71	14,745.53	0.01
		Base		100.120738	160,193.18	109.336691	174,938.71	14,745.53	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	40.751000	105,952.60	-151,113.64	0.01
Original Face:		Base	260,000.000	98.871631	257,066.24	40.751000	105,952.60	-151,113.64	0.01
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
		Local	436,801.110	96.302269	420,649.38	100.031200	436,937.39	16,288.01	0.03
		Base		96.302269	420,649.38	100.031200	436,937.39	16,288.01	0.02
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
		Local	955,905.140	99.161753	947,892.29	98.218800	938,878.56	-9,013.73	0.06
		Base		99.161753	947,892.29	98.218800	938,878.56	-9,013.73	0.05
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
		Local	113,407.180	99.815726	113,198.20	100.000000	113,407.18	208.98	0.01
		Base		99.815726	113,198.20	100.000000	113,407.18	208.98	0.01
C8000CAB9	PANTHER BF AGGREGATOR 2 LP 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	271,500.000	99.200611	269,329.66	99.500000	270,142.50	812.84	0.02
		Base		99.200611	269,329.66	99.500000	270,142.50	812.84	0.02
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
		Local	187,454.310	100.662503	188,696.20	99.515600	186,546.28	-2,149.92	0.01
		Base		100.662503	188,696.20	99.515600	186,546.28	-2,149.92	0.01
C9413PBB8	BAUSCH HEALTH COMPANIES INC. FIRST INCREMENTAL TERM LOAN						27 Nov 2025		
		Local	412,500.000	98.596841	406,711.97	99.000000	408,375.00	1,663.03	0.02
		Base		98.596841	406,711.97	99.000000	408,375.00	1,663.03	0.02
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
		Local	137,663.360	99.939701	137,580.35	98.968800	136,243.78	-1,336.57	0.01
		Base		99.939701	137,580.35	98.968800	136,243.78	-1,336.57	0.01
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						31 Jan 2027		
		Local	159,200.000	100.223719	159,556.16	98.900000	157,448.80	-2,107.36	0.01
		Base		100.223719	159,556.16	98.900000	157,448.80	-2,107.36	0.01
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
		Local	1,194,130.640	99.361859	1,186,510.40	98.946400	1,181,549.28	-4,961.12	0.07
		Base		99.361859	1,186,510.40	98.946400	1,181,549.28	-4,961.12	0.07
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
		Local	120,000.000	98.500000	118,200.00	99.656200	119,587.44	1,387.44	0.01
		Base		98.500000	118,200.00	99.656200	119,587.44	1,387.44	0.01
L2324EAE1	DELOS FIN S A R L TERM LOAN						06 Oct 2023		
		Local	500,000.000	97.114204	485,571.02	99.750000	498,750.00	13,178.98	0.03
		Base		97.114204	485,571.02	99.750000	498,750.00	13,178.98	0.03
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
		Local	189,509.040	97.796052	185,332.36	98.312500	186,311.07	978.71	0.01
		Base		97.796052	185,332.36	98.312500	186,311.07	978.71	0.01
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
		Local	8,446.530	100.288284	8,470.88	100.291700	8,471.17	0.29	0.00
		Base		100.288284	8,470.88	100.291700	8,471.17	0.29	0.00
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I						30 Apr 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	71,000.000	100.000000	71,000.00	98.987500	70,281.13	-718.87	0.00
		Base		100.000000	71,000.00	98.987500	70,281.13	-718.87	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75					3.750000	25 Apr 2022		
		Local	210,000.000	99.225676	208,373.92	103.998000	218,395.80	10,021.88	0.01
		Base		99.225676	208,373.92	103.998000	218,395.80	10,021.88	0.01
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125					5.125000	15 Jan 2045		
		Local	2,560,000.000	120.341919	3,080,753.12	128.783000	3,296,844.80	216,091.68	0.20
		Base		120.341919	3,080,753.12	128.783000	3,296,844.80	216,091.68	0.19
US DOLLAR Total									
		Local	877,189,479.600		826,655,073.70		866,465,468.03	39,810,394.33	51.86
	Original Face:	Base	722,668,055.000		826,608,846.28		866,465,468.03	39,856,621.75	49.37
FIXED INCOME Total									
		Base	47,549,835,506.600		879,744,809.58		919,855,046.41	40,110,236.83	52.41
	Original Face:		726,778,782.000						

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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
ADI1STVW3	US 10YR FUT OPTN FEB21C 138 JAN21 138 CALL						22 Jan 2021		
9,000.000		9.000	Local	0.454856	4,093.70	0.531250	4,781.25	687.55	0.00
			Base	0.454856	4,093.70	0.531250	4,781.25	687.55	0.00
ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL						22 Jan 2021		
17,000.000		17.000	Local	1.440388	24,486.59	1.625000	27,625.00	3,138.41	0.00
			Base	1.440388	24,486.59	1.625000	27,625.00	3,138.41	0.00
ADI1THTZ4	AUDUSD EURO 9AM JAN21C 76.5 JAN21 76.5 CALL						08 Jan 2021		
4,000.000		4.000	Local	0.572500	2,290.00	0.820000	3,280.00	990.00	0.00
			Base	0.572500	2,290.00	0.820000	3,280.00	990.00	0.00
ADI1TPTC7	CAD CURR 9AM FEB21C 78 FEB21 78 CALL						05 Feb 2021		
7,000.000		7.000	Local	0.563929	3,947.50	0.860000	6,020.00	2,072.50	0.00
			Base	0.563929	3,947.50	0.860000	6,020.00	2,072.50	0.00
ADI1TSMX2	US BOND FUTR OPTN FEB21C 172 JAN21 172 CALL						22 Jan 2021		
7,000.000		7.000	Local	1.490570	10,433.99	2.218750	15,531.25	5,097.26	0.00
			Base	1.490570	10,433.99	2.218750	15,531.25	5,097.26	0.00
US DOLLAR Total									
44,000.000		44.000	Local		45,251.78		57,237.50	11,985.72	0.00
			Base		45,251.78		57,237.50	11,985.72	0.00
OPTIONS PURCHASED - CALLS Total									
44,000.000		44.000	Base		45,251.78		57,237.50	11,985.72	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
ADI1T2JF2	US 10YR FUT OPTN FEB21P 137.5 JAN21 137.5 PUT						22 Jan 2021		
10,000.000		10.000	Local	0.415793	4,157.93	0.281250	2,812.50	-1,345.43	0.00
			Base	0.415793	4,157.93	0.281250	2,812.50	-1,345.43	0.00
ADI1T9B65	EURO CURR 9AM JAN21P 1.21 JAN21 1.21 PUT						08 Jan 2021		
1,375,000.000		11.000	Local	0.007120	9,790.00	0.001100	1,512.50	-8,277.50	0.00
			Base	0.007120	9,790.00	0.001100	1,512.50	-8,277.50	0.00
ADI1T9KW8	US 10YR FUT OPTN FEB21P 138 JAN21 138 PUT						22 Jan 2021		
5,000.000		5.000	Local	0.611106	3,055.53	0.453125	2,265.63	-789.90	0.00
			Base	0.611106	3,055.53	0.453125	2,265.63	-789.90	0.00
ADI1TBM43	EURO CURR 9AM JAN21P 1.22 JAN21 1.22 PUT						08 Jan 2021		
750,000.000		6.000	Local	0.007620	5,715.00	0.003300	2,475.00	-3,240.00	0.00
			Base	0.007620	5,715.00	0.003300	2,475.00	-3,240.00	0.00
ADI1THST9	AUDUSD EURO 9AM JAN21P 76 JAN21 76 PUT						08 Jan 2021		
7,000.000		7.000	Local	0.522500	3,657.50	0.190000	1,330.00	-2,327.50	0.00
			Base	0.522500	3,657.50	0.190000	1,330.00	-2,327.50	0.00
ADI1TNB49	EURO CURR 9AM JAN21P 1.225 JAN21 1.225 PUT						08 Jan 2021		
3,125,000.000		25.000	Local	0.006812	21,287.50	0.005500	17,187.50	-4,100.00	0.00
			Base	0.006812	21,287.50	0.005500	17,187.50	-4,100.00	0.00
ADI1TV936	US BOND FUTR OPTN FEB21P 172.5 JAN21 172.5 PUT						22 Jan 2021		
5,000.000		5.000	Local	1.376730	6,883.65	1.218750	6,093.75	-789.90	0.00
			Base	1.376730	6,883.65	1.218750	6,093.75	-789.90	0.00
AEIB57246	USEUP0187 USD PUT EUR CALL MAR21 1.2194 PUT						04 Mar 2021		
9,120,000.000		9,120,000.000	Local	0.013850	126,312.00	0.013550	123,576.00	-2,736.00	0.01
			Base	0.013850	126,312.00	0.013550	123,576.00	-2,736.00	0.01
AEIB67617	USCAP0044 USD PUT CAD CALL MAR21 1.2685 PUT						17 Mar 2021		
9,300,000.000		9,300,000.000	Local	0.013950	129,735.00	0.010357	96,320.10	-33,414.90	0.01
			Base	0.013950	129,735.00	0.010357	96,320.10	-33,414.90	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
US DOLLAR Total								
23,697,000.000	18,420,069.000	Local		310,594.11		253,572.98	-57,021.13	0.02
		Base		310,594.11		253,572.98	-57,021.13	0.01
OPTIONS PURCHASED - PUTS Total								
23,697,000.000	18,420,069.000	Base		310,594.11		253,572.98	-57,021.13	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
ADI1SQP71	US 10YR FUT OPTN FEB21C 138.5 JAN21 138.5 CALL						22 Jan 2021		
-75,000.000		-75.000	Local	0.321812	-24,135.90	0.281250	-21,093.75	3,042.15	0.00
			Base	0.321812	-24,135.90	0.281250	-21,093.75	3,042.15	0.00
ADI1SRN89	US 10YR FUT OPTN FEB21C 139 JAN21 139 CALL						22 Jan 2021		
-64,000.000		-64.000	Local	0.240213	-15,373.66	0.125000	-8,000.00	7,373.66	0.00
			Base	0.240213	-15,373.66	0.125000	-8,000.00	7,373.66	0.00
ADI1T0926	US BOND FUTR OPTN FEB21C 176 JAN21 176 CALL						22 Jan 2021		
-10,000.000		-10.000	Local	1.763895	-17,638.95	0.468750	-4,687.50	12,951.45	0.00
			Base	1.763895	-17,638.95	0.468750	-4,687.50	12,951.45	0.00
ADI1T3Y30	US BOND FUTR OPTN FEB21C 175 JAN21 175 CALL						22 Jan 2021		
-51,000.000		-51.000	Local	1.357339	-69,224.28	0.734375	-37,453.13	31,771.15	0.00
			Base	1.357339	-69,224.28	0.734375	-37,453.13	31,771.15	0.00
ADI1T8KW0	EURO CURR 9AM JAN21C 1.21 JAN21 1.21 CALL						08 Jan 2021		
-375,000.000		-3.000	Local	0.010513	-3,942.50	0.015700	-5,887.50	-1,945.00	0.00
			Base	0.010513	-3,942.50	0.015700	-5,887.50	-1,945.00	0.00
ADI1TBLC6	EURO CURR 9AM JAN21C 1.23 JAN21 1.23 CALL						08 Jan 2021		
-125,000.000		-1.000	Local	0.002980	-372.50	0.003300	-412.50	-40.00	0.00
			Base	0.002980	-372.50	0.003300	-412.50	-40.00	0.00
ADI1TFQJ7	US 5YR FUTR OPTN FEB21C 126 JAN21 126 CALL						22 Jan 2021		
-25,000.000		-25.000	Local	0.177958	-4,448.96	0.281250	-7,031.25	-2,582.29	0.00
			Base	0.177958	-4,448.96	0.281250	-7,031.25	-2,582.29	0.00
ADI1TFQT5	US BOND FUTR OPTN FEB21C 174 JAN21 174 CALL						22 Jan 2021		
-39,000.000		-39.000	Local	1.269504	-49,510.66	1.125000	-43,875.00	5,635.66	0.00
			Base	1.269504	-49,510.66	1.125000	-43,875.00	5,635.66	0.00
ADI1THM57	EURO CURR 9AM FEB21C 1.23 FEB21 1.23 CALL						05 Feb 2021		
-750,000.000		-6.000	Local	0.011080	-8,310.00	0.008000	-6,000.00	2,310.00	0.00
			Base	0.011080	-8,310.00	0.008000	-6,000.00	2,310.00	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
ADI1TRQL6	US BOND FUTR OPTN MAR21C 174 FEB21 174 CALL						19 Feb 2021		
-10,000.000		-10.000	Local	1.326395	-13,263.95	1.828125	-18,281.25	-5,017.30	0.00
			Base	1.326395	-13,263.95	1.828125	-18,281.25	-5,017.30	0.00
ADI1TRQT9	US LONG BND W1 OP JAN21C 173 DEC20 173 CALL						31 Dec 2020		
-5,000.000		-5.000	Local	0.279520	-1,397.60	0.187500	-937.50	460.10	0.00
			Base	0.279520	-1,397.60	0.187500	-937.50	460.10	0.00
ADI1TRY11	US LONG BND W1 OP JAN21C 172.5 DEC20 172.5 CALL						31 Dec 2020		
-6,000.000		-6.000	Local	0.368062	-2,208.37	0.687500	-4,125.00	-1,916.63	0.00
			Base	0.368062	-2,208.37	0.687500	-4,125.00	-1,916.63	0.00
ADI1TTR56	US BOND FUTR OPTN FEB21C 173.5 JAN21 173.5 CALL						22 Jan 2021		
-10,000.000		-10.000	Local	0.904521	-9,045.21	1.359375	-13,593.75	-4,548.54	0.00
			Base	0.904521	-9,045.21	1.359375	-13,593.75	-4,548.54	0.00
ADI1TTRC1	US 10Y NOTE W1 OP JAN21C 138 DEC20 138 CALL						31 Dec 2020		
-7,000.000		-7.000	Local	0.114341	-800.39	0.078125	-546.88	253.51	0.00
			Base	0.114341	-800.39	0.078125	-546.88	253.51	0.00
ADI1TV0S0	10YR US TREAS NOTE 1WK FTR OPT DEC20 137.75 CALL						31 Dec 2020		
-15,000.000		-15.000	Local	0.170145	-2,552.18	0.328125	-4,921.88	-2,369.70	0.00
			Base	0.170145	-2,552.18	0.328125	-4,921.88	-2,369.70	0.00
US DOLLAR Total									
-1,567,000.000		-327.000	Local		-222,225.11		-176,846.89	45,378.22	0.01
			Base		-222,225.11		-176,846.89	45,378.22	0.01
OPTIONS WRITTEN - CALLS Total									
-1,567,000.000		-327.000	Base		-222,225.11		-176,846.89	45,378.22	0.01

& Issue has redenominated but Local is not converted
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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 - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI1SMHJ3	US BOND FUTR OPTN FEB21P 170 JAN21 170 PUT						22 Jan 2021		
-10,000.000		-10.000	Local	0.807645	-8,076.45	0.484375	-4,843.75	3,232.70	0.00
			Base	0.807645	-8,076.45	0.484375	-4,843.75	3,232.70	0.00
ADI1SPQ80	AUDUSD EURO 9AM JAN21P 72 JAN21 72 PUT						08 Jan 2021		
-5,000.000		-5.000	Local	0.797500	-3,987.50	0.005000	-25.00	3,962.50	0.00
			Base	0.797500	-3,987.50	0.005000	-25.00	3,962.50	0.00
ADI1SPVH4	EURO CURR 9AM JAN21P 1.175 JAN21 1.175 PUT						08 Jan 2021		
-750,000.000		-6.000	Local	0.006947	-5,210.00	0.000050	-37.50	5,172.50	0.00
			Base	0.006947	-5,210.00	0.000050	-37.50	5,172.50	0.00
ADI1SQCV2	AUDUSD EURO 9AM JAN21P 73 JAN21 73 PUT						08 Jan 2021		
-7,000.000		-7.000	Local	0.846071	-5,922.50	0.005000	-35.00	5,887.50	0.00
			Base	0.846071	-5,922.50	0.005000	-35.00	5,887.50	0.00
ADI1SQS37	EURO CURR 9AM JAN21P 1.18 JAN21 1.18 PUT						08 Jan 2021		
-875,000.000		-7.000	Local	0.008194	-7,170.00	0.000100	-87.50	7,082.50	0.00
			Base	0.008194	-7,170.00	0.000100	-87.50	7,082.50	0.00
ADI1T7RP0	EURO CURR 9AM JAN21P 1.2 JAN21 1.2 PUT						08 Jan 2021		
-375,000.000		-3.000	Local	0.004780	-1,792.50	0.000350	-131.25	1,661.25	0.00
			Base	0.004780	-1,792.50	0.000350	-131.25	1,661.25	0.00
US DOLLAR Total									
-2,022,000.000		-38.000	Local		-32,158.95		-5,160.00	26,998.95	0.00
			Base		-32,158.95		-5,160.00	26,998.95	0.00
OPTIONS WRITTEN - PUTS Total									
-2,022,000.000		-38.000	Base		-32,158.95		-5,160.00	26,998.95	0.00
SWAPS FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.194200

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S135D93	0WP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP					8.410000	02 Jan 2020		
		Local	0.000	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		
		Local	4,600,000.000	100.000000	4,600,000.00	105.897559	4,871,287.71	271,287.71	6.33
		Base		26.592916	1,223,274.12	20.387655	937,832.14	-285,441.98	0.05
99S19OPJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		Local	-4,600,000.000	100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00	5.98
		Base		26.592916	-1,223,274.12	19.252243	-885,603.17	337,670.95	0.05
99S19OYU6	0WP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP					7.044000	04 Jan 2027		
		Local	3,800,000.000	100.000000	3,800,000.00	105.988203	4,027,551.71	227,551.71	5.23
		Base		26.592916	1,010,530.80	20.405106	775,394.04	-235,136.76	0.04
99S19OYV4	0WP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		Local	-3,800,000.000	100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00	4.94
		Base		26.592916	-1,010,530.80	19.252243	-731,585.23	278,945.57	0.04
99S19P808	0WP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
		Local	5,500,000.000	100.158961	5,508,742.84	105.897559	5,824,365.75	315,622.91	7.57
		Base		26.865255	1,477,589.00	20.387655	1,121,321.04	-356,267.96	0.06
99S19P816	0WP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		Local	-5,500,000.000	100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00	7.14
		Base		26.820437	-1,475,124.05	19.252243	-1,058,873.36	416,250.69	0.06
99S19PV36	0WP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
		Local	5,923,000.000	100.184926	5,933,953.19	105.897559	6,272,312.42	338,359.23	8.15
		Base		26.739908	1,583,804.78	20.387655	1,207,560.82	-376,243.96	0.07
99S19PV44	0WP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		Local	-5,923,000.000	100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00	7.69
		Base		26.688076	-1,580,734.75	19.252243	-1,140,310.35	440,424.40	0.06
BRAZILIAN REAL Total									
		Local			19,696.01		1,172,517.59	1,152,821.58	53.02
		Base			5,534.98		225,735.93	220,200.95	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
JAPANESE YEN								Exchange Rate:	103.255000
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	43.89
				Base 0.925840	2,057,402.10	0.968476	2,152,147.60	94,745.50	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	107.322674	-238,492,446.16	-16,272,446.16	47.10
				Base 0.925840	-2,057,402.10	1.039394	-2,309,742.35	-252,340.25	0.13
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		
			-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
JAPANESE YEN Total									
				Local	0.00		-16,272,446.16	-16,272,446.16	90.99
				Base	0.00		-157,594.75	-157,594.75	0.25
MEXICAN PESO								Exchange Rate:	19.899500
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA					7.450000	18 Jul 2029		
			55,300,000.000	Local 100.707821	55,691,425.18	115.827312	64,052,503.54	8,361,078.36	9.39
				Base 5.199914	2,875,552.61	5.820614	3,218,799.65	343,247.04	0.18
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.471000	18 Jul 2029		
			-55,300,000.000	Local 100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.11
				Base 5.163377	-2,855,347.32	5.025252	-2,778,964.30	76,383.02	0.16
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA					7.440000	20 Jul 2029		
			57,600,000.000	Local 100.855279	58,092,640.93	115.758119	66,676,676.54	8,584,035.61	9.78
				Base 5.175691	2,981,198.03	5.817137	3,350,670.95	369,472.92	0.19
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.496500	20 Jul 2029		
			-57,600,000.000	Local 100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.45

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Base Currency: 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	5.131429	-2,955,703.02	5.025252	-2,894,545.09	61,157.93	0.16
MEXICAN PESO Total									
			Local		884,066.11		17,829,180.08	16,945,113.97	35.73
			Base		45,700.30		895,961.21	850,260.91	0.70
US DOLLAR								Exchange Rate:	1.000000
99S1EDKL9	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.228750	17 Mar 2050		
		2,446,000.000	Local	101.651392	2,486,393.05	100.000000	2,446,000.00	-40,393.05	0.15
			Base	101.651392	2,486,393.05	100.000000	2,446,000.00	-40,393.05	0.14
99S1EDKM7	BWS034686 IRS USD P F .90000 2 CCPVANILLA					0.900000	17 Mar 2050		
		-2,446,000.000	Local	100.000000	-2,446,000.00	87.274750	-2,134,740.39	311,259.61	0.13
			Base	100.000000	-2,446,000.00	87.274750	-2,134,740.39	311,259.61	0.12
99S1ENUX0	SWS035188 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Jun 2025		
		94,823,000.000	Local	99.888810	94,717,566.23	101.628400	96,367,097.73	1,649,531.50	5.77
			Base	99.888810	94,717,566.23	101.628400	96,367,097.73	1,649,531.50	5.49
99S1ENUY8	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2025		
		-94,823,000.000	Local	100.000000	-94,823,000.00	100.000000	-94,823,000.00	0.00	5.67
			Base	100.000000	-94,823,000.00	100.000000	-94,823,000.00	0.00	5.40
99S1F6A91	SWS035428 IRS USD R F .38000 2 CCPVANILLA					0.380000	31 Aug 2024		
		2,416,000.000	Local	100.024689	2,416,596.48	100.326188	2,423,880.70	7,284.22	0.15
			Base	100.024689	2,416,596.48	100.326188	2,423,880.70	7,284.22	0.14
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.225380	31 Aug 2024		
		-2,416,000.000	Local	100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.14
			Base	100.000000	-2,416,000.00	100.000000	-2,416,000.00	0.00	0.14
99S1FNY64	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.221000	15 Nov 2045		
		8,975,000.000	Local	104.006855	9,334,615.23	100.000000	8,975,000.00	-359,615.23	0.54
			Base	104.006855	9,334,615.23	100.000000	8,975,000.00	-359,615.23	0.51
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	87.223988	-7,828,352.92	1,146,647.08	0.47
			Base	100.000000	-8,975,000.00	87.223988	-7,828,352.92	1,146,647.08	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1GD4O9	SWS035725 IRS USD R F .10000 2 CCPOIS					0.100000	30 Nov 2024		
		20,203,000.000	Local	100.055397	20,214,191.84	99.737478	20,149,962.68	-64,229.16	1.21
			Base	100.055397	20,214,191.84	99.737478	20,149,962.68	-64,229.16	1.15
99S1GD4P6	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS					1.000000	30 Nov 2024		
		-20,203,000.000	Local	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.21
			Base	100.000000	-20,203,000.00	100.000000	-20,203,000.00	0.00	1.15
99S1GG4I5	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS					1.000000	15 May 2027		
		15,202,000.000	Local	99.689068	15,154,732.11	100.000000	15,202,000.00	47,267.89	0.91
			Base	99.689068	15,154,732.11	100.000000	15,202,000.00	47,267.89	0.87
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	99.070907	-15,060,759.28	141,240.72	0.90
			Base	100.000000	-15,202,000.00	99.070907	-15,060,759.28	141,240.72	0.86
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L					1.000000	20 Jul 2045		
		5,990,000.000	Local	100.886936	6,043,127.49	100.000000	5,990,000.00	-53,127.49	0.36
			Base	100.886936	6,043,127.49	100.000000	5,990,000.00	-53,127.49	0.34
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	87.710301	-5,253,847.03	736,152.97	0.31
			Base	100.000000	-5,990,000.00	87.710301	-5,253,847.03	736,152.97	0.30
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA					0.190000	15 Jun 2022		
		25,010,000.000	Local	99.999648	25,009,911.87	100.006570	25,011,643.16	1,731.29	1.50
			Base	99.999648	25,009,911.87	100.006570	25,011,643.16	1,731.29	1.43
99S1H41M5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.216500	15 Jun 2022		
		-25,010,000.000	Local	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.50
			Base	100.000000	-25,010,000.00	100.000000	-25,010,000.00	0.00	1.42
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS					1.000000	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	91.683355	-2,530,460.60	229,539.40	0.15
			Base	100.000000	-2,760,000.00	91.683355	-2,530,460.60	229,539.40	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
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
		Local	6,202,000.000	101.196784	6,276,224.52	100.000000	6,202,000.00	-74,224.52	0.37
		Base		101.196784	6,276,224.52	100.000000	6,202,000.00	-74,224.52	0.35
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA					1.000000	15 Feb 2047		
		Local	-6,202,000.000	100.000000	-6,202,000.00	91.070855	-5,648,214.43	553,785.57	0.34
		Base		100.000000	-6,202,000.00	91.070855	-5,648,214.43	553,785.57	0.32
99S1HVWU3	SWS039206 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Dec 2025		
		Local	88,581,000.000	102.071405	90,415,871.33	102.446800	90,748,399.91	332,528.58	5.43
		Base		102.071405	90,415,871.33	102.446800	90,748,399.91	332,528.58	5.17
99S1HVWV1	SWS039206 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2025		
		Local	-88,581,000.000	100.000000	-88,581,000.00	100.000000	-88,581,000.00	0.00	5.30
		Base		100.000000	-88,581,000.00	100.000000	-88,581,000.00	0.00	5.05
99S1I0DU1	SWS039529 CDS USD R F 5.00000 2 CCPCDX					5.000000	20 Dec 2025		
		Local	22,370,000.000	104.227805	23,315,759.90	109.312500	24,453,206.25	1,137,446.35	1.46
		Base		104.227805	23,315,759.90	109.312500	24,453,206.25	1,137,446.35	1.39
99S1I0DV9	SWS039529 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2025		
		Local	-22,370,000.000	100.000000	-22,370,000.00	100.000000	-22,370,000.00	0.00	1.34
		Base		100.000000	-22,370,000.00	100.000000	-22,370,000.00	0.00	1.27
99S1I4ZR6	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.220250	07 Oct 2050		
		Local	3,535,000.000	100.491485	3,552,373.98	100.000000	3,535,000.00	-17,373.98	0.21
		Base		100.491485	3,552,373.98	100.000000	3,535,000.00	-17,373.98	0.20
99S1I4ZS4	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	07 Oct 2050		
		Local	-3,535,000.000	100.000000	-3,535,000.00	94.730734	-3,348,731.45	186,268.55	0.20
		Base		100.000000	-3,535,000.00	94.730734	-3,348,731.45	186,268.55	0.19
99S1IG436	SWS039768 IRS USD R F .38000 2 CCPVANILLA					0.380000	28 Feb 2025		
		Local	32,576,000.000	100.019665	32,582,406.21	100.147703	32,624,115.73	41,709.52	1.95
		Base		100.019665	32,582,406.21	100.147703	32,624,115.73	41,709.52	1.86
99S1IG444	SWS039768 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	28 Feb 2025		
		Local	-32,576,000.000	100.000000	-32,576,000.00	100.000000	-32,576,000.00	0.00	1.95
		Base		100.000000	-32,576,000.00	100.000000	-32,576,000.00	0.00	1.86

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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
99S1IP766	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
		Local	1,086,000.000	100.114176	1,087,239.95	100.000000	1,086,000.00	-1,239.95	0.06
		Base		100.114176	1,087,239.95	100.000000	1,086,000.00	-1,239.95	0.06
99S1IP774	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA					1.225000	15 Feb 2047		
		Local	-1,086,000.000	100.000000	-1,086,000.00	96.255269	-1,045,332.22	40,667.78	0.06
		Base		100.000000	-1,086,000.00	96.255269	-1,045,332.22	40,667.78	0.06
99S1IP790	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
		Local	2,342,000.000	100.547609	2,354,825.01	100.000000	2,342,000.00	-12,825.01	0.14
		Base		100.547609	2,354,825.01	100.000000	2,342,000.00	-12,825.01	0.13
99S1IP7A7	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	15 Feb 2047		
		Local	-2,342,000.000	100.000000	-2,342,000.00	95.679223	-2,240,807.40	101,192.60	0.13
		Base		100.000000	-2,342,000.00	95.679223	-2,240,807.40	101,192.60	0.13
99S1J5FF0	SWS040261 IRS USD R F .84000 2 CCPVANILLA					0.840000	27 Nov 2025		
		Local	46,806,000.000	99.956762	46,785,761.98	100.010286	46,810,814.47	25,052.49	2.80
		Base		99.956762	46,785,761.98	100.010286	46,810,814.47	25,052.49	2.67
99S1J5FG8	SWS040261 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	27 Nov 2025		
		Local	-46,806,000.000	100.000000	-46,806,000.00	100.000000	-46,806,000.00	0.00	2.80
		Base		100.000000	-46,806,000.00	100.000000	-46,806,000.00	0.00	2.67
US DOLLAR Total									
		Local			3,184,597.18		9,250,874.91	6,066,277.73	45.78
		Base			3,184,597.18		9,250,874.91	6,066,277.73	43.59
SWAPS FIXED INCOME Total									
		Base	0.000		3,235,832.46		10,214,977.30	6,979,144.84	44.99

& 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: *December 31, 2020* *View Date:* *January 4, 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								
20,152,000.000	51,027,953,412.900	Base		927,619,025.71		974,883,777.77	47,264,752.06	99.97
Original Face:	726,778,782.000							

& Issue has redenominated but Local is not converted
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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										
EURO CURRENCY								Exchange Rate:	0.818565	
GERMANY										
ADI1NDP26	EURO-BOBL FUTURE MAR21 XEUR 20210308							08 Mar 2021		
6.000	600,000.000	Local	811,080.00	810,247.20	135.180000	832.80		832.80	0.00	
		Base	990,855.95		165.142658	1,017.39		1,017.39	0.00	0.00
ADI1NDPD2	EURO-BTP FUTURE MAR21 XEUR 20210308							08 Mar 2021		
208.000	20,800,000.000	Local	31,618,080.00	31,400,119.60	152.010000	217,960.40		217,960.40	0.00	
		Base	38,626,230.05		185.703029	266,271.34		266,271.34	0.00	0.00
ADI1NDPJ9	EURO-OAT FUTURE MAR21 XEUR 20210308							08 Mar 2021		
37.000	3,700,000.000	Local	6,210,820.00	6,205,184.40	167.860000	5,635.60		5,635.60	0.00	
		Base	7,587,448.77		205.066183	6,884.73		6,884.73	0.00	0.00
GERMANY Total										
251.000	25,100,000.000	Local	38,639,980.00	38,415,551.20		224,428.80		224,428.80	0.00	
		Base				274,173.46		274,173.46	0.00	0.00
EURO CURRENCY Total										
251.000	25,100,000.000	Local	38,639,980.00	38,415,551.20		224,428.80		224,428.80	0.00	
		Base				274,173.46		274,173.46	0.00	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI1FXWX5	EURO FX CURR FUT MAR21 XCME 20210315							15 Mar 2021		
19.000	2,375,000.000	Local	2,908,425.00	2,911,341.25	1.224600	-2,916.25		11,927.50	-14,843.75	
		Base	2,908,425.00		1.224600	-2,916.25		11,927.50	-14,843.75	0.00
ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322							22 Mar 2021		
71.000	7,100,000.000	Local	12,296,312.50	12,261,406.33	173.187500	34,906.17		10,499.92	24,406.25	
		Base	12,296,312.50		173.187500	34,906.17		10,499.92	24,406.25	0.00
ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322							22 Mar 2021		
378.000	37,800,000.000	Local	80,726,625.00	81,280,374.73	213.562500	-553,749.73		-837,249.73	283,500.00	
		Base	80,726,625.00		213.562500	-553,749.73		-837,249.73	283,500.00	0.02

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

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *December 31, 2020* *View Date:* *January 4, 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
ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331							31 Mar 2021		
	1,403.000	140,300,000.000	Local	177,008,180.39	176,654,012.00	126.164063	354,168.39	288,402.76	65,765.63	
			Base	177,008,180.39		126.164063	354,168.39	288,402.76	65,765.63	0.00
ADI1PN1W2	BP CURRENCY FUT MAR21 XIMM 20210315							15 Mar 2021		
	75.000	4,687,500.000	Local	6,402,656.25	6,263,964.48	1.365900	138,691.77	119,473.02	19,218.75	
			Base	6,402,656.25		1.365900	138,691.77	119,473.02	19,218.75	0.00
ADI1SCSJ3	JPN YEN CURR FUT MAR21 XCME 20210315							15 Mar 2021		
	34.000	42,500.000	Local	4,117,825.00	4,090,002.50	96.890000	27,822.50	29,097.50	-1,275.00	
			Base	4,117,825.00		96.890000	27,822.50	29,097.50	-1,275.00	0.00
ADI1SNYT0	CAD CURRENCY FUT MAR21 XCME 20210316							16 Mar 2021		
	99.000	9,900,000.000	Local	7,755,660.00	7,740,361.50	0.783400	15,298.50	17,278.50	-1,980.00	
			Base	7,755,660.00		0.783400	15,298.50	17,278.50	-1,980.00	0.00
ADI1SXCQ8	AUDUSD CRNCY FUT MAR21 XCME 20210315							15 Mar 2021		
	157.000	15,700,000.000	Local	12,089,000.00	11,707,413.25	0.770000	381,586.75	352,541.75	29,045.00	
			Base	12,089,000.00		0.770000	381,586.75	352,541.75	29,045.00	0.00
ADI1SZZZ8	CHF CURRENCY FUT MAR21 XCME 20210315							15 Mar 2021		
	5.000	625,000.000	Local	707,625.00	705,606.25	1.132200	2,018.75	4,331.25	-2,312.50	
			Base	707,625.00		1.132200	2,018.75	4,331.25	-2,312.50	0.00
ADI1T7HP1	MEXICAN PESO FUT MAR21 XCME 20210315							15 Mar 2021		
	252.000	126,000,000.000	Local	6,267,240.00	6,291,590.00	0.049740	-24,350.00	-7,970.00	-16,380.00	
			Base	6,267,240.00		0.049740	-24,350.00	-7,970.00	-16,380.00	0.00
ADI1T8BZ3	RUSSIAN RUBLE FUT MAR21 XCME 20210315							15 Mar 2021		
	14.000	35,000,000.000	Local	468,825.00	471,460.00	0.013395	-2,635.00	-4,210.00	1,575.00	
			Base	468,825.00		0.013395	-2,635.00	-4,210.00	1,575.00	0.00
US DOLLAR Total										
	2,507.000	379,530,000.000	Local	310,748,374.14	310,377,532.29		370,841.85	-15,877.53	386,719.38	
			Base				370,841.85	-15,877.53	386,719.38	0.03
FUTURES LONG Total										
	2,758.000	404,630,000.000	Base				645,015.31	258,295.93	386,719.38	0.03

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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *December 31, 2020* *View Date:* *January 4, 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

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Books Open

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										
AUSTRALIAN DOLLAR								Exchange Rate:	1.297101	
ADI1SQTL6	AUST 10Y BOND FUT MAR21 XSFE 20210315							15 Mar 2021		
	-6.000	-600,000.000	Local	-883,380.48	-879,290.04	98.980000	-4,090.44	-3,376.02	-714.42	
			Base	-681,042.17		76.308630	-3,153.52	-2,602.74	-550.78	0.00
AUSTRALIAN DOLLAR Total										
	-6.000	-600,000.000	Local	-883,380.48	-879,290.04		-4,090.44	-3,376.02	-714.42	
			Base				-3,153.52	-2,602.74	-550.78	0.00
EURO CURRENCY								Exchange Rate:	0.818565	
GERMANY										
ADI1NDN77	EURO-BUXL 30Y BND MAR21 XEUR 20210308							08 Mar 2021		
	-10.000	-1,000,000.000	Local	-2,252,400.00	-2,219,888.00	225.240000	-32,512.00	-32,512.00	0.00	
			Base	-2,751,644.65		275.164465	-39,718.29	-39,718.29	0.00	0.00
ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308							08 Mar 2021		
	-396.000	-39,600,000.000	Local	-70,345,440.00	-70,266,649.75	177.640000	-78,790.25	-78,790.25	0.00	
			Base	-85,937,512.60		217.013921	-96,254.12	-96,254.12	0.00	0.00
AEIB38949	RXG1P178 FEB21 178 PUT FSO							22 Jan 2021		
	-7.000	-700,000.000	Local	-6,160.00	-4,291.60	0.880000	-1,868.40	-1,868.40	0.00	
			Base	-7,525.36		1.075052	-2,282.53	-2,282.53	0.00	0.00
GERMANY Total										
	-413.000	-41,300,000.000	Local	-72,604,000.00	-72,490,829.35		-113,170.65	-113,170.65	0.00	
			Base				-138,254.94	-138,254.94	0.00	0.00
EURO CURRENCY Total										
	-413.000	-41,300,000.000	Local	-72,604,000.00	-72,490,829.35		-113,170.65	-113,170.65	0.00	
			Base				-138,254.94	-138,254.94	0.00	0.00
JAPANESE YEN								Exchange Rate:	103.255000	
ADI1NDMX1	JPN 10Y BOND(OSE) MAR21 XOSE 20210315							15 Mar 2021		

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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
-7.000	-700,000,000.000	Local	-1,063,440,000.00	-1,063,994,400.00	151.920000	554,400.00	554,400.00	0.00	
		Base	-10,299,162.27		1.471309	5,369.23	5,369.23	0.00	0.00
JAPANESE YEN Total									
-7.000	-700,000,000.000	Local	-1,063,440,000.00	-1,063,994,400.00		554,400.00	554,400.00	0.00	
		Base				5,369.23	5,369.23	0.00	0.00
US DOLLAR							Exchange Rate:	1.000000	
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021		
-598.000	-149,500,000.000	Local	-149,245,850.00	-149,055,831.70	99.830000	-190,018.30	-190,018.30	0.00	
		Base	-149,245,850.00		99.830000	-190,018.30	-190,018.30	0.00	0.00
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021		
-369.000	-92,250,000.000	Local	-92,056,275.00	-91,466,262.60	99.790000	-590,012.40	-585,399.90	-4,612.50	
		Base	-92,056,275.00		99.790000	-590,012.40	-585,399.90	-4,612.50	0.00
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021		
-439.000	-109,750,000.000	Local	-109,568,912.50	-108,847,715.60	99.835000	-721,196.90	-721,196.90	0.00	
		Base	-109,568,912.50		99.835000	-721,196.90	-721,196.90	0.00	0.00
ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322						22 Mar 2021		
-826.000	-82,600,000.000	Local	-114,052,531.25	-113,942,634.31	138.078125	-109,896.94	-19,553.19	-90,343.75	
		Base	-114,052,531.25		138.078125	-109,896.94	-19,553.19	-90,343.75	0.01
ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021		
-203.000	-40,600,000.000	Local	-44,858,242.09	-44,832,720.44	110.488281	-25,521.65	-20,764.14	-4,757.51	
		Base	-44,858,242.09		110.488281	-25,521.65	-20,764.14	-4,757.51	0.00
ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021		
-17.000	-1,700,000.000	Local	-2,658,109.38	-2,668,423.72	156.359375	10,314.34	14,033.09	-3,718.75	
		Base	-2,658,109.38		156.359375	10,314.34	14,033.09	-3,718.75	0.00
US DOLLAR Total									
-2,452.000	-476,400,000.000	Local	-512,439,920.22	-510,813,588.37		-1,626,331.85	-1,522,899.34	-103,432.51	
		Base				-1,626,331.85	-1,522,899.34	-103,432.51	0.01

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR

As of: *December 31, 2020* *View Date:* *January 4, 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											
		-2,878.000	-1,218,300,000.000	Base			-1,762,371.08		-1,658,387.79	-103,983.29	0.01

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Holdings - Futures Contracts

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WESTERN ASSET MANAGEMENT COMPANY
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As of: *December 31, 2020* *View Date:* *January 4, 2021*

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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											
		-120.000	-813,670,000.000	Base			-1,117,355.77		-1,400,091.86	282,736.09	0.03

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