Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	307,216.920	1.000000	307,216.92	1.000000	307,216.92	0.00	0.08
		Base		1.000000	307,216.92	1.000000	307,216.92	0.00	0.08
US DOLLAR Total									
		Local	307,216.920		307,216.92		307,216.92	0.00	0.08
		Base			307,216.92		307,216.92	0.00	0.08
CASH Total									
		Base	307,216.920		307,216.92		307,216.92	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.030085	31 Dec 2030		
		Local	5,129,445.070	100.000000	5,129,445.07	100.000000	5,129,445.07	0.00	1.33
		Base		100.000000	5,129,445.07	100.000000	5,129,445.07	0.00	1.33
9127962F5	TREASURY BILL 03/21 0.00000					0.010000	25 Mar 2021		
		Local	6,890,000.000	99.975909	6,888,340.13	99.983333	6,888,851.64	511.51	1.79
		Base		99.975909	6,888,340.13	99.983333	6,888,851.64	511.51	1.79
9127964D8	TREASURY BILL 02/21 0.00000					0.010000	18 Feb 2021		
		Local	3,330,000.000	99.988000	3,329,600.40	99.991875	3,329,729.44	129.04	0.86
		Base		99.988000	3,329,600.40	99.991875	3,329,729.44	129.04	0.86
9127964N6	TREASURY BILL 03/21 0.00000					0.010000	18 Mar 2021		
		Local	1,960,000.000	99.979417	1,959,596.57	99.985806	1,959,721.80	125.23	0.51
		Base		99.979417	1,959,596.57	99.985806	1,959,721.80	125.23	0.51
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
		Local	3,020,000.000	99.963945	3,018,911.13	99.972847	3,019,179.98	268.85	0.78
		Base		99.963945	3,018,911.13	99.972847	3,019,179.98	268.85	0.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796A58	TREASURY BILL 01/21 0.00000				0.010000	05 Jan 2021		
	350,000.000	Local	99.998889	349,996.11	99.999986	349,999.95	3.84	0.09
		Base	99.998889	349,996.11	99.999986	349,999.95	3.84	0.09
912796D97	CASH MGMT BILL 04/21 0.00000				0.010000	20 Apr 2021		
	860,000.000	Local	99.973750	859,774.25	99.976444	859,797.42	23.17	0.22
		Base	99.973750	859,774.25	99.976444	859,797.42	23.17	0.22
US DOLLAR Total								
	21,539,445.070	Local		21,535,663.66		21,536,725.30	1,061.64	5.58
		Base		21,535,663.66		21,536,725.30	1,061.64	5.58
CASH EQUIVALENT Total								
	21,539,445.070	Base		21,535,663.66		21,536,725.30	1,061.64	5.58
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	42,000.000	Local	87.139405	36,598.55	115.538073	48,525.99	11,927.44	0.01
		Base	87.139405	36,598.55	115.538073	48,525.99	11,927.44	0.01
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027		
	130,000.000	Local	104.109131	135,341.87	115.092806	149,620.65	14,278.78	0.04
		Base	104.109131	135,341.87	115.092806	149,620.65	14,278.78	0.04
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027		
	130,000.000	Local	100.131792	130,171.33	106.653796	138,649.93	8,478.60	0.04
		Base	100.131792	130,171.33	106.653796	138,649.93	8,478.60	0.04
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1				3.100000	01 Feb 2043		
	200,000.000	Local	99.226925	198,453.85	101.496822	202,993.64	4,539.79	0.05
		Base	99.226925	198,453.85	101.496822	202,993.64	4,539.79	0.05
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028		
	130,000.000	Local	99.880462	129,844.60	102.029363	132,638.17	2,793.57	0.03
		Base	99.880462	129,844.60	102.029363	132,638.17	2,793.57	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
		Local	10,000.000	102.562100	10,256.21	101.441859	10,144.19	-112.02	0.00
		Base		102.562100	10,256.21	101.441859	10,144.19	-112.02	0.00
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
		Local	133,000.000	88.538038	117,755.59	99.660526	132,548.50	14,792.91	0.03
		Base		88.538038	117,755.59	99.660526	132,548.50	14,792.91	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
		Local	106,000.000	99.987509	105,986.76	117.144348	124,173.01	18,186.25	0.03
		Base		99.987509	105,986.76	117.144348	124,173.01	18,186.25	0.03
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	30,000.000	106.770300	32,031.09	137.551906	41,265.57	9,234.48	0.01
		Base		106.770300	32,031.09	137.551906	41,265.57	9,234.48	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
		Local	50,000.000	105.983160	52,991.58	148.250394	74,125.20	21,133.62	0.02
		Base		105.983160	52,991.58	148.250394	74,125.20	21,133.62	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
		Local	110,000.000	97.555845	107,311.43	111.408764	122,549.64	15,238.21	0.03
		Base		97.555845	107,311.43	111.408764	122,549.64	15,238.21	0.03
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
		Local	20,000.000	106.575050	21,315.01	109.039595	21,807.92	492.91	0.01
		Base		106.575050	21,315.01	109.039595	21,807.92	492.91	0.01
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
		Local	230,000.000	99.937591	229,856.46	103.639983	238,371.96	8,515.50	0.06
		Base		99.937591	229,856.46	103.639983	238,371.96	8,515.50	0.06
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	50,000.000	99.898340	49,949.17	110.584919	55,292.46	5,343.29	0.01
		Base		99.898340	49,949.17	110.584919	55,292.46	5,343.29	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	160,000.000	99.999194	159,998.71	112.069561	179,311.30	19,312.59	0.05
		Base		99.999194	159,998.71	112.069561	179,311.30	19,312.59	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
		Local	240,000.000	99.991738	239,980.17	107.179578	257,230.99	17,250.82	0.07
		Base		99.991738	239,980.17	107.179578	257,230.99	17,250.82	0.07
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	100,000.000	115.750150	115,750.15	125.382116	125,382.12	9,631.97	0.03
		Base		115.750150	115,750.15	125.382116	125,382.12	9,631.97	0.03
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		Local	110,000.000	107.106273	117,816.90	111.517843	122,669.63	4,852.73	0.03
		Base		107.106273	117,816.90	111.517843	122,669.63	4,852.73	0.03
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
		Local	50,000.000	97.603540	48,801.77	112.694258	56,347.13	7,545.36	0.01
		Base		97.603540	48,801.77	112.694258	56,347.13	7,545.36	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
		Local	200,000.000	99.723630	199,447.26	108.238101	216,476.20	17,028.94	0.06
		Base		99.723630	199,447.26	108.238101	216,476.20	17,028.94	0.06
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		Local	10,000.000	99.702300	9,970.23	119.267368	11,926.74	1,956.51	0.00
		Base		99.702300	9,970.23	119.267368	11,926.74	1,956.51	0.00
00833LAA4	AFFIRM ASSET SECURITIZATION TR AFFRM 2020 A A 144A					2.100000	18 Feb 2025		
		Local	410,000.000	100.532066	412,181.47	100.569990	412,336.96	155.49	0.11
Original Face:		Base	410,000.000	100.532066	412,181.47	100.569990	412,336.96	155.49	0.11
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	50,000.000	99.072760	49,536.38	107.539799	53,769.90	4,233.52	0.01
		Base		99.072760	49,536.38	107.539799	53,769.90	4,233.52	0.01
01F012411	FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE					1.500000	16 Jan 2036		
		Local	1,700,000.000	102.387868	1,740,593.75	102.890625	1,749,140.63	8,546.88	0.45
Original Face:		Base	1,700,000.000	102.387868	1,740,593.75	102.890625	1,749,140.63	8,546.88	0.45
01F020612	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	14 Jan 2051		
		Local	3,100,000.000	103.438092	3,206,580.85	103.878906	3,220,246.09	13,665.24	0.83
Original Face:		Base	3,100,000.000	103.438092	3,206,580.85	103.878906	3,220,246.09	13,665.24	0.83

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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
01F020620	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	12 Feb 2051		
		Local	3,000,000.000	103.326042	3,099,781.26	103.703560	3,111,106.80	11,325.54	0.81
	Original Face:	Base	3,000,000.000	103.326042	3,099,781.26	103.703560	3,111,106.80	11,325.54	0.81
01F022618	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	14 Jan 2051		
		Local	2,800,000.000	104.890067	2,936,921.88	105.414062	2,951,593.74	14,671.86	0.77
	Original Face:	Base	2,800,000.000	104.890067	2,936,921.88	105.414062	2,951,593.74	14,671.86	0.77
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	14 Jan 2051		
		Local	200,000.000	104.773435	209,546.87	104.773437	209,546.87	0.00	0.05
	Original Face:	Base	200,000.000	104.773435	209,546.87	104.773437	209,546.87	0.00	0.05
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
		Local	40,000.000	99.736475	39,894.59	98.632808	39,453.12	-441.47	0.01
		Base		99.736475	39,894.59	98.632808	39,453.12	-441.47	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		Local	60,000.000	99.163267	59,497.96	95.443012	57,265.81	-2,232.15	0.01
		Base		99.163267	59,497.96	95.443012	57,265.81	-2,232.15	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	20,000.000	99.908900	19,981.78	100.224914	20,044.98	63.20	0.01
		Base		99.908900	19,981.78	100.224914	20,044.98	63.20	0.01
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	30,000.000	99.679067	29,903.72	99.942834	29,982.85	79.13	0.01
		Base		99.679067	29,903.72	99.942834	29,982.85	79.13	0.01
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
		Local	80,000.000	100.451925	80,361.54	101.441081	81,152.86	791.32	0.02
		Base		100.451925	80,361.54	101.441081	81,152.86	791.32	0.02
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.850000	09 Aug 2022		
		Local	10,000.000	100.889700	10,088.97	103.848144	10,384.81	295.84	0.00
		Base		100.889700	10,088.97	103.848144	10,384.81	295.84	0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
		Local	60,000.000	99.997717	59,998.63	103.435796	62,061.48	2,062.85	0.02
		Base		99.997717	59,998.63	103.435796	62,061.48	2,062.85	0.02

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02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
		Local	40,000.000	99.931825	39,972.73	109.198648	43,679.46	3,706.73	0.01
		Base		99.931825	39,972.73	109.198648	43,679.46	3,706.73	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
		Local	260,000.000	100.447265	261,162.89	116.107038	301,878.30	40,715.41	0.08
		Base		100.447265	261,162.89	116.107038	301,878.30	40,715.41	0.08
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
		Local	160,000.000	106.440156	170,304.25	119.809674	191,695.48	21,391.23	0.05
		Base		106.440156	170,304.25	119.809674	191,695.48	21,391.23	0.05
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	230,000.000	134.689296	309,785.38	140.095891	322,220.55	12,435.17	0.08
		Base		134.689296	309,785.38	140.095891	322,220.55	12,435.17	0.08
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	50,000.000	101.269660	50,634.83	140.398970	70,199.49	19,564.66	0.02
		Base		101.269660	50,634.83	140.398970	70,199.49	19,564.66	0.02
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		Local	20,000.000	99.963200	19,992.64	106.248502	21,249.70	1,257.06	0.01
		Base		99.963200	19,992.64	106.248502	21,249.70	1,257.06	0.01
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
		Local	10,000.000	116.314200	11,631.42	146.700507	14,670.05	3,038.63	0.00
		Base		116.314200	11,631.42	146.700507	14,670.05	3,038.63	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
		Local	110,000.000	96.638091	106,301.90	113.856390	125,242.03	18,940.13	0.03
		Base		96.638091	106,301.90	113.856390	125,242.03	18,940.13	0.03
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	100,000.000	96.797690	96,797.69	124.746926	124,746.93	27,949.24	0.03
		Base		96.797690	96,797.69	124.746926	124,746.93	27,949.24	0.03
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
		Local	20,000.000	140.332000	28,066.40	142.493354	28,498.67	432.27	0.01
		Base		140.332000	28,066.40	142.493354	28,498.67	432.27	0.01

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023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
		Local	80,000.000	99.965438	79,972.35	101.466814	81,173.45	1,201.10	0.02
		Base		99.965438	79,972.35	101.466814	81,173.45	1,201.10	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	100,000.000	99.992390	99,992.39	102.014077	102,014.08	2,021.69	0.03
		Base		99.992390	99,992.39	102.014077	102,014.08	2,021.69	0.03
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	90,000.000	99.895000	89,905.50	101.700878	91,530.79	1,625.29	0.02
		Base		99.895000	89,905.50	101.700878	91,530.79	1,625.29	0.02
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	420,000.000	101.701112	427,144.67	103.757071	435,779.70	8,635.03	0.11
		Base		101.701112	427,144.67	103.757071	435,779.70	8,635.03	0.11
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
		Local	210,000.000	99.121729	208,155.63	103.726000	217,824.60	9,668.97	0.06
		Base		99.121729	208,155.63	103.726000	217,824.60	9,668.97	0.06
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
		Local	40,000.000	98.068075	39,227.23	104.383990	41,753.60	2,526.37	0.01
		Base		98.068075	39,227.23	104.383990	41,753.60	2,526.37	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
		Local	30,000.000	100.547767	30,164.33	110.963774	33,289.13	3,124.80	0.01
		Base		100.547767	30,164.33	110.963774	33,289.13	3,124.80	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	250,000.000	99.765408	249,413.52	106.680472	266,701.18	17,287.66	0.07
		Base		99.765408	249,413.52	106.680472	266,701.18	17,287.66	0.07
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
		Local	40,000.000	100.431250	40,172.50	107.499658	42,999.86	2,827.36	0.01
		Base		100.431250	40,172.50	107.499658	42,999.86	2,827.36	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	14 Dec 2050		
		Local	0.000	0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		250,000.000	Local	99.854960	249,637.40	117.964559	294,911.40	45,274.00	0.08
			Base	99.854960	249,637.40	117.964559	294,911.40	45,274.00	0.08
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
		70,000.000	Local	95.875086	67,112.56	113.036971	79,125.88	12,013.32	0.02
			Base	95.875086	67,112.56	113.036971	79,125.88	12,013.32	0.02
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		20,000.000	Local	95.720000	19,144.00	130.023060	26,004.61	6,860.61	0.01
			Base	95.720000	19,144.00	130.023060	26,004.61	6,860.61	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		120,000.000	Local	100.627892	120,753.47	142.187311	170,624.77	49,871.30	0.04
			Base	100.627892	120,753.47	142.187311	170,624.77	49,871.30	0.04
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15					4.150000	23 Jan 2025		
		40,000.000	Local	99.929675	39,971.87	113.868997	45,547.60	5,575.73	0.01
			Base	99.929675	39,971.87	113.868997	45,547.60	5,575.73	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
		250,000.000	Local	98.222180	245,555.45	117.895954	294,739.89	49,184.44	0.08
			Base	98.222180	245,555.45	117.895954	294,739.89	49,184.44	0.08
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		30,000.000	Local	100.332300	30,099.69	123.489559	37,046.87	6,947.18	0.01
			Base	100.332300	30,099.69	123.489559	37,046.87	6,947.18	0.01
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		100,000.000	Local	99.938490	99,938.49	122.695313	122,695.31	22,756.82	0.03
			Base	99.938490	99,938.49	122.695313	122,695.31	22,756.82	0.03
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		260,000.000	Local	106.157000	276,008.20	126.225983	328,187.56	52,179.36	0.09
			Base	106.157000	276,008.20	126.225983	328,187.56	52,179.36	0.09
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		30,000.000	Local	99.803000	29,940.90	115.836317	34,750.90	4,810.00	0.01
			Base	99.803000	29,940.90	115.836317	34,750.90	4,810.00	0.01

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036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
		Local	100,000.000	96.006950	96,006.95	115.317099	115,317.10	19,310.15	0.03
		Base		96.006950	96,006.95	115.317099	115,317.10	19,310.15	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	20,000.000	99.980750	19,996.15	110.182748	22,036.55	2,040.40	0.01
		Base		99.980750	19,996.15	110.182748	22,036.55	2,040.40	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
		Local	40,000.000	98.765950	39,506.38	104.761225	41,904.49	2,398.11	0.01
		Base		98.765950	39,506.38	104.761225	41,904.49	2,398.11	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		Local	110,000.000	102.862791	113,149.07	107.784000	118,562.40	5,413.33	0.03
		Base		102.862791	113,149.07	107.784000	118,562.40	5,413.33	0.03
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
		Local	18,000.000	99.788500	17,961.93	100.750000	18,135.00	173.07	0.00
		Base		99.788500	17,961.93	100.750000	18,135.00	173.07	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
		Local	440,000.000	94.308614	414,957.90	103.686500	456,220.60	41,262.70	0.12
		Base		94.308614	414,957.90	103.686500	456,220.60	41,262.70	0.12
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	170,000.000	88.370394	150,229.67	98.663000	167,727.10	17,497.43	0.04
		Base		88.370394	150,229.67	98.663000	167,727.10	17,497.43	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
		Local	290,000.000	94.328717	273,553.28	109.151301	316,538.77	42,985.49	0.08
		Base		94.328717	273,553.28	109.151301	316,538.77	42,985.49	0.08
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
		Local	70,000.000	94.783614	66,348.53	128.596476	90,017.53	23,669.00	0.02
		Base		94.783614	66,348.53	128.596476	90,017.53	23,669.00	0.02
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	170,000.000	100.334618	170,568.85	102.836487	174,822.03	4,253.18	0.05
		Base		100.334618	170,568.85	102.836487	174,822.03	4,253.18	0.05

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
		Local	488,775.000	100.000000	488,775.00	98.632000	482,088.56	-6,686.44	0.12
Original Face:		Base	490,000.000	100.000000	488,775.00	98.632000	482,088.56	-6,686.44	0.12
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
		Local	190,000.000	99.637863	189,311.94	103.775798	197,174.02	7,862.08	0.05
		Base		99.637863	189,311.94	103.775798	197,174.02	7,862.08	0.05
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.25					7.250000	15 Oct 2039		
		Local	50,000.000	116.216840	58,108.42	140.312000	70,156.00	12,047.58	0.02
		Base		116.216840	58,108.42	140.312000	70,156.00	12,047.58	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
		Local	210,000.000	101.448376	213,041.59	107.914812	226,621.11	13,579.52	0.06
		Base		101.448376	213,041.59	107.914812	226,621.11	13,579.52	0.06
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
		Local	519,000.000	100.596940	522,098.12	106.771600	554,144.60	32,046.48	0.14
Original Face:		Base	519,000.000	100.596940	522,098.12	106.771600	554,144.60	32,046.48	0.14
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	150,000.000	108.967780	163,451.67	111.347889	167,021.83	3,570.16	0.04
		Base		108.967780	163,451.67	111.347889	167,021.83	3,570.16	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
		Local	130,000.000	110.505262	143,656.84	147.092737	191,220.56	47,563.72	0.05
		Base		110.505262	143,656.84	147.092737	191,220.56	47,563.72	0.05
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					1.408630	15 Jul 2035		
		Local	260,000.000	99.889062	259,711.56	97.242340	252,830.08	-6,881.48	0.07
Original Face:		Base	260,000.000	99.889062	259,711.56	97.242340	252,830.08	-6,881.48	0.07
056059AA6	BX TRUST BX 2018 IND A 144A					0.909000	15 Nov 2035		
		Local	583,780.540	100.000000	583,780.54	99.968710	583,597.88	-182.66	0.15
Original Face:		Base	1,480,000.000	100.000000	583,780.54	99.968710	583,597.88	-182.66	0.15
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
		Local	400,000.000	101.219610	404,878.44	106.752471	427,009.88	22,131.44	0.11
		Base		101.219610	404,878.44	106.752471	427,009.88	22,131.44	0.11

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06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
		Local	90,000.000	100.856267	90,770.64	106.021000	95,418.90	4,648.26	0.02
		Base		100.856267	90,770.64	106.021000	95,418.90	4,648.26	0.02
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		Local	200,000.000	104.869825	209,739.65	140.369718	280,739.44	70,999.79	0.07
		Base		104.869825	209,739.65	140.369718	280,739.44	70,999.79	0.07
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
		Local	710,000.000	99.769897	708,366.27	117.296746	832,806.90	124,440.63	0.22
		Base		99.769897	708,366.27	117.296746	832,806.90	124,440.63	0.22
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
		Local	10,000.000	101.719300	10,171.93	116.554953	11,655.50	1,483.57	0.00
		Base		101.719300	10,171.93	116.554953	11,655.50	1,483.57	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
		Local	110,000.000	100.046209	110,050.83	113.602018	124,962.22	14,911.39	0.03
		Base		100.046209	110,050.83	113.602018	124,962.22	14,911.39	0.03
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	60,000.000	98.066783	58,840.07	105.251000	63,150.60	4,310.53	0.02
		Base		98.066783	58,840.07	105.251000	63,150.60	4,310.53	0.02
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
		Local	150,000.000	93.913807	140,870.71	112.954409	169,431.61	28,560.90	0.04
		Base		93.913807	140,870.71	112.954409	169,431.61	28,560.90	0.04
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
		Local	30,000.000	100.000000	30,000.00	106.828965	32,048.69	2,048.69	0.01
		Base		100.000000	30,000.00	106.828965	32,048.69	2,048.69	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
		Local	150,000.000	100.970200	151,455.30	119.074577	178,611.87	27,156.57	0.05
		Base		100.970200	151,455.30	119.074577	178,611.87	27,156.57	0.05
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		Local	70,000.000	100.000000	70,000.00	117.783227	82,448.26	12,448.26	0.02
		Base		100.000000	70,000.00	117.783227	82,448.26	12,448.26	0.02

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06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		Local	340,000.000	107.799132	366,517.05	126.286850	429,375.29	62,858.24	0.11
		Base		107.799132	366,517.05	126.286850	429,375.29	62,858.24	0.11
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		Local	580,000.000	104.911712	608,487.93	107.175839	621,619.87	13,131.94	0.16
		Base		104.911712	608,487.93	107.175839	621,619.87	13,131.94	0.16
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
		Local	160,000.000	100.000000	160,000.00	102.133097	163,412.96	3,412.96	0.04
		Base		100.000000	160,000.00	102.133097	163,412.96	3,412.96	0.04
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
		Local	30,000.000	100.501633	30,150.49	110.886680	33,266.00	3,115.51	0.01
Original Face:		Base	30,000.000	100.501633	30,150.49	110.886680	33,266.00	3,115.51	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		Local	130,000.000	99.933900	129,914.07	104.982638	136,477.43	6,563.36	0.04
		Base		99.933900	129,914.07	104.982638	136,477.43	6,563.36	0.04
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
		Local	40,000.000	99.967050	39,986.82	104.547476	41,818.99	1,832.17	0.01
		Base		99.967050	39,986.82	104.547476	41,818.99	1,832.17	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	70,000.000	99.802029	69,861.42	102.605259	71,823.68	1,962.26	0.02
		Base		99.802029	69,861.42	102.605259	71,823.68	1,962.26	0.02
06540WBG7	BANK BANK 2019 BN19 C					4.033562	15 Aug 2061		
		Local	210,000.000	104.366171	219,168.96	106.027560	222,657.88	3,488.92	0.06
Original Face:		Base	210,000.000	104.366171	219,168.96	106.027560	222,657.88	3,488.92	0.06
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	200,000.000	113.822870	227,645.74	119.958395	239,916.79	12,271.05	0.06
		Base		113.822870	227,645.74	119.958395	239,916.79	12,271.05	0.06
06739GCR8	BARCLAYS BANK PLC SR UNSECURED 05/22 1.7					1.700000	12 May 2022		
		Local	200,000.000	99.943880	199,887.76	101.768515	203,537.03	3,649.27	0.05
		Base		99.943880	199,887.76	101.768515	203,537.03	3,649.27	0.05

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067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
		Local	20,000.000	107.522450	21,504.49	137.932277	27,586.46	6,081.97	0.01
		Base		107.522450	21,504.49	137.932277	27,586.46	6,081.97	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		Local	140,000.000	109.900571	153,860.80	143.973342	201,562.68	47,701.88	0.05
		Base		109.900571	153,860.80	143.973342	201,562.68	47,701.88	0.05
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		Local	5,000.000	103.366000	5,168.30	110.868599	5,543.43	375.13	0.00
		Base		103.366000	5,168.30	110.868599	5,543.43	375.13	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	8,000.000	108.804875	8,704.39	129.081304	10,326.50	1,622.11	0.00
		Base		108.804875	8,704.39	129.081304	10,326.50	1,622.11	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
		Local	220,000.000	97.802627	215,165.78	108.707466	239,156.43	23,990.65	0.06
		Base		97.802627	215,165.78	108.707466	239,156.43	23,990.65	0.06
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
		Local	120,000.000	99.012542	118,815.05	132.839948	159,407.94	40,592.89	0.04
		Base		99.012542	118,815.05	132.839948	159,407.94	40,592.89	0.04
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
		Local	230,000.000	100.000000	230,000.00	111.142959	255,628.81	25,628.81	0.07
		Base		100.000000	230,000.00	111.142959	255,628.81	25,628.81	0.07
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
		Local	200,000.000	100.325985	200,651.97	124.019293	248,038.59	47,386.62	0.06
		Base		100.325985	200,651.97	124.019293	248,038.59	47,386.62	0.06
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
		Local	400,000.000	101.787730	407,150.92	104.663170	418,652.68	11,501.76	0.11
		Base		101.787730	407,150.92	104.663170	418,652.68	11,501.76	0.11
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
		Local	50,000.000	97.313060	48,656.53	103.926888	51,963.44	3,306.91	0.01
		Base		97.313060	48,656.53	103.926888	51,963.44	3,306.91	0.01

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097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
		50,000.000	Local	98.962620	49,481.31	105.563428	52,781.71	3,300.40	0.01
			Base	98.962620	49,481.31	105.563428	52,781.71	3,300.40	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
		40,000.000	Local	99.963250	39,985.30	107.079566	42,831.83	2,846.53	0.01
			Base	99.963250	39,985.30	107.079566	42,831.83	2,846.53	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		20,000.000	Local	99.776950	19,955.39	104.014706	20,802.94	847.55	0.01
			Base	99.776950	19,955.39	104.014706	20,802.94	847.55	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		130,000.000	Local	100.395731	130,514.45	102.550471	133,315.61	2,801.16	0.03
			Base	100.395731	130,514.45	102.550471	133,315.61	2,801.16	0.03
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		40,000.000	Local	99.176550	39,670.62	105.158985	42,063.59	2,392.97	0.01
			Base	99.176550	39,670.62	105.158985	42,063.59	2,392.97	0.01
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
		220,000.000	Local	100.000000	220,000.00	113.990765	250,779.68	30,779.68	0.07
			Base	100.000000	220,000.00	113.990765	250,779.68	30,779.68	0.07
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		90,000.000	Local	100.000000	90,000.00	129.772068	116,794.86	26,794.86	0.03
			Base	100.000000	90,000.00	129.772068	116,794.86	26,794.86	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		300,000.000	Local	105.896337	317,689.01	137.814505	413,443.52	95,754.51	0.11
			Base	105.896337	317,689.01	137.814505	413,443.52	95,754.51	0.11
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		40,000.000	Local	100.000000	40,000.00	141.859391	56,743.76	16,743.76	0.01
			Base	100.000000	40,000.00	141.859391	56,743.76	16,743.76	0.01
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		210,000.000	Local	105.628362	221,819.56	121.025146	254,152.81	32,333.25	0.07
			Base	105.628362	221,819.56	121.025146	254,152.81	32,333.25	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
			10,000.000	Local 102.732000	10,273.20	109.283845	10,928.38	655.18	0.00
				Base 102.732000	10,273.20	109.283845	10,928.38	655.18	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
			220,000.000	Local 96.274523	211,803.95	110.715855	243,574.88	31,770.93	0.06
				Base 96.274523	211,803.95	110.715855	243,574.88	31,770.93	0.06
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
			50,000.000	Local 99.089560	49,544.78	107.244518	53,622.26	4,077.48	0.01
				Base 99.089560	49,544.78	107.244518	53,622.26	4,077.48	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
			60,000.000	Local 100.008817	60,005.29	112.116010	67,269.61	7,264.32	0.02
				Base 100.008817	60,005.29	112.116010	67,269.61	7,264.32	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
			180,000.000	Local 98.725200	177,705.36	102.673102	184,811.58	7,106.22	0.05
				Base 98.725200	177,705.36	102.673102	184,811.58	7,106.22	0.05
10373QBH2	BP CAP MARKETS AMERICA COMPANY GUAR 04/23 2.937					2.937000	06 Apr 2023		
			10,000.000	Local 100.626100	10,062.61	105.533201	10,553.32	490.71	0.00
				Base 100.626100	10,062.61	105.533201	10,553.32	490.71	0.00
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
			140,000.000	Local 108.769721	152,277.61	116.496165	163,094.63	10,817.02	0.04
				Base 108.769721	152,277.61	116.496165	163,094.63	10,817.02	0.04
110122CL0	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6					2.600000	16 May 2022		
			70,000.000	Local 99.874343	69,912.04	103.183191	72,228.23	2,316.19	0.02
				Base 99.874343	69,912.04	103.183191	72,228.23	2,316.19	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
			160,000.000	Local 100.483044	160,772.87	108.525528	173,640.84	12,867.97	0.05
				Base 100.483044	160,772.87	108.525528	173,640.84	12,867.97	0.05
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
			60,000.000	Local 99.785267	59,871.16	112.513272	67,507.96	7,636.80	0.02
				Base 99.785267	59,871.16	112.513272	67,507.96	7,636.80	0.02

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110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
		Local	200,000.000	106.497355	212,994.71	116.416089	232,832.18	19,837.47	0.06
		Base		106.497355	212,994.71	116.416089	232,832.18	19,837.47	0.06
110122CV8	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
		Local	10,000.000	100.150600	10,015.06	101.088154	10,108.82	93.76	0.00
		Base		100.150600	10,015.06	101.088154	10,108.82	93.76	0.00
110122DC9	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
		Local	420,000.000	105.980552	445,118.32	114.079096	479,132.20	34,013.88	0.12
		Base		105.980552	445,118.32	114.079096	479,132.20	34,013.88	0.12
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
		Local	100,000.000	126.780250	126,780.25	144.638264	144,638.26	17,858.01	0.04
		Base		126.780250	126,780.25	144.638264	144,638.26	17,858.01	0.04
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
		Local	70,000.000	113.895514	79,726.86	115.776221	81,043.35	1,316.49	0.02
		Base		113.895514	79,726.86	115.776221	81,043.35	1,316.49	0.02
11135FAV3	BROADCOM INC COMPANY GUAR 11/23 2.25					2.250000	15 Nov 2023		
		Local	100,000.000	99.991790	99,991.79	104.438439	104,438.44	4,446.65	0.03
		Base		99.991790	99,991.79	104.438439	104,438.44	4,446.65	0.03
11135FBB6	BROADCOM INC COMPANY GUAR 11/25 3.15					3.150000	15 Nov 2025		
		Local	220,000.000	102.826845	226,219.06	109.195169	240,229.37	14,010.31	0.06
		Base		102.826845	226,219.06	109.195169	240,229.37	14,010.31	0.06
11135FBC4	BROADCOM INC COMPANY GUAR 04/25 4.7					4.700000	15 Apr 2025		
		Local	180,000.000	103.956900	187,122.42	114.596773	206,274.19	19,151.77	0.05
		Base		103.956900	187,122.42	114.596773	206,274.19	19,151.77	0.05
12433AAA7	BX TRUST BX 2020 FOX A 144A					1.141000	15 Nov 2032		
		Local	730,000.000	100.000000	730,000.00	100.160340	731,170.48	1,170.48	0.19
Original Face:		Base	730,000.000	100.000000	730,000.00	100.160340	731,170.48	1,170.48	0.19
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					0.921274	13 Nov 2050		
		Local	1,011,760.510	4.231000	42,807.59	4.129820	41,783.89	-1,023.70	0.01
Original Face:		Base	1,070,000.000	4.231000	42,807.59	4.129820	41,783.89	-1,023.70	0.01

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12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349000	10 May 2050		
		Local	24,000.000	102.669625	24,640.71	107.749830	25,859.96	1,219.25	0.01
Original Face:		Base	24,000.000	102.669625	24,640.71	107.749830	25,859.96	1,219.25	0.01
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
		Local	20,000.000	105.210600	21,042.12	108.107021	21,621.40	579.28	0.01
		Base		105.210600	21,042.12	108.107021	21,621.40	579.28	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	200,000.000	118.868355	237,736.71	120.868692	241,737.38	4,000.67	0.06
		Base		118.868355	237,736.71	120.868692	241,737.38	4,000.67	0.06
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	150,000.000	132.191993	198,287.99	137.513635	206,270.45	7,982.46	0.05
		Base		132.191993	198,287.99	137.513635	206,270.45	7,982.46	0.05
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
		Local	1,170,000.000	102.809526	1,202,871.45	119.658530	1,400,004.80	197,133.35	0.36
Original Face:		Base	1,170,000.000	102.809526	1,202,871.45	119.658530	1,400,004.80	197,133.35	0.36
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A					3.023000	25 Aug 2060		
		Local	245,058.330	99.998470	245,054.58	100.284780	245,756.21	701.63	0.06
Original Face:		Base	250,000.000	99.998470	245,054.58	100.284780	245,756.21	701.63	0.06
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
		Local	390,000.000	96.854267	377,731.64	107.657675	419,864.93	42,133.29	0.11
		Base		96.854267	377,731.64	107.657675	419,864.93	42,133.29	0.11
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.616710	10 Oct 2048		
		Local	57,000.000	102.884842	58,644.36	102.371560	58,351.79	-292.57	0.02
Original Face:		Base	57,000.000	102.884842	58,644.36	102.371560	58,351.79	-292.57	0.02
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A					2.000000	25 Jan 2060		
		Local	234,136.440	103.187701	241,600.01	102.859800	240,832.27	-767.74	0.06
Original Face:		Base	250,000.000	103.187701	241,600.01	102.859800	240,832.27	-767.74	0.06
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					1.391000	15 Jan 2034		
		Local	850,000.000	100.000000	850,000.00	99.041900	841,856.15	-8,143.85	0.22
Original Face:		Base	850,000.000	100.000000	850,000.00	99.041900	841,856.15	-8,143.85	0.22

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12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
		210,000.000	Local	102.973081	216,243.47	104.293130	219,015.57	2,772.10	0.06
Original Face:		210,000.000	Base	102.973081	216,243.47	104.293130	219,015.57	2,772.10	0.06
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		50,000.000	Local	103.291620	51,645.81	113.250965	56,625.48	4,979.67	0.01
			Base	103.291620	51,645.81	113.250965	56,625.48	4,979.67	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		10,000.000	Local	115.089700	11,508.97	134.636137	13,463.61	1,954.64	0.00
			Base	115.089700	11,508.97	134.636137	13,463.61	1,954.64	0.00
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		60,000.000	Local	99.523150	59,713.89	106.981792	64,189.08	4,475.19	0.02
			Base	99.523150	59,713.89	106.981792	64,189.08	4,475.19	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		311,000.000	Local	98.947621	307,727.10	118.996077	370,077.80	62,350.70	0.10
			Base	98.947621	307,727.10	118.996077	370,077.80	62,350.70	0.10
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		100,000.000	Local	121.704100	121,704.10	126.698065	126,698.07	4,993.97	0.03
			Base	121.704100	121,704.10	126.698065	126,698.07	4,993.97	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		140,000.000	Local	106.866957	149,613.74	135.527846	189,738.98	40,125.24	0.05
			Base	106.866957	149,613.74	135.527846	189,738.98	40,125.24	0.05
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		20,000.000	Local	99.839150	19,967.83	113.797533	22,759.51	2,791.68	0.01
			Base	99.839150	19,967.83	113.797533	22,759.51	2,791.68	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
		40,000.000	Local	99.791100	39,916.44	116.377257	46,550.90	6,634.46	0.01
			Base	99.791100	39,916.44	116.377257	46,550.90	6,634.46	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
		20,000.000	Local	98.355300	19,671.06	119.963480	23,992.70	4,321.64	0.01
			Base	98.355300	19,671.06	119.963480	23,992.70	4,321.64	0.01

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126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
		Local	140,000.000	113.131829	158,384.56	125.088771	175,124.28	16,739.72	0.05
		Base		113.131829	158,384.56	125.088771	175,124.28	16,739.72	0.05
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
		Local	150,000.000	97.563160	146,344.74	101.165393	151,748.09	5,403.35	0.04
		Base		97.563160	146,344.74	101.165393	151,748.09	5,403.35	0.04
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					0.338630	15 Jul 2035		
		Local	32,363.220	95.781755	30,998.06	96.873650	31,351.43	353.37	0.01
Original Face:		Base	2,010,000.000	95.781755	30,998.06	96.873650	31,351.43	353.37	0.01
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
		Local	180,000.000	102.608400	184,695.12	109.513554	197,124.40	12,429.28	0.05
		Base		102.608400	184,695.12	109.513554	197,124.40	12,429.28	0.05
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	150,000.000	107.337380	161,006.07	112.845765	169,268.65	8,262.58	0.04
		Base		107.337380	161,006.07	112.845765	169,268.65	8,262.58	0.04
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
		Local	70,000.000	99.953671	69,967.57	101.322242	70,925.57	958.00	0.02
		Base		99.953671	69,967.57	101.322242	70,925.57	958.00	0.02
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
		Local	70,000.000	100.096400	70,067.48	102.496558	71,747.59	1,680.11	0.02
		Base		100.096400	70,067.48	102.496558	71,747.59	1,680.11	0.02
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	10,000.000	99.870700	9,987.07	107.442184	10,744.22	757.15	0.00
		Base		99.870700	9,987.07	107.442184	10,744.22	757.15	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	20,000.000	100.179550	20,035.91	106.941318	21,388.26	1,352.35	0.01
		Base		100.179550	20,035.91	106.941318	21,388.26	1,352.35	0.01
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
		Local	20,000.000	101.614750	20,322.95	109.702794	21,940.56	1,617.61	0.01
		Base		101.614750	20,322.95	109.702794	21,940.56	1,617.61	0.01

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14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
		Local	10,000.000	101.731600	10,173.16	111.902142	11,190.21	1,017.05	0.00
		Base		101.731600	10,173.16	111.902142	11,190.21	1,017.05	0.00
152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.205465	25 Sep 2034		
		Local	568,695.550	100.863168	573,604.35	101.582530	577,695.33	4,090.98	0.15
Original Face:		Base	2,960,000.000	100.863168	573,604.35	101.582530	577,695.33	4,090.98	0.15
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		Local	100,000.000	111.145250	111,145.25	116.144796	116,144.80	4,999.55	0.03
		Base		111.145250	111,145.25	116.144796	116,144.80	4,999.55	0.03
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		Local	50,000.000	95.847960	47,923.98	115.372734	57,686.37	9,762.39	0.01
		Base		95.847960	47,923.98	115.372734	57,686.37	9,762.39	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
		Local	170,000.000	95.683865	162,662.57	124.894231	212,320.19	49,657.62	0.06
		Base		95.683865	162,662.57	124.894231	212,320.19	49,657.62	0.06
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		Local	700,000.000	106.843170	747,902.19	121.586358	851,104.51	103,202.32	0.22
		Base		106.843170	747,902.19	121.586358	851,104.51	103,202.32	0.22
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
		Local	30,000.000	101.109900	30,332.97	119.440008	35,832.00	5,499.03	0.01
		Base		101.109900	30,332.97	119.440008	35,832.00	5,499.03	0.01
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	20,000.000	99.832300	19,966.46	110.947196	22,189.44	2,222.98	0.01
		Base		99.832300	19,966.46	110.947196	22,189.44	2,222.98	0.01
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
		Local	80,000.000	100.015500	80,012.40	103.997966	83,198.37	3,185.97	0.02
		Base		100.015500	80,012.40	103.997966	83,198.37	3,185.97	0.02
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
		Local	30,000.000	100.371833	30,111.55	106.049000	31,814.70	1,703.15	0.01
		Base		100.371833	30,111.55	106.049000	31,814.70	1,703.15	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764BZ2	CHEVRON CORP SR UNSECURED 05/40 2.978					2.978000	11 May 2040		
		Local	70,000.000	100.000000	70,000.00	110.707306	77,495.11	7,495.11	0.02
		Base		100.000000	70,000.00	110.707306	77,495.11	7,495.11	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	90,000.000	100.217100	90,195.39	111.628356	100,465.52	10,270.13	0.03
		Base		100.217100	90,195.39	111.628356	100,465.52	10,270.13	0.03
168863CE6	REPUBLIC OF CHILE SR UNSECURED 06/47 3.86					3.860000	21 Jun 2047		
		Local	400,000.000	121.394445	485,577.78	121.750000	487,000.00	1,422.22	0.13
		Base		121.394445	485,577.78	121.750000	487,000.00	1,422.22	0.13
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	280,000.000	95.817339	268,288.55	110.213764	308,598.54	40,309.99	0.08
		Base		95.817339	268,288.55	110.213764	308,598.54	40,309.99	0.08
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
		Local	60,000.000	99.307433	59,584.46	102.927614	61,756.57	2,172.11	0.02
		Base		99.307433	59,584.46	102.927614	61,756.57	2,172.11	0.02
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	70,000.000	98.665014	69,065.51	115.218262	80,652.78	11,587.27	0.02
		Base		98.665014	69,065.51	115.218262	80,652.78	11,587.27	0.02
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	160,000.000	157.554763	252,087.62	178.753639	286,005.82	33,918.20	0.07
		Base		157.554763	252,087.62	178.753639	286,005.82	33,918.20	0.07
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	200,000.000	103.958750	207,917.50	120.163360	240,326.72	32,409.22	0.06
		Base		103.958750	207,917.50	120.163360	240,326.72	32,409.22	0.06
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
		Local	35,000.000	109.394714	38,288.15	133.847028	46,846.46	8,558.31	0.01
		Base		109.394714	38,288.15	133.847028	46,846.46	8,558.31	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
		Local	100,000.000	100.606880	100,606.88	118.213818	118,213.82	17,606.94	0.03
		Base		100.606880	100,606.88	118.213818	118,213.82	17,606.94	0.03

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172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	50,000.000	100.000000	50,000.00	113.055468	56,527.73	6,527.73	0.01
		Base		100.000000	50,000.00	113.055468	56,527.73	6,527.73	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
		Local	610,000.000	97.701779	595,980.85	117.288404	715,459.26	119,478.41	0.19
		Base		97.701779	595,980.85	117.288404	715,459.26	119,478.41	0.19
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		Local	260,000.000	99.403358	258,448.73	138.043272	358,912.51	100,463.78	0.09
		Base		99.403358	258,448.73	138.043272	358,912.51	100,463.78	0.09
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
		Local	90,000.000	100.000000	90,000.00	121.265709	109,139.14	19,139.14	0.03
		Base		100.000000	90,000.00	121.265709	109,139.14	19,139.14	0.03
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	50,000.000	104.026340	52,013.17	109.256207	54,628.10	2,614.93	0.01
		Base		104.026340	52,013.17	109.256207	54,628.10	2,614.93	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
		Local	80,000.000	100.000000	80,000.00	103.011096	82,408.88	2,408.88	0.02
		Base		100.000000	80,000.00	103.011096	82,408.88	2,408.88	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	220,000.000	103.782927	228,322.44	106.586017	234,489.24	6,166.80	0.06
		Base		103.782927	228,322.44	106.586017	234,489.24	6,166.80	0.06
191216CN8	COCA COLA CO/THE SR UNSECURED 03/25 2.95					2.950000	25 Mar 2025		
		Local	40,000.000	107.768925	43,107.57	110.225749	44,090.30	982.73	0.01
		Base		107.768925	43,107.57	110.225749	44,090.30	982.73	0.01
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
		Local	30,000.000	113.670633	34,101.19	114.694335	34,408.30	307.11	0.01
		Base		113.670633	34,101.19	114.694335	34,408.30	307.11	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
		Local	80,000.000	100.433013	80,346.41	103.292472	82,633.98	2,287.57	0.02
		Base		100.433013	80,346.41	103.292472	82,633.98	2,287.57	0.02

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191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	120,000.000	102.487275	122,984.73	106.514578	127,817.49	4,832.76	0.03
		Base		102.487275	122,984.73	106.514578	127,817.49	4,832.76	0.03
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		Local	60,000.000	96.868667	58,121.20	105.521115	63,312.67	5,191.47	0.02
		Base		96.868667	58,121.20	105.521115	63,312.67	5,191.47	0.02
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
		Local	40,000.000	99.389900	39,755.96	103.050720	41,220.29	1,464.33	0.01
		Base		99.389900	39,755.96	103.050720	41,220.29	1,464.33	0.01
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A					1.041000	15 Nov 2037		
		Local	650,000.000	100.000000	650,000.00	100.336210	652,185.37	2,185.37	0.17
	Original Face:	Base	650,000.000	100.000000	650,000.00	100.336210	652,185.37	2,185.37	0.17
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
		Local	650,000.000	99.713186	648,135.71	126.930000	825,045.00	176,909.29	0.21
		Base		99.713186	648,135.71	126.930000	825,045.00	176,909.29	0.21
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
		Local	10,000.000	127.127700	12,712.77	153.548620	15,354.86	2,642.09	0.00
		Base		127.127700	12,712.77	153.548620	15,354.86	2,642.09	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
		Local	10,000.000	120.711500	12,071.15	143.563571	14,356.36	2,285.21	0.00
		Base		120.711500	12,071.15	143.563571	14,356.36	2,285.21	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		Local	40,000.000	105.122650	42,049.06	111.646303	44,658.52	2,609.46	0.01
		Base		105.122650	42,049.06	111.646303	44,658.52	2,609.46	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		Local	10,000.000	107.831500	10,783.15	115.126812	11,512.68	729.53	0.00
		Base		107.831500	10,783.15	115.126812	11,512.68	729.53	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
		Local	60,000.000	95.688817	57,413.29	107.600944	64,560.57	7,147.28	0.02
		Base		95.688817	57,413.29	107.600944	64,560.57	7,147.28	0.02

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20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		Local	10,000.000	112.843300	11,284.33	125.980516	12,598.05	1,313.72	0.00
		Base		112.843300	11,284.33	125.980516	12,598.05	1,313.72	0.00
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
		Local	20,000.000	127.268400	25,453.68	139.713473	27,942.69	2,489.01	0.01
		Base		127.268400	25,453.68	139.713473	27,942.69	2,489.01	0.01
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
		Local	50,000.000	99.827960	49,913.98	110.020847	55,010.42	5,096.44	0.01
		Base		99.827960	49,913.98	110.020847	55,010.42	5,096.44	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
		Local	80,000.000	102.836038	82,268.83	114.887989	91,910.39	9,641.56	0.02
		Base		102.836038	82,268.83	114.887989	91,910.39	9,641.56	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	250,000.000	99.848084	249,620.21	120.377442	300,943.61	51,323.40	0.08
		Base		99.848084	249,620.21	120.377442	300,943.61	51,323.40	0.08
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	420,000.000	109.875662	461,477.78	123.134736	517,165.89	55,688.11	0.13
		Base		109.875662	461,477.78	123.134736	517,165.89	55,688.11	0.13
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		Local	20,000.000	101.746450	20,349.29	113.538591	22,707.72	2,358.43	0.01
		Base		101.746450	20,349.29	113.538591	22,707.72	2,358.43	0.01
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
		Local	150,000.000	111.835647	167,753.47	118.006580	177,009.87	9,256.40	0.05
		Base		111.835647	167,753.47	118.006580	177,009.87	9,256.40	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	40,000.000	99.834525	39,933.81	115.635360	46,254.14	6,320.33	0.01
		Base		99.834525	39,933.81	115.635360	46,254.14	6,320.33	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	10,000.000	109.862900	10,986.29	120.802497	12,080.25	1,093.96	0.00
		Base		109.862900	10,986.29	120.802497	12,080.25	1,093.96	0.00

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20030NDJ7	COMCAST CORP COMPANY GUAR 04/25 3.1					3.100000	01 Apr 2025		
		Local	10,000.000	107.577900	10,757.79	110.031090	11,003.11	245.32	0.00
		Base		107.577900	10,757.79	110.031090	11,003.11	245.32	0.00
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	30,000.000	111.983167	33,594.95	113.709458	34,112.84	517.89	0.01
		Base		111.983167	33,594.95	113.709458	34,112.84	517.89	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.750000	01 Oct 2027		
		Local	50,000.000	103.847820	51,923.91	114.291178	57,145.59	5,221.68	0.01
		Base		103.847820	51,923.91	114.291178	57,145.59	5,221.68	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
		Local	120,000.000	101.814175	122,177.01	118.223567	141,868.28	19,691.27	0.04
		Base		101.814175	122,177.01	118.223567	141,868.28	19,691.27	0.04
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	20,000.000	99.786750	19,957.35	114.592532	22,918.51	2,961.16	0.01
		Base		99.786750	19,957.35	114.592532	22,918.51	2,961.16	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	30,000.000	99.346867	29,804.06	121.837508	36,551.25	6,747.19	0.01
		Base		99.346867	29,804.06	121.837508	36,551.25	6,747.19	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
		Local	50,000.000	103.971560	51,985.78	103.110000	51,555.00	-430.78	0.01
		Base		103.971560	51,985.78	103.110000	51,555.00	-430.78	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
		Local	60,000.000	100.280417	60,168.25	103.261000	61,956.60	1,788.35	0.02
		Base		100.280417	60,168.25	103.261000	61,956.60	1,788.35	0.02
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	110,000.000	100.335609	110,369.17	102.520000	112,772.00	2,402.83	0.03
		Base		100.335609	110,369.17	102.520000	112,772.00	2,402.83	0.03

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21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
		Local	400,000.000	101.856358	407,425.43	111.455157	445,820.63	38,395.20	0.12
		Base		101.856358	407,425.43	111.455157	445,820.63	38,395.20	0.12
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
		Local	230,000.000	94.992652	218,483.10	111.616391	256,717.70	38,234.60	0.07
		Base		94.992652	218,483.10	111.616391	256,717.70	38,234.60	0.07
21H020618	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Jan 2051		
		Local	1,300,000.000	103.978516	1,351,720.71	104.574219	1,359,464.85	7,744.14	0.35
Original Face:		Base	1,300,000.000	103.978516	1,351,720.71	104.574219	1,359,464.85	7,744.14	0.35
21H020626	GNMA II TBA 30 YR 2 JUMBOS					2.000000	20 Feb 2051		
		Local	300,000.000	103.953127	311,859.38	104.406250	313,218.75	1,359.37	0.08
Original Face:		Base	300,000.000	103.953127	311,859.38	104.406250	313,218.75	1,359.37	0.08
21H022614	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	21 Jan 2051		
		Local	600,000.000	104.935938	629,615.63	105.859375	635,156.25	5,540.62	0.16
Original Face:		Base	600,000.000	104.935938	629,615.63	105.859375	635,156.25	5,540.62	0.16
21H022622	GNMA II TBA 30 YR 2.5 JUMBOS					2.500000	20 Feb 2051		
		Local	900,000.000	105.222656	947,003.90	105.656250	950,906.25	3,902.35	0.25
Original Face:		Base	900,000.000	105.222656	947,003.90	105.656250	950,906.25	3,902.35	0.25
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		Local	120,000.000	100.256133	120,307.36	103.028980	123,634.78	3,327.42	0.03
		Base		100.256133	120,307.36	103.028980	123,634.78	3,327.42	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
		Local	90,000.000	99.976622	89,978.96	102.469722	92,222.75	2,243.79	0.02
		Base		99.976622	89,978.96	102.469722	92,222.75	2,243.79	0.02
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
		Local	50,000.000	100.723420	50,361.71	103.932495	51,966.25	1,604.54	0.01
		Base		100.723420	50,361.71	103.932495	51,966.25	1,604.54	0.01
22535WAG2	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/26 VAR					1.907000	16 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.07
		Base		100.000000	250,000.00	103.720685	259,301.71	9,301.71	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		Local	500,000.000	104.968902	524,844.51	117.697359	588,486.80	63,642.29	0.15
		Base		104.968902	524,844.51	117.697359	588,486.80	63,642.29	0.15
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					0.628000	25 Feb 2032		
		Local	207,049.240	97.100868	201,046.61	96.281940	199,351.03	-1,695.58	0.05
Original Face:		Base	16,100,000.000	97.100868	201,046.61	96.281940	199,351.03	-1,695.58	0.05
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	250,000.000	99.852472	249,631.18	109.699180	274,247.95	24,616.77	0.07
		Base		99.852472	249,631.18	109.699180	274,247.95	24,616.77	0.07
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1					1.000000	05 May 2023		
		Local	400,000.000	99.817905	399,271.62	101.512668	406,050.67	6,779.05	0.11
		Base		99.817905	399,271.62	101.512668	406,050.67	6,779.05	0.11
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	280,000.000	97.331318	272,527.69	127.320000	356,496.00	83,968.31	0.09
		Base		97.331318	272,527.69	127.320000	356,496.00	83,968.31	0.09
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
		Local	200,000.000	99.899135	199,798.27	104.395829	208,791.66	8,993.39	0.05
		Base		99.899135	199,798.27	104.395829	208,791.66	8,993.39	0.05
23636AAU5	DANSKE BANK A/S SR UNSECURED 144A 09/22 VAR					3.001000	20 Sep 2022		
		Local	200,000.000	100.046220	200,092.44	101.581660	203,163.32	3,070.88	0.05
		Base		100.046220	200,092.44	101.581660	203,163.32	3,070.88	0.05
23636AAW1	DANSKE BANK A/S SR UNSECURED 144A 06/24 1.226					1.226000	22 Jun 2024		
		Local	200,000.000	100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.05
		Base		100.000000	200,000.00	101.169506	202,339.01	2,339.01	0.05
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	10,000.000	99.823300	9,982.33	114.487464	11,448.75	1,466.42	0.00
		Base		99.823300	9,982.33	114.487464	11,448.75	1,466.42	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
		Local	200,000.000	113.655600	227,311.20	129.573539	259,147.08	31,835.88	0.07
		Base		113.655600	227,311.20	129.573539	259,147.08	31,835.88	0.07

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	40,000.000	121.445450	48,578.18	122.297748	48,919.10	340.92	0.01
		Base		121.445450	48,578.18	122.297748	48,919.10	340.92	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		Local	10,000.000	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		
		Local	190,000.000	107.828453	204,874.06	117.787483	223,796.22	18,922.16	0.06
		Base		107.828453	204,874.06	117.787483	223,796.22	18,922.16	0.06
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
		Local	60,000.000	106.742133	64,045.28	117.533820	70,520.29	6,475.01	0.02
		Base		106.742133	64,045.28	117.533820	70,520.29	6,475.01	0.02
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
		Local	10,000.000	101.176400	10,117.64	103.407264	10,340.73	223.09	0.00
		Base		101.176400	10,117.64	103.407264	10,340.73	223.09	0.00
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		
		Local	20,000.000	103.102100	20,620.42	104.101606	20,820.32	199.90	0.01
		Base		103.102100	20,620.42	104.101606	20,820.32	199.90	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
		Local	10,000.000	102.926100	10,292.61	106.831568	10,683.16	390.55	0.00
		Base		102.926100	10,292.61	106.831568	10,683.16	390.55	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
		Local	388,678.140	99.989827	388,638.60	104.205500	405,024.00	16,385.40	0.11
Original Face:		Base	500,000.000	99.989827	388,638.60	104.205500	405,024.00	16,385.40	0.11
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
		Local	10,000.000	104.790200	10,479.02	105.809435	10,580.94	101.92	0.00
		Base		104.790200	10,479.02	105.809435	10,580.94	101.92	0.00
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	110,000.000	100.143882	110,158.27	101.424353	111,566.79	1,408.52	0.03
		Base		100.143882	110,158.27	101.424353	111,566.79	1,408.52	0.03

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26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
		Local	130,000.000	98.297662	127,786.96	103.013929	133,918.11	6,131.15	0.03
		Base		98.297662	127,786.96	103.013929	133,918.11	6,131.15	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
		Local	70,000.000	95.205343	66,643.74	111.595635	78,116.94	11,473.20	0.02
		Base		95.205343	66,643.74	111.595635	78,116.94	11,473.20	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
		Local	50,000.000	113.557420	56,778.71	117.338090	58,669.05	1,890.34	0.02
		Base		113.557420	56,778.71	117.338090	58,669.05	1,890.34	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
		Local	90,000.000	105.698400	95,128.56	116.034680	104,431.21	9,302.65	0.03
		Base		105.698400	95,128.56	116.034680	104,431.21	9,302.65	0.03
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	180,000.000	125.748794	226,347.83	135.544484	243,980.07	17,632.24	0.06
		Base		125.748794	226,347.83	135.544484	243,980.07	17,632.24	0.06
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	180,000.000	115.736200	208,325.16	121.535619	218,764.11	10,438.95	0.06
		Base		115.736200	208,325.16	121.535619	218,764.11	10,438.95	0.06
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
		Local	90,000.000	98.810822	88,929.74	104.345065	93,910.56	4,980.82	0.02
		Base		98.810822	88,929.74	104.345065	93,910.56	4,980.82	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		Local	30,000.000	96.163900	28,849.17	126.702384	38,010.72	9,161.55	0.01
		Base		96.163900	28,849.17	126.702384	38,010.72	9,161.55	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	510,000.000	97.707302	498,307.24	121.050000	617,355.00	119,047.76	0.16
		Base		97.707302	498,307.24	121.050000	617,355.00	119,047.76	0.16
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
		Local	50,000.000	123.253760	61,626.88	140.823941	70,411.97	8,785.09	0.02
		Base		123.253760	61,626.88	140.823941	70,411.97	8,785.09	0.02

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29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
		Local	390,000.000	98.171205	382,867.70	103.530000	403,767.00	20,899.30	0.10
		Base		98.171205	382,867.70	103.530000	403,767.00	20,899.30	0.10
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
		Local	200,000.000	108.292805	216,585.61	107.000000	214,000.00	-2,585.61	0.06
		Base		108.292805	216,585.61	107.000000	214,000.00	-2,585.61	0.06
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
		Local	200,000.000	99.702925	199,405.85	99.938000	199,876.00	470.15	0.05
		Base		99.702925	199,405.85	99.938000	199,876.00	470.15	0.05
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95					4.950000	15 Jun 2028		
		Local	10,000.000	110.332400	11,033.24	115.261417	11,526.14	492.90	0.00
		Base		110.332400	11,033.24	115.261417	11,526.14	492.90	0.00
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
		Local	60,000.000	104.203783	62,522.27	116.755805	70,053.48	7,531.21	0.02
		Base		104.203783	62,522.27	116.755805	70,053.48	7,531.21	0.02
29278NAP8	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/25 2.9					2.900000	15 May 2025		
		Local	50,000.000	99.936680	49,968.34	105.796298	52,898.15	2,929.81	0.01
		Base		99.936680	49,968.34	105.796298	52,898.15	2,929.81	0.01
29278NAQ6	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/30 3.75					3.750000	15 May 2030		
		Local	200,000.000	101.405760	202,811.52	107.865240	215,730.48	12,918.96	0.06
		Base		101.405760	202,811.52	107.865240	215,730.48	12,918.96	0.06
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
		Local	10,000.000	121.427600	12,142.76	120.955830	12,095.58	-47.18	0.00
		Base		121.427600	12,142.76	120.955830	12,095.58	-47.18	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
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
		Local	70,000.000	113.779357	79,645.55	137.290537	96,103.38	16,457.83	0.02
		Base		113.779357	79,645.55	137.290537	96,103.38	16,457.83	0.02

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29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	20,000.000	115.370100	23,074.02	124.054776	24,810.96	1,736.94	0.01
		Base		115.370100	23,074.02	124.054776	24,810.96	1,736.94	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		Local	120,000.000	107.015883	128,419.06	118.968147	142,761.78	14,342.72	0.04
		Base		107.015883	128,419.06	118.968147	142,761.78	14,342.72	0.04
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
		Local	30,000.000	107.477767	32,243.33	117.480173	35,244.05	3,000.72	0.01
		Base		107.477767	32,243.33	117.480173	35,244.05	3,000.72	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		Local	160,000.000	104.871200	167,793.92	108.381868	173,410.99	5,617.07	0.04
		Base		104.871200	167,793.92	108.381868	173,410.99	5,617.07	0.04
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	140,000.000	101.634679	142,288.55	110.077910	154,109.07	11,820.52	0.04
		Base		101.634679	142,288.55	110.077910	154,109.07	11,820.52	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		Local	10,000.000	104.728800	10,472.88	110.696074	11,069.61	596.73	0.00
		Base		104.728800	10,472.88	110.696074	11,069.61	596.73	0.00
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
		Local	260,000.000	98.211985	255,351.16	111.377000	289,580.20	34,229.04	0.08
		Base		98.211985	255,351.16	111.377000	289,580.20	34,229.04	0.08
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375					3.375000	05 Aug 2026		
		Local	230,000.000	93.224017	214,415.24	108.072343	248,566.39	34,151.15	0.06
		Base		93.224017	214,415.24	108.072343	248,566.39	34,151.15	0.06
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
		Local	160,000.000	104.632450	167,411.92	110.797842	177,276.55	9,864.63	0.05
		Base		104.632450	167,411.92	110.797842	177,276.55	9,864.63	0.05

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30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	60,000.000	100.077517	60,046.51	123.340546	74,004.33	13,957.82	0.02
		Base		100.077517	60,046.51	123.340546	74,004.33	13,957.82	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44					2.440000	16 Aug 2029		
		Local	60,000.000	100.000000	60,000.00	108.549176	65,129.51	5,129.51	0.02
		Base		100.000000	60,000.00	108.549176	65,129.51	5,129.51	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	10,000.000	121.072500	12,107.25	130.925591	13,092.56	985.31	0.00
		Base		121.072500	12,107.25	130.925591	13,092.56	985.31	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
		Local	180,000.000	102.771161	184,988.09	109.450444	197,010.80	12,022.71	0.05
		Base		102.771161	184,988.09	109.450444	197,010.80	12,022.71	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
		Local	60,000.000	100.000000	60,000.00	116.298483	69,779.09	9,779.09	0.02
		Base		100.000000	60,000.00	116.298483	69,779.09	9,779.09	0.02
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
		Local	10,000.000	100.358600	10,035.86	102.839874	10,283.99	248.13	0.00
		Base		100.358600	10,035.86	102.839874	10,283.99	248.13	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	150,000.000	111.902860	167,854.29	114.288788	171,433.18	3,578.89	0.04
		Base		111.902860	167,854.29	114.288788	171,433.18	3,578.89	0.04
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2					5.048000	25 Nov 2024		
		Local	434,940.360	108.483660	471,839.22	102.577540	446,151.12	-25,688.10	0.12
Original Face:		Base	907,000.000	108.483660	471,839.22	102.577540	446,151.12	-25,688.10	0.12
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.398000	25 Jan 2029		
		Local	512,571.490	109.056220	558,991.09	104.084760	533,508.81	-25,482.28	0.14
Original Face:		Base	780,000.000	109.056220	558,991.09	104.084760	533,508.81	-25,482.28	0.14
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4					4.000000	01 Apr 2047		
		Local	0.000	0.000000	0.87	0.000000	0.00	-0.87	0.00
		Base		0.000000	0.87	0.000000	0.00	-0.87	0.00

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3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
		Local	151,714.910	98.070163	148,787.06	104.730575	158,891.90	10,104.84	0.04
Original Face:		Base	300,000.000	98.070163	148,787.06	104.730575	158,891.90	10,104.84	0.04
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		Local	151,129.550	98.072303	148,216.23	104.559195	158,019.84	9,803.61	0.04
Original Face:		Base	300,000.000	98.072303	148,216.23	104.559195	158,019.84	9,803.61	0.04
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5					3.500000	01 Jun 2047		
		Local	49,579.630	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.01
Original Face:		Base	100,000.000	100.523058	49,838.96	108.130805	53,610.85	3,771.89	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	299,105.200	103.909899	310,799.91	110.408676	330,238.09	19,438.18	0.09
Original Face:		Base	700,000.000	103.909899	310,799.91	110.408676	330,238.09	19,438.18	0.09
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
		Local	57,389.310	110.663380	63,508.95	110.533696	63,434.53	-74.42	0.02
Original Face:		Base	100,000.000	110.663380	63,508.95	110.533696	63,434.53	-74.42	0.02
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5					3.500000	01 Mar 2048		
		Local	376,238.660	106.964898	402,443.30	106.977893	402,492.19	48.89	0.10
Original Face:		Base	700,000.000	106.964898	402,443.30	106.977893	402,492.19	48.89	0.10
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5					3.500000	01 Jun 2048		
		Local	329,298.240	100.658115	331,465.40	106.764848	351,574.77	20,109.37	0.09
Original Face:		Base	600,000.000	100.658115	331,465.40	106.764848	351,574.77	20,109.37	0.09
3132A5H81	FED HM LN PC POOL ZS4755 FR 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
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

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3132A5KC8	FED HM LN PC POOL ZS4791 FR 09/48 FIXED 4.5					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
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	71,281.760	108.982298	77,684.50	109.124749	77,786.04	101.54	0.02
Original Face:		Base	100,000.000	108.982298	77,684.50	109.124749	77,786.04	101.54	0.02
3132ADR59	FED HM LN PC POOL ZT1408 FR 10/32 FIXED 2					2.000000	01 Oct 2032		
		Local	66,847.430	104.057942	69,560.06	104.546968	69,886.96	326.90	0.02
Original Face:		Base	100,000.000	104.057942	69,560.06	104.546968	69,886.96	326.90	0.02
3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3					3.000000	01 Sep 2048		
		Local	144,706.110	101.293919	146,578.49	108.468710	156,960.85	10,382.36	0.04
Original Face:		Base	200,000.000	101.293919	146,578.49	108.468710	156,960.85	10,382.36	0.04
3132DMKC8	FED HM LN PC POOL SD0291 FR 03/50 FIXED 5					5.000000	01 Mar 2050		
		Local	189,091.630	108.042820	204,299.93	110.546034	209,033.30	4,733.37	0.05
Original Face:		Base	300,000.000	108.042820	204,299.93	110.546034	209,033.30	4,733.37	0.05
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
		Local	33,244.710	106.085720	35,267.89	110.490696	36,732.31	1,464.42	0.01
Original Face:		Base	162,728.000	106.085720	35,267.89	110.490696	36,732.31	1,464.42	0.01
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
		Local	49,382.370	100.685629	49,720.95	108.606880	53,632.65	3,911.70	0.01
Original Face:		Base	100,000.000	100.685629	49,720.95	108.606880	53,632.65	3,911.70	0.01
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
		Local	63,014.450	99.871157	62,933.26	108.319747	68,257.09	5,323.83	0.02
Original Face:		Base	100,000.000	99.871157	62,933.26	108.319747	68,257.09	5,323.83	0.02

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3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.500000	01 Feb 2047		
		Local	32,481.160	106.130477	34,472.41	108.236380	35,156.43	684.02	0.01
Original Face:		Base	225,631.000	106.130477	34,472.41	108.236380	35,156.43	684.02	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4					4.000000	01 Jun 2047		
		Local	1,320,995.610	107.060845	1,414,269.06	107.531720	1,420,489.30	6,220.24	0.37
Original Face:		Base	3,700,000.000	107.060845	1,414,269.06	107.531720	1,420,489.30	6,220.24	0.37
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
		Local	1,804,913.560	97.524911	1,760,240.35	108.260094	1,954,001.12	193,760.77	0.51
Original Face:		Base	3,100,000.000	97.524911	1,760,240.35	108.260094	1,954,001.12	193,760.77	0.51
3132XCSJ5	FED HM LN PC POOL G67721 FG 04/49 FIXED 4.5					4.500000	01 Apr 2049		
		Local	52,030.240	108.862365	56,641.35	109.881136	57,171.42	530.07	0.01
Original Face:		Base	100,000.000	108.862365	56,641.35	109.881136	57,171.42	530.07	0.01
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
		Local	877,189.420	97.208434	852,702.10	108.318079	950,154.73	97,452.63	0.25
Original Face:		Base	1,400,000.000	97.208434	852,702.10	108.318079	950,154.73	97,452.63	0.25
31335BQ33	FED HM LN PC POOL G61374 FG 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	97,151.340	108.794094	105,694.92	109.977777	106,844.88	1,149.96	0.03
Original Face:		Base	200,000.000	108.794094	105,694.92	109.977777	106,844.88	1,149.96	0.03
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
		Local	81,759.250	95.834294	78,353.40	108.574704	88,769.86	10,416.46	0.02
Original Face:		Base	100,000.000	95.834294	78,353.40	108.574704	88,769.86	10,416.46	0.02
3133A2E55	FED HM LN PC POOL QA7356 FR 02/50 FIXED 3					3.000000	01 Feb 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3133A3XU7	FED HM LN PC POOL QA8791 FR 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		Local	87,323.760	107.857335	94,185.08	108.991191	95,175.21	990.13	0.02
Original Face:		Base	100,000.000	107.857335	94,185.08	108.991191	95,175.21	990.13	0.02

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3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
		Local	24,536.530	108.527815	26,628.96	110.413047	27,091.53	462.57	0.01
Original Face:		Base	40,000.000	108.527815	26,628.96	110.413047	27,091.53	462.57	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	163,053.290	101.855473	166,078.70	107.784033	175,745.41	9,666.71	0.05
Original Face:		Base	200,000.000	101.855473	166,078.70	107.784033	175,745.41	9,666.71	0.05
3133KH3R5	FED HM LN PC POOL RA2608 FR 05/50 FIXED 4.5					4.500000	01 May 2050		
		Local	74,305.040	108.398313	80,545.41	108.170401	80,376.06	-169.35	0.02
Original Face:		Base	100,000.000	108.398313	80,545.41	108.170401	80,376.06	-169.35	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
		Local	89,936.190	108.151424	97,267.27	109.149400	98,164.81	897.54	0.03
Original Face:		Base	100,000.000	108.151424	97,267.27	109.149400	98,164.81	897.54	0.03
3133KHLV6	FED HM LN PC POOL RA2140 FR 02/50 FIXED 3.5					3.500000	01 Feb 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3133KHLW4	FED HM LN PC POOL RA2141 FR 02/50 FIXED 4					4.000000	01 Feb 2050		
		Local	74,342.160	105.194576	78,203.92	106.817633	79,410.54	1,206.62	0.02
Original Face:		Base	100,000.000	105.194576	78,203.92	106.817633	79,410.54	1,206.62	0.02
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	0.02
Original Face:		Base	100,000.000	105.944747	75,873.39	106.889720	76,550.14	676.75	0.02
3133KHTT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
		Local	86,631.840	104.903267	90,879.63	105.841662	91,692.58	812.95	0.02
Original Face:		Base	100,000.000	104.903267	90,879.63	105.841662	91,692.58	812.95	0.02
3133KHUN4	FED HM LN PC POOL RA2389 FR 04/50 FIXED 4.5					4.500000	01 Apr 2050		
		Local	82,481.430	107.497991	88,665.88	108.437725	89,440.99	775.11	0.02
Original Face:		Base	100,000.000	107.497991	88,665.88	108.437725	89,440.99	775.11	0.02
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
		Local	98,207.830	107.208733	105,287.37	106.560572	104,650.83	-636.54	0.03
Original Face:		Base	100,000.000	107.208733	105,287.37	106.560572	104,650.83	-636.54	0.03

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3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	193,318.120	107.130977	207,103.59	106.560507	206,000.77	-1,102.82	0.05
Original Face:		Base	200,000.000	107.130977	207,103.59	106.560507	206,000.77	-1,102.82	0.05
3136A5LM6	FANNIE MAE FNR 2012 35 SC					6.352000	25 Apr 2042		
		Local	16,561.740	8.111768	1,343.45	21.851730	3,619.03	2,275.58	0.00
Original Face:		Base	100,000.000	8.111768	1,343.45	21.851730	3,619.03	2,275.58	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					6.002000	25 Jun 2043		
		Local	112,683.700	10.662296	12,014.67	22.207800	25,024.57	13,009.90	0.01
Original Face:		Base	300,000.000	10.662296	12,014.67	22.207800	25,024.57	13,009.90	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					5.802000	25 Dec 2043		
		Local	87,435.740	10.577745	9,248.73	19.992140	17,480.28	8,231.55	0.00
Original Face:		Base	200,000.000	10.577745	9,248.73	19.992140	17,480.28	8,231.55	0.00
3136AX4N2	FANNIE MAE FNR 2017 76 SB					5.952000	25 Oct 2057		
		Local	53,922.650	7.907475	4,263.92	20.383960	10,991.57	6,727.65	0.00
Original Face:		Base	100,000.000	7.907475	4,263.92	20.383960	10,991.57	6,727.65	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		Local	130,000.000	103.067754	133,988.08	119.383970	155,199.16	21,211.08	0.04
Original Face:		Base	130,000.000	103.067754	133,988.08	119.383970	155,199.16	21,211.08	0.04
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673000	25 Sep 2028		
		Local	0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
		Local	220,000.000	101.242345	222,733.16	115.683920	254,504.62	31,771.46	0.07
Original Face:		Base	220,000.000	101.242345	222,733.16	115.683920	254,504.62	31,771.46	0.07
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
		Local	270,000.000	102.200804	275,942.17	115.127470	310,844.17	34,902.00	0.08
Original Face:		Base	270,000.000	102.200804	275,942.17	115.127470	310,844.17	34,902.00	0.08

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3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2					2.560000	25 Sep 2029		
		Local	423,845.170	101.816935	431,546.16	109.690250	464,916.83	33,370.67	0.12
Original Face:		Base	424,000.000	101.816935	431,546.16	109.690250	464,916.83	33,370.67	0.12
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV					2.232000	25 Feb 2027		
		Local	435,511.070	100.268682	436,681.21	106.629990	464,385.41	27,704.20	0.12
Original Face:		Base	500,000.000	100.268682	436,681.21	106.629990	464,385.41	27,704.20	0.12
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		Local	101,004.170	99.452478	100,451.15	101.260230	102,277.05	1,825.90	0.03
Original Face:		Base	100,000.000	99.452478	100,451.15	101.260230	102,277.05	1,825.90	0.03
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		Local	97,973.240	11.492097	11,259.18	14.550620	14,255.71	2,996.53	0.00
Original Face:		Base	100,000.000	11.492097	11,259.18	14.550620	14,255.71	2,996.53	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		Local	98,228.900	13.342010	13,105.71	14.213510	13,961.77	856.06	0.00
Original Face:		Base	100,000.000	13.342010	13,105.71	14.213510	13,961.77	856.06	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		Local	298,063.010	12.159724	36,243.64	12.644600	37,688.88	1,445.24	0.01
Original Face:		Base	300,000.000	12.159724	36,243.64	12.644600	37,688.88	1,445.24	0.01
3137AJYN8	FREDDIE MAC FHR 3973 SA					6.331370	15 Dec 2041		
		Local	65,876.270	5.659398	3,728.20	22.867770	15,064.43	11,336.23	0.00
Original Face:		Base	300,000.000	5.659398	3,728.20	22.867770	15,064.43	11,336.23	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		Local	21,606.110	96.408747	20,830.18	103.314810	22,322.31	1,492.13	0.01
Original Face:		Base	100,000.000	96.408747	20,830.18	103.314810	22,322.31	1,492.13	0.01
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 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
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	0.13
Original Face:		Base	3,600,000.000	13.480576	485,300.73	13.513240	486,476.64	1,175.91	0.13

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3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	98,042.610	10.733527	10,523.43	12.156050	11,918.11	1,394.68	0.00
Original Face:		Base	100,000.000	10.733527	10,523.43	12.156050	11,918.11	1,394.68	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	98,482.490	11.827280	11,647.80	14.368170	14,150.13	2,502.33	0.00
Original Face:		Base	100,000.000	11.827280	11,647.80	14.368170	14,150.13	2,502.33	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	99,187.030	11.175594	11,084.74	14.956830	14,835.24	3,750.50	0.00
Original Face:		Base	100,000.000	11.175594	11,084.74	14.956830	14,835.24	3,750.50	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
		Local	99,203.490	12.301412	12,203.43	12.975110	12,871.76	668.33	0.00
Original Face:		Base	100,000.000	12.301412	12,203.43	12.975110	12,871.76	668.33	0.00
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.048000	25 Dec 2027		
		Local	157,656.920	107.925881	170,152.62	101.557900	160,113.06	-10,039.56	0.04
Original Face:		Base	270,000.000	107.925881	170,152.62	101.557900	160,113.06	-10,039.56	0.04
3138EPK37	FNMA POOL AL6613 FN 06/28 FIXED VAR					2.500000	01 Jun 2028		
		Local	32,220.820	104.962009	33,819.62	105.168800	33,886.25	66.63	0.01
Original Face:		Base	100,000.000	104.962009	33,819.62	105.168800	33,886.25	66.63	0.01
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
		Local	86,038.450	107.218924	92,249.50	106.992390	92,054.59	-194.91	0.02
Original Face:		Base	200,000.000	107.218924	92,249.50	106.992390	92,054.59	-194.91	0.02
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		Local	276,846.980	98.424187	272,484.39	107.991788	298,972.00	26,487.61	0.08
Original Face:		Base	500,000.000	98.424187	272,484.39	107.991788	298,972.00	26,487.61	0.08
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		Local	70,339.360	95.702093	67,316.24	108.584683	76,377.77	9,061.53	0.02
Original Face:		Base	100,000.000	95.702093	67,316.24	108.584683	76,377.77	9,061.53	0.02
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
		Local	133,719.410	108.327190	144,854.48	108.336024	144,866.29	11.81	0.04
Original Face:		Base	300,000.000	108.327190	144,854.48	108.336024	144,866.29	11.81	0.04

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3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
		Local	46,099.430	105.331346	48,557.15	108.700259	50,110.20	1,553.05	0.01
Original Face:		Base	100,000.000	105.331346	48,557.15	108.700259	50,110.20	1,553.05	0.01
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
		Local	60,152.730	107.594036	64,720.75	107.117927	64,434.36	-286.39	0.02
Original Face:		Base	200,000.000	107.594036	64,720.75	107.117927	64,434.36	-286.39	0.02
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
		Local	66,050.010	95.734232	63,232.47	108.584487	71,720.06	8,487.59	0.02
Original Face:		Base	100,000.000	95.734232	63,232.47	108.584487	71,720.06	8,487.59	0.02
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		Local	49,691.730	106.861967	53,101.56	106.697700	53,019.93	-81.63	0.01
Original Face:		Base	100,000.000	106.861967	53,101.56	106.697700	53,019.93	-81.63	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
		Local	181,729.740	99.800418	181,367.04	106.303712	193,185.46	11,818.42	0.05
Original Face:		Base	400,000.000	99.800418	181,367.04	106.303712	193,185.46	11,818.42	0.05
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		Local	58,741.130	102.019369	59,927.33	111.965553	65,769.83	5,842.50	0.02
Original Face:		Base	100,000.000	102.019369	59,927.33	111.965553	65,769.83	5,842.50	0.02
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
		Local	116,398.630	105.035566	122,259.96	111.480194	129,761.42	7,501.46	0.03
Original Face:		Base	200,000.000	105.035566	122,259.96	111.480194	129,761.42	7,501.46	0.03
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
		Local	127,123.970	103.386136	131,428.56	110.493188	140,463.33	9,034.77	0.04
Original Face:		Base	200,000.000	103.386136	131,428.56	110.493188	140,463.33	9,034.77	0.04
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		Local	63,462.810	101.894637	64,665.20	111.417221	70,708.50	6,043.30	0.02
Original Face:		Base	100,000.000	101.894637	64,665.20	111.417221	70,708.50	6,043.30	0.02
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		Local	44,591.910	108.367392	48,323.09	114.995706	51,278.78	2,955.69	0.01
Original Face:		Base	100,000.000	108.367392	48,323.09	114.995706	51,278.78	2,955.69	0.01

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3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
		Local	63,145.670	104.574027	66,033.97	114.384539	72,228.88	6,194.91	0.02
Original Face:		Base	100,000.000	104.574027	66,033.97	114.384539	72,228.88	6,194.91	0.02
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		Local	140,422.940	114.062503	160,169.92	114.333490	160,550.45	380.53	0.04
Original Face:		Base	200,000.000	114.062503	160,169.92	114.333490	160,550.45	380.53	0.04
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
		Local	215,811.830	105.093780	226,804.81	107.586419	232,184.22	5,379.41	0.06
Original Face:		Base	500,000.010	105.093780	226,804.81	107.586419	232,184.22	5,379.41	0.06
3140GSRR5	FNMA POOL BH4095 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		Local	45,318.290	107.174278	48,569.55	107.393961	48,669.11	99.56	0.01
Original Face:		Base	100,000.000	107.174278	48,569.55	107.393961	48,669.11	99.56	0.01
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5					3.500000	01 Sep 2047		
		Local	117,004.230	106.744884	124,896.03	106.272007	124,342.74	-553.29	0.03
Original Face:		Base	200,000.000	106.744884	124,896.03	106.272007	124,342.74	-553.29	0.03
3140H1XP0	FNMA POOL BJ0685 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
		Local	47,235.960	107.158931	50,617.55	107.144791	50,610.87	-6.68	0.01
Original Face:		Base	100,000.000	107.158931	50,617.55	107.144791	50,610.87	-6.68	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		Local	159,927.860	98.074601	156,848.61	105.252623	168,328.27	11,479.66	0.04
Original Face:		Base	300,000.000	98.074601	156,848.61	105.252623	168,328.27	11,479.66	0.04
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		Local	150,440.780	108.763681	163,624.93	109.264860	164,378.91	753.98	0.04
Original Face:		Base	400,000.000	108.763681	163,624.93	109.264860	164,378.91	753.98	0.04
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		Local	58,602.100	109.467203	64,150.08	110.684740	64,863.58	713.50	0.02
Original Face:		Base	100,000.000	109.467203	64,150.08	110.684740	64,863.58	713.50	0.02
3140HJK42	FNMA POOL BK4814 FN 09/48 FIXED 4.5					4.500000	01 Sep 2048		
		Local	43,170.310	107.666982	46,480.17	108.463441	46,824.00	343.83	0.01
Original Face:		Base	100,000.000	107.666982	46,480.17	108.463441	46,824.00	343.83	0.01

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3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	182,311.070	109.724089	200,039.16	110.442549	201,348.99	1,309.83	0.05
Original Face:		Base	300,000.000	109.724089	200,039.16	110.442549	201,348.99	1,309.83	0.05
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
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
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
		Local	78,391.640	100.613012	78,872.19	113.289353	88,809.38	9,937.19	0.02
Original Face:		Base	80,000.000	100.613012	78,872.19	113.289353	88,809.38	9,937.19	0.02
3140HU4G8	FNMA POOL BL3522 FN 10/29 FIXED 2.52					2.520000	01 Oct 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXQC7	FNMA POOL BL5850 FN 04/30 FIXED 2.26					2.260000	01 Apr 2030		
		Local	98,694.440	103.327827	101,978.82	108.639591	107,221.24	5,242.42	0.03
Original Face:		Base	100,000.000	103.327827	101,978.82	108.639591	107,221.24	5,242.42	0.03
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	519,239.640	97.223583	504,823.38	108.314102	562,409.75	57,586.37	0.15
Original Face:		Base	800,000.000	97.223583	504,823.38	108.314102	562,409.75	57,586.37	0.15
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
		Local	51,844.090	120.409636	62,425.28	121.471430	62,975.76	550.48	0.02
Original Face:		Base	100,000.000	120.409636	62,425.28	121.471430	62,975.76	550.48	0.02
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
		Local	149,296.910	98.571611	147,164.37	109.735969	163,832.41	16,668.04	0.04
Original Face:		Base	200,000.000	98.571611	147,164.37	109.735969	163,832.41	16,668.04	0.04
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		Local	444,405.570	109.023931	484,508.42	108.671642	482,942.83	-1,565.59	0.13
Original Face:		Base	700,000.000	109.023931	484,508.42	108.671642	482,942.83	-1,565.59	0.13

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3140J8LP6	FNMA POOL BM3933 FN 05/48 FIXED VAR					4.500000	01 May 2048		
		Local	1,212,990.530	110.355544	1,338,602.30	109.863603	1,332,635.10	-5,967.20	0.35
Original Face:		Base	2,600,000.000	110.355544	1,338,602.30	109.863603	1,332,635.10	-5,967.20	0.35
3140J94B4	FNMA POOL BM5317 FN 01/49 FIXED VAR					4.500000	01 Jan 2049		
		Local	49,239.400	108.707884	53,527.11	109.684359	54,007.92	480.81	0.01
Original Face:		Base	100,000.000	108.707884	53,527.11	109.684359	54,007.92	480.81	0.01
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	243,526.660	95.843014	233,403.29	108.551789	264,352.55	30,949.26	0.07
Original Face:		Base	300,000.000	95.843014	233,403.29	108.551789	264,352.55	30,949.26	0.07
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		Local	197,057.940	101.964031	200,928.22	108.642189	214,088.06	13,159.84	0.06
Original Face:		Base	300,000.000	101.964031	200,928.22	108.642189	214,088.06	13,159.84	0.06
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	266,149.460	101.983840	271,429.44	107.769912	286,829.04	15,399.60	0.07
Original Face:		Base	400,000.000	101.983840	271,429.44	107.769912	286,829.04	15,399.60	0.07
3140J9VM0	FNMA POOL BM5119 FN 12/48 FIXED VAR					4.500000	01 Dec 2048		
		Local	153,042.810	109.640231	167,796.49	110.041190	168,410.13	613.64	0.04
Original Face:		Base	300,000.000	109.640231	167,796.49	110.041190	168,410.13	613.64	0.04
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
		Local	401,639.590	100.557146	403,877.31	106.103804	426,154.88	22,277.57	0.11
Original Face:		Base	800,000.000	100.557146	403,877.31	106.103804	426,154.88	22,277.57	0.11
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
		Local	59,959.620	109.409349	65,601.43	110.757238	66,409.62	808.19	0.02
Original Face:		Base	100,000.000	109.409349	65,601.43	110.757238	66,409.62	808.19	0.02
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
		Local	0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		Local	104,705.480	102.025481	106,826.27	106.859319	111,887.56	5,061.29	0.03
Original Face:		Base	120,000.000	102.025481	106,826.27	106.859319	111,887.56	5,061.29	0.03

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3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K5AV9	FNMA POOL BO9019 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K5FN2	FNMA POOL BO9172 FN 12/49 FIXED 3.5					3.500000	01 Dec 2049		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140K7GT4	FNMA POOL BP0209 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAFG6	FNMA POOL BP2866 FN 03/50 FIXED 3					3.000000	01 Mar 2050		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KAMY9	FNMA POOL BP3074 FN 03/50 FIXED 3					3.000000	01 Mar 2050		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140KGVF7	FNMA POOL BP8713 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
		99,234.310	Local	106.374993	105,560.49	106.290351	105,476.50	-83.99	0.03
	Original Face:	100,000.000	Base	106.374993	105,560.49	106.290351	105,476.50	-83.99	0.03
3140Q83R4	FNMA POOL CA1707 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		96,305.750	Local	110.356318	106,279.48	109.655507	105,604.56	-674.92	0.03
	Original Face:	200,000.000	Base	110.356318	106,279.48	109.655507	105,604.56	-674.92	0.03
3140Q8E35	FNMA POOL CA1053 FN 01/48 FIXED 3.5					3.500000	01 Jan 2048		
		99,482.000	Local	106.563660	106,011.66	106.062631	105,513.23	-498.43	0.03
	Original Face:	200,000.000	Base	106.563660	106,011.66	106.062631	105,513.23	-498.43	0.03

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3140Q8W35	FNMA POOL CA1565 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	44,652.370	107.985802	48,218.22	108.943427	48,645.82	427.60	0.01
	Original Face:	Base	100,000.000	107.985802	48,218.22	108.943427	48,645.82	427.60	0.01
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	1,587,669.560	104.293614	1,655,837.96	110.606702	1,756,068.94	100,230.98	0.46
	Original Face:	Base	4,000,000.000	104.293614	1,655,837.96	110.606702	1,756,068.94	100,230.98	0.46
3140Q9DP5	FNMA POOL CA1909 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		Local	0.000	0.000000	4.80	0.000000	0.00	-4.80	0.00
		Base		0.000000	4.80	0.000000	0.00	-4.80	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		Local	108,982.730	109.024999	118,818.42	110.952260	120,918.80	2,100.38	0.03
	Original Face:	Base	200,000.000	109.024999	118,818.42	110.952260	120,918.80	2,100.38	0.03
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	159,173.550	109.392145	174,123.36	109.888996	174,914.22	790.86	0.05
	Original Face:	Base	300,000.000	109.392145	174,123.36	109.888996	174,914.22	790.86	0.05
3140Q9NX7	FNMA POOL CA2205 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	0.000	0.000000	6.45	0.000000	0.00	-6.45	0.00
		Base		0.000000	6.45	0.000000	0.00	-6.45	0.00
3140Q9W90	FNMA POOL CA2471 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
		Local	141,467.090	106.837753	151,140.26	107.359918	151,878.95	738.69	0.04
	Original Face:	Base	300,000.000	106.837753	151,140.26	107.359918	151,878.95	738.69	0.04
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	112,778.140	109.026873	122,958.48	110.514844	124,636.59	1,678.11	0.03
	Original Face:	Base	200,000.000	109.026873	122,958.48	110.514844	124,636.59	1,678.11	0.03
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q9XX6	FNMA POOL CA2493 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA3B4	FNMA POOL CA3493 FN 05/49 FIXED 4					4.000000	01 May 2049		
		169,538.120	Local	107.978459	183,064.65	108.395157	183,771.11	706.46	0.05
	Original Face:	300,000.000	Base	107.978459	183,064.65	108.395157	183,771.11	706.46	0.05
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	0.01
	Original Face:	100,000.000	Base	109.152773	49,990.42	109.684640	50,234.01	243.59	0.01
3140QANJ5	FNMA POOL CA3092 FN 02/49 FIXED 4.5					4.500000	01 Feb 2049		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QBZU5	FNMA POOL CA4354 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		89,727.720	Local	110.208607	98,887.67	111.265616	99,836.10	948.43	0.03
	Original Face:	100,000.000	Base	110.208607	98,887.67	111.265616	99,836.10	948.43	0.03
3140QCLD6	FNMA POOL CA4823 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		72,923.580	Local	105.230160	76,737.60	106.810522	77,890.06	1,152.46	0.02
	Original Face:	100,000.000	Base	105.230160	76,737.60	106.810522	77,890.06	1,152.46	0.02
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		88,414.000	Local	101.935463	90,125.22	105.560835	93,330.56	3,205.34	0.02
	Original Face:	100,000.000	Base	101.935463	90,125.22	105.560835	93,330.56	3,205.34	0.02
3140QCW28	FNMA POOL CA5164 FN 02/50 FIXED 3.5					3.500000	01 Feb 2050		
		154,208.340	Local	106.596945	164,381.38	106.124586	163,652.96	-728.42	0.04
	Original Face:	200,000.000	Base	106.596945	164,381.38	106.124586	163,652.96	-728.42	0.04

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3140QDFB5	FNMA POOL CA5561 FN 04/50 FIXED 3.5					3.500000	01 Apr 2050		
		Local	247,752.610	106.597521	264,098.14	105.614357	261,662.33	-2,435.81	0.07
Original Face:		Base	300,000.000	106.597521	264,098.14	105.614357	261,662.33	-2,435.81	0.07
3140QDU28	FNMA POOL CA6000 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
		Local	93,521.160	105.903509	99,042.19	106.861254	99,937.88	895.69	0.03
Original Face:		Base	100,000.000	105.903509	99,042.19	106.861254	99,937.88	895.69	0.03
3140QDWP5	FNMA POOL CA6053 FN 06/50 FIXED 3					3.000000	01 Jun 2050		
		Local	169,998.840	105.980194	180,165.10	106.861206	181,662.81	1,497.71	0.05
Original Face:		Base	180,000.000	105.980194	180,165.10	106.861206	181,662.81	1,497.71	0.05
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	94,994.380	105.568824	100,284.45	105.779748	100,484.82	200.37	0.03
Original Face:		Base	100,000.000	105.568824	100,284.45	105.779748	100,484.82	200.37	0.03
3140X3B80	FNMA POOL FM0062 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
		Local	553,194.860	107.138279	592,683.45	107.305244	593,607.09	923.64	0.15
Original Face:		Base	700,000.000	107.138279	592,683.45	107.305244	593,607.09	923.64	0.15
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		Local	333,056.000	101.957551	339,575.74	108.302577	360,708.23	21,132.49	0.09
Original Face:		Base	500,000.000	101.957551	339,575.74	108.302577	360,708.23	21,132.49	0.09
3140X4GG5	FNMA POOL FM1098 FN 05/49 FIXED VAR					4.000000	01 May 2049		
		Local	57,126.500	108.204476	61,813.43	108.327189	61,883.53	70.10	0.02
Original Face:		Base	100,000.000	108.204476	61,813.43	108.327189	61,883.53	70.10	0.02
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	161,400.440	109.610092	176,911.17	108.892299	175,752.65	-1,158.52	0.05
Original Face:		Base	300,000.000	109.610092	176,911.17	108.892299	175,752.65	-1,158.52	0.05
3140X4V94	FNMA POOL FM1539 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	53,005.840	109.206042	57,885.58	108.503129	57,512.99	-372.59	0.01
Original Face:		Base	100,000.000	109.206042	57,885.58	108.503129	57,512.99	-372.59	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
		Local	174,951.780	106.608947	186,514.25	110.309478	192,988.40	6,474.15	0.05
Original Face:		Base	300,000.000	106.608947	186,514.25	110.309478	192,988.40	6,474.15	0.05

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3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR					3.000000	01 Nov 2049		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X5NT6	FNMA POOL FM2201 FN 01/48 FIXED VAR					4.000000	01 Jan 2048		
		Local	57,581.600	107.361553	61,820.50	107.121668	61,682.37	-138.13	0.02
Original Face:		Base	100,000.000	107.361553	61,820.50	107.121668	61,682.37	-138.13	0.02
3140X5SX2	FNMA POOL FM2333 FN 02/50 FIXED VAR					3.500000	01 Feb 2050		
		Local	155,767.150	104.442644	162,687.33	106.485267	165,869.07	3,181.74	0.04
Original Face:		Base	200,000.000	104.442644	162,687.33	106.485267	165,869.07	3,181.74	0.04
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048		
		Local	223,234.430	106.771805	238,351.43	106.718159	238,231.67	-119.76	0.06
Original Face:		Base	300,000.000	106.771805	238,351.43	106.718159	238,231.67	-119.76	0.06
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	153,977.450	110.670173	170,407.11	109.942481	169,286.63	-1,120.48	0.04
Original Face:		Base	200,000.000	110.670173	170,407.11	109.942481	169,286.63	-1,120.48	0.04
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
		Local	9,284.800	105.040389	9,752.79	109.147849	10,134.16	381.37	0.00
Original Face:		Base	10,000.000	105.040389	9,752.79	109.147849	10,134.16	381.37	0.00
3140X6M99	FNMA POOL FM3083 FN 10/49 FIXED VAR					4.500000	01 Oct 2049		
		Local	68,016.980	108.864051	74,046.04	108.055649	73,496.19	-549.85	0.02
Original Face:		Base	100,000.000	108.864051	74,046.04	108.055649	73,496.19	-549.85	0.02
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	149,367.310	106.555946	159,159.75	106.414684	158,948.75	-211.00	0.04
Original Face:		Base	200,000.000	106.555946	159,159.75	106.414684	158,948.75	-211.00	0.04
3140X6QH7	FNMA POOL FM3155 FN 12/49 FIXED VAR					5.000000	01 Dec 2049		
		Local	69,019.300	108.882182	75,149.72	110.408676	76,203.30	1,053.58	0.02
Original Face:		Base	100,000.000	108.882182	75,149.72	110.408676	76,203.30	1,053.58	0.02
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
		Local	77,265.200	109.059124	84,264.75	108.919777	84,157.08	-107.67	0.02
Original Face:		Base	100,000.000	109.059124	84,264.75	108.919777	84,157.08	-107.67	0.02

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3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
		Local	482,810.310	106.716093	515,236.30	107.495296	518,998.37	3,762.07	0.13
Original Face:		Base	600,000.000	106.716093	515,236.30	107.495296	518,998.37	3,762.07	0.13
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	128,768.350	105.802233	136,239.79	105.683678	136,087.13	-152.66	0.04
Original Face:		Base	200,000.000	105.802233	136,239.79	105.683678	136,087.13	-152.66	0.04
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
		Local	397,136.000	106.775651	424,044.55	106.601310	423,352.18	-692.37	0.11
Original Face:		Base	570,000.000	106.775651	424,044.55	106.601310	423,352.18	-692.37	0.11
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
		Local	959,672.170	108.084994	1,037,261.61	106.724732	1,024,207.55	-13,054.06	0.27
Original Face:		Base	1,300,000.000	108.084994	1,037,261.61	106.724732	1,024,207.55	-13,054.06	0.27
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	557,880.590	106.788655	595,753.18	107.087972	597,423.01	1,669.83	0.15
Original Face:		Base	730,000.000	106.788655	595,753.18	107.087972	597,423.01	1,669.83	0.15
3140X7MF3	FNMA POOL FM3957 FN 03/50 FIXED VAR					5.000000	01 Mar 2050		
		Local	87,754.310	111.442276	97,795.40	110.616262	97,070.54	-724.86	0.03
Original Face:		Base	100,000.000	111.442276	97,795.40	110.616262	97,070.54	-724.86	0.03
3140X7SF7	FNMA POOL FM4117 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	83,977.500	109.701968	92,124.97	109.955613	92,337.97	213.00	0.02
Original Face:		Base	100,000.000	109.701968	92,124.97	109.955613	92,337.97	213.00	0.02
3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
		Local	887,569.570	106.518876	945,429.13	106.531667	945,542.66	113.53	0.25
Original Face:		Base	900,000.000	106.518876	945,429.13	106.531667	945,542.66	113.53	0.25
3140X7XK0	FNMA POOL FM4281 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
		Local	284,189.690	108.132797	307,302.26	109.149526	310,191.70	2,889.44	0.08
Original Face:		Base	300,000.000	108.132797	307,302.26	109.149526	310,191.70	2,889.44	0.08
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR					3.500000	01 May 2048		
		Local	323,102.840	105.647118	341,348.84	105.659532	341,388.95	40.11	0.09
Original Face:		Base	400,000.000	105.647118	341,348.84	105.659532	341,388.95	40.11	0.09

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3140X86G7	FNMA POOL FM5370 FN 12/48 FIXED VAR					3.000000	01 Dec 2048		
		Local	100,000.000	105.903930	105,903.93	105.593864	105,593.86	-310.07	0.03
Original Face:		Base	100,000.000	105.903930	105,903.93	105.593864	105,593.86	-310.07	0.03
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR					3.000000	01 Sep 2050		
		Local	392,457.920	106.999999	419,929.97	106.810834	419,187.58	-742.39	0.11
Original Face:		Base	400,000.000	106.999999	419,929.97	106.810834	419,187.58	-742.39	0.11
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
		Local	99,837.840	107.249997	107,076.08	106.861495	106,688.21	-387.87	0.03
Original Face:		Base	100,000.000	107.249997	107,076.08	106.861495	106,688.21	-387.87	0.03
3140X8TL1	FNMA POOL FM5054 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
		Local	94,623.220	106.956443	101,205.63	107.234750	101,468.97	263.34	0.03
Original Face:		Base	100,000.000	106.956443	101,205.63	107.234750	101,468.97	263.34	0.03
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		Local	610,058.900	98.419600	600,417.53	107.860884	658,014.92	57,597.39	0.17
Original Face:		Base	890,000.000	98.419600	600,417.53	107.860884	658,014.92	57,597.39	0.17
31418C4M3	FNMA POOL MA3527 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	113,465.490	108.622675	123,249.25	110.722960	125,632.35	2,383.10	0.03
Original Face:		Base	300,000.000	108.622675	123,249.25	110.722960	125,632.35	2,383.10	0.03
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	49,777.520	105.935591	52,732.11	105.724995	52,627.28	-104.83	0.01
Original Face:		Base	100,000.000	105.935591	52,732.11	105.724995	52,627.28	-104.83	0.01
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
		Local	1,158,610.530	106.943318	1,239,056.54	107.512521	1,245,651.39	6,594.85	0.32
Original Face:		Base	3,300,000.000	106.943318	1,239,056.54	107.512521	1,245,651.39	6,594.85	0.32
31418CNE0	FNMA POOL MA3088 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
		Local	188,368.900	107.045887	201,641.16	107.704723	202,882.20	1,241.04	0.05
Original Face:		Base	500,000.000	107.045887	201,641.16	107.704723	202,882.20	1,241.04	0.05
31418CQB3	FNMA POOL MA3149 FN 10/47 FIXED 4					4.000000	01 Oct 2047		
		Local	124,101.520	107.394067	133,277.67	107.279835	133,135.91	-141.76	0.03
Original Face:		Base	300,000.000	107.394067	133,277.67	107.279835	133,135.91	-141.76	0.03

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31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
		Local	573,189.890	108.180566	620,080.07	108.625480	622,630.27	2,550.20	0.16
Original Face:		Base	800,000.000	108.180566	620,080.07	108.625480	622,630.27	2,550.20	0.16
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		Local	290,000.000	126.925486	368,083.91	142.596441	413,529.68	45,445.77	0.11
		Base		126.925486	368,083.91	142.596441	413,529.68	45,445.77	0.11
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.250000	15 Mar 2023		
		Local	200,000.000	100.704360	201,408.72	105.597829	211,195.66	9,786.94	0.05
		Base		100.704360	201,408.72	105.597829	211,195.66	9,786.94	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
		Local	250,000.000	98.345244	245,863.11	110.229630	275,574.08	29,710.97	0.07
		Base		98.345244	245,863.11	110.229630	275,574.08	29,710.97	0.07
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
		Local	60,000.000	104.499350	62,699.61	124.449511	74,669.71	11,970.10	0.02
		Base		104.499350	62,699.61	124.449511	74,669.71	11,970.10	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	30,000.000	100.076067	30,022.82	97.736750	29,321.03	-701.79	0.01
		Base		100.076067	30,022.82	97.736750	29,321.03	-701.79	0.01
35137LAH8	FOX CORP SR UNSECURED 01/29 4.709					4.709000	25 Jan 2029		
		Local	150,000.000	117.777020	176,665.53	121.330032	181,995.05	5,329.52	0.05
		Base		117.777020	176,665.53	121.330032	181,995.05	5,329.52	0.05
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	150,000.000	124.798460	187,197.69	137.132130	205,698.20	18,500.51	0.05
		Base		124.798460	187,197.69	137.132130	205,698.20	18,500.51	0.05
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	62,821.930	100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.02
Original Face:		Base	200,000.000	100.145411	62,913.28	107.547299	67,563.29	4,650.01	0.02
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	60,528.580	99.379186	60,152.81	105.251106	63,707.00	3,554.19	0.02
Original Face:		Base	300,000.000	99.379186	60,152.81	105.251106	63,707.00	3,554.19	0.02

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36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	124,395.330	102.072626	126,973.58	105.255351	130,932.74	3,959.16	0.03
Original Face:		Base	500,000.000	102.072626	126,973.58	105.255351	130,932.74	3,959.16	0.03
36179Q6N6	GNMA II POOL MA2677 G2 03/45 FIXED 3					3.000000	20 Mar 2045		
		Local	80,526.110	106.164423	85,490.08	106.460619	85,728.60	238.52	0.02
Original Face:		Base	300,000.000	106.164423	85,490.08	106.460619	85,728.60	238.52	0.02
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
		Local	22,663.890	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.01
Original Face:		Base	100,000.000	101.736683	23,057.49	107.955983	24,467.03	1,409.54	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
		Local	438,971.080	99.108625	435,058.20	108.823797	477,705.00	42,646.80	0.12
Original Face:		Base	2,200,000.000	99.108625	435,058.20	108.823797	477,705.00	42,646.80	0.12
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
		Local	243,720.890	101.654109	247,752.30	108.264588	263,863.42	16,111.12	0.07
Original Face:		Base	700,000.000	101.654109	247,752.30	108.264588	263,863.42	16,111.12	0.07
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
		Local	78,221.530	103.753749	81,157.77	107.785996	84,311.86	3,154.09	0.02
Original Face:		Base	200,000.000	103.753749	81,157.77	107.785996	84,311.86	3,154.09	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
		Local	43,792.420	103.507730	45,328.54	106.571238	46,670.12	1,341.58	0.01
Original Face:		Base	100,000.000	103.507730	45,328.54	106.571238	46,670.12	1,341.58	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	106,058.250	104.771161	111,118.46	107.923915	114,462.22	3,343.76	0.03
Original Face:		Base	300,000.000	104.771161	111,118.46	107.923915	114,462.22	3,343.76	0.03
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	39,364.680	103.329609	40,675.37	107.793948	42,432.74	1,757.37	0.01
Original Face:		Base	100,000.000	103.329609	40,675.37	107.793948	42,432.74	1,757.37	0.01
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		Local	206,063.960	103.820775	213,937.20	107.988502	222,525.38	8,588.18	0.06
Original Face:		Base	500,000.000	103.820775	213,937.20	107.988502	222,525.38	8,588.18	0.06

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36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		Local	121,824.710	103.041370	125,529.85	107.864786	131,405.96	5,876.11	0.03
Original Face:		Base	300,000.000	103.041370	125,529.85	107.864786	131,405.96	5,876.11	0.03
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	0.000	0.000000	0.63	0.000000	0.00	-0.63	0.00
		Base		0.000000	0.63	0.000000	0.00	-0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	82,062.120	104.415618	85,685.67	107.458646	88,182.84	2,497.17	0.02
Original Face:		Base	200,000.000	104.415618	85,685.67	107.458646	88,182.84	2,497.17	0.02
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
		Local	879,991.230	97.225014	855,571.60	104.755818	921,842.01	66,270.41	0.24
Original Face:		Base	1,746,993.000	97.225014	855,571.60	104.755818	921,842.01	66,270.41	0.24
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		Local	38,304.350	104.002183	39,837.36	107.735493	41,267.38	1,430.02	0.01
Original Face:		Base	100,000.000	104.002183	39,837.36	107.735493	41,267.38	1,430.02	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		Local	70,514.940	103.973073	73,316.55	107.322891	75,678.67	2,362.12	0.02
Original Face:		Base	200,000.000	103.973073	73,316.55	107.322891	75,678.67	2,362.12	0.02
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		Local	205,990.980	104.403426	215,061.64	108.210676	222,904.23	7,842.59	0.06
Original Face:		Base	642,735.000	104.403426	215,061.64	108.210676	222,904.23	7,842.59	0.06
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
		Local	265,123.020	104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.07
Original Face:		Base	800,000.000	104.340732	276,631.30	108.214057	286,900.38	10,269.08	0.07
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		Local	138,206.490	107.550709	148,642.06	108.224772	149,573.66	931.60	0.04
Original Face:		Base	400,000.000	107.550709	148,642.06	108.224772	149,573.66	931.60	0.04
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
		Local	192,973.630	109.326637	210,971.58	109.355740	211,027.74	56.16	0.05
Original Face:		Base	600,000.000	109.326637	210,971.58	109.355740	211,027.74	56.16	0.05

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36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
		Local	264,656.820	106.356485	281,479.69	108.210931	286,387.61	4,907.92	0.07
Original Face:		Base	800,000.000	106.356485	281,479.69	108.210931	286,387.61	4,907.92	0.07
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		Local	30,339.630	107.360999	32,572.93	108.216638	32,832.53	259.60	0.01
Original Face:		Base	100,000.000	107.360999	32,572.93	108.216638	32,832.53	259.60	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
		Local	350,356.920	104.997666	367,866.59	108.215128	379,139.19	11,272.60	0.10
Original Face:		Base	1,143,044.000	104.997666	367,866.59	108.215128	379,139.19	11,272.60	0.10
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		Local	242,606.860	104.101372	252,557.07	109.356516	265,306.41	12,749.34	0.07
Original Face:		Base	800,000.000	104.101372	252,557.07	109.356516	265,306.41	12,749.34	0.07
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
		Local	0.000	0.000000	0.51	0.000000	0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000	0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
		Local	69,415.050	108.226213	75,125.28	108.205222	75,110.71	-14.57	0.02
Original Face:		Base	200,000.000	108.226213	75,125.28	108.205222	75,110.71	-14.57	0.02
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
		Local	0.000	0.000000	-0.71	0.000000	0.00	0.71	0.00
		Base		0.000000	-0.71	0.000000	0.00	0.71	0.00
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		Local	660,333.630	106.302659	701,952.21	106.792325	705,185.64	3,233.43	0.18
Original Face:		Base	900,000.000	106.302659	701,952.21	106.792325	705,185.64	3,233.43	0.18
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
		Local	0.000	0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5					4.500000	20 Mar 2050		
		Local	0.000	0.000000	0.67	0.000000	0.00	-0.67	0.00
		Base		0.000000	0.67	0.000000	0.00	-0.67	0.00

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36179VQV5	GNMA II POOL MA6768 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	95,210.050	107.164580	102,031.45	106.679191	101,569.31	-462.14	0.03
Original Face:		Base	100,000.000	107.164580	102,031.45	106.679191	101,569.31	-462.14	0.03
36179VTX8	GNMA II POOL MA6866 G2 09/50 FIXED 3					3.000000	20 Sep 2050		
		Local	197,256.560	105.463757	208,034.18	105.235043	207,583.03	-451.15	0.05
Original Face:		Base	200,000.000	105.463757	208,034.18	105.235043	207,583.03	-451.15	0.05
36179VVZ0	GNMA II POOL MA6932 G2 10/50 FIXED 3					3.000000	20 Oct 2050		
		Local	297,351.390	105.743255	314,429.04	105.798827	314,594.28	165.24	0.08
Original Face:		Base	300,000.000	105.743255	314,429.04	105.798827	314,594.28	165.24	0.08
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		Local	97,175.810	106.970593	103,949.54	108.873364	105,798.57	1,849.03	0.03
Original Face:		Base	100,000.000	106.970593	103,949.54	108.873364	105,798.57	1,849.03	0.03
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		Local	98,213.250	106.534200	104,630.70	106.501585	104,598.67	-32.03	0.03
Original Face:		Base	100,000.000	106.534200	104,630.70	106.501585	104,598.67	-32.03	0.03
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		Local	100,000.000	106.446650	106,446.65	107.817228	107,817.23	1,370.58	0.03
Original Face:		Base	100,000.000	106.446650	106,446.65	107.817228	107,817.23	1,370.58	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
		Local	1,107,210.770	99.175740	1,098,084.48	107.121051	1,186,055.81	87,971.33	0.31
Original Face:		Base	1,800,000.000	99.175740	1,098,084.48	107.121051	1,186,055.81	87,971.33	0.31
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		Local	932,586.620	101.823216	949,589.69	111.979646	1,044,307.20	94,717.51	0.27
Original Face:		Base	1,300,000.000	101.823216	949,589.69	111.979646	1,044,307.20	94,717.51	0.27
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		Local	98,985.650	102.610045	101,569.22	103.709996	102,658.01	1,088.79	0.03
Original Face:		Base	200,000.000	102.610045	101,569.22	103.709996	102,658.01	1,088.79	0.03
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	449,920.510	107.392668	483,181.64	107.408857	483,254.48	72.84	0.13
Original Face:		Base	700,000.000	107.392668	483,181.64	107.408857	483,254.48	72.84	0.13

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3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
		Local	93,979.440	103.187527	96,975.06	104.684976	98,382.35	1,407.29	0.03
Original Face:		Base	100,000.000	103.187527	96,975.06	104.684976	98,382.35	1,407.29	0.03
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.510223	10 Nov 2047		
		Local	0.000	0.000000	0.11	0.000000	0.00	-0.11	0.00
		Base		0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4					3.764000	10 Jul 2048		
		Local	80,000.000	105.389938	84,311.95	112.068280	89,654.62	5,342.67	0.02
Original Face:		Base	80,000.000	105.389938	84,311.95	112.068280	89,654.62	5,342.67	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A					1.059000	15 Jun 2036		
		Local	890,000.000	100.000000	890,000.00	99.879020	888,923.28	-1,076.72	0.23
Original Face:		Base	890,000.000	100.000000	890,000.00	99.879020	888,923.28	-1,076.72	0.23
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	10,000.000	117.995500	11,799.55	130.170669	13,017.07	1,217.52	0.00
		Base		117.995500	11,799.55	130.170669	13,017.07	1,217.52	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	300,000.000	126.498157	379,494.47	136.024907	408,074.72	28,580.25	0.11
		Base		126.498157	379,494.47	136.024907	408,074.72	28,580.25	0.11
369604BV4	GENERAL ELECTRIC CO SR UNSECURED 05/27 3.45					3.450000	01 May 2027		
		Local	20,000.000	99.858700	19,971.74	113.104545	22,620.91	2,649.17	0.01
		Base		99.858700	19,971.74	113.104545	22,620.91	2,649.17	0.01
369604BW2	GENERAL ELECTRIC CO SR UNSECURED 05/30 3.625					3.625000	01 May 2030		
		Local	30,000.000	99.850233	29,955.07	114.288704	34,286.61	4,331.54	0.01
		Base		99.850233	29,955.07	114.288704	34,286.61	4,331.54	0.01
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
		Local	30,000.000	99.724333	29,917.30	118.220565	35,466.17	5,548.87	0.01
		Base		99.724333	29,917.30	118.220565	35,466.17	5,548.87	0.01

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369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		Local	40,000.000	99.654025	39,861.61	121.614829	48,645.93	8,784.32	0.01
		Base		99.654025	39,861.61	121.614829	48,645.93	8,784.32	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		Local	390,000.000	123.648874	482,230.61	147.208224	574,112.07	91,881.46	0.15
		Base		123.648874	482,230.61	147.208224	574,112.07	91,881.46	0.15
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
		Local	70,000.000	104.863343	73,404.34	140.206353	98,144.45	24,740.11	0.03
		Base		104.863343	73,404.34	140.206353	98,144.45	24,740.11	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		Local	20,000.000	98.962400	19,792.48	134.896948	26,979.39	7,186.91	0.01
		Base		98.962400	19,792.48	134.896948	26,979.39	7,186.91	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	80,000.000	94.251100	75,400.88	135.242057	108,193.65	32,792.77	0.03
		Base		94.251100	75,400.88	135.242057	108,193.65	32,792.77	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
		Local	10,000.000	100.226500	10,022.65	102.832674	10,283.27	260.62	0.00
		Base		100.226500	10,022.65	102.832674	10,283.27	260.62	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
		Local	10,000.000	101.257300	10,125.73	108.993314	10,899.33	773.60	0.00
		Base		101.257300	10,125.73	108.993314	10,899.33	773.60	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	60,000.000	102.060383	61,236.23	132.539866	79,523.92	18,287.69	0.02
		Base		102.060383	61,236.23	132.539866	79,523.92	18,287.69	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.650000	01 Mar 2026		
		Local	190,000.000	98.471916	187,096.64	113.448221	215,551.62	28,454.98	0.06
		Base		98.471916	187,096.64	113.448221	215,551.62	28,454.98	0.06
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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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
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
		Local	210,000.000	93.825281	197,033.09	112.690000	236,649.00	39,615.91	0.06
		Base		93.825281	197,033.09	112.690000	236,649.00	39,615.91	0.06
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
		Local	60,000.000	100.631083	60,378.65	110.039320	66,023.59	5,644.94	0.02
		Base		100.631083	60,378.65	110.039320	66,023.59	5,644.94	0.02
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
		Local	110,000.000	101.087727	111,196.50	102.808008	113,088.81	1,892.31	0.03
		Base		101.087727	111,196.50	102.808008	113,088.81	1,892.31	0.03
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
		Local	30,000.000	102.739667	30,821.90	114.680143	34,404.04	3,582.14	0.01
		Base		102.739667	30,821.90	114.680143	34,404.04	3,582.14	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
		Local	310,000.000	116.042394	359,731.42	139.267841	431,730.31	71,998.89	0.11
		Base		116.042394	359,731.42	139.267841	431,730.31	71,998.89	0.11
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
		Local	40,000.000	100.841000	40,336.40	115.202308	46,080.92	5,744.52	0.01
		Base		100.841000	40,336.40	115.202308	46,080.92	5,744.52	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
		Local	120,000.000	98.033617	117,640.34	105.661875	126,794.25	9,153.91	0.03
		Base		98.033617	117,640.34	105.661875	126,794.25	9,153.91	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
		Local	490,000.000	97.932196	479,867.76	118.636310	581,317.92	101,450.16	0.15
		Base		97.932196	479,867.76	118.636310	581,317.92	101,450.16	0.15
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
		Local	290,000.000	99.920948	289,770.75	108.831542	315,611.47	25,840.72	0.08
		Base		99.920948	289,770.75	108.831542	315,611.47	25,840.72	0.08
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
		Local	80,000.000	105.513088	84,410.47	111.098970	88,879.18	4,468.71	0.02
		Base		105.513088	84,410.47	111.098970	88,879.18	4,468.71	0.02

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38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
		Local	80,000.000	99.006675	79,205.34	112.264328	89,811.46	10,606.12	0.02
		Base		99.006675	79,205.34	112.264328	89,811.46	10,606.12	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	240,000.000	106.003029	254,407.27	139.357829	334,458.79	80,051.52	0.09
		Base		106.003029	254,407.27	139.357829	334,458.79	80,051.52	0.09
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876000	31 Oct 2022		
		Local	90,000.000	100.000000	90,000.00	102.029469	91,826.52	1,826.52	0.02
		Base		100.000000	90,000.00	102.029469	91,826.52	1,826.52	0.02
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.570250	20 Oct 2064		
		Local	1,002,919.440	100.029866	1,003,218.97	100.053460	1,003,455.60	236.63	0.26
Original Face:		Base	2,000,000.000	100.029866	1,003,218.97	100.053460	1,003,455.60	236.63	0.26
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
		Local	51,844.050	3.541853	1,836.24	9.772760	5,066.59	3,230.35	0.00
Original Face:		Base	200,000.000	3.541853	1,836.24	9.772760	5,066.59	3,230.35	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					0.640250	20 Jun 2069		
		Local	182,446.200	99.553063	181,630.78	100.362140	183,106.91	1,476.13	0.05
Original Face:		Base	200,000.000	99.553063	181,630.78	100.362140	183,106.91	1,476.13	0.05
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
		Local	40,267.880	98.499772	39,663.77	105.129010	42,333.22	2,669.45	0.01
Original Face:		Base	50,000.000	98.499772	39,663.77	105.129010	42,333.22	2,669.45	0.01
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					1.401630	20 Apr 2070		
		Local	91,147.960	102.763584	93,666.91	103.009070	93,890.67	223.76	0.02
Original Face:		Base	100,000.000	102.763584	93,666.91	103.009070	93,890.67	223.76	0.02
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					0.601630	20 Jul 2070		
		Local	495,909.200	99.844891	495,140.00	100.190720	496,855.00	1,715.00	0.13
Original Face:		Base	500,000.000	99.844891	495,140.00	100.190720	496,855.00	1,715.00	0.13

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38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	99,247.230	12.858535	12,761.74	14.261030	14,153.68	1,391.94	0.00
Original Face:		Base	100,000.000	12.858535	12,761.74	14.261030	14,153.68	1,391.94	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	99,257.500	12.993960	12,897.48	13.517580	13,417.21	519.73	0.00
Original Face:		Base	100,000.000	12.993960	12,897.48	13.517580	13,417.21	519.73	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	98,838.430	13.212705	13,059.23	13.741060	13,581.45	522.22	0.00
Original Face:		Base	100,000.000	13.212705	13,059.23	13.741060	13,581.45	522.22	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		Local	199,220.950	13.632392	27,158.58	14.254720	28,398.39	1,239.81	0.01
Original Face:		Base	200,000.000	13.632392	27,158.58	14.254720	28,398.39	1,239.81	0.01
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
		Local	30,000.000	99.917400	29,975.22	101.427488	30,428.25	453.03	0.01
		Base		99.917400	29,975.22	101.427488	30,428.25	453.03	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
		Local	220,000.000	99.940091	219,868.20	118.305211	260,271.46	40,403.26	0.07
		Base		99.940091	219,868.20	118.305211	260,271.46	40,403.26	0.07
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
		Local	300,000.000	100.000000	300,000.00	115.475006	346,425.02	46,425.02	0.09
		Base		100.000000	300,000.00	115.475006	346,425.02	46,425.02	0.09
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
		Local	200,000.000	100.000000	200,000.00	103.914263	207,828.53	7,828.53	0.05
		Base		100.000000	200,000.00	103.914263	207,828.53	7,828.53	0.05
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.800000	15 Nov 2025		
		Local	2,000.000	99.154000	1,983.08	112.152301	2,243.05	259.97	0.00
		Base		99.154000	1,983.08	112.152301	2,243.05	259.97	0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					0.891630	20 Jun 2035		
		Local	59,262.260	97.560184	57,816.37	96.863220	57,403.33	-413.04	0.01
Original Face:		Base	1,220,000.000	97.560184	57,816.37	96.863220	57,403.33	-413.04	0.01

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413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
		Local	110,000.000	101.881836	112,070.02	130.707654	143,778.42	31,708.40	0.04
		Base		101.881836	112,070.02	130.707654	143,778.42	31,708.40	0.04
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
		Local	10,000.000	110.029300	11,002.93	138.264200	13,826.42	2,823.49	0.00
		Base		110.029300	11,002.93	138.264200	13,826.42	2,823.49	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	20,000.000	99.836200	19,967.24	101.549546	20,309.91	342.67	0.01
		Base		99.836200	19,967.24	101.549546	20,309.91	342.67	0.01
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
		Local	10,000.000	109.277200	10,927.72	127.709595	12,770.96	1,843.24	0.00
		Base		109.277200	10,927.72	127.709595	12,770.96	1,843.24	0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
		Local	10,000.000	117.994000	11,799.40	120.319854	12,031.99	232.59	0.00
		Base		117.994000	11,799.40	120.319854	12,031.99	232.59	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	40,000.000	105.880100	42,352.04	109.738207	43,895.28	1,543.24	0.01
		Base		105.880100	42,352.04	109.738207	43,895.28	1,543.24	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
		Local	50,000.000	99.478060	49,739.03	111.611122	55,805.56	6,066.53	0.01
		Base		99.478060	49,739.03	111.611122	55,805.56	6,066.53	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	50,000.000	102.022600	51,011.30	117.860143	58,930.07	7,918.77	0.02
		Base		102.022600	51,011.30	117.860143	58,930.07	7,918.77	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	190,000.000	107.521416	204,290.69	119.007436	226,114.13	21,823.44	0.06
		Base		107.521416	204,290.69	119.007436	226,114.13	21,823.44	0.06
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.428000	25 Aug 2036		
		Local	392,088.790	98.176375	384,938.56	98.839980	387,540.48	2,601.92	0.10
Original Face:		Base	660,000.000	98.176375	384,938.56	98.839980	387,540.48	2,601.92	0.10

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438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
		50,000.000	Local	99.991180	49,995.59	103.608735	51,804.37	1,808.78	0.01
			Base	99.991180	49,995.59	103.608735	51,804.37	1,808.78	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		50,000.000	Local	102.666140	51,333.07	134.776076	67,388.04	16,054.97	0.02
			Base	102.666140	51,333.07	134.776076	67,388.04	16,054.97	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
		130,000.000	Local	99.043077	128,756.00	115.087003	149,613.10	20,857.10	0.04
			Base	99.043077	128,756.00	115.087003	149,613.10	20,857.10	0.04
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
		10,000.000	Local	110.682800	11,068.28	114.888903	11,488.89	420.61	0.00
			Base	110.682800	11,068.28	114.888903	11,488.89	420.61	0.00
458140BL3	INTEL CORP SR UNSECURED 03/40 4.6					4.600000	25 Mar 2040		
		40,000.000	Local	112.494425	44,997.77	132.019924	52,807.97	7,810.20	0.01
			Base	112.494425	44,997.77	132.019924	52,807.97	7,810.20	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		200,000.000	Local	111.781860	223,563.72	139.556249	279,112.50	55,548.78	0.07
			Base	111.781860	223,563.72	139.556249	279,112.50	55,548.78	0.07
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
		60,000.000	Local	100.289667	60,173.80	116.453570	69,872.14	9,698.34	0.02
			Base	100.289667	60,173.80	116.453570	69,872.14	9,698.34	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
		160,000.000	Local	99.736213	159,577.94	108.328082	173,324.93	13,746.99	0.04
			Base	99.736213	159,577.94	108.328082	173,324.93	13,746.99	0.04
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
		170,000.000	Local	100.376418	170,639.91	100.795983	171,353.17	713.26	0.04
			Base	100.376418	170,639.91	100.795983	171,353.17	713.26	0.04
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
		250,000.000	Local	98.954856	247,387.14	103.554973	258,887.43	11,500.29	0.07
			Base	98.954856	247,387.14	103.554973	258,887.43	11,500.29	0.07

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46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		Local	60,000.000	103.568067	62,140.84	141.672256	85,003.35	22,862.51	0.02
		Base		103.568067	62,140.84	141.672256	85,003.35	22,862.51	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
		Local	220,000.000	98.826941	217,419.27	118.586257	260,889.77	43,470.50	0.07
		Base		98.826941	217,419.27	118.586257	260,889.77	43,470.50	0.07
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
		Local	50,000.000	99.905900	49,952.95	113.653727	56,826.86	6,873.91	0.01
		Base		99.905900	49,952.95	113.653727	56,826.86	6,873.91	0.01
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 2048		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		Local	10,000.000	100.000000	10,000.00	113.728574	11,372.86	1,372.86	0.00
		Base		100.000000	10,000.00	113.728574	11,372.86	1,372.86	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
		Local	240,000.000	99.360175	238,464.42	119.558836	286,941.21	48,476.79	0.07
		Base		99.360175	238,464.42	119.558836	286,941.21	48,476.79	0.07
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
		Local	120,000.000	100.429417	120,515.30	122.010443	146,412.53	25,897.23	0.04
		Base		100.429417	120,515.30	122.010443	146,412.53	25,897.23	0.04
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
		Local	190,000.000	100.000000	190,000.00	110.162838	209,309.39	19,309.39	0.05
		Base		100.000000	190,000.00	110.162838	209,309.39	19,309.39	0.05
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
		Local	130,000.000	100.000000	130,000.00	105.612655	137,296.45	7,296.45	0.04
		Base		100.000000	130,000.00	105.612655	137,296.45	7,296.45	0.04
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
		Local	100,000.000	100.709060	100,709.06	107.486207	107,486.21	6,777.15	0.03
		Base		100.709060	100,709.06	107.486207	107,486.21	6,777.15	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
		Local	40,000.000	100.000000	40,000.00	111.341779	44,536.71	4,536.71	0.01
		Base		100.000000	40,000.00	111.341779	44,536.71	4,536.71	0.01
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
		Local	440,000.000	107.161932	471,512.50	109.659099	482,500.04	10,987.54	0.13
		Base		107.161932	471,512.50	109.659099	482,500.04	10,987.54	0.13
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
		Local	210,000.000	100.000000	210,000.00	102.669453	215,605.85	5,605.85	0.06
		Base		100.000000	210,000.00	102.669453	215,605.85	5,605.85	0.06
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					1.641000	15 Dec 2036		
		Local	380,000.000	100.000000	380,000.00	94.182090	357,891.94	-22,108.06	0.09
Original Face:		Base	380,000.000	100.000000	380,000.00	94.182090	357,891.94	-22,108.06	0.09
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
		Local	30,000.000	94.284133	28,285.24	127.528465	38,258.54	9,973.30	0.01
		Base		94.284133	28,285.24	127.528465	38,258.54	9,973.30	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		Local	30,000.000	99.032200	29,709.66	122.264407	36,679.32	6,969.66	0.01
		Base		99.032200	29,709.66	122.264407	36,679.32	6,969.66	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	50,000.000	99.898600	49,949.30	100.433127	50,216.56	267.26	0.01
		Base		99.898600	49,949.30	100.433127	50,216.56	267.26	0.01
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	90,000.000	99.935333	89,941.80	100.496063	90,446.46	504.66	0.02
		Base		99.935333	89,941.80	100.496063	90,446.46	504.66	0.02
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	100,000.000	100.119430	100,119.43	100.842901	100,842.90	723.47	0.03
		Base		100.119430	100,119.43	100.842901	100,842.90	723.47	0.03
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
		Local	200,000.000	135.683720	271,367.44	135.464000	270,928.00	-439.44	0.07
		Base		135.683720	271,367.44	135.464000	270,928.00	-439.44	0.07

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		340,000.000	Local	101.106724	343,762.86	123.268800	419,113.92	75,351.06	0.11
			Base	101.106724	343,762.86	123.268800	419,113.92	75,351.06	0.11
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
		20,000.000	Local	103.370150	20,674.03	115.158025	23,031.61	2,357.58	0.01
			Base	103.370150	20,674.03	115.158025	23,031.61	2,357.58	0.01
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
		50,000.000	Local	99.998200	49,999.10	100.000000	50,000.00	0.90	0.01
			Base	99.998200	49,999.10	100.000000	50,000.00	0.90	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
		30,000.000	Local	101.418433	30,425.53	111.682390	33,504.72	3,079.19	0.01
			Base	101.418433	30,425.53	111.682390	33,504.72	3,079.19	0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
		50,000.000	Local	106.703500	53,351.75	114.100236	57,050.12	3,698.37	0.01
			Base	106.703500	53,351.75	114.100236	57,050.12	3,698.37	0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
		20,000.000	Local	117.893600	23,578.72	128.512834	25,702.57	2,123.85	0.01
			Base	117.893600	23,578.72	128.512834	25,702.57	2,123.85	0.01
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		10,000.000	Local	116.534200	11,653.42	127.186274	12,718.63	1,065.21	0.00
			Base	116.534200	11,653.42	127.186274	12,718.63	1,065.21	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
		110,000.000	Local	92.764591	102,041.05	104.427174	114,869.89	12,828.84	0.03
			Base	92.764591	102,041.05	104.427174	114,869.89	12,828.84	0.03
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
		7,000.000	Local	103.699714	7,258.98	110.127036	7,708.89	449.91	0.00
			Base	103.699714	7,258.98	110.127036	7,708.89	449.91	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
		300,000.000	Local	97.887293	293,661.88	113.750000	341,250.00	47,588.12	0.09
			Base	97.887293	293,661.88	113.750000	341,250.00	47,588.12	0.09

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517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
		Local	70,000.000	99.942043	69,959.43	105.917403	74,142.18	4,182.75	0.02
		Base		99.942043	69,959.43	105.917403	74,142.18	4,182.75	0.02
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	10,000.000	98.175500	9,817.55	104.643271	10,464.33	646.78	0.00
		Base		98.175500	9,817.55	104.643271	10,464.33	646.78	0.00
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A					2.750000	25 Mar 2060		
		Local	238,854.910	100.497427	240,043.04	100.439840	239,905.49	-137.55	0.06
Original Face:		Base	250,000.000	100.497427	240,043.04	100.439840	239,905.49	-137.55	0.06
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A					3.250000	25 Jun 2060		
		Local	245,353.230	100.631510	246,902.66	100.711010	247,097.72	195.06	0.06
Original Face:		Base	250,000.000	100.631510	246,902.66	100.711010	247,097.72	195.06	0.06
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
		Local	260,000.000	98.170408	255,243.06	119.014547	309,437.82	54,194.76	0.08
		Base		98.170408	255,243.06	119.014547	309,437.82	54,194.76	0.08
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
		Local	120,000.000	99.053567	118,864.28	113.590367	136,308.44	17,444.16	0.04
		Base		99.053567	118,864.28	113.590367	136,308.44	17,444.16	0.04
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
		Local	130,000.000	118.181323	153,635.72	124.476745	161,819.77	8,184.05	0.04
		Base		118.181323	153,635.72	124.476745	161,819.77	8,184.05	0.04
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	50,000.000	95.144460	47,572.23	114.381459	57,190.73	9,618.50	0.01
		Base		95.144460	47,572.23	114.381459	57,190.73	9,618.50	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	70,000.000	92.503243	64,752.27	118.587983	83,011.59	18,259.32	0.02
		Base		92.503243	64,752.27	118.587983	83,011.59	18,259.32	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	10,000.000	100.363800	10,036.38	120.856320	12,085.63	2,049.25	0.00
		Base		100.363800	10,036.38	120.856320	12,085.63	2,049.25	0.00

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55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
		90,000.000	Local	98.712756	88,841.48	131.681286	118,513.16	29,671.68	0.03
			Base	98.712756	88,841.48	131.681286	118,513.16	29,671.68	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
		150,000.000	Local	114.754080	172,131.12	114.983737	172,475.61	344.49	0.04
			Base	114.754080	172,131.12	114.983737	172,475.61	344.49	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		80,000.000	Local	99.860650	79,888.52	102.417079	81,933.66	2,045.14	0.02
			Base	99.860650	79,888.52	102.417079	81,933.66	2,045.14	0.02
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85					0.850000	09 Jun 2023		
		220,000.000	Local	99.951964	219,894.32	101.222082	222,688.58	2,794.26	0.06
			Base	99.951964	219,894.32	101.222082	222,688.58	2,794.26	0.06
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
		10,000.000	Local	103.078100	10,307.81	109.577230	10,957.72	649.91	0.00
			Base	103.078100	10,307.81	109.577230	10,957.72	649.91	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		280,000.000	Local	123.368093	345,430.66	129.071696	361,400.75	15,970.09	0.09
			Base	123.368093	345,430.66	129.071696	361,400.75	15,970.09	0.09
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
		70,000.000	Local	103.885171	72,719.62	113.908777	79,736.14	7,016.52	0.02
			Base	103.885171	72,719.62	113.908777	79,736.14	7,016.52	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		60,000.000	Local	103.145367	61,887.22	135.863461	81,518.08	19,630.86	0.02
			Base	103.145367	61,887.22	135.863461	81,518.08	19,630.86	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
		20,000.000	Local	109.221100	21,844.22	114.442039	22,888.41	1,044.19	0.01
			Base	109.221100	21,844.22	114.442039	22,888.41	1,044.19	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
		110,000.000	Local	100.079718	110,087.69	116.894211	128,583.63	18,495.94	0.03
			Base	100.079718	110,087.69	116.894211	128,583.63	18,495.94	0.03

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58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
		Local	10,000.000	111.533500	11,153.35	117.351827	11,735.18	581.83	0.00
		Base		111.533500	11,153.35	117.351827	11,735.18	581.83	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
		Local	80,000.000	99.814250	79,851.40	103.700615	82,960.49	3,109.09	0.02
		Base		99.814250	79,851.40	103.700615	82,960.49	3,109.09	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
		Local	140,000.000	102.689000	143,764.60	105.432911	147,606.08	3,841.48	0.04
		Base		102.689000	143,764.60	105.432911	147,606.08	3,841.48	0.04
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	50,000.000	107.868760	53,934.38	111.356698	55,678.35	1,743.97	0.01
		Base		107.868760	53,934.38	111.356698	55,678.35	1,743.97	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	50,000.000	112.963640	56,481.82	114.713357	57,356.68	874.86	0.01
		Base		112.963640	56,481.82	114.713357	57,356.68	874.86	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
		Local	40,000.000	99.311725	39,724.69	117.204766	46,881.91	7,157.22	0.01
		Base		99.311725	39,724.69	117.204766	46,881.91	7,157.22	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	120,000.000	113.812917	136,575.50	128.558797	154,270.56	17,695.06	0.04
		Base		113.812917	136,575.50	128.558797	154,270.56	17,695.06	0.04
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
		Local	16,000.000	99.399250	15,903.88	112.221297	17,955.41	2,051.53	0.00
		Base		99.399250	15,903.88	112.221297	17,955.41	2,051.53	0.00
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
		Local	17,000.000	104.602176	17,782.37	141.877367	24,119.15	6,336.78	0.01
		Base		104.602176	17,782.37	141.877367	24,119.15	6,336.78	0.01
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
		Local	80,000.000	99.542275	79,633.82	101.129321	80,903.46	1,269.64	0.02
		Base		99.542275	79,633.82	101.129321	80,903.46	1,269.64	0.02

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58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	40,000.000	99.182650	39,673.06	101.391763	40,556.71	883.65	0.01
		Base		99.182650	39,673.06	101.391763	40,556.71	883.65	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					0.788000	25 Jan 2029		
		Local	343,512.160	99.190107	340,730.08	98.793250	339,366.83	-1,363.25	0.09
	Original Face:	Base	20,000,000.000	99.190107	340,730.08	98.793250	339,366.83	-1,363.25	0.09
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.733000	25 Aug 2036		
		Local	150,000.000	95.065167	142,597.75	99.558440	149,337.66	6,739.91	0.04
	Original Face:	Base	150,000.000	95.065167	142,597.75	99.558440	149,337.66	6,739.91	0.04
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	110,000.000	105.402691	115,942.96	129.343935	142,278.33	26,335.37	0.04
		Base		105.402691	115,942.96	129.343935	142,278.33	26,335.37	0.04
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9					0.900000	08 Jun 2023		
		Local	150,000.000	99.882047	149,823.07	101.267717	151,901.58	2,078.51	0.04
		Base		99.882047	149,823.07	101.267717	151,901.58	2,078.51	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
		Local	10,000.000	98.572100	9,857.21	108.634155	10,863.42	1,006.21	0.00
		Base		98.572100	9,857.21	108.634155	10,863.42	1,006.21	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
		Local	340,000.000	98.229915	333,981.71	111.793489	380,097.86	46,116.15	0.10
		Base		98.229915	333,981.71	111.793489	380,097.86	46,116.15	0.10
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
		Local	70,000.000	98.268057	68,787.64	126.798455	88,758.92	19,971.28	0.02
		Base		98.268057	68,787.64	126.798455	88,758.92	19,971.28	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
		Local	220,000.000	98.539655	216,787.24	107.414559	236,312.03	19,524.79	0.06
		Base		98.539655	216,787.24	107.414559	236,312.03	19,524.79	0.06
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
		Local	20,000.000	99.630250	19,926.05	114.105531	22,821.11	2,895.06	0.01
		Base		99.630250	19,926.05	114.105531	22,821.11	2,895.06	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
595112BR3	MICRON TECHNOLOGY INC SR UNSECURED 04/23 2.497					2.497000	24 Apr 2023		
		Local	70,000.000	100.000000	70,000.00	104.201782	72,941.25	2,941.25	0.02
		Base		100.000000	70,000.00	104.201782	72,941.25	2,941.25	0.02
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
		Local	130,000.000	99.925677	129,903.38	118.773934	154,406.11	24,502.73	0.04
		Base		99.925677	129,903.38	118.773934	154,406.11	24,502.73	0.04
60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229					3.229000	15 May 2050		
		Local	70,000.000	100.000000	70,000.00	116.758000	81,730.60	11,730.60	0.02
		Base		100.000000	70,000.00	116.758000	81,730.60	11,730.60	0.02
609207AS4	MONDELEZ INTERNATIONAL SR UNSECURED 04/23 2.125					2.125000	13 Apr 2023		
		Local	30,000.000	100.286867	30,086.06	103.864754	31,159.43	1,073.37	0.01
		Base		100.286867	30,086.06	103.864754	31,159.43	1,073.37	0.01
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	130,000.000	100.409831	130,532.78	103.424875	134,452.34	3,919.56	0.03
		Base		100.409831	130,532.78	103.424875	134,452.34	3,919.56	0.03
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
		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	270,000.000	104.064093	280,973.05	108.875300	293,963.31	12,990.26	0.08
		Base		104.064093	280,973.05	108.875300	293,963.31	12,990.26	0.08
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	220,000.000	100.000000	220,000.00	116.310273	255,882.60	35,882.60	0.07
		Base		100.000000	220,000.00	116.310273	255,882.60	35,882.60	0.07
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	200,000.000	100.072460	200,144.92	105.624198	211,248.40	11,103.48	0.05
		Base		100.072460	200,144.92	105.624198	211,248.40	11,103.48	0.05
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	170,000.000	96.683853	164,362.55	115.928657	197,078.72	32,716.17	0.05
		Base		96.683853	164,362.55	115.928657	197,078.72	32,716.17	0.05

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61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
		Local	70,000.000	103.521914	72,465.34	101.556440	71,089.51	-1,375.83	0.02
Original Face:		Base	70,000.000	103.521914	72,465.34	101.556440	71,089.51	-1,375.83	0.02
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
		Local	80,000.000	100.518650	80,414.92	112.006640	89,605.31	9,190.39	0.02
Original Face:		Base	80,000.000	100.518650	80,414.92	112.006640	89,605.31	9,190.39	0.02
62954HAE8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 144A 05/25 2.7					2.700000	01 May 2025		
		Local	40,000.000	100.462800	40,185.12	107.630000	43,052.00	2,866.88	0.01
		Base		100.462800	40,185.12	107.630000	43,052.00	2,866.88	0.01
637639AA3	NATIONAL SECS CLEARING SR UNSECURED 144A 04/23 1.2					1.200000	23 Apr 2023		
		Local	250,000.000	99.927400	249,818.50	101.995546	254,988.87	5,170.37	0.07
		Base		99.927400	249,818.50	101.995546	254,988.87	5,170.37	0.07
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					1.200130	26 Jul 2066		
		Local	250,000.000	100.444192	251,110.48	101.128360	252,820.90	1,710.42	0.07
Original Face:		Base	250,000.000	100.444192	251,110.48	101.128360	252,820.90	1,710.42	0.07
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
		Local	309,116.260	99.999987	309,116.22	101.856190	314,854.05	5,737.83	0.08
Original Face:		Base	450,000.000	99.999987	309,116.22	101.856190	314,854.05	5,737.83	0.08
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
		Local	300,595.970	102.234238	307,312.00	106.106470	318,951.77	11,639.77	0.08
Original Face:		Base	370,000.000	102.234238	307,312.00	106.106470	318,951.77	11,639.77	0.08
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
		Local	227,150.850	110.911951	251,937.44	111.023510	252,190.85	253.41	0.07
Original Face:		Base	240,000.000	110.911951	251,937.44	111.023510	252,190.85	253.41	0.07
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059		
		Local	227,150.850	110.802751	251,689.39	110.676220	251,401.97	-287.42	0.07
Original Face:		Base	240,000.000	110.802751	251,689.39	110.676220	251,401.97	-287.42	0.07
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		Local	432,643.580	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.12
Original Face:		Base	970,000.000	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.12

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64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
		233,640.640	Local	106.418738	248,637.42	106.562010	248,972.16	334.74	0.06
	Original Face:	820,000.000	Base	106.418738	248,637.42	106.562010	248,972.16	334.74	0.06
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
		240,000.000	Local	103.049179	247,318.03	104.936760	251,848.22	4,530.19	0.07
	Original Face:	240,000.000	Base	103.049179	247,318.03	104.936760	251,848.22	4,530.19	0.07
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
		60,000.000	Local	99.908400	59,945.04	101.372565	60,823.54	878.50	0.02
			Base	99.908400	59,945.04	101.372565	60,823.54	878.50	0.02
654106AH6	NIKE INC SR UNSECURED 03/25 2.4					2.400000	27 Mar 2025		
		40,000.000	Local	105.184725	42,073.89	107.769288	43,107.72	1,033.83	0.01
			Base	105.184725	42,073.89	107.769288	43,107.72	1,033.83	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		70,000.000	Local	108.056057	75,639.24	110.652558	77,456.79	1,817.55	0.02
			Base	108.056057	75,639.24	110.652558	77,456.79	1,817.55	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
		60,000.000	Local	99.862850	59,917.71	113.286850	67,972.11	8,054.40	0.02
			Base	99.862850	59,917.71	113.286850	67,972.11	8,054.40	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
		40,000.000	Local	99.391200	39,756.48	116.318706	46,527.48	6,771.00	0.01
			Base	99.391200	39,756.48	116.318706	46,527.48	6,771.00	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
		240,000.000	Local	110.003288	264,007.89	123.714213	296,914.11	32,906.22	0.08
			Base	110.003288	264,007.89	123.714213	296,914.11	32,906.22	0.08
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
		70,000.000	Local	95.829943	67,080.96	142.424026	99,696.82	32,615.86	0.03
			Base	95.829943	67,080.96	142.424026	99,696.82	32,615.86	0.03
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.850000	15 Jan 2028		
		30,000.000	Local	104.769733	31,430.92	116.379758	34,913.93	3,483.01	0.01
			Base	104.769733	31,430.92	116.379758	34,913.93	3,483.01	0.01

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65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1					1.000000	09 Jun 2023		
		Local	210,000.000	99.916100	209,823.81	101.576267	213,310.16	3,486.35	0.06
		Base		99.916100	209,823.81	101.576267	213,310.16	3,486.35	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		Local	130,000.000	96.908692	125,981.30	108.765606	141,395.29	15,413.99	0.04
		Base		96.908692	125,981.30	108.765606	141,395.29	15,413.99	0.04
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		Local	60,000.000	95.246917	57,148.15	113.081292	67,848.78	10,700.63	0.02
		Base		95.246917	57,148.15	113.081292	67,848.78	10,700.63	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
		Local	80,000.000	98.463313	78,770.65	103.791578	83,033.26	4,262.61	0.02
		Base		98.463313	78,770.65	103.791578	83,033.26	4,262.61	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	450,000.000	138.415480	622,869.66	148.653859	668,942.37	46,072.71	0.17
		Base		138.415480	622,869.66	148.653859	668,942.37	46,072.71	0.17
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
		Local	30,000.000	99.653500	29,896.05	112.493653	33,748.10	3,852.05	0.01
		Base		99.653500	29,896.05	112.493653	33,748.10	3,852.05	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		Local	100,000.000	101.963830	101,963.83	120.091782	120,091.78	18,127.95	0.03
		Base		101.963830	101,963.83	120.091782	120,091.78	18,127.95	0.03
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	450,000.000	109.115278	491,018.75	121.308862	545,889.88	54,871.13	0.14
		Base		109.115278	491,018.75	121.308862	545,889.88	54,871.13	0.14
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	70,000.000	108.374643	75,862.25	128.488795	89,942.16	14,079.91	0.02
		Base		108.374643	75,862.25	128.488795	89,942.16	14,079.91	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	400,000.000	100.926470	403,705.88	108.796600	435,186.40	31,480.52	0.11
		Base		100.926470	403,705.88	108.796600	435,186.40	31,480.52	0.11

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67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		209,694.820	Local	99.996070	209,686.58	100.797520	211,367.18	1,680.60	0.05
Original Face:		210,000.000	Base	99.996070	209,686.58	100.797520	211,367.18	1,680.60	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		10,000.000	Local	99.061200	9,906.12	87.146500	8,714.65	-1,191.47	0.00
			Base	99.061200	9,906.12	87.146500	8,714.65	-1,191.47	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
		40,000.000	Local	96.479275	38,591.71	81.745000	32,698.00	-5,893.71	0.01
			Base	96.479275	38,591.71	81.745000	32,698.00	-5,893.71	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
		220,000.000	Local	96.138400	211,504.48	89.000000	195,800.00	-15,704.48	0.05
			Base	96.138400	211,504.48	89.000000	195,800.00	-15,704.48	0.05
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
		60,000.000	Local	97.398750	58,439.25	81.500000	48,900.00	-9,539.25	0.01
			Base	97.398750	58,439.25	81.500000	48,900.00	-9,539.25	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
		60,000.000	Local	100.593050	60,355.83	93.500000	56,100.00	-4,255.83	0.01
			Base	100.593050	60,355.83	93.500000	56,100.00	-4,255.83	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
		80,000.000	Local	100.142538	80,114.03	96.250000	77,000.00	-3,114.03	0.02
			Base	100.142538	80,114.03	96.250000	77,000.00	-3,114.03	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
		70,000.000	Local	112.789314	78,952.52	108.000000	75,600.00	-3,352.52	0.02
			Base	112.789314	78,952.52	108.000000	75,600.00	-3,352.52	0.02
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		60,000.000	Local	109.513050	65,707.83	104.394000	62,636.40	-3,071.43	0.02
			Base	109.513050	65,707.83	104.394000	62,636.40	-3,071.43	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		140,000.000	Local	133.744400	187,242.16	111.500000	156,100.00	-31,142.16	0.04
			Base	133.744400	187,242.16	111.500000	156,100.00	-31,142.16	0.04

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674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	310,000.000	100.600081	311,860.25	84.750000	262,725.00	-49,135.25	0.07
		Base		100.600081	311,860.25	84.750000	262,725.00	-49,135.25	0.07
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	30,000.000	99.999000	29,999.70	105.984306	31,795.29	1,795.59	0.01
		Base		99.999000	29,999.70	105.984306	31,795.29	1,795.59	0.01
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
		Local	210,000.000	98.443957	206,732.31	127.756443	268,288.53	61,556.22	0.07
		Base		98.443957	206,732.31	127.756443	268,288.53	61,556.22	0.07
694308JE8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/22 1.75					1.750000	16 Jun 2022		
		Local	100,000.000	99.995600	99,995.60	100.282212	100,282.21	286.61	0.03
		Base		99.995600	99,995.60	100.282212	100,282.21	286.61	0.03
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
		Local	40,000.000	100.067300	40,026.92	101.762088	40,704.84	677.92	0.01
		Base		100.067300	40,026.92	101.762088	40,704.84	677.92	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	40,000.000	99.900625	39,960.25	100.365135	40,146.05	185.80	0.01
		Base		99.900625	39,960.25	100.365135	40,146.05	185.80	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		Local	20,000.000	99.510450	19,902.09	99.806246	19,961.25	59.16	0.01
		Base		99.510450	19,902.09	99.806246	19,961.25	59.16	0.01
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	20,000.000	99.375350	19,875.07	99.391107	19,878.22	3.15	0.01
		Base		99.375350	19,875.07	99.391107	19,878.22	3.15	0.01
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
		Local	530,000.000	128.986187	683,626.79	148.501000	787,055.30	103,428.51	0.20
Original Face:		Base	530,000.000	128.986187	683,626.79	148.501000	787,055.30	103,428.51	0.20
70450YAF0	PAYPAL HOLDINGS INC SR UNSECURED 06/23 1.35					1.350000	01 Jun 2023		
		Local	60,000.000	99.926550	59,955.93	102.391470	61,434.88	1,478.95	0.02
		Base		99.926550	59,955.93	102.391470	61,434.88	1,478.95	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
		Local	60,000.000	99.982283	59,989.37	104.478143	62,686.89	2,697.52	0.02
		Base		99.982283	59,989.37	104.478143	62,686.89	2,697.52	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875					2.875000	15 Oct 2049		
		Local	20,000.000	104.478650	20,895.73	111.955509	22,391.10	1,495.37	0.01
		Base		104.478650	20,895.73	111.955509	22,391.10	1,495.37	0.01
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25					2.250000	19 Mar 2025		
		Local	10,000.000	104.903700	10,490.37	106.818721	10,681.87	191.50	0.00
		Base		104.903700	10,490.37	106.818721	10,681.87	191.50	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625					2.625000	19 Mar 2027		
		Local	10,000.000	107.447700	10,744.77	110.024033	11,002.40	257.63	0.00
		Base		107.447700	10,744.77	110.024033	11,002.40	257.63	0.00
713448EU8	PEPSICO INC SR UNSECURED 03/50 3.625					3.625000	19 Mar 2050		
		Local	10,000.000	123.768300	12,376.83	126.893403	12,689.34	312.51	0.00
		Base		123.768300	12,376.83	126.893403	12,689.34	312.51	0.00
713448EV6	PEPSICO INC SR UNSECURED 03/60 3.875					3.875000	19 Mar 2060		
		Local	20,000.000	119.167850	23,833.57	133.977207	26,795.44	2,961.87	0.01
		Base		119.167850	23,833.57	133.977207	26,795.44	2,961.87	0.01
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
		Local	80,000.000	99.845713	79,876.57	101.425995	81,140.80	1,264.23	0.02
		Base		99.845713	79,876.57	101.425995	81,140.80	1,264.23	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
		Local	70,000.000	99.595643	69,716.95	102.634139	71,843.90	2,126.95	0.02
		Base		99.595643	69,716.95	102.634139	71,843.90	2,126.95	0.02
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
		Local	350,000.000	134.615477	471,154.17	151.751000	531,128.50	59,974.33	0.14
Original Face:		Base	350,000.000	134.615477	471,154.17	151.751000	531,128.50	59,974.33	0.14
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
		Local	400,000.000	115.405450	461,621.80	130.500000	522,000.00	60,378.20	0.14
		Base		115.405450	461,621.80	130.500000	522,000.00	60,378.20	0.14

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71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
		Local	440,000.000	84.884632	373,492.38	86.000000	378,400.00	4,907.62	0.10
		Base		84.884632	373,492.38	86.000000	378,400.00	4,907.62	0.10
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
		Local	430,000.000	95.099200	408,926.56	115.300000	495,790.00	86,863.44	0.13
		Base		95.099200	408,926.56	115.300000	495,790.00	86,863.44	0.13
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
		Local	80,000.000	102.905150	82,324.12	111.614847	89,291.88	6,967.76	0.02
		Base		102.905150	82,324.12	111.614847	89,291.88	6,967.76	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
		Local	100,000.000	99.448640	99,448.64	101.785794	101,785.79	2,337.15	0.03
		Base		99.448640	99,448.64	101.785794	101,785.79	2,337.15	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
		Local	60,000.000	99.870400	59,922.24	103.833188	62,299.91	2,377.67	0.02
		Base		99.870400	59,922.24	103.833188	62,299.91	2,377.67	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
		Local	220,000.000	102.799641	226,159.21	107.430770	236,347.69	10,188.48	0.06
		Base		102.799641	226,159.21	107.430770	236,347.69	10,188.48	0.06
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		Local	40,000.000	100.187075	40,074.83	126.583563	50,633.43	10,558.60	0.01
		Base		100.187075	40,074.83	126.583563	50,633.43	10,558.60	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
		Local	10,000.000	100.633500	10,063.35	103.636479	10,363.65	300.30	0.00
		Base		100.633500	10,063.35	103.636479	10,363.65	300.30	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
		Local	240,000.000	98.414379	236,194.51	103.776766	249,064.24	12,869.73	0.06
		Base		98.414379	236,194.51	103.776766	249,064.24	12,869.73	0.06
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
		Local	50,000.000	99.420260	49,710.13	104.294691	52,147.35	2,437.22	0.01
		Base		99.420260	49,710.13	104.294691	52,147.35	2,437.22	0.01

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718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
		Local	40,000.000	99.738650	39,895.46	101.974726	40,789.89	894.43	0.01
		Base		99.738650	39,895.46	101.974726	40,789.89	894.43	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	20,000.000	99.926350	19,985.27	102.090044	20,418.01	432.74	0.01
		Base		99.926350	19,985.27	102.090044	20,418.01	432.74	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
		Local	10,000.000	109.282200	10,928.22	111.413879	11,141.39	213.17	0.00
		Base		109.282200	10,928.22	111.413879	11,141.39	213.17	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	30,000.000	99.776067	29,932.82	115.315521	34,594.66	4,661.84	0.01
		Base		99.776067	29,932.82	115.315521	34,594.66	4,661.84	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	200,000.000	137.142550	274,285.10	136.438000	272,876.00	-1,409.10	0.07
		Base		137.142550	274,285.10	136.438000	272,876.00	-1,409.10	0.07
74952PAJ6	RETL RETL 2019 RVP C 144A					2.241000	15 Mar 2036		
		Local	860,000.000	100.000000	860,000.00	96.281950	828,024.77	-31,975.23	0.21
Original Face:		Base	860,000.000	100.000000	860,000.00	96.281950	828,024.77	-31,975.23	0.21
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	0.07
		Base		100.000000	250,000.00	102.114027	255,285.07	5,285.07	0.07
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
		Local	170,000.000	102.089512	173,552.17	110.269193	187,457.63	13,905.46	0.05
		Base		102.089512	173,552.17	110.269193	187,457.63	13,905.46	0.05
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	160,000.000	103.405100	165,448.16	106.219448	169,951.12	4,502.96	0.04
		Base		103.405100	165,448.16	106.219448	169,951.12	4,502.96	0.04
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
		Local	30,000.000	107.509500	32,252.85	108.631370	32,589.41	336.56	0.01
		Base		107.509500	32,252.85	108.631370	32,589.41	336.56	0.01

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760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
		Local	50,000.000	99.882600	49,941.30	106.787740	53,393.87	3,452.57	0.01
		Base		99.882600	49,941.30	106.787740	53,393.87	3,452.57	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
		Local	250,000.000	99.352516	248,381.29	139.876000	349,690.00	101,308.71	0.09
	Original Face:	Base	250,000.000	99.352516	248,381.29	139.876000	349,690.00	101,308.71	0.09
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
		Local	240,443.330	99.999064	240,441.08	101.684470	244,493.53	4,052.45	0.06
	Original Face:	Base	380,000.000	99.999064	240,441.08	101.684470	244,493.53	4,052.45	0.06
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
		Local	270,331.720	99.999094	270,329.27	101.091300	273,281.85	2,952.58	0.07
	Original Face:	Base	380,000.000	99.999094	270,329.27	101.091300	273,281.85	2,952.58	0.07
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
		Local	270,331.720	99.999789	270,331.15	100.127420	270,676.18	345.03	0.07
	Original Face:	Base	380,000.000	99.999789	270,331.15	100.127420	270,676.18	345.03	0.07
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A					1.654000	25 May 2060		
		Local	698,101.540	99.999003	698,094.58	100.859760	704,103.54	6,008.96	0.18
	Original Face:	Base	810,000.000	99.999003	698,094.58	100.859760	704,103.54	6,008.96	0.18
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
		Local	130,000.000	115.126508	149,664.46	129.383862	168,199.02	18,534.56	0.04
		Base		115.126508	149,664.46	129.383862	168,199.02	18,534.56	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	10,000.000	122.719900	12,271.99	127.875054	12,787.51	515.52	0.00
		Base		122.719900	12,271.99	127.875054	12,787.51	515.52	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
		Local	320,000.000	99.662122	318,918.79	109.181056	349,379.38	30,460.59	0.09
		Base		99.662122	318,918.79	109.181056	349,379.38	30,460.59	0.09
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
		Local	120,000.000	99.973850	119,968.62	100.958192	121,149.83	1,181.21	0.03
		Base		99.973850	119,968.62	100.958192	121,149.83	1,181.21	0.03

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78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
		Local	120,000.000	99.950850	119,941.02	102.834981	123,401.98	3,460.96	0.03
		Base		99.950850	119,941.02	102.834981	123,401.98	3,460.96	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
		Local	70,000.000	99.689971	69,782.98	102.187351	71,531.15	1,748.17	0.02
		Base		99.689971	69,782.98	102.187351	71,531.15	1,748.17	0.02
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A					3.979000	13 Feb 2053		
		Local	240,000.000	102.917350	247,001.64	101.678000	244,027.20	-2,974.44	0.06
Original Face:		Base	240,000.000	102.917350	247,001.64	101.678000	244,027.20	-2,974.44	0.06
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					1.748490	15 Sep 2039		
		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
78442GLK0	SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A					0.764750	25 Oct 2064		
		Local	427,389.950	98.192246	419,663.79	98.728090	421,953.93	2,290.14	0.11
Original Face:		Base	470,000.000	98.192246	419,663.79	98.728090	421,953.93	2,290.14	0.11
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					0.364750	25 Mar 2044		
		Local	241,303.220	96.953232	233,951.27	97.439840	235,125.47	1,174.20	0.06
Original Face:		Base	250,000.000	96.953232	233,951.27	97.439840	235,125.47	1,174.20	0.06
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					1.461220	15 Jun 2039		
		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
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					1.714750	25 Apr 2023		
		Local	432,641.040	100.815228	436,168.05	99.952750	432,436.62	-3,731.43	0.11
Original Face:		Base	4,000,000.000	100.815228	436,168.05	99.952750	432,436.62	-3,731.43	0.11
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
		Local	140,000.000	99.586936	139,421.71	106.530762	149,143.07	9,721.36	0.04
		Base		99.586936	139,421.71	106.530762	149,143.07	9,721.36	0.04
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
		Local	160,000.000	98.650044	157,840.07	117.991816	188,786.91	30,946.84	0.05
		Base		98.650044	157,840.07	117.991816	188,786.91	30,946.84	0.05

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80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
		Local	240,000.000	99.711117	239,306.68	112.226000	269,342.40	30,035.72	0.07
		Base		99.711117	239,306.68	112.226000	269,342.40	30,035.72	0.07
80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					1.108000	25 Aug 2034		
		Local	235,823.080	99.892114	235,568.66	99.881320	235,543.21	-25.45	0.06
Original Face:		Base	29,871,000.000	99.892114	235,568.66	99.881320	235,543.21	-25.45	0.06
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
		Local	150,000.000	96.282687	144,424.03	125.941525	188,912.29	44,488.26	0.05
		Base		96.282687	144,424.03	125.941525	188,912.29	44,488.26	0.05
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
		Local	120,000.000	97.417108	116,900.53	110.596031	132,715.24	15,814.71	0.03
		Base		97.417108	116,900.53	110.596031	132,715.24	15,814.71	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		Local	130,000.000	105.289315	136,876.11	110.633385	143,823.40	6,947.29	0.04
		Base		105.289315	136,876.11	110.633385	143,823.40	6,947.29	0.04
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	280,000.000	102.095025	285,866.07	113.392457	317,498.88	31,632.81	0.08
		Base		102.095025	285,866.07	113.392457	317,498.88	31,632.81	0.08
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
		Local	200,000.000	100.599090	201,198.18	109.695067	219,390.13	18,191.95	0.06
		Base		100.599090	201,198.18	109.695067	219,390.13	18,191.95	0.06
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	150,000.000	100.837480	151,256.22	106.885909	160,328.86	9,072.64	0.04
		Base		100.837480	151,256.22	106.885909	160,328.86	9,072.64	0.04
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		Local	140,000.000	100.312200	140,437.08	109.151234	152,811.73	12,374.65	0.04
Original Face:		Base	140,000.000	100.312200	140,437.08	109.151234	152,811.73	12,374.65	0.04
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		Local	101,902.230	100.000000	101,902.23	109.195380	111,272.53	9,370.30	0.03
Original Face:		Base	110,000.000	100.000000	101,902.23	109.195380	111,272.53	9,370.30	0.03

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83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
		Local	57,904.410	100.000000	57,904.41	108.008040	62,541.42	4,637.01	0.02
Original Face:		Base	60,000.000	100.000000	57,904.41	108.008040	62,541.42	4,637.01	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
		Local	95,441.540	100.000000	95,441.54	106.218110	101,376.20	5,934.66	0.03
Original Face:		Base	130,000.000	100.000000	95,441.54	106.218110	101,376.20	5,934.66	0.03
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
		Local	245,842.690	100.000000	245,842.69	106.369470	261,501.57	15,658.88	0.07
Original Face:		Base	280,000.000	100.000000	245,842.69	106.369470	261,501.57	15,658.88	0.07
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					1.158630	15 Jun 2037		
		Local	490,000.000	100.000000	490,000.00	100.398040	491,950.40	1,950.40	0.13
Original Face:		Base	490,000.000	100.000000	490,000.00	100.398040	491,950.40	1,950.40	0.13
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	270,000.000	99.303641	268,119.83	134.056376	361,952.22	93,832.39	0.09
		Base		99.303641	268,119.83	134.056376	361,952.22	93,832.39	0.09
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
		Local	380,000.000	101.232605	384,683.90	110.737530	420,802.61	36,118.71	0.11
		Base		101.232605	384,683.90	110.737530	420,802.61	36,118.71	0.11
86765BAP4	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/44 5.3					5.300000	01 Apr 2044		
		Local	10,000.000	107.172900	10,717.29	108.062606	10,806.26	88.97	0.00
		Base		107.172900	10,717.29	108.062606	10,806.26	88.97	0.00
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
		Local	460,000.000	107.916711	496,416.87	120.251000	553,154.60	56,737.73	0.14
		Base		107.916711	496,416.87	120.251000	553,154.60	56,737.73	0.14
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
		Local	200,000.000	99.905355	199,810.71	101.930975	203,861.95	4,051.24	0.05
		Base		99.905355	199,810.71	101.930975	203,861.95	4,051.24	0.05
872540AR0	TJX COS INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
		Local	50,000.000	104.697820	52,348.91	111.649177	55,824.59	3,475.68	0.01
		Base		104.697820	52,348.91	111.649177	55,824.59	3,475.68	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
872540AS8	TJX COS INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
		Local	20,000.000	112.805600	22,561.12	115.645543	23,129.11	567.99	0.01
		Base		112.805600	22,561.12	115.645543	23,129.11	567.99	0.01
87264ABA2	T MOBILE USA INC SR SECURED 144A 04/25 3.5					3.500000	15 Apr 2025		
		Local	70,000.000	104.877300	73,414.11	110.498000	77,348.60	3,934.49	0.02
		Base		104.877300	73,414.11	110.498000	77,348.60	3,934.49	0.02
87264ABC8	T MOBILE USA INC SR SECURED 144A 04/27 3.75					3.750000	15 Apr 2027		
		Local	20,000.000	105.552000	21,110.40	113.880000	22,776.00	1,665.60	0.01
		Base		105.552000	21,110.40	113.880000	22,776.00	1,665.60	0.01
87264ABE4	T MOBILE USA INC SR SECURED 144A 04/30 3.875					3.875000	15 Apr 2030		
		Local	230,000.000	103.758765	238,645.16	115.820000	266,386.00	27,740.84	0.07
		Base		103.758765	238,645.16	115.820000	266,386.00	27,740.84	0.07
87264ABH7	T MOBILE USA INC SR SECURED 144A 02/28 2.05					2.050000	15 Feb 2028		
		Local	20,000.000	102.575700	20,515.14	104.016000	20,803.20	288.06	0.01
		Base		102.575700	20,515.14	104.016000	20,803.20	288.06	0.01
87264ABJ3	T MOBILE USA INC SR SECURED 144A 02/31 2.55					2.550000	15 Feb 2031		
		Local	50,000.000	104.225780	52,112.89	105.007000	52,503.50	390.61	0.01
		Base		104.225780	52,112.89	105.007000	52,503.50	390.61	0.01
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
		Local	60,000.000	97.603133	58,561.88	103.672000	62,203.20	3,641.32	0.02
		Base		97.603133	58,561.88	103.672000	62,203.20	3,641.32	0.02
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3					3.300000	15 Feb 2051		
		Local	10,000.000	96.986100	9,698.61	102.883000	10,288.30	589.69	0.00
		Base		96.986100	9,698.61	102.883000	10,288.30	589.69	0.00
87264ABP9	T MOBILE USA INC SR SECURED 144A 11/31 2.25					2.250000	15 Nov 2031		
		Local	80,000.000	99.990138	79,992.11	102.634000	82,107.20	2,115.09	0.02
		Base		99.990138	79,992.11	102.634000	82,107.20	2,115.09	0.02
872882AE5	TSMC GLOBAL LTD COMPANY GUAR 144A 09/25 0.75					0.750000	28 Sep 2025		
		Local	200,000.000	99.911795	199,823.59	99.604000	199,208.00	-615.59	0.05
		Base		99.911795	199,823.59	99.604000	199,208.00	-615.59	0.05

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87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	90,000.000	104.260478	93,834.43	107.045845	96,341.26	2,506.83	0.02
		Base		104.260478	93,834.43	107.045845	96,341.26	2,506.83	0.02
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	0.05
		Base		103.187667	154,781.50	128.181062	192,271.59	37,490.09	0.05
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
		Local	370,000.000	94.212270	348,585.40	110.393136	408,454.60	59,869.20	0.11
		Base		94.212270	348,585.40	110.393136	408,454.60	59,869.20	0.11
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
		Local	260,000.000	100.763962	261,986.30	106.934063	278,028.56	16,042.26	0.07
		Base		100.763962	261,986.30	106.934063	278,028.56	16,042.26	0.07
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
		Local	110,000.000	100.403691	110,444.06	133.796827	147,176.51	36,732.45	0.04
		Base		100.403691	110,444.06	133.796827	147,176.51	36,732.45	0.04
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
		Local	40,000.000	99.832825	39,933.13	103.707824	41,483.13	1,550.00	0.01
		Base		99.832825	39,933.13	103.707824	41,483.13	1,550.00	0.01
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
		Local	210,000.000	99.131610	208,176.38	108.202040	227,224.28	19,047.90	0.06
		Base		99.131610	208,176.38	108.202040	227,224.28	19,047.90	0.06
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
		Local	50,000.000	108.493600	54,246.80	113.685982	56,842.99	2,596.19	0.01
		Base		108.493600	54,246.80	113.685982	56,842.99	2,596.19	0.01
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
		Local	140,000.000	112.761100	157,865.54	124.128720	173,780.21	15,914.67	0.05
		Base		112.761100	157,865.54	124.128720	173,780.21	15,914.67	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		Local	70,000.000	144.790100	101,353.07	148.193765	103,735.64	2,382.57	0.03
		Base		144.790100	101,353.07	148.193765	103,735.64	2,382.57	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
		Local	80,000.000	99.987338	79,989.87	101.316857	81,053.49	1,063.62	0.02
		Base		99.987338	79,989.87	101.316857	81,053.49	1,063.62	0.02
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
		Local	130,000.000	99.939562	129,921.43	101.058751	131,376.38	1,454.95	0.03
		Base		99.939562	129,921.43	101.058751	131,376.38	1,454.95	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
		Local	70,000.000	99.995529	69,996.87	102.110891	71,477.62	1,480.75	0.02
		Base		99.995529	69,996.87	102.110891	71,477.62	1,480.75	0.02
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
		Local	60,000.000	97.597150	58,558.29	116.375638	69,825.38	11,267.09	0.02
		Base		97.597150	58,558.29	116.375638	69,825.38	11,267.09	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
		Local	30,000.000	115.509433	34,652.83	131.080594	39,324.18	4,671.35	0.01
		Base		115.509433	34,652.83	131.080594	39,324.18	4,671.35	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
		Local	500,000.000	107.885152	539,425.76	111.881443	559,407.22	19,981.46	0.15
		Base		107.885152	539,425.76	111.881443	559,407.22	19,981.46	0.15
902674YA2	UBS AG LONDON SR UNSECURED 144A 04/22 1.75					1.750000	21 Apr 2022		
		Local	200,000.000	99.914200	199,828.40	101.779281	203,558.56	3,730.16	0.05
		Base		99.914200	199,828.40	101.779281	203,558.56	3,730.16	0.05
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C					5.110125	15 Dec 2051		
		Local	200,000.000	102.669770	205,339.54	104.811180	209,622.36	4,282.82	0.05
Original Face:		Base	200,000.000	102.669770	205,339.54	104.811180	209,622.36	4,282.82	0.05
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125					2.125000	01 May 2030		
		Local	150,000.000	99.730073	149,595.11	105.149079	157,723.62	8,128.51	0.04
		Base		99.730073	149,595.11	105.149079	157,723.62	8,128.51	0.04
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
		Local	220,000.000	112.520186	247,544.41	112.051130	246,512.49	-1,031.92	0.06
Original Face:		Base	220,000.000	112.520186	247,544.41	112.051130	246,512.49	-1,031.92	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	110,000.000	99.859073	109,844.98	113.470867	124,817.95	14,972.97	0.03
		Base		99.859073	109,844.98	113.470867	124,817.95	14,972.97	0.03
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
		Local	70,000.000	100.105629	70,073.94	118.719660	83,103.76	13,029.82	0.02
		Base		100.105629	70,073.94	118.719660	83,103.76	13,029.82	0.02
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		Local	140,000.000	100.165307	140,231.43	123.783662	173,297.13	33,065.70	0.04
		Base		100.165307	140,231.43	123.783662	173,297.13	33,065.70	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		Local	10,000.000	99.937600	9,993.76	106.097054	10,609.71	615.95	0.00
		Base		99.937600	9,993.76	106.097054	10,609.71	615.95	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		Local	40,000.000	102.337100	40,934.84	120.959047	48,383.62	7,448.78	0.01
		Base		102.337100	40,934.84	120.959047	48,383.62	7,448.78	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	940,000.000	94.553641	888,804.23	118.751000	1,116,259.40	227,455.17	0.29
		Base		94.553641	888,804.23	118.751000	1,116,259.40	227,455.17	0.29
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	160,000.000	99.899219	159,838.75	103.780242	166,048.39	6,209.64	0.04
		Base		99.899219	159,838.75	103.780242	166,048.39	6,209.64	0.04
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125000	15 Feb 2040		
		Local	1,457,699.100	151.261822	2,204,942.22	154.837240	2,257,061.05	52,118.83	0.59
	Original Face:	Base	1,210,000.000	151.261822	2,204,942.22	154.837240	2,257,061.05	52,118.83	0.59
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
		Local	142,682.400	150.832955	215,212.08	156.779948	223,697.39	8,485.31	0.06
	Original Face:	Base	120,000.000	150.832955	215,212.08	156.779948	223,697.39	8,485.31	0.06
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
		Local	980,000.000	132.830682	1,301,740.68	141.605469	1,387,733.60	85,992.92	0.36
		Base		132.830682	1,301,740.68	141.605469	1,387,733.60	85,992.92	0.36

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912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
		1,318,355.000	Local	112.938413	1,488,929.22	143.949219	1,897,761.73	408,832.51	0.49
	Original Face:	1,180,000.000	Base	112.938413	1,488,929.22	143.949219	1,897,761.73	408,832.51	0.49
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
		180,000.000	Local	127.363056	229,253.50	119.253906	214,657.03	-14,596.47	0.06
			Base	127.363056	229,253.50	119.253906	214,657.03	-14,596.47	0.06
912810RL4	TSY INFL IX N/B 02/45 0.75					0.750000	15 Feb 2045		
		176,920.000	Local	124.277984	219,872.61	128.907552	228,063.24	8,190.63	0.06
	Original Face:	160,000.000	Base	124.277984	219,872.61	128.907552	228,063.24	8,190.63	0.06
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
		340,000.000	Local	97.863312	332,735.26	127.230469	432,583.59	99,848.33	0.11
			Base	97.863312	332,735.26	127.230469	432,583.59	99,848.33	0.11
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
		1,850,000.000	Local	97.440205	1,802,643.80	125.371094	2,319,365.24	516,721.44	0.60
			Base	97.440205	1,802,643.80	125.371094	2,319,365.24	516,721.44	0.60
912810SB5	TSY INFL IX N/B 02/48 1					1.000000	15 Feb 2048		
		422,364.000	Local	110.773212	467,866.17	139.149740	587,718.41	119,852.24	0.15
	Original Face:	400,000.000	Base	110.773212	467,866.17	139.149740	587,718.41	119,852.24	0.15
912810SC3	US TREASURY N/B 05/48 3.125					3.125000	15 May 2048		
		910,000.000	Local	119.477487	1,087,245.13	134.234375	1,221,532.81	134,287.68	0.32
			Base	119.477487	1,087,245.13	134.234375	1,221,532.81	134,287.68	0.32
912810SG4	TSY INFL IX N/B 02/49 1					1.000000	15 Feb 2049		
		175,910.900	Local	109.955574	193,423.84	140.744792	247,585.43	54,161.59	0.06
	Original Face:	170,000.000	Base	109.954682	193,422.27	140.744792	247,585.43	54,163.16	0.06
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
		2,930,000.000	Local	111.373198	3,263,234.70	108.609375	3,182,254.69	-80,980.01	0.83
			Base	111.373198	3,263,234.70	108.609375	3,182,254.69	-80,980.01	0.83
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
		3,910,000.000	Local	94.016886	3,676,060.25	90.718750	3,547,103.13	-128,957.12	0.92
			Base	94.016886	3,676,060.25	90.718750	3,547,103.13	-128,957.12	0.92

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912810SP4	US TREASURY N/B 08/50 1.375				1.375000	15 Aug 2050		
	4,480,000.000	Local	96.185969	4,309,131.43	93.656250	4,195,800.00	-113,331.43	1.09
		Base	96.185969	4,309,131.43	93.656250	4,195,800.00	-113,331.43	1.09
912810SQ2	US TREASURY N/B 08/40 1.125				1.125000	15 Aug 2040		
	2,040,000.000	Local	96.766426	1,974,035.10	94.671875	1,931,306.25	-42,728.85	0.50
		Base	96.766426	1,974,035.10	94.671875	1,931,306.25	-42,728.85	0.50
912810SS8	US TREASURY N/B 11/50 1.625				1.625000	15 Nov 2050		
	980,000.000	Local	98.900753	969,227.38	99.625000	976,325.00	7,097.62	0.25
		Base	98.900753	969,227.38	99.625000	976,325.00	7,097.62	0.25
912810ST6	US TREASURY N/B 11/40 1.375				1.375000	15 Nov 2040		
	1,230,000.000	Local	98.767875	1,214,844.86	98.875000	1,216,162.50	1,317.64	0.32
		Base	98.767875	1,214,844.86	98.875000	1,216,162.50	1,317.64	0.32
9128285C0	US TREASURY N/B 09/25 3				3.000000	30 Sep 2025		
	290,000.000	Local	99.850745	289,567.16	112.531250	326,340.63	36,773.47	0.08
		Base	99.850745	289,567.16	112.531250	326,340.63	36,773.47	0.08
912828Y79	US TREASURY N/B 07/25 2.875				2.875000	31 Jul 2025		
	10,000.000	Local	99.765600	9,976.56	111.625000	11,162.50	1,185.94	0.00
		Base	99.765600	9,976.56	111.625000	11,162.50	1,185.94	0.00
912828YU8	US TREASURY N/B 11/26 1.625				1.625000	30 Nov 2026		
	30,000.000	Local	99.473500	29,842.05	106.679688	32,003.91	2,161.86	0.01
		Base	99.473500	29,842.05	106.679688	32,003.91	2,161.86	0.01
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	4,850,000.000	Local	99.946477	4,847,404.12	99.808594	4,840,716.81	-6,687.31	1.26
		Base	99.946477	4,847,404.12	99.808594	4,840,716.81	-6,687.31	1.26
912828ZV5	US TREASURY N/B 06/27 0.5				0.500000	30 Jun 2027		
	3,140,000.000	Local	99.929792	3,137,795.46	99.582031	3,126,875.77	-10,919.69	0.81
		Base	99.929792	3,137,795.46	99.582031	3,126,875.77	-10,919.69	0.81
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	90,000.000	Local	99.761044	89,784.94	99.746094	89,771.48	-13.46	0.02
		Base	99.761044	89,784.94	99.746094	89,771.48	-13.46	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
		Local	2,050,000.000	99.451953	2,038,765.04	97.500000	1,998,750.00	-40,015.04	0.52
		Base		99.451953	2,038,765.04	97.500000	1,998,750.00	-40,015.04	0.52
91282CAH4	US TREASURY N/B 08/27 0.5					0.500000	31 Aug 2027		
		Local	1,240,000.000	99.875778	1,238,459.65	99.390625	1,232,443.75	-6,015.90	0.32
		Base		99.875778	1,238,459.65	99.390625	1,232,443.75	-6,015.90	0.32
91282CAL5	US TREASURY N/B 09/27 0.375					0.375000	30 Sep 2027		
		Local	2,180,000.000	99.422943	2,167,420.15	98.472656	2,146,703.90	-20,716.25	0.56
		Base		99.422943	2,167,420.15	98.472656	2,146,703.90	-20,716.25	0.56
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	200,000.000	99.351115	198,702.23	99.570312	199,140.62	438.39	0.05
		Base		99.351115	198,702.23	99.570312	199,140.62	438.39	0.05
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
		Local	1,600,000.000	99.327784	1,589,244.54	99.218750	1,587,500.00	-1,744.54	0.41
		Base		99.327784	1,589,244.54	99.218750	1,587,500.00	-1,744.54	0.41
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
		Local	920,000.000	99.727950	917,497.14	99.671875	916,981.25	-515.89	0.24
		Base		99.727950	917,497.14	99.671875	916,981.25	-515.89	0.24
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
		Local	10,000.000	100.098100	10,009.81	100.281250	10,028.13	18.32	0.00
		Base		100.098100	10,009.81	100.281250	10,028.13	18.32	0.00
91282CAY7	US TREASURY N/B 11/27 0.625					0.625000	30 Nov 2027		
		Local	1,530,000.000	99.811069	1,527,109.35	99.984375	1,529,760.94	2,651.59	0.40
		Base		99.811069	1,527,109.35	99.984375	1,529,760.94	2,651.59	0.40
91282CBB6	US TREASURY N/B 12/27 0.625					0.625000	31 Dec 2027		
		Local	2,820,000.000	99.747415	2,812,877.11	99.890625	2,816,915.63	4,038.52	0.73
		Base		99.747415	2,812,877.11	99.890625	2,816,915.63	4,038.52	0.73
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		Local	70,000.000	99.687114	69,780.98	119.216364	83,451.45	13,670.47	0.02
		Base		99.687114	69,780.98	119.216364	83,451.45	13,670.47	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		80,000.000	Local	99.542550	79,634.04	114.691309	91,753.05	12,119.01	0.02
			Base	99.542550	79,634.04	114.691309	91,753.05	12,119.01	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
		50,000.000	Local	116.833880	58,416.94	150.408580	75,204.29	16,787.35	0.02
			Base	116.833880	58,416.94	150.408580	75,204.29	16,787.35	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875000	15 Dec 2021		
		10,000.000	Local	99.706200	9,970.62	102.415137	10,241.51	270.89	0.00
			Base	99.706200	9,970.62	102.415137	10,241.51	270.89	0.00
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		80,000.000	Local	105.036513	84,029.21	113.933593	91,146.87	7,117.66	0.02
			Base	105.036513	84,029.21	113.933593	91,146.87	7,117.66	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
		10,000.000	Local	102.250900	10,225.09	103.926437	10,392.64	167.55	0.00
			Base	102.250900	10,225.09	103.926437	10,392.64	167.55	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		20,000.000	Local	127.609950	25,521.99	133.533942	26,706.79	1,184.80	0.01
			Base	127.609950	25,521.99	133.533942	26,706.79	1,184.80	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
		40,000.000	Local	101.388250	40,555.30	119.923965	47,969.59	7,414.29	0.01
			Base	101.388250	40,555.30	119.923965	47,969.59	7,414.29	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		10,000.000	Local	131.746900	13,174.69	137.908279	13,790.83	616.14	0.00
			Base	131.746900	13,174.69	137.908279	13,790.83	616.14	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		20,000.000	Local	101.409900	20,281.98	125.369454	25,073.89	4,791.91	0.01
			Base	101.409900	20,281.98	125.369454	25,073.89	4,791.91	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		50,000.000	Local	102.259660	51,129.83	129.468587	64,734.29	13,604.46	0.02
			Base	102.259660	51,129.83	129.468587	64,734.29	13,604.46	0.02

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91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		Local	20,000.000	99.654150	19,930.83	103.088028	20,617.61	686.78	0.01
		Base		99.654150	19,930.83	103.088028	20,617.61	686.78	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		Local	30,000.000	99.204533	29,761.36	106.068860	31,820.66	2,059.30	0.01
		Base		99.204533	29,761.36	106.068860	31,820.66	2,059.30	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
		Local	60,000.000	97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02
		Base		97.151450	58,290.87	108.482535	65,089.52	6,798.65	0.02
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
		Local	60,000.000	97.217283	58,330.37	110.714980	66,428.99	8,098.62	0.02
		Base		97.217283	58,330.37	110.714980	66,428.99	8,098.62	0.02
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		Local	10,000.000	105.607400	10,560.74	116.084496	11,608.45	1,047.71	0.00
		Base		105.607400	10,560.74	116.084496	11,608.45	1,047.71	0.00
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
		Local	200,000.000	99.529955	199,059.91	122.626000	245,252.00	46,192.09	0.06
Original Face:		Base	200,000.000	99.529955	199,059.91	122.626000	245,252.00	46,192.09	0.06
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
		Local	490,000.000	116.609308	571,385.61	148.876000	729,492.40	158,106.79	0.19
		Base		116.609308	571,385.61	148.876000	729,492.40	158,106.79	0.19
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	40,000.000	95.576500	38,230.60	118.603106	47,441.24	9,210.64	0.01
		Base		95.576500	38,230.60	118.603106	47,441.24	9,210.64	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
		Local	40,000.000	122.189050	48,875.62	135.143686	54,057.47	5,181.85	0.01
		Base		122.189050	48,875.62	135.143686	54,057.47	5,181.85	0.01
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
		Local	170,000.000	130.212371	221,361.03	130.408217	221,693.97	332.94	0.06
		Base		130.212371	221,361.03	130.408217	221,693.97	332.94	0.06

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92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		Local	40,000.000	117.133475	46,853.39	122.695128	49,078.05	2,224.66	0.01
		Base		117.133475	46,853.39	122.695128	49,078.05	2,224.66	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
		Local	50,000.000	92.915340	46,457.67	109.576927	54,788.46	8,330.79	0.01
		Base		92.915340	46,457.67	109.576927	54,788.46	8,330.79	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	30,000.000	103.671500	31,101.45	135.519001	40,655.70	9,554.25	0.01
		Base		103.671500	31,101.45	135.519001	40,655.70	9,554.25	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	30,000.000	110.482767	33,144.83	145.674031	43,702.21	10,557.38	0.01
		Base		110.482767	33,144.83	145.674031	43,702.21	10,557.38	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
		Local	230,000.000	99.539157	228,940.06	117.868999	271,098.70	42,158.64	0.07
		Base		99.539157	228,940.06	117.868999	271,098.70	42,158.64	0.07
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
		Local	510,000.000	119.101982	607,420.11	126.181006	643,523.13	36,103.02	0.17
		Base		119.101982	607,420.11	126.181006	643,523.13	36,103.02	0.17
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
		Local	250,000.000	99.892532	249,731.33	111.063511	277,658.78	27,927.45	0.07
		Base		99.892532	249,731.33	111.063511	277,658.78	27,927.45	0.07
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
		Local	50,000.000	99.841460	49,920.73	117.709805	58,854.90	8,934.17	0.02
		Base		99.841460	49,920.73	117.709805	58,854.90	8,934.17	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	130,000.000	122.119638	158,755.53	121.005654	157,307.35	-1,448.18	0.04
		Base		122.119638	158,755.53	121.005654	157,307.35	-1,448.18	0.04
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
		Local	50,000.000	99.713820	49,856.91	112.141110	56,070.56	6,213.65	0.01
		Base		99.713820	49,856.91	112.141110	56,070.56	6,213.65	0.01

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92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
		Local	20,000.000	99.960500	19,992.10	110.944441	22,188.89	2,196.79	0.01
		Base		99.960500	19,992.10	110.944441	22,188.89	2,196.79	0.01
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
		Local	30,000.000	99.549667	29,864.90	99.500271	29,850.08	-14.82	0.01
		Base		99.549667	29,864.90	99.500271	29,850.08	-14.82	0.01
92343VFS8	VERIZON COMMUNICATIONS SR UNSECURED 11/25 0.85					0.850000	20 Nov 2025		
		Local	30,000.000	99.990233	29,997.07	100.785413	30,235.62	238.55	0.01
		Base		99.990233	29,997.07	100.785413	30,235.62	238.55	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	140,000.000	100.197393	140,276.35	100.976573	141,367.20	1,090.85	0.04
		Base		100.197393	140,276.35	100.976573	141,367.20	1,090.85	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	110,000.000	99.740618	109,714.68	100.760352	110,836.39	1,121.71	0.03
		Base		99.740618	109,714.68	100.760352	110,836.39	1,121.71	0.03
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
		Local	250,000.000	97.794128	244,485.32	112.184506	280,461.27	35,975.95	0.07
		Base		97.794128	244,485.32	112.184506	280,461.27	35,975.95	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	110,000.000	131.160618	144,276.68	136.973816	150,671.20	6,394.52	0.04
		Base		131.160618	144,276.68	136.973816	150,671.20	6,394.52	0.04
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
		Local	80,000.000	97.757550	78,206.04	119.765832	95,812.67	17,606.63	0.02
		Base		97.757550	78,206.04	119.765832	95,812.67	17,606.63	0.02
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
		Local	60,000.000	100.094767	60,056.86	101.263000	60,757.80	700.94	0.02
		Base		100.094767	60,056.86	101.263000	60,757.80	700.94	0.02
931142ED1	WALMART INC SR UNSECURED 06/25 3.55					3.550000	26 Jun 2025		
		Local	20,000.000	111.307900	22,261.58	113.235490	22,647.10	385.52	0.01
		Base		111.307900	22,261.58	113.235490	22,647.10	385.52	0.01

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931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
		Local	220,000.000	99.873500	219,721.70	117.785232	259,127.51	39,405.81	0.07
		Base		99.873500	219,721.70	117.785232	259,127.51	39,405.81	0.07
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
		Local	30,000.000	105.186067	31,555.82	107.394358	32,218.31	662.49	0.01
		Base		105.186067	31,555.82	107.394358	32,218.31	662.49	0.01
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
		Local	10,000.000	99.896400	9,989.64	112.581331	11,258.13	1,268.49	0.00
		Base		99.896400	9,989.64	112.581331	11,258.13	1,268.49	0.00
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
		Local	40,000.000	101.390225	40,556.09	133.270784	53,308.31	12,752.22	0.01
		Base		101.390225	40,556.09	133.270784	53,308.31	12,752.22	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
		Local	60,000.000	101.039950	60,623.97	105.974705	63,584.82	2,960.85	0.02
		Base		101.039950	60,623.97	105.974705	63,584.82	2,960.85	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	220,000.000	100.285400	220,627.88	117.177583	257,790.68	37,162.80	0.07
		Base		100.285400	220,627.88	117.177583	257,790.68	37,162.80	0.07
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		Local	50,000.000	100.195100	50,097.55	125.183282	62,591.64	12,494.09	0.02
		Base		100.195100	50,097.55	125.183282	62,591.64	12,494.09	0.02
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	310,000.000	98.432306	305,140.15	130.874084	405,709.66	100,569.51	0.11
		Base		98.432306	305,140.15	130.874084	405,709.66	100,569.51	0.11
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
		Local	120,000.000	102.380583	122,856.70	109.725170	131,670.20	8,813.50	0.03
Original Face:		Base	120,000.000	102.380583	122,856.70	109.725170	131,670.20	8,813.50	0.03
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
		400,000.000	Local	96.327525	385,310.10	113.359003	453,436.01	68,125.91	0.12
			Base	96.327525	385,310.10	113.359003	453,436.01	68,125.91	0.12
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		70,000.000	Local	99.885129	69,919.59	109.168956	76,418.27	6,498.68	0.02
			Base	99.885129	69,919.59	109.168956	76,418.27	6,498.68	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		260,000.000	Local	99.851008	259,612.62	118.700127	308,620.33	49,007.71	0.08
			Base	99.851008	259,612.62	118.700127	308,620.33	49,007.71	0.08
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		40,000.000	Local	99.573600	39,829.44	109.099021	43,639.61	3,810.17	0.01
			Base	99.573600	39,829.44	109.099021	43,639.61	3,810.17	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		150,000.000	Local	114.101567	171,152.35	122.255275	183,382.91	12,230.56	0.05
			Base	114.101567	171,152.35	122.255275	183,382.91	12,230.56	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		970,000.000	Local	121.343421	1,177,031.18	142.121709	1,378,580.58	201,549.40	0.36
			Base	121.343421	1,177,031.18	142.121709	1,378,580.58	201,549.40	0.36
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		130,000.000	Local	100.041838	130,054.39	105.288738	136,875.36	6,820.97	0.04
			Base	100.041838	130,054.39	105.288738	136,875.36	6,820.97	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
		80,000.000	Local	100.000000	80,000.00	106.462198	85,169.76	5,169.76	0.02
			Base	100.000000	80,000.00	106.462198	85,169.76	5,169.76	0.02
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
		30,000.000	Local	99.968733	29,990.62	103.057000	30,917.10	926.48	0.01
			Base	99.968733	29,990.62	103.057000	30,917.10	926.48	0.01
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.074130	13 Jan 2023		
		20,000.000	Local	100.000000	20,000.00	98.026295	19,605.26	-394.74	0.01
			Base	100.000000	20,000.00	98.026295	19,605.26	-394.74	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	100,000.000	118.269780	118,269.78	135.940283	135,940.28	17,670.50	0.04
		Base		118.269780	118,269.78	135.940283	135,940.28	17,670.50	0.04
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	200,000.000	104.667985	209,335.97	114.103658	228,207.32	18,871.35	0.06
		Base		104.667985	209,335.97	114.103658	228,207.32	18,871.35	0.06
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	110,000.000	118.050155	129,855.17	149.914751	164,906.23	35,051.06	0.04
		Base		118.050155	129,855.17	149.914751	164,906.23	35,051.06	0.04
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
		Local	610,000.000	100.246226	611,501.98	107.480000	655,628.00	44,126.02	0.17
		Base		100.246226	611,501.98	107.480000	655,628.00	44,126.02	0.17
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
		Local	400,000.000	106.161283	424,645.13	144.260000	577,040.00	152,394.87	0.15
		Base		106.161283	424,645.13	144.260000	577,040.00	152,394.87	0.15
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375000	17 Oct 2023		
		Local	720,000.000	103.744382	746,959.55	112.947279	813,220.41	66,260.86	0.21
		Base		103.744382	746,959.55	112.947279	813,220.41	66,260.86	0.21
US DOLLAR Total									
		Local	199,623,667.430		200,782,017.84		212,808,249.94	12,026,232.10	55.18
	Original Face:	Base	196,803,131.010		200,782,016.27		212,808,249.94	12,026,233.67	55.18
FIXED INCOME Total									
		Base	199,623,667.430		200,782,016.27		212,808,249.94	12,026,233.67	55.18
	Original Face:		196,803,131.010						

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - CALLS									
US DOLLAR								Exchange Rate:	1.000000
ADI1STVW3	US 10YR FUT OPTN FEB21C 138 JAN21 138 CALL						22 Jan 2021		
10,000.000		10.000	Local	0.548605	5,486.05	0.531250	5,312.50	-173.55	0.00
			Base	0.548605	5,486.05	0.531250	5,312.50	-173.55	0.00
ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL						22 Jan 2021		
10,000.000		10.000	Local	1.353293	13,532.93	1.625000	16,250.00	2,717.07	0.00
			Base	1.353293	13,532.93	1.625000	16,250.00	2,717.07	0.00
ADI1TTNP6	US 10YR FUT OPTN FEB21C 137.7 JAN21 137.75 CALL						22 Jan 2021		
11,000.000		11.000	Local	0.486105	5,347.16	0.687500	7,562.50	2,215.34	0.00
			Base	0.486105	5,347.16	0.687500	7,562.50	2,215.34	0.00
ADI1TTNR2	US BOND FUTR OPTN FEB21C 172.5 JAN21 172.5 CALL						22 Jan 2021		
6,000.000		6.000	Local	1.298605	7,791.63	1.906250	11,437.50	3,645.87	0.00
			Base	1.298605	7,791.63	1.906250	11,437.50	3,645.87	0.00
US DOLLAR Total									
37,000.000		37.000	Local		32,157.77		40,562.50	8,404.73	0.01
			Base		32,157.77		40,562.50	8,404.73	0.01
OPTIONS PURCHASED - CALLS Total									
37,000.000		37.000	Base		32,157.77		40,562.50	8,404.73	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 PURCHASED - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI1SVTL5	US BOND FUTR OPTN FEB21P 172 JAN21 172 PUT						22 Jan 2021		
6,000.000		6.000	Local	1.189230	7,135.38	1.031250	6,187.50	-947.88	0.00
			Base	1.189230	7,135.38	1.031250	6,187.50	-947.88	0.00
ADI1T2JF2	US 10YR FUT OPTN FEB21P 137.5 JAN21 137.5 PUT						22 Jan 2021		
17,000.000		17.000	Local	0.298605	5,076.29	0.281250	4,781.25	-295.04	0.00
			Base	0.298605	5,076.29	0.281250	4,781.25	-295.04	0.00
ADI1T9KW8	US 10YR FUT OPTN FEB21P 138 JAN21 138 PUT						22 Jan 2021		
26,000.000		26.000	Local	0.591388	15,376.08	0.453125	11,781.25	-3,594.83	0.00
			Base	0.591388	15,376.08	0.453125	11,781.25	-3,594.83	0.00
ADI1TVB90	US 10Y NOTE W2 OP JAN21P 137.7 JAN21 137.75 PUT						08 Jan 2021		
24,000.000		24.000	Local	0.298605	7,166.52	0.203125	4,875.00	-2,291.52	0.00
			Base	0.298605	7,166.52	0.203125	4,875.00	-2,291.52	0.00
US DOLLAR Total									
73,000.000		73.000	Local		34,754.27		27,625.00	-7,129.27	0.01
			Base		34,754.27		27,625.00	-7,129.27	0.01
OPTIONS PURCHASED - PUTS Total									
73,000.000		73.000	Base		34,754.27		27,625.00	-7,129.27	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		
-10,000.000	-10.000	Local	0.310770	-3,107.70	0.281250	-2,812.50	295.20	0.00
		Base	0.310770	-3,107.70	0.281250	-2,812.50	295.20	0.00
ADI1SRN89	US 10YR FUT OPTN FEB21C 139 JAN21 139 CALL					22 Jan 2021		
-25,000.000	-25.000	Local	0.226395	-5,659.88	0.125000	-3,125.00	2,534.88	0.00
		Base	0.226395	-5,659.88	0.125000	-3,125.00	2,534.88	0.00
ADI1SV6M8	US BOND FUTR OPTN FEB21C 177 JAN21 177 CALL					22 Jan 2021		
-10,000.000	-10.000	Local	0.973270	-9,732.70	0.296875	-2,968.75	6,763.95	0.00
		Base	0.973270	-9,732.70	0.296875	-2,968.75	6,763.95	0.00
ADI1SX651	US BOND FUTR OPTN FEB21C 178 JAN21 178 CALL					22 Jan 2021		
-10,000.000	-10.000	Local	0.806083	-8,060.83	0.187500	-1,875.00	6,185.83	0.00
		Base	0.806083	-8,060.83	0.187500	-1,875.00	6,185.83	0.00
ADI1SYST3	US BOND FUTR OPTN MAR21C 179 FEB21 179 CALL					19 Feb 2021		
-10,000.000	-10.000	Local	0.662333	-6,623.33	0.421875	-4,218.75	2,404.58	0.00
		Base	0.662333	-6,623.33	0.421875	-4,218.75	2,404.58	0.00
ADI1T0926	US BOND FUTR OPTN FEB21C 176 JAN21 176 CALL					22 Jan 2021		
-30,000.000	-30.000	Local	0.738374	-22,151.23	0.468750	-14,062.50	8,088.73	0.00
		Base	0.738374	-22,151.23	0.468750	-14,062.50	8,088.73	0.00
ADI1T1LV6	US BOND FUTR OPTN FEB21C 179 JAN21 179 CALL					22 Jan 2021		
-14,000.000	-14.000	Local	1.022824	-14,319.54	0.125000	-1,750.00	12,569.54	0.00
		Base	1.022824	-14,319.54	0.125000	-1,750.00	12,569.54	0.00
ADI1TFQT5	US BOND FUTR OPTN FEB21C 174 JAN21 174 CALL					22 Jan 2021		
-8,000.000	-8.000	Local	0.767801	-6,142.41	1.125000	-9,000.00	-2,857.59	0.00
		Base	0.767801	-6,142.41	1.125000	-9,000.00	-2,857.59	0.00
ADI1TV9C6	US 10YR FUT OPTN FEB21C 138.2 JAN21 138.25 CALL					22 Jan 2021		
-10,000.000	-10.000	Local	0.302958	-3,029.58	0.390625	-3,906.25	-876.67	0.00
		Base	0.302958	-3,029.58	0.390625	-3,906.25	-876.67	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
US DOLLAR Total									
-127,000.000		-127.000	Local		-78,827.20		-43,718.75	35,108.45	0.01
			Base		-78,827.20		-43,718.75	35,108.45	0.01
OPTIONS WRITTEN - CALLS Total									
-127,000.000		-127.000	Base		-78,827.20		-43,718.75	35,108.45	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 - PUTS								
US DOLLAR							Exchange Rate:	1.000000
ADI1SMHC8	US BOND FUTR OPTN FEB21P 169 JAN21 169 PUT					22 Jan 2021		
-14,000.000	-14.000	Local	0.538449	-7,538.28	0.312500	-4,375.00	3,163.28	0.00
		Base	0.538449	-7,538.28	0.312500	-4,375.00	3,163.28	0.00
ADI1SMHJ3	US BOND FUTR OPTN FEB21P 170 JAN21 170 PUT					22 Jan 2021		
-12,000.000	-12.000	Local	0.529520	-6,354.24	0.484375	-5,812.50	541.74	0.00
		Base	0.529520	-6,354.24	0.484375	-5,812.50	541.74	0.00
ADI1SR928	US 10YR FUT OPTN FEB21P 136 JAN21 136 PUT					22 Jan 2021		
-44,000.000	-44.000	Local	0.209208	-9,205.14	0.031250	-1,375.00	7,830.14	0.00
		Base	0.209208	-9,205.14	0.031250	-1,375.00	7,830.14	0.00
ADI1T1510	US 10YR FUT OPTN FEB21P 137 JAN21 137 PUT					22 Jan 2021		
-22,000.000	-22.000	Local	0.263895	-5,805.69	0.156250	-3,437.50	2,368.19	0.00
		Base	0.263895	-5,805.69	0.156250	-3,437.50	2,368.19	0.00
ADI1T3078	US 10YR FUT OPTN MAR21P 135.5 FEB21 135.5 PUT					19 Feb 2021		
-34,000.000	-34.000	Local	0.107645	-3,659.93	0.109375	-3,718.75	-58.82	0.00
		Base	0.107645	-3,659.93	0.109375	-3,718.75	-58.82	0.00
ADI1TBK86	US 5YR FUTR OPTN FEB21P 125.5 JAN21 125.5 PUT					22 Jan 2021		
-6,000.000	-6.000	Local	0.177958	-1,067.75	0.023438	-140.63	927.12	0.00
		Base	0.177958	-1,067.75	0.023438	-140.63	927.12	0.00
ADI1TTNL5	US 10YR FUT OPTN FEB21P 137.2 JAN21 137.25 PUT					22 Jan 2021		
-6,000.000	-6.000	Local	0.279520	-1,677.12	0.203125	-1,218.75	458.37	0.00
		Base	0.279520	-1,677.12	0.203125	-1,218.75	458.37	0.00
US DOLLAR Total								
-138,000.000	-138.000	Local		-35,308.15		-20,078.13	15,230.02	0.01
		Base		-35,308.15		-20,078.13	15,230.02	0.01
OPTIONS WRITTEN - PUTS Total								
-138,000.000	-138.000	Base		-35,308.15		-20,078.13	15,230.02	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
SWAPS FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
99S1EDKR6	BWS034686 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.228750	17 Mar 2050		
			568,000.000	Local	101.651391	577,379.90	100.000000	568,000.00	-9,379.90	0.15
				Base	101.651391	577,379.90	100.000000	568,000.00	-9,379.90	0.15
99S1EDKS4	BWS034686 IRS USD P F .90000 2 CCPVANILLA					0.900000	17 Mar 2050		
			-568,000.000	Local	100.000000	-568,000.00	87.274750	-495,720.58	72,279.42	0.13
				Base	100.000000	-568,000.00	87.274750	-495,720.58	72,279.42	0.13
99S1ENU93	SWS035188 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Jun 2025		
			17,347,000.000	Local	100.121605	17,368,094.78	101.628400	17,629,478.55	261,383.77	4.57
				Base	100.121605	17,368,094.78	101.628400	17,629,478.55	261,383.77	4.57
99S1ENUA0	SWS035188 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2025		
			-17,347,000.000	Local	100.000000	-17,347,000.00	100.000000	-17,347,000.00	0.00	4.50
				Base	100.000000	-17,347,000.00	100.000000	-17,347,000.00	0.00	4.50
99S1GD4R2	SWS035725 IRS USD R F .10000 2 CCPOIS					0.100000	30 Nov 2024		
			4,895,000.000	Local	100.055397	4,897,711.68	99.737478	4,882,149.55	-15,562.13	1.27
				Base	100.055397	4,897,711.68	99.737478	4,882,149.55	-15,562.13	1.27
99S1GD4S0	SWS035725 IRS USD P V 00MFEDL 1 CCPOIS					1.000000	30 Nov 2024		
			-4,895,000.000	Local	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.27
				Base	100.000000	-4,895,000.00	100.000000	-4,895,000.00	0.00	1.27
99S1GGCI6	BWS035808 IRS USD R V 00MFEDL 1 CCPOIS					1.000000	15 May 2027		
			5,155,000.000	Local	99.689071	5,138,971.63	100.000000	5,155,000.00	16,028.37	1.34
				Base	99.689071	5,138,971.63	100.000000	5,155,000.00	16,028.37	1.34
99S1GGCJ4	BWS035808 IRS USD P F .26000 2 CCPOIS					0.260000	15 May 2027		
			-5,155,000.000	Local	100.000000	-5,155,000.00	99.070907	-5,107,105.26	47,894.74	1.32
				Base	100.000000	-5,155,000.00	99.070907	-5,107,105.26	47,894.74	1.32
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS					1.000000	20 Jul 2045		
			1,890,000.000	Local	100.730411	1,903,804.77	100.000000	1,890,000.00	-13,804.77	0.49
				Base	100.730411	1,903,804.77	100.000000	1,890,000.00	-13,804.77	0.49

& 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
99S1GSWS6	BWS036004 IRS USD P F .56000 2 CCPOIS					0.560000	20 Jul 2045		
		Local	-1,890,000.000	100.000000	-1,890,000.00	87.710301	-1,657,724.69	232,275.31	0.43
		Base		100.000000	-1,890,000.00	87.710301	-1,657,724.69	232,275.31	0.43
99S1GW3O8	BWS035501 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.221000	15 May 2027		
		Local	2,151,000.000	99.764226	2,145,928.50	100.000000	2,151,000.00	5,071.50	0.56
		Base		99.764226	2,145,928.50	100.000000	2,151,000.00	5,071.50	0.56
99S1GW3P5	BWS035501 IRS USD P F .45000 2 CCPVANILLA					0.450000	15 May 2027		
		Local	-2,151,000.000	100.000000	-2,151,000.00	99.110560	-2,131,868.15	19,131.85	0.55
		Base		100.000000	-2,151,000.00	99.110560	-2,131,868.15	19,131.85	0.55
99S1GXOF2	BWS035485 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.221000	15 Nov 2045		
		Local	710,000.000	104.512182	742,036.49	100.000000	710,000.00	-32,036.49	0.18
		Base		104.512182	742,036.49	100.000000	710,000.00	-32,036.49	0.18
99S1GXOG0	BWS035485 IRS USD P F .80000 2 CCPVANILLA					0.800000	15 Nov 2045		
		Local	-710,000.000	100.000000	-710,000.00	87.223988	-619,290.31	90,709.69	0.16
		Base		100.000000	-710,000.00	87.223988	-619,290.31	90,709.69	0.16
99S1H41U7	SWS036020 IRS USD R F .19000 2 CCPVANILLA					0.190000	15 Jun 2022		
		Local	6,069,000.000	99.999648	6,068,978.61	100.006570	6,069,398.73	420.12	1.57
		Base		99.999648	6,068,978.61	100.006570	6,069,398.73	420.12	1.57
99S1H41V5	SWS036020 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.216500	15 Jun 2022		
		Local	-6,069,000.000	100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.57
		Base		100.000000	-6,069,000.00	100.000000	-6,069,000.00	0.00	1.57
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS					1.000000	19 Aug 2045		
		Local	720,000.000	100.000000	720,000.00	100.000000	720,000.00	0.00	0.19
		Base		100.000000	720,000.00	100.000000	720,000.00	0.00	0.19
99S1H9VM1	BWS036087 IRS USD P F .74000 2 CCPOIS					0.740000	19 Aug 2045		
		Local	-720,000.000	100.000000	-720,000.00	91.683355	-660,120.16	59,879.84	0.17
		Base		100.000000	-720,000.00	91.683355	-660,120.16	59,879.84	0.17
99S1HIR38	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
		Local	1,626,000.000	101.196846	1,645,460.71	100.000000	1,626,000.00	-19,460.71	0.42
		Base		101.196846	1,645,460.71	100.000000	1,626,000.00	-19,460.71	0.42

& 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
99S1HIR46	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA					1.000000	15 Feb 2047		
		Local	-1,626,000.000	100.000000	-1,626,000.00	91.070855	-1,480,812.10	145,187.90	0.38
		Base		100.000000	-1,626,000.00	91.070855	-1,480,812.10	145,187.90	0.38
99S1HVWL3	SWS039206 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Dec 2025		
		Local	14,193,000.000	102.367321	14,528,993.81	102.446800	14,540,274.32	11,280.51	3.77
		Base		102.367321	14,528,993.81	102.446800	14,540,274.32	11,280.51	3.77
99S1HVWM1	SWS039206 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2025		
		Local	-14,193,000.000	100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00	3.68
		Base		100.000000	-14,193,000.00	100.000000	-14,193,000.00	0.00	3.68
99S1I4ZU9	BWS039545 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.220250	07 Oct 2050		
		Local	829,000.000	100.492662	833,084.17	100.000000	829,000.00	-4,084.17	0.21
		Base		100.492662	833,084.17	100.000000	829,000.00	-4,084.17	0.21
99S1I4ZV7	BWS039545 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	07 Oct 2050		
		Local	-829,000.000	100.000000	-829,000.00	94.730734	-785,317.78	43,682.22	0.20
		Base		100.000000	-829,000.00	94.730734	-785,317.78	43,682.22	0.20
99S1IG469	SWS039768 IRS USD R F .38000 2 CCPVANILLA					0.380000	28 Feb 2025		
		Local	7,280,000.000	100.019667	7,281,431.74	100.147703	7,290,752.78	9,321.04	1.89
		Base		100.019667	7,281,431.74	100.147703	7,290,752.78	9,321.04	1.89
99S1IG477	SWS039768 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	28 Feb 2025		
		Local	-7,280,000.000	100.000000	-7,280,000.00	100.000000	-7,280,000.00	0.00	1.89
		Base		100.000000	-7,280,000.00	100.000000	-7,280,000.00	0.00	1.89
99S1IP7C3	BWS040048 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
		Local	901,000.000	100.547609	905,933.96	100.000000	901,000.00	-4,933.96	0.23
		Base		100.547609	905,933.96	100.000000	901,000.00	-4,933.96	0.23
99S1IP7D1	BWS040048 IRS USD P F 1.20000 2 CCPVANILLA					1.200000	15 Feb 2047		
		Local	-901,000.000	100.000000	-901,000.00	95.679223	-862,069.80	38,930.20	0.22
		Base		100.000000	-901,000.00	95.679223	-862,069.80	38,930.20	0.22
99S1IP7L3	BWS040063 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
		Local	362,000.000	100.114174	362,413.31	100.000000	362,000.00	-413.31	0.09
		Base		100.114174	362,413.31	100.000000	362,000.00	-413.31	0.09

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1IP7M1	BWS040063 IRS USD P F 1.22500 2 CCPVANILLA					1.225000	15 Feb 2047		
		-362,000.000	Local	100.000000	-362,000.00	96.255269	-348,444.07	13,555.93	0.09
			Base	100.000000	-362,000.00	96.255269	-348,444.07	13,555.93	0.09
99S1J95R7	SWS040261 IRS USD R F .84000 2 CCPVANILLA					0.840000	27 Nov 2025		
		10,771,000.000	Local	99.957030	10,766,371.68	100.010286	10,772,107.91	5,736.23	2.79
			Base	99.957030	10,766,371.68	100.010286	10,772,107.91	5,736.23	2.79
99S1J95S5	SWS040261 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	27 Nov 2025		
		-10,771,000.000	Local	100.000000	-10,771,000.00	100.000000	-10,771,000.00	0.00	2.79
			Base	100.000000	-10,771,000.00	100.000000	-10,771,000.00	0.00	2.79
US DOLLAR Total									
			Local		419,595.74		1,392,688.94	973,093.20	39.10
			Base		419,595.74		1,392,688.94	973,093.20	39.10
SWAPS FIXED INCOME Total									
		0.000	Base		419,595.74		1,392,688.94	973,093.20	39.10

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Holdings

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

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								
-155,000.000	221,470,174.420	Base		222,997,269.28		236,049,271.72	13,052,002.44	99.97
Original Face:	196,803,131.010							

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Holdings - Futures Contracts

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

As of: *December 31, 2020* *View Date:* *January 4, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description						Expiration Date		
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG									
US DOLLAR							Exchange Rate:	1.000000	
ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020		
8.000	800,000.000	Local	1,006,875.00	1,004,420.09	125.859375	2,454.91	2,079.91	375.00	
		Base	1,006,875.00		125.859375	2,454.91	2,079.91	375.00	0.00
ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322						22 Mar 2021		
7.000	700,000.000	Local	966,546.88	964,258.61	138.078125	2,288.27	1,522.64	765.63	
		Base	966,546.88		138.078125	2,288.27	1,522.64	765.63	0.00
ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021		
55.000	5,500,000.000	Local	11,745,937.50	11,817,661.87	213.562500	-71,724.37	-112,974.37	41,250.00	
		Base	11,745,937.50		213.562500	-71,724.37	-112,974.37	41,250.00	0.01
ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021		
294.000	29,400,000.000	Local	37,092,234.52	37,012,722.29	126.164063	79,512.23	65,730.98	13,781.25	
		Base	37,092,234.52		126.164063	79,512.23	65,730.98	13,781.25	0.00
US DOLLAR Total									
364.000	36,400,000.000	Local	50,811,593.90	50,799,062.86		12,531.04	-43,640.84	56,171.88	
		Base				12,531.04	-43,640.84	56,171.88	0.01
FUTURES LONG Total									
364.000	36,400,000.000	Base				12,531.04	-43,640.84	56,171.88	0.01

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Holdings - Futures Contracts

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

As of: *December 31, 2020* *View Date:* *January 4, 2021*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT									
US DOLLAR							Exchange Rate:	1.000000	
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021		
-35.000	-8,750,000.000	Local	-8,735,125.00	-8,719,426.50	99.830000	-15,698.50	-15,698.50	0.00	
		Base	-8,735,125.00		99.830000	-15,698.50	-15,698.50	0.00	0.00
ADI0GMCF1	90DAY EUR FUTR DEC21 XCME 20211213						13 Dec 2021		
-100.000	-25,000,000.000	Local	-24,947,500.00	-24,787,615.00	99.790000	-159,885.00	-158,635.00	-1,250.00	
		Base	-24,947,500.00		99.790000	-159,885.00	-158,635.00	-1,250.00	0.00
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021		
-87.000	-21,750,000.000	Local	-21,714,112.50	-21,642,704.80	99.835000	-71,407.70	-71,407.70	0.00	
		Base	-21,714,112.50		99.835000	-71,407.70	-71,407.70	0.00	0.00
ADI1M5MM3	US 5YR NOTE (CBT) DEC20 XCBT 20201231						31 Dec 2020		
-8.000	-800,000.000	Local	-1,006,875.00	-1,004,298.66	125.859375	-2,576.34	-2,201.34	-375.00	
		Base	-1,006,875.00		125.859375	-2,576.34	-2,201.34	-375.00	0.00
ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322						22 Mar 2021		
-109.000	-10,900,000.000	Local	-18,877,437.50	-18,990,020.06	173.187500	112,582.56	150,051.31	-37,468.75	
		Base	-18,877,437.50		173.187500	112,582.56	150,051.31	-37,468.75	0.01
ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021		
-4.000	-800,000.000	Local	-883,906.25	-883,039.96	110.488281	-866.29	-772.54	-93.75	
		Base	-883,906.25		110.488281	-866.29	-772.54	-93.75	0.00
ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021		
-27.000	-2,700,000.000	Local	-4,221,703.13	-4,238,109.54	156.359375	16,406.41	22,312.66	-5,906.25	
		Base	-4,221,703.13		156.359375	16,406.41	22,312.66	-5,906.25	0.00
US DOLLAR Total									
-370.000	-70,700,000.000	Local	-80,386,659.38	-80,265,214.52		-121,444.86	-76,351.11	-45,093.75	
		Base				-121,444.86	-76,351.11	-45,093.75	0.01
FUTURES SHORT Total									
-370.000	-70,700,000.000	Base				-121,444.86	-76,351.11	-45,093.75	0.01

& Issue has redenominated but Local is not converted
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Books Open

Holdings - Futures Contracts

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

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

Holdings - Futures Contracts

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

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 Total											
		-6.000	-34,300,000.000	Base			-108,913.82		-119,991.95	11,078.13	0.03

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