Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
ARGENTINE PESO								Exchange Rate:	84.083850
ARS	ARGENTINE PESO								
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.011893	594.66	-93.13	0.00
ARGENTINE PESO Total									
		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		594.66	-93.13	0.00
EURO CURRENCY								Exchange Rate:	0.818565
INTERNATIONAL									
EUR	EURO CURRENCY								
		49,444.220	Local	1.000000	49,444.22	1.000000	49,444.22	0.00	11.84
			Base	1.148100	56,766.91	1.221650	60,403.54	3,636.63	0.01
INTERNATIONAL Total									
		49,444.220	Local		49,444.22		49,444.22	0.00	11.84
			Base		56,766.91		60,403.54	3,636.63	0.01
EURO CURRENCY Total									
		49,444.220	Local		49,444.22		49,444.22	0.00	11.84
			Base		56,766.91		60,403.54	3,636.63	0.01
POUND STERLING								Exchange Rate:	0.731261
GBP	POUND STERLING								
		67,433.610	Local	1.000000	67,433.61	1.000000	67,433.61	0.00	14.09
			Base	1.290882	87,048.81	1.367501	92,215.52	5,166.71	0.02
POUND STERLING Total									
		67,433.610	Local		67,433.61		67,433.61	0.00	14.09
			Base		87,048.81		92,215.52	5,166.71	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
RUSSIAN RUBLE								Exchange Rate:	73.946250
RUB	RUSSIAN RUBLE								
		4,069,326.600	Local	1.000000	4,069,326.60	1.000000	4,069,326.60	0.00	8.77
			Base	0.014443	58,773.03	0.013523	55,030.87	-3,742.16	0.01
RUSSIAN RUBLE Total									
		4,069,326.600	Local		4,069,326.60		4,069,326.60	0.00	8.77
			Base		58,773.03		55,030.87	-3,742.16	0.01
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		2,197,803.830	Local	1.000000	2,197,803.83	1.000000	2,197,803.83	0.00	0.54
			Base	1.000000	2,197,803.83	1.000000	2,197,803.83	0.00	0.54
US DOLLAR Total									
		2,197,803.830	Local		2,197,803.83		2,197,803.83	0.00	0.54
			Base		2,197,803.83		2,197,803.83	0.00	0.54
CASH Total									
		6,434,009.230	Base		2,401,080.37		2,406,048.42	4,968.05	0.59
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.010028	31 Dec 2030		
		6,818,183.610	Local	100.000000	6,818,183.61	100.000000	6,818,183.61	0.00	1.68
			Base	100.000000	6,818,183.61	100.000000	6,818,183.61	0.00	1.68
US DOLLAR Total									
		6,818,183.610	Local		6,818,183.61		6,818,183.61	0.00	1.68
			Base		6,818,183.61		6,818,183.61	0.00	1.68

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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
CASH EQUIVALENT Total									
		6,818,183.610	Base		6,818,183.61		6,818,183.61	0.00	1.68
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	20.000000	64,000.00	-15,968.00	0.02
			Base	24.990000	79,968.00	20.000000	64,000.00	-15,968.00	0.02
US DOLLAR Total									
		3,200.000	Local		79,968.00		64,000.00	-15,968.00	0.02
			Base		79,968.00		64,000.00	-15,968.00	0.02
EQUITY Total									
		3,200.000	Base		79,968.00		64,000.00	-15,968.00	0.02
FIXED INCOME									
ARGENTINE PESO								Exchange Rate:	84.083850
ACI1JWNB3	BONCER BONDS 08/21 1					1.000000	05 Aug 2021		
		0.000	Local	0.000000	423.37	0.000000	0.00	-423.37	0.00
			Base	0.000000	-103.50	0.000000	0.00	103.50	0.00
ARGENTINE PESO Total									
			Local		423.37		0.00	-423.37	0.00
			Base		-103.50		0.00	103.50	0.00
EURO CURRENCY								Exchange Rate:	0.818565
INTERNATIONAL									
B2Q3BCII4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025					6.025000	01 Mar 2038		
		240,000.000	Local	149.700992	359,282.38	153.435600	368,245.44	8,963.06	88.16
			Base	166.680646	400,033.55	187.444613	449,867.07	49,833.52	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
INTERNATIONAL Total									
		240,000.000	Local		359,282.38		368,245.44	8,963.06	88.16
			Base		400,033.55		449,867.07	49,833.52	0.11
EURO CURRENCY Total									
		240,000.000	Local		359,282.38		368,245.44	8,963.06	88.16
			Base		400,033.55		449,867.07	49,833.52	0.11
POUND STERLING								Exchange Rate:	0.731261
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8					8.000000	14 Jan 2039		
		240,000.000	Local	156.560692	375,745.66	170.776600	409,863.84	34,118.18	85.66
			Base	206.851979	496,444.75	233.537137	560,489.13	64,044.38	0.14
POUND STERLING Total									
		240,000.000	Local		375,745.66		409,863.84	34,118.18	85.66
			Base		496,444.75		560,489.13	64,044.38	0.14
RUSSIAN RUBLE								Exchange Rate:	73.946250
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
		39,420,000.000	Local	97.863768	38,577,897.25	107.400000	42,337,080.00	3,759,182.75	91.23
			Base	1.544455	608,824.23	1.452406	572,538.57	-36,285.66	0.14
RUSSIAN RUBLE Total									
		39,420,000.000	Local		38,577,897.25		42,337,080.00	3,759,182.75	91.23
			Base		608,824.23		572,538.57	-36,285.66	0.14
US DOLLAR								Exchange Rate:	1.000000
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75					7.750000	15 May 2023		
		140,000.000	Local	104.424407	146,194.17	113.142026	158,398.84	12,204.67	0.04
			Base	104.424407	146,194.17	113.142026	158,398.84	12,204.67	0.04
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
		130,000.000	Local	99.964508	129,953.86	121.239513	157,611.37	27,657.51	0.04
			Base	99.964508	129,953.86	121.239513	157,611.37	27,657.51	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00131LAK1	AIA GROUP LTD SUBORDINATED 144A 09/40 3.2					3.200000	16 Sep 2040		
		Local	380,000.000	99.840713	379,394.71	104.838000	398,384.40	18,989.69	0.10
		Base		99.840713	379,394.71	104.838000	398,384.40	18,989.69	0.10
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	8,000.000	92.359000	7,388.72	115.538073	9,243.05	1,854.33	0.00
		Base		92.359000	7,388.72	115.538073	9,243.05	1,854.33	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.800000	15 Jun 2044		
		Local	141,000.000	98.906879	139,458.70	124.875003	176,073.75	36,615.05	0.04
		Base		98.906879	139,458.70	124.875003	176,073.75	36,615.05	0.04
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
		Local	3,485,000.000	97.664347	3,403,602.48	119.615009	4,168,583.06	764,980.58	1.03
		Base		97.664347	3,403,602.48	119.615009	4,168,583.06	764,980.58	1.03
00206RKD3	AT+T INC SR UNSECURED 02/43 3.1					3.100000	01 Feb 2043		
		Local	2,770,000.000	99.377435	2,752,754.96	101.496822	2,811,461.97	58,707.01	0.69
		Base		99.377435	2,752,754.96	101.496822	2,811,461.97	58,707.01	0.69
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5					3.500000	01 Feb 2061		
		Local	500,000.000	100.985010	504,925.05	99.597977	497,989.89	-6,935.16	0.12
		Base		100.985010	504,925.05	99.597977	497,989.89	-6,935.16	0.12
00206RMC3	AT+T INC SR UNSECURED 144A 09/53 3.5					3.500000	15 Sep 2053		
		Local	320,000.000	99.128759	317,212.03	100.146769	320,469.66	3,257.63	0.08
		Base		99.128759	317,212.03	100.146769	320,469.66	3,257.63	0.08
00206RMD1	AT+T INC SR UNSECURED 144A 09/55 3.55					3.550000	15 Sep 2055		
		Local	311,000.000	98.645823	306,788.51	99.660526	309,944.24	3,155.73	0.08
		Base		98.645823	306,788.51	99.660526	309,944.24	3,155.73	0.08
00206RME9	AT+T INC SR UNSECURED 144A 09/59 3.65					3.650000	15 Sep 2059		
		Local	636,000.000	97.103329	617,577.17	100.973839	642,193.62	24,616.45	0.16
		Base		97.103329	617,577.17	100.973839	642,193.62	24,616.45	0.16
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	330,000.000	104.574800	345,096.84	137.551906	453,921.29	108,824.45	0.11
		Base		104.574800	345,096.84	137.551906	453,921.29	108,824.45	0.11

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
		490,000.000	Local	113.654927	556,909.14	148.250394	726,426.93	169,517.79	0.18
			Base	113.654927	556,909.14	148.250394	726,426.93	169,517.79	0.18
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.700000	14 May 2045		
		250,000.000	Local	101.476308	253,690.77	130.821528	327,053.82	73,363.05	0.08
			Base	101.476308	253,690.77	130.821528	327,053.82	73,363.05	0.08
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		1,280,000.000	Local	99.977406	1,279,710.80	112.069561	1,434,490.38	154,779.58	0.35
			Base	99.977406	1,279,710.80	112.069561	1,434,490.38	154,779.58	0.35
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
		1,760,000.000	Local	103.473153	1,821,127.49	121.022466	2,129,995.40	308,867.91	0.53
			Base	103.473153	1,821,127.49	121.022466	2,129,995.40	308,867.91	0.52
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		2,770,000.000	Local	102.070491	2,827,352.61	125.382116	3,473,084.61	645,732.00	0.86
			Base	102.070491	2,827,352.61	125.382116	3,473,084.61	645,732.00	0.85
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55					4.550000	15 Mar 2035		
		350,000.000	Local	115.809894	405,334.63	126.430688	442,507.41	37,172.78	0.11
			Base	115.809894	405,334.63	126.430688	442,507.41	37,172.78	0.11
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75					4.750000	15 Mar 2045		
		31,000.000	Local	113.656065	35,233.38	130.692375	40,514.64	5,281.26	0.01
			Base	113.656065	35,233.38	130.692375	40,514.64	5,281.26	0.01
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875					4.875000	23 Apr 2030		
		200,000.000	Local	99.962960	199,925.92	124.625000	249,250.00	49,324.08	0.06
			Base	99.962960	199,925.92	124.625000	249,250.00	49,324.08	0.06
00507VAQ2	ACTIVISION BLIZZARD SR UNSECURED 09/50 2.5					2.500000	15 Sep 2050		
		520,000.000	Local	99.727448	518,582.73	97.739635	508,246.10	-10,336.63	0.13
			Base	99.727448	518,582.73	97.739635	508,246.10	-10,336.63	0.13
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5					3.500000	15 Jan 2025		
		300,000.000	Local	99.286807	297,860.42	106.182343	318,547.03	20,686.61	0.08
			Base	99.286807	297,860.42	106.182343	318,547.03	20,686.61	0.08

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00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
		860,000.000	Local	99.458853	855,346.14	108.422256	932,431.40	77,085.26	0.23
			Base	99.458853	855,346.14	108.422256	932,431.40	77,085.26	0.23
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		563,000.000	Local	101.567536	571,825.23	119.267368	671,475.28	99,650.05	0.17
			Base	101.567536	571,825.23	119.267368	671,475.28	99,650.05	0.17
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021		
		350,000.000	Local	98.818849	345,865.97	100.500000	351,750.00	5,884.03	0.09
			Base	98.818849	345,865.97	100.500000	351,750.00	5,884.03	0.09
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		880,000.000	Local	99.072753	871,840.23	107.539799	946,350.23	74,510.00	0.23
			Base	99.072753	871,840.23	107.539799	946,350.23	74,510.00	0.23
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263					4.263000	15 Sep 2032		
		120,000.000	Local	100.000000	120,000.00	118.996000	142,795.20	22,795.20	0.04
			Base	100.000000	120,000.00	118.996000	142,795.20	22,795.20	0.04
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
		110,000.000	Local	90.378273	99,416.10	135.729000	149,301.90	49,885.80	0.04
			Base	90.378273	99,416.10	135.729000	149,301.90	49,885.80	0.04
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
		380,000.000	Local	99.381482	377,649.63	98.146188	372,955.51	-4,694.12	0.09
			Base	99.381482	377,649.63	98.146188	372,955.51	-4,694.12	0.09
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		410,000.000	Local	99.163261	406,569.37	95.443012	391,316.35	-15,253.02	0.10
			Base	99.163261	406,569.37	95.443012	391,316.35	-15,253.02	0.10
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25					2.250000	15 Aug 2060		
		970,000.000	Local	99.013199	960,428.03	96.696853	937,959.47	-22,468.56	0.23
			Base	99.013199	960,428.03	96.696853	937,959.47	-22,468.56	0.23
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
		150,000.000	Local	95.868647	143,802.97	111.756435	167,634.65	23,831.68	0.04
			Base	95.868647	143,802.97	111.756435	167,634.65	23,831.68	0.04

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02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
		450,000.000	Local	98.683538	444,075.92	105.628738	475,329.32	31,253.40	0.12
			Base	98.683538	444,075.92	105.628738	475,329.32	31,253.40	0.12
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		1,130,000.000	Local	104.152083	1,176,918.54	131.757354	1,488,858.10	311,939.56	0.37
			Base	104.152083	1,176,918.54	131.757354	1,488,858.10	311,939.56	0.37
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		1,770,000.000	Local	114.931486	2,034,287.30	140.095891	2,479,697.27	445,409.97	0.61
			Base	114.931486	2,034,287.30	140.095891	2,479,697.27	445,409.97	0.61
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		820,000.000	Local	102.698818	842,130.31	140.398970	1,151,271.55	309,141.24	0.28
			Base	102.698818	842,130.31	140.398970	1,151,271.55	309,141.24	0.28
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		310,000.000	Local	101.745055	315,409.67	124.746926	386,715.47	71,305.80	0.10
			Base	101.745055	315,409.67	124.746926	386,715.47	71,305.80	0.10
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
		700,000.000	Local	111.297126	779,079.88	132.045122	924,315.85	145,235.97	0.23
			Base	111.297126	779,079.88	132.045122	924,315.85	145,235.97	0.23
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		1,260,000.000	Local	98.990306	1,247,277.86	103.757071	1,307,339.09	60,061.23	0.32
			Base	98.990306	1,247,277.86	103.757071	1,307,339.09	60,061.23	0.32
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
		200,000.000	Local	124.656710	249,313.42	150.336000	300,672.00	51,358.58	0.07
			Base	124.656710	249,313.42	150.336000	300,672.00	51,358.58	0.07
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
		130,000.000	Local	96.160154	125,008.20	144.545975	187,909.77	62,901.57	0.05
			Base	96.160154	125,008.20	144.545975	187,909.77	62,901.57	0.05
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.250000	15 Mar 2087		
		125,000.000	Local	82.657848	103,322.31	112.583829	140,729.79	37,407.48	0.03
			Base	82.657848	103,322.31	112.583829	140,729.79	37,407.48	0.03

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Base Currency: USD - US DOLLAR

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026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.500000	16 Jul 2044		
		Local	80,000.000	103.078963	82,463.17	128.138277	102,510.62	20,047.45	0.03
		Base		103.078963	82,463.17	128.138277	102,510.62	20,047.45	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.750000	01 Apr 2048		
		Local	240,000.000	99.707250	239,297.40	133.419557	320,206.94	80,909.54	0.08
		Base		99.707250	239,297.40	133.419557	320,206.94	80,909.54	0.08
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
		Local	130,000.000	97.985208	127,380.77	128.346634	166,850.62	39,469.85	0.04
		Base		97.985208	127,380.77	128.346634	166,850.62	39,469.85	0.04
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
		Local	237,000.000	104.142502	246,817.73	136.404444	323,278.53	76,460.80	0.08
		Base		104.142502	246,817.73	136.404444	323,278.53	76,460.80	0.08
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		Local	270,000.000	101.206104	273,256.48	117.964559	318,504.31	45,247.83	0.08
		Base		101.206104	273,256.48	117.964559	318,504.31	45,247.83	0.08
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
		Local	400,000.000	99.731168	398,924.67	114.829987	459,319.95	60,395.28	0.11
		Base		99.731168	398,924.67	114.829987	459,319.95	60,395.28	0.11
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
		Local	140,000.000	96.946629	135,725.28	127.028724	177,840.21	42,114.93	0.04
		Base		96.946629	135,725.28	127.028724	177,840.21	42,114.93	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	300,000.000	95.786780	287,360.34	130.023060	390,069.18	102,708.84	0.10
		Base		95.786780	287,360.34	130.023060	390,069.18	102,708.84	0.10
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439					4.439000	06 Oct 2048		
		Local	107,000.000	105.137439	112,497.06	124.471860	133,184.89	20,687.83	0.03
		Base		105.137439	112,497.06	124.471860	133,184.89	20,687.83	0.03
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		Local	1,970,000.000	116.909343	2,303,114.05	142.187311	2,801,090.03	497,975.98	0.69
		Base		116.909343	2,303,114.05	142.187311	2,801,090.03	497,975.98	0.69

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03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
		1,690,000.000	Local	103.811947	1,754,421.91	153.938209	2,601,555.73	847,133.82	0.64
			Base	103.811947	1,754,421.91	153.938209	2,601,555.73	847,133.82	0.64
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
		930,000.000	Local	107.107718	996,101.78	123.819776	1,151,523.92	155,422.14	0.28
			Base	107.107718	996,101.78	123.819776	1,151,523.92	155,422.14	0.28
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
		250,000.000	Local	99.459648	248,649.12	126.540136	316,350.34	67,701.22	0.08
			Base	99.459648	248,649.12	126.540136	316,350.34	67,701.22	0.08
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375000	01 Dec 2047		
		130,000.000	Local	101.181277	131,535.66	128.892203	167,559.86	36,024.20	0.04
			Base	101.181277	131,535.66	128.892203	167,559.86	36,024.20	0.04
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
		270,000.000	Local	104.720030	282,744.08	133.214785	359,679.92	76,935.84	0.09
			Base	104.720030	282,744.08	133.214785	359,679.92	76,935.84	0.09
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
		28,000.000	Local	115.214821	32,260.15	110.500000	30,940.00	-1,320.15	0.01
			Base	115.214821	32,260.15	110.500000	30,940.00	-1,320.15	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		590,000.000	Local	101.572839	599,279.75	107.784000	635,925.60	36,645.85	0.16
			Base	101.572839	599,279.75	107.784000	635,925.60	36,645.85	0.16
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		130,000.000	Local	95.972838	124,764.69	98.663000	128,261.90	3,497.21	0.03
			Base	95.972838	124,764.69	98.663000	128,261.90	3,497.21	0.03
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
		240,000.000	Local	102.510896	246,026.15	102.603000	246,247.20	221.05	0.06
			Base	102.510896	246,026.15	102.603000	246,247.20	221.05	0.06
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.450000	09 Feb 2045		
		370,000.000	Local	93.606073	346,342.47	121.360705	449,034.61	102,692.14	0.11
			Base	93.606073	346,342.47	121.360705	449,034.61	102,692.14	0.11

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037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
		Local	80,000.000	100.890513	80,712.41	128.596476	102,877.18	22,164.77	0.03
		Base		100.890513	80,712.41	128.596476	102,877.18	22,164.77	0.03
037833DW7	APPLE INC SR UNSECURED 05/50 2.65					2.650000	11 May 2050		
		Local	1,600,000.000	99.746987	1,595,951.79	106.134609	1,698,153.74	102,201.95	0.42
		Base		99.746987	1,595,951.79	106.134609	1,698,153.74	102,201.95	0.42
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
		Local	332,011.000	53.126189	176,384.79	40.500000	134,464.46	-41,920.33	0.03
Original Face:		Base	332,011.000	53.126189	176,384.79	40.500000	134,464.46	-41,920.33	0.03
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					0.125000	09 Jul 2035		
		Local	2,161,687.000	47.522534	1,027,288.43	36.500000	789,015.76	-238,272.67	0.19
Original Face:		Base	2,161,687.000	47.522534	1,027,288.43	36.500000	789,015.76	-238,272.67	0.19
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	144,400.000	56.271233	81,255.66	43.376000	62,634.94	-18,620.72	0.02
Original Face:		Base	144,400.000	56.271233	81,255.66	43.376000	62,634.94	-18,620.72	0.02
04538FAC3	ASPLUNDH TREE EXPERT LLC TERM LOAN B						07 Sep 2027		
		Local	538,650.000	100.081483	539,088.91	100.178600	539,612.03	523.12	0.13
		Base		100.081483	539,088.91	100.178600	539,612.03	523.12	0.13
05367AAD5	AVIATION CAPITAL GROUP SR UNSECURED 144A 04/21 6.75					6.750000	06 Apr 2021		
		Local	180,000.000	97.020811	174,637.46	101.338701	182,409.66	7,772.20	0.05
		Base		97.020811	174,637.46	101.338701	182,409.66	7,772.20	0.04
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
		Local	460,000.000	99.131765	456,006.12	110.706754	509,251.07	53,244.95	0.13
		Base		99.131765	456,006.12	110.706754	509,251.07	53,244.95	0.13
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
		Local	370,000.000	100.021614	370,079.97	106.978185	395,819.28	25,739.31	0.10
		Base		100.021614	370,079.97	106.978185	395,819.28	25,739.31	0.10
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95					3.950000	01 Jul 2024		
		Local	800,000.000	95.167808	761,342.46	105.616340	844,930.72	83,588.26	0.21
		Base		95.167808	761,342.46	105.616340	844,930.72	83,588.26	0.21

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05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375					4.375000	01 May 2026		
		Local	150,000.000	99.627287	149,440.93	108.329478	162,494.22	13,053.29	0.04
		Base		99.627287	149,440.93	108.329478	162,494.22	13,053.29	0.04
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
		Local	100,000.000	101.657100	101,657.10	112.331466	112,331.47	10,674.37	0.03
		Base		101.657100	101,657.10	112.331466	112,331.47	10,674.37	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
		Local	480,000.000	101.394038	486,691.38	111.045153	533,016.73	46,325.35	0.13
		Base		101.394038	486,691.38	111.045153	533,016.73	46,325.35	0.13
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
		Local	770,000.000	99.493352	766,098.81	104.304048	803,141.17	37,042.36	0.20
		Base		99.493352	766,098.81	104.304048	803,141.17	37,042.36	0.20
05526DBU8	BAT CAPITAL CORP COMPANY GUAR 09/50 3.984					3.984000	25 Sep 2050		
		Local	700,000.000	98.788060	691,516.42	104.353923	730,477.46	38,961.04	0.18
		Base		98.788060	691,516.42	104.353923	730,477.46	38,961.04	0.18
05875MAC6	BALLYROCK LTD BALLY 2019 2A A1B 144A					1.973750	20 Nov 2030		
		Local	720,000.000	100.000000	720,000.00	100.052300	720,376.56	376.56	0.18
Original Face:		Base	720,000.000	100.000000	720,000.00	100.052300	720,376.56	376.56	0.18
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
		Local	300,000.000	104.824650	314,473.95	113.251000	339,753.00	25,279.05	0.08
		Base		104.824650	314,473.95	113.251000	339,753.00	25,279.05	0.08
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306					3.306000	27 Jun 2029		
		Local	200,000.000	100.000000	200,000.00	112.537083	225,074.17	25,074.17	0.06
		Base		100.000000	200,000.00	112.537083	225,074.17	25,074.17	0.06
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
		Local	200,000.000	100.000000	200,000.00	106.752471	213,504.94	13,504.94	0.05
		Base		100.000000	200,000.00	106.752471	213,504.94	13,504.94	0.05
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					8.375000	31 Dec 2099		
		Local	660,000.000	100.000000	660,000.00	119.376000	787,881.60	127,881.60	0.19
		Base		100.000000	660,000.00	119.376000	787,881.60	127,881.60	0.19

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		1,000,000.000	Local	111.922372	1,119,223.72	140.369718	1,403,697.18	284,473.46	0.35
			Base	111.922372	1,119,223.72	140.369718	1,403,697.18	284,473.46	0.35
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
		1,010,000.000	Local	107.728869	1,088,061.58	132.360155	1,336,837.57	248,775.99	0.33
			Base	107.728869	1,088,061.58	132.360155	1,336,837.57	248,775.99	0.33
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
		230,000.000	Local	100.121396	230,279.21	119.074577	273,871.53	43,592.32	0.07
			Base	100.121396	230,279.21	119.074577	273,871.53	43,592.32	0.07
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		470,000.000	Local	107.965817	507,439.34	117.783227	553,581.17	46,141.83	0.14
			Base	107.965817	507,439.34	117.783227	553,581.17	46,141.83	0.14
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
		470,000.000	Local	101.448440	476,807.67	131.197414	616,627.85	139,820.18	0.15
			Base	101.448440	476,807.67	131.197414	616,627.85	139,820.18	0.15
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		990,000.000	Local	108.559551	1,074,739.55	126.286850	1,250,239.82	175,500.27	0.31
			Base	108.559551	1,074,739.55	126.286850	1,250,239.82	175,500.27	0.31
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR					1.922000	24 Oct 2031		
		730,000.000	Local	100.000000	730,000.00	101.322053	739,650.99	9,650.99	0.18
			Base	100.000000	730,000.00	101.322053	739,650.99	9,650.99	0.18
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
		350,000.000	Local	100.000000	350,000.00	104.307439	365,076.04	15,076.04	0.09
			Base	100.000000	350,000.00	104.307439	365,076.04	15,076.04	0.09
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		
		540,000.000	Local	100.000000	540,000.00	107.500000	580,500.00	40,500.00	0.14
			Base	100.000000	540,000.00	107.500000	580,500.00	40,500.00	0.14
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
		490,000.000	Local	100.240904	491,180.43	111.500000	546,350.00	55,169.57	0.14
			Base	100.240904	491,180.43	111.500000	546,350.00	55,169.57	0.13

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06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		1,790,000.000	Local	103.436261	1,851,509.07	119.958395	2,147,255.27	295,746.20	0.53
			Base	103.436261	1,851,509.07	119.958395	2,147,255.27	295,746.20	0.53
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		550,000.000	Local	118.165582	649,910.70	145.853865	802,196.26	152,285.56	0.20
			Base	118.165582	649,910.70	145.853865	802,196.26	152,285.56	0.20
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		390,000.000	Local	113.738115	443,578.65	143.973342	561,496.03	117,917.38	0.14
			Base	113.738115	443,578.65	143.973342	561,496.03	117,917.38	0.14
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		508,000.000	Local	107.411242	545,649.11	129.081304	655,733.02	110,083.91	0.16
			Base	107.411242	545,649.11	129.081304	655,733.02	110,083.91	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
		21,000.000	Local	108.691857	22,825.29	123.512501	25,937.63	3,112.34	0.01
			Base	108.691857	22,825.29	123.512501	25,937.63	3,112.34	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
		510,000.000	Local	111.698641	569,663.07	131.305756	669,659.36	99,996.29	0.17
			Base	111.698641	569,663.07	131.305756	669,659.36	99,996.29	0.16
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
		730,000.000	Local	106.243247	775,575.70	132.053353	963,989.48	188,413.78	0.24
			Base	106.243247	775,575.70	132.053353	963,989.48	188,413.78	0.24
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375					3.375000	20 Aug 2050		
		290,000.000	Local	99.720993	289,190.88	107.750000	312,475.00	23,284.12	0.08
			Base	99.720993	289,190.88	107.750000	312,475.00	23,284.12	0.08
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
		110,000.000	Local	98.731209	108,604.33	136.653523	150,318.88	41,714.55	0.04
			Base	98.731209	108,604.33	136.653523	150,318.88	41,714.55	0.04
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
		1,460,000.000	Local	97.360885	1,421,468.92	99.810000	1,457,226.00	35,757.08	0.36
			Base	97.360885	1,421,468.92	99.810000	1,457,226.00	35,757.08	0.36

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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
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
		Local	80,000.000	96.949150	77,559.32	99.549876	79,639.90	2,080.58	0.02
		Base		96.949150	77,559.32	99.549876	79,639.90	2,080.58	0.02
09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
		Local	540,000.000	99.920631	539,571.41	109.122794	589,263.09	49,691.68	0.15
		Base		99.920631	539,571.41	109.122794	589,263.09	49,691.68	0.14
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125000	15 Feb 2033		
		Local	70,000.000	103.001514	72,101.06	130.953765	91,667.64	19,566.58	0.02
		Base		103.001514	72,101.06	130.953765	91,667.64	19,566.58	0.02
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
		Local	200,000.000	142.857305	285,714.61	136.297800	272,595.60	-13,119.01	0.07
		Base		142.857305	285,714.61	136.297800	272,595.60	-13,119.01	0.07
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875000	15 Feb 2040		
		Local	50,000.000	120.633960	60,316.98	127.263633	63,631.82	3,314.84	0.02
		Base		120.633960	60,316.98	127.263633	63,631.82	3,314.84	0.02
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
		Local	690,000.000	98.414287	679,058.58	106.121208	732,236.34	53,177.76	0.18
		Base		98.414287	679,058.58	106.121208	732,236.34	53,177.76	0.18
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		Local	50,000.000	99.176540	49,588.27	105.158985	52,579.49	2,991.22	0.01
		Base		99.176540	49,588.27	105.158985	52,579.49	2,991.22	0.01
097023CR4	BOEING CO SR UNSECURED 08/59 3.95					3.950000	01 Aug 2059		
		Local	1,100,000.000	101.598318	1,117,581.50	107.025709	1,177,282.80	59,701.30	0.29
		Base		101.598318	1,117,581.50	107.025709	1,177,282.80	59,701.30	0.29
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	320,000.000	100.000000	320,000.00	129.772068	415,270.62	95,270.62	0.10
		Base		100.000000	320,000.00	129.772068	415,270.62	95,270.62	0.10
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	860,000.000	102.770534	883,826.59	137.814505	1,185,204.74	301,378.15	0.29
		Base		102.770534	883,826.59	137.814505	1,185,204.74	301,378.15	0.29

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097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	310,000.000	109.509619	339,479.82	141.859391	439,764.11	100,284.29	0.11
		Base		109.509619	339,479.82	141.859391	439,764.11	100,284.29	0.11
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	2,600,000.000	97.890125	2,545,143.25	102.673102	2,669,500.65	124,357.40	0.66
		Base		97.890125	2,545,143.25	102.673102	2,669,500.65	124,357.40	0.66
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
		Local	200,000.000	99.288110	198,576.22	116.416089	232,832.18	34,255.96	0.06
		Base		99.288110	198,576.22	116.416089	232,832.18	34,255.96	0.06
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
		Local	1,270,000.000	111.924133	1,421,436.49	135.230599	1,717,428.61	295,992.12	0.42
		Base		111.924133	1,421,436.49	135.230599	1,717,428.61	295,992.12	0.42
110122DH8	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/44 4.625					4.625000	15 May 2044		
		Local	90,000.000	119.578411	107,620.57	136.160543	122,544.49	14,923.92	0.03
		Base		119.578411	107,620.57	136.160543	122,544.49	14,923.92	0.03
110122DJ4	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
		Local	260,000.000	126.780246	329,628.64	144.638264	376,059.49	46,430.85	0.09
		Base		126.780246	329,628.64	144.638264	376,059.49	46,430.85	0.09
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
		Local	70,000.000	117.411957	82,188.37	134.687792	94,281.45	12,093.08	0.02
		Base		117.411957	82,188.37	134.687792	94,281.45	12,093.08	0.02
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
		Local	280,000.000	99.708882	279,184.87	102.094605	285,864.89	6,680.02	0.07
		Base		99.708882	279,184.87	102.094605	285,864.89	6,680.02	0.07
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
		Local	260,000.000	137.775915	358,217.38	165.918740	431,388.72	73,171.34	0.11
		Base		137.775915	358,217.38	165.918740	431,388.72	73,171.34	0.11
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3					4.300000	15 Nov 2032		
		Local	960,000.000	99.879041	958,838.79	118.548903	1,138,069.47	179,230.68	0.28
		Base		99.879041	958,838.79	118.548903	1,138,069.47	179,230.68	0.28

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12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
		Local	280,000.000	103.123629	288,746.16	138.697591	388,353.25	99,607.09	0.10
		Base		103.123629	288,746.16	138.697591	388,353.25	99,607.09	0.10
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
		Local	30,000.000	99.530700	29,859.21	135.074647	40,522.39	10,663.18	0.01
		Base		99.530700	29,859.21	135.074647	40,522.39	10,663.18	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
		Local	40,000.000	132.398950	52,959.58	149.696708	59,878.68	6,919.10	0.01
		Base		132.398950	52,959.58	149.696708	59,878.68	6,919.10	0.01
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
		Local	1,300,000.000	100.000000	1,300,000.00	106.772000	1,388,036.00	88,036.00	0.34
		Base		100.000000	1,300,000.00	106.772000	1,388,036.00	88,036.00	0.34
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030		
		Local	1,360,000.000	100.762188	1,370,365.75	102.325864	1,391,631.75	21,266.00	0.34
		Base		100.762188	1,370,365.75	102.325864	1,391,631.75	21,266.00	0.34
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	1,560,000.000	108.588697	1,693,983.68	130.283906	2,032,428.93	338,445.25	0.50
		Base		108.588697	1,693,983.68	130.283906	2,032,428.93	338,445.25	0.50
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	1,550,000.000	109.283802	1,693,898.93	137.513635	2,131,461.34	437,562.41	0.53
		Base		109.283802	1,693,898.93	137.513635	2,131,461.34	437,562.41	0.52
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
		Local	100,000.000	95.815090	95,815.09	118.454248	118,454.25	22,639.16	0.03
		Base		95.815090	95,815.09	118.454248	118,454.25	22,639.16	0.03
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2					3.200000	15 Mar 2040		
		Local	140,000.000	99.857243	139,800.14	109.654559	153,516.38	13,716.24	0.04
		Base		99.857243	139,800.14	109.654559	153,516.38	13,716.24	0.04
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
		Local	130,000.000	99.815900	129,760.67	112.524964	146,282.45	16,521.78	0.04
		Base		99.815900	129,760.67	112.524964	146,282.45	16,521.78	0.04

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12572QAH8	CME GROUP INC SR UNSECURED 06/48 4.15					4.150000	15 Jun 2048		
		Local	220,000.000	99.561632	219,035.59	135.156107	297,343.44	78,307.85	0.07
		Base		99.561632	219,035.59	135.156107	297,343.44	78,307.85	0.07
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
		Local	210,000.000	103.750838	217,876.76	135.452864	284,451.01	66,574.25	0.07
		Base		103.750838	217,876.76	135.452864	284,451.01	66,574.25	0.07
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		Local	520,000.000	107.839369	560,764.72	134.636137	700,107.91	139,343.19	0.17
		Base		107.839369	560,764.72	134.636137	700,107.91	139,343.19	0.17
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		Local	2,160,000.000	107.475767	2,321,476.56	126.698065	2,736,678.20	415,201.64	0.68
		Base		107.475767	2,321,476.56	126.698065	2,736,678.20	415,201.64	0.67
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	2,120,000.000	103.707507	2,198,599.15	135.527846	2,873,190.34	674,591.19	0.71
		Base		103.707507	2,198,599.15	135.527846	2,873,190.34	674,591.19	0.71
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3					3.000000	15 Aug 2026		
		Local	180,000.000	99.907411	179,833.34	110.650781	199,171.41	19,338.07	0.05
		Base		99.907411	179,833.34	110.650781	199,171.41	19,338.07	0.05
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25					3.250000	15 Aug 2029		
		Local	360,000.000	99.204350	357,135.66	112.623448	405,444.41	48,308.75	0.10
		Base		99.204350	357,135.66	112.623448	405,444.41	48,308.75	0.10
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
		Local	150,000.000	99.088127	148,632.19	138.766694	208,150.04	59,517.85	0.05
		Base		99.088127	148,632.19	138.766694	208,150.04	59,517.85	0.05
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
		Local	490,000.000	99.747284	488,761.69	113.552964	556,409.52	67,647.83	0.14
		Base		99.747284	488,761.69	113.552964	556,409.52	67,647.83	0.14
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
		Local	390,000.000	142.076987	554,100.25	166.666000	649,997.40	95,897.15	0.16
		Base		142.076987	554,100.25	166.666000	649,997.40	95,897.15	0.16

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13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.550000	01 Apr 2039		
		Local	1,295,000.000	144.797765	1,875,131.06	175.580000	2,273,761.00	398,629.94	0.56
		Base		144.797765	1,875,131.06	175.580000	2,273,761.00	398,629.94	0.56
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.300000	01 Oct 2039		
		Local	220,000.000	108.083864	237,784.50	165.063000	363,138.60	125,354.10	0.09
Original Face:		Base	220,000.000	108.083864	237,784.50	165.063000	363,138.60	125,354.10	0.09
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	230,000.000	108.625417	249,838.46	112.845765	259,545.26	9,706.80	0.06
		Base		108.625417	249,838.46	112.845765	259,545.26	9,706.80	0.06
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
		Local	200,000.000	100.000000	200,000.00	112.760816	225,521.63	25,521.63	0.06
		Base		100.000000	200,000.00	112.760816	225,521.63	25,521.63	0.06
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
		Local	500,000.000	110.858454	554,292.27	129.058873	645,294.37	91,002.10	0.16
		Base		110.858454	554,292.27	129.058873	645,294.37	91,002.10	0.16
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.650000	15 Sep 2048		
		Local	180,000.000	99.916722	179,850.10	130.041366	234,074.46	54,224.36	0.06
		Base		99.916722	179,850.10	130.041366	234,074.46	54,224.36	0.06
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5					3.500000	19 Sep 2029		
		Local	160,000.000	99.858506	159,773.61	109.900442	175,840.71	16,067.10	0.04
		Base		99.858506	159,773.61	109.900442	175,840.71	16,067.10	0.04
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.100000	15 Mar 2043		
		Local	160,000.000	106.887706	171,020.33	124.251998	198,803.20	27,782.87	0.05
		Base		106.887706	171,020.33	124.251998	198,803.20	27,782.87	0.05
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	320,000.000	99.992594	319,976.30	106.941318	342,212.22	22,235.92	0.08
		Base		99.992594	319,976.30	106.941318	342,212.22	22,235.92	0.08
14448CAR5	CARRIER GLOBAL CORP SR UNSECURED 04/40 3.377					3.377000	05 Apr 2040		
		Local	860,000.000	96.526045	830,123.99	109.702794	943,444.03	113,320.04	0.23
		Base		96.526045	830,123.99	109.702794	943,444.03	113,320.04	0.23

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14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
		Local	990,000.000	100.275207	992,724.55	111.902142	1,107,831.21	115,106.66	0.27
		Base		100.275207	992,724.55	111.902142	1,107,831.21	115,106.66	0.27
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
		Local	440,000.000	97.008684	426,838.21	117.170885	515,551.89	88,713.68	0.13
Original Face:		Base	440,000.000	97.008684	426,838.21	117.170885	515,551.89	88,713.68	0.13
15135BAP6	CENTENE CORP SR UNSECURED 01/25 4.75					4.750000	15 Jan 2025		
		Local	470,000.000	101.920006	479,024.03	102.623000	482,328.10	3,304.07	0.12
		Base		101.920006	479,024.03	102.623000	482,328.10	3,304.07	0.12
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
		Local	200,000.000	99.256210	198,512.42	106.000000	212,000.00	13,487.58	0.05
		Base		99.256210	198,512.42	106.000000	212,000.00	13,487.58	0.05
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
		Local	740,000.000	101.608465	751,902.64	111.021000	821,555.40	69,652.76	0.20
		Base		101.608465	751,902.64	111.021000	821,555.40	69,652.76	0.20
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
		Local	1,090,000.000	100.092350	1,091,006.62	105.209000	1,146,778.10	55,771.48	0.28
		Base		100.092350	1,091,006.62	105.209000	1,146,778.10	55,771.48	0.28
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
		Local	500,000.000	100.000000	500,000.00	105.990000	529,950.00	29,950.00	0.13
		Base		100.000000	500,000.00	105.990000	529,950.00	29,950.00	0.13
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
		Local	240,000.000	103.667742	248,802.58	132.454272	317,890.25	69,087.67	0.08
		Base		103.667742	248,802.58	132.454272	317,890.25	69,087.67	0.08
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
		Local	250,000.000	100.016160	250,040.40	132.601139	331,502.85	81,462.45	0.08
		Base		100.016160	250,040.40	132.601139	331,502.85	81,462.45	0.08
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
		Local	1,000,000.000	103.619076	1,036,190.76	124.810553	1,248,105.53	211,914.77	0.31
		Base		103.619076	1,036,190.76	124.810553	1,248,105.53	211,914.77	0.31

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161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	2,320,000.000	110.787444	2,570,268.71	130.844300	3,035,587.76	465,319.05	0.75
		Base		110.787444	2,570,268.71	130.844300	3,035,587.76	465,319.05	0.75
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343					2.343000	12 Aug 2050		
		Local	140,000.000	100.000000	140,000.00	98.936418	138,510.99	-1,489.01	0.03
		Base		100.000000	140,000.00	98.936418	138,510.99	-1,489.01	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	220,000.000	100.148636	220,327.00	110.213764	242,470.28	22,143.28	0.06
		Base		100.148636	220,327.00	110.213764	242,470.28	22,143.28	0.06
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	120,000.000	105.694092	126,832.91	113.445016	136,134.02	9,301.11	0.03
		Base		105.694092	126,832.91	113.445016	136,134.02	9,301.11	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
		Local	670,000.000	122.830828	822,966.55	141.759240	949,786.91	126,820.36	0.23
		Base		122.830828	822,966.55	141.759240	949,786.91	126,820.36	0.23
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
		Local	212,000.000	93.795750	198,846.99	140.538647	297,941.93	99,094.94	0.07
		Base		93.795750	198,846.99	140.538647	297,941.93	99,094.94	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	1,890,000.000	156.440615	2,956,727.62	178.753639	3,378,443.78	421,716.16	0.83
		Base		156.440615	2,956,727.62	178.753639	3,378,443.78	421,716.16	0.83
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	140,000.000	103.307743	144,630.84	120.163360	168,228.70	23,597.86	0.04
		Base		103.307743	144,630.84	120.163360	168,228.70	23,597.86	0.04
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		Local	760,000.000	114.989570	873,920.73	138.043272	1,049,128.87	175,208.14	0.26
		Base		114.989570	873,920.73	138.043272	1,049,128.87	175,208.14	0.26
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625000	01 Dec 2036		
		Local	450,000.000	117.070511	526,817.30	142.401880	640,808.46	113,991.16	0.16
		Base		117.070511	526,817.30	142.401880	640,808.46	113,991.16	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
		Local	390,000.000	114.823085	447,810.03	143.348990	559,061.06	111,251.03	0.14
		Base		114.823085	447,810.03	143.348990	559,061.06	111,251.03	0.14
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
		Local	30,000.000	100.000000	30,000.00	141.151140	42,345.34	12,345.34	0.01
		Base		100.000000	30,000.00	141.151140	42,345.34	12,345.34	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	80,000.000	101.234088	80,987.27	106.514578	85,211.66	4,224.39	0.02
		Base		101.234088	80,987.27	106.514578	85,211.66	4,224.39	0.02
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		Local	370,000.000	98.240246	363,488.91	105.521115	390,428.13	26,939.22	0.10
		Base		98.240246	363,488.91	105.521115	390,428.13	26,939.22	0.10
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5					2.500000	15 Mar 2051		
		Local	380,000.000	99.389911	377,681.66	103.050720	391,592.74	13,911.08	0.10
		Base		99.389911	377,681.66	103.050720	391,592.74	13,911.08	0.10
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
		Local	590,000.000	117.820363	695,140.14	134.000000	790,600.00	95,459.86	0.20
		Base		117.820363	695,140.14	134.000000	790,600.00	95,459.86	0.19
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
		Local	110,000.000	128.333282	141,166.61	153.548620	168,903.48	27,736.87	0.04
		Base		128.333282	141,166.61	153.548620	168,903.48	27,736.87	0.04
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.400000	15 May 2038		
		Local	389,000.000	127.345941	495,375.71	155.794168	606,039.31	110,663.60	0.15
		Base		127.345941	495,375.71	155.794168	606,039.31	110,663.60	0.15
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.650000	15 Jul 2042		
		Local	250,000.000	107.725744	269,314.36	135.493754	338,734.39	69,420.03	0.08
		Base		107.725744	269,314.36	135.493754	338,734.39	69,420.03	0.08
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
		Local	300,000.000	87.561187	262,683.56	125.392040	376,176.12	113,492.56	0.09
		Base		87.561187	262,683.56	125.392040	376,176.12	113,492.56	0.09

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20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		Local	1,323,000.000	111.622092	1,476,760.28	126.239425	1,670,147.59	193,387.31	0.41
		Base		111.622092	1,476,760.28	126.239425	1,670,147.59	193,387.31	0.41
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
		Local	686,000.000	99.469927	682,363.70	127.896964	877,373.17	195,009.47	0.22
		Base		99.469927	682,363.70	127.896964	877,373.17	195,009.47	0.22
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6					4.600000	15 Oct 2038		
		Local	2,480,000.000	108.864696	2,699,844.47	131.782632	3,268,209.27	568,364.80	0.81
		Base		108.864696	2,699,844.47	131.782632	3,268,209.27	568,364.80	0.80
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7					4.700000	15 Oct 2048		
		Local	200,000.000	106.179995	212,359.99	139.713473	279,426.95	67,066.96	0.07
		Base		106.179995	212,359.99	139.713473	279,426.95	67,066.96	0.07
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
		Local	820,000.000	101.432596	831,747.29	151.826129	1,244,974.26	413,226.97	0.31
		Base		101.432596	831,747.29	151.826129	1,244,974.26	413,226.97	0.31
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	150,000.000	100.605707	150,908.56	123.134736	184,702.10	33,793.54	0.05
		Base		100.605707	150,908.56	123.134736	184,702.10	33,793.54	0.05
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		Local	70,000.000	99.834529	69,884.17	115.635360	80,944.75	11,060.58	0.02
		Base		99.834529	69,884.17	115.635360	80,944.75	11,060.58	0.02
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	200,000.000	99.470205	198,940.41	120.802497	241,604.99	42,664.58	0.06
		Base		99.470205	198,940.41	120.802497	241,604.99	42,664.58	0.06
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782					2.782000	01 Oct 2030		
		Local	110,000.000	100.000000	110,000.00	105.873548	116,460.90	6,460.90	0.03
		Base		100.000000	110,000.00	105.873548	116,460.90	6,460.90	0.03
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
		Local	330,000.000	100.000000	330,000.00	111.480811	367,886.68	37,886.68	0.09
		Base		100.000000	330,000.00	111.480811	367,886.68	37,886.68	0.09

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202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743					3.743000	12 Sep 2039		
		Local	420,000.000	100.000000	420,000.00	117.699984	494,339.93	74,339.93	0.12
		Base		100.000000	420,000.00	117.699984	494,339.93	74,339.93	0.12
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
		Local	340,000.000	101.675300	345,696.02	126.651764	430,616.00	84,919.98	0.11
		Base		101.675300	345,696.02	126.651764	430,616.00	84,919.98	0.11
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85					4.850000	15 Aug 2048		
		Local	310,000.000	117.695665	364,856.56	134.686357	417,527.71	52,671.15	0.10
		Base		117.695665	364,856.56	134.686357	417,527.71	52,671.15	0.10
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.300000	15 Apr 2044		
		Local	40,000.000	100.000000	40,000.00	130.161495	52,064.60	12,064.60	0.01
		Base		100.000000	40,000.00	130.161495	52,064.60	12,064.60	0.01
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
		Local	360,000.000	97.919061	352,508.62	100.488219	361,757.59	9,248.97	0.09
		Base		97.919061	352,508.62	100.488219	361,757.59	9,248.97	0.09
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.250000	04 Aug 2045		
		Local	730,000.000	111.485156	813,841.64	142.820863	1,042,592.30	228,750.66	0.26
		Base		111.485156	813,841.64	142.820863	1,042,592.30	228,750.66	0.26
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
		Local	418,000.000	97.181864	406,220.19	98.500000	411,730.00	5,509.81	0.10
		Base		97.181864	406,220.19	98.500000	411,730.00	5,509.81	0.10
219350BP9	CORNING INC SR UNSECURED 11/49 3.9					3.900000	15 Nov 2049		
		Local	260,000.000	99.725650	259,286.69	122.626633	318,829.25	59,542.56	0.08
		Base		99.725650	259,286.69	122.626633	318,829.25	59,542.56	0.08
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
		Local	210,000.000	99.863976	209,714.35	102.469722	215,186.42	5,472.07	0.05
		Base		99.863976	209,714.35	102.469722	215,186.42	5,472.07	0.05
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
		Local	300,000.000	99.805820	299,417.46	103.932495	311,797.49	12,380.03	0.08
		Base		99.805820	299,417.46	103.932495	311,797.49	12,380.03	0.08

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225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
		290,000.000	Local	108.918052	315,862.35	121.500000	352,350.00	36,487.65	0.09
			Base	108.918052	315,862.35	121.500000	352,350.00	36,487.65	0.09
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
		1,200,000.000	Local	101.696198	1,220,354.37	111.375000	1,336,500.00	116,145.63	0.33
			Base	101.696198	1,220,354.37	111.375000	1,336,500.00	116,145.63	0.33
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		810,000.000	Local	102.429614	829,679.87	117.697359	953,348.61	123,668.74	0.24
			Base	102.429614	829,679.87	117.697359	953,348.61	123,668.74	0.23
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					5.250000	31 Dec 2099		
		790,000.000	Local	100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.21
			Base	100.000000	790,000.00	105.750000	835,425.00	45,425.00	0.21
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
		120,000.000	Local	122.111692	146,534.03	155.213320	186,255.98	39,721.95	0.05
			Base	122.111692	146,534.03	155.213320	186,255.98	39,721.95	0.05
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25					3.250000	15 Nov 2039		
		180,000.000	Local	99.816967	179,670.54	113.894700	205,010.46	25,339.92	0.05
			Base	99.816967	179,670.54	113.894700	205,010.46	25,339.92	0.05
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4					3.400000	15 Nov 2049		
		10,000.000	Local	99.761400	9,976.14	118.734170	11,873.42	1,897.28	0.00
			Base	99.761400	9,976.14	118.734170	11,873.42	1,897.28	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
		170,000.000	Local	94.750953	161,076.62	83.000000	141,100.00	-19,976.62	0.03
			Base	94.750953	161,076.62	83.000000	141,100.00	-19,976.62	0.03
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
		230,000.000	Local	99.949487	229,883.82	125.326076	288,249.97	58,366.15	0.07
			Base	99.949487	229,883.82	125.326076	288,249.97	58,366.15	0.07
247361ZL5	DELTA AIR LINES INC SR UNSECURED 12/20 2.6					2.600000	04 Dec 2020		
		0.000	Local	0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00
			Base	0.000000	19,500.00	0.000000	0.00	-19,500.00	0.00

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247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
		Local	550,000.000	97.841144	538,126.29	100.653764	553,595.70	15,469.41	0.14
		Base		97.841144	538,126.29	100.653764	553,595.70	15,469.41	0.14
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
		Local	160,000.000	90.602081	144,963.33	102.678006	164,284.81	19,321.48	0.04
		Base		90.602081	144,963.33	102.678006	164,284.81	19,321.48	0.04
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
		Local	280,000.000	99.635236	278,978.66	96.925263	271,390.74	-7,587.92	0.07
		Base		99.635236	278,978.66	96.925263	271,390.74	-7,587.92	0.07
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		Local	610,000.000	100.005436	610,033.16	115.455234	704,276.93	94,243.77	0.17
		Base		100.005436	610,033.16	115.455234	704,276.93	94,243.77	0.17
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		Local	740,000.000	99.987091	739,904.47	114.230295	845,304.18	105,399.71	0.21
		Base		99.987091	739,904.47	114.230295	845,304.18	105,399.71	0.21
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
		Local	278,600.000	97.600240	271,914.27	101.437500	282,604.88	10,690.61	0.07
		Base		97.600240	271,914.27	101.437500	282,604.88	10,690.61	0.07
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		Local	460,000.000	99.017511	455,480.55	103.500000	476,100.00	20,619.45	0.12
		Base		99.017511	455,480.55	103.500000	476,100.00	20,619.45	0.12
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.750000	15 Jun 2030		
		Local	350,000.000	139.748303	489,119.06	158.217455	553,761.09	64,642.03	0.14
		Base		139.748303	489,119.06	158.217455	553,761.09	64,642.03	0.14
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	770,000.000	111.340800	857,324.16	122.297748	941,692.66	84,368.50	0.23
		Base		111.340800	857,324.16	122.297748	941,692.66	84,368.50	0.23
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		Local	410,000.000	90.469090	370,923.27	112.886590	462,835.02	91,911.75	0.11
		Base		90.469090	370,923.27	112.886590	462,835.02	91,911.75	0.11

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	990,000.000	107.842532	1,067,641.07	117.787483	1,166,096.08	98,455.01	0.29
		Base		107.842532	1,067,641.07	117.787483	1,166,096.08	98,455.01	0.29
254687DZ6	WALT DISNEY COMPANY/THE COMPANY GUAR 12/34 6.2					6.200000	15 Dec 2034		
		Local	10,000.000	124.699700	12,469.97	151.635644	15,163.56	2,693.59	0.00
		Base		124.699700	12,469.97	151.635644	15,163.56	2,693.59	0.00
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4					6.400000	15 Dec 2035		
		Local	54,000.000	126.364463	68,236.81	155.174840	83,794.41	15,557.60	0.02
		Base		126.364463	68,236.81	155.174840	83,794.41	15,557.60	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
		Local	370,000.000	131.715489	487,347.31	158.032281	584,719.44	97,372.13	0.14
		Base		131.715489	487,347.31	158.032281	584,719.44	97,372.13	0.14
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
		Local	280,000.000	118.641171	332,195.28	146.275219	409,570.61	77,375.33	0.10
		Base		118.641171	332,195.28	146.275219	409,570.61	77,375.33	0.10
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
		Local	100,000.000	112.599970	112,599.97	140.126745	140,126.75	27,526.78	0.03
		Base		112.599970	112,599.97	140.126745	140,126.75	27,526.78	0.03
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
		Local	290,000.000	109.400545	317,261.58	131.051355	380,048.93	62,787.35	0.09
		Base		109.400545	317,261.58	131.051355	380,048.93	62,787.35	0.09
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375					3.375000	01 Apr 2030		
		Local	300,000.000	99.058800	297,176.40	113.909487	341,728.46	44,552.06	0.08
		Base		99.058800	297,176.40	113.909487	341,728.46	44,552.06	0.08
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.200000	15 Mar 2042		
		Local	150,000.000	99.838547	149,757.82	121.110899	181,666.35	31,908.53	0.04
		Base		99.838547	149,757.82	121.110899	181,666.35	31,908.53	0.04
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
		Local	100,000.000	104.811730	104,811.73	108.000000	108,000.00	3,188.27	0.03
		Base		104.811730	104,811.73	108.000000	108,000.00	3,188.27	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
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
		540,000.000	Local	123.773687	668,377.91	148.077717	799,619.67	131,241.76	0.20
			Base	123.773687	668,377.91	148.077717	799,619.67	131,241.76	0.20
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.000000	30 Sep 2042		
		10,000.000	Local	99.307800	9,930.78	123.538594	12,353.86	2,423.08	0.00
			Base	99.307800	9,930.78	123.538594	12,353.86	2,423.08	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
		570,000.000	Local	107.759053	614,226.60	129.333056	737,198.42	122,971.82	0.18
			Base	107.759053	614,226.60	129.333056	737,198.42	122,971.82	0.18
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375					4.375000	30 Mar 2044		
		190,000.000	Local	100.306484	190,582.32	128.454991	244,064.48	53,482.16	0.06
			Base	100.306484	190,582.32	128.454991	244,064.48	53,482.16	0.06
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25					3.250000	01 Oct 2049		
		220,000.000	Local	97.818955	215,201.70	113.254979	249,160.95	33,959.25	0.06
			Base	97.818955	215,201.70	113.254979	249,160.95	33,959.25	0.06
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		580,000.000	Local	107.984188	626,308.29	135.544484	786,158.01	159,849.72	0.19
			Base	107.984188	626,308.29	135.544484	786,158.01	159,849.72	0.19
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		140,000.000	Local	99.962329	139,947.26	121.535619	170,149.87	30,202.61	0.04
			Base	99.962329	139,947.26	121.535619	170,149.87	30,202.61	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		230,000.000	Local	100.511417	231,176.26	126.702384	291,415.48	60,239.22	0.07
			Base	100.511417	231,176.26	126.702384	291,415.48	60,239.22	0.07
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		498,000.000	Local	100.358315	499,784.41	121.050000	602,829.00	103,044.59	0.15
			Base	100.358315	499,784.41	121.050000	602,829.00	103,044.59	0.15
28368EAD8	KINDER MORGAN INC/DELAWA COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
		60,000.000	Local	139.122683	83,473.61	142.807818	85,684.69	2,211.08	0.02
			Base	139.122683	83,473.61	142.807818	85,684.69	2,211.08	0.02

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29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
		470,000.000	Local	102.100947	479,874.45	125.625000	590,437.50	110,563.05	0.15
			Base	102.100947	479,874.45	125.625000	590,437.50	110,563.05	0.15
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
		740,000.000	Local	97.749331	723,345.05	107.000000	791,800.00	68,454.95	0.20
			Base	97.749331	723,345.05	107.000000	791,800.00	68,454.95	0.19
29135LAH3	ABU DHABI GOVT INT L SR UNSECURED 144A 04/30 3.125					3.125000	16 Apr 2030		
		200,000.000	Local	112.224500	224,449.00	112.920000	225,840.00	1,391.00	0.06
			Base	112.224500	224,449.00	112.920000	225,840.00	1,391.00	0.06
29135LAJ9	ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875					3.875000	16 Apr 2050		
		350,000.000	Local	96.183674	336,642.86	121.900000	426,650.00	90,007.14	0.11
			Base	96.183674	336,642.86	121.900000	426,650.00	90,007.14	0.10
29135LAM2	ABU DHABI GOVT INT L SR UNSECURED 144A 03/31 1.7					1.700000	02 Mar 2031		
		1,100,000.000	Local	99.702925	1,096,732.17	99.938000	1,099,318.00	2,585.83	0.27
			Base	99.702925	1,096,732.17	99.938000	1,099,318.00	2,585.83	0.27
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625					6.625000	15 Oct 2036		
		120,000.000	Local	111.095467	133,314.56	121.472690	145,767.23	12,452.67	0.04
			Base	111.095467	133,314.56	121.472690	145,767.23	12,452.67	0.04
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5					7.500000	01 Jul 2038		
		30,000.000	Local	112.167467	33,650.24	132.932335	39,879.70	6,229.46	0.01
			Base	112.167467	33,650.24	132.932335	39,879.70	6,229.46	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9					4.900000	15 Mar 2035		
		120,000.000	Local	93.780500	112,536.60	110.096215	132,115.46	19,578.86	0.03
			Base	93.780500	112,536.60	110.096215	132,115.46	19,578.86	0.03
29273RBJ7	ENERGY TRANSFER OPERATNG COMPANY GUAR 12/45 6.125					6.125000	15 Dec 2045		
		160,000.000	Local	111.540406	178,464.65	118.129702	189,007.52	10,542.87	0.05
			Base	111.540406	178,464.65	118.129702	189,007.52	10,542.87	0.05
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8					5.800000	15 Jun 2038		
		210,000.000	Local	102.964952	216,226.40	114.880222	241,248.47	25,022.07	0.06
			Base	102.964952	216,226.40	114.880222	241,248.47	25,022.07	0.06

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29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6					6.000000	15 Jun 2048		
		Local	400,000.000	98.936323	395,745.29	117.833236	471,332.94	75,587.65	0.12
		Base		98.936323	395,745.29	117.833236	471,332.94	75,587.65	0.12
29278NAR4	ENERGY TRANSFER OPERATNG COMPANY GUAR 05/50 5					5.000000	15 May 2050		
		Local	200,000.000	100.917780	201,835.56	108.289332	216,578.66	14,743.10	0.05
		Base		100.917780	201,835.56	108.289332	216,578.66	14,743.10	0.05
29278NAS2	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	700,000.000	100.248611	701,740.28	91.250000	638,750.00	-62,990.28	0.16
		Base		100.248611	701,740.28	91.250000	638,750.00	-62,990.28	0.16
29278NAT0	ENERGY TRANSFER OPERATNG JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		Local	1,130,000.000	100.266346	1,133,009.71	95.000000	1,073,500.00	-59,509.71	0.27
		Base		100.266346	1,133,009.71	95.000000	1,073,500.00	-59,509.71	0.26
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25					6.250000	15 Apr 2049		
		Local	360,000.000	115.838306	417,017.90	120.955830	435,440.99	18,423.09	0.11
		Base		115.838306	417,017.90	120.955830	435,440.99	18,423.09	0.11
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
		Local	690,000.000	118.051107	814,552.64	139.187321	960,392.51	145,839.87	0.24
		Base		118.051107	814,552.64	139.187321	960,392.51	145,839.87	0.24
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		Local	128,000.000	132.641781	169,781.48	152.623763	195,358.42	25,576.94	0.05
		Base		132.641781	169,781.48	152.623763	195,358.42	25,576.94	0.05
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
		Local	40,000.000	99.394500	39,757.80	137.481228	54,992.49	15,234.69	0.01
		Base		99.394500	39,757.80	137.481228	54,992.49	15,234.69	0.01
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		Local	160,000.000	114.251831	182,802.93	124.054776	198,487.64	15,684.71	0.05
		Base		114.251831	182,802.93	124.054776	198,487.64	15,684.71	0.05
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
		Local	120,000.000	121.380825	145,656.99	129.937228	155,924.67	10,267.68	0.04
		Base		121.380825	145,656.99	129.937228	155,924.67	10,267.68	0.04

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29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9					4.900000	15 May 2046		
		210,000.000	Local	101.436295	213,016.22	127.279980	267,287.96	54,271.74	0.07
			Base	101.436295	213,016.22	127.279980	267,287.96	54,271.74	0.07
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
		570,000.000	Local	100.959333	575,468.20	117.248085	668,314.08	92,845.88	0.17
			Base	100.959333	575,468.20	117.248085	668,314.08	92,845.88	0.16
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
		320,000.000	Local	88.302697	282,568.63	101.049236	323,357.56	40,788.93	0.08
			Base	88.302697	282,568.63	101.049236	323,357.56	40,788.93	0.08
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		1,310,000.000	Local	106.601190	1,396,475.59	126.217031	1,653,443.11	256,967.52	0.41
			Base	106.601190	1,396,475.59	126.217031	1,653,443.11	256,967.52	0.41
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		170,000.000	Local	95.522100	162,387.57	110.077910	187,132.45	24,744.88	0.05
			Base	95.522100	162,387.57	110.077910	187,132.45	24,744.88	0.05
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		160,000.000	Local	102.745813	164,393.30	110.696074	177,113.72	12,720.42	0.04
			Base	102.745813	164,393.30	110.696074	177,113.72	12,720.42	0.04
29736RAM2	ESTEE LAUDER CO INC SR UNSECURED 12/49 3.125					3.125000	01 Dec 2049		
		280,000.000	Local	98.796829	276,631.12	116.096069	325,068.99	48,437.87	0.08
			Base	98.796829	276,631.12	116.096069	325,068.99	48,437.87	0.08
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375					2.375000	01 Dec 2029		
		160,000.000	Local	99.140625	158,625.00	108.097969	172,956.75	14,331.75	0.04
			Base	99.140625	158,625.00	108.097969	172,956.75	14,331.75	0.04
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
		680,000.000	Local	106.128976	721,677.04	135.253898	919,726.51	198,049.47	0.23
			Base	106.128976	721,677.04	135.253898	919,726.51	198,049.47	0.23
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
		60,000.000	Local	103.728233	62,236.94	127.511277	76,506.77	14,269.83	0.02
			Base	103.728233	62,236.94	127.511277	76,506.77	14,269.83	0.02

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30161NAX9	EXELON CORP SR UNSECURED 04/30 4.05					4.050000	15 Apr 2030		
		170,000.000	Local	99.806747	169,671.47	118.328438	201,158.34	31,486.87	0.05
			Base	99.806747	169,671.47	118.328438	201,158.34	31,486.87	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		140,000.000	Local	104.379350	146,131.09	123.340546	172,676.76	26,545.67	0.04
			Base	104.379350	146,131.09	123.340546	172,676.76	26,545.67	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
		200,000.000	Local	100.000000	200,000.00	108.543557	217,087.11	17,087.11	0.05
			Base	100.000000	200,000.00	108.543557	217,087.11	17,087.11	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
		140,000.000	Local	100.000000	140,000.00	108.405685	151,767.96	11,767.96	0.04
			Base	100.000000	140,000.00	108.405685	151,767.96	11,767.96	0.04
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227					4.227000	19 Mar 2040		
		410,000.000	Local	100.000000	410,000.00	124.534975	510,593.40	100,593.40	0.13
			Base	100.000000	410,000.00	124.534975	510,593.40	100,593.40	0.13
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		340,000.000	Local	100.000000	340,000.00	130.925591	445,147.01	105,147.01	0.11
			Base	100.000000	340,000.00	130.925591	445,147.01	105,147.01	0.11
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		600,000.000	Local	104.257805	625,546.83	114.288788	685,732.73	60,185.90	0.17
			Base	104.257805	625,546.83	114.288788	685,732.73	60,185.90	0.17
315786AC7	FIDELITY + GUARANTY LIFE COMPANY GUAR 144A 05/25 5.5					5.500000	01 May 2025		
		400,000.000	Local	99.529640	398,118.56	116.700000	466,800.00	68,681.44	0.12
			Base	99.529640	398,118.56	116.700000	466,800.00	68,681.44	0.11
317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
		600,000.000	Local	99.025953	594,155.72	98.750000	592,500.00	-1,655.72	0.15
			Base	99.025953	594,155.72	98.750000	592,500.00	-1,655.72	0.15
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
		710,000.000	Local	100.514054	713,649.78	103.067500	731,779.25	18,129.47	0.18
			Base	100.514054	713,649.78	103.067500	731,779.25	18,129.47	0.18

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335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5					6.500000	01 Mar 2024		
		Local	220,000.000	98.436200	216,559.64	102.750000	226,050.00	9,490.36	0.06
		Base		98.436200	216,559.64	102.750000	226,050.00	9,490.36	0.06
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		Local	900,000.000	99.230439	893,073.95	108.500000	976,500.00	83,426.05	0.24
		Base		99.230439	893,073.95	108.500000	976,500.00	83,426.05	0.24
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
		Local	750,000.000	124.472392	933,542.94	139.734655	1,048,009.91	114,466.97	0.26
		Base		124.472392	933,542.94	139.734655	1,048,009.91	114,466.97	0.26
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		Local	2,262,000.000	126.958965	2,871,811.79	142.596441	3,225,531.50	353,719.71	0.80
		Base		126.958965	2,871,811.79	142.596441	3,225,531.50	353,719.71	0.79
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
		Local	1,100,000.000	113.858858	1,252,447.44	124.449511	1,368,944.62	116,497.18	0.34
		Base		113.858858	1,252,447.44	124.449511	1,368,944.62	116,497.18	0.34
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
		Local	250,000.000	99.379908	248,449.77	115.254148	288,135.37	39,685.60	0.07
		Base		99.379908	248,449.77	115.254148	288,135.37	39,685.60	0.07
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5					3.500000	16 Jan 2050		
		Local	330,000.000	98.066736	323,620.23	111.279470	367,222.25	43,602.02	0.09
		Base		98.066736	323,620.23	111.279470	367,222.25	43,602.02	0.09
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.450000	16 Jul 2031		
		Local	270,000.000	120.711300	325,920.51	128.250000	346,275.00	20,354.49	0.09
		Base		120.711300	325,920.51	128.250000	346,275.00	20,354.49	0.09
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
		Local	200,000.000	98.807220	197,614.44	104.750000	209,500.00	11,885.56	0.05
		Base		98.807220	197,614.44	104.750000	209,500.00	11,885.56	0.05
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	1,450,000.000	109.435714	1,586,817.86	137.132130	1,988,415.89	401,598.03	0.49
		Base		109.435714	1,586,817.86	137.132130	1,988,415.89	401,598.03	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35137LAK1	FOX CORP SR UNSECURED 01/49 5.576					5.576000	25 Jan 2049		
		Local	710,000.000	114.647415	813,996.65	146.173664	1,037,833.01	223,836.36	0.26
		Base		114.647415	813,996.65	146.173664	1,037,833.01	223,836.36	0.26
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	40,000.000	85.930025	34,372.01	124.500000	49,800.00	15,427.99	0.01
		Base		85.930025	34,372.01	124.500000	49,800.00	15,427.99	0.01
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25					4.250000	02 Oct 2050		
		Local	680,000.000	98.013200	666,489.76	109.750000	746,300.00	79,810.24	0.18
		Base		98.013200	666,489.76	109.750000	746,300.00	79,810.24	0.18
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	690,000.000	108.911762	751,491.16	130.170669	898,177.62	146,686.46	0.22
		Base		108.911762	751,491.16	130.170669	898,177.62	146,686.46	0.22
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	200,000.000	98.548890	197,097.78	136.024907	272,049.81	74,952.03	0.07
		Base		98.548890	197,097.78	136.024907	272,049.81	74,952.03	0.07
369550BM9	GENERAL DYNAMICS CORP COMPANY GUAR 04/30 3.625					3.625000	01 Apr 2030		
		Local	510,000.000	99.015039	504,976.70	118.625523	604,990.17	100,013.47	0.15
		Base		99.015039	504,976.70	118.625523	604,990.17	100,013.47	0.15
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.150000	07 Aug 2037		
		Local	497,000.000	115.143211	572,261.76	137.855619	685,142.43	112,880.67	0.17
		Base		115.143211	572,261.76	137.855619	685,142.43	112,880.67	0.17
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875000	14 Jan 2038		
		Local	840,000.000	120.915723	1,015,692.07	135.533825	1,138,484.13	122,792.06	0.28
		Base		120.915723	1,015,692.07	135.533825	1,138,484.13	122,792.06	0.28
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		Local	4,801,000.000	131.612268	6,318,704.97	147.208224	7,067,466.83	748,761.86	1.75
		Base		131.612268	6,318,704.97	147.208224	7,067,466.83	748,761.86	1.74

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36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
		Local	150,000.000	105.975553	158,963.33	140.206353	210,309.53	51,346.20	0.05
		Base		105.975553	158,963.33	140.206353	210,309.53	51,346.20	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	350,000.000	112.147354	392,515.74	135.389198	473,862.19	81,346.45	0.12
		Base		112.147354	392,515.74	135.389198	473,862.19	81,346.45	0.12
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
		Local	490,000.000	118.037727	578,384.86	144.073793	705,961.59	127,576.73	0.17
		Base		118.037727	578,384.86	144.073793	705,961.59	127,576.73	0.17
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	140,000.000	96.787193	135,502.07	135.242057	189,338.88	53,836.81	0.05
		Base		96.787193	135,502.07	135.242057	189,338.88	53,836.81	0.05
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
		Local	80,000.000	99.909388	79,927.51	121.296873	97,037.50	17,109.99	0.02
		Base		99.909388	79,927.51	121.296873	97,037.50	17,109.99	0.02
37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
		Local	290,000.000	99.914303	289,751.48	111.974000	324,724.60	34,973.12	0.08
		Base		99.914303	289,751.48	111.974000	324,724.60	34,973.12	0.08
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875					7.875000	26 Mar 2027		
		Local	200,000.000	101.956325	203,912.65	109.917400	219,834.80	15,922.15	0.05
Original Face:		Base	200,000.000	101.956325	203,912.65	109.917400	219,834.80	15,922.15	0.05
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95					8.950000	26 Mar 2051		
		Local	400,000.000	100.043028	400,172.11	104.210000	416,840.00	16,667.89	0.10
Original Face:		Base	400,000.000	100.043028	400,172.11	104.210000	416,840.00	16,667.89	0.10
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.650000	01 Dec 2041		
		Local	130,000.000	106.218808	138,084.45	144.292294	187,579.98	49,495.53	0.05
		Base		106.218808	138,084.45	144.292294	187,579.98	49,495.53	0.05
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
		Local	100,000.000	99.826770	99,826.77	131.964544	131,964.54	32,137.77	0.03
		Base		99.826770	99,826.77	131.964544	131,964.54	32,137.77	0.03

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375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
		Local	330,000.000	105.661542	348,683.09	127.447020	420,575.17	71,892.08	0.10
		Base		105.661542	348,683.09	127.447020	420,575.17	71,892.08	0.10
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	300,000.000	131.042377	393,127.13	132.539866	397,619.60	4,492.47	0.10
		Base		131.042377	393,127.13	132.539866	397,619.60	4,492.47	0.10
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.000000	01 Sep 2036		
		Local	410,000.000	102.350000	419,635.00	120.771149	495,161.71	75,526.71	0.12
		Base		102.350000	419,635.00	120.771149	495,161.71	75,526.71	0.12
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
		Local	220,000.000	100.481077	221,058.37	112.690000	247,918.00	26,859.63	0.06
		Base		100.481077	221,058.37	112.690000	247,918.00	26,859.63	0.06
378272AX6	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/25 1.625					1.625000	01 Sep 2025		
		Local	160,000.000	99.531475	159,250.36	102.878380	164,605.41	5,355.05	0.04
		Base		99.531475	159,250.36	102.878380	164,605.41	5,355.05	0.04
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
		Local	974,075.000	100.041779	974,481.96	89.250000	869,361.94	-105,120.02	0.21
		Base		100.041779	974,481.96	89.250000	869,361.94	-105,120.02	0.21
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
		Local	550,000.000	110.317056	606,743.81	138.336571	760,851.14	154,107.33	0.19
		Base		110.317056	606,743.81	138.336571	760,851.14	154,107.33	0.19
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
		Local	1,800,000.000	122.713668	2,208,846.02	153.016106	2,754,289.91	545,443.89	0.68
		Base		122.713668	2,208,846.02	153.016106	2,754,289.91	545,443.89	0.68
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		Local	370,000.000	99.417530	367,844.86	156.616670	579,481.68	211,636.82	0.14
		Base		99.417530	367,844.86	156.616670	579,481.68	211,636.82	0.14
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8					3.800000	15 Mar 2030		
		Local	440,000.000	99.256302	436,727.73	117.665784	517,729.45	81,001.72	0.13
		Base		99.256302	436,727.73	117.665784	517,729.45	81,001.72	0.13

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	1,420,000.000	109.249856	1,551,347.95	139.357829	1,978,881.17	427,533.22	0.49
		Base		109.249856	1,551,347.95	139.357829	1,978,881.17	427,533.22	0.49
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184000	01 Oct 2042		
		Local	60,000.000	100.000000	60,000.00	138.309000	82,985.40	22,985.40	0.02
		Base		100.000000	60,000.00	138.309000	82,985.40	22,985.40	0.02
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		
		Local	250,000.000	101.252052	253,130.13	133.571090	333,927.73	80,797.60	0.08
		Base		101.252052	253,130.13	133.571090	333,927.73	80,797.60	0.08
404119BY4	HCA INC SR SECURED 06/39 5.125					5.125000	15 Jun 2039		
		Local	240,000.000	102.204571	245,290.97	127.958630	307,100.71	61,809.74	0.08
		Base		102.204571	245,290.97	127.958630	307,100.71	61,809.74	0.08
404119BZ1	HCA INC SR SECURED 06/49 5.25					5.250000	15 Jun 2049		
		Local	150,000.000	101.479987	152,219.98	132.079613	198,119.42	45,899.44	0.05
		Base		101.479987	152,219.98	132.079613	198,119.42	45,899.44	0.05
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
		Local	150,000.000	138.428900	207,643.35	145.972034	218,958.05	11,314.70	0.05
		Base		138.428900	207,643.35	145.972034	218,958.05	11,314.70	0.05
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.500000	15 Sep 2037		
		Local	500,000.000	126.209982	631,049.91	146.334667	731,673.34	100,623.43	0.18
		Base		126.209982	631,049.91	146.334667	731,673.34	100,623.43	0.18
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR					3.973000	22 May 2030		
		Local	740,000.000	102.343709	757,343.45	115.475006	854,515.04	97,171.59	0.21
		Base		102.343709	757,343.45	115.475006	854,515.04	97,171.59	0.21
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
		Local	470,000.000	100.000000	470,000.00	107.284044	504,235.01	34,235.01	0.12
		Base		100.000000	470,000.00	107.284044	504,235.01	34,235.01	0.12
404280CN7	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.600000	31 Dec 2099		
		Local	440,000.000	100.000000	440,000.00	101.762000	447,752.80	7,752.80	0.11
		Base		100.000000	440,000.00	101.762000	447,752.80	7,752.80	0.11

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406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.750000	01 Aug 2043		
		Local	320,000.000	99.561159	318,595.71	113.002554	361,608.17	43,012.46	0.09
		Base		99.561159	318,595.71	113.002554	361,608.17	43,012.46	0.09
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
		Local	240,000.000	105.890246	254,136.59	116.702480	280,085.95	25,949.36	0.07
		Base		105.890246	254,136.59	116.702480	280,085.95	25,949.36	0.07
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.000000	15 Nov 2045		
		Local	50,000.000	106.815640	53,407.82	118.877429	59,438.71	6,030.89	0.01
		Base		106.815640	53,407.82	118.877429	59,438.71	6,030.89	0.01
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92					2.920000	01 Mar 2030		
		Local	20,000.000	99.975850	19,995.17	105.394762	21,078.95	1,083.78	0.01
		Base		99.975850	19,995.17	105.394762	21,078.95	1,083.78	0.01
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
		Local	780,000.000	108.494958	846,260.67	130.707654	1,019,519.70	173,259.03	0.25
		Base		108.494958	846,260.67	130.707654	1,019,519.70	173,259.03	0.25
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
		Local	260,000.000	107.447419	279,363.29	138.264200	359,486.92	80,123.63	0.09
		Base		107.447419	279,363.29	138.264200	359,486.92	80,123.63	0.09
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65					2.650000	01 Jun 2050		
		Local	240,000.000	99.675238	239,220.57	105.945702	254,269.68	15,049.11	0.06
		Base		99.675238	239,220.57	105.945702	254,269.68	15,049.11	0.06
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
		Local	130,000.000	100.678615	130,882.20	106.250000	138,125.00	7,242.80	0.03
		Base		100.678615	130,882.20	106.250000	138,125.00	7,242.80	0.03
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75					5.750000	01 May 2028		
		Local	50,000.000	100.000000	50,000.00	108.750000	54,375.00	4,375.00	0.01
		Base		100.000000	50,000.00	108.750000	54,375.00	4,375.00	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
		Local	120,000.000	101.419733	121,703.68	132.932504	159,519.00	37,815.32	0.04
		Base		101.419733	121,703.68	132.932504	159,519.00	37,815.32	0.04

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437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
		Local	200,000.000	108.919305	217,838.61	132.662294	265,324.59	47,485.98	0.07
		Base		108.919305	217,838.61	132.662294	265,324.59	47,485.98	0.07
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
		Local	740,000.000	115.495408	854,666.02	140.379212	1,038,806.17	184,140.15	0.26
		Base		115.495408	854,666.02	140.379212	1,038,806.17	184,140.15	0.26
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	140,000.000	99.137893	138,793.05	117.860143	165,004.20	26,211.15	0.04
		Base		99.137893	138,793.05	117.860143	165,004.20	26,211.15	0.04
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	100,000.000	98.874860	98,874.86	119.007436	119,007.44	20,132.58	0.03
		Base		98.874860	98,874.86	119.007436	119,007.44	20,132.58	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
		Local	150,000.000	101.146040	151,719.06	128.172834	192,259.25	40,540.19	0.05
		Base		101.146040	151,719.06	128.172834	192,259.25	40,540.19	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	800,000.000	109.901256	879,210.05	134.776076	1,078,208.61	198,998.56	0.27
		Base		109.901256	879,210.05	134.776076	1,078,208.61	198,998.56	0.27
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
		Local	230,000.000	106.535752	245,032.23	133.580539	307,235.24	62,203.01	0.08
		Base		106.535752	245,032.23	133.580539	307,235.24	62,203.01	0.08
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483					3.483000	01 Dec 2027		
		Local	250,000.000	100.000000	250,000.00	112.096246	280,240.62	30,240.62	0.07
		Base		100.000000	250,000.00	112.096246	280,240.62	30,240.62	0.07
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					3.230000	21 Dec 2065		
		Local	240,000.000	78.716796	188,920.31	67.000000	160,800.00	-28,120.31	0.04
		Base		78.716796	188,920.31	67.000000	160,800.00	-28,120.31	0.04
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					3.480000	21 Dec 2065		
		Local	110,000.000	97.743345	107,517.68	69.141000	76,055.10	-31,462.58	0.02
		Base		97.743345	107,517.68	69.141000	76,055.10	-31,462.58	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
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.100000	01 Jun 2033		
		20,000.000	Local	97.079500	19,415.90	107.621000	21,524.20	2,108.30	0.01
Original Face:		20,000.000	Base	97.079500	19,415.90	107.621000	21,524.20	2,108.30	0.01
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
		305,000.000	Local	102.483905	312,575.91	114.565000	349,423.25	36,847.34	0.09
Original Face:		305,000.000	Base	102.483905	312,575.91	114.565000	349,423.25	36,847.34	0.09
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
		90,000.000	Local	103.294244	92,964.82	107.207000	96,486.30	3,521.48	0.02
Original Face:		90,000.000	Base	103.294244	92,964.82	107.207000	96,486.30	3,521.48	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.350000	11 Jan 2048		
		640,000.000	Local	102.653520	656,982.53	119.023520	761,750.53	104,768.00	0.19
			Base	102.653520	656,982.53	119.023520	761,750.53	104,768.00	0.19
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
		230,000.000	Local	99.123504	227,984.06	109.139000	251,019.70	23,035.64	0.06
			Base	99.123504	227,984.06	109.139000	251,019.70	23,035.64	0.06
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734000	08 Dec 2047		
		174,000.000	Local	100.464753	174,808.67	119.506192	207,940.77	33,132.10	0.05
			Base	100.464753	174,808.67	119.506192	207,940.77	33,132.10	0.05
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		90,000.000	Local	99.890333	89,901.30	139.556249	125,600.62	35,699.32	0.03
			Base	99.890333	89,901.30	139.556249	125,600.62	35,699.32	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95					4.950000	25 Mar 2060		
		630,000.000	Local	115.959952	730,547.70	148.521328	935,684.37	205,136.67	0.23
			Base	115.959952	730,547.70	148.521328	935,684.37	205,136.67	0.23
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
		240,000.000	Local	99.680338	239,232.81	100.795983	241,910.36	2,677.55	0.06
			Base	99.680338	239,232.81	100.795983	241,910.36	2,677.55	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
		200,000.000	Local	100.397660	200,795.32	109.407793	218,815.59	18,020.27	0.05
			Base	100.397660	200,795.32	109.407793	218,815.59	18,020.27	0.05

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46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875000	14 Jul 2027		
		Local	290,000.000	97.139372	281,704.18	109.747194	318,266.86	36,562.68	0.08
		Base		97.139372	281,704.18	109.747194	318,266.86	36,562.68	0.08
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375000	12 Jan 2048		
		Local	1,360,000.000	89.156045	1,212,522.21	118.196408	1,607,471.15	394,948.94	0.40
		Base		89.156045	1,212,522.21	118.196408	1,607,471.15	394,948.94	0.40
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7					4.700000	23 Sep 2049		
		Local	670,000.000	101.240866	678,313.80	125.481683	840,727.28	162,413.48	0.21
		Base		101.240866	678,313.80	125.481683	840,727.28	162,413.48	0.21
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
		Local	290,000.000	100.000000	290,000.00	120.019600	348,056.84	58,056.84	0.09
		Base		100.000000	290,000.00	120.019600	348,056.84	58,056.84	0.09
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125000	17 Jan 2048		
		Local	340,000.000	99.145741	337,095.52	128.838400	438,050.56	100,955.04	0.11
		Base		99.145741	337,095.52	128.838400	438,050.56	100,955.04	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		Local	1,220,000.000	110.089548	1,343,092.48	141.672256	1,728,401.52	385,309.04	0.43
		Base		110.089548	1,343,092.48	141.672256	1,728,401.52	385,309.04	0.43
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.270940	15 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
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
		Local	840,000.000	106.279219	892,745.44	130.967861	1,100,130.03	207,384.59	0.27
		Base		106.279219	892,745.44	130.967861	1,100,130.03	207,384.59	0.27
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
		Local	250,000.000	98.206940	245,517.35	125.853031	314,632.58	69,115.23	0.08
		Base		98.206940	245,517.35	125.853031	314,632.58	69,115.23	0.08
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
		Local	200,000.000	97.004420	194,008.84	126.067705	252,135.41	58,126.57	0.06
		Base		97.004420	194,008.84	126.067705	252,135.41	58,126.57	0.06

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46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
		500,000.000	Local	101.292082	506,460.41	111.341779	556,708.90	50,248.49	0.14
			Base	101.292082	506,460.41	111.341779	556,708.90	50,248.49	0.14
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
		540,000.000	Local	100.489337	542,642.42	109.659099	592,159.13	49,516.71	0.15
			Base	100.489337	542,642.42	109.659099	592,159.13	49,516.71	0.15
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532					4.532000	01 Jan 2035		
		190,000.000	Local	109.022363	207,142.49	128.169000	243,521.10	36,378.61	0.06
Original Face:		190,000.000	Base	109.022363	207,142.49	128.169000	243,521.10	36,378.61	0.06
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.950000	15 Aug 2037		
		20,000.000	Local	104.479200	20,895.84	159.014177	31,802.84	10,907.00	0.01
			Base	104.479200	20,895.84	159.014177	31,802.84	10,907.00	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.500000	01 Sep 2040		
		20,000.000	Local	104.976500	20,995.30	138.772291	27,754.46	6,759.16	0.01
			Base	104.976500	20,995.30	138.772291	27,754.46	6,759.16	0.01
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4					3.400000	15 Jan 2038		
		210,000.000	Local	99.736990	209,447.68	120.975452	254,048.45	44,600.77	0.06
			Base	99.736990	209,447.68	120.975452	254,048.45	44,600.77	0.06
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		430,000.000	Local	99.344540	427,181.52	100.842901	433,624.47	6,442.95	0.11
			Base	99.344540	427,181.52	100.842901	433,624.47	6,442.95	0.11
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
		790,000.000	Local	98.970424	781,866.35	104.019467	821,753.79	39,887.44	0.20
			Base	98.970424	781,866.35	104.019467	821,753.79	39,887.44	0.20
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
		400,000.000	Local	100.000000	400,000.00	109.254000	437,016.00	37,016.00	0.11
			Base	100.000000	400,000.00	109.254000	437,016.00	37,016.00	0.11
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		570,000.000	Local	113.163747	645,033.36	131.979894	752,285.40	107,252.04	0.19
			Base	113.163747	645,033.36	131.979894	752,285.40	107,252.04	0.19

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48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
		Local	90,000.000	111.496211	100,346.59	131.264527	118,138.07	17,791.48	0.03
		Base		111.496211	100,346.59	131.264527	118,138.07	17,791.48	0.03
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
		Local	110,000.000	98.774727	108,652.20	111.406451	122,547.10	13,894.90	0.03
		Base		98.774727	108,652.20	111.406451	122,547.10	13,894.90	0.03
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
		Local	300,000.000	102.562733	307,688.20	130.242167	390,726.50	83,038.30	0.10
		Base		102.562733	307,688.20	130.242167	390,726.50	83,038.30	0.10
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
		Local	670,000.000	105.093012	704,123.18	114.549163	767,479.39	63,356.21	0.19
		Base		105.093012	704,123.18	114.549163	767,479.39	63,356.21	0.19
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
		Local	710,000.000	99.514617	706,553.78	113.317285	804,552.72	97,998.94	0.20
		Base		99.514617	706,553.78	113.317285	804,552.72	97,998.94	0.20
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3					7.300000	15 Aug 2033		
		Local	100,000.000	117.164380	117,164.38	140.166357	140,166.36	23,001.98	0.03
		Base		117.164380	117,164.38	140.166357	140,166.36	23,001.98	0.03
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
		Local	450,000.000	118.903040	535,063.68	136.830964	615,739.34	80,675.66	0.15
		Base		118.903040	535,063.68	136.830964	615,739.34	80,675.66	0.15
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
		Local	410,000.000	111.403300	456,753.53	121.987318	500,148.00	43,394.47	0.12
		Base		111.403300	456,753.53	121.987318	500,148.00	43,394.47	0.12
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
		Local	105,000.000	116.068876	121,872.32	123.237606	129,399.49	7,527.17	0.03
		Base		116.068876	121,872.32	123.237606	129,399.49	7,527.17	0.03
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
		Local	260,000.000	123.099262	320,058.08	128.512834	334,133.37	14,075.29	0.08
		Base		123.099262	320,058.08	128.512834	334,133.37	14,075.29	0.08

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49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		Local	640,000.000	114.365723	731,940.63	127.186274	813,992.15	82,051.52	0.20
		Base		114.365723	731,940.63	127.186274	813,992.15	82,051.52	0.20
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875					2.875000	15 Jun 2050		
		Local	220,000.000	99.740664	219,429.46	107.752397	237,055.27	17,625.81	0.06
		Base		99.740664	219,429.46	107.752397	237,055.27	17,625.81	0.06
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
		Local	380,000.000	99.880955	379,547.63	112.170029	426,246.11	46,698.48	0.11
		Base		99.880955	379,547.63	112.170029	426,246.11	46,698.48	0.10
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
		Local	1,050,000.000	100.096145	1,051,009.52	107.009424	1,123,598.95	72,589.43	0.28
		Base		100.096145	1,051,009.52	107.009424	1,123,598.95	72,589.43	0.28
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	120,000.000	97.807458	117,368.95	104.643271	125,571.93	8,202.98	0.03
		Base		97.807458	117,368.95	104.643271	125,571.93	8,202.98	0.03
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
		Local	350,000.000	105.825177	370,388.12	112.778000	394,723.00	24,334.88	0.10
		Base		105.825177	370,388.12	112.778000	394,723.00	24,334.88	0.10
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
		Local	730,000.000	102.960795	751,613.80	115.000000	839,500.00	87,886.20	0.21
		Base		102.960795	751,613.80	115.000000	839,500.00	87,886.20	0.21
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	260,000.000	100.000000	260,000.00	112.125000	291,525.00	31,525.00	0.07
		Base		100.000000	260,000.00	112.125000	291,525.00	31,525.00	0.07
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.070000	15 Dec 2042		
		Local	20,000.000	98.096150	19,619.23	129.947064	25,989.41	6,370.18	0.01
		Base		98.096150	19,619.23	129.947064	25,989.41	6,370.18	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
		Local	50,000.000	98.441880	49,220.94	131.758674	65,879.34	16,658.40	0.02
		Base		98.441880	49,220.94	131.758674	65,879.34	16,658.40	0.02

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539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
		Local	131,000.000	101.677473	133,197.49	132.367607	173,401.57	40,204.08	0.04
		Base		101.677473	133,197.49	132.367607	173,401.57	40,204.08	0.04
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8					2.800000	15 Jun 2050		
		Local	220,000.000	99.144418	218,117.72	108.118136	237,859.90	19,742.18	0.06
		Base		99.144418	218,117.72	108.118136	237,859.90	19,742.18	0.06
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
		Local	20,000.000	100.000000	20,000.00	175.117000	35,023.40	15,023.40	0.01
		Base		100.000000	20,000.00	175.117000	35,023.40	15,023.40	0.01
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
		Local	1,290,000.000	100.892789	1,301,516.98	106.961535	1,379,803.80	78,286.82	0.34
		Base		100.892789	1,301,516.98	106.961535	1,379,803.80	78,286.82	0.34
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
		Local	400,000.000	100.571863	402,287.45	134.054500	536,218.00	133,930.55	0.13
		Base		100.571863	402,287.45	134.054500	536,218.00	133,930.55	0.13
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
		Local	480,000.000	100.122506	480,588.03	103.250000	495,600.00	15,011.97	0.12
		Base		100.122506	480,588.03	103.250000	495,600.00	15,011.97	0.12
55276VAK8	MDGH GMTN BV COMPANY GUAR 144A 11/49 3.7					3.700000	07 Nov 2049		
		Local	430,000.000	100.000000	430,000.00	114.400000	491,920.00	61,920.00	0.12
		Base		100.000000	430,000.00	114.400000	491,920.00	61,920.00	0.12
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.200000	01 Mar 2047		
		Local	160,000.000	101.903856	163,046.17	121.647519	194,636.03	31,589.86	0.05
		Base		101.903856	163,046.17	121.647519	194,636.03	31,589.86	0.05
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	920,000.000	98.694055	907,985.31	114.381459	1,052,309.42	144,324.11	0.26
		Base		98.694055	907,985.31	114.381459	1,052,309.42	144,324.11	0.26
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
		Local	140,000.000	107.192693	150,069.77	131.681286	184,353.80	34,284.03	0.05
		Base		107.192693	150,069.77	131.681286	184,353.80	34,284.03	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
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
		Local	290,000.000	100.051593	290,149.62	106.375000	308,487.50	18,337.88	0.08
		Base		100.051593	290,149.62	106.375000	308,487.50	18,337.88	0.08
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
		Local	300,000.000	99.558130	298,674.39	106.875000	320,625.00	21,950.61	0.08
		Base		99.558130	298,674.39	106.875000	320,625.00	21,950.61	0.08
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9					4.900000	22 Sep 2024		
		Local	890,000.000	98.759722	878,961.53	105.250000	936,725.00	57,763.47	0.23
		Base		98.759722	878,961.53	105.250000	936,725.00	57,763.47	0.23
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.250000	15 Sep 2046		
		Local	322,000.000	99.863581	321,560.73	115.182985	370,889.21	49,328.48	0.09
		Base		99.863581	321,560.73	115.182985	370,889.21	49,328.48	0.09
559080AP1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 03/50 3.95					3.950000	01 Mar 2050		
		Local	90,000.000	109.669122	98,702.21	112.699109	101,429.20	2,726.99	0.03
		Base		109.669122	98,702.21	112.699109	101,429.20	2,726.99	0.02
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6					3.600000	01 Apr 2034		
		Local	80,000.000	99.665625	79,732.50	120.530640	96,424.51	16,692.01	0.02
		Base		99.665625	79,732.50	120.530640	96,424.51	16,692.01	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875					3.875000	01 Apr 2039		
		Local	290,000.000	104.582466	303,289.15	122.482057	355,197.97	51,908.82	0.09
		Base		104.582466	303,289.15	122.482057	355,197.97	51,908.82	0.09
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2					4.200000	01 Apr 2059		
		Local	510,000.000	109.219165	557,017.74	132.903646	677,808.59	120,790.85	0.17
		Base		109.219165	557,017.74	132.903646	677,808.59	120,790.85	0.17
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		Local	650,000.000	99.968569	649,795.70	102.417079	665,711.01	15,915.31	0.16
		Base		99.968569	649,795.70	102.417079	665,711.01	15,915.31	0.16
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
		Local	255,000.000	135.820494	346,342.26	175.379688	447,218.20	100,875.94	0.11
		Base		135.820494	346,342.26	175.379688	447,218.20	100,875.94	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
		Local	350,000.000	103.348954	361,721.34	137.372734	480,804.57	119,083.23	0.12
		Base		103.348954	361,721.34	137.372734	480,804.57	119,083.23	0.12
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729					3.729000	15 Oct 2070		
		Local	420,000.000	99.214321	416,700.15	110.406362	463,706.72	47,006.57	0.11
		Base		99.214321	416,700.15	110.406362	463,706.72	47,006.57	0.11
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
		Local	1,050,000.000	101.170867	1,062,294.10	109.241179	1,147,032.38	84,738.28	0.28
		Base		101.170867	1,062,294.10	109.241179	1,147,032.38	84,738.28	0.28
57636QAP9	MASTERCARD INC SR UNSECURED 03/30 3.35					3.350000	26 Mar 2030		
		Local	230,000.000	99.818722	229,583.06	116.274420	267,431.17	37,848.11	0.07
		Base		99.818722	229,583.06	116.274420	267,431.17	37,848.11	0.07
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	1,350,000.000	115.679416	1,561,672.11	129.071696	1,742,467.90	180,795.79	0.43
		Base		115.679416	1,561,672.11	129.071696	1,742,467.90	180,795.79	0.43
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
		Local	40,000.000	100.000000	40,000.00	126.971134	50,788.45	10,788.45	0.01
		Base		100.000000	40,000.00	126.971134	50,788.45	10,788.45	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.700000	09 Dec 2035		
		Local	160,000.000	103.476613	165,562.58	129.334795	206,935.67	41,373.09	0.05
		Base		103.476613	165,562.58	129.334795	206,935.67	41,373.09	0.05
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		Local	280,000.000	107.646818	301,411.09	135.863461	380,417.69	79,006.60	0.09
		Base		107.646818	301,411.09	135.863461	380,417.69	79,006.60	0.09
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.450000	01 Mar 2047		
		Local	190,000.000	99.844321	189,704.21	129.933884	246,874.38	57,170.17	0.06
		Base		99.844321	189,704.21	129.933884	246,874.38	57,170.17	0.06
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
		Local	1,650,000.000	105.665121	1,743,474.49	130.907829	2,159,979.18	416,504.69	0.53
		Base		105.665121	1,743,474.49	130.907829	2,159,979.18	416,504.69	0.53

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585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
		Local	19,000.000	108.993368	20,708.74	141.877367	26,956.70	6,247.96	0.01
		Base		108.993368	20,708.74	141.877367	26,956.70	6,247.96	0.01
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
		Local	540,000.000	100.000000	540,000.00	103.819869	560,627.29	20,627.29	0.14
		Base		100.000000	540,000.00	103.819869	560,627.29	20,627.29	0.14
58933YBA2	MERCK + CO INC SR UNSECURED 06/40 2.35					2.350000	24 Jun 2040		
		Local	420,000.000	99.025367	415,906.54	103.476763	434,602.40	18,695.86	0.11
		Base		99.025367	415,906.54	103.476763	434,602.40	18,695.86	0.11
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45					2.450000	24 Jun 2050		
		Local	460,000.000	97.672487	449,293.44	103.536893	476,269.71	26,976.27	0.12
		Base		97.672487	449,293.44	103.536893	476,269.71	26,976.27	0.12
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	155,000.000	86.439439	133,981.13	129.343935	200,483.10	66,501.97	0.05
		Base		86.439439	133,981.13	129.343935	200,483.10	66,501.97	0.05
59156RBZ0	METLIFE INC SR UNSECURED 03/30 4.55					4.550000	23 Mar 2030		
		Local	0.000	0.000000	-1.69	0.000000	0.00	1.69	0.00
		Base		0.000000	-1.69	0.000000	0.00	1.69	0.00
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
		Local	190,000.000	103.720574	197,069.09	126.798455	240,917.06	43,847.97	0.06
		Base		103.720574	197,069.09	126.798455	240,917.06	43,847.97	0.06
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.950000	08 Aug 2056		
		Local	207,000.000	95.871164	198,453.31	137.327219	284,267.34	85,814.03	0.07
		Base		95.871164	198,453.31	137.327219	284,267.34	85,814.03	0.07
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.100000	06 Feb 2037		
		Local	421,000.000	104.976152	441,949.60	131.243683	552,535.91	110,586.31	0.14
		Base		104.976152	441,949.60	131.243683	552,535.91	110,586.31	0.14
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
		Local	849,000.000	98.043453	832,388.92	105.454443	895,308.22	62,919.30	0.22
		Base		98.043453	832,388.92	105.454443	895,308.22	62,919.30	0.22

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594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
		Local	43,000.000	95.875605	41,226.51	108.370209	46,599.19	5,372.68	0.01
		Base		95.875605	41,226.51	108.370209	46,599.19	5,372.68	0.01
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25					4.250000	15 Jul 2049		
		Local	340,000.000	111.874209	380,372.31	134.262964	456,494.08	76,121.77	0.11
		Base		111.874209	380,372.31	134.262964	456,494.08	76,121.77	0.11
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
		Local	270,000.000	99.449630	268,514.00	114.961307	310,395.53	41,881.53	0.08
		Base		99.449630	268,514.00	114.961307	310,395.53	41,881.53	0.08
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125000	01 Apr 2036		
		Local	875,000.000	114.473589	1,001,643.90	148.008177	1,295,071.55	293,427.65	0.32
		Base		114.473589	1,001,643.90	148.008177	1,295,071.55	293,427.65	0.32
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
		Local	750,000.000	98.821960	741,164.70	107.500000	806,250.00	65,085.30	0.20
Original Face:		Base	750,000.000	98.821960	741,164.70	107.500000	806,250.00	65,085.30	0.20
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
		Local	190,000.000	99.448026	188,951.25	101.609280	193,057.63	4,106.38	0.05
		Base		99.448026	188,951.25	101.609280	193,057.63	4,106.38	0.05
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
		Local	230,000.000	99.837113	229,625.36	135.415991	311,456.78	81,831.42	0.08
		Base		99.837113	229,625.36	135.415991	311,456.78	81,831.42	0.08
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	650,000.000	100.000000	650,000.00	108.875300	707,689.45	57,689.45	0.17
		Base		100.000000	650,000.00	108.875300	707,689.45	57,689.45	0.17
6174468N2	MORGAN STANLEY SR UNSECURED 03/51 VAR					5.597000	24 Mar 2051		
		Local	510,000.000	114.615320	584,538.13	160.994572	821,072.32	236,534.19	0.20
		Base		114.615320	584,538.13	160.994572	821,072.32	236,534.19	0.20
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
		Local	120,000.000	155.659817	186,791.78	163.317152	195,980.58	9,188.80	0.05
		Base		155.659817	186,791.78	163.317152	195,980.58	9,188.80	0.05

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63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5					2.500000	21 Dec 2040		
		810,000.000	Local	100.000000	810,000.00	98.709552	799,547.37	-10,452.63	0.20
			Base	100.000000	810,000.00	98.709552	799,547.37	-10,452.63	0.20
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375000	15 Aug 2039		
		20,000.000	Local	146.229450	29,245.89	174.106867	34,821.37	5,575.48	0.01
			Base	146.229450	29,245.89	174.106867	34,821.37	5,575.48	0.01
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081					4.081000	15 Jun 2039		
		220,000.000	Local	100.000000	220,000.00	105.126000	231,277.20	11,277.20	0.06
			Base	100.000000	220,000.00	105.126000	231,277.20	11,277.20	0.06
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
		130,000.000	Local	99.443900	129,277.07	134.370821	174,682.07	45,405.00	0.04
			Base	99.443900	129,277.07	134.370821	174,682.07	45,405.00	0.04
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
		740,000.000	Local	102.800454	760,723.36	119.623361	885,212.87	124,489.51	0.22
			Base	102.800454	760,723.36	119.623361	885,212.87	124,489.51	0.22
654106AD5	NIKE INC SR UNSECURED 05/43 3.625					3.625000	01 May 2043		
		240,000.000	Local	115.700738	277,681.77	121.965100	292,716.24	15,034.47	0.07
			Base	115.700738	277,681.77	121.965100	292,716.24	15,034.47	0.07
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR					3.400000	23 Jan 2050		
		200,000.000	Local	100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.05
			Base	100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.05
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
		540,000.000	Local	103.025185	556,336.00	110.452767	596,444.94	40,108.94	0.15
			Base	103.025185	556,336.00	110.452767	596,444.94	40,108.94	0.15
654744AD3	NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81					4.810000	17 Sep 2030		
		830,000.000	Local	103.971836	862,966.24	112.601652	934,593.71	71,627.47	0.23
			Base	103.971836	862,966.24	112.601652	934,593.71	71,627.47	0.23
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.250000	15 Nov 2043		
		250,000.000	Local	99.603536	249,008.84	143.644940	359,112.35	110,103.51	0.09
			Base	99.603536	249,008.84	143.644940	359,112.35	110,103.51	0.09

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655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.050000	15 Nov 2044		
		Local	500,000.000	104.705064	523,525.32	140.724985	703,624.93	180,099.61	0.17
		Base		104.705064	523,525.32	140.724985	703,624.93	180,099.61	0.17
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
		Local	120,000.000	107.354383	128,825.26	142.424026	170,908.83	42,083.57	0.04
		Base		107.354383	128,825.26	142.424026	170,908.83	42,083.57	0.04
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.150000	28 Feb 2048		
		Local	140,000.000	98.236721	137,531.41	127.045001	177,863.00	40,331.59	0.04
		Base		98.236721	137,531.41	127.045001	177,863.00	40,331.59	0.04
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
		Local	509,000.000	99.937758	508,683.19	109.040787	555,017.61	46,334.42	0.14
		Base		99.937758	508,683.19	109.040787	555,017.61	46,334.42	0.14
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
		Local	340,000.000	115.051835	391,176.24	133.361293	453,428.40	62,252.16	0.11
		Base		115.051835	391,176.24	133.361293	453,428.40	62,252.16	0.11
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
		Local	740,000.000	100.850474	746,293.51	125.471892	928,492.00	182,198.49	0.23
		Base		100.850474	746,293.51	125.471892	928,492.00	182,198.49	0.23
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	570,000.000	137.670074	784,719.42	148.653859	847,327.00	62,607.58	0.21
		Base		137.670074	784,719.42	148.653859	847,327.00	62,607.58	0.21
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
		Local	1,390,000.000	100.724129	1,400,065.40	117.770992	1,637,016.79	236,951.39	0.40
		Base		100.724129	1,400,065.40	117.770992	1,637,016.79	236,951.39	0.40
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625					3.625000	30 Sep 2059		
		Local	380,000.000	100.514379	381,954.64	116.189642	441,520.64	59,566.00	0.11
		Base		100.514379	381,954.64	116.189642	441,520.64	59,566.00	0.11
66989HAR9	NOVARTIS CAPITAL CORP COMPANY GUAR 08/30 2.2					2.200000	14 Aug 2030		
		Local	160,000.000	99.878856	159,806.17	107.359516	171,775.23	11,969.06	0.04
		Base		99.878856	159,806.17	107.359516	171,775.23	11,969.06	0.04

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67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
		Local	140,000.000	99.805300	139,727.42	120.091782	168,128.49	28,401.07	0.04
		Base		99.805300	139,727.42	120.091782	168,128.49	28,401.07	0.04
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	230,000.000	100.270196	230,621.45	121.308862	279,010.38	48,388.93	0.07
		Base		100.270196	230,621.45	121.308862	279,010.38	48,388.93	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	410,000.000	109.909263	450,627.98	128.488795	526,804.06	76,176.08	0.13
		Base		109.909263	450,627.98	128.488795	526,804.06	76,176.08	0.13
674599CE3	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7					2.700000	15 Feb 2023		
		Local	184,000.000	85.872533	158,005.46	99.905000	183,825.20	25,819.74	0.05
		Base		85.872533	158,005.46	99.905000	183,825.20	25,819.74	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
		Local	10,000.000	99.365800	9,936.58	87.163000	8,716.30	-1,220.28	0.00
		Base		99.365800	9,936.58	87.163000	8,716.30	-1,220.28	0.00
674599CQ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 VAR					1.671000	15 Aug 2022		
		Local	210,000.000	89.221495	187,365.14	98.000000	205,800.00	18,434.86	0.05
		Base		89.221495	187,365.14	98.000000	205,800.00	18,434.86	0.05
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
		Local	730,000.000	102.383855	747,402.14	84.552000	617,229.60	-130,172.54	0.15
		Base		102.383855	747,402.14	84.552000	617,229.60	-130,172.54	0.15
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4					4.400000	15 Aug 2049		
		Local	210,000.000	100.599214	211,258.35	84.280000	176,988.00	-34,270.35	0.04
		Base		100.599214	211,258.35	84.280000	176,988.00	-34,270.35	0.04
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	60,000.000	133.744400	80,246.64	111.500000	66,900.00	-13,346.64	0.02
		Base		133.744400	80,246.64	111.500000	66,900.00	-13,346.64	0.02
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		Local	320,000.000	121.704619	389,454.78	104.700000	335,040.00	-54,414.78	0.08
		Base		121.704619	389,454.78	104.700000	335,040.00	-54,414.78	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
		Local	460,000.000	134.204726	617,341.74	109.000000	501,400.00	-115,941.74	0.12
		Base		134.204726	617,341.74	109.000000	501,400.00	-115,941.74	0.12
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2					6.200000	15 Mar 2040		
		Local	40,000.000	120.173250	48,069.30	99.000000	39,600.00	-8,469.30	0.01
		Base		120.173250	48,069.30	99.000000	39,600.00	-8,469.30	0.01
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	370,000.000	100.600081	372,220.30	84.750000	313,575.00	-58,645.30	0.08
		Base		100.600081	372,220.30	84.750000	313,575.00	-58,645.30	0.08
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
		Local	240,000.000	127.250988	305,402.37	101.467500	243,522.00	-61,880.37	0.06
		Base		127.250988	305,402.37	101.467500	243,522.00	-61,880.37	0.06
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
		Local	80,000.000	143.818925	115,055.14	152.073285	121,658.63	6,603.49	0.03
		Base		143.818925	115,055.14	152.073285	121,658.63	6,603.49	0.03
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
		Local	70,000.000	98.996271	69,297.39	145.398000	101,778.60	32,481.21	0.03
		Base		98.996271	69,297.39	145.398000	101,778.60	32,481.21	0.03
681936BM1	OMEGA HLTHCARE INVESTORS COMPANY GUAR 02/31 3.375					3.375000	01 Feb 2031		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
		Local	90,000.000	99.509589	89,558.63	114.035898	102,632.31	13,073.68	0.03
		Base		99.509589	89,558.63	114.035898	102,632.31	13,073.68	0.03
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
		Local	320,000.000	99.709263	319,069.64	124.175545	397,361.74	78,292.10	0.10
		Base		99.709263	319,069.64	124.175545	397,361.74	78,292.10	0.10
68902VAL1	OTIS WORLDWIDE CORP SR UNSECURED 02/40 3.112					3.112000	15 Feb 2040		
		Local	260,000.000	104.566369	271,872.56	108.593928	282,344.21	10,471.65	0.07
		Base		104.566369	271,872.56	108.593928	282,344.21	10,471.65	0.07

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694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		400,000.000	Local	99.900608	399,602.43	100.365135	401,460.54	1,858.11	0.10
			Base	99.900608	399,602.43	100.365135	401,460.54	1,858.11	0.10
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		80,000.000	Local	99.510413	79,608.33	99.806246	79,845.00	236.67	0.02
			Base	99.510413	79,608.33	99.806246	79,845.00	236.67	0.02
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		220,000.000	Local	99.375377	218,625.83	99.391107	218,660.44	34.61	0.05
			Base	99.375377	218,625.83	99.391107	218,660.44	34.61	0.05
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87					3.870000	23 Jul 2060		
		430,000.000	Local	112.874263	485,359.33	117.751000	506,329.30	20,969.97	0.13
Original Face:		430,000.000	Base	112.874263	485,359.33	117.751000	506,329.30	20,969.97	0.12
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
		730,000.000	Local	100.000000	730,000.00	103.000000	751,900.00	21,900.00	0.19
			Base	100.000000	730,000.00	103.000000	751,900.00	21,900.00	0.18
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
		8,000.000	Local	100.653625	8,052.29	104.950986	8,396.08	343.79	0.00
			Base	100.653625	8,052.29	104.950986	8,396.08	343.79	0.00
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
		240,000.000	Local	105.397121	252,953.09	109.450000	262,680.00	9,726.91	0.06
			Base	105.397121	252,953.09	109.450000	262,680.00	9,726.91	0.06
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
		440,000.000	Local	100.000000	440,000.00	105.000000	462,000.00	22,000.00	0.11
			Base	100.000000	440,000.00	105.000000	462,000.00	22,000.00	0.11
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
		160,000.000	Local	99.898950	159,838.32	107.082116	171,331.39	11,493.07	0.04
			Base	99.898950	159,838.32	107.082116	171,331.39	11,493.07	0.04
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25					3.250000	01 Jun 2050		
		550,000.000	Local	101.204536	556,624.95	115.357291	634,465.10	77,840.15	0.16
			Base	101.204536	556,624.95	115.357291	634,465.10	77,840.15	0.16

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708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
		130,000.000	Local	99.889054	129,855.77	109.564251	142,433.53	12,577.76	0.04
			Base	99.889054	129,855.77	109.564251	142,433.53	12,577.76	0.04
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375					3.375000	29 Jul 2049		
		330,000.000	Local	99.291452	327,661.79	121.342752	400,431.08	72,769.29	0.10
			Base	99.291452	327,661.79	121.342752	400,431.08	72,769.29	0.10
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		300,000.000	Local	100.001883	300,005.65	109.651000	328,953.00	28,947.35	0.08
			Base	100.001883	300,005.65	109.651000	328,953.00	28,947.35	0.08
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
		26,000.000	Local	98.743577	25,673.33	125.401000	32,604.26	6,930.93	0.01
			Base	98.743577	25,673.33	125.401000	32,604.26	6,930.93	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
		570,000.000	Local	105.324495	600,349.62	123.759000	705,426.30	105,076.68	0.17
			Base	105.324495	600,349.62	123.759000	705,426.30	105,076.68	0.17
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
		580,000.000	Local	101.733183	590,052.46	126.750000	735,150.00	145,097.54	0.18
			Base	101.733183	590,052.46	126.750000	735,150.00	145,097.54	0.18
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
		30,000.000	Local	99.742933	29,922.88	133.774471	40,132.34	10,209.46	0.01
			Base	99.742933	29,922.88	133.774471	40,132.34	10,209.46	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55					2.550000	28 May 2040		
		90,000.000	Local	99.393222	89,453.90	106.808238	96,127.41	6,673.51	0.02
			Base	99.393222	89,453.90	106.808238	96,127.41	6,673.51	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
		260,000.000	Local	99.195531	257,908.38	107.430770	279,320.00	21,411.62	0.07
			Base	99.195531	257,908.38	107.430770	279,320.00	21,411.62	0.07
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
		290,000.000	Local	120.869524	350,521.62	152.575109	442,467.82	91,946.20	0.11
			Base	120.869524	350,521.62	152.575109	442,467.82	91,946.20	0.11

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718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
		Local	90,000.000	99.235833	89,312.25	117.745362	105,970.83	16,658.58	0.03
		Base		99.235833	89,312.25	117.745362	105,970.83	16,658.58	0.03
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
		Local	40,000.000	108.821875	43,528.75	125.947997	50,379.20	6,850.45	0.01
		Base		108.821875	43,528.75	125.947997	50,379.20	6,850.45	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
		Local	380,000.000	99.295555	377,323.11	111.629519	424,192.17	46,869.06	0.10
		Base		99.295555	377,323.11	111.629519	424,192.17	46,869.06	0.10
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
		Local	560,000.000	62.500518	350,002.90	81.250000	455,000.00	104,997.10	0.11
		Base		62.500518	350,002.90	81.250000	455,000.00	104,997.10	0.11
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458000	01 Oct 2062		
		Local	770,000.000	108.318271	834,050.69	133.034000	1,024,361.80	190,311.11	0.25
Original Face:		Base	770,000.000	108.318271	834,050.69	133.034000	1,024,361.80	190,311.11	0.25
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	150,000.000	99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.04
		Base		99.776067	149,664.10	115.315521	172,973.28	23,309.18	0.04
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
		Local	200,000.000	133.135830	266,271.66	149.018523	298,037.05	31,765.39	0.07
		Base		133.135830	266,271.66	149.018523	298,037.05	31,765.39	0.07
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125					2.125000	15 Oct 2050		
		Local	290,000.000	98.451545	285,509.48	92.822931	269,186.50	-16,322.98	0.07
		Base		98.451545	285,509.48	92.822931	269,186.50	-16,322.98	0.07
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
		Local	420,000.000	94.630862	397,449.62	40.875000	171,675.00	-225,774.62	0.04
Original Face:		Base	420,000.000	94.630862	397,449.62	40.875000	171,675.00	-225,774.62	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125000	10 Jun 2021		
		Local	230,000.000	96.854817	222,766.08	66.501000	152,952.30	-69,813.78	0.04
		Base		96.854817	222,766.08	66.501000	152,952.30	-69,813.78	0.04

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74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7					3.700000	13 Mar 2051		
		Local	310,000.000	100.983503	313,048.86	121.334088	376,135.67	63,086.81	0.09
		Base		100.983503	313,048.86	121.334088	376,135.67	63,086.81	0.09
74432QCJ2	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/40 3					3.000000	10 Mar 2040		
		Local	50,000.000	99.753620	49,876.81	109.537235	54,768.62	4,891.81	0.01
		Base		99.753620	49,876.81	109.537235	54,768.62	4,891.81	0.01
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	420,000.000	100.000000	420,000.00	136.438000	573,039.60	153,039.60	0.14
		Base		100.000000	420,000.00	136.438000	573,039.60	153,039.60	0.14
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4					4.400000	16 Apr 2050		
		Local	460,000.000	100.000000	460,000.00	130.275000	599,265.00	139,265.00	0.15
		Base		100.000000	460,000.00	130.275000	599,265.00	139,265.00	0.15
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
		Local	290,000.000	90.446521	262,294.91	94.459000	273,931.10	11,636.19	0.07
		Base		90.446521	262,294.91	94.459000	273,931.10	11,636.19	0.07
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
		Local	350,000.000	98.553263	344,936.42	99.751000	349,128.50	4,192.08	0.09
		Base		98.553263	344,936.42	99.751000	349,128.50	4,192.08	0.09
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
		Local	180,000.000	95.397183	171,714.93	99.000000	178,200.00	6,485.07	0.04
		Base		95.397183	171,714.93	99.000000	178,200.00	6,485.07	0.04
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
		Local	68,000.000	94.883676	64,520.90	97.500000	66,300.00	1,779.10	0.02
		Base		94.883676	64,520.90	97.500000	66,300.00	1,779.10	0.02
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		
		Local	610,000.000	100.000000	610,000.00	104.500000	637,450.00	27,450.00	0.16
		Base		100.000000	610,000.00	104.500000	637,450.00	27,450.00	0.16
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
		Local	510,000.000	112.364490	573,058.90	137.044805	698,928.51	125,869.61	0.17
		Base		112.364490	573,058.90	137.044805	698,928.51	125,869.61	0.17

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760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
		Local	300,000.000	106.984730	320,954.19	139.876000	419,628.00	98,673.81	0.10
Original Face:		Base	300,000.000	106.984730	320,954.19	139.876000	419,628.00	98,673.81	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	440,000.000	112.962198	497,033.67	127.875054	562,650.24	65,616.57	0.14
		Base		112.962198	497,033.67	127.875054	562,650.24	65,616.57	0.14
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
		Local	50,000.000	124.523520	62,261.76	147.154207	73,577.10	11,315.34	0.02
		Base		124.523520	62,261.76	147.154207	73,577.10	11,315.34	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2					5.200000	02 Nov 2040		
		Local	160,000.000	118.325325	189,320.52	146.445574	234,312.92	44,992.40	0.06
		Base		118.325325	189,320.52	146.445574	234,312.92	44,992.40	0.06
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
		Local	1,670,000.000	98.549175	1,645,771.22	103.791000	1,733,309.70	87,538.48	0.43
		Base		98.549175	1,645,771.22	103.791000	1,733,309.70	87,538.48	0.43
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR					3.754000	01 Nov 2029		
		Local	530,000.000	100.000000	530,000.00	106.436411	564,112.98	34,112.98	0.14
		Base		100.000000	530,000.00	106.436411	564,112.98	34,112.98	0.14
78409VAP9	S+P GLOBAL INC COMPANY GUAR 12/29 2.5					2.500000	01 Dec 2029		
		Local	60,000.000	99.849350	59,909.61	109.069323	65,441.59	5,531.98	0.02
		Base		99.849350	59,909.61	109.069323	65,441.59	5,531.98	0.02
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
		Local	340,000.000	99.256694	337,472.76	116.830319	397,223.08	59,750.32	0.10
		Base		99.256694	337,472.76	116.830319	397,223.08	59,750.32	0.10
78409VAR5	S+P GLOBAL INC COMPANY GUAR 08/60 2.3					2.300000	15 Aug 2060		
		Local	300,000.000	98.436137	295,308.41	95.173551	285,520.65	-9,787.76	0.07
		Base		98.436137	295,308.41	95.173551	285,520.65	-9,787.76	0.07
78409VAS3	S+P GLOBAL INC COMPANY GUAR 08/30 1.25					1.250000	15 Aug 2030		
		Local	130,000.000	99.531492	129,390.94	98.583500	128,158.55	-1,232.39	0.03
		Base		99.531492	129,390.94	98.583500	128,158.55	-1,232.39	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
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138000	01 May 2049		
		Local	180,000.000	126.841300	228,314.34	156.293000	281,327.40	53,013.06	0.07
Original Face:		Base	180,000.000	126.841300	228,314.34	156.293000	281,327.40	53,013.06	0.07
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
		Local	460,000.000	105.483054	485,222.05	119.141598	548,051.35	62,829.30	0.14
		Base		105.483054	485,222.05	119.141598	548,051.35	62,829.30	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
		Local	250,000.000	101.832488	254,581.22	117.067161	292,667.90	38,086.68	0.07
		Base		101.832488	254,581.22	117.067161	292,667.90	38,086.68	0.07
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32					3.320000	15 Apr 2050		
		Local	140,000.000	99.868936	139,816.51	113.684886	159,158.84	19,342.33	0.04
		Base		99.868936	139,816.51	113.684886	159,158.84	19,342.33	0.04
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/39 FIXED 3.303					3.303000	01 Nov 2039		
		Local	170,000.000	100.000000	170,000.00	106.746000	181,468.20	11,468.20	0.04
		Base		100.000000	170,000.00	106.746000	181,468.20	11,468.20	0.04
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
		Local	890,000.000	105.390880	937,978.83	117.041000	1,041,664.90	103,686.07	0.26
		Base		105.390880	937,978.83	117.041000	1,041,664.90	103,686.07	0.26
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
		Local	710,000.000	100.000000	710,000.00	105.250000	747,275.00	37,275.00	0.18
		Base		100.000000	710,000.00	105.250000	747,275.00	37,275.00	0.18
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7					7.700000	15 Jun 2028		
		Local	140,000.000	120.165193	168,231.27	130.478438	182,669.81	14,438.54	0.05
		Base		120.165193	168,231.27	130.478438	182,669.81	14,438.54	0.04
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75					4.750000	01 May 2024		
		Local	330,000.000	97.152803	320,604.25	102.709000	338,939.70	18,335.45	0.08
		Base		97.152803	320,604.25	102.709000	338,939.70	18,335.45	0.08
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
		Local	20,000.000	102.373250	20,474.65	131.763055	26,352.61	5,877.96	0.01
		Base		102.373250	20,474.65	131.763055	26,352.61	5,877.96	0.01

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822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
		Local	980,000.000	102.005300	999,651.94	125.941525	1,234,226.95	234,575.01	0.31
		Base		102.005300	999,651.94	125.941525	1,234,226.95	234,575.01	0.30
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	850,000.000	99.393140	844,841.69	113.392457	963,835.88	118,994.19	0.24
		Base		99.393140	844,841.69	113.392457	963,835.88	118,994.19	0.24
828807DJ3	SIMON PROPERTY GROUP LP SR UNSECURED 07/50 3.8					3.800000	15 Jul 2050		
		Local	170,000.000	99.313965	168,833.74	111.561528	189,654.60	20,820.86	0.05
		Base		99.313965	168,833.74	111.561528	189,654.60	20,820.86	0.05
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65					2.650000	15 Jul 2030		
		Local	570,000.000	99.673307	568,137.85	105.987473	604,128.60	35,990.75	0.15
		Base		99.673307	568,137.85	105.987473	604,128.60	35,990.75	0.15
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	470,000.000	100.886511	474,166.60	106.885909	502,363.77	28,197.17	0.12
		Base		100.886511	474,166.60	106.885909	502,363.77	28,197.17	0.12
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		Local	330,000.000	101.059585	333,496.63	109.151234	360,199.07	26,702.44	0.09
Original Face:		Base	330,000.000	101.059585	333,496.63	109.151234	360,199.07	26,702.44	0.09
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.500000	01 Sep 2040		
		Local	170,000.000	106.504524	181,057.69	120.484663	204,823.93	23,766.24	0.05
		Base		106.504524	181,057.69	120.484663	204,823.93	23,766.24	0.05
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.050000	15 Mar 2042		
		Local	370,000.000	103.144224	381,633.63	114.651041	424,208.85	42,575.22	0.10
		Base		103.144224	381,633.63	114.651041	424,208.85	42,575.22	0.10
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
		Local	430,000.000	110.057156	473,245.77	123.914455	532,832.16	59,586.39	0.13
		Base		110.057156	473,245.77	123.914455	532,832.16	59,586.39	0.13
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
		Local	30,000.000	94.810400	28,443.12	117.459818	35,237.95	6,794.83	0.01
		Base		94.810400	28,443.12	117.459818	35,237.95	6,794.83	0.01

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842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125					4.125000	01 Mar 2048		
		10,000.000	Local	95.561300	9,556.13	119.177209	11,917.72	2,361.59	0.00
			Base	95.561300	9,556.13	119.177209	11,917.72	2,361.59	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
		470,000.000	Local	106.643289	501,223.46	113.581238	533,831.82	32,608.36	0.13
			Base	106.643289	501,223.46	113.581238	533,831.82	32,608.36	0.13
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
		150,000.000	Local	100.796240	151,194.36	150.505034	225,757.55	74,563.19	0.06
			Base	100.796240	151,194.36	150.505034	225,757.55	74,563.19	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		540,000.000	Local	101.984533	550,716.48	134.056376	723,904.43	173,187.95	0.18
			Base	101.984533	550,716.48	134.056376	723,904.43	173,187.95	0.18
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
		370,000.000	Local	105.023530	388,587.06	142.838385	528,502.02	139,914.96	0.13
			Base	105.023530	388,587.06	142.838385	528,502.02	139,914.96	0.13
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
		300,000.000	Local	114.985443	344,956.33	116.294952	348,884.86	3,928.53	0.09
			Base	114.985443	344,956.33	116.294952	348,884.86	3,928.53	0.09
844741BJ6	SOUTHWEST AIRLINES CO SR UNSECURED 05/25 5.25					5.250000	04 May 2025		
		710,000.000	Local	106.200534	754,023.79	115.816088	822,294.22	68,270.43	0.20
			Base	106.200534	754,023.79	115.816088	822,294.22	68,270.43	0.20
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047		
		140,000.000	Local	100.000000	140,000.00	112.137000	156,991.80	16,991.80	0.04
			Base	100.000000	140,000.00	112.137000	156,991.80	16,991.80	0.04
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
		180,000.000	Local	99.126667	178,428.00	110.161023	198,289.84	19,861.84	0.05
			Base	99.126667	178,428.00	110.161023	198,289.84	19,861.84	0.05
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7					7.000000	16 Mar 2047		
		200,000.000	Local	109.587405	219,174.81	133.376000	266,752.00	47,577.19	0.07
			Base	109.587405	219,174.81	133.376000	266,752.00	47,577.19	0.07

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87264AAW5	T MOBILE USA INC SR SECURED 144A 04/40 4.375					4.375000	15 Apr 2040		
		Local	140,000.000	101.122521	141,571.53	122.037000	170,851.80	29,280.27	0.04
		Base		101.122521	141,571.53	122.037000	170,851.80	29,280.27	0.04
87264AAY1	T MOBILE USA INC SR SECURED 144A 04/50 4.5					4.500000	15 Apr 2050		
		Local	170,000.000	99.579994	169,285.99	123.338500	209,675.45	40,389.46	0.05
		Base		99.579994	169,285.99	123.338500	209,675.45	40,389.46	0.05
87264ABK0	T MOBILE USA INC SR SECURED 144A 02/41 3					3.000000	15 Feb 2041		
		Local	1,350,000.000	98.634401	1,331,564.42	103.672000	1,399,572.00	68,007.58	0.35
		Base		98.634401	1,331,564.42	103.672000	1,399,572.00	68,007.58	0.34
87264ABM6	T MOBILE USA INC SR SECURED 144A 02/51 3.3					3.300000	15 Feb 2051		
		Local	1,090,000.000	97.831541	1,066,363.80	102.883000	1,121,424.70	55,060.90	0.28
		Base		97.831541	1,066,363.80	102.883000	1,121,424.70	55,060.90	0.28
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		Local	580,000.000	107.236510	621,971.76	135.380320	785,205.86	163,234.10	0.19
		Base		107.236510	621,971.76	135.380320	785,205.86	163,234.10	0.19
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
		Local	300,000.000	102.777063	308,331.19	125.046294	375,138.88	66,807.69	0.09
		Base		102.777063	308,331.19	125.046294	375,138.88	66,807.69	0.09
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050		
		Local	480,000.000	99.868717	479,369.84	108.972324	523,067.16	43,697.32	0.13
		Base		99.868717	479,369.84	108.972324	523,067.16	43,697.32	0.13
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
		Local	420,000.000	113.423393	476,378.25	127.847837	536,960.92	60,582.67	0.13
		Base		113.423393	476,378.25	127.847837	536,960.92	60,582.67	0.13
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.200000	18 Jul 2036		
		Local	190,000.000	103.795011	197,210.52	134.917000	256,342.30	59,131.78	0.06
		Base		103.795011	197,210.52	134.917000	256,342.30	59,131.78	0.06
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721000	04 Jun 2038		
		Local	120,000.000	107.936300	129,523.56	139.000000	166,800.00	37,276.44	0.04
		Base		107.936300	129,523.56	139.000000	166,800.00	37,276.44	0.04

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87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		
		Local	220,000.000	121.450118	267,190.26	149.159598	328,151.12	60,960.86	0.08
		Base		121.450118	267,190.26	149.159598	328,151.12	60,960.86	0.08
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		Local	300,000.000	104.395287	313,185.86	128.181062	384,543.19	71,357.33	0.10
		Base		104.395287	313,185.86	128.181062	384,543.19	71,357.33	0.09
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665000	06 Mar 2038		
		Local	570,000.000	101.692161	579,645.32	120.048003	684,273.62	104,628.30	0.17
		Base		101.692161	579,645.32	120.048003	684,273.62	104,628.30	0.17
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25					0.250000	01 Feb 2026		
		Local	280,000.000	96.870746	271,238.09	99.500000	278,600.00	7,361.91	0.07
		Base		96.870746	271,238.09	99.500000	278,600.00	7,361.91	0.07
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.650000	10 Nov 2021		
		Local	630,000.000	99.249105	625,269.36	101.250000	637,875.00	12,605.64	0.16
		Base		99.249105	625,269.36	101.250000	637,875.00	12,605.64	0.16
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.950000	18 Dec 2022		
		Local	40,000.000	94.097700	37,639.08	99.750000	39,900.00	2,260.92	0.01
		Base		94.097700	37,639.08	99.750000	39,900.00	2,260.92	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.200000	21 Jul 2021		
		Local	740,000.000	98.708761	730,444.83	99.750000	738,150.00	7,705.17	0.18
		Base		98.708761	730,444.83	99.750000	738,150.00	7,705.17	0.18
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.800000	21 Jul 2023		
		Local	110,000.000	93.533164	102,886.48	99.010000	108,911.00	6,024.52	0.03
		Base		93.533164	102,886.48	99.010000	108,911.00	6,024.52	0.03
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		Local	610,000.000	72.348710	441,327.13	89.000000	542,900.00	101,572.87	0.13
		Base		72.348710	441,327.13	89.000000	542,900.00	101,572.87	0.13
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
		Local	290,000.000	100.000000	290,000.00	110.530000	320,537.00	30,537.00	0.08
		Base		100.000000	290,000.00	110.530000	320,537.00	30,537.00	0.08

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882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875					3.875000	15 Mar 2039		
		Local	1,050,000.000	105.015513	1,102,662.89	124.691099	1,309,256.54	206,593.65	0.32
		Base		105.015513	1,102,662.89	124.691099	1,309,256.54	206,593.65	0.32
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
		Local	150,000.000	100.000000	150,000.00	114.017000	171,025.50	21,025.50	0.04
		Base		100.000000	150,000.00	114.017000	171,025.50	21,025.50	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		Local	1,110,000.000	129.867234	1,441,526.30	154.689804	1,717,056.82	275,530.52	0.42
		Base		129.867234	1,441,526.30	154.689804	1,717,056.82	275,530.52	0.42
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		Local	60,000.000	110.441333	66,264.80	137.272149	82,363.29	16,098.49	0.02
		Base		110.441333	66,264.80	137.272149	82,363.29	16,098.49	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		Local	1,710,000.000	122.305682	2,091,427.16	148.193765	2,534,113.38	442,686.22	0.63
		Base		122.305682	2,091,427.16	148.193765	2,534,113.38	442,686.22	0.62
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		Local	570,000.000	118.117863	673,271.82	142.320660	811,227.76	137,955.94	0.20
		Base		118.117863	673,271.82	142.320660	811,227.76	137,955.94	0.20
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
		Local	80,000.000	108.155413	86,524.33	133.475937	106,780.75	20,256.42	0.03
		Base		108.155413	86,524.33	133.475937	106,780.75	20,256.42	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
		Local	410,000.000	94.015920	385,465.27	117.179687	480,436.72	94,971.45	0.12
		Base		94.015920	385,465.27	117.179687	480,436.72	94,971.45	0.12
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		Local	180,000.000	103.475783	186,256.41	110.060000	198,108.00	11,851.59	0.05
		Base		103.475783	186,256.41	110.060000	198,108.00	11,851.59	0.05
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.400000	15 Aug 2041		
		Local	140,000.000	99.415543	139,181.76	126.844905	177,582.87	38,401.11	0.04
		Base		99.415543	139,181.76	126.844905	177,582.87	38,401.11	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
		Local	80,000.000	102.963988	82,371.19	116.375638	93,100.51	10,729.32	0.02
		Base		102.963988	82,371.19	116.375638	93,100.51	10,729.32	0.02
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
		Local	150,000.000	99.798813	149,698.22	112.059215	168,088.82	18,390.60	0.04
		Base		99.798813	149,698.22	112.059215	168,088.82	18,390.60	0.04
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
		Local	370,000.000	100.642959	372,378.95	113.108124	418,500.06	46,121.11	0.10
		Base		100.642959	372,378.95	113.108124	418,500.06	46,121.11	0.10
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.750000	15 Apr 2026		
		Local	60,000.000	120.442417	72,265.45	133.225337	79,935.20	7,669.75	0.02
		Base		120.442417	72,265.45	133.225337	79,935.20	7,669.75	0.02
89417EAQ2	TRAVELERS COS INC SR UNSECURED 04/50 2.55					2.550000	27 Apr 2050		
		Local	350,000.000	99.242703	347,349.46	105.269482	368,443.19	21,093.73	0.09
		Base		99.242703	347,349.46	105.269482	368,443.19	21,093.73	0.09
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5					4.500000	26 Jun 2048		
		Local	600,000.000	129.910020	779,460.12	140.902462	845,414.77	65,954.65	0.21
		Base		129.910020	779,460.12	140.902462	845,414.77	65,954.65	0.21
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		Local	1,340,000.000	101.673327	1,362,422.58	109.625000	1,468,975.00	106,552.42	0.36
		Base		101.673327	1,362,422.58	109.625000	1,468,975.00	106,552.42	0.36
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572					6.572000	14 Jan 2022		
		Local	550,000.000	100.000000	550,000.00	105.381716	579,599.44	29,599.44	0.14
		Base		100.000000	550,000.00	105.381716	579,599.44	29,599.44	0.14
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
		Local	1,460,000.000	104.818325	1,530,347.54	120.951000	1,765,884.60	235,537.06	0.44
		Base		104.818325	1,530,347.54	120.951000	1,765,884.60	235,537.06	0.43
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375000	15 Nov 2065		
		Local	460,000.000	102.733441	472,573.83	131.309505	604,023.72	131,449.89	0.15
		Base		102.733441	472,573.83	131.309505	604,023.72	131,449.89	0.15

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907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		Local	720,000.000	102.179481	735,692.26	123.783662	891,242.37	155,550.11	0.22
		Base		102.179481	735,692.26	123.783662	891,242.37	155,550.11	0.22
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
		Local	440,000.000	99.961677	439,831.38	113.999840	501,599.30	61,767.92	0.12
		Base		99.961677	439,831.38	113.999840	501,599.30	61,767.92	0.12
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		Local	290,000.000	100.937497	292,718.74	120.959047	350,781.24	58,062.50	0.09
		Base		100.937497	292,718.74	120.959047	350,781.24	58,062.50	0.09
907818FM5	UNION PACIFIC CORP SR UNSECURED 144A 09/62 2.973					2.973000	16 Sep 2062		
		Local	170,000.000	99.860029	169,762.05	104.448935	177,563.19	7,801.14	0.04
		Base		99.860029	169,762.05	104.448935	177,563.19	7,801.14	0.04
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625000	03 Mar 2024		
		Local	53,529.560	100.000000	53,529.56	100.628190	53,865.83	336.27	0.01
		Base		100.000000	53,529.56	100.628190	53,865.83	336.27	0.01
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.050000	11 Jan 2040		
		Local	122,000.000	115.596098	141,027.24	133.999000	163,478.78	22,451.54	0.04
		Base		115.596098	141,027.24	133.999000	163,478.78	22,451.54	0.04
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	1,716,000.000	99.921120	1,714,646.42	118.751000	2,037,767.16	323,120.74	0.50
		Base		99.921120	1,714,646.42	118.751000	2,037,767.16	323,120.74	0.50
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
		Local	340,000.000	98.558806	335,099.94	114.000000	387,600.00	52,500.06	0.10
		Base		98.558806	335,099.94	114.000000	387,600.00	52,500.06	0.10
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
		Local	160,000.000	90.627063	145,003.30	90.718750	145,150.00	146.70	0.04
		Base		90.627063	145,003.30	90.718750	145,150.00	146.70	0.04
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
		Local	8,480,000.000	95.748556	8,119,477.52	93.656250	7,942,050.00	-177,427.52	1.96
		Base		95.748556	8,119,477.52	93.656250	7,942,050.00	-177,427.52	1.95

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912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
		Local	190,000.000	96.315653	182,999.74	94.671875	179,876.56	-3,123.18	0.04
		Base		96.315653	182,999.74	94.671875	179,876.56	-3,123.18	0.04
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
		Local	1,010,000.000	99.060692	1,000,512.99	99.625000	1,006,212.50	5,699.51	0.25
		Base		99.060692	1,000,512.99	99.625000	1,006,212.50	5,699.51	0.25
91282CAE1	US TREASURY N/B 08/30 0.625					0.625000	15 Aug 2030		
		Local	260,000.000	97.715554	254,060.44	97.500000	253,500.00	-560.44	0.06
		Base		97.715554	254,060.44	97.500000	253,500.00	-560.44	0.06
91282CAU5	US TREASURY N/B 10/27 0.5					0.500000	31 Oct 2027		
		Local	70,000.000	98.960614	69,272.43	99.218750	69,453.13	180.70	0.02
		Base		98.960614	69,272.43	99.218750	69,453.13	180.70	0.02
91282CAV3	US TREASURY N/B 11/30 0.875					0.875000	15 Nov 2030		
		Local	3,300,000.000	99.668351	3,289,055.59	99.671875	3,289,171.88	116.29	0.81
		Base		99.668351	3,289,055.59	99.671875	3,289,171.88	116.29	0.81
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		Local	210,000.000	102.711176	215,693.47	130.401118	273,842.35	58,148.88	0.07
		Base		102.711176	215,693.47	130.401118	273,842.35	58,148.88	0.07
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
		Local	250,000.000	127.891352	319,728.38	126.591718	316,479.30	-3,249.08	0.08
		Base		127.891352	319,728.38	126.591718	316,479.30	-3,249.08	0.08
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
		Local	750,000.000	114.904775	861,785.81	124.573632	934,302.24	72,516.43	0.23
		Base		114.904775	861,785.81	124.573632	934,302.24	72,516.43	0.23
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
		Local	380,000.000	99.989474	379,960.00	126.094754	479,160.07	99,200.07	0.12
		Base		99.989474	379,960.00	126.094754	479,160.07	99,200.07	0.12
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
		Local	150,000.000	108.570227	162,855.34	135.759792	203,639.69	40,784.35	0.05
		Base		108.570227	162,855.34	135.759792	203,639.69	40,784.35	0.05

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91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
		130,000.000	Local	93.999008	122,198.71	159.982702	207,977.51	85,778.80	0.05
			Base	93.999008	122,198.71	159.982702	207,977.51	85,778.80	0.05
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875000	15 Feb 2038		
		40,000.000	Local	104.813650	41,925.46	163.830156	65,532.06	23,606.60	0.02
			Base	104.813650	41,925.46	163.830156	65,532.06	23,606.60	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
		80,000.000	Local	98.909963	79,127.97	136.726055	109,380.84	30,252.87	0.03
			Base	98.909963	79,127.97	136.726055	109,380.84	30,252.87	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625000	15 Jul 2035		
		150,000.000	Local	110.492040	165,738.06	134.000203	201,000.30	35,262.24	0.05
			Base	110.492040	165,738.06	134.000203	201,000.30	35,262.24	0.05
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		440,000.000	Local	99.342407	437,106.59	133.533942	587,549.34	150,442.75	0.15
			Base	99.342407	437,106.59	133.533942	587,549.34	150,442.75	0.14
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		540,000.000	Local	115.342183	622,847.79	137.908279	744,704.71	121,856.92	0.18
			Base	115.342183	622,847.79	137.908279	744,704.71	121,856.92	0.18
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875					2.875000	15 Aug 2029		
		60,000.000	Local	100.195100	60,117.06	113.666263	68,199.76	8,082.70	0.02
			Base	100.195100	60,117.06	113.666263	68,199.76	8,082.70	0.02
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
		640,000.000	Local	100.587280	643,758.59	118.962220	761,358.21	117,599.62	0.19
			Base	100.587280	643,758.59	118.962220	761,358.21	117,599.62	0.19
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		800,000.000	Local	101.291870	810,334.96	129.468587	1,035,748.70	225,413.74	0.26
			Base	101.291870	810,334.96	129.468587	1,035,748.70	225,413.74	0.25
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
		60,000.000	Local	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

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913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006					3.006000	15 May 2050		
		Local	180,000.000	100.000000	180,000.00	106.129000	191,032.20	11,032.20	0.05
		Base		100.000000	180,000.00	106.129000	191,032.20	11,032.20	0.05
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
		Local	370,000.000	100.000000	370,000.00	112.476000	416,161.20	46,161.20	0.10
		Base		100.000000	370,000.00	112.476000	416,161.20	46,161.20	0.10
913366KD1	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/20 FIXED 3.706					3.706000	15 May 2120		
		Local	40,000.000	100.000000	40,000.00	106.785000	42,714.00	2,714.00	0.01
		Base		100.000000	40,000.00	106.785000	42,714.00	2,714.00	0.01
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767000	15 May 2115		
		Local	430,000.000	101.516591	436,521.34	140.347000	603,492.10	166,970.76	0.15
		Base		101.516591	436,521.34	140.347000	603,492.10	166,970.76	0.15
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
		Local	280,000.000	102.107579	285,901.22	143.527000	401,875.60	115,974.38	0.10
		Base		102.107579	285,901.22	143.527000	401,875.60	115,974.38	0.10
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131000	15 May 2045		
		Local	70,000.000	100.000000	70,000.00	121.065000	84,745.50	14,745.50	0.02
Original Face:		Base	70,000.000	100.000000	70,000.00	121.065000	84,745.50	14,745.50	0.02
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
		Local	300,000.000	95.573173	286,719.52	132.195468	396,586.40	109,866.88	0.10
		Base		95.573173	286,719.52	132.195468	396,586.40	109,866.88	0.10
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	120,000.000	88.120442	105,744.53	118.603106	142,323.73	36,579.20	0.04
		Base		88.120442	105,744.53	118.603106	142,323.73	36,579.20	0.04
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.550000	15 Sep 2043		
		Local	90,000.000	134.146278	120,731.65	160.736305	144,662.67	23,931.02	0.04
		Base		134.146278	120,731.65	160.736305	144,662.67	23,931.02	0.04
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
		Local	260,000.000	99.386931	258,406.02	124.793008	324,461.82	66,055.80	0.08
		Base		99.386931	258,406.02	124.793008	324,461.82	66,055.80	0.08

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92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522000	15 Sep 2048		
		Local	4,575,000.000	108.296109	4,954,546.97	130.408217	5,966,175.93	1,011,628.96	1.47
		Base		108.296109	4,954,546.97	130.408217	5,966,175.93	1,011,628.96	1.47
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672					4.672000	15 Mar 2055		
		Local	37,000.000	94.886162	35,107.88	134.377072	49,719.52	14,611.64	0.01
		Base		94.886162	35,107.88	134.377072	49,719.52	14,611.64	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		Local	530,000.000	88.480302	468,945.60	122.695128	650,284.18	181,338.58	0.16
		Base		88.480302	468,945.60	122.695128	650,284.18	181,338.58	0.16
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		Local	840,000.000	110.553063	928,645.73	135.519001	1,138,359.61	209,713.88	0.28
		Base		110.553063	928,645.73	135.519001	1,138,359.61	209,713.88	0.28
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	20,000.000	110.709350	22,141.87	145.674031	29,134.81	6,992.94	0.01
		Base		110.709350	22,141.87	145.674031	29,134.81	6,992.94	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	420,000.000	104.315543	438,125.28	121.005654	508,223.75	70,098.47	0.13
		Base		104.315543	438,125.28	121.005654	508,223.75	70,098.47	0.13
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	20,000.000	99.907300	19,981.46	100.976573	20,195.31	213.85	0.00
		Base		99.907300	19,981.46	100.976573	20,195.31	213.85	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	550,000.000	99.740638	548,573.51	100.760352	554,181.94	5,608.43	0.14
		Base		99.740638	548,573.51	100.760352	554,181.94	5,608.43	0.14
92343VFV1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3					3.000000	20 Nov 2060		
		Local	510,000.000	99.125316	505,539.11	101.004285	515,121.85	9,582.74	0.13
		Base		99.125316	505,539.11	101.004285	515,121.85	9,582.74	0.13
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875000	15 Nov 2038		
		Local	236,000.000	120.143814	283,539.40	185.415547	437,580.69	154,041.29	0.11
		Base		120.143814	283,539.40	185.415547	437,580.69	154,041.29	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		640,000.000	Local	108.279450	692,988.48	136.973816	876,632.42	183,643.94	0.22
			Base	108.279450	692,988.48	136.973816	876,632.42	183,643.94	0.22
92826CAK8	VISA INC SR UNSECURED 04/40 2.7					2.700000	15 Apr 2040		
		690,000.000	Local	102.548991	707,588.04	109.163150	753,225.74	45,637.70	0.19
			Base	102.548991	707,588.04	109.163150	753,225.74	45,637.70	0.19
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		250,000.000	Local	99.864840	249,662.10	106.951982	267,379.96	17,717.86	0.07
			Base	99.864840	249,662.10	106.951982	267,379.96	17,717.86	0.07
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
		160,000.000	Local	112.214100	179,542.56	144.172416	230,675.87	51,133.31	0.06
			Base	112.214100	179,542.56	144.172416	230,675.87	51,133.31	0.06
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.250000	30 May 2048		
		440,000.000	Local	99.523555	437,903.64	139.294906	612,897.59	174,993.95	0.15
			Base	99.523555	437,903.64	139.294906	612,897.59	174,993.95	0.15
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
		340,000.000	Local	101.932829	346,571.62	108.151039	367,713.53	21,141.91	0.09
			Base	101.932829	346,571.62	108.151039	367,713.53	21,141.91	0.09
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.000000	11 Apr 2043		
		320,000.000	Local	104.862419	335,559.74	128.475738	411,122.36	75,562.62	0.10
			Base	104.862419	335,559.74	128.475738	411,122.36	75,562.62	0.10
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.300000	22 Apr 2044		
		46,000.000	Local	100.082783	46,038.08	134.123666	61,696.89	15,658.81	0.02
			Base	100.082783	46,038.08	134.123666	61,696.89	15,658.81	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.050000	29 Jun 2048		
		990,000.000	Local	110.682094	1,095,752.73	135.704534	1,343,474.89	247,722.16	0.33
			Base	110.682094	1,095,752.73	135.704534	1,343,474.89	247,722.16	0.33
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
		340,000.000	Local	100.426500	341,450.10	133.270784	453,120.67	111,670.57	0.11
			Base	100.426500	341,450.10	133.270784	453,120.67	111,670.57	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
		180,000.000	Local	94.483861	170,070.95	144.673410	260,412.14	90,341.19	0.06
			Base	94.483861	170,070.95	144.673410	260,412.14	90,341.19	0.06
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
		100,000.000	Local	107.449700	107,449.70	130.391325	130,391.33	22,941.63	0.03
			Base	107.449700	107,449.70	130.391325	130,391.33	22,941.63	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
		638,000.000	Local	106.028433	676,461.40	141.729875	904,236.60	227,775.20	0.22
			Base	106.028433	676,461.40	141.729875	904,236.60	227,775.20	0.22
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
		220,000.000	Local	114.761709	252,475.76	138.950413	305,690.91	53,215.15	0.08
			Base	114.761709	252,475.76	138.950413	305,690.91	53,215.15	0.08
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
		280,000.000	Local	97.607646	273,301.41	128.271985	359,161.56	85,860.15	0.09
			Base	97.607646	273,301.41	128.271985	359,161.56	85,860.15	0.09
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
		640,000.000	Local	104.271097	667,335.02	125.183282	801,173.00	133,837.98	0.20
			Base	104.271097	667,335.02	125.183282	801,173.00	133,837.98	0.20
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		870,000.000	Local	110.812487	964,068.64	130.874084	1,138,604.53	174,535.89	0.28
			Base	110.812487	964,068.64	130.874084	1,138,604.53	174,535.89	0.28
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.462323	15 Sep 2048		
		100,000.000	Local	87.477430	87,477.43	53.903790	53,903.79	-33,573.64	0.01
Original Face:		100,000.000	Base	87.477430	87,477.43	53.903790	53,903.79	-33,573.64	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		460,000.000	Local	100.000000	460,000.00	122.255275	562,374.27	102,374.27	0.14
			Base	100.000000	460,000.00	122.255275	562,374.27	102,374.27	0.14
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		2,160,000.000	Local	119.654031	2,584,527.08	142.121709	3,069,828.91	485,301.83	0.76
			Base	119.654031	2,584,527.08	142.121709	3,069,828.91	485,301.83	0.76

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
		Local	640,000.000	101.201252	647,688.01	108.779904	696,191.39	48,503.38	0.17
		Base		101.201252	647,688.01	108.779904	696,191.39	48,503.38	0.17
958254AA2	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/21 5.375					5.375000	01 Jun 2021		
		Local	280,000.000	98.951829	277,065.12	100.500000	281,400.00	4,334.88	0.07
		Base		98.951829	277,065.12	100.500000	281,400.00	4,334.88	0.07
958254AB0	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/22 4					4.000000	01 Jul 2022		
		Local	40,000.000	86.271100	34,508.44	102.798000	41,119.20	6,610.76	0.01
		Base		86.271100	34,508.44	102.798000	41,119.20	6,610.76	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
		Local	650,000.000	96.065017	624,422.61	101.127000	657,325.50	32,902.89	0.16
		Base		96.065017	624,422.61	101.127000	657,325.50	32,902.89	0.16
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
		Local	0.000	0.000000	0.03	0.000000	0.00	-0.03	0.00
		Base		0.000000	0.03	0.000000	0.00	-0.03	0.00
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		Local	620,000.000	93.335821	578,682.09	99.096000	614,395.20	35,713.11	0.15
		Base		93.335821	578,682.09	99.096000	614,395.20	35,713.11	0.15
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
		Local	510,000.000	96.725735	493,301.25	98.159000	500,610.90	7,309.65	0.12
		Base		96.725735	493,301.25	98.159000	500,610.90	7,309.65	0.12
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 6.25					6.500000	01 Feb 2050		
		Local	840,000.000	100.164757	841,383.96	110.000000	924,000.00	82,616.04	0.23
		Base		100.164757	841,383.96	110.000000	924,000.00	82,616.04	0.23
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
		Local	180,000.000	100.000000	180,000.00	103.016000	185,428.80	5,428.80	0.05
		Base		100.000000	180,000.00	103.016000	185,428.80	5,428.80	0.05
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	1,040,000.000	120.397623	1,252,135.28	135.940283	1,413,778.94	161,643.66	0.35
		Base		120.397623	1,252,135.28	135.940283	1,413,778.94	161,643.66	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
		Local	70,000.000	114.366843	80,056.79	134.720093	94,304.07	14,247.28	0.02
		Base		114.366843	80,056.79	134.720093	94,304.07	14,247.28	0.02
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	310,000.000	128.192206	397,395.84	146.284117	453,480.76	56,084.92	0.11
		Base		128.192206	397,395.84	146.284117	453,480.76	56,084.92	0.11
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
		Local	580,000.000	105.911828	614,288.60	118.084714	684,891.34	70,602.74	0.17
		Base		105.911828	614,288.60	118.084714	684,891.34	70,602.74	0.17
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
		Local	120,000.000	99.874783	119,849.74	118.511953	142,214.34	22,364.60	0.04
		Base		99.874783	119,849.74	118.511953	142,214.34	22,364.60	0.03
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	40,000.000	51.018500	20,407.40	105.962000	42,384.80	21,977.40	0.01
		Base		51.018500	20,407.40	105.962000	42,384.80	21,977.40	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	190,000.000	100.000000	190,000.00	106.000000	201,400.00	11,400.00	0.05
		Base		100.000000	190,000.00	106.000000	201,400.00	11,400.00	0.05
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	370,000.000	124.195465	459,523.22	149.914751	554,684.58	95,161.36	0.14
		Base		124.195465	459,523.22	149.914751	554,684.58	95,161.36	0.14
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		
		Local	550,000.000	100.000000	550,000.00	108.375000	596,062.50	46,062.50	0.15
		Base		100.000000	550,000.00	108.375000	596,062.50	46,062.50	0.15
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
		Local	310,000.000	100.000000	310,000.00	102.125000	316,587.50	6,587.50	0.08
		Base		100.000000	310,000.00	102.125000	316,587.50	6,587.50	0.08
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
		Local	70,000.000	114.664657	80,265.26	137.458000	96,220.60	15,955.34	0.02
		Base		114.664657	80,265.26	137.458000	96,220.60	15,955.34	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
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
		Local	740,000.000	104.392732	772,506.22	126.720000	937,728.00	165,221.78	0.23
		Base		104.392732	772,506.22	126.720000	937,728.00	165,221.78	0.23
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
		Local	630,000.000	105.524529	664,804.53	122.638000	772,619.40	107,814.87	0.19
		Base		105.524529	664,804.53	122.638000	772,619.40	107,814.87	0.19
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		Local	1,210,000.000	100.656455	1,217,943.10	109.336691	1,322,973.96	105,030.86	0.33
		Base		100.656455	1,217,943.10	109.336691	1,322,973.96	105,030.86	0.33
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
		Local	860,000.000	102.735331	883,523.85	40.875000	351,525.00	-531,998.85	0.09
Original Face:		Base	860,000.000	102.735331	883,523.85	40.875000	351,525.00	-531,998.85	0.09
ACI0PG9W3	BARCLAYS PLC JR SUBORDINA REGS 12/49 VAR					7.875000	29 Dec 2049		
		Local	310,000.000	103.540845	320,976.62	104.750000	324,725.00	3,748.38	0.08
		Base		103.540845	320,976.62	104.750000	324,725.00	3,748.38	0.08
ACI0S3RH2	CREDIT SUISSE GROUP AG JR SUBORDINA REGS 12/99 VAR					7.125000	31 Dec 2099		
		Local	220,000.000	96.750550	212,851.21	105.625000	232,375.00	19,523.79	0.06
		Base		96.750550	212,851.21	105.625000	232,375.00	19,523.79	0.06
US DOLLAR Total									
		Local	329,812,952.560		345,573,162.79		395,422,090.79	49,848,928.00	97.72
Original Face:		Base	9,433,098.000		345,573,162.79		395,422,090.79	49,848,928.00	97.29
FIXED INCOME Total									
		Base	369,712,952.560		347,078,361.82		397,004,985.56	49,926,623.74	97.68
Original Face:			9,433,098.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		382,968,345.400	Base	356,377,593.80		406,293,217.59	49,915,623.79	99.96
Original Face:		9,433,098.000						

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

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 LONG									
US DOLLAR							Exchange Rate:	1.000000	
ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322						22 Mar 2021		
402.000	40,200,000.000	Local	69,621,375.00	70,054,557.43	173.187500	-433,182.43	-571,369.93	138,187.50	
		Base	69,621,375.00		173.187500	-433,182.43	-571,369.93	138,187.50	0.03
ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021		
2.000	200,000.000	Local	427,125.00	430,417.53	213.562500	-3,292.53	-4,792.53	1,500.00	
		Base	427,125.00		213.562500	-3,292.53	-4,792.53	1,500.00	0.00
ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021		
11.000	2,200,000.000	Local	2,430,742.18	2,428,151.84	110.488281	2,590.34	2,332.55	257.79	
		Base	2,430,742.18		110.488281	2,590.34	2,332.55	257.79	0.00
US DOLLAR Total									
415.000	42,600,000.000	Local	72,479,242.18	72,913,126.80		-433,884.62	-573,829.91	139,945.29	
		Base				-433,884.62	-573,829.91	139,945.29	0.03
FUTURES LONG Total									
415.000	42,600,000.000	Base				-433,884.62	-573,829.91	139,945.29	0.03

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Books Open

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

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

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT										
EURO CURRENCY								Exchange Rate:	0.818565	
GERMANY										
ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308							08 Mar 2021		
	-3.000	-300,000.000	Local	-532,920.00	-532,376.40	177.640000	-543.60	-543.60	0.00	
			Base	-651,041.76		217.013921	-664.09	-664.09	0.00	0.00
GERMANY Total										
	-3.000	-300,000.000	Local	-532,920.00	-532,376.40		-543.60	-543.60	0.00	
			Base				-664.09	-664.09	0.00	0.00
EURO CURRENCY Total										
	-3.000	-300,000.000	Local	-532,920.00	-532,376.40		-543.60	-543.60	0.00	
			Base				-664.09	-664.09	0.00	0.00
POUND STERLING								Exchange Rate:	0.731261	
ADI1P2PK8	LONG GILT FUTURE MAR21 IFLL 20210329							29 Mar 2021		
	-4.000	-400,000.000	Local	-542,160.00	-535,804.48	135.540000	-6,355.52	-5,195.52	-1,160.00	
			Base	-741,404.23		185.351058	-8,691.18	-7,104.88	-1,586.30	0.00
POUND STERLING Total										
	-4.000	-400,000.000	Local	-542,160.00	-535,804.48		-6,355.52	-5,195.52	-1,160.00	
			Base				-8,691.18	-7,104.88	-1,586.30	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322							22 Mar 2021		
	-88.000	-8,800,000.000	Local	-12,150,875.00	-12,141,113.23	138.078125	-9,761.77	-136.77	-9,625.00	
			Base	-12,150,875.00		138.078125	-9,761.77	-136.77	-9,625.00	0.00
ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331							31 Mar 2021		
	-102.000	-10,200,000.000	Local	-12,868,734.43	-12,838,276.72	126.164063	-30,457.71	-25,676.46	-4,781.25	
			Base	-12,868,734.43		126.164063	-30,457.71	-25,676.46	-4,781.25	0.00

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

Books Open

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

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
US DOLLAR Total									
-190.000	-19,000,000.000	Local	-25,019,609.43	-24,979,389.95		-40,219.48	-25,813.23	-14,406.25	
		Base				-40,219.48	-25,813.23	-14,406.25	0.00
FUTURES SHORT Total									
-197.000	-19,700,000.000	Base				-49,574.75	-33,582.20	-15,992.55	0.00

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Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

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											
		218.000	22,900,000.000	Base			-483,459.37		-607,412.11	123,952.74	0.04

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

Books Open