STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
ARGENTINE PESO								Exchange Rate:	84.083850
ARS	ARGENTINE PESO								
		102,433.420	Local	1.000000	102,433.42	1.000000	102,433.42	0.00	1.31
			Base	0.013756	1,409.05	0.011893	1,218.23	-190.82	0.00
ARGENTINE PESO Total									
		102,433.420	Local		102,433.42		102,433.42	0.00	1.31
			Base		1,409.05		1,218.23	-190.82	0.00
AUSTRALIAN DOLLAR								Exchange Rate:	1.297101
AUD	AUSTRALIAN DOLLAR								
		244,460.440	Local	1.000000	244,460.44	1.000000	244,460.44	0.00	99.18
			Base	0.685486	167,574.16	0.770950	188,466.77	20,892.61	0.03
AUSTRALIAN DOLLAR Total									
		244,460.440	Local		244,460.44		244,460.44	0.00	99.18
			Base		167,574.16		188,466.77	20,892.61	0.03
BRAZILIAN REAL								Exchange Rate:	5.194200
BRL	BRAZILIAN REAL								
		279,639.060	Local	1.000000	279,639.06	1.000000	279,639.06	0.00	0.49
			Base	0.177487	49,632.22	0.192522	53,836.79	4,204.57	0.01
BRAZILIAN REAL Total									
		279,639.060	Local		279,639.06		279,639.06	0.00	0.49
			Base		49,632.22		53,836.79	4,204.57	0.01
CANADIAN DOLLAR								Exchange Rate:	1.272900
CAD	CANADIAN DOLLAR								
		4,300,969.790	Local	1.000000	4,300,969.79	1.000000	4,300,969.79	0.00	100.00
			Base	0.775465	3,335,250.55	0.785608	3,378,874.84	43,624.29	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CANADIAN DOLLAR Total									
		4,300,969.790	Local		4,300,969.79		4,300,969.79	0.00	100.00
			Base		3,335,250.55		3,378,874.84	43,624.29	0.62
EURO CURRENCY								Exchange Rate:	0.818565
INTERNATIONAL									
EUR	EURO CURRENCY								
		218,269.590	Local	1.000000	218,269.59	1.000000	218,269.59	0.00	2.32
			Base	1.155621	252,236.92	1.221650	266,649.06	14,412.14	0.05
INTERNATIONAL Total									
		218,269.590	Local		218,269.59		218,269.59	0.00	2.32
			Base		252,236.92		266,649.06	14,412.14	0.05
EURO CURRENCY Total									
		218,269.590	Local		218,269.59		218,269.59	0.00	2.32
			Base		252,236.92		266,649.06	14,412.14	0.05
INDONESIAN RUPIAH								Exchange Rate:	14,050.000000
IDR	INDONESIAN RUPIAH								
		6,093,547,273.000	Local	1.000000	6,093,547,273.00	1.000000	6,093,547,273.00	0.00	4.34
			Base	0.000069	423,024.33	0.000071	433,704.43	10,680.10	0.08
INDONESIAN RUPIAH Total									
		6,093,547,273.000	Local		6,093,547,273.00		6,093,547,273.00	0.00	4.34
			Base		423,024.33		433,704.43	10,680.10	0.08
JAPANESE YEN								Exchange Rate:	103.255000
JPY	JAPANESE YEN								
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	0.009486	20,154.90	0.009685	20,578.24	423.34	0.00
JAPANESE YEN Total									
		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		20,154.90		20,578.24	423.34	0.00
MEXICAN PESO								Exchange Rate:	19.899500
MXN	MEXICAN PESO (NEW)								
		-22,376,075.280	Local	1.000000	-22,376,075.28	1.000000	-22,376,075.28	0.00	3.76
			Base	0.045131	-1,009,849.04	0.050253	-1,124,454.15	-114,605.11	0.21
MEXICAN PESO Total									
		-22,376,075.280	Local		-22,376,075.28		-22,376,075.28	0.00	3.76
			Base		-1,009,849.04		-1,124,454.15	-114,605.11	0.21
POUND STERLING								Exchange Rate:	0.731261
GBP	POUND STERLING								
		356,158.770	Local	1.000000	356,158.77	1.000000	356,158.77	0.00	28.99
			Base	1.284839	457,606.58	1.367501	487,047.40	29,440.82	0.09
POUND STERLING Total									
		356,158.770	Local		356,158.77		356,158.77	0.00	28.99
			Base		457,606.58		487,047.40	29,440.82	0.09
SWEDISH KRONA								Exchange Rate:	8.227600
SEK	SWEDISH KRONA								
		97,265.460	Local	1.000000	97,265.46	1.000000	97,265.46	0.00	100.00
			Base	0.104463	10,160.68	0.121542	11,821.85	1,661.17	0.00
SWEDISH KRONA Total									
		97,265.460	Local		97,265.46		97,265.46	0.00	100.00
			Base		10,160.68		11,821.85	1,661.17	0.00
TURKISH LIRA								Exchange Rate:	7.433000
TRY	TURKISH LIRA								
		79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	0.138496	11,010.42	0.134535	10,695.55	-314.87	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
TURKISH LIRA Total									
		79,500.000	Local		79,500.00		79,500.00	0.00	100.00
			Base		11,010.42		10,695.55	-314.87	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-2,084,570.140	Local	1.000000	-2,084,570.14	1.000000	-2,084,570.14	0.00	0.44
			Base	1.000000	-2,084,570.14	1.000000	-2,084,570.14	0.00	0.38
US DOLLAR Total									
		-2,084,570.140	Local		-2,084,570.14		-2,084,570.14	0.00	0.44
			Base		-2,084,570.14		-2,084,570.14	0.00	0.38
CASH Total									
		6,076,890,130.110	Base		1,633,640.63		1,643,868.87	10,228.24	1.47
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.019654	31 Dec 2030		
		7,455,039.100	Local	100.000000	7,455,039.10	100.000000	7,455,039.10	0.00	1.58
			Base	100.000000	7,455,039.10	100.000000	7,455,039.10	0.00	1.36
912828Z52	US TREASURY N/B 01/25 1.375					1.375000	31 Jan 2025		
		155,000.000	Local	99.967697	154,949.93	104.500000	161,975.00	7,025.07	0.03
			Base	99.967697	154,949.93	104.500000	161,975.00	7,025.07	0.03
US DOLLAR Total									
		7,610,039.100	Local		7,609,989.03		7,617,014.10	7,025.07	1.62
			Base		7,609,989.03		7,617,014.10	7,025.07	1.39
CASH EQUIVALENT Total									
		7,610,039.100	Base		7,609,989.03		7,617,014.10	7,025.07	1.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
EURO CURRENCY								Exchange Rate:	0.818565
UNITED KINGDOM									
977LXC902	SWAP CITIBANK COC EUR FORWARDS CASH COLLATERAL								
		Local	44,600.540	1.000000	44,600.54	1.000000	44,600.54	0.00	0.47
		Base		1.127975	50,308.29	1.221650	54,486.25	4,177.96	0.01
982QPG904	SWAP CITIBANK BOC EUR FORWARDS CASH COLLATERAL								
		Local	-33,171.780	1.000000	-33,171.78	1.000000	-33,171.78	0.00	0.35
		Base		1.164650	-38,633.53	1.221650	-40,524.31	-1,890.78	0.01
UNITED KINGDOM Total									
		Local	11,428.760		11,428.76		11,428.76	0.00	0.83
		Base			11,674.76		13,961.94	2,287.18	0.02
EURO CURRENCY Total									
		Local	11,428.760		11,428.76		11,428.76	0.00	0.83
		Base			11,674.76		13,961.94	2,287.18	0.02
POUND STERLING								Exchange Rate:	0.731261
924NFA906	SWAP COC CITIBANK GBP SWAP COC CITIBANK GBP								
		Local	60,000.000	1.000000	60,000.00	1.000000	60,000.00	0.00	4.88
		Base		1.231550	73,892.99	1.367501	82,050.05	8,157.06	0.01
POUND STERLING Total									
		Local	60,000.000		60,000.00		60,000.00	0.00	4.88
		Base			73,892.99		82,050.05	8,157.06	0.01
US DOLLAR								Exchange Rate:	1.000000
08579X101	BERRY CORP COMMON STOCK USD.001								
		Local	8,521.000	12.252206	104,401.05	3.680000	31,357.28	-73,043.77	0.01
		Base		12.252206	104,401.05	3.680000	31,357.28	-73,043.77	0.01
55336V308	MPLX LP PREFERRED STOCK 6.5								
			87,555.000	32.500000	2,845,537.50	32.529818	2,848,148.21	2,610.71	0.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Local						
			Base	32.500000	2,845,537.50	32.529818	2,848,148.21	2,610.71	0.52
674215207	OASIS PETROLEUM INC COMMON STOCK								
		12,200.000	Local	82.809516	1,010,276.10	37.060000	452,132.00	-558,144.10	0.10
			Base	82.809516	1,010,276.10	37.060000	452,132.00	-558,144.10	0.08
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		26,082.000	Local	8.810265	229,789.34	2.980000	77,724.36	-152,064.98	0.02
			Base	8.810265	229,789.34	2.980000	77,724.36	-152,064.98	0.01
US DOLLAR Total									
		134,358.000	Local		4,190,003.99		3,409,361.85	-780,642.14	0.72
			Base		4,190,003.99		3,409,361.85	-780,642.14	0.62
EQUITY Total									
		205,786.760	Base		4,275,571.74		3,505,373.84	-770,197.90	0.65
FIXED INCOME									
ARGENTINE PESO								Exchange Rate:	84.083850
ACI1JWNB3	BONCER BONDS 08/21 1					1.000000	05 Aug 2021		
		5,815,540.000	Local	97.810021	5,688,180.87	133.000000	7,734,668.20	2,046,487.33	98.69
Original Face:		5,815,540.000	Base	2.750219	159,940.08	1.581754	91,987.56	-67,952.52	0.02
ARGENTINE PESO Total									
		5,815,540.000	Local		5,688,180.87		7,734,668.20	2,046,487.33	98.69
Original Face:		5,815,540.000	Base		159,940.08		91,987.56	-67,952.52	0.02
BRAZILIAN REAL								Exchange Rate:	5.194200
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
		6,866,000.000	Local	104.438338	7,170,736.32	118.218931	8,116,911.80	946,175.48	14.31
			Base	25.456095	1,747,815.47	22.759796	1,562,687.57	-185,127.90	0.29
ACI0ZV4S3	NOTA DO TESOURO NACIONAL NOTES 01/29 10					10.000000	01 Jan 2029		
		1,500,000.000	Local	123.373917	1,850,608.76	120.223333	1,803,350.00	-47,258.76	3.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	30.709179	460,637.68	23.145688	347,185.32	-113,452.36	0.06
BRAZILIAN REAL Total									
		8,366,000.000	Local		9,021,345.08		9,920,261.80	898,916.72	17.49
			Base		2,208,453.15		1,909,872.89	-298,580.26	0.35
EURO CURRENCY								Exchange Rate:	0.818565
GERMANY									
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR					5.875000	31 Dec 2099		
		600,000.000	Local	94.130225	564,781.35	104.475000	626,850.00	62,068.65	6.65
			Base	108.235502	649,413.01	127.631892	765,791.35	116,378.34	0.14
GERMANY Total									
		600,000.000	Local		564,781.35		626,850.00	62,068.65	6.65
			Base		649,413.01		765,791.35	116,378.34	0.14
INTERNATIONAL									
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR					4.947000	31 Dec 2049		
		800,000.000	Local	100.000000	800,000.00	107.321000	858,568.00	58,568.00	9.11
			Base	115.540696	924,325.57	131.108709	1,048,869.67	124,544.10	0.19
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR					6.500000	29 Apr 2049		
		400,000.000	Local	101.080748	404,322.99	102.175000	408,700.00	4,377.01	4.34
			Base	115.465280	461,861.12	124.822097	499,288.39	37,427.27	0.09
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR					5.250000	29 Dec 2049		
		550,000.000	Local	100.964660	555,305.63	104.250000	573,375.00	18,069.37	6.08
			Base	116.669744	641,683.59	127.357021	700,463.62	58,780.03	0.13
ACI0XFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR					2.000000	07 Feb 2028		
		640,000.000	Local	99.423809	636,312.38	102.174800	653,918.72	17,606.34	6.94
			Base	109.076416	698,089.06	124.821853	798,859.86	100,770.80	0.15
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/49 VAR					4.625000	31 Dec 2049		
		1,000,000.000	Local	102.069112	1,020,691.12	109.000000	1,090,000.00	69,308.88	11.57
			Base	114.699963	1,146,999.63	133.159859	1,331,598.59	184,598.96	0.24
ACI1J42G7	CYRUSONE LP/CYRUSONE FIN COMPANY GUAR 01/27 1.45					1.450000	22 Jan 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	300,000.000	100.829847	302,489.54	101.114123	303,342.37	852.83	3.22
		Base		112.295510	336,886.53	123.526077	370,578.23	33,691.70	0.07
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875					4.875000	30 Jan 2032		
		Local	160,000.000	99.007719	158,412.35	102.588000	164,140.80	5,728.45	1.74
Original Face:		Base	160,000.000	117.740194	188,384.31	125.326639	200,522.62	12,138.31	0.04
INTERNATIONAL Total									
		Local	3,850,000.000		3,877,534.01		4,052,044.89	174,510.88	43.00
Original Face:		Base	160,000.000		4,398,229.81		4,950,180.98	551,951.17	0.90
UNITED KINGDOM									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						31 Jan 2027		
		Local	260,000.000	100.000000	260,000.00	98.515600	256,140.56	-3,859.44	2.72
		Base		110.329977	286,857.94	120.351591	312,914.14	26,056.20	0.06
UNITED KINGDOM Total									
		Local	260,000.000		260,000.00		256,140.56	-3,859.44	2.72
		Base			286,857.94		312,914.14	26,056.20	0.06
EURO CURRENCY Total									
		Local	4,710,000.000		4,702,315.36		4,935,035.45	232,720.09	52.37
Original Face:		Base	160,000.000		5,334,500.76		6,028,886.47	694,385.71	1.10
INDONESIAN RUPIAH								Exchange Rate:	14,050.000000
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7					7.000000	15 May 2027		
		Local	111,780,000,000.000	97.776294	109,294,341,623.37	107.631597	120,310,599,126.60	11,016,257,503.23	85.72
		Base		0.006879	7,689,108.20	0.007661	8,563,031.97	873,923.77	1.56
ACI014D27	INDONESIA GOVERNMENT BONDS 05/22 7					7.000000	15 May 2022		
		Local	1,000,000,000.000	100.989330	1,009,893,301.68	104.110000	1,041,100,000.00	31,206,698.32	0.74
		Base		0.007357	73,568.91	0.007410	74,099.64	530.73	0.01
ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375					8.375000	15 Mar 2034		
		Local	342,000,000.000	107.139671	366,417,676.50	116.461206	398,297,324.52	31,879,648.02	0.28
		Base		0.008240	28,181.24	0.008289	28,348.56	167.32	0.01
B4NPD2II4	INDONESIA GOVERNMENT BONDS 09/26 8.375					8.375000	15 Sep 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	10,940,000,000.000	107.447950	11,754,805,724.21	114.360626	12,511,052,484.40	756,246,760.19	8.91
		Base		0.008187	895,701.69	0.008140	890,466.37	-5,235.32	0.16
INDONESIAN RUPIAH Total									
		Local	124,062,000,000.000		122,425,458,325.76		134,261,048,935.52	11,835,590,609.76	95.66
		Base			8,686,560.04		9,555,946.54	869,386.50	1.75
POUND STERLING								Exchange Rate:	0.731261
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR					7.375000	29 Dec 2049		
		Local	200,000.000	100.521195	201,042.39	104.375000	208,750.00	7,707.61	16.99
		Base		153.585585	307,171.17	142.732896	285,465.79	-21,705.38	0.05
ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692					3.692000	05 Jun 2028		
		Local	402,000.000	103.251925	415,072.74	107.979000	434,075.58	19,002.84	35.34
		Base		134.860714	542,140.07	147.661369	593,598.70	51,458.63	0.11
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR					7.500000	08 Jul 2026		
		Local	140,000.000	105.351950	147,492.73	120.997479	169,396.47	21,903.74	13.79
		Base		162.713821	227,799.35	165.464149	231,649.81	3,850.46	0.04
POUND STERLING Total									
		Local	742,000.000		763,607.86		812,222.05	48,614.19	66.12
		Base			1,077,110.59		1,110,714.30	33,603.71	0.20
RUSSIAN RUBLE								Exchange Rate:	73.946250
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.050000	19 Jan 2028		
		Local	592,668,000.000	99.183310	587,827,737.73	108.020000	640,199,973.60	52,372,235.87	100.00
		Base		1.497830	8,877,157.83	1.460791	8,657,639.48	-219,518.35	1.58
RUSSIAN RUBLE Total									
		Local	592,668,000.000		587,827,737.73		640,199,973.60	52,372,235.87	100.00
		Base			8,877,157.83		8,657,639.48	-219,518.35	1.58
US DOLLAR								Exchange Rate:	1.000000
00130HCF0	AES CORP/THE SR UNSECURED 144A 01/31 2.45					2.450000	15 Jan 2031		

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	410,000.000	99.962234	409,845.16	101.348809	415,530.12	5,684.96	0.09
		Base		99.962234	409,845.16	101.348809	415,530.12	5,684.96	0.08
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
		Local	1,333,726.320	98.202118	1,309,747.50	99.250000	1,323,723.37	13,975.87	0.28
		Base		98.202118	1,309,747.50	99.250000	1,323,723.37	13,975.87	0.24
00186XAB9	API GROUP DE INC TERM LOAN B						01 Oct 2026		
		Local	673,200.000	100.000163	673,201.10	99.583300	670,394.78	-2,806.32	0.14
		Base		100.000163	673,201.10	99.583300	670,394.78	-2,806.32	0.12
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
		Local	890,000.000	100.817393	897,274.80	106.750000	950,075.00	52,800.20	0.20
		Base		100.817393	897,274.80	106.750000	950,075.00	52,800.20	0.17
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A					3.236880	15 Jul 2030		
		Local	250,000.000	92.197200	230,493.00	99.106200	247,765.50	17,272.50	0.05
Original Face:		Base	250,000.000	92.197200	230,493.00	99.106200	247,765.50	17,272.50	0.05
00215JAA7	AIR METHODS CORP SR UNSECURED 144A 05/25 8					8.000000	15 May 2025		
		Local	475,000.000	90.001851	427,508.79	84.500000	401,375.00	-26,133.79	0.09
		Base		90.001851	427,508.79	84.500000	401,375.00	-26,133.79	0.07
00215NAJ9	VERRA MOBILITY CORPORATION 2020 TERM LOAN B						28 Feb 2025		
		Local	218,704.100	100.844035	220,550.04	99.250000	217,063.82	-3,486.22	0.05
		Base		100.844035	220,550.04	99.250000	217,063.82	-3,486.22	0.04
00252GAD1	AAMES MORTGAGE INVESTMENT TRUS AMIT 2006 1 A4					0.708000	25 Apr 2036		
		Local	1,051,030.060	96.184204	1,010,924.90	100.183980	1,052,963.75	42,038.85	0.22
Original Face:		Base	1,991,000.000	96.184204	1,010,924.90	100.183980	1,052,963.75	42,038.85	0.19
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
		Local	640,000.000	109.691166	702,023.46	121.022466	774,543.78	72,520.32	0.16
		Base		109.691166	702,023.46	121.022466	774,543.78	72,520.32	0.14
00400YAJ0	ACADEMY LTD 2020 TERM LOAN						28 Oct 2027		
		Local	1,010,000.000	99.020133	1,000,103.34	99.750000	1,007,475.00	7,371.66	0.21
		Base		99.020133	1,000,103.34	99.750000	1,007,475.00	7,371.66	0.18
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	297,750.000	99.776205	297,083.65	97.975000	291,720.56	-5,363.09	0.06
		Base		99.776205	297,083.65	97.975000	291,720.56	-5,363.09	0.05
00489DAH4	ACPRODUCTS, INC. 2020 TERM LOAN B						18 Aug 2025		
		Local	404,875.000	95.375402	386,151.16	102.500000	414,996.88	28,845.72	0.09
		Base		95.375402	386,151.16	102.500000	414,996.88	28,845.72	0.08
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125					6.125000	01 Aug 2028		
		Local	370,000.000	100.000000	370,000.00	107.375000	397,287.50	27,287.50	0.08
		Base		100.000000	370,000.00	107.375000	397,287.50	27,287.50	0.07
00653VAC5	ADAPTHEALTH LLC SR UNSECURED 144A 08/29 4.625					4.625000	01 Aug 2029		
		Local	490,000.000	100.534327	492,618.20	102.750000	503,475.00	10,856.80	0.11
		Base		100.534327	492,618.20	102.750000	503,475.00	10,856.80	0.09
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					0.793000	25 Dec 2035		
		Local	500,000.000	98.037622	490,188.11	95.098050	475,490.25	-14,697.86	0.10
Original Face:		Base	500,000.000	98.037622	490,188.11	95.098050	475,490.25	-14,697.86	0.09
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
		Local	320,000.000	99.458853	318,268.33	108.422256	346,951.22	28,682.89	0.07
		Base		99.458853	318,268.33	108.422256	346,951.22	28,682.89	0.06
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
		Local	400,000.000	99.220615	396,882.46	104.826355	419,305.42	22,422.96	0.09
		Base		99.220615	396,882.46	104.826355	419,305.42	22,422.96	0.08
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5					7.500000	15 Aug 2022		
		Local	250,000.000	106.277244	265,693.11	109.000000	272,500.00	6,806.89	0.06
		Base		106.277244	265,693.11	109.000000	272,500.00	6,806.89	0.05
008911AZ2	AIR CANADA COMPANY GUAR 144A 04/21 7.75					7.750000	15 Apr 2021		
		Local	190,000.000	98.964279	188,032.13	100.500000	190,950.00	2,917.87	0.04
		Base		98.964279	188,032.13	100.500000	190,950.00	2,917.87	0.03
00912YAL6	AIR METHODS CORP TERM LOAN B						22 Apr 2024		
		Local	135,763.270	100.295669	136,164.68	96.083300	130,445.83	-5,718.85	0.03
		Base		100.295669	136,164.68	96.083300	130,445.83	-5,718.85	0.02
01021FAA7	AKUMIN INC SR SECURED 144A 11/25 7					7.000000	01 Nov 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	740,000.000	100.000000	740,000.00	105.000000	777,000.00	37,000.00	0.16
		Base		100.000000	740,000.00	105.000000	777,000.00	37,000.00	0.14
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.750000	30 Sep 2024		
		Local	200,000.000	100.175290	200,350.58	104.155000	208,310.00	7,959.42	0.04
		Base		100.175290	200,350.58	104.155000	208,310.00	7,959.42	0.04
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
		Local	200,000.000	98.572090	197,144.18	109.250000	218,500.00	21,355.82	0.05
		Base		98.572090	197,144.18	109.250000	218,500.00	21,355.82	0.04
01771JAE3	ALLEN MEDIA LLC 2020 TERM LOAN B						10 Feb 2027		
		Local	1,093,374.720	98.396007	1,075,837.07	99.541700	1,088,363.78	12,526.71	0.23
		Base		98.396007	1,075,837.07	99.541700	1,088,363.78	12,526.71	0.20
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
		Local	620,000.000	99.093892	614,382.13	103.750000	643,250.00	28,867.87	0.14
		Base		99.093892	614,382.13	103.750000	643,250.00	28,867.87	0.12
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B						08 Oct 2027		
		Local	1,400,000.000	99.268945	1,389,765.23	99.895800	1,398,541.20	8,775.97	0.30
		Base		99.268945	1,389,765.23	99.895800	1,398,541.20	8,775.97	0.26
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
		Local	750,000.000	102.438835	768,291.26	106.630000	799,725.00	31,433.74	0.17
		Base		102.438835	768,291.26	106.630000	799,725.00	31,433.74	0.15
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
		Local	1,292,859.920	99.647673	1,288,304.82	99.500000	1,286,395.62	-1,909.20	0.27
		Base		99.647673	1,288,304.82	99.500000	1,286,395.62	-1,909.20	0.23
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
		Local	720,000.000	111.293467	801,312.96	112.250000	808,200.00	6,887.04	0.17
		Base		111.293467	801,312.96	112.250000	808,200.00	6,887.04	0.15
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	620,000.000	135.172415	838,068.97	140.095891	868,594.52	30,525.55	0.18
		Base		135.172415	838,068.97	140.095891	868,594.52	30,525.55	0.16
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		574,633.990	Local	98.179175	564,170.91	98.343800	565,116.90	945.99	0.12
			Base	98.179175	564,170.91	98.343800	565,116.90	945.99	0.10
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5					8.500000	01 Sep 2026		
		1,598,248.000	Local	86.049705	1,375,287.69	112.500000	1,798,029.00	422,741.31	0.38
			Base	86.049705	1,375,287.69	112.500000	1,798,029.00	422,741.31	0.33
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		
		850,000.000	Local	97.618634	829,758.39	101.962050	866,677.43	36,919.04	0.18
Original Face:		850,000.000	Base	97.618634	829,758.39	101.962050	866,677.43	36,919.04	0.16
03078CAC8	AMERILIFE HOLDINGS LLC 2020 TERM LOAN						18 Mar 2027		
		129,368.000	Local	99.797995	129,106.67	97.750000	126,457.22	-2,649.45	0.03
			Base	99.797995	129,106.67	97.750000	126,457.22	-2,649.45	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		120,000.000	Local	114.527208	137,432.65	142.187311	170,624.77	33,192.12	0.04
			Base	114.527208	137,432.65	142.187311	170,624.77	33,192.12	0.03
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
		90,000.000	Local	99.649678	89,684.71	153.938209	138,544.39	48,859.68	0.03
			Base	99.649678	89,684.71	153.938209	138,544.39	48,859.68	0.03
03762UAB1	APOLLO CMMRL REAL EST FI SR UNSECURED 08/22 4.75					4.750000	23 Aug 2022		
		2,010,000.000	Local	94.535899	1,900,171.56	95.259242	1,914,710.76	14,539.20	0.41
			Base	94.535899	1,900,171.56	95.259242	1,914,710.76	14,539.20	0.35
03765VAJ9	PRIME SECURITY SVCS BRWR LLC 2019 TERM LOAN B1						23 Sep 2026		
		1,021,351.870	Local	99.009876	1,011,239.22	100.100000	1,022,373.22	11,134.00	0.22
			Base	99.009876	1,011,239.22	100.100000	1,022,373.22	11,134.00	0.19
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
		85,785.000	Local	95.660931	82,062.73	98.632000	84,611.46	2,548.73	0.02
Original Face:		86,000.000	Base	95.660931	82,062.73	98.632000	84,611.46	2,548.73	0.02
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
		412,631.590	Local	100.489146	414,649.96	99.625000	411,084.22	-3,565.74	0.09
			Base	100.489146	414,649.96	99.625000	411,084.22	-3,565.74	0.08
03835EAE4	APPLOVIN CORPORATION 2020 INCREMENTAL TERM LOAN B						15 Aug 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	208,425.000	98.737536	205,793.71	99.687500	207,773.67	1,979.96	0.04
		Base		98.737536	205,793.71	99.687500	207,773.67	1,979.96	0.04
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
		Local	410,000.000	100.000000	410,000.00	114.802000	470,688.20	60,688.20	0.10
		Base		100.000000	410,000.00	114.802000	470,688.20	60,688.20	0.09
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
		Local	165,185.750	100.509517	166,027.40	98.575000	162,831.85	-3,195.55	0.03
		Base		100.509517	166,027.40	98.575000	162,831.85	-3,195.55	0.03
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
		Local	10,000.000	102.087900	10,208.79	107.914812	10,791.48	582.69	0.00
		Base		102.087900	10,208.79	107.914812	10,791.48	582.69	0.00
03967YAB6	GANNETT HOLDINGS LLC FIXED TERM LOAN						19 Nov 2024		
		Local	424,953.180	95.868608	407,396.70	95.000000	403,705.52	-3,691.18	0.09
		Base		95.868608	407,396.70	95.000000	403,705.52	-3,691.18	0.07
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					1.008000	25 Jan 2034		
		Local	293,836.280	87.966857	258,478.54	96.120320	282,436.37	23,957.83	0.06
Original Face:		Base	22,150,000.000	87.966857	258,478.54	96.120320	282,436.37	23,957.83	0.05
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.125000	09 Jul 2030		
		Local	591,700.000	53.126191	314,347.67	40.500000	239,638.50	-74,709.17	0.05
Original Face:		Base	591,700.000	53.126191	314,347.67	40.500000	239,638.50	-74,709.17	0.04
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	25,400.000	56.271142	14,292.87	43.376000	11,017.50	-3,275.37	0.00
Original Face:		Base	25,400.000	56.271142	14,292.87	43.376000	11,017.50	-3,275.37	0.00
04016DAG0	ARES CLO LTD ARES 2016 41A D 144A					4.436880	15 Jan 2029		
		Local	250,000.000	97.885696	244,714.24	100.025100	250,062.75	5,348.51	0.05
Original Face:		Base	250,000.000	97.885696	244,714.24	100.025100	250,062.75	5,348.51	0.05
04016NAF0	ARES CLO LTD ARES 2017 44A C 144A					3.686880	15 Oct 2029		
		Local	300,000.000	95.137880	285,413.64	98.246900	294,740.70	9,327.06	0.06
Original Face:		Base	300,000.000	95.137880	285,413.64	98.246900	294,740.70	9,327.06	0.05
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125					7.125000	15 Mar 2023		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
		Local	190,124.650	100.267183	190,632.63	98.875000	187,985.75	-2,646.88	0.04
		Base		100.267183	190,632.63	98.875000	187,985.75	-2,646.88	0.03
04044PAH7	ARISTOCRAT LEISURE LIMITED 2020 INCREMENTAL TERM LOAN B						19 Oct 2024		
		Local	139,000.760	99.015581	137,632.41	100.500000	139,695.76	2,063.35	0.03
		Base		99.015581	137,632.41	100.500000	139,695.76	2,063.35	0.03
04649VAT7	ASURION LLC TERM LOAN B 4						04 Aug 2022		
		Local	796,934.310	99.039675	789,281.15	99.785700	795,226.48	5,945.33	0.17
		Base		99.039675	789,281.15	99.785700	795,226.48	5,945.33	0.15
04649VAU4	ASURION LLC SECOND LIEN						04 Aug 2025		
		Local	394,545.450	101.555235	400,681.56	100.562500	396,764.77	-3,916.79	0.08
		Base		101.555235	400,681.56	100.562500	396,764.77	-3,916.79	0.07
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
		Local	335,516.880	98.870379	331,726.81	99.484400	333,786.95	2,060.14	0.07
		Base		98.870379	331,726.81	99.484400	333,786.95	2,060.14	0.06
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
		Local	666,331.680	99.648475	663,989.36	99.156200	660,709.17	-3,280.19	0.14
		Base		99.648475	663,989.36	99.156200	660,709.17	-3,280.19	0.12
04685YAK5	ATHENAHEALTH INC TERM LOAN B						11 Feb 2026		
		Local	1,294,310.150	98.767012	1,278,351.46	99.791700	1,291,614.10	13,262.64	0.27
		Base		98.767012	1,278,351.46	99.791700	1,291,614.10	13,262.64	0.24
05367AAJ2	AVIATION CAPITAL GROUP SR UNSECURED 144A 01/22 2.875					2.875000	20 Jan 2022		
		Local	310,000.000	88.087977	273,072.73	101.257035	313,896.81	40,824.08	0.07
		Base		88.087977	273,072.73	101.257035	313,896.81	40,824.08	0.06
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5					5.500000	15 Dec 2024		
		Local	430,000.000	99.131765	426,266.59	110.706754	476,039.04	49,772.45	0.10
		Base		99.131765	426,266.59	110.706754	476,039.04	49,772.45	0.09
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A					3.150000	20 Mar 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	500,000.000	99.995202	499,976.01	99.612860	498,064.30	-1,911.71	0.11
	Original Face:	Base	500,000.000	99.995202	499,976.01	99.612860	498,064.30	-1,911.71	0.09
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A					4.250000	20 Feb 2027		
		Local	370,000.000	99.998965	369,996.17	102.555110	379,453.91	9,457.74	0.08
	Original Face:	Base	370,000.000	99.998965	369,996.17	102.555110	379,453.91	9,457.74	0.07
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125					5.125000	01 Oct 2023		
		Local	220,000.000	98.800200	217,360.44	106.978185	235,352.01	17,991.57	0.05
		Base		98.800200	217,360.44	106.978185	235,352.01	17,991.57	0.04
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25					4.250000	15 Apr 2026		
		Local	390,000.000	99.975446	389,904.24	107.736856	420,173.74	30,269.50	0.09
		Base		99.975446	389,904.24	107.736856	420,173.74	30,269.50	0.08
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
		Local	710,000.000	102.897152	730,569.78	112.290040	797,259.28	66,689.50	0.17
	Original Face:	Base	710,000.000	102.897152	730,569.78	112.290040	797,259.28	66,689.50	0.15
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A					3.275000	05 Jun 2036		
		Local	880,000.000	103.360564	909,572.96	99.078830	871,893.70	-37,679.26	0.19
	Original Face:	Base	880,000.000	103.360564	909,572.96	99.078830	871,893.70	-37,679.26	0.16
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A					4.075460	09 Dec 2041		
		Local	1,250,000.000	97.036158	1,212,951.97	100.994850	1,262,435.63	49,483.66	0.27
	Original Face:	Base	1,250,000.000	97.036158	1,212,951.97	100.994850	1,262,435.63	49,483.66	0.23
05608BAQ3	BX TRUST BX 2019 IMC F 144A					3.059000	15 Apr 2034		
		Local	1,370,000.000	100.000000	1,370,000.00	88.966380	1,218,839.41	-151,160.59	0.26
	Original Face:	Base	1,370,000.000	100.000000	1,370,000.00	88.966380	1,218,839.41	-151,160.59	0.22
058498AW6	BALL CORP COMPANY GUAR 08/30 2.875					2.875000	15 Aug 2030		
		Local	690,000.000	100.000000	690,000.00	99.750000	688,275.00	-1,725.00	0.15
		Base		100.000000	690,000.00	99.750000	688,275.00	-1,725.00	0.13
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR					7.625000	31 Dec 2099		
		Local	470,000.000	94.901519	446,037.14	113.251000	532,279.70	86,242.56	0.11
		Base		94.901519	446,037.14	113.251000	532,279.70	86,242.56	0.10
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.750000	31 Dec 2099		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	200,000.000	100.000000	200,000.00	107.500000	215,000.00	15,000.00	0.05
		Base		100.000000	200,000.00	107.500000	215,000.00	15,000.00	0.04
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
		Local	580,000.000	100.000000	580,000.00	111.500000	646,700.00	66,700.00	0.14
		Base		100.000000	580,000.00	111.500000	646,700.00	66,700.00	0.12
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
		Local	227,539.920	99.073552	225,431.88	100.140600	227,859.84	2,427.96	0.05
		Base		99.073552	225,431.88	100.140600	227,859.84	2,427.96	0.04
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625					10.625000	15 Jul 2027		
		Local	840,000.000	102.368319	859,893.88	110.500000	928,200.00	68,306.12	0.20
		Base		102.368319	859,893.88	110.500000	928,200.00	68,306.12	0.17
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					0.788000	25 Dec 2034		
		Local	287,294.290	95.950400	275,660.02	98.953820	284,288.67	8,628.65	0.06
Original Face:		Base	10,280,000.000	95.950400	275,660.02	98.953820	284,288.67	8,628.65	0.05
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
		Local	40,000.000	108.691775	43,476.71	123.512501	49,405.00	5,928.29	0.01
		Base		108.691775	43,476.71	123.512501	49,405.00	5,928.29	0.01
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.046893	15 May 2052		
		Local	8,592,344.330	6.486335	557,328.26	6.734210	578,626.51	21,298.25	0.12
Original Face:		Base	8,620,000.000	6.486335	557,328.26	6.734210	578,626.51	21,298.25	0.11
08579JBD3	BERRY GLOBAL INC TERM LOAN W						01 Oct 2022		
		Local	188,044.970	99.907772	187,871.54	99.831700	187,728.49	-143.05	0.04
		Base		99.907772	187,871.54	99.831700	187,728.49	-143.05	0.03
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
		Local	1,700,000.000	88.731194	1,508,430.30	85.000000	1,445,000.00	-63,430.30	0.31
		Base		88.731194	1,508,430.30	85.000000	1,445,000.00	-63,430.30	0.26
09071FAK7	HC GROUP HOLDINGS II INC TERM LOAN B						06 Aug 2026		
		Local	762,300.000	99.148968	755,812.58	99.791700	760,712.13	4,899.55	0.16
		Base		99.148968	755,812.58	99.791700	760,712.13	4,899.55	0.14
092174AA9	BLACK KNIGHT INFOSERV LL COMPANY GUAR 144A 09/28 3.625					3.625000	01 Sep 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	490,000.000	100.000000	490,000.00	102.375000	501,637.50	11,637.50	0.11
		Base		100.000000	490,000.00	102.375000	501,637.50	11,637.50	0.09
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375					4.375000	05 May 2022		
		Local	1,880,000.000	96.444023	1,813,147.63	99.810000	1,876,428.00	63,280.37	0.40
		Base		96.444023	1,813,147.63	99.810000	1,876,428.00	63,280.37	0.34
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75					4.750000	15 Mar 2023		
		Local	400,000.000	95.773373	383,093.49	99.549876	398,199.50	15,106.01	0.08
		Base		95.773373	383,093.49	99.549876	398,199.50	15,106.01	0.07
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125					6.125000	15 Nov 2022		
		Local	0.000	0.000000	40.50	0.000000	0.00	-40.50	0.00
		Base		0.000000	40.50	0.000000	0.00	-40.50	0.00
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625					7.625000	15 Dec 2025		
		Local	830,000.000	102.580478	851,417.97	106.500000	883,950.00	32,532.03	0.19
		Base		102.580478	851,417.97	106.500000	883,950.00	32,532.03	0.16
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A					1.273750	20 Nov 2028		
		Local	280,000.000	99.876429	279,654.00	99.950200	279,860.56	206.56	0.06
Original Face:		Base	280,000.000	99.876429	279,654.00	99.950200	279,860.56	206.56	0.05
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A					2.267750	18 Jul 2027		
		Local	700,000.000	99.799513	698,596.59	98.103900	686,727.30	-11,869.29	0.15
Original Face:		Base	700,000.000	99.799513	698,596.59	98.103900	686,727.30	-11,869.29	0.13
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
		Local	980,000.000	103.408561	1,013,403.90	141.859391	1,390,222.03	376,818.13	0.30
		Base		103.408561	1,013,403.90	141.859391	1,390,222.03	376,818.13	0.25
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		Local	500,000.000	109.402394	547,011.97	121.025146	605,125.73	58,113.76	0.13
		Base		109.402394	547,011.97	121.025146	605,125.73	58,113.76	0.11
09702EBS9	BOEING COMPANY THE TERM LOAN						07 Feb 2022		
		Local	2,030,000.000	97.267785	1,974,536.03	98.625000	2,002,087.50	27,551.47	0.42
		Base		97.267785	1,974,536.03	98.625000	2,002,087.50	27,551.47	0.37
103304BS9	BOYD GAMING CORP COMPANY GUAR 144A 06/25 8.625					8.625000	01 Jun 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	290,000.000	108.003528	313,210.23	111.219000	322,535.10	9,324.87	0.07
		Base		108.003528	313,210.23	111.219000	322,535.10	9,324.87	0.06
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
		Local	740,136.910	97.187812	719,322.87	99.071400	733,264.00	13,941.13	0.16
		Base		97.187812	719,322.87	99.071400	733,264.00	13,941.13	0.13
103557AA2	BOYNE USA INC SECURED 144A 05/25 7.25					7.250000	01 May 2025		
		Local	840,000.000	103.063989	865,737.51	104.875000	880,950.00	15,212.49	0.19
		Base		103.063989	865,737.51	104.875000	880,950.00	15,212.49	0.16
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
		Local	570,000.000	95.988544	547,134.70	105.270000	600,039.00	52,904.30	0.13
		Base		95.988544	547,134.70	105.270000	600,039.00	52,904.30	0.11
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
		Local	1,460,000.000	88.137221	1,286,803.42	111.000000	1,620,600.00	333,796.58	0.34
		Base		88.137221	1,286,803.42	111.000000	1,620,600.00	333,796.58	0.30
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
		Local	340,000.000	103.656697	352,432.77	115.776221	393,639.15	41,206.38	0.08
		Base		103.656697	352,432.77	115.776221	393,639.15	41,206.38	0.07
11284EAL7	BROOKFIELD WEC HOLDINGS INC 2020 TERM LOAN						01 Aug 2025		
		Local	918,137.550	100.161026	919,615.99	99.660700	915,022.31	-4,593.68	0.19
		Base		100.161026	919,615.99	99.660700	915,022.31	-4,593.68	0.17
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A					1.052500	16 Feb 2037		
		Local	1,070,000.000	100.000000	1,070,000.00	99.319160	1,062,715.01	-7,284.99	0.23
Original Face:		Base	1,070,000.000	100.000000	1,070,000.00	99.319160	1,062,715.01	-7,284.99	0.19
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
		Local	1,380,000.000	103.496659	1,428,253.89	105.750000	1,459,350.00	31,096.11	0.31
		Base		103.496659	1,428,253.89	105.750000	1,459,350.00	31,096.11	0.27
1248EPCJ0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/32 4.5					4.500000	01 May 2032		
		Local	710,000.000	102.014755	724,304.76	106.772000	758,081.20	33,776.44	0.16
		Base		102.014755	724,304.76	106.772000	758,081.20	33,776.44	0.14
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	500,000.000	100.000000	500,000.00	105.386000	526,930.00	26,930.00	0.11
		Base		100.000000	500,000.00	105.386000	526,930.00	26,930.00	0.10
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
		Local	110,364.580	100.300133	110,695.82	97.312500	107,398.53	-3,297.29	0.02
		Base		100.300133	110,695.82	97.312500	107,398.53	-3,297.29	0.02
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25					5.250000	15 May 2029		
		Local	400,000.000	100.000000	400,000.00	110.792000	443,168.00	43,168.00	0.09
		Base		100.000000	400,000.00	110.792000	443,168.00	43,168.00	0.08
12513GBE8	CDW LLC/CDW FINANCE COMPANY GUAR 05/25 4.125					4.125000	01 May 2025		
		Local	420,000.000	100.191912	420,806.03	104.618000	439,395.60	18,589.57	0.09
		Base		100.191912	420,806.03	104.618000	439,395.60	18,589.57	0.08
12513GBF5	CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25					3.250000	15 Feb 2029		
		Local	460,000.000	100.000000	460,000.00	101.970000	469,062.00	9,062.00	0.10
		Base		100.000000	460,000.00	101.970000	469,062.00	9,062.00	0.09
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B						30 Aug 2026		
		Local	566.620	-34.109280	-193.27	64.166700	363.58	556.85	0.00
		Base		-34.109280	-193.27	64.166700	363.58	556.85	0.00
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	300,000.000	126.111447	378,334.34	130.283906	390,851.72	12,517.38	0.08
		Base		126.111447	378,334.34	130.283906	390,851.72	12,517.38	0.07
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
		Local	60,000.000	109.785617	65,871.37	112.524964	67,514.98	1,643.61	0.01
		Base		109.785617	65,871.37	112.524964	67,514.98	1,643.61	0.01
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.445860	10 Dec 2047		
		Local	280,000.000	98.102304	274,686.45	97.488950	272,969.06	-1,717.39	0.06
Original Face:		Base	280,000.000	98.102304	274,686.45	97.488950	272,969.06	-1,717.39	0.05
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.700000	01 May 2034		
		Local	890,000.000	101.081230	899,622.95	118.934250	1,058,514.83	158,891.88	0.22
		Base		101.081230	899,622.95	118.934250	1,058,514.83	158,891.88	0.19
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,160,000.000	100.242919	1,162,817.86	112.905000	1,309,698.00	146,880.14	0.28
		Base		100.242919	1,162,817.86	112.905000	1,309,698.00	146,880.14	0.24
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.562897	15 Nov 2048		
		Local	1,000,000.000	99.974946	999,749.46	102.619990	1,026,199.90	26,450.44	0.22
Original Face:		Base	1,000,000.000	99.974946	999,749.46	102.619990	1,026,199.90	26,450.44	0.19
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A					3.250000	15 Dec 2035		
		Local	1,160,000.000	100.000000	1,160,000.00	100.379710	1,164,404.64	4,404.64	0.25
Original Face:		Base	1,160,000.000	100.000000	1,160,000.00	100.379710	1,164,404.64	4,404.64	0.21
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A					5.250000	15 Dec 2035		
		Local	1,380,000.000	100.000000	1,380,000.00	100.193890	1,382,675.68	2,675.68	0.29
Original Face:		Base	1,380,000.000	100.000000	1,380,000.00	100.193890	1,382,675.68	2,675.68	0.25
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A					1.958630	15 Aug 2035		
		Local	1,104,000.000	100.314100	1,107,467.66	96.646360	1,066,975.81	-40,491.85	0.23
Original Face:		Base	1,380,000.000	100.314100	1,107,467.66	96.646360	1,066,975.81	-40,491.85	0.19
12654TAA8	CNX MIDSTREAM PTR/CNX SR UNSECURED 144A 03/26 6.5					6.500000	15 Mar 2026		
		Local	430,000.000	96.251307	413,880.62	101.750000	437,525.00	23,644.38	0.09
		Base		96.251307	413,880.62	101.750000	437,525.00	23,644.38	0.08
12655UAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 4R 1A1 144A					3.152750	25 Jun 2047		
		Local	788,805.840	100.000000	788,805.84	100.833600	795,381.33	6,575.49	0.17
Original Face:		Base	880,000.000	100.000000	788,805.84	100.833600	795,381.33	6,575.49	0.15
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN						08 Nov 2027		
		Local	890,000.000	99.508328	885,624.12	99.910700	889,205.23	3,581.11	0.19
		Base		99.508328	885,624.12	99.910700	889,205.23	3,581.11	0.16
12658HAC6	CP ATLAS BUYER INC 2020 TERM LOAN B1						23 Nov 2027		
		Local	375,000.000	99.010584	371,289.69	100.031200	375,117.00	3,827.31	0.08
		Base		99.010584	371,289.69	100.031200	375,117.00	3,827.31	0.07
12658HAD4	CP ATLAS BUYER INC 2020 DELAYED DRAW TERM LOAN B2						23 Nov 2027		
		Local	125,000.000	99.010584	123,763.23	100.031200	125,039.00	1,275.77	0.03
		Base		99.010584	123,763.23	100.031200	125,039.00	1,275.77	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	40,000.000	101.986700	40,794.68	134.636137	53,854.45	13,059.77	0.01
		Base		101.986700	40,794.68	134.636137	53,854.45	13,059.77	0.01
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	300,000.000	134.804110	404,412.33	135.527846	406,583.54	2,171.21	0.09
		Base		134.804110	404,412.33	135.527846	406,583.54	2,171.21	0.07
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					0.278630	15 Apr 2037		
		Local	107,819.220	90.359437	97,424.84	95.492360	102,959.12	5,534.28	0.02
Original Face:		Base	2,630,000.000	90.359437	97,424.84	95.492360	102,959.12	5,534.28	0.02
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
		Local	1,397,716.950	94.946319	1,327,080.79	98.750000	1,380,245.49	53,164.70	0.29
		Base		94.946319	1,327,080.79	98.750000	1,380,245.49	53,164.70	0.25
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
		Local	1,070,271.800	94.242584	1,008,651.80	97.944400	1,048,271.29	39,619.49	0.22
		Base		94.242584	1,008,651.80	97.944400	1,048,271.29	39,619.49	0.19
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
		Local	708,225.000	97.235301	688,644.71	100.012500	708,313.53	19,668.82	0.15
		Base		97.235301	688,644.71	100.012500	708,313.53	19,668.82	0.13
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
		Local	100,000.000	97.188930	97,188.93	101.156000	101,156.00	3,967.07	0.02
		Base		97.188930	97,188.93	101.156000	101,156.00	3,967.07	0.02
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
		Local	750,750.000	98.525646	739,681.29	98.500000	739,488.75	-192.54	0.16
		Base		98.525646	739,681.29	98.500000	739,488.75	-192.54	0.14
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A					1.271000	15 May 2031		
		Local	660,375.830	99.210341	655,161.11	99.325100	655,918.95	757.84	0.14
Original Face:		Base	670,000.000	99.210341	655,161.11	99.325100	655,918.95	757.84	0.12
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A					1.836880	15 Oct 2031		
		Local	400,000.000	99.414855	397,659.42	99.593500	398,374.00	714.58	0.08
Original Face:		Base	400,000.000	99.414855	397,659.42	99.593500	398,374.00	714.58	0.07
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875					9.875000	01 Aug 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	330,000.000	117.516767	387,805.33	115.000000	379,500.00	-8,305.33	0.08
		Base		117.516767	387,805.33	115.000000	379,500.00	-8,305.33	0.07
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B						29 Jan 2027		
		Local	298,125.000	100.000000	298,125.00	97.800000	291,566.25	-6,558.75	0.06
		Base		100.000000	298,125.00	97.800000	291,566.25	-6,558.75	0.05
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					1.918380	20 Apr 2029		
		Local	950,000.000	99.958169	949,602.61	100.003400	950,032.30	429.69	0.20
Original Face:		Base	950,000.000	99.958169	949,602.61	100.003400	950,032.30	429.69	0.17
15135BAM3	CENTENE CORP SR UNSECURED 144A 08/26 5.375					5.375000	15 Aug 2026		
		Local	420,000.000	104.967383	440,863.01	105.625000	443,625.00	2,761.99	0.09
		Base		104.967383	440,863.01	105.625000	443,625.00	2,761.99	0.08
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
		Local	120,000.000	100.000000	120,000.00	105.209000	126,250.80	6,250.80	0.03
		Base		100.000000	120,000.00	105.209000	126,250.80	6,250.80	0.02
15135UAS8	CENOVUS ENERGY INC SR UNSECURED 07/25 5.375					5.375000	15 Jul 2025		
		Local	480,000.000	100.000000	480,000.00	112.745004	541,176.02	61,176.02	0.11
		Base		100.000000	480,000.00	112.745004	541,176.02	61,176.02	0.10
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375000	01 Jun 2026		
		Local	300,000.000	101.846827	305,540.48	105.471000	316,413.00	10,872.52	0.07
		Base		101.846827	305,540.48	105.471000	316,413.00	10,872.52	0.06
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
		Local	611,896.530	98.455139	602,443.58	99.458300	608,581.89	6,138.31	0.13
		Base		98.455139	602,443.58	99.458300	608,581.89	6,138.31	0.11
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
		Local	50,000.000	98.939940	49,469.97	124.894231	62,447.12	12,977.15	0.01
		Base		98.939940	49,469.97	124.894231	62,447.12	12,977.15	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	290,000.000	108.193707	313,761.75	130.844300	379,448.47	65,686.72	0.08
		Base		108.193707	313,761.75	130.844300	379,448.47	65,686.72	0.07
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	700,000.000	124.860600	874,024.20	122.051423	854,359.96	-19,664.24	0.18
		Base		124.860600	874,024.20	122.051423	854,359.96	-19,664.24	0.16
16411QAG6	CHENIERE ENERGY PARTNERS COMPANY GUAR 10/29 4.5					4.500000	01 Oct 2029		
		Local	500,000.000	101.042944	505,214.72	105.778000	528,890.00	23,675.28	0.11
		Base		101.042944	505,214.72	105.778000	528,890.00	23,675.28	0.10
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.250000	15 Mar 2045		
		Local	1,600,000.000	73.993603	1,183,897.65	78.127068	1,250,033.09	66,135.44	0.27
		Base		73.993603	1,183,897.65	78.127068	1,250,033.09	66,135.44	0.23
16412EAA5	CHEPLAPHARM ARZNEIMITTEL SR SECURED 144A 01/28 5.5					5.500000	15 Jan 2028		
		Local	700,000.000	100.447724	703,134.07	104.500000	731,500.00	28,365.93	0.16
		Base		100.447724	703,134.07	104.500000	731,500.00	28,365.93	0.13
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	310,000.000	94.488606	292,914.68	110.213764	341,662.67	48,747.99	0.07
		Base		94.488606	292,914.68	110.213764	341,662.67	48,747.99	0.06
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN						31 Mar 2025		
		Local	179,076.920	91.716688	164,243.42	92.000000	164,750.77	507.35	0.03
		Base		91.716688	164,243.42	92.000000	164,750.77	507.35	0.03
17288YAC6	CITADEL SECURITIES LP 2020 TERM LOAN B						27 Feb 2026		
		Local	1,137,128.460	99.274757	1,128,881.51	99.958300	1,136,654.28	7,772.77	0.24
		Base		99.274757	1,128,881.51	99.958300	1,136,654.28	7,772.77	0.21
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	301,000.000	155.512724	468,093.30	178.753639	538,048.45	69,955.15	0.11
		Base		155.512724	468,093.30	178.753639	538,048.45	69,955.15	0.10
18269PAB8	CLAROS MORTGAGE TRUST INC TERM LOAN B						09 Aug 2026		
		Local	480,000.000	97.400396	467,521.90	100.250000	481,200.00	13,678.10	0.10
		Base		97.400396	467,521.90	100.250000	481,200.00	13,678.10	0.09
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375					5.375000	01 Mar 2022		
		Local	910,000.000	101.177057	920,711.22	102.875000	936,162.50	15,451.28	0.20
		Base		101.177057	920,711.22	102.875000	936,162.50	15,451.28	0.17
197363AA2	CENT CLO LP CECLO 2020 29A A1N 144A					1.919440	20 Jul 2031		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	770,000.000	100.000000	770,000.00	100.561200	774,321.24	4,321.24	0.16
Original Face:		Base	770,000.000	100.000000	770,000.00	100.561200	774,321.24	4,321.24	0.14
20337EAQ4	COMMSCOPE INC TERM LOAN B						06 Apr 2026		
		Local	770,250.000	99.234451	764,353.36	99.053600	762,960.35	-1,393.01	0.16
		Base		99.234451	764,353.36	99.053600	762,960.35	-1,393.01	0.14
20338HAB9	COMMSCOPE TECH LLC COMPANY GUAR 144A 03/27 5					5.000000	15 Mar 2027		
		Local	140,000.000	94.243057	131,940.28	98.500000	137,900.00	5,959.72	0.03
		Base		94.243057	131,940.28	98.500000	137,900.00	5,959.72	0.03
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25					8.250000	01 Mar 2027		
		Local	620,000.000	101.529821	629,484.89	106.750000	661,850.00	32,365.11	0.14
		Base		101.529821	629,484.89	106.750000	661,850.00	32,365.11	0.12
205768AR5	COMSTOCK RESOURCES INC COMPANY GUAR 08/26 9.75					9.750000	15 Aug 2026		
		Local	1,100,000.000	97.146036	1,068,606.40	107.750000	1,185,250.00	116,643.60	0.25
		Base		97.146036	1,068,606.40	107.750000	1,185,250.00	116,643.60	0.22
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					2.548000	25 Apr 2031		
		Local	296,990.990	100.000000	296,990.99	99.922020	296,759.40	-231.59	0.06
Original Face:		Base	570,000.000	100.000000	296,990.99	99.922020	296,759.40	-231.59	0.05
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	400,000.000	95.075175	380,300.70	102.520000	410,080.00	29,779.30	0.09
		Base		95.075175	380,300.70	102.520000	410,080.00	29,779.30	0.07
21871QAF1	CORECIVIC INC 2019 TERM LOAN						18 Dec 2024		
		Local	294,500.000	95.871508	282,341.59	98.500000	290,082.50	7,740.91	0.06
		Base		95.871508	282,341.59	98.500000	290,082.50	7,740.91	0.05
21925DAA7	CORNERSTONE BUILDING COMPANY GUAR 144A 01/29 6.125					6.125000	15 Jan 2029		
		Local	290,000.000	100.000000	290,000.00	106.250000	308,125.00	18,125.00	0.07
		Base		100.000000	290,000.00	106.250000	308,125.00	18,125.00	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625000	01 May 2023		
		Local	350,000.000	96.360649	337,262.27	96.250000	336,875.00	-387.27	0.07
		Base		96.360649	337,262.27	96.250000	336,875.00	-387.27	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	440,000.000	111.791925	491,884.47	121.500000	534,600.00	42,715.53	0.11
		Base		111.791925	491,884.47	121.500000	534,600.00	42,715.53	0.10
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.500000	31 Dec 2099		
		Local	210,000.000	100.000000	210,000.00	109.000000	228,900.00	18,900.00	0.05
		Base		100.000000	210,000.00	109.000000	228,900.00	18,900.00	0.04
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.250000	31 Dec 2099		
		Local	200,000.000	100.000000	200,000.00	112.523364	225,046.73	25,046.73	0.05
		Base		100.000000	200,000.00	112.523364	225,046.73	25,046.73	0.04
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
		Local	200,000.000	106.246320	212,492.64	111.375000	222,750.00	10,257.36	0.05
		Base		106.246320	212,492.64	111.375000	222,750.00	10,257.36	0.04
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		Local	310,000.000	113.698323	352,464.80	117.697359	364,861.81	12,397.01	0.08
		Base		113.698323	352,464.80	117.697359	364,861.81	12,397.01	0.07
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A					2.918380	20 Jul 2028		
		Local	750,000.000	99.284797	744,635.98	99.873100	749,048.25	4,412.27	0.16
Original Face:		Base	750,000.000	99.284797	744,635.98	99.873100	749,048.25	4,412.27	0.14
23311VAD9	DCP MIDSTREAM OPERATING COMPANY GUAR 03/23 3.875					3.875000	15 Mar 2023		
		Local	200,000.000	100.954440	201,908.88	103.000000	206,000.00	4,091.12	0.04
		Base		100.954440	201,908.88	103.000000	206,000.00	4,091.12	0.04
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	1,180,000.000	99.870501	1,178,471.91	127.320000	1,502,376.00	323,904.09	0.32
		Base		99.870501	1,178,471.91	127.320000	1,502,376.00	323,904.09	0.27
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75					5.750000	15 Nov 2023		
		Local	1,210,000.000	99.519760	1,204,189.10	102.750000	1,243,275.00	39,085.90	0.26
		Base		99.519760	1,204,189.10	102.750000	1,243,275.00	39,085.90	0.23
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	932,950.000	99.378326	927,150.09	99.825000	931,317.34	4,167.25	0.20
		Base		99.378326	927,150.09	99.825000	931,317.34	4,167.25	0.17
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	557,200.000	98.308798	547,776.62	100.015600	557,286.92	9,510.30	0.12
		Base		98.308798	547,776.62	100.015600	557,286.92	9,510.30	0.10
24440EAF4	DUFF + PHELPS CORPORATION 2020 2ND LIEN TERM LOAN						07 Apr 2028		
		Local	660,000.000	98.609214	650,820.81	101.500000	669,900.00	19,079.19	0.14
		Base		98.609214	650,820.81	101.500000	669,900.00	19,079.19	0.12
247361ZM3	DELTA AIR LINES INC SR UNSECURED 04/21 3.4					3.400000	19 Apr 2021		
		Local	0.000	0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00
		Base		0.000000	2,353.90	0.000000	0.00	-2,353.90	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
		Local	1,170,000.000	82.624668	966,708.61	98.663116	1,154,358.46	187,649.85	0.24
		Base		82.624668	966,708.61	98.663116	1,154,358.46	187,649.85	0.21
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
		Local	400,000.000	100.000000	400,000.00	115.455234	461,820.94	61,820.94	0.10
		Base		100.000000	400,000.00	115.455234	461,820.94	61,820.94	0.08
24736CBM5	DELTA AIR LINES INC 2020 GSR TERM LOAN B						29 Apr 2023		
		Local	1,830,800.000	99.296244	1,817,915.64	101.437500	1,857,117.75	39,202.11	0.39
		Base		99.296244	1,817,915.64	101.437500	1,857,117.75	39,202.11	0.34
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		Local	880,000.000	99.017510	871,354.09	103.500000	910,800.00	39,445.91	0.19
		Base		99.017510	871,354.09	103.500000	910,800.00	39,445.91	0.17
24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B						01 Dec 2027		
		Local	1,060,000.000	99.504060	1,054,743.04	99.937500	1,059,337.50	4,594.46	0.22
		Base		99.504060	1,054,743.04	99.937500	1,059,337.50	4,594.46	0.19
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	10,000.000	101.135900	10,113.59	122.297748	12,229.77	2,116.18	0.00
		Base		101.135900	10,113.59	122.297748	12,229.77	2,116.18	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	130,000.000	99.127685	128,865.99	117.787483	153,123.73	24,257.74	0.03
		Base		99.127685	128,865.99	117.787483	153,123.73	24,257.74	0.03
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375000	31 May 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	520,000.000	101.123917	525,844.37	104.101606	541,328.35	15,483.98	0.11
		Base		101.123917	525,844.37	104.101606	541,328.35	15,483.98	0.10
25278XAL3	DIAMONDBACK ENERGY INC COMPANY GUAR 12/24 2.875					2.875000	01 Dec 2024		
		Local	190,000.000	101.249721	192,374.47	105.115015	199,718.53	7,344.06	0.04
		Base		101.249721	192,374.47	105.115015	199,718.53	7,344.06	0.04
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
		Local	1,020,000.000	93.738510	956,132.80	95.323165	972,296.28	16,163.48	0.21
		Base		93.738510	956,132.80	95.323165	972,296.28	16,163.48	0.18
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
		Local	1,665,000.000	91.423632	1,522,203.48	112.001000	1,864,816.65	342,613.17	0.40
		Base		91.423632	1,522,203.48	112.001000	1,864,816.65	342,613.17	0.34
25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75					9.750000	15 Jun 2025		
		Local	420,000.000	100.000000	420,000.00	113.614000	477,178.80	57,178.80	0.10
		Base		100.000000	420,000.00	113.614000	477,178.80	57,178.80	0.09
257867BE0	RR DONNELLEY + SONS CO SR UNSECURED 07/27 8.25					8.250000	01 Jul 2027		
		Local	465,000.000	102.117927	474,848.36	114.625000	533,006.25	58,157.89	0.11
		Base		102.117927	474,848.36	114.625000	533,006.25	58,157.89	0.10
25820NAG9	DORCHESTER PARK CLO LTD DORPK 2015 1A DR 144A					2.618380	20 Apr 2028		
		Local	500,000.000	92.896914	464,484.57	98.826800	494,134.00	29,649.43	0.10
Original Face:		Base	500,000.000	92.896914	464,484.57	98.826800	494,134.00	29,649.43	0.09
25960EAK0	DOUGLAS DYNAMICS HOLDINGS INC 2020 ADD TERM LOAN B						08 Jun 2026		
		Local	109,725.000	99.768512	109,471.00	100.500000	110,273.63	802.63	0.02
		Base		99.768512	109,471.00	100.500000	110,273.63	802.63	0.02
26112TAJ5	DOWNSTREAM DEVELOPMENT SR SECURED 144A 02/23 10.5					10.500000	15 Feb 2023		
		Local	460,000.000	100.002178	460,010.02	101.500000	466,900.00	6,889.98	0.10
		Base		100.002178	460,010.02	101.500000	466,900.00	6,889.98	0.09
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9					3.900000	01 Oct 2027		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
26884LAH2	EQT CORP SR UNSECURED 02/25 7.875					7.875000	01 Feb 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	300,000.000	102.169073	306,507.22	113.875000	341,625.00	35,117.78	0.07
		Base		102.169073	306,507.22	113.875000	341,625.00	35,117.78	0.06
26885BAF7	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/25 6					6.000000	01 Jul 2025		
		Local	190,000.000	100.000000	190,000.00	109.500000	208,050.00	18,050.00	0.04
		Base		100.000000	190,000.00	109.500000	208,050.00	18,050.00	0.04
26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5					6.500000	01 Jul 2027		
		Local	170,000.000	100.000000	170,000.00	112.603500	191,425.95	21,425.95	0.04
		Base		100.000000	170,000.00	112.603500	191,425.95	21,425.95	0.03
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
		Local	150,000.000	98.599160	147,898.74	98.125000	147,187.50	-711.24	0.03
		Base		98.599160	147,898.74	98.125000	147,187.50	-711.24	0.03
28470RAH5	CAESARS ENTERTAIN INC SR SECURED 144A 07/25 6.25					6.250000	01 Jul 2025		
		Local	450,000.000	100.000000	450,000.00	106.500000	479,250.00	29,250.00	0.10
		Base		100.000000	450,000.00	106.500000	479,250.00	29,250.00	0.09
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					1.248000	25 May 2037		
		Local	240,775.650	100.464939	241,895.11	99.879460	240,485.42	-1,409.69	0.05
Original Face:		Base	410,000.000	100.464939	241,895.11	99.879460	240,485.42	-1,409.69	0.04
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125000	11 Oct 2047		
		Local	630,000.000	107.169402	675,167.23	125.625000	791,437.50	116,270.27	0.17
		Base		107.169402	675,167.23	125.625000	791,437.50	116,270.27	0.14
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125					2.125000	30 Sep 2024		
		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
29163VAC7	EMPIRE COMMUNITIES CORP SR UNSECURED 144A 12/25 7					7.000000	15 Dec 2025		
		Local	680,000.000	101.592988	690,832.32	105.386000	716,624.80	25,792.48	0.15
		Base		101.592988	690,832.32	105.386000	716,624.80	25,792.48	0.13
29260FAD2	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/26 5.5					5.500000	30 Jan 2026		
		Local	290,000.000	91.675717	265,859.58	102.615000	297,583.50	31,723.92	0.06
		Base		91.675717	265,859.58	102.615000	297,583.50	31,723.92	0.05
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	670,000.000	101.926407	682,906.93	107.870000	722,729.00	39,822.07	0.15
		Base		101.926407	682,906.93	107.870000	722,729.00	39,822.07	0.13
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025		
		Local	300,000.000	100.445837	301,337.51	107.000000	321,000.00	19,662.49	0.07
		Base		100.445837	301,337.51	107.000000	321,000.00	19,662.49	0.06
29362UAC8	ENTEGRIS INC COMPANY GUAR 144A 04/28 4.375					4.375000	15 Apr 2028		
		Local	410,000.000	100.000000	410,000.00	106.625000	437,162.50	27,162.50	0.09
		Base		100.000000	410,000.00	106.625000	437,162.50	27,162.50	0.08
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	200,000.000	107.934710	215,869.42	110.077910	220,155.82	4,286.40	0.05
		Base		107.934710	215,869.42	110.077910	220,155.82	4,286.40	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		Local	320,000.000	102.027763	326,488.84	110.696074	354,227.44	27,738.60	0.08
		Base		102.027763	326,488.84	110.696074	354,227.44	27,738.60	0.06
29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2						08 Mar 2024		
		Local	218,900.000	97.362686	213,126.92	100.000000	218,900.00	5,773.08	0.05
		Base		97.362686	213,126.92	100.000000	218,900.00	5,773.08	0.04
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	350,000.000	111.189914	389,164.70	130.925591	458,239.57	69,074.87	0.10
		Base		111.189914	389,164.70	130.925591	458,239.57	69,074.87	0.08
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
		Local	490,885.120	99.887318	490,331.98	97.250000	477,385.78	-12,946.20	0.10
		Base		99.887318	490,331.98	97.250000	477,385.78	-12,946.20	0.09
30233PAC4	EYECARE PARTNERS LLC 2020 DELAYED DRAW TERM LOAN						18 Feb 2027		
		Local	115,405.410	99.889373	115,277.74	97.250000	112,231.76	-3,045.98	0.02
		Base		99.889373	115,277.74	97.250000	112,231.76	-3,045.98	0.02
30233PAF7	EYECARE PARTNERS LLC 2020 2ND LIEN TERM LOAN						18 Feb 2028		
		Local	440,000.000	99.069786	435,907.06	90.333300	397,466.52	-38,440.54	0.08
		Base		99.069786	435,907.06	90.333300	397,466.52	-38,440.54	0.07
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2					2.148000	25 Mar 2031		

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		738,734.710	Local	100.000000	738,734.71	99.356470	733,980.73	-4,753.98	0.16
	Original Face:	1,310,000.000	Base	100.000000	738,734.71	99.356470	733,980.73	-4,753.98	0.13
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2					4.548000	25 Jan 2024		
		250,957.010	Local	107.780914	270,483.76	100.797960	252,959.55	-17,524.21	0.05
	Original Face:	360,000.000	Base	107.780914	270,483.76	100.797960	252,959.55	-17,524.21	0.05
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					3.148000	25 Jul 2024		
		395,279.070	Local	104.238889	412,034.51	97.054140	383,634.70	-28,399.81	0.08
	Original Face:	710,000.000	Base	104.238889	412,034.51	97.054140	383,634.70	-28,399.81	0.07
30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2					4.448000	25 Feb 2025		
		576,461.620	Local	94.915596	547,151.98	101.925750	587,562.83	40,410.85	0.12
	Original Face:	1,780,000.000	Base	94.915596	547,151.98	101.925750	587,562.83	40,410.85	0.11
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2					6.148000	25 Sep 2028		
		382,417.960	Local	109.106714	417,243.67	106.048950	405,550.23	-11,693.44	0.09
	Original Face:	820,000.000	Base	109.106714	417,243.67	106.048950	405,550.23	-11,693.44	0.07
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					4.398000	25 Jan 2029		
		913,428.680	Local	109.056757	996,155.70	104.084760	950,740.05	-45,415.65	0.20
	Original Face:	1,390,000.000	Base	109.056757	996,155.70	104.084760	950,740.05	-45,415.65	0.17
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2					3.698000	25 Jul 2029		
		539,015.510	Local	102.459070	552,270.28	102.904070	554,668.90	2,398.62	0.12
	Original Face:	770,000.000	Base	102.459070	552,270.28	102.904070	554,668.90	2,398.62	0.10
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					3.898000	25 Oct 2030		
		1,250,000.000	Local	100.000000	1,250,000.00	100.820490	1,260,256.13	10,256.13	0.27
	Original Face:	1,250,000.000	Base	100.000000	1,250,000.00	100.820490	1,260,256.13	10,256.13	0.23
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2					2.298000	25 Oct 2030		
		1,064,811.430	Local	98.480106	1,048,627.43	99.809640	1,062,784.45	14,157.02	0.23
	Original Face:	1,440,000.000	Base	98.480106	1,048,627.43	99.809640	1,062,784.45	14,157.02	0.19
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2					2.798000	25 Feb 2030		
		290,337.810	Local	103.702077	301,086.34	100.254610	291,077.04	-10,009.30	0.06
	Original Face:	390,000.000	Base	103.702077	301,086.34	100.254610	291,077.04	-10,009.30	0.05
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.372287	15 Apr 2041		

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		36,623.140	Local	11.917738	4,364.65	6.041210	2,212.48	-2,152.17	0.00
	Original Face:	200,000.000	Base	11.917738	4,364.65	6.041210	2,212.48	-2,152.17	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					4.898000	25 Oct 2024		
		159,145.450	Local	101.218784	161,085.09	101.007010	160,748.06	-337.03	0.03
	Original Face:	600,000.000	Base	101.218784	161,085.09	101.007010	160,748.06	-337.03	0.03
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					7.698000	25 Dec 2027		
		326,728.660	Local	99.971441	326,635.35	109.828390	358,840.83	32,205.48	0.08
	Original Face:	330,000.000	Base	99.971441	326,635.35	109.828390	358,840.83	32,205.48	0.07
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					4.798000	25 Oct 2028		
		397,379.700	Local	102.114705	405,783.11	104.049010	413,469.64	7,686.53	0.09
	Original Face:	570,000.000	Base	102.114705	405,783.11	104.049010	413,469.64	7,686.53	0.08
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2					3.598000	25 Oct 2029		
		380,000.000	Local	107.573326	408,778.64	103.278640	392,458.83	-16,319.81	0.08
	Original Face:	380,000.000	Base	107.573326	408,778.64	103.278640	392,458.83	-16,319.81	0.07
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2					2.648000	25 Mar 2030		
		730,000.000	Local	102.421581	747,677.54	101.365990	739,971.73	-7,705.81	0.16
	Original Face:	730,000.000	Base	102.421581	747,677.54	101.365990	739,971.73	-7,705.81	0.14
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2					1.948000	25 Jul 2030		
		519,083.330	Local	100.000000	519,083.33	99.147640	514,658.87	-4,424.46	0.11
	Original Face:	600,000.000	Base	100.000000	519,083.33	99.147640	514,658.87	-4,424.46	0.09
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1					3.298000	25 Jul 2030		
		600,000.000	Local	100.000000	600,000.00	98.504520	591,027.12	-8,972.88	0.13
	Original Face:	600,000.000	Base	100.000000	600,000.00	98.504520	591,027.12	-8,972.88	0.11
31394UEC2	FANNIE MAE FNR 2005 88 IP					2.222637	25 Oct 2035		
		50,072.250	Local	17.632601	8,829.04	5.577640	2,792.85	-6,036.19	0.00
	Original Face:	1,400,000.000	Base	17.632601	8,829.04	5.577640	2,792.85	-6,036.19	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					2.409233	25 Mar 2036		
		33,640.620	Local	14.683796	4,939.72	6.709760	2,257.20	-2,682.52	0.00
	Original Face:	2,700,000.000	Base	14.681448	4,938.93	6.709760	2,257.20	-2,681.73	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					3.127915	25 Jul 2036		

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		Local	56,118.940	20.838455	11,694.32	8.426060	4,728.62	-6,965.70	0.00
	Original Face:	Base	1,400,000.000	20.838455	11,694.32	8.426060	4,728.62	-6,965.70	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					0.210130	25 Dec 2036		
		Local	45,892.300	31.474605	14,444.42	8.493140	3,897.70	-10,546.72	0.00
	Original Face:	Base	1,700,000.000	31.474605	14,444.42	8.493140	3,897.70	-10,546.72	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					0.210130	25 Dec 2036		
		Local	48,380.870	19.728169	9,544.66	6.657900	3,221.15	-6,323.51	0.00
	Original Face:	Base	1,600,000.000	19.728169	9,544.66	6.657900	3,221.15	-6,323.51	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
		Local	14,894.910	1.279699	190.61	0.703350	104.76	-85.85	0.00
	Original Face:	Base	425,601.240	1.279699	190.61	0.703350	104.76	-85.85	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
		Local	100,000.000	101.517460	101,517.46	110.071822	110,071.82	8,554.36	0.02
	Original Face:	Base	100,000.000	101.517460	101,517.46	110.071822	110,071.82	8,554.36	0.02
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
		Local	238,997.630	102.756358	245,585.26	111.666528	266,880.36	21,295.10	0.06
	Original Face:	Base	240,000.000	102.756358	245,585.26	111.666528	266,880.36	21,295.10	0.05
317386AA8	FINANCE OF AMERICA FUNDI SR UNSECURED 144A 11/25 7.875					7.875000	15 Nov 2025		
		Local	510,000.000	99.025955	505,032.37	98.750000	503,625.00	-1,407.37	0.11
		Base		99.025955	505,032.37	98.750000	503,625.00	-1,407.37	0.09
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.018000	25 Sep 2034		
		Local	220,375.020	98.810237	217,753.08	100.167530	220,744.21	2,991.13	0.05
	Original Face:	Base	1,029,400.000	98.810237	217,753.08	100.167530	220,744.21	2,991.13	0.04
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25					7.250000	01 Apr 2023		
		Local	2,340,000.000	93.210297	2,181,120.94	103.067500	2,411,779.50	230,658.56	0.51
		Base		93.210297	2,181,120.94	103.067500	2,411,779.50	230,658.56	0.44
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5					7.500000	01 Apr 2025		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	740,000.000	100.000000	740,000.00	108.500000	802,900.00	62,900.00	0.17
		Base		100.000000	740,000.00	108.500000	802,900.00	62,900.00	0.15
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
		Local	250,000.000	120.460788	301,151.97	142.596441	356,491.10	55,339.13	0.08
		Base		120.460788	301,151.97	142.596441	356,491.10	55,339.13	0.07
337932AP2	FIRSTENERGY CORP SR UNSECURED 09/30 2.25					2.250000	01 Sep 2030		
		Local	340,000.000	96.027953	326,495.04	96.730278	328,882.95	2,387.91	0.07
		Base		96.027953	326,495.04	96.730278	328,882.95	2,387.91	0.06
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
		Local	1,330,000.000	98.453226	1,309,427.91	105.855000	1,407,871.50	98,443.59	0.30
		Base		98.453226	1,309,427.91	105.855000	1,407,871.50	98,443.59	0.26
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A					1.471000	15 May 2030		
		Local	410,000.000	99.915259	409,652.56	100.004800	410,019.68	367.12	0.09
Original Face:		Base	410,000.000	99.915259	409,652.56	100.004800	410,019.68	367.12	0.07
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
		Local	1,130,284.210	99.274848	1,122,087.93	99.200000	1,121,241.94	-845.99	0.24
		Base		99.274848	1,122,087.93	99.200000	1,121,241.94	-845.99	0.20
345370CV0	FORD MOTOR COMPANY SR UNSECURED 04/23 8.5					8.500000	21 Apr 2023		
		Local	730,000.000	101.769630	742,918.30	112.551000	821,622.30	78,704.00	0.17
		Base		101.769630	742,918.30	112.551000	821,622.30	78,704.00	0.15
345370CW8	FORD MOTOR COMPANY SR UNSECURED 04/25 9					9.000000	22 Apr 2025		
		Local	710,000.000	99.906432	709,335.67	122.601000	870,467.10	161,131.43	0.18
		Base		99.906432	709,335.67	122.601000	870,467.10	161,131.43	0.16
345397A29	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/23 3.087					3.087000	09 Jan 2023		
		Local	520,000.000	90.579631	471,014.08	101.744500	529,071.40	58,057.32	0.11
		Base		90.579631	471,014.08	101.744500	529,071.40	58,057.32	0.10
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
		Local	360,000.000	100.000000	360,000.00	108.730000	391,428.00	31,428.00	0.08
		Base		100.000000	360,000.00	108.730000	391,428.00	31,428.00	0.07
345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815					3.815000	02 Nov 2027		

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	400,000.000	95.902930	383,611.72	102.750000	411,000.00	27,388.28	0.09
		Base		95.902930	383,611.72	102.750000	411,000.00	27,388.28	0.08
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	290,000.000	135.164407	391,976.78	137.132130	397,683.18	5,706.40	0.08
		Base		135.164407	391,976.78	137.132130	397,683.18	5,706.40	0.07
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
		Local	1,220,000.000	100.361956	1,224,415.86	101.647900	1,240,104.38	15,688.52	0.26
Original Face:		Base	1,220,000.000	100.361956	1,224,415.86	101.647900	1,240,104.38	15,688.52	0.23
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A					0.977340	25 Dec 2050		
		Local	820,000.000	100.000000	820,000.00	100.015730	820,128.99	128.99	0.17
Original Face:		Base	820,000.000	100.000000	820,000.00	100.015730	820,128.99	128.99	0.15
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	1,290,000.000	88.929500	1,147,190.55	124.500000	1,606,050.00	458,859.45	0.34
		Base		88.929500	1,147,190.55	124.500000	1,606,050.00	458,859.45	0.29
35906ABE7	FRONTIER COMMUNICATIONS SR SECURED 144A 10/27 5.875					5.875000	15 Oct 2027		
		Local	430,000.000	100.000000	430,000.00	108.125000	464,937.50	34,937.50	0.10
		Base		100.000000	430,000.00	108.125000	464,937.50	34,937.50	0.08
35906ABG2	FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75					6.750000	01 May 2029		
		Local	440,000.000	100.000000	440,000.00	107.000000	470,800.00	30,800.00	0.10
		Base		100.000000	440,000.00	107.000000	470,800.00	30,800.00	0.09
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875					5.875000	15 Jan 2022		
		Local	360,000.000	99.161283	356,980.62	99.197000	357,109.20	128.58	0.08
		Base		99.161283	356,980.62	99.197000	357,109.20	128.58	0.07
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
		Local	110,000.000	93.064382	102,370.82	83.000000	91,300.00	-11,070.82	0.02
		Base		93.064382	102,370.82	83.000000	91,300.00	-11,070.82	0.02
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
		Local	540,000.000	94.471915	510,148.34	79.500000	429,300.00	-80,848.34	0.09
		Base		94.471915	510,148.34	79.500000	429,300.00	-80,848.34	0.08
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	414,000.000	104.324698	431,904.25	111.000000	459,540.00	27,635.75	0.10
		Base		104.324698	431,904.25	111.000000	459,540.00	27,635.75	0.08
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125					5.125000	15 Dec 2026		
		Local	280,000.000	101.290457	283,613.28	106.375000	297,850.00	14,236.72	0.06
		Base		101.290457	283,613.28	106.375000	297,850.00	14,236.72	0.05
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25					4.250000	01 Jun 2025		
		Local	320,000.000	100.000000	320,000.00	103.750000	332,000.00	12,000.00	0.07
		Base		100.000000	320,000.00	103.750000	332,000.00	12,000.00	0.06
36168QAK0	GFL ENVIRONMENTAL INC SR SECURED 144A 08/25 3.75					3.750000	01 Aug 2025		
		Local	980,000.000	100.000000	980,000.00	102.500000	1,004,500.00	24,500.00	0.21
		Base		100.000000	980,000.00	102.500000	1,004,500.00	24,500.00	0.18
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					1.188000	25 Aug 2033		
		Local	303,029.850	96.798523	293,328.42	98.454060	298,345.19	5,016.77	0.06
Original Face:		Base	3,970,000.000	96.798523	293,328.42	98.454060	298,345.19	5,016.77	0.05
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					0.688000	25 Dec 2035		
		Local	734,941.970	95.326854	700,597.06	95.123940	699,105.76	-1,491.30	0.15
Original Face:		Base	2,210,000.000	95.326854	700,597.06	95.123940	699,105.76	-1,491.30	0.13
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					4.006050	10 Oct 2049		
		Local	430,000.000	99.229416	426,686.49	93.171720	400,638.40	-26,048.09	0.09
Original Face:		Base	430,000.000	99.229416	426,686.49	93.171720	400,638.40	-26,048.09	0.07
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					0.304750	26 Sep 2037		
		Local	814,389.380	98.049315	798,503.21	98.555920	802,628.95	4,125.74	0.17
Original Face:		Base	2,660,000.000	98.049315	798,503.21	98.555920	802,628.95	4,125.74	0.15
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A					1.258630	15 Dec 2036		
		Local	1,470,000.000	100.000000	1,470,000.00	97.068810	1,426,911.51	-43,088.49	0.30
Original Face:		Base	1,470,000.000	100.000000	1,470,000.00	97.068810	1,426,911.51	-43,088.49	0.26
36472TAA7	GANNETT CO INC NEW 12/27 6					6.000000	01 Dec 2027		
		Local	198,000.000	95.049859	188,198.72	96.500000	191,070.00	2,871.28	0.04
		Base		95.049859	188,198.72	96.500000	191,070.00	2,871.28	0.03
366651AE7	GARTNER INC COMPANY GUAR 144A 10/30 3.75					3.750000	01 Oct 2030		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	740,000.000	100.000000	740,000.00	105.376000	779,782.40	39,782.40	0.17
		Base		100.000000	740,000.00	105.376000	779,782.40	39,782.40	0.14
369604BX0	GENERAL ELECTRIC CO SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
		Local	180,000.000	100.468939	180,844.09	118.220565	212,797.02	31,952.93	0.05
		Base		100.468939	180,844.09	118.220565	212,797.02	31,952.93	0.04
369604BY8	GENERAL ELECTRIC CO SR UNSECURED 05/50 4.35					4.350000	01 May 2050		
		Local	20,000.000	99.653950	19,930.79	121.614829	24,322.97	4,392.18	0.01
		Base		99.653950	19,930.79	121.614829	24,322.97	4,392.18	0.00
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875000	10 Jan 2039		
		Local	1,200,000.000	113.536491	1,362,437.89	147.208224	1,766,498.69	404,060.80	0.37
		Base		113.536491	1,362,437.89	147.208224	1,766,498.69	404,060.80	0.32
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
		Local	340,000.000	99.909409	339,691.99	121.296873	412,409.37	72,717.38	0.09
		Base		99.909409	339,691.99	121.296873	412,409.37	72,717.38	0.08
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
		Local	630,000.000	97.176933	612,214.68	105.637200	665,514.36	53,299.68	0.14
Original Face:		Base	630,000.000	97.176933	612,214.68	105.637200	665,514.36	53,299.68	0.12
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
		Local	175,000.000	103.407103	180,962.43	113.118240	197,956.92	16,994.49	0.04
		Base		103.407103	180,962.43	113.118240	197,956.92	16,994.49	0.04
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
		Local	250,000.000	95.218296	238,045.74	112.690000	281,725.00	43,679.26	0.06
		Base		95.218296	238,045.74	112.690000	281,725.00	43,679.26	0.05
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN						15 May 2026		
		Local	431,714.750	98.372782	424,689.81	92.000000	397,177.57	-27,512.24	0.08
		Base		98.372782	424,689.81	92.000000	397,177.57	-27,512.24	0.07
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
		Local	472,122.020	98.358206	464,370.75	92.291700	435,729.44	-28,641.31	0.09
		Base		98.358206	464,370.75	92.291700	435,729.44	-28,641.31	0.08
37959JAE1	GLOBAL TEL LINK CORP IDAHO 2ND LIEN TERM LOAN						29 Nov 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	120,000.000	83.805508	100,566.61	68.666700	82,400.04	-18,166.57	0.02
		Base		83.805508	100,566.61	68.666700	82,400.04	-18,166.57	0.02
37960BAA3	GLOBAL MEDICAL RESPONSE SR SECURED 144A 10/25 6.5					6.500000	01 Oct 2025		
		Local	820,000.000	100.000000	820,000.00	104.500000	856,900.00	36,900.00	0.18
		Base		100.000000	820,000.00	104.500000	856,900.00	36,900.00	0.16
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
		Local	1,531,325.000	89.414877	1,369,232.37	89.250000	1,366,707.56	-2,524.81	0.29
		Base		89.414877	1,369,232.37	89.250000	1,366,707.56	-2,524.81	0.25
38113YAE9	GOLDEN NUGGET INC SR UNSECURED 144A 10/24 6.75					6.750000	15 Oct 2024		
		Local	490,000.000	81.945078	401,530.88	99.282000	486,481.80	84,950.92	0.10
		Base		81.945078	401,530.88	99.282000	486,481.80	84,950.92	0.09
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
		Local	100,000.000	125.600360	125,600.36	153.016106	153,016.11	27,415.75	0.03
		Base		125.600360	125,600.36	153.016106	153,016.11	27,415.75	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	130,000.000	96.670746	125,671.97	139.357829	181,165.18	55,493.21	0.04
		Base		96.670746	125,671.97	139.357829	181,165.18	55,493.21	0.03
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					2.113820	20 Nov 2042		
		Local	44,486.540	0.000202	0.09	3.850860	1,713.11	1,713.02	0.00
Original Face:		Base	300,000.000	0.000202	0.09	3.850860	1,713.11	1,713.02	0.00
38469EAC7	GRAHAM PACKAGING COMPANY INC. TERM LOAN						04 Aug 2027		
		Local	646,576.270	99.285843	641,958.70	100.187500	647,788.60	5,829.90	0.14
		Base		99.285843	641,958.70	100.187500	647,788.60	5,829.90	0.12
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
		Local	376,200.000	100.412775	377,752.86	98.839300	371,833.45	-5,919.41	0.08
		Base		100.412775	377,752.86	98.839300	371,833.45	-5,919.41	0.07
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
		Local	770,000.000	100.000000	770,000.00	101.070000	778,239.00	8,239.00	0.17
		Base		100.000000	770,000.00	101.070000	778,239.00	8,239.00	0.14
404119BV0	HCA INC SR SECURED 06/47 5.5					5.500000	15 Jun 2047		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	400,000.000	103.969650	415,878.60	133.571090	534,284.36	118,405.76	0.11
		Base		103.969650	415,878.60	133.571090	534,284.36	118,405.76	0.10
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
		Local	900,000.000	99.965833	899,692.50	118.000000	1,062,000.00	162,307.50	0.23
		Base		99.965833	899,692.50	118.000000	1,062,000.00	162,307.50	0.19
404280CN7	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					4.600000	31 Dec 2099		
		Local	430,000.000	100.000000	430,000.00	101.762000	437,576.60	7,576.60	0.09
		Base		100.000000	430,000.00	101.762000	437,576.60	7,576.60	0.08
41151PAN5	HARBOR FREIGHT TOOLS USA INC 2020 TERM LOAN B						19 Oct 2027		
		Local	800,000.000	98.998383	791,987.06	99.865400	798,923.20	6,936.14	0.17
		Base		98.998383	791,987.06	99.865400	798,923.20	6,936.14	0.15
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A					3.290000	25 Feb 2024		
		Local	150,352.380	98.174888	147,608.28	100.111730	150,520.37	2,912.09	0.03
Original Face:		Base	660,000.000	98.174888	147,608.28	100.111730	150,520.37	2,912.09	0.03
43133KAA3	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A AR 144A					3.250000	01 Nov 2035		
		Local	290,000.000	100.000000	290,000.00	100.000000	290,000.00	0.00	0.06
Original Face:		Base	290,000.000	100.000000	290,000.00	100.000000	290,000.00	0.00	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375					5.375000	01 May 2025		
		Local	680,000.000	100.311975	682,121.43	106.250000	722,500.00	40,378.57	0.15
		Base		100.311975	682,121.43	106.250000	722,500.00	40,378.57	0.13
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B						22 Jun 2026		
		Local	330,000.000	100.583836	331,926.66	98.714300	325,757.19	-6,169.47	0.07
		Base		100.583836	331,926.66	98.714300	325,757.19	-6,169.47	0.06
443628AG7	HUDBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625					7.625000	15 Jan 2025		
		Local	180,000.000	98.870072	177,966.13	103.875000	186,975.00	9,008.87	0.04
		Base		98.870072	177,966.13	103.875000	186,975.00	9,008.87	0.03
44413EAD0	HUDSON RIVER TRADING LLC 2020 TERM LOAN B						18 Feb 2027		
		Local	497,487.440	98.810418	491,569.42	99.583300	495,414.41	3,844.99	0.11
		Base		98.810418	491,569.42	99.583300	495,414.41	3,844.99	0.09
44988LAF4	IRB HOLDING CORP. 2020 TERM LOAN B						05 Feb 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	99,234.700	89.809925	89,122.61	99.025000	98,267.16	9,144.55	0.02
		Base		89.809925	89,122.61	99.025000	98,267.16	9,144.55	0.02
45174HBE6	IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/27 5.25					5.250000	15 Aug 2027		
		Local	580,000.000	96.541788	559,942.37	105.000000	609,000.00	49,057.63	0.13
		Base		96.541788	559,942.37	105.000000	609,000.00	49,057.63	0.11
45174HBG1	IHEARTCOMMUNICATIONS INC SR SECURED 144A 01/28 4.75					4.750000	15 Jan 2028		
		Local	340,000.000	100.032521	340,110.57	102.625000	348,925.00	8,814.43	0.07
		Base		100.032521	340,110.57	102.625000	348,925.00	8,814.43	0.06
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN						01 May 2026		
		Local	238,709.750	100.000000	238,709.75	98.250000	234,532.33	-4,177.42	0.05
		Base		100.000000	238,709.75	98.250000	234,532.33	-4,177.42	0.04
45174UAG3	IHEARTCOMMUNICATIONS INC 2020 INCREMENTAL TERM LOAN						01 May 2026		
		Local	350,100.000	95.789811	335,360.13	99.416700	348,057.87	12,697.74	0.07
		Base		95.789811	335,360.13	99.416700	348,057.87	12,697.74	0.06
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
		Local	930,000.000	103.584385	963,334.78	111.960000	1,041,228.00	77,893.22	0.22
		Base		103.584385	963,334.78	111.960000	1,041,228.00	77,893.22	0.19
460599AE3	INTERNATIONAL GAME TECH SR SECURED 144A 01/29 5.25					5.250000	15 Jan 2029		
		Local	330,000.000	100.000000	330,000.00	107.750000	355,575.00	25,575.00	0.08
		Base		100.000000	330,000.00	107.750000	355,575.00	25,575.00	0.06
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
		Local	800,000.000	94.908443	759,267.54	109.407793	875,262.34	115,994.80	0.19
		Base		94.908443	759,267.54	109.407793	875,262.34	115,994.80	0.16
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
		Local	600,000.000	94.580320	567,481.92	114.459203	686,755.22	119,273.30	0.15
		Base		94.580320	567,481.92	114.459203	686,755.22	119,273.30	0.13
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
		Local	674,003.040	99.345053	669,588.68	98.166700	661,646.54	-7,942.14	0.14
		Base		99.345053	669,588.68	98.166700	661,646.54	-7,942.14	0.12
46124CAG2	ALTERRA MOUNTAIN COMPANY 2020 TERM LOAN B						01 Aug 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	486,325.000	98.561378	479,328.62	100.416700	488,351.52	9,022.90	0.10
		Base		98.561378	479,328.62	100.416700	488,351.52	9,022.90	0.09
462222AB6	IONIS PHARMACEUTICALS IN SR UNSECURED 12/24 0.125					0.125000	15 Dec 2024		
		Local	550,000.000	95.340665	524,373.66	102.057173	561,314.45	36,940.79	0.12
		Base		95.340665	524,373.66	102.057173	561,314.45	36,940.79	0.10
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B						02 Jan 2026		
		Local	223,675.000	99.829892	223,294.51	98.916700	221,251.93	-2,042.58	0.05
		Base		99.829892	223,294.51	98.916700	221,251.93	-2,042.58	0.04
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
		Local	370,000.000	100.000000	370,000.00	110.254000	407,939.80	37,939.80	0.09
		Base		100.000000	370,000.00	110.254000	407,939.80	37,939.80	0.07
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
		Local	230,000.000	100.000000	230,000.00	120.019600	276,045.08	46,045.08	0.06
		Base		100.000000	230,000.00	120.019600	276,045.08	46,045.08	0.05
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
		Local	170,000.000	106.766141	181,502.44	109.659099	186,420.47	4,918.03	0.04
		Base		106.766141	181,502.44	109.659099	186,420.47	4,918.03	0.03
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A					3.036880	15 Apr 2027		
		Local	500,000.000	99.322420	496,612.10	95.965800	479,829.00	-16,783.10	0.10
Original Face:		Base	500,000.000	99.322420	496,612.10	95.965800	479,829.00	-16,783.10	0.09
47077DAF7	JANE STREET GROUP LLC 2020 TERM LOAN						31 Jan 2025		
		Local	609,173.490	99.804497	607,982.54	99.750000	607,650.56	-331.98	0.13
		Base		99.804497	607,982.54	99.750000	607,650.56	-331.98	0.11
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A					2.868380	20 Oct 2027		
		Local	250,000.000	99.313196	248,282.99	98.877500	247,193.75	-1,089.24	0.05
Original Face:		Base	250,000.000	99.313196	248,282.99	98.877500	247,193.75	-1,089.24	0.05
47714FAL8	JETBLUE AIRWAYS CORPORATION TERM LOAN						17 Jun 2024		
		Local	955,500.000	99.776078	953,360.43	102.696400	981,264.10	27,903.67	0.21
		Base		99.776078	953,360.43	102.696400	981,264.10	27,903.67	0.18
48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A					3.336880	15 Oct 2030		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	750,000.000	100.000000	750,000.00	97.200900	729,006.75	-20,993.25	0.15
Original Face:		Base	750,000.000	100.000000	750,000.00	97.200900	729,006.75	-20,993.25	0.13
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A					2.036880	15 Jul 2031		
		Local	500,000.000	97.252826	486,264.13	99.373600	496,868.00	10,603.87	0.11
Original Face:		Base	500,000.000	97.252826	486,264.13	99.373600	496,868.00	10,603.87	0.09
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A					1.468380	20 Jan 2029		
		Local	530,000.000	100.000000	530,000.00	100.000300	530,001.59	1.59	0.11
Original Face:		Base	530,000.000	100.000000	530,000.00	100.000300	530,001.59	1.59	0.10
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A					2.018380	20 Jan 2029		
		Local	250,000.000	100.000000	250,000.00	100.002300	250,005.75	5.75	0.05
Original Face:		Base	250,000.000	100.000000	250,000.00	100.002300	250,005.75	5.75	0.05
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A					3.718380	20 Jan 2029		
		Local	750,000.000	100.000000	750,000.00	97.935900	734,519.25	-15,480.75	0.16
Original Face:		Base	750,000.000	100.000000	750,000.00	97.935900	734,519.25	-15,480.75	0.13
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75					4.750000	19 Apr 2027		
		Local	1,350,000.000	101.601201	1,371,616.22	116.000000	1,566,000.00	194,383.78	0.33
		Base		101.601201	1,371,616.22	116.000000	1,566,000.00	194,383.78	0.29
48668NAA9	KAZTRANSGAS JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
		Local	950,000.000	98.371877	934,532.83	114.995000	1,092,452.50	157,919.67	0.23
		Base		98.371877	934,532.83	114.995000	1,092,452.50	157,919.67	0.20
50077LAY2	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 10/49 4.875					4.875000	01 Oct 2049		
		Local	310,000.000	103.431406	320,637.36	116.662332	361,653.23	41,015.87	0.08
		Base		103.431406	320,637.36	116.662332	361,653.23	41,015.87	0.07
50077LBA3	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 05/27 3.875					3.875000	15 May 2027		
		Local	20,000.000	100.000000	20,000.00	107.736192	21,547.24	1,547.24	0.00
		Base		100.000000	20,000.00	107.736192	21,547.24	1,547.24	0.00
50077LBD7	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 03/31 4.25					4.250000	01 Mar 2031		
		Local	80,000.000	100.000000	80,000.00	111.505763	89,204.61	9,204.61	0.02
		Base		100.000000	80,000.00	111.505763	89,204.61	9,204.61	0.02
50077LBG0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 06/50 5.5					5.500000	01 Jun 2050		

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		Local	330,000.000	101.179861	333,893.54	125.975248	415,718.32	81,824.78	0.09
		Base		101.179861	333,893.54	125.975248	415,718.32	81,824.78	0.08
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
		Local	710,000.000	90.904625	645,422.84	104.358000	740,941.80	95,518.96	0.16
		Base		90.904625	645,422.84	104.358000	740,941.80	95,518.96	0.14
501797AQ7	L BRANDS INC COMPANY GUAR 01/27 6.694					6.694000	15 Jan 2027		
		Local	460,000.000	105.282417	484,299.12	110.250000	507,150.00	22,850.88	0.11
		Base		105.282417	484,299.12	110.250000	507,150.00	22,850.88	0.09
501797AS3	L BRANDS INC SR SECURED 144A 07/25 6.875					6.875000	01 Jul 2025		
		Local	200,000.000	100.000000	200,000.00	108.578000	217,156.00	17,156.00	0.05
		Base		100.000000	200,000.00	108.578000	217,156.00	17,156.00	0.04
501797AW4	L BRANDS INC COMPANY GUAR 144A 10/30 6.625					6.625000	01 Oct 2030		
		Local	370,000.000	100.000000	370,000.00	111.250000	411,625.00	41,625.00	0.09
		Base		100.000000	370,000.00	111.250000	411,625.00	41,625.00	0.08
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A					1.854750	01 Mar 2024		
		Local	279,916.530	100.000000	279,916.53	99.424030	278,304.29	-1,612.24	0.06
Original Face:		Base	670,000.000	100.000000	279,916.53	99.424030	278,304.29	-1,612.24	0.05
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B						02 Nov 2027		
		Local	420,000.000	99.509093	417,938.19	99.875000	419,475.00	1,536.81	0.09
		Base		99.509093	417,938.19	99.875000	419,475.00	1,536.81	0.08
505742AD8	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 08/21 5.875					5.875000	01 Aug 2021		
		Local	193,000.000	99.576311	192,182.28	100.000000	193,000.00	817.72	0.04
		Base		99.576311	192,182.28	100.000000	193,000.00	817.72	0.04
505742AF3	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 03/22 5.25					5.250000	15 Mar 2022		
		Local	60,000.000	98.010417	58,806.25	100.500000	60,300.00	1,493.75	0.01
		Base		98.010417	58,806.25	100.500000	60,300.00	1,493.75	0.01
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
		Local	290,000.000	99.942055	289,831.96	105.917403	307,160.47	17,328.51	0.07
		Base		99.942055	289,831.96	105.917403	307,160.47	17,328.51	0.06
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		

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			30,000.000		29,452.66	104.643271	31,392.98	1,940.32	0.01
		Local		98.175533					
		Base		98.175533	29,452.66	104.643271	31,392.98	1,940.32	0.01
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
			1,331,310.820		1,328,705.92	100.648430	1,339,943.44	11,237.52	0.28
		Local		99.804336					
Original Face:			1,690,000.000		1,328,705.92	100.648430	1,339,943.44	11,237.52	0.24
		Base		99.804336					
52474WAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS3 A1 144A					3.750000	25 Apr 2059		
			1,985,476.880		1,969,603.52	100.938710	2,004,114.75	34,511.23	0.43
		Local		99.200527					
Original Face:			2,400,000.000		1,969,603.52	100.938710	2,004,114.75	34,511.23	0.37
		Base		99.200527					
52475BAA0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS2 A1 144A					3.750000	25 Jan 2059		
			1,477,231.960		1,408,312.63	100.263900	1,481,130.38	72,817.75	0.31
		Local		95.334563					
Original Face:			1,990,000.000		1,408,312.63	100.263900	1,481,130.38	72,817.75	0.27
		Base		95.334563					
52706YAH6	LESLIES POOLMART INC TERM LOAN						16 Aug 2023		
			473,013.180		466,797.79	99.812500	472,126.28	5,328.49	0.10
		Local		98.686001					
		Base		98.686001	466,797.79	99.812500	472,126.28	5,328.49	0.09
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B						01 Mar 2027		
			344,074.400		342,897.09	98.339300	338,360.36	-4,536.73	0.07
		Local		99.657833					
		Base		99.657833	342,897.09	98.339300	338,360.36	-4,536.73	0.06
530715AG6	LIBERTY INTERACTIVE LLC SR UNSECURED 11/29 4					4.000000	15 Nov 2029		
			510,000.000		395,032.10	76.500000	390,150.00	-4,882.10	0.08
		Local		77.457275					
		Base		77.457275	395,032.10	76.500000	390,150.00	-4,882.10	0.07
530715AL5	LIBERTY INTERACTIVE LLC SR UNSECURED 02/30 3.75					3.750000	15 Feb 2030		
			600,000.000		459,349.64	76.625000	459,750.00	400.36	0.10
		Local		76.558273					
		Base		76.558273	459,349.64	76.625000	459,750.00	400.36	0.08
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125					2.125000	31 Mar 2048		
			0.000		0.10	0.000000	0.00	-0.10	0.00
		Local		0.000000					
		Base		0.000000	0.10	0.000000	0.00	-0.10	0.00
53219LAS8	LEGACY LIFEPOINT HEALTH SR SECURED 144A 02/27 4.375					4.375000	15 Feb 2027		
			360,000.000		360,000.00	100.125000	360,450.00	450.00	0.08
		Local		100.000000					
		Base		100.000000	360,000.00	100.125000	360,450.00	450.00	0.07
53627NAA9	LIONS GATE CAPITAL HOLD COMPANY GUAR 144A 11/24 5.875					5.875000	01 Nov 2024		

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		Local	920,000.000	93.147718	856,959.01	101.500000	933,800.00	76,840.99	0.20
		Base		93.147718	856,959.01	101.500000	933,800.00	76,840.99	0.17
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.500000	30 Apr 2049		
		Local	200,000.000	101.620405	203,240.81	112.778000	225,556.00	22,315.19	0.05
		Base		101.620405	203,240.81	112.778000	225,556.00	22,315.19	0.04
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					1.048000	25 Oct 2034		
		Local	550,990.120	99.826467	550,033.97	98.684240	543,740.41	-6,293.56	0.12
Original Face:		Base	1,270,000.000	99.826467	550,033.97	98.684240	543,740.41	-6,293.56	0.10
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
		Local	450,000.000	117.950398	530,776.79	134.054500	603,245.25	72,468.46	0.13
		Base		117.950398	530,776.79	134.054500	603,245.25	72,468.46	0.11
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.000000	31 Mar 2024		
		Local	398,000.000	96.911231	385,706.70	101.000000	401,980.00	16,273.30	0.09
		Base		96.911231	385,706.70	101.000000	401,980.00	16,273.30	0.07
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.500000	15 Jan 2025		
		Local	340,000.000	94.998591	322,995.21	103.005000	350,217.00	27,221.79	0.07
		Base		94.998591	322,995.21	103.005000	350,217.00	27,221.79	0.06
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125					7.125000	01 Feb 2027		
		Local	500,000.000	100.117606	500,588.03	103.250000	516,250.00	15,661.97	0.11
		Base		100.117606	500,588.03	103.250000	516,250.00	15,661.97	0.09
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
		Local	11,098.850	99.866743	11,084.06	98.250000	10,904.62	-179.44	0.00
		Base		99.866743	11,084.06	98.250000	10,904.62	-179.44	0.00
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
		Local	316,502.760	100.674471	318,637.48	99.675000	315,474.13	-3,163.35	0.07
		Base		100.674471	318,637.48	99.675000	315,474.13	-3,163.35	0.06
553283AC6	MPH ACQUISITION HOLDINGS COMPANY GUAR 144A 11/28 5.75					5.750000	01 Nov 2028		
		Local	620,000.000	100.000000	620,000.00	98.280000	609,336.00	-10,664.00	0.13
		Base		100.000000	620,000.00	98.280000	609,336.00	-10,664.00	0.11
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		

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		Local	523,940.880	99.093060	519,189.05	99.500000	521,321.18	2,132.13	0.11
		Base		99.093060	519,189.05	99.500000	521,321.18	2,132.13	0.10
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
		Local	365,000.000	96.886063	353,634.13	106.375000	388,268.75	34,634.62	0.08
		Base		96.886063	353,634.13	106.375000	388,268.75	34,634.62	0.07
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
		Local	186,000.000	103.687204	192,858.20	106.875000	198,787.50	5,929.30	0.04
		Base		103.687204	192,858.20	106.875000	198,787.50	5,929.30	0.04
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A					1.936880	15 Apr 2029		
		Local	400,000.000	98.451423	393,805.69	97.917900	391,671.60	-2,134.09	0.08
Original Face:		Base	400,000.000	98.451423	393,805.69	97.917900	391,671.60	-2,134.09	0.07
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A					3.518380	20 Jan 2033		
		Local	270,000.000	98.618907	266,271.05	99.852200	269,600.94	3,329.89	0.06
Original Face:		Base	270,000.000	98.618907	266,271.05	99.852200	269,600.94	3,329.89	0.05
56589PAG0	MARAVAI INTERMEDIATE HLDGS LLC 2020 TERM LOAN B						19 Oct 2027		
		Local	165,000.000	99.025400	163,391.91	100.312500	165,515.63	2,123.72	0.04
		Base		99.025400	163,391.91	100.312500	165,515.63	2,123.72	0.03
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					3.748380	20 Jan 2032		
		Local	900,000.000	92.170708	829,536.37	96.515100	868,635.90	39,099.53	0.18
Original Face:		Base	900,000.000	92.170708	829,536.37	96.515100	868,635.90	39,099.53	0.16
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
		Local	260,000.000	100.799738	262,079.32	114.758669	298,372.54	36,293.22	0.06
		Base		100.799738	262,079.32	114.758669	298,372.54	36,293.22	0.05
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
		Local	80,000.000	99.593738	79,674.99	109.241179	87,392.94	7,717.95	0.02
		Base		99.593738	79,674.99	109.241179	87,392.94	7,717.95	0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	120,000.000	99.581875	119,498.25	129.071696	154,886.04	35,387.79	0.03
		Base		99.581875	119,498.25	129.071696	154,886.04	35,387.79	0.03
57665RAN6	MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625					4.625000	01 Jun 2028		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	370,000.000	100.000000	370,000.00	104.812500	387,806.25	17,806.25	0.08
		Base		100.000000	370,000.00	104.812500	387,806.25	17,806.25	0.07
57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B						01 Feb 2027		
		Local	437,800.000	99.552746	435,841.92	99.375000	435,063.75	-778.17	0.09
		Base		99.552746	435,841.92	99.375000	435,063.75	-778.17	0.08
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
		Local	627,941.630	100.123461	628,716.89	99.930600	627,505.84	-1,211.05	0.13
		Base		100.123461	628,716.89	99.930600	627,505.84	-1,211.05	0.11
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
		Local	750,000.000	100.000000	750,000.00	103.819869	778,649.02	28,649.02	0.17
		Base		100.000000	750,000.00	103.819869	778,649.02	28,649.02	0.14
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					0.668000	25 Jun 2035		
		Local	102,175.460	99.738166	101,907.93	98.962140	101,115.02	-792.91	0.02
Original Face:		Base	8,410,000.000	99.738166	101,907.93	98.962140	101,115.02	-792.91	0.02
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.733000	25 Aug 2036		
		Local	880,000.000	95.065172	836,573.51	99.558440	876,114.27	39,540.76	0.19
Original Face:		Base	880,000.000	95.065172	836,573.51	99.558440	876,114.27	39,540.76	0.16
594087AU2	MICHAELS STORES INC COMPANY GUAR 144A 07/27 8					8.000000	15 Jul 2027		
		Local	1,030,000.000	91.529390	942,752.72	107.500000	1,107,250.00	164,497.28	0.23
		Base		91.529390	942,752.72	107.500000	1,107,250.00	164,497.28	0.20
594088AR7	MICHAELS STORES INC 2020 TERM LOAN B						01 Oct 2027		
		Local	1,029,380.150	97.664766	1,005,341.71	99.250000	1,021,659.80	16,318.09	0.22
		Base		97.664766	1,005,341.71	99.250000	1,021,659.80	16,318.09	0.19
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					4.116880	15 Jul 2029		
		Local	750,000.000	99.895628	749,217.21	96.284600	722,134.50	-27,082.71	0.15
Original Face:		Base	750,000.000	99.895628	749,217.21	96.284600	722,134.50	-27,082.71	0.13
59909TAC8	MILANO ACQUISITION CORP TERM LOAN B						01 Oct 2027		
		Local	860,000.000	99.028438	851,644.57	99.875000	858,925.00	7,280.43	0.18
		Base		99.028438	851,644.57	99.875000	858,925.00	7,280.43	0.16
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						25 Jun 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		830,000.000	Local	98.125469	814,441.39	103.972200	862,969.26	48,527.87	0.18
			Base	98.125469	814,441.39	103.972200	862,969.26	48,527.87	0.16
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
		612,429.180	Local	99.964295	612,210.51	105.950630	648,872.57	36,662.06	0.14
Original Face:		880,000.000	Base	99.964295	612,210.51	105.950630	648,872.57	36,662.06	0.12
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
		1,000,000.000	Local	101.326967	1,013,269.67	112.500000	1,125,000.00	111,730.33	0.24
			Base	101.326967	1,013,269.67	112.500000	1,125,000.00	111,730.33	0.21
60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B						14 May 2026		
		270,000.000	Local	97.250000	262,575.00	97.500000	263,250.00	675.00	0.06
			Base	97.250000	262,575.00	97.500000	263,250.00	675.00	0.05
608328BF6	MOHEGAN GAMING + ENT COMPANY GUAR 144A 10/24 7.875					7.875000	15 Oct 2024		
		520,000.000	Local	100.303742	521,579.46	104.375000	542,750.00	21,170.54	0.12
			Base	100.303742	521,579.46	104.375000	542,750.00	21,170.54	0.10
610332AW8	MONROE CAPITAL BSL CLO LTD MCBSL 2015 1A BR 144A					1.962630	22 May 2027		
		400,000.000	Local	98.747273	394,989.09	99.513900	398,055.60	3,066.51	0.08
Original Face:		400,000.000	Base	98.747273	394,989.09	99.513900	398,055.60	3,066.51	0.07
62856RAD7	PROSUS NV COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
		750,000.000	Local	102.393395	767,950.46	114.964000	862,230.00	94,279.54	0.18
			Base	102.393395	767,950.46	114.964000	862,230.00	94,279.54	0.16
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
		480,000.000	Local	97.955196	470,184.94	95.000000	456,000.00	-14,184.94	0.10
			Base	97.955196	470,184.94	95.000000	456,000.00	-14,184.94	0.08
62886HAR2	NCL CORPORATION LTD SR SECURED 144A 05/24 12.25					12.250000	15 May 2024		
		500,000.000	Local	99.128074	495,640.37	120.000000	600,000.00	104,359.63	0.13
			Base	99.128074	495,640.37	120.000000	600,000.00	104,359.63	0.11
62886HAY7	NCL CORPORATION LTD SR SECURED 144A 02/26 10.25					10.250000	01 Feb 2026		
		650,000.000	Local	100.000000	650,000.00	117.000000	760,500.00	110,500.00	0.16
			Base	100.000000	650,000.00	117.000000	760,500.00	110,500.00	0.14
62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875					5.875000	15 Mar 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	430,000.000	100.000000	430,000.00	105.182000	452,282.60	22,282.60	0.10
		Base		100.000000	430,000.00	105.182000	452,282.60	22,282.60	0.08
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
		Local	1,060,000.000	119.118254	1,262,653.49	135.197896	1,433,097.70	170,444.21	0.30
		Base		119.118254	1,262,653.49	135.197896	1,433,097.70	170,444.21	0.26
629209AA5	NMI HOLDINGS SR SECURED 144A 06/25 7.375					7.375000	01 Jun 2025		
		Local	500,000.000	100.000000	500,000.00	112.000000	560,000.00	60,000.00	0.12
		Base		100.000000	500,000.00	112.000000	560,000.00	60,000.00	0.10
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
		Local	300,000.000	104.147060	312,441.18	105.500000	316,500.00	4,058.82	0.07
		Base		104.147060	312,441.18	105.500000	316,500.00	4,058.82	0.06
629377CQ3	NRG ENERGY INC SR UNSECURED 144A 02/29 3.375					3.375000	15 Feb 2029		
		Local	130,000.000	100.000000	130,000.00	102.380000	133,094.00	3,094.00	0.03
		Base		100.000000	130,000.00	102.380000	133,094.00	3,094.00	0.02
629377CR1	NRG ENERGY INC SR UNSECURED 144A 02/31 3.625					3.625000	15 Feb 2031		
		Local	390,000.000	100.000000	390,000.00	102.880000	401,232.00	11,232.00	0.09
		Base		100.000000	390,000.00	102.880000	401,232.00	11,232.00	0.07
631715AJ8	NASSAU LTD NCC 2020 1A D 144A					5.002670	20 Jul 2029		
		Local	260,000.000	94.262788	245,083.25	100.018300	260,047.58	14,964.33	0.06
Original Face:		Base	260,000.000	94.262788	245,083.25	100.018300	260,047.58	14,964.33	0.05
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875					5.875000	15 Nov 2028		
		Local	520,000.000	100.631560	523,284.11	119.875000	623,350.00	100,065.89	0.13
		Base		100.631560	523,284.11	119.875000	623,350.00	100,065.89	0.11
64110LAX4	NETFLIX INC SR UNSECURED 05/29 6.375					6.375000	15 May 2029		
		Local	770,000.000	111.274481	856,813.50	123.500000	950,950.00	94,136.50	0.20
		Base		111.274481	856,813.50	123.500000	950,950.00	94,136.50	0.17
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					1.093000	25 Sep 2035		
		Local	750,000.000	74.178755	556,340.66	96.281260	722,109.45	165,768.79	0.15
Original Face:		Base	750,000.000	74.178755	556,340.66	96.281260	722,109.45	165,768.79	0.13
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	560,570.860	102.234242	573,095.37	106.106470	594,801.95	21,706.58	0.13
Original Face:		Base	690,000.000	102.234242	573,095.37	106.106470	594,801.95	21,706.58	0.11
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		Local	432,643.580	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.10
Original Face:		Base	970,000.000	102.492086	443,425.43	106.343760	460,089.45	16,664.02	0.08
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
		Local	216,373.340	100.115754	216,623.80	106.325420	230,059.86	13,436.06	0.05
Original Face:		Base	1,050,000.000	100.115754	216,623.80	106.325420	230,059.86	13,436.06	0.04
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.700000	01 Apr 2026		
		Local	1,300,000.000	103.860242	1,350,183.15	110.150000	1,431,950.00	81,766.85	0.30
		Base		103.860242	1,350,183.15	110.150000	1,431,950.00	81,766.85	0.26
651229BB1	NEWELL BRANDS INC SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
		Local	280,000.000	99.776543	279,374.32	110.030000	308,084.00	28,709.68	0.07
		Base		99.776543	279,374.32	110.030000	308,084.00	28,709.68	0.06
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4						18 Sep 2026		
		Local	1,061,603.900	98.315629	1,043,722.55	99.222200	1,053,346.74	9,624.19	0.22
		Base		98.315629	1,043,722.55	99.222200	1,053,346.74	9,624.19	0.19
65341BAD8	NEXTERA ENERGY PARTNERS SR UNSECURED 144A 11/25 0.0000					0.010000	15 Nov 2025		
		Local	220,000.000	98.250136	216,150.30	99.781514	219,519.33	3,369.03	0.05
		Base		98.250136	216,150.30	99.781514	219,519.33	3,369.03	0.04
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138000	25 Mar 2047		
		Local	308,228.860	100.692534	310,363.45	104.055130	320,727.94	10,364.49	0.07
Original Face:		Base	1,280,000.000	100.692534	310,363.45	104.055130	320,727.94	10,364.49	0.06
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
		Local	780,000.000	78.765936	614,374.30	0.675000	5,265.00	-609,109.30	0.00
		Base		78.765936	614,374.30	0.675000	5,265.00	-609,109.30	0.00
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375000	01 May 2026		
		Local	1,635,000.000	99.958340	1,634,318.86	105.250000	1,720,837.50	86,518.64	0.37
		Base		99.958340	1,634,318.86	105.250000	1,720,837.50	86,518.64	0.31
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		

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		Local	200,000.000	105.088955	210,177.91	121.308862	242,617.72	32,439.81	0.05
		Base		105.088955	210,177.91	121.308862	242,617.72	32,439.81	0.04
67109BCW2	OHA LOAN FUNDING LTD OHALF 2015 1A DR2 144A					4.221000	15 Nov 2032		
		Local	250,000.000	100.000000	250,000.00	100.161900	250,404.75	404.75	0.05
Original Face:		Base	250,000.000	100.000000	250,000.00	100.161900	250,404.75	404.75	0.05
67111KAG5	OZLM LTD OZLM 2017 16A C 144A					3.771000	16 May 2030		
		Local	350,000.000	99.680146	348,880.51	97.700500	341,951.75	-6,928.76	0.07
Original Face:		Base	350,000.000	99.680146	348,880.51	97.700500	341,951.75	-6,928.76	0.06
67111VAJ5	OZLM LTD OZLM 2018 22A C 144A					2.867750	17 Jan 2031		
		Local	376,000.000	91.757412	345,007.87	94.425900	355,041.38	10,033.51	0.08
Original Face:		Base	376,000.000	91.757412	345,007.87	94.425900	355,041.38	10,033.51	0.06
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A					4.015750	22 Apr 2030		
		Local	600,000.000	100.000000	600,000.00	96.732400	580,394.40	-19,605.60	0.12
Original Face:		Base	600,000.000	100.000000	600,000.00	96.732400	580,394.40	-19,605.60	0.11
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000						10 Oct 2036		
		Local	1,660,000.000	45.180068	749,989.13	46.000000	763,600.00	13,610.87	0.16
		Base		45.180068	749,989.13	46.000000	763,600.00	13,610.87	0.14
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
		Local	1,810,000.000	93.091586	1,684,957.71	101.375000	1,834,887.50	149,929.79	0.39
		Base		93.091586	1,684,957.71	101.375000	1,834,887.50	149,929.79	0.34
674599EF8	OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125					6.125000	01 Jan 2031		
		Local	440,000.000	100.000000	440,000.00	107.020000	470,888.00	30,888.00	0.10
		Base		100.000000	440,000.00	107.020000	470,888.00	30,888.00	0.09
67515XAA2	OCEAN TRAILS CLO IX OCTR 2020 9A A1 144A					2.152730	15 Oct 2029		
		Local	305,000.000	100.000000	305,000.00	100.353200	306,077.26	1,077.26	0.06
Original Face:		Base	305,000.000	100.000000	305,000.00	100.353200	306,077.26	1,077.26	0.06
67515XAC8	OCEAN TRAILS CLO IX OCTR 2020 9A A2 144A					2.552730	15 Oct 2029		
		Local	345,000.000	99.879722	344,585.04	100.431200	346,487.64	1,902.60	0.07
Original Face:		Base	345,000.000	99.879722	344,585.04	100.431200	346,487.64	1,902.60	0.06
67572YBW1	OCTAGON INVESTMENT PARTNERS XX OCT22 2014 1A DRR 144A					2.965750	22 Jan 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	450,000.000	93.001751	418,507.88	95.645600	430,405.20	11,897.32	0.09
	Original Face:	Base	450,000.000	93.001751	418,507.88	95.645600	430,405.20	11,897.32	0.08
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					2.818380	20 Jan 2031		
		Local	850,000.000	96.724633	822,159.38	94.237200	801,016.20	-21,143.18	0.17
	Original Face:	Base	850,000.000	96.724633	822,159.38	94.237200	801,016.20	-21,143.18	0.15
682189AQ8	ON SEMICONDUCTOR CORP COMPANY GUAR 144A 09/28 3.875					3.875000	01 Sep 2028		
		Local	450,000.000	100.000000	450,000.00	103.500000	465,750.00	15,750.00	0.10
		Base		100.000000	450,000.00	103.500000	465,750.00	15,750.00	0.09
683715AC0	OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875					3.875000	15 Feb 2028		
		Local	160,000.000	100.000000	160,000.00	104.000000	166,400.00	6,400.00	0.04
		Base		100.000000	160,000.00	104.000000	166,400.00	6,400.00	0.03
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
		Local	340,000.000	98.959712	336,463.02	106.380000	361,692.00	25,228.98	0.08
		Base		98.959712	336,463.02	106.380000	361,692.00	25,228.98	0.07
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
		Local	1,010,000.000	102.029836	1,030,501.34	109.435787	1,105,301.45	74,800.11	0.23
		Base		102.029836	1,030,501.34	109.435787	1,105,301.45	74,800.11	0.20
69318FAK4	PBF HOLDING CO LLC SR SECURED 144A 05/25 9.25					9.250000	15 May 2025		
		Local	220,000.000	100.248045	220,545.70	98.590000	216,898.00	-3,647.70	0.05
		Base		100.248045	220,545.70	98.590000	216,898.00	-3,647.70	0.04
69327RAD3	PDC ENERGY INC COMPANY GUAR 09/21 1.125					1.125000	15 Sep 2021		
		Local	1,390,000.000	96.566919	1,342,280.17	97.157978	1,350,495.89	8,215.72	0.29
		Base		96.566919	1,342,280.17	97.157978	1,350,495.89	8,215.72	0.25
69329HAB7	PAE HOLDING CORPORATION 2020 TERM LOAN B						19 Oct 2027		
		Local	500,000.000	98.776634	493,883.17	100.125000	500,625.00	6,741.83	0.11
		Base		98.776634	493,883.17	100.125000	500,625.00	6,741.83	0.09
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5					9.500000	01 Oct 2028		
		Local	1,070,000.000	103.868984	1,111,398.13	110.750000	1,185,025.00	73,626.87	0.25
		Base		103.868984	1,111,398.13	110.750000	1,185,025.00	73,626.87	0.22
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	700,000.000	108.065339	756,457.37	128.750000	901,250.00	144,792.63	0.19
	Original Face:	Base	700,000.000	108.065339	756,457.37	128.750000	901,250.00	144,792.63	0.16
69917AAA2	PARALLEL LTD PARL 2020 1A A1 144A					1.983340	20 Jul 2031		
		Local	350,000.000	100.000000	350,000.00	100.357700	351,251.95	1,251.95	0.07
	Original Face:	Base	350,000.000	100.000000	350,000.00	100.357700	351,251.95	1,251.95	0.06
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
		Local	560,000.000	97.227552	544,474.29	98.160700	549,699.92	5,225.63	0.12
		Base		97.227552	544,474.29	98.160700	549,699.92	5,225.63	0.10
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
		Local	175,000.000	92.200183	161,350.32	103.500000	181,125.00	19,774.68	0.04
		Base		92.200183	161,350.32	103.500000	181,125.00	19,774.68	0.03
701885AD7	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 01/25 5.375					5.375000	15 Jan 2025		
		Local	600,000.000	102.321375	613,928.25	102.840000	617,040.00	3,111.75	0.13
		Base		102.321375	613,928.25	102.840000	617,040.00	3,111.75	0.11
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
		Local	600,000.000	103.728188	622,369.13	109.450000	656,700.00	34,330.87	0.14
		Base		103.728188	622,369.13	109.450000	656,700.00	34,330.87	0.12
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
		Local	507,071.800	99.872598	506,425.78	92.375000	468,407.58	-38,018.20	0.10
		Base		99.872598	506,425.78	92.375000	468,407.58	-38,018.20	0.09
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
		Local	830,000.000	101.677987	843,927.29	109.651000	910,103.30	66,176.01	0.19
		Base		101.677987	843,927.29	109.651000	910,103.30	66,176.01	0.17
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
		Local	893,473.590	86.055137	768,879.92	95.847200	856,369.42	87,489.50	0.18
		Base		86.055137	768,879.92	95.847200	856,369.42	87,489.50	0.16
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
		Local	90,000.000	79.713789	71,742.41	124.765000	112,288.50	40,546.09	0.02
		Base		79.713789	71,742.41	124.765000	112,288.50	40,546.09	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	2,070,000.000	98.542205	2,039,823.65	113.001000	2,339,120.70	299,297.05	0.50
		Base		98.542205	2,039,823.65	113.001000	2,339,120.70	299,297.05	0.43
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
		Local	340,000.000	93.029038	316,298.73	116.600000	396,440.00	80,141.27	0.08
		Base		93.029038	316,298.73	116.600000	396,440.00	80,141.27	0.07
716768AD8	PETSMART INC COMPANY GUAR 144A 06/25 8.875					8.875000	01 Jun 2025		
		Local	1,540,000.000	100.384310	1,545,918.38	102.750000	1,582,350.00	36,431.62	0.34
		Base		100.384310	1,545,918.38	102.750000	1,582,350.00	36,431.62	0.29
71677HAG0	PETSMART INC CONSENTING TERM LOAN						11 Mar 2022		
		Local	98,773.950	96.248515	95,068.46	99.775000	98,551.71	3,483.25	0.02
		Base		96.248515	95,068.46	99.775000	98,551.71	3,483.25	0.02
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
		Local	580,975.260	100.062684	581,339.44	99.375000	577,344.16	-3,995.28	0.12
		Base		100.062684	581,339.44	99.375000	577,344.16	-3,995.28	0.11
71913BAF9	PHOENIX GUARANTOR INC. TERM LOAN B2						05 Mar 2026		
		Local	800,000.000	99.000000	792,000.00	99.750000	798,000.00	6,000.00	0.17
		Base		99.000000	792,000.00	99.750000	798,000.00	6,000.00	0.15
72751PAC8	PLANVIEW PARENT INC TERM LOAN						17 Dec 2027		
		Local	320,000.000	99.003031	316,809.70	99.750000	319,200.00	2,390.30	0.07
		Base		99.003031	316,809.70	99.750000	319,200.00	2,390.30	0.06
72751PAD6	PLANVIEW PARENT INC DELAYED DRAW TERM LOAN						17 Dec 2027		
		Local	70,000.000	99.003029	69,302.12	99.750000	69,825.00	522.88	0.01
		Base		99.003029	69,302.12	99.750000	69,825.00	522.88	0.01
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A					2.145130	27 Mar 2024		
		Local	491,558.250	100.000000	491,558.25	92.080100	452,627.33	-38,930.92	0.10
Original Face:		Base	870,000.000	100.000000	491,558.25	92.080100	452,627.33	-38,930.92	0.08
74028HAC9	PRECISION MEDICINE GROUP LLC TERM LOAN						18 Nov 2027		
		Local	796,153.850	98.518776	784,361.03	100.000000	796,153.85	11,792.82	0.17
		Base		98.518776	784,361.03	100.000000	796,153.85	11,792.82	0.15
74028HAD7	PRECISION MEDICINE GROUP LLC DELAYED DRAW TERM LOAN						18 Nov 2027		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	103,846.150	98.521110	102,310.38	100.000000	103,846.15	1,535.77	0.02
		Base		98.521110	102,310.38	100.000000	103,846.15	1,535.77	0.02
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25					5.250000	15 Apr 2024		
		Local	350,000.000	102.404020	358,414.07	106.750000	373,625.00	15,210.93	0.08
		Base		102.404020	358,414.07	106.750000	373,625.00	15,210.93	0.07
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
		Local	250,000.000	100.808604	252,021.51	109.500000	273,750.00	21,728.49	0.06
		Base		100.808604	252,021.51	109.500000	273,750.00	21,728.49	0.05
74166MAE6	PRIME SECSRVC BRW/FINANC SECURED 144A 01/28 6.25					6.250000	15 Jan 2028		
		Local	260,000.000	100.000000	260,000.00	107.359000	279,133.40	19,133.40	0.06
		Base		100.000000	260,000.00	107.359000	279,133.40	19,133.40	0.05
74166MAF3	PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375					3.375000	31 Aug 2027		
		Local	650,000.000	100.000000	650,000.00	99.250000	645,125.00	-4,875.00	0.14
		Base		100.000000	650,000.00	99.250000	645,125.00	-4,875.00	0.12
74339DAD0	PROJECT ALPHA INTERMEDIATE HL TERM LOAN B 1						26 Apr 2024		
		Local	197,994.990	100.000000	197,994.99	99.250000	196,510.03	-1,484.96	0.04
		Base		100.000000	197,994.99	99.250000	196,510.03	-1,484.96	0.04
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875						15 Jun 2027		
		Local	150,000.000	79.895493	119,843.24	40.751000	61,126.50	-58,716.74	0.01
Original Face:		Base	150,000.000	79.895493	119,843.24	40.751000	61,126.50	-58,716.74	0.01
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125						16 Mar 2024		
		Local	450,000.000	87.058576	391,763.59	40.875000	183,937.50	-207,826.09	0.04
Original Face:		Base	450,000.000	87.058576	391,763.59	40.875000	183,937.50	-207,826.09	0.03
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
		Local	1,320,000.000	116.824109	1,542,078.24	140.575000	1,855,590.00	313,511.76	0.39
		Base		116.824109	1,542,078.24	140.575000	1,855,590.00	313,511.76	0.34
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817					4.817000	14 Mar 2049		
		Local	380,000.000	100.000000	380,000.00	136.438000	518,464.40	138,464.40	0.11
		Base		100.000000	380,000.00	136.438000	518,464.40	138,464.40	0.09
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75					5.750000	01 May 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	0.000	0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base		0.000000	0.04	0.000000	0.00	-0.04	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A					2.241000	15 Mar 2036		
		Local	1,340,000.000	100.000000	1,340,000.00	96.281950	1,290,178.13	-49,821.87	0.27
Original Face:		Base	1,340,000.000	100.000000	1,340,000.00	96.281950	1,290,178.13	-49,821.87	0.24
75008QAL0	RACKSPACE HOSTING INC NOVEMBER 2017 TERM B FACILITY						03 Nov 2023		
		Local	299,224.810	99.562500	297,915.70	99.791700	298,601.52	685.82	0.06
		Base		99.562500	297,915.70	99.791700	298,601.52	685.82	0.05
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B						09 Jul 2025		
		Local	130,000.000	93.650692	121,745.90	98.291700	127,779.21	6,033.31	0.03
		Base		93.650692	121,745.90	98.291700	127,779.21	6,033.31	0.02
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
		Local	920,000.000	98.595508	907,078.67	112.250000	1,032,700.00	125,621.33	0.22
		Base		98.595508	907,078.67	112.250000	1,032,700.00	125,621.33	0.19
75049EAK0	RADNET MGMT INC TERM LOAN B1						30 Jun 2023		
		Local	708,229.220	99.896532	707,496.43	99.750000	706,458.65	-1,037.78	0.15
		Base		99.896532	707,496.43	99.750000	706,458.65	-1,037.78	0.13
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875000	01 Jul 2022		
		Local	347,000.000	93.402435	324,106.45	100.000000	347,000.00	22,893.55	0.07
		Base		93.402435	324,106.45	100.000000	347,000.00	22,893.55	0.06
75281AAW9	RANGE RESOURCES CORP COMPANY GUAR 06/21 5.75					5.750000	01 Jun 2021		
		Local	250,000.000	98.553264	246,383.16	99.751000	249,377.50	2,994.34	0.05
		Base		98.553264	246,383.16	99.751000	249,377.50	2,994.34	0.05
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5					5.000000	15 Aug 2022		
		Local	440,000.000	84.516641	371,873.22	99.000000	435,600.00	63,726.78	0.09
		Base		84.516641	371,873.22	99.000000	435,600.00	63,726.78	0.08
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.000000	15 Mar 2023		
		Local	30,000.000	94.295700	28,288.71	97.500000	29,250.00	961.29	0.01
		Base		94.295700	28,288.71	97.500000	29,250.00	961.29	0.01
75281ABG3	RANGE RESOURCES CORP COMPANY GUAR 02/26 9.25					9.250000	01 Feb 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,860,000.000	98.682769	1,835,499.51	104.500000	1,943,700.00	108,200.49	0.41
		Base		98.682769	1,835,499.51	104.500000	1,943,700.00	108,200.49	0.35
75605NAQ3	REALOGY CORP TERM LOAN B						08 Feb 2025		
		Local	338,256.420	97.154951	328,632.86	98.187500	332,125.52	3,492.66	0.07
		Base		97.154951	328,632.86	98.187500	332,125.52	3,492.66	0.06
75606DAJ0	REALOGY GROUP/CO ISSUER SECURED 144A 06/25 7.625					7.625000	15 Jun 2025		
		Local	270,000.000	100.000000	270,000.00	108.572000	293,144.40	23,144.40	0.06
		Base		100.000000	270,000.00	108.572000	293,144.40	23,144.40	0.05
75774EAB1	REDSTONE BUYER LLC TERM LOAN						01 Sep 2027		
		Local	1,110,000.000	98.087242	1,088,768.39	100.312500	1,113,468.75	24,700.36	0.24
		Base		98.087242	1,088,768.39	100.312500	1,113,468.75	24,700.36	0.20
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
		Local	1,159,549.620	99.704454	1,156,122.62	99.515600	1,153,932.76	-2,189.86	0.24
		Base		99.704454	1,156,122.62	99.515600	1,153,932.76	-2,189.86	0.21
76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875					5.875000	15 May 2023		
		Local	370,000.000	99.463300	368,014.21	99.750000	369,075.00	1,060.79	0.08
		Base		99.463300	368,014.21	99.750000	369,075.00	1,060.79	0.07
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A					2.913000	25 May 2059		
		Local	446,079.960	100.258030	447,230.98	101.943050	454,747.52	7,516.54	0.10
Original Face:		Base	840,000.000	100.258030	447,230.98	101.943050	454,747.52	7,516.54	0.08
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
		Local	901,001.080	99.285422	894,562.72	99.237500	894,130.95	-431.77	0.19
		Base		99.285422	894,562.72	99.237500	894,130.95	-431.77	0.16
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
		Local	187,856.720	99.777559	187,438.85	99.400000	186,729.58	-709.27	0.04
		Base		99.777559	187,438.85	99.400000	186,729.58	-709.27	0.03
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B						31 Oct 2024		
		Local	223,658.910	100.232376	224,178.64	98.375000	220,024.45	-4,154.19	0.05
		Base		100.232376	224,178.64	98.375000	220,024.45	-4,154.19	0.04
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A					1.939000	15 Jun 2033		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		861,695.400	Local	99.677782	858,918.86	100.223480	863,621.12	4,702.26	0.18
Original Face:		1,010,000.000	Base	99.677782	858,918.86	100.223480	863,621.12	4,702.26	0.16
780097BB6	NATWEST GROUP PLC JR SUBORDINA 12/49 VAR					8.625000	29 Dec 2049		
		200,000.000	Local	99.902710	199,805.42	103.791000	207,582.00	7,776.58	0.04
			Base	99.902710	199,805.42	103.791000	207,582.00	7,776.58	0.04
780097BP5	NATWEST GROUP PLC SR UNSECURED 05/28 VAR					3.073000	22 May 2028		
		200,000.000	Local	105.303410	210,606.82	108.537127	217,074.25	6,467.43	0.05
			Base	105.303410	210,606.82	108.537127	217,074.25	6,467.43	0.04
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN						01 Sep 2027		
		598,500.000	Local	98.558860	589,874.78	99.625000	596,255.63	6,380.85	0.13
			Base	98.558860	589,874.78	99.625000	596,255.63	6,380.85	0.11
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625					5.625000	01 Dec 2025		
		920,000.000	Local	92.546353	851,426.45	102.750000	945,300.00	93,873.55	0.20
			Base	92.546353	851,426.45	102.750000	945,300.00	93,873.55	0.17
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
		300,000.000	Local	99.939380	299,818.14	112.226000	336,678.00	36,859.86	0.07
			Base	99.939380	299,818.14	112.226000	336,678.00	36,859.86	0.06
80007RAJ4	SANDS CHINA LTD SR UNSECURED 144A 01/26 3.8					3.800000	08 Jan 2026		
		200,000.000	Local	99.910245	199,820.49	106.546000	213,092.00	13,271.51	0.05
			Base	99.910245	199,820.49	106.546000	213,092.00	13,271.51	0.04
80862QAG6	SCIENCE APP INTERNATL CORP 2020 INCREMENTAL TL B						12 Mar 2027		
		126,933.340	Local	99.101434	125,792.76	99.812500	126,695.34	902.58	0.03
			Base	99.101434	125,792.76	99.812500	126,695.34	902.58	0.02
80874YBC3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 05/28 7					7.000000	15 May 2028		
		290,000.000	Local	104.919690	304,267.10	107.521000	311,810.90	7,543.80	0.07
			Base	104.919690	304,267.10	107.521000	311,810.90	7,543.80	0.06
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
		623,541.830	Local	99.215923	618,652.78	97.525000	608,109.17	-10,543.61	0.13
			Base	99.215923	618,652.78	97.525000	608,109.17	-10,543.61	0.11
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	74,953.280	99.866997	74,853.59	98.250000	73,641.60	-1,211.99	0.02
		Base		99.866997	74,853.59	98.250000	73,641.60	-1,211.99	0.01
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
		Local	701,057.950	97.792571	685,582.59	98.291700	689,081.78	3,499.19	0.15
		Base		97.792571	685,582.59	98.291700	689,081.78	3,499.19	0.13
81527CAN7	SEDGWICK CLAIM MGMT SERV INC 2020 TERM LOAN B3						03 Sep 2026		
		Local	308,450.000	96.313201	297,078.07	100.625000	310,377.81	13,299.74	0.07
		Base		96.313201	297,078.07	100.625000	310,377.81	13,299.74	0.06
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
		Local	240,000.000	86.331792	207,196.30	110.036800	264,088.32	56,892.02	0.06
Original Face:		Base	240,000.000	86.331792	207,196.30	110.036800	264,088.32	56,892.02	0.05
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375					4.375000	15 Feb 2030		
		Local	190,000.000	100.000000	190,000.00	107.625000	204,487.50	14,487.50	0.04
		Base		100.000000	190,000.00	107.625000	204,487.50	14,487.50	0.04
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
		Local	410,000.000	100.288476	411,182.75	109.335928	448,277.30	37,094.55	0.10
		Base		100.288476	411,182.75	109.335928	448,277.30	37,094.55	0.08
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
		Local	670,000.000	101.378088	679,233.19	103.500000	693,450.00	14,216.81	0.15
		Base		101.378088	679,233.19	103.500000	693,450.00	14,216.81	0.13
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
		Local	110,124.850	100.000000	110,124.85	106.218110	116,972.53	6,847.68	0.02
Original Face:		Base	150,000.000	100.000000	110,124.85	106.218110	116,972.53	6,847.68	0.02
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A2I 144A					3.845000	20 Jan 2050		
		Local	699,125.000	104.901471	733,392.41	106.698000	745,952.39	12,559.98	0.16
Original Face:		Base	705,000.000	104.901471	733,392.41	106.698000	745,952.39	12,559.98	0.14
83600VAD3	SOTERA HEALTH HOLDINGS LLC 2019 TERM LOAN						11 Dec 2026		
		Local	340,976.890	99.068512	337,800.73	100.275000	341,914.58	4,113.85	0.07
		Base		99.068512	337,800.73	100.275000	341,914.58	4,113.85	0.06
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A					1.636880	15 Apr 2032		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	580,000.000	100.000000	580,000.00	100.057900	580,335.82	335.82	0.12
	Original Face:	Base	580,000.000	100.000000	580,000.00	100.057900	580,335.82	335.82	0.11
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	1,050,000.000	102.541769	1,076,688.57	112.000000	1,176,000.00	99,311.43	0.25
		Base		102.541769	1,076,688.57	112.000000	1,176,000.00	99,311.43	0.21
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
		Local	1,380,000.000	120.157528	1,658,173.88	158.337500	2,185,057.50	526,883.62	0.46
		Base		120.157528	1,658,173.88	158.337500	2,185,057.50	526,883.62	0.40
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6					6.000000	01 Nov 2028		
		Local	840,000.000	100.000000	840,000.00	104.515500	877,930.20	37,930.20	0.19
		Base		100.000000	840,000.00	104.515500	877,930.20	37,930.20	0.16
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					0.868000	25 Sep 2035		
		Local	282,614.910	94.490875	267,045.30	99.527260	281,278.88	14,233.58	0.06
	Original Face:	Base	620,000.000	94.490875	267,045.30	99.527260	281,278.88	14,233.58	0.05
86614RAN7	SUMMIT MATERIALS LLC/FIN COMPANY GUAR 144A 01/29 5.25					5.250000	15 Jan 2029		
		Local	290,000.000	100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.06
		Base		100.000000	290,000.00	105.000000	304,500.00	14,500.00	0.06
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
		Local	837,354.640	100.614648	842,501.42	107.048100	896,372.23	53,870.81	0.19
	Original Face:	Base	900,000.000	100.614648	842,501.42	107.048100	896,372.23	53,870.81	0.16
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
		Local	497,544.390	99.953287	497,311.97	106.845960	531,606.08	34,294.11	0.11
	Original Face:	Base	510,000.000	99.953287	497,311.97	106.845960	531,606.08	34,294.11	0.10
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
		Local	378,100.000	100.676366	380,657.34	98.975000	374,224.48	-6,432.86	0.08
		Base		100.676366	380,657.34	98.975000	374,224.48	-6,432.86	0.07
86880NAU7	SURGERY CTR HLDGS INC FIRST LIEN						03 Sep 2024		
		Local	557,120.820	95.151815	530,110.57	98.229200	547,255.32	17,144.75	0.12
		Base		95.151815	530,110.57	98.229200	547,255.32	17,144.75	0.10
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,210,000.000	102.672780	1,242,340.64	120.251000	1,455,037.10	212,696.46	0.31
		Base		102.672780	1,242,340.64	120.251000	1,455,037.10	212,696.46	0.27
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75					3.750000	15 Sep 2028		
		Local	510,000.000	100.000000	510,000.00	101.500000	517,650.00	7,650.00	0.11
		Base		100.000000	510,000.00	101.500000	517,650.00	7,650.00	0.09
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					1.190130	16 Apr 2031		
		Local	500,000.000	99.095216	495,476.08	99.520300	497,601.50	2,125.42	0.11
Original Face:		Base	500,000.000	99.095216	495,476.08	99.520300	497,601.50	2,125.42	0.09
87166BAA0	SYNEOS HEALTH INC COMPANY GUAR 144A 01/29 3.625					3.625000	15 Jan 2029		
		Local	580,000.000	100.000000	580,000.00	100.276500	581,603.70	1,603.70	0.12
		Base		100.000000	580,000.00	100.276500	581,603.70	1,603.70	0.11
87229WAG6	TCI SYMPHONY CLO TSYMP 2016 1A BR 144A					1.874130	13 Oct 2029		
		Local	1,000,000.000	98.003269	980,032.69	99.441800	994,418.00	14,385.31	0.21
Original Face:		Base	1,000,000.000	98.003269	980,032.69	99.441800	994,418.00	14,385.31	0.18
87229WAL5	TCI SYMPHONY CLO TSYMP 2016 1A DR 144A					3.224130	13 Oct 2029		
		Local	750,000.000	92.579355	694,345.16	97.846900	733,851.75	39,506.59	0.16
Original Face:		Base	750,000.000	92.579355	694,345.16	97.846900	733,851.75	39,506.59	0.13
87256FAB0	TKC HLDGS INC FIRST LIEN						01 Feb 2023		
		Local	562,158.270	99.445585	559,041.58	97.925000	550,493.49	-8,548.09	0.12
		Base		99.445585	559,041.58	97.925000	550,493.49	-8,548.09	0.10
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.500000	15 Jan 2026		
		Local	500,000.000	102.681550	513,407.75	103.500000	517,500.00	4,092.25	0.11
		Base		102.681550	513,407.75	103.500000	517,500.00	4,092.25	0.09
87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.750000	01 Feb 2028		
		Local	140,000.000	100.000000	140,000.00	107.489000	150,484.60	10,484.60	0.03
		Base		100.000000	140,000.00	107.489000	150,484.60	10,484.60	0.03
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5					10.500000	15 Jan 2026		
		Local	450,000.000	103.175053	464,287.74	88.953000	400,288.50	-63,999.24	0.08
		Base		103.175053	464,287.74	88.953000	400,288.50	-63,999.24	0.07
87470LAJ0	TALLGRASS NRG PRTNR/FIN SR UNSECURED 144A 12/30 6					6.000000	31 Dec 2030		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	440,000.000	100.000000	440,000.00	102.905000	452,782.00	12,782.00	0.10
		Base		100.000000	440,000.00	102.905000	452,782.00	12,782.00	0.08
87612BBR2	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 02/31 4.875					4.875000	01 Feb 2031		
		Local	550,000.000	100.000000	550,000.00	108.959000	599,274.50	49,274.50	0.13
		Base		100.000000	550,000.00	108.959000	599,274.50	49,274.50	0.11
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
		Local	150,000.000	102.831473	154,247.21	125.294633	187,941.95	33,694.74	0.04
		Base		102.831473	154,247.21	125.294633	187,941.95	33,694.74	0.03
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043		
		Local	390,000.000	96.516926	376,416.01	119.436417	465,802.03	89,386.02	0.10
		Base		96.516926	376,416.01	119.436417	465,802.03	89,386.02	0.09
88033GDA5	TENET HEALTHCARE CORP SR SECURED 144A 11/27 5.125					5.125000	01 Nov 2027		
		Local	120,000.000	101.717292	122,060.75	105.875000	127,050.00	4,989.25	0.03
		Base		101.717292	122,060.75	105.875000	127,050.00	4,989.25	0.02
88033GDE7	TENET HEALTHCARE CORP SR SECURED 144A 04/25 7.5					7.500000	01 Apr 2025		
		Local	430,000.000	100.080095	430,344.41	109.250000	469,775.00	39,430.59	0.10
		Base		100.080095	430,344.41	109.250000	469,775.00	39,430.59	0.09
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625					4.625000	15 Jun 2028		
		Local	200,000.000	100.118305	200,236.61	104.750000	209,500.00	9,263.39	0.04
		Base		100.118305	200,236.61	104.750000	209,500.00	9,263.39	0.04
88145LAB0	TERRIER MEDIA BUYER INC TERM LOAN B						17 Dec 2026		
		Local	752,375.180	99.559326	749,059.66	99.861100	751,330.13	2,270.47	0.16
		Base		99.559326	749,059.66	99.861100	751,330.13	2,270.47	0.14
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
		Local	390,000.000	91.162069	355,532.07	96.126000	374,891.40	19,359.33	0.08
		Base		91.162069	355,532.07	96.126000	374,891.40	19,359.33	0.07
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					2.152750	11 Nov 2034		
		Local	850,584.270	100.639464	856,023.45	93.398800	794,435.50	-61,587.95	0.17
Original Face:		Base	1,050,000.000	100.639464	856,023.45	93.398800	794,435.50	-61,587.95	0.15
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		

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		Local	60,000.000	96.585550	57,951.33	133.475937	80,085.56	22,134.23	0.02
		Base		96.585550	57,951.33	133.475937	80,085.56	22,134.23	0.01
89334GAX2	TRANS UNION LLC 2019 TERM LOAN B5						16 Nov 2026		
		Local	515,148.110	98.413693	506,976.28	99.645800	513,323.46	6,347.18	0.11
		Base		98.413693	506,976.28	99.645800	513,323.46	6,347.18	0.09
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		Local	1,270,000.000	105.831205	1,344,056.30	110.060000	1,397,762.00	53,705.70	0.30
		Base		105.831205	1,344,056.30	110.060000	1,397,762.00	53,705.70	0.26
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25					3.250000	15 May 2030		
		Local	170,000.000	107.025606	181,943.53	112.059215	190,500.67	8,557.14	0.04
		Base		107.025606	181,943.53	112.059215	190,500.67	8,557.14	0.03
893647BE6	TRANSDIGM INC SR SECURED 144A 03/26 6.25					6.250000	15 Mar 2026		
		Local	1,720,000.000	102.871980	1,769,398.05	106.500000	1,831,800.00	62,401.95	0.39
		Base		102.871980	1,769,398.05	106.500000	1,831,800.00	62,401.95	0.33
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8					8.000000	15 Dec 2025		
		Local	980,000.000	102.816219	1,007,598.95	110.530000	1,083,194.00	75,595.05	0.23
		Base		102.816219	1,007,598.95	110.530000	1,083,194.00	75,595.05	0.20
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.750000	02 May 2025		
		Local	1,330,000.000	92.730043	1,233,309.57	91.751000	1,220,288.30	-13,021.27	0.26
		Base		92.730043	1,233,309.57	91.751000	1,220,288.30	-13,021.27	0.22
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A					2.868380	20 Oct 2028		
		Local	250,000.000	99.074196	247,685.49	99.551900	248,879.75	1,194.26	0.05
Original Face:		Base	250,000.000	99.074196	247,685.49	99.551900	248,879.75	1,194.26	0.05
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A					2.560000	19 Nov 2050		
		Local	730,000.000	100.225674	731,647.42	101.665190	742,155.89	10,508.47	0.16
Original Face:		Base	730,000.000	100.225674	731,647.42	101.665190	742,155.89	10,508.47	0.14
90171VAA3	BALLY S CORP COMPANY GUAR 144A 06/27 6.75					6.750000	01 Jun 2027		
		Local	180,000.000	99.270972	178,687.75	107.250000	193,050.00	14,362.25	0.04
		Base		99.270972	178,687.75	107.250000	193,050.00	14,362.25	0.04
90184LAG7	TWITTER INC SR UNSECURED 144A 12/27 3.875					3.875000	15 Dec 2027		

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		Local	530,000.000	100.000000	530,000.00	106.500000	564,450.00	34,450.00	0.12
		Base		100.000000	530,000.00	106.500000	564,450.00	34,450.00	0.10
90266UAF0	UFC HOLDINGS, LLC TERM LOAN						29 Apr 2026		
		Local	494,683.250	100.130012	495,326.40	99.675000	493,075.53	-2,250.87	0.10
		Base		100.130012	495,326.40	99.675000	493,075.53	-2,250.87	0.09
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026		
		Local	422,689.700	97.883225	413,742.31	99.416700	420,224.15	6,481.84	0.09
		Base		97.883225	413,742.31	99.416700	420,224.15	6,481.84	0.08
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
		Local	1,243,702.780	94.541264	1,175,812.33	98.125000	1,220,383.35	44,571.02	0.26
		Base		94.541264	1,175,812.33	98.125000	1,220,383.35	44,571.02	0.22
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
		Local	760,000.000	102.016178	775,322.95	109.625000	833,150.00	57,827.05	0.18
		Base		102.016178	775,322.95	109.625000	833,150.00	57,827.05	0.15
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B						04 May 2026		
		Local	554,190.190	99.093522	549,166.58	99.850000	553,358.90	4,192.32	0.12
		Base		99.093522	549,166.58	99.850000	553,358.90	4,192.32	0.10
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
		Local	540,000.000	100.000000	540,000.00	120.951000	653,135.40	113,135.40	0.14
		Base		100.000000	540,000.00	120.951000	653,135.40	113,135.40	0.12
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
		Local	830,000.000	100.319748	832,653.91	110.033758	913,280.19	80,626.28	0.19
		Base		100.319748	832,653.91	110.033758	913,280.19	80,626.28	0.17
90932LAB3	UNITED AIR 2015 1 A PTT PASS THRU CE 06/24 3.7					3.700000	01 Jun 2024		
		Local	220,000.000	93.214791	205,072.54	99.102700	218,025.94	12,953.40	0.05
		Base		93.214791	205,072.54	99.102700	218,025.94	12,953.40	0.04
910047AH2	UNITED AIRLINES HOLDINGS COMPANY GUAR 02/24 5					5.000000	01 Feb 2024		
		Local	500,000.000	84.951938	424,759.69	99.250000	496,250.00	71,490.31	0.11
		Base		84.951938	424,759.69	99.250000	496,250.00	71,490.31	0.09
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		1,630,000.000	Local	97.638719	1,591,511.12	118.751000	1,935,641.30	344,130.18	0.41
			Base	97.638719	1,591,511.12	118.751000	1,935,641.30	344,130.18	0.35
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
		240,000.000	Local	100.892763	242,142.63	111.367000	267,280.80	25,138.17	0.06
			Base	100.892763	242,142.63	111.367000	267,280.80	25,138.17	0.05
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
		2,195,000.000	Local	95.341932	2,092,755.41	106.500000	2,337,675.00	244,919.59	0.50
			Base	95.341932	2,092,755.41	106.500000	2,337,675.00	244,919.59	0.43
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
		130,000.000	Local	95.900154	124,670.20	90.718750	117,934.38	-6,735.82	0.03
			Base	95.900154	124,670.20	90.718750	117,934.38	-6,735.82	0.02
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
		80,000.000	Local	91.724938	73,379.95	93.656250	74,925.00	1,545.05	0.02
			Base	91.724938	73,379.95	93.656250	74,925.00	1,545.05	0.01
912828YS3	US TREASURY N/B 11/29 1.75					1.750000	15 Nov 2029		
		13,300.000	Local	99.708346	13,261.21	108.074219	14,373.87	1,112.66	0.00
			Base	99.708346	13,261.21	108.074219	14,373.87	1,112.66	0.00
912828ZQ6	US TREASURY N/B 05/30 0.625					0.625000	15 May 2030		
		100,000.000	Local	100.257790	100,257.79	97.765625	97,765.63	-2,492.16	0.02
			Base	100.257790	100,257.79	97.765625	97,765.63	-2,492.16	0.02
91282CAB7	US TREASURY N/B 07/25 0.25					0.250000	31 Jul 2025		
		480,000.000	Local	100.136298	480,654.23	99.707031	478,593.75	-2,060.48	0.10
			Base	100.136298	480,654.23	99.707031	478,593.75	-2,060.48	0.09
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		210,000.000	Local	99.363048	208,662.40	99.570312	209,097.66	435.26	0.04
			Base	99.363048	208,662.40	99.570312	209,097.66	435.26	0.04
914906AT9	UNIVISION COMMUNICATIONS SR SECURED 144A 05/25 9.5					9.500000	01 May 2025		
		1,160,000.000	Local	103.706156	1,202,991.41	111.250000	1,290,500.00	87,508.59	0.27
			Base	103.706156	1,202,991.41	111.250000	1,290,500.00	87,508.59	0.24
914908AY4	UNIVISION COMMUNICATIONS INC 2020 REPLACEMENT TERM LOAN						15 Mar 2026		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	586,273.000	97.625958	572,354.63	99.928600	585,854.40	13,499.77	0.12
		Base		97.625958	572,354.63	99.928600	585,854.40	13,499.77	0.11
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		
		Local	820,349.680	98.888573	811,232.09	99.925000	819,734.42	8,502.33	0.17
		Base		98.888573	811,232.09	99.925000	819,734.42	8,502.33	0.15
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		Local	1,180,000.000	88.174733	1,040,461.85	99.250000	1,171,150.00	130,688.15	0.25
		Base		88.174733	1,040,461.85	99.250000	1,171,150.00	130,688.15	0.21
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
		Local	480,000.000	108.944856	522,935.31	148.876000	714,604.80	191,669.49	0.15
		Base		108.944856	522,935.31	148.876000	714,604.80	191,669.49	0.13
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
		Local	650,000.000	108.945409	708,145.16	124.000000	806,000.00	97,854.84	0.17
		Base		108.945409	708,145.16	124.000000	806,000.00	97,854.84	0.15
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
		Local	1,230,000.000	103.872873	1,277,636.34	111.217000	1,367,969.10	90,332.76	0.29
		Base		103.872873	1,277,636.34	111.217000	1,367,969.10	90,332.76	0.25
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					1.248380	20 Apr 2031		
		Local	560,000.000	98.900141	553,840.79	99.254800	555,826.88	1,986.09	0.12
Original Face:		Base	560,000.000	98.900141	553,840.79	99.254800	555,826.88	1,986.09	0.10
92531HAB3	VERSCEND HLDG CORP TERM LOAN B						27 Aug 2025		
		Local	177,726.430	100.104188	177,911.60	99.800000	177,370.98	-540.62	0.04
		Base		100.104188	177,911.60	99.800000	177,370.98	-540.62	0.03
92564RAB1	VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625					4.625000	01 Dec 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
92564RAE5	VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125					4.125000	15 Aug 2030		
		Local	190,000.000	98.277711	186,727.65	105.563000	200,569.70	13,842.05	0.04
		Base		98.277711	186,727.65	105.563000	200,569.70	13,842.05	0.04
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,065,000.000	95.796098	1,020,228.44	98.250000	1,046,362.50	26,134.06	0.22
		Base		95.796098	1,020,228.44	98.250000	1,046,362.50	26,134.06	0.19
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
		Local	530,000.000	98.713862	523,183.47	97.797880	518,328.76	-4,854.71	0.11
		Base		98.713862	523,183.47	97.797880	518,328.76	-4,854.71	0.09
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25					2.250000	15 Jun 2025		
		Local	330,000.000	95.154288	314,009.15	104.159792	343,727.31	29,718.16	0.07
		Base		95.154288	314,009.15	104.159792	343,727.31	29,718.16	0.06
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		
		Local	400,000.000	99.986455	399,945.82	92.815160	371,260.64	-28,685.18	0.08
Original Face:		Base	400,000.000	99.986455	399,945.82	92.815160	371,260.64	-28,685.18	0.07
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.760095	15 Sep 2057		
		Local	900,000.000	96.581992	869,237.93	97.249220	875,242.98	6,005.05	0.19
Original Face:		Base	900,000.000	96.581992	869,237.93	97.249220	875,242.98	6,005.05	0.16
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					3.767750	17 Apr 2030		
		Local	600,000.000	100.000000	600,000.00	97.238100	583,428.60	-16,571.40	0.12
Original Face:		Base	600,000.000	100.000000	600,000.00	97.238100	583,428.60	-16,571.40	0.11
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					1.946880	07 Jun 2030		
		Local	650,000.000	100.025480	650,165.62	99.668100	647,842.65	-2,322.97	0.14
Original Face:		Base	650,000.000	100.025480	650,165.62	99.668100	647,842.65	-2,322.97	0.12
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1						30 Apr 2025		
		Local	955,329.320	87.702308	837,845.86	93.300000	891,322.26	53,476.40	0.19
		Base		87.702308	837,845.86	93.300000	891,322.26	53,476.40	0.16
92940KAG0	WP CITYMD BIDCO LLC 2019 TERM LOAN B						13 Aug 2026		
		Local	704,675.000	98.916999	697,043.36	99.958300	704,381.15	7,337.79	0.15
		Base		98.916999	697,043.36	99.958300	704,381.15	7,337.79	0.13
938SCMII7	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN						02 Nov 2028		
		Local	240,000.000	98.023625	235,256.70	100.000000	240,000.00	4,743.30	0.05
		Base		98.023625	235,256.70	100.000000	240,000.00	4,743.30	0.04
938TTTII2	NIELSEN FINANCE LLC 2020 USD TERM LOAN B5						04 Jun 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	89,550.000	98.851547	88,521.56	100.593800	90,081.75	1,560.19	0.02
		Base		98.851547	88,521.56	100.593800	90,081.75	1,560.19	0.02
938UPWII6	VERTICAL US NEWCO INC TERM LOAN B						30 Jul 2027		
		Local	1,330,000.000	98.615511	1,311,586.29	100.328100	1,334,363.73	22,777.44	0.28
		Base		98.615511	1,311,586.29	100.328100	1,334,363.73	22,777.44	0.24
938VEYII2	TUTOR PERINI CORPORATION TERM LOAN B						13 Aug 2027		
		Local	500,000.000	98.080002	490,400.01	100.250000	501,250.00	10,849.99	0.11
		Base		98.080002	490,400.01	100.250000	501,250.00	10,849.99	0.09
938YCFII9	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
		Local	170,000.000	98.750000	167,875.00	98.937500	168,193.75	318.75	0.04
		Base		98.750000	167,875.00	98.937500	168,193.75	318.75	0.03
948626AA4	WW INTERNATIONAL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
		Local	725,000.000	101.954083	739,167.10	104.100000	754,725.00	15,557.90	0.16
		Base		101.954083	739,167.10	104.100000	754,725.00	15,557.90	0.14
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
		Local	1,900,000.000	99.247204	1,885,696.88	92.951300	1,766,074.70	-119,622.18	0.37
Original Face:		Base	1,900,000.000	99.247204	1,885,696.88	92.951300	1,766,074.70	-119,622.18	0.32
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	570,000.000	121.470458	692,381.61	142.121709	810,093.74	117,712.13	0.17
		Base		121.470458	692,381.61	142.121709	810,093.74	117,712.13	0.15
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7					7.000000	15 Dec 2025		
		Local	640,000.000	102.361352	655,112.65	109.750000	702,400.00	47,287.35	0.15
		Base		102.361352	655,112.65	109.750000	702,400.00	47,287.35	0.13
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
		Local	98,767.350	100.173397	98,938.61	99.725000	98,495.74	-442.87	0.02
		Base		100.173397	98,938.61	99.725000	98,495.74	-442.87	0.02
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
		Local	1,140,000.000	91.976188	1,048,528.54	101.127000	1,152,847.80	104,319.26	0.24
		Base		91.976188	1,048,528.54	101.127000	1,152,847.80	104,319.26	0.21
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	830,000.000	78.529001	651,790.71	99.096000	822,496.80	170,706.09	0.17
		Base		78.529001	651,790.71	99.096000	822,496.80	170,706.09	0.15
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 4.1					4.100000	01 Feb 2025		
		Local	400,000.000	98.301713	393,206.85	103.057000	412,228.00	19,021.15	0.09
		Base		98.301713	393,206.85	103.057000	412,228.00	19,021.15	0.08
96244UAD9	WHATABRANDS LLC 2020 TERM LOAN B						31 Jul 2026		
		Local	134,008.670	95.464898	127,931.24	98.982100	132,644.60	4,713.36	0.03
		Base		95.464898	127,931.24	98.982100	132,644.60	4,713.36	0.02
96466CAA6	WHITEBOX CLO I LTD WBOX 2020 2A A1 144A					1.991660	24 Oct 2031		
		Local	250,000.000	100.000000	250,000.00	100.507000	251,267.50	1,267.50	0.05
Original Face:		Base	250,000.000	100.000000	250,000.00	100.507000	251,267.50	1,267.50	0.05
967KVTII2	SYMPLR SOFTWARE INC 2020 TERM LOAN						23 Nov 2027		
		Local	580,000.000	98.501731	571,310.04	98.718800	572,569.04	1,259.00	0.12
		Base		98.501731	571,310.04	98.718800	572,569.04	1,259.00	0.10
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	160,000.000	124.341525	198,946.44	146.284117	234,054.59	35,108.15	0.05
		Base		124.341525	198,946.44	146.284117	234,054.59	35,108.15	0.04
97381JAE3	WINDSTREAM SERVICES LLC 2020 EXIT TERM LOAN B						21 Sep 2027		
		Local	867,825.000	96.118603	834,141.27	97.600000	846,997.20	12,855.93	0.18
		Base		96.118603	834,141.27	97.600000	846,997.20	12,855.93	0.15
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	60,000.000	70.433000	42,259.80	105.962000	63,577.20	21,317.40	0.01
		Base		70.433000	42,259.80	105.962000	63,577.20	21,317.40	0.01
98212BAL7	WPX ENERGY INC SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	1,040,000.000	96.790223	1,006,618.32	106.000000	1,102,400.00	95,781.68	0.23
		Base		96.790223	1,006,618.32	106.000000	1,102,400.00	95,781.68	0.20
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
		Local	323,400.000	100.150513	323,886.76	98.642900	319,011.14	-4,875.62	0.07
		Base		100.150513	323,886.76	98.642900	319,011.14	-4,875.62	0.06
983133AB5	WYNN RESORTS FINANCE LLC SR UNSECURED 144A 04/25 7.75					7.750000	15 Apr 2025		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	880,000.000	101.610605	894,173.32	108.375000	953,700.00	59,526.68	0.20
		Base		101.610605	894,173.32	108.375000	953,700.00	59,526.68	0.17
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125					5.125000	15 Dec 2029		
		Local	340,000.000	100.000000	340,000.00	102.125000	347,225.00	7,225.00	0.07
		Base		100.000000	340,000.00	102.125000	347,225.00	7,225.00	0.06
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625					5.625000	26 Aug 2028		
		Local	1,630,000.000	100.988661	1,646,115.18	105.250000	1,715,575.00	69,459.82	0.36
		Base		100.988661	1,646,115.18	105.250000	1,715,575.00	69,459.82	0.31
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.500000	23 Mar 2021		
		Local	230,000.000	99.803770	229,548.67	95.500000	219,650.00	-9,898.67	0.05
		Base		99.803770	229,548.67	95.500000	219,650.00	-9,898.67	0.04
98875JAL8	ZAIS MATRIX CDO I ZAIS 2020 16A D1 144A					5.769680	20 Oct 2031		
		Local	390,000.000	94.146921	367,172.99	100.100000	390,390.00	23,217.01	0.08
Original Face:		Base	390,000.000	94.146921	367,172.99	100.100000	390,390.00	23,217.01	0.07
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
		Local	450,000.000	101.144349	455,149.57	117.126000	527,067.00	71,917.43	0.11
		Base		101.144349	455,149.57	117.126000	527,067.00	71,917.43	0.10
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
		Local	250,000.000	102.019192	255,047.98	108.498771	271,246.93	16,198.95	0.06
		Base		102.019192	255,047.98	108.498771	271,246.93	16,198.95	0.05
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
		Local	400,000.000	100.660930	402,643.72	108.579800	434,319.20	31,675.48	0.09
		Base		100.660930	402,643.72	108.579800	434,319.20	31,675.48	0.08
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
		Local	210,000.000	101.833271	213,849.87	112.028000	235,258.80	21,408.93	0.05
Original Face:		Base	210,000.000	101.833271	213,849.87	112.028000	235,258.80	21,408.93	0.04
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
		Local	430,000.000	99.693781	428,683.26	108.796600	467,825.38	39,142.12	0.10
		Base		99.693781	428,683.26	108.796600	467,825.38	39,142.12	0.09
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	410,000.000	99.803351	409,193.74	118.163400	484,469.94	75,276.20	0.10
		Base		99.803351	409,193.74	118.163400	484,469.94	75,276.20	0.09
BYZ39BII9	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95						09 Jun 2021		
		Local	1,870,000.000	61.571719	1,151,391.14	40.750000	762,025.00	-389,366.14	0.16
Original Face:		Base	1,870,000.000	61.571719	1,151,391.14	40.750000	762,025.00	-389,366.14	0.14
C0102MAK1	AIR CANADA 2019 TERM LOAN						06 Oct 2023		
		Local	1,245,733.790	94.424941	1,176,283.40	97.600000	1,215,836.18	39,552.78	0.26
		Base		94.424941	1,176,283.40	97.600000	1,215,836.18	39,552.78	0.22
C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B						30 Oct 2026		
		Local	968,762.170	98.266119	951,964.99	100.031200	969,064.42	17,099.43	0.21
		Base		98.266119	951,964.99	100.031200	969,064.42	17,099.43	0.18
C4R803AF3	HUDBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625000	15 Jan 2025		
		Local	320,000.000	103.384481	330,830.34	103.875000	332,400.00	1,569.66	0.07
		Base		103.384481	330,830.34	103.875000	332,400.00	1,569.66	0.06
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
		Local	334,500.210	99.428870	332,589.78	100.000000	334,500.21	1,910.43	0.07
		Base		99.428870	332,589.78	100.000000	334,500.21	1,910.43	0.06
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B						30 Apr 2026		
		Local	688,446.430	99.354627	684,003.38	99.500000	685,004.20	1,000.82	0.15
		Base		99.354627	684,003.38	99.500000	685,004.20	1,000.82	0.13
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM						02 Jun 2025		
		Local	596,371.610	98.433946	587,032.11	99.515600	593,482.79	6,450.68	0.13
		Base		98.433946	587,032.11	99.515600	593,482.79	6,450.68	0.11
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375					7.375000	01 May 2026		
		Local	250,000.000	101.321908	253,304.77	105.250000	263,125.00	9,820.23	0.06
		Base		101.321908	253,304.77	105.250000	263,125.00	9,820.23	0.05
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						31 Jan 2027		
		Local	378,100.000	99.777212	377,257.64	98.900000	373,940.90	-3,316.74	0.08
		Base		99.777212	377,257.64	98.900000	373,940.90	-3,316.74	0.07
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.500000	15 Feb 2024		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	210,000.000	102.394490	215,028.43	109.063518	229,033.39	14,004.96	0.05
		Base		102.394490	215,028.43	109.063518	229,033.39	14,004.96	0.04
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375					4.375000	17 Oct 2023		
		Local	550,000.000	103.721825	570,470.04	108.887163	598,879.40	28,409.36	0.13
		Base		103.721825	570,470.04	108.887163	598,879.40	28,409.36	0.11
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
		Local	1,115,495.000	98.676957	1,100,736.52	98.946400	1,103,742.14	3,005.62	0.23
		Base		98.676957	1,100,736.52	98.946400	1,103,742.14	3,005.62	0.20
G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
		Local	680,000.000	98.500000	669,800.00	99.656200	677,662.16	7,862.16	0.14
		Base		98.500000	669,800.00	99.656200	677,662.16	7,862.16	0.12
L2968EAB8	ENDO LUXEMBOURG FIN CO I S A TERM LOAN B						29 Apr 2024		
		Local	217,743.600	98.162224	213,741.96	98.312500	214,069.18	327.22	0.05
		Base		98.162224	213,741.96	98.312500	214,069.18	327.22	0.04
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN						18 Feb 2027		
		Local	358,200.000	94.343392	337,938.03	99.500000	356,409.00	18,470.97	0.08
		Base		94.343392	337,938.03	99.500000	356,409.00	18,470.97	0.07
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
		Local	220,000.000	104.532714	229,971.97	106.500000	234,300.00	4,328.03	0.05
		Base		104.532714	229,971.97	106.500000	234,300.00	4,328.03	0.04
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
		Local	230,000.000	100.137348	230,315.90	113.940000	262,062.00	31,746.10	0.06
		Base		100.137348	230,315.90	113.940000	262,062.00	31,746.10	0.05
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
		Local	262,011.240	99.398175	260,434.39	100.291700	262,775.53	2,341.14	0.06
		Base		99.398175	260,434.39	100.291700	262,775.53	2,341.14	0.05
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5						15 Feb 2023		
		Local	3,850,000.000	73.699816	2,837,442.90	40.500000	1,559,250.00	-1,278,192.90	0.33
Original Face:		Base	3,850,000.000	73.699816	2,837,442.90	40.500000	1,559,250.00	-1,278,192.90	0.28
P19110AC2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 01/21 10.875						26 Jan 2021		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		66,666.730	Local	68.228740	45,485.87	42.000000	28,000.03	-17,485.84	0.01
	Original Face:	200,000.000	Base	68.228740	45,485.87	42.000000	28,000.03	-17,485.84	0.01
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95						09 Jun 2021		
		500,000.000	Local	82.223208	411,116.04	40.750000	203,750.00	-207,366.04	0.04
	Original Face:	500,000.000	Base	82.223208	411,116.04	40.750000	203,750.00	-207,366.04	0.04
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.500000	23 Mar 2021		
		940,000.000	Local	98.936755	930,005.50	95.500000	897,700.00	-32,305.50	0.19
			Base	98.936755	930,005.50	95.500000	897,700.00	-32,305.50	0.16
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5					8.500000	31 Jan 2027		
		700,000.000	Local	110.316919	772,218.43	111.217000	778,519.00	6,300.57	0.17
			Base	110.316919	772,218.43	111.217000	778,519.00	6,300.57	0.14
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR					5.750000	31 Dec 2032		
		281,750.000	Local	99.515049	280,383.65	100.886000	284,246.31	3,862.66	0.06
	Original Face:	350,000.000	Base	99.515049	280,383.65	100.886000	284,246.31	3,862.66	0.05
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
		340,000.000	Local	99.580244	338,572.83	112.028000	380,895.20	42,322.37	0.08
	Original Face:	340,000.000	Base	99.580244	338,572.83	112.028000	380,895.20	42,322.37	0.07
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
		500,000.000	Local	100.359948	501,799.74	108.796600	543,983.00	42,183.26	0.12
			Base	100.359948	501,799.74	108.796600	543,983.00	42,183.26	0.10
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125					6.125000	15 Jun 2033		
		640,000.000	Local	101.392523	648,912.15	112.656250	721,000.00	72,087.85	0.15
	Original Face:	640,000.000	Base	101.392523	648,912.15	112.656250	721,000.00	72,087.85	0.13
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25					5.250000	17 Jan 2042		
		2,250,000.000	Local	111.329380	2,504,911.05	129.298000	2,909,205.00	404,293.95	0.62
			Base	111.329380	2,504,911.05	129.298000	2,909,205.00	404,293.95	0.53
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
		560,000.000	Local	108.254018	606,222.50	118.163400	661,715.04	55,492.54	0.14
			Base	108.254018	606,222.50	118.163400	661,715.04	55,492.54	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		365,550,294.430	Local		351,457,727.95		367,179,430.86	15,721,702.91	77.92
	Original Face:	166,920,101.240	Base		351,457,727.16		367,179,430.86	15,721,703.70	67.05
FIXED INCOME Total									
		125,039,851,834.430	Base		377,801,449.61		394,534,478.10	16,733,028.49	72.05
	Original Face:	172,895,641.240							

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - CALLS								
US DOLLAR							Exchange Rate:	1.000000
ADI1T8MS7	US BOND FUTR OPTN FEB21C 173 JAN21 173 CALL					22 Jan 2021		
28,000.000	28.000	Local	1.806976	50,595.32	1.625000	45,500.00	-5,095.32	0.01
		Base	1.806976	50,595.32	1.625000	45,500.00	-5,095.32	0.01
AEIB11482	USMXC0149 USDC MXNP JAN21 21.3 CALL					25 Jan 2021		
2,800,000.000	2,800,000.000	Local	0.030333	84,932.40	0.002542	7,117.60	-77,814.80	0.00
		Base	0.030333	84,932.40	0.002542	7,117.60	-77,814.80	0.00
US DOLLAR Total								
2,828,000.000	2,800,028.000	Local		135,527.72		52,617.60	-82,910.12	0.01
		Base		135,527.72		52,617.60	-82,910.12	0.01
OPTIONS PURCHASED - CALLS Total								
2,828,000.000	2,800,028.000	Base		135,527.72		52,617.60	-82,910.12	0.01

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Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - PUTS								
US DOLLAR							Exchange Rate:	1.000000
ADI1SJCH9	S+P EMINI 3RD WK JAN21P 2900 JAN21 2900 PUT					15 Jan 2021		
550.000	11.000	Local	68.042000	37,423.10	1.350000	742.50	-36,680.60	0.00
		Base	68.042000	37,423.10	1.350000	742.50	-36,680.60	0.00
ADI1T1MH6	S+P EMINI 3RD WK JAN21P 3200 JAN21 3200 PUT					15 Jan 2021		
1,150.000	23.000	Local	34.042000	39,148.30	3.000000	3,450.00	-35,698.30	0.00
		Base	34.042000	39,148.30	3.000000	3,450.00	-35,698.30	0.00
ADI1T3X23	S+P EMINI 3RD WK FEB21P 3300 FEB21 3300 PUT					19 Feb 2021		
3,200.000	64.000	Local	56.752938	181,609.40	21.500000	68,800.00	-112,809.40	0.01
		Base	56.752938	181,609.40	21.500000	68,800.00	-112,809.40	0.01
ADI1TL7J5	S+P500 EMINI OPTN MAR21P 3400 MAR21 3400 PUT					19 Mar 2021		
2,250.000	45.000	Local	73.219778	164,744.50	52.500000	118,125.00	-46,619.50	0.03
		Base	73.219778	164,744.50	52.500000	118,125.00	-46,619.50	0.02
AEIB14023	USRUP0082 USDP RUBC JAN21 77 PUT					28 Jan 2021		
4,910,000.000	4,910,000.000	Local	0.018890	92,749.90	0.039747	195,157.77	102,407.87	0.04
		Base	0.018890	92,749.90	0.039747	195,157.77	102,407.87	0.04
US DOLLAR Total								
4,917,150.000	4,910,143.000	Local		515,675.20		386,275.27	-129,399.93	0.08
		Base		515,675.20		386,275.27	-129,399.93	0.07
OPTIONS PURCHASED - PUTS Total								
4,917,150.000	4,910,143.000	Base		515,675.20		386,275.27	-129,399.93	0.07

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - CALLS								
US DOLLAR							Exchange Rate:	1.000000
ADI1T3Y30	US BOND FUTR OPTN FEB21C 175 JAN21 175 CALL					22 Jan 2021		
-28,000.000	-28.000	Local	0.999386	-27,982.82	0.734375	-20,562.50	7,420.32	0.00
		Base	0.999386	-27,982.82	0.734375	-20,562.50	7,420.32	0.00
AEIB11490	USMXC0150 USDC MXNP JAN21 22.45 CALL					25 Jan 2021		
-5,600,000.000	-5,600,000.000	Local	0.015007	-84,036.40	0.000597	-3,343.20	80,693.20	0.00
		Base	0.015007	-84,036.40	0.000597	-3,343.20	80,693.20	0.00
US DOLLAR Total								
-5,628,000.000	-5,600,028.000	Local		-112,019.22		-23,905.70	88,113.52	0.01
		Base		-112,019.22		-23,905.70	88,113.52	0.00
OPTIONS WRITTEN - CALLS Total								
-5,628,000.000	-5,600,028.000	Base		-112,019.22		-23,905.70	88,113.52	0.00

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI1SMH79	US BOND FUTR OPTN FEB21P 167 JAN21 167 PUT						22 Jan 2021		
-28,000.000		-28.000	Local	0.458650	-12,842.19	0.109375	-3,062.50	9,779.69	0.00
			Base	0.458650	-12,842.19	0.109375	-3,062.50	9,779.69	0.00
ADI1T3WT5	S+P EMINI 3RD WK FEB21P 3000 FEB21 3000 PUT						19 Feb 2021		
-2,500.000		-50.000	Local	25.333000	-63,332.50	8.500000	-21,250.00	42,082.50	0.00
			Base	25.333000	-63,332.50	8.500000	-21,250.00	42,082.50	0.00
ADI1TDM07	S+P500 EMINI OPTN MAR21P 3100 MAR21 3100 PUT						19 Mar 2021		
-2,250.000		-45.000	Local	36.291333	-81,655.50	23.750000	-53,437.50	28,218.00	0.01
			Base	36.291333	-81,655.50	23.750000	-53,437.50	28,218.00	0.01
AEIB14049	USRUP0083 USDP RUBC JAN21 75.1 PUT						28 Jan 2021		
-9,820,000.000		-9,820,000.000	Local	0.010520	-103,306.40	0.021460	-210,737.20	-107,430.80	0.04
			Base	0.010520	-103,306.40	0.021460	-210,737.20	-107,430.80	0.04
AEIB22596	USEUP0186 USDP EURC JAN21 1.2075 PUT						07 Jan 2021		
-4,380,000.000		-4,380,000.000	Local	0.004605	-20,169.90	0.014025	-61,429.50	-41,259.60	0.01
			Base	0.004605	-20,169.90	0.014025	-61,429.50	-41,259.60	0.01
US DOLLAR Total									
-14,232,750.000		-14,200,123.000	Local		-281,306.49		-349,916.70	-68,610.21	0.07
			Base		-281,306.49		-349,916.70	-68,610.21	0.06
OPTIONS WRITTEN - PUTS Total									
-14,232,750.000		-14,200,123.000	Base		-281,306.49		-349,916.70	-68,610.21	0.06
SWAPS FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.194200
99S19OPI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
		3,000,000.000	Local	100.000000	3,000,000.00	105.897559	3,176,926.77	176,926.77	5.60
			Base	26.592916	797,787.48	20.387655	611,629.66	-186,157.82	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
99S19OPJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		-3,000,000.000	Local	100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00	5.29
			Base	26.592916	-797,787.48	19.252243	-577,567.29	220,220.19	0.11
99S19OYU6	0WP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP					7.044000	04 Jan 2027		
		2,400,000.000	Local	100.000000	2,400,000.00	105.988203	2,543,716.87	143,716.87	4.49
			Base	26.592916	638,229.99	20.405106	489,722.55	-148,507.44	0.09
99S19OYV4	0WP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		-2,400,000.000	Local	100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00	4.23
			Base	26.592916	-638,229.99	19.252243	-462,053.83	176,176.16	0.08
99S19P808	0WP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
		3,500,000.000	Local	100.158961	3,505,563.63	105.897559	3,706,414.57	200,850.94	6.54
			Base	26.865253	940,283.86	20.387655	713,567.94	-226,715.92	0.13
99S19P816	0WP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		-3,500,000.000	Local	100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00	6.17
			Base	26.820437	-938,715.30	19.252243	-673,828.50	264,886.80	0.12
99S19PV36	0WP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP					7.024000	04 Jan 2027		
		3,799,000.000	Local	100.184927	3,806,025.36	105.897559	4,023,048.27	217,022.91	7.09
			Base	26.739871	1,015,847.70	20.387655	774,527.02	-241,320.68	0.14
99S19PV44	0WP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	04 Jan 2027		
		-3,799,000.000	Local	100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00	6.70
			Base	26.688037	-1,013,878.53	19.252243	-731,392.71	282,485.82	0.13
99S19SWF2	0WP296890 IRS BRL R F 6.87000 IRS JPM 20270104 L					6.870000	04 Jan 2027		
		12,270,000.000	Local	100.000000	12,270,000.00	65.981311	8,095,906.86	-4,174,093.14	14.27
			Base	26.538222	3,256,239.81	12.702882	1,558,643.65	-1,697,596.16	0.28
99S19SWG0	0WP296890 IRS BRL P V 00MCETIP IRS JPM 20270104 S					1.000000	04 Jan 2027		
		-12,270,000.000	Local	100.000000	-12,270,000.00	100.000000	-12,270,000.00	0.00	21.63
			Base	26.538222	-3,256,239.81	19.252243	-2,362,250.20	893,989.61	0.43
BRAZILIAN REAL Total									
			Local		12,588.99		-3,422,986.66	-3,435,575.65	82.02
			Base		3,537.73		-659,001.71	-662,539.44	1.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EURO CURRENCY								Exchange Rate:	0.818565
UNITED STATES OF AMERICA (THE)									
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S						23 Aug 2047		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE					1.000000	20 Dec 2024		
		Local	1,050,000.000	100.905150	1,059,504.07	101.461392	1,065,344.62	5,840.55	11.30
		Base		110.991062	1,165,406.15	123.950318	1,301,478.34	136,072.19	0.24
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2024		
		Local	-1,050,000.000	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	11.14
		Base		110.004951	-1,155,051.99	122.165008	-1,282,732.59	-127,680.60	0.23
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2024		
		Local	1,050,000.000	98.122580	1,030,287.09	97.838085	1,027,299.89	-2,987.20	10.90
		Base		107.959599	1,133,575.79	119.523905	1,255,001.00	121,425.21	0.23
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE					1.000000	20 Dec 2024		
		Local	-1,050,000.000	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	11.14
		Base		110.004951	-1,155,051.99	122.165008	-1,282,732.59	-127,680.60	0.23
UNITED STATES OF AMERICA (THE) Total									
		Base			-11,122.06		-8,985.84	2,136.22	0.94
EURO CURRENCY Total									
		Local			-10,208.86		-7,355.49	2,853.37	44.49
		Base			-11,122.06		-8,985.84	2,136.22	0.94
MEXICAN PESO								Exchange Rate:	19.899500
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA					7.200000	17 Jul 2024		
		Local	211,305,600.000	100.000000	211,305,600.00	108.989155	230,300,187.91	18,994,587.91	38.68
		Base		5.213153	11,015,683.77	5.476980	11,573,164.55	557,480.78	2.11
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.482500	17 Jul 2024		
		Local	-211,305,600.000	100.000000	-211,305,600.00	100.000000	-211,305,600.00	0.00	35.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	5.213153	-11,015,683.77	5.025252	-10,618,638.66	397,045.11	1.94
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA					7.450000	18 Jul 2029		
		29,840,000.000	Local	100.707291	30,051,055.51	115.827312	34,562,869.90	4,511,814.39	5.81
			Base	5.199946	1,551,663.89	5.820614	1,736,871.27	185,207.38	0.32
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.471000	18 Jul 2029		
		-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.01
			Base	5.163436	-1,540,769.34	5.025252	-1,499,535.16	41,234.18	0.27
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA					7.440000	20 Jul 2029		
		31,050,000.000	Local	100.855766	31,315,715.20	115.758119	35,942,895.95	4,627,180.75	6.04
			Base	5.175680	1,607,048.63	5.817137	1,806,221.06	199,172.43	0.33
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA					4.496500	20 Jul 2029		
		-31,050,000.000	Local	100.000000	-31,050,000.00	100.000000	-31,050,000.00	0.00	5.22
			Base	5.131392	-1,593,297.36	5.025252	-1,560,340.71	32,956.65	0.28
MEXICAN PESO Total									
			Local		476,770.71		28,610,353.76	28,133,583.05	96.24
			Base		24,645.82		1,437,742.35	1,413,096.53	5.26
SWEDISH KRONA								Exchange Rate:	8.227600
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S						14 Mar 2019		
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.00	0.000000	0.00	0.00	0.00
SWEDISH KRONA Total									
			Local		0.02		0.00	-0.02	0.00
			Base		0.00		0.00	0.00	0.00
US DOLLAR								Exchange Rate:	1.000000
99S11ATC0	0WP292139 CDS USD R V 03MEVENT 0WP292139-0WR292137_PRO					1.000000	20 Jun 2023		
		0.000	Local	0.000000	-8.58	0.000000	0.00	8.58	0.00
			Base	0.000000	-8.58	0.000000	0.00	8.58	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1F6A91	SWS035428 IRS USD R F .38000 2 CCPVANILLA					0.380000	31 Aug 2024		
		Local	16,078,000.000	100.051750	16,086,320.41	100.326188	16,130,444.51	44,124.10	3.42
		Base		100.051750	16,086,320.41	100.326188	16,130,444.51	44,124.10	2.95
99S1F6AA8	SWS035428 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.225380	31 Aug 2024		
		Local	-16,078,000.000	100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	3.41
		Base		100.000000	-16,078,000.00	100.000000	-16,078,000.00	0.00	2.94
99S1GSWF4	BWS036004 IRS USD R V 12MLIBOR 20450720 IRS P F L					1.000000	20 Jul 2045		
		Local	5,690,000.000	100.257319	5,704,641.43	100.000000	5,690,000.00	-14,641.43	1.21
		Base		100.257319	5,704,641.43	100.000000	5,690,000.00	-14,641.43	1.04
99S1GSWG2	BWS036004 IRS USD P F .56000 20450720 IRS P F S					0.560000	20 Jul 2045		
		Local	-5,690,000.000	100.000000	-5,690,000.00	87.710301	-4,990,716.13	699,283.87	1.06
		Base		100.000000	-5,690,000.00	87.710301	-4,990,716.13	699,283.87	0.91
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS					1.000000	19 Aug 2045		
		Local	750,000.000	100.000000	750,000.00	100.000000	750,000.00	0.00	0.16
		Base		100.000000	750,000.00	100.000000	750,000.00	0.00	0.14
99S1H9R46	BWS036087 IRS USD P F .74000 2 CCPOIS					0.740000	19 Aug 2045		
		Local	-750,000.000	100.000000	-750,000.00	91.683355	-687,625.16	62,374.84	0.15
		Base		100.000000	-750,000.00	91.683355	-687,625.16	62,374.84	0.13
99S1HBYL5	BWS036103 IRS USD R V 03MLIBOR 1 CCPVANILLA					0.253880	15 Feb 2047		
		Local	1,693,000.000	101.196610	1,713,258.61	100.000000	1,693,000.00	-20,258.61	0.36
		Base		101.196610	1,713,258.61	100.000000	1,693,000.00	-20,258.61	0.31
99S1HBYM3	BWS036103 IRS USD P F 1.00000 2 CCPVANILLA					1.000000	15 Feb 2047		
		Local	-1,693,000.000	100.000000	-1,693,000.00	91.070855	-1,541,829.58	151,170.42	0.33
		Base		100.000000	-1,693,000.00	91.070855	-1,541,829.58	151,170.42	0.28
99S1I07R5	BWS039529 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2025		
		Local	712,000.000	96.078789	684,080.98	100.000000	712,000.00	27,919.02	0.15
		Base		96.078789	684,080.98	100.000000	712,000.00	27,919.02	0.13
99S1I07S3	BWS039529 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Dec 2025		
		Local	-712,000.000	100.000000	-712,000.00	109.312500	-778,305.00	-66,305.00	0.17
		Base		100.000000	-712,000.00	109.312500	-778,305.00	-66,305.00	0.14

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
99S1J5FF0	SWS040261 IRS USD R F .84000 2 CCPVANILLA					0.840000	27 Nov 2025		
		20,443,000.000	Local	99.956256	20,434,057.47	100.010286	20,445,102.77	11,045.30	4.34
			Base	99.956256	20,434,057.47	100.010286	20,445,102.77	11,045.30	3.73
99S1J5FG8	SWS040261 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	27 Nov 2025		
		-20,443,000.000	Local	100.000000	-20,443,000.00	100.000000	-20,443,000.00	0.00	4.34
			Base	100.000000	-20,443,000.00	100.000000	-20,443,000.00	0.00	3.73
US DOLLAR Total									
			Local		6,350.32		901,071.41	894,721.09	19.09
			Base		6,350.32		901,071.41	894,721.09	16.42
SWAPS FIXED INCOME Total									
		0.000	Base		23,411.81		1,670,826.21	1,647,414.40	24.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
-12,115,600.000	131,112,467,810.400	Base		391,601,940.03		409,036,631.59	17,434,691.56	99.97
Original Face:	172,895,641.240							

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

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

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									
AUSTRALIAN DOLLAR							Exchange Rate:	1.297101	
ADI1SQTL6	AUST 10Y BOND FUT MAR21 XSFE 20210315						15 Mar 2021		
17.000	1,700,000.000	Local	2,502,911.36	2,491,279.28	98.980000	11,632.08	9,607.89	2,024.19	
		Base	1,929,619.48		76.308630	8,967.75	7,407.20	1,560.55	0.00
AUSTRALIAN DOLLAR Total									
17.000	1,700,000.000	Local	2,502,911.36	2,491,279.28		11,632.08	9,607.89	2,024.19	
		Base				8,967.75	7,407.20	1,560.55	0.00
US DOLLAR							Exchange Rate:	1.000000	
ADI1NDN10	US ULTRA BOND CBT MAR21 XCBT 20210322						22 Mar 2021		
151.000	15,100,000.000	Local	32,247,937.50	32,483,177.38	213.562500	-235,239.88	-348,489.88	113,250.00	
		Base	32,247,937.50		213.562500	-235,239.88	-348,489.88	113,250.00	0.02
ADI1P2MG0	US 2YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021		
497.000	99,400,000.000	Local	109,825,351.31	109,708,305.01	110.488281	117,046.30	105,398.61	11,647.69	
		Base	109,825,351.31		110.488281	117,046.30	105,398.61	11,647.69	0.00
ADI1PN2R2	US 10YR ULTRA FUT MAR21 XCBT 20210322						22 Mar 2021		
3.000	300,000.000	Local	469,078.13	470,559.88	156.359375	-1,481.75	-2,138.00	656.25	
		Base	469,078.13		156.359375	-1,481.75	-2,138.00	656.25	0.00
US DOLLAR Total									
651.000	114,800,000.000	Local	142,542,366.94	142,662,042.27		-119,675.33	-245,229.27	125,553.94	
		Base				-119,675.33	-245,229.27	125,553.94	0.02
FUTURES LONG Total									
668.000	116,500,000.000	Base				-110,707.58	-237,822.07	127,114.49	0.02

& Issue has redenominated but Local is not converted
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Books Open

Base Currency: USD - US DOLLAR

Asset ID	Asset Description						Expiration Date		
Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund

FUTURES SHORT

EURO CURRENCY Exchange Rate: 0.818565

GERMANY

ADI1NDN77	EURO-BUXL 30Y BND MAR21 XEUR 20210308						08 Mar 2021		
-1.000	-100,000.000	Local	-225,240.00	-221,978.80	225.240000	-3,261.20	-3,261.20	0.00	
		Base	-275,164.46		275.164465	-3,984.05	-3,984.05	0.00	0.00
ADI1NDP00	EURO-BUND FUTURE MAR21 XEUR 20210308						08 Mar 2021		
-35.000	-3,500,000.000	Local	-6,217,400.00	-6,210,448.00	177.640000	-6,952.00	-6,952.00	0.00	
		Base	-7,595,487.22		217.013921	-8,492.91	-8,492.91	0.00	0.00
GERMANY Total									
-36.000	-3,600,000.000	Local	-6,442,640.00	-6,432,426.80		-10,213.20	-10,213.20	0.00	
		Base				-12,476.96	-12,476.96	0.00	0.00
EURO CURRENCY Total									
-36.000	-3,600,000.000	Local	-6,442,640.00	-6,432,426.80		-10,213.20	-10,213.20	0.00	
		Base				-12,476.96	-12,476.96	0.00	0.00

US DOLLAR Exchange Rate: 1.000000

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021		
-166.000	-41,500,000.000	Local	-41,429,450.00	-41,362,126.40	99.830000	-67,323.60	-67,323.60	0.00	
		Base	-41,429,450.00		99.830000	-67,323.60	-67,323.60	0.00	0.00
ADI1NDLP9	US 10YR NOTE (CBT)MAR21 XCBT 20210322						22 Mar 2021		
-46.000	-4,600,000.000	Local	-6,351,593.75	-6,341,823.01	138.078125	-9,770.74	-4,739.49	-5,031.25	
		Base	-6,351,593.75		138.078125	-9,770.74	-4,739.49	-5,031.25	0.00
ADI1NDMR4	US LONG BOND(CBT) MAR21 XCBT 20210322						22 Mar 2021		
-106.000	-10,600,000.000	Local	-18,357,875.00	-18,528,769.75	173.187500	170,894.75	207,332.25	-36,437.50	
		Base	-18,357,875.00		173.187500	170,894.75	207,332.25	-36,437.50	0.01
ADI1P2PL6	US 5YR NOTE (CBT) MAR21 XCBT 20210331						31 Mar 2021		
-339.000	-33,900,000.000	Local	-42,769,617.36	-42,676,851.18	126.164063	-92,766.18	-76,875.55	-15,890.63	
		Base	-42,769,617.36		126.164063	-92,766.18	-76,875.55	-15,890.63	0.00

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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

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									
-657.000	-90,600,000.000	Local	-108,908,536.11	-108,909,570.34		1,034.23	58,393.61	-57,359.38	
		Base				1,034.23	58,393.61	-57,359.38	0.01
FUTURES SHORT Total									
-693.000	-94,200,000.000	Base				-11,442.73	45,916.65	-57,359.38	0.01

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

Books Open

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Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

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											
		-25.000	22,300,000.000	Base			-122,150.31		-191,905.42	69,755.11	0.03

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Books Open