ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8645
	ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
95,334.275	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	690,220.15	698,742.65	2	0.00
15,770.136	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	343,000.46	366,396.83	1	0.00
26,557.263	CUSIP # 256210105 DODGE & COX INCOME FUND	343,650.98	370,750.01	1	0.00
95,347.132	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,028,795.55	1,072,979.61	3	373.61
32,603.226	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	345,268.16	331,933.14	1	0.00
		2,750,935.30	**2,840,802.24**	**8**	**373.61**
	MUTUAL FUNDS - EQUITY				
79,409.63	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	2,835,717.89	2,374,350.84	8	0.00
124,818.089	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	6,665,285.95	5,470,363.82	19	0.00
13,745.025	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,759,038.87	1,771,553.93	8	0.00
23,425.074	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,780,071.37	1,592,793.33	5	0.00
52,138.569	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,789,395.69	1,306,130.25	5	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
152,489.058	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,767,348.18	1,612,053.22	5	0.00
52,390.094	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,777,071.99	1,570,171.48	5	0.00
14,026.194	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,154,984.45	1,969,041.22	6	0.00
37,221.488	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,992,979.85	2,198,857.65	8	0.00
16,266.988	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,439,303.10	1,280,146.18	4	0.00
8,406.518	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,160,856.07	961,200.20	3	0.00
4,432.973	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,331,620.76	1,078,734.23	4	0.00
15,748.068	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,790,555.33	1,325,579.17	5	0.00
26,703.421	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	1,429,968.19	1,202,925.94	4	0.00
		31,674,197.69	**25,713,901.46**	**90**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
699,695.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	699,695.39	699,695.39	2	0.00
		699,695.39	**699,695.39**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8681
	ABG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
302,818.705	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	2,192,407.42	2,191,855.00	4	0.00
50,141.759	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,090,583.26	1,064,739.89	2	0.00
253,410.587	CUSIP # 256210105 DODGE & COX INCOME FUND	3,279,133.00	3,073,802.00	6	0.00
551,109.991	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,149,328.96	2,227,861.19	4	48.87
404,002.275	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	4,359,184.55	4,425,402.30	8	1,583.17
207,298.705	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	2,195,293.29	2,108,279.14	4	0.00
		15,265,930.48	**15,091,939.52**	**28**	**1,632.04**
	MUTUAL FUNDS - EQUITY				
94,642.868	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,379,696.82	2,854,862.55	6	0.00
135,747.443	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	7,248,913.46	5,976,832.17	13	0.00
16,332.871	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,278,497.20	2,056,489.71	6	0.00
22,344.237	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,697,938.57	1,482,908.40	3	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8681
	ABG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66,282.054	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,274,800.09	1,604,042.64	4	0.00
93,324.525	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,081,631.24	902,119.88	2	0.00
49,955.613	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,694,494.39	1,296,706.17	3	0.00
18,572.94	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,853,546.50	2,515,185.96	5	0.00
40,059.244	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,221,163.81	2,169,206.43	6	0.00
19,366.562	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,713,553.41	1,521,435.60	3	0.00
4,283.752	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	591,543.31	483,113.18	1	0.00
3,603.621	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,082,491.71	892,577.09	2	0.00
10,007.495	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,137,852.18	906,594.61	2	0.00
42,437.273	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	2,272,515.97	1,925,282.00	4	0.00
		33,528,638.66	**26,587,356.39**	**61**	**0.00**

COMMON TRUST FUNDS - FIXED INCOME

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8681
	ABG BALANCED CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,114,885.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,114,885.78	1,114,885.78	2	0.00
		1,114,885.78	**1,114,885.78**	**2**	**0.00**
	COMMON TRUST FUNDS - OTHER				
468,041.6792	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,237,386.39	5,098,621.93	9	0.00
		5,237,386.39	**5,098,621.93**	**9**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8609
	ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
224,847.765	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,627,897.82	1,617,521.43	3	0.00
24,931.052	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	542,250.38	570,700.15	1	0.00
122,198.581	CUSIP # 256210105 DODGE & COX INCOME FUND	1,581,249.64	1,533,700.53	3	0.00
544,771.085	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	2,124,607.23	2,092,171.80	4	48.32
295,226.792	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,185,497.09	3,112,421.25	6	1,145.69
103,052.08	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,091,321.53	1,050,972.00	2	0.00
		10,152,823.69	**9,977,487.16**	**19**	**1,194.01**
	MUTUAL FUNDS - EQUITY				
106,072.142	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,787,836.19	3,237,106.44	7	0.00
161,213.893	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	8,608,821.89	7,208,877.13	16	0.00
18,983.05	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,810,467.63	2,519,684.54	7	0.00
27,828.547	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	2,114,691.29	1,918,478.53	4	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8609
	ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
64,946.311	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	2,228,957.39	1,671,281.49	4	0.00
195,035.695	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	2,260,463.71	2,080,139.05	4	0.00
65,822.1	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	2,232,685.63	2,008,345.40	4	0.00
17,798.714	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,734,594.42	2,459,723.88	5	0.00
53,943.842	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	4,337,624.34	3,169,620.74	8	0.00
18,546.393	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,640,984.85	1,480,094.52	3	0.00
7,711.446	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,064,873.58	916,604.87	2	0.00
5,480.776	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	1,646,370.30	1,376,111.35	3	0.00
14,625.851	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,662,959.26	1,503,085.01	3	0.00
50,954.508	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	2,728,613.90	2,332,365.02	5	0.00
		40,859,944.38	**33,881,517.97**	**75**	**0.00**

COMMON TRUST FUNDS - FIXED INCOME

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8609
	ABG GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
875,045.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	875,045.64	875,045.64	2	0.00
		875,045.64	**875,045.64**	**2**	**0.00**
	COMMON TRUST FUNDS - OTHER				
188,969.9888	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,114,574.17	2,083,027.58	4	0.00
		2,114,574.17	**2,083,027.58**	**4**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8565
	ABG INCOME CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
211,843.178	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,533,744.61	1,526,379.95	6	0.00
46,851.526	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	1,019,020.69	1,038,827.71	4	0.00
176,073.08	CUSIP # 256210105 DODGE & COX INCOME FUND	2,278,385.66	2,238,845.19	9	0.00
195,623.971	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	762,933.49	779,897.68	3	25.58
212,235.136	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,290,017.12	2,336,968.06	9	816.90
167,689.72	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,775,834.13	1,705,259.63	7	4.18
		9,659,935.70	**9,626,178.22**	**38**	**846.66**
	MUTUAL FUNDS - EQUITY				
42,863.751	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,530,664.55	1,298,635.15	6	0.00
38,313.262	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	2,045,928.19	1,719,613.52	8	0.00
5,086.182	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,020,949.31	733,575.19	4	0.00
10,056.79	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	764,215.47	675,888.25	3	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8565
	ABG INCOME CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,857.768	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	509,918.60	403,018.32	2	0.00
22,273.483	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	258,149.67	236,921.07	1	0.00
14,992.513	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	508,546.04	408,553.28	2	0.00
4,978.503	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	764,897.20	682,012.94	3	0.00
15,765.615	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,267,713.10	893,864.86	5	0.00
5,759.67	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	509,615.60	451,684.46	2	0.00
1,706.762	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	512,694.24	413,826.00	2	0.00
2,240.773	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	254,775.89	180,478.60	1	0.00
4,763.609	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	255,091.26	213,750.69	1	0.00
		10,203,159.12	**8,311,822.33**	**40**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
270,471.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	270,471.62	270,471.62	1	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8565
	ABG INCOME CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		270,471.62	**270,471.62**	**1**	**0.00**
	COMMON TRUST FUNDS - OTHER				
453,748.8193	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	5,077,449.29	4,802,715.87	20	0.00
		5,077,449.29	**4,802,715.87**	**20**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8529
	ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	MUTUAL FUNDS - FIXED INCOME				
74,664.394	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	540,570.21	528,363.01	8	0.00
18,565.667	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	403,803.26	398,975.11	6	0.00
61,971.237	CUSIP # 256210105 DODGE & COX INCOME FUND	801,907.81	767,417.63	12	0.00
34,452.799	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	134,365.92	136,412.73	2	0.00
62,295.056	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	672,163.65	666,085.77	10	255.87
63,255.568	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	669,876.47	644,868.73	10	0.00
		3,222,687.32	**3,142,122.98**	**48**	**255.87**
	MUTUAL FUNDS - EQUITY				
5,655.822	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	201,969.40	172,907.88	3	0.00
6,316.985	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	337,327.00	286,763.76	5	0.00
671.361	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	134,762.29	106,302.17	2	0.00
1,769.031	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	134,428.67	113,460.37	2	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8529
	ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,874.624	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	68,086.89	60,260.26	1	0.00
1,974.786	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	66,984.74	52,533.15	1	0.00
437.686	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	67,246.08	57,260.50	1	0.00
1,665.881	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	133,953.49	99,609.67	2	0.00
758.938	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	67,150.83	58,992.19	1	0.00
225.482	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	67,732.54	62,071.43	1	0.00
1,255.837	CUSIP # 94987W513 ALLSPRING SPECIAL MID CAP VALUE FUND R6	67,250.07	56,603.74	1	0.00
		1,346,892.00	**1,126,765.12**	**20**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
465.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	465.81	465.81	0	0.00
		465.81	**465.81**	**0**	**0.00**
	COMMON TRUST FUNDS - OTHER				
179,743.7874	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,011,332.98	1,921,414.52	30	0.00
		2,011,332.98	**1,921,414.52**	**30**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
CANADIAN DOLLAR								Exchange Rate:	1.352450
CAD	CANADIAN DOLLAR								
		8,802.820	Local	1.000000	8,802.82	1.000000	8,802.82	0.00	0.93
			Base	0.734989	6,469.98	0.739399	6,508.80	38.82	0.01
CANADIAN DOLLAR Total									
		8,802.820	Local		8,802.82		8,802.82	0.00	0.93
			Base		6,469.98		6,508.80	38.82	0.01
POUND STERLING								Exchange Rate:	0.747971
GBP	POUND STERLING								
		10,561.240	Local	1.000000	10,561.24	1.000000	10,561.24	0.00	100.00
			Base	1.317001	13,909.16	1.336950	14,119.85	210.69	0.02
POUND STERLING Total									
		10,561.240	Local		10,561.24		10,561.24	0.00	100.00
			Base		13,909.16		14,119.85	210.69	0.02
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-13,923.310	Local	1.000000	-13,923.31	1.000000	-13,923.31	0.00	0.02
			Base	1.000000	-13,923.31	1.000000	-13,923.31	0.00	0.02
US DOLLAR Total									
		-13,923.310	Local		-13,923.31		-13,923.31	0.00	0.02
			Base		-13,923.31		-13,923.31	0.00	0.02
CASH Total									
		5,440.750	Base		6,455.83		6,705.34	249.51	0.04
CASH EQUIVALENT									

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					5.205448	31 Dec 2030		
		258,977.400	Local	100.000000	258,977.40	100.000000	258,977.40	0.00	0.33
			Base	100.000000	258,977.40	100.000000	258,977.40	0.00	0.32
US DOLLAR Total									
		258,977.400	Local		258,977.40		258,977.40	0.00	0.33
			Base		258,977.40		258,977.40	0.00	0.32
CASH EQUIVALENT Total									
		258,977.400	Base		258,977.40		258,977.40	0.00	0.32
EQUITY									
CANADIAN DOLLAR								Exchange Rate:	1.352450
249906959	DESCARTES SYSTEMS GRP/THE COMMON STOCK								
		3,996.000	Local	139.542848	557,613.22	139.170000	556,123.32	-1,489.90	59.00
			Base	102.099387	407,989.15	102.902141	411,196.95	3,207.80	0.51
39138C957	GREAT WEST LIFECO INC COMMON STOCK								
		8,189.000	Local	40.081307	328,225.82	46.120000	377,676.68	49,450.86	40.07
			Base	29.326746	240,156.72	34.101076	279,253.71	39,096.99	0.35
CANADIAN DOLLAR Total									
		12,185.000	Local		885,839.04		933,800.00	47,960.96	99.07
			Base		648,145.87		690,450.66	42,304.79	0.86
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		4,845.000	Local	92.881713	450,011.90	111.800000	541,671.00	91,659.10	0.68
			Base	92.881713	450,011.90	111.800000	541,671.00	91,659.10	0.67
001084102	AGCO CORP COMMON STOCK USD.01								
		2,224.000	Local	98.994618	220,164.03	97.860000	217,640.64	-2,523.39	0.27
			Base	98.994618	220,164.03	97.860000	217,640.64	-2,523.39	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	5,074.000	168.888721	856,941.37	197.480000	1,002,013.52	145,072.15	1.26
		Base		168.888721	856,941.37	197.480000	1,002,013.52	145,072.15	1.25
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	5,044.000	177.626047	895,945.78	164.080000	827,619.52	-68,326.26	1.04
		Base		177.626047	895,945.78	164.080000	827,619.52	-68,326.26	1.03
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01								
		Local	2,800.000	163.471564	457,720.38	157.160000	440,048.00	-17,672.38	0.55
		Base		163.471564	457,720.38	157.160000	440,048.00	-17,672.38	0.55
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	10,114.000	173.071292	1,750,443.05	167.190000	1,690,959.66	-59,483.39	2.12
		Base		173.071292	1,750,443.05	167.190000	1,690,959.66	-59,483.39	2.10
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	10,246.000	171.821094	1,760,478.93	165.850000	1,699,299.10	-61,179.83	2.13
		Base		171.821094	1,760,478.93	165.850000	1,699,299.10	-61,179.83	2.11
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	17,591.000	180.230454	3,170,433.92	186.330000	3,277,731.03	107,297.11	4.11
		Base		180.230454	3,170,433.92	186.330000	3,277,731.03	107,297.11	4.08
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	2,306.000	201.751631	465,239.26	232.560000	536,283.36	71,044.10	0.67
		Base		201.751631	465,239.26	232.560000	536,283.36	71,044.10	0.67
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	25,167.000	219.015856	5,511,972.04	233.000000	5,863,911.00	351,938.96	7.36
		Base		219.015856	5,511,972.04	233.000000	5,863,911.00	351,938.96	7.30
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	1,379.000	242.933756	335,005.65	202.050000	278,626.95	-56,378.70	0.35
		Base		242.933756	335,005.65	202.050000	278,626.95	-56,378.70	0.35
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	1,798.000	326.063532	586,262.23	383.820000	690,108.36	103,846.13	0.87
		Base		326.063532	586,262.23	383.820000	690,108.36	103,846.13	0.86

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	2,314.000	244.461288	565,683.42	275.480000	637,460.72	71,777.30	0.80
		Base		244.461288	565,683.42	275.480000	637,460.72	71,777.30	0.79
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	2,272.000	222.273226	505,004.77	220.760000	501,566.72	-3,438.05	0.63
		Base		222.273226	505,004.77	220.760000	501,566.72	-3,438.05	0.62
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	3,769.000	431.723516	1,627,165.93	460.260000	1,734,719.94	107,554.01	2.18
		Base		431.723516	1,627,165.93	460.260000	1,734,719.94	107,554.01	2.16
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	718.000	816.903468	586,536.69	949.510000	681,748.18	95,211.49	0.86
		Base		816.903468	586,536.69	949.510000	681,748.18	95,211.49	0.85
11135F101	BROADCOM INC COMMON STOCK								
		Local	9,629.000	150.253987	1,446,795.64	172.500000	1,661,002.50	214,206.86	2.09
		Base		150.253987	1,446,795.64	172.500000	1,661,002.50	214,206.86	2.07
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	2,249.000	155.262254	349,184.81	193.860000	435,991.14	86,806.33	0.55
		Base		155.262254	349,184.81	193.860000	435,991.14	86,806.33	0.54
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	8,775.000	43.283403	379,811.86	43.060000	377,851.50	-1,960.36	0.47
		Base		43.283403	379,811.86	43.060000	377,851.50	-1,960.36	0.47
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	2,174.000	342.070129	743,660.46	391.120000	850,294.88	106,634.42	1.07
		Base		342.070129	743,660.46	391.120000	850,294.88	106,634.42	1.06
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003								
		Local	1,545.000	174.990673	270,360.59	179.840000	277,852.80	7,492.21	0.35
		Base		174.990673	270,360.59	179.840000	277,852.80	7,492.21	0.35
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	5,074.000	153.849119	780,630.43	147.270000	747,247.98	-33,382.45	0.94
		Base		153.849119	780,630.43	147.270000	747,247.98	-33,382.45	0.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	2,589.000	122.227822	316,447.83	136.120000	352,414.68	35,966.85	0.44
		Base		122.227822	316,447.83	136.120000	352,414.68	35,966.85	0.44
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	11,104.000	37.950077	421,397.66	41.070000	456,041.28	34,643.62	0.57
		Base		37.950077	421,397.66	41.070000	456,041.28	34,643.62	0.57
18915M107	CLOUDFLARE INC CLASS A COMMON STOCK USD.001								
		Local	4,997.000	84.018897	419,842.43	80.890000	404,207.33	-15,635.10	0.51
		Base		84.018897	419,842.43	80.890000	404,207.33	-15,635.10	0.50
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	5,705.000	93.019313	530,675.18	103.810000	592,236.05	61,560.87	0.74
		Base		93.019313	530,675.18	103.810000	592,236.05	61,560.87	0.74
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	2,272.000	215.608860	489,863.33	260.020000	590,765.44	100,902.11	0.74
		Base		215.608860	489,863.33	260.020000	590,765.44	100,902.11	0.74
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	1,309.000	774.719771	1,014,108.18	886.520000	1,160,454.68	146,346.50	1.46
		Base		774.719771	1,014,108.18	886.520000	1,160,454.68	146,346.50	1.44
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	1,541.000	348.979929	537,778.07	280.470000	432,204.27	-105,573.80	0.54
		Base		348.979929	537,778.07	280.470000	432,204.27	-105,573.80	0.54
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	1,487.000	288.468568	428,952.76	323.790000	481,475.73	52,522.97	0.60
		Base		288.468568	428,952.76	323.790000	481,475.73	52,522.97	0.60
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	2,706.000	234.422934	634,348.46	278.020000	752,322.12	117,973.66	0.94
		Base		234.422934	634,348.46	278.020000	752,322.12	117,973.66	0.94
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	2,252.000	143.786461	323,807.11	164.130000	369,620.76	45,813.65	0.46
		Base		143.786461	323,807.11	164.130000	369,620.76	45,813.65	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	2,663.000	185.024255	492,719.59	191.740000	510,603.62	17,884.03	0.64
		Base		185.024255	492,719.59	191.740000	510,603.62	17,884.03	0.64
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
		Local	8,019.000	38.454947	308,370.22	38.570000	309,292.83	922.61	0.39
		Base		38.454947	308,370.22	38.570000	309,292.83	922.61	0.38
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	9,540.000	111.299478	1,061,797.02	117.220000	1,118,278.80	56,481.78	1.40
		Base		111.299478	1,061,797.02	117.220000	1,118,278.80	56,481.78	1.39
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	4,163.000	495.706671	2,063,626.87	572.440000	2,383,067.72	319,440.85	2.99
		Base		495.706671	2,063,626.87	572.440000	2,383,067.72	319,440.85	2.97
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	1,293.000	293.262776	379,188.77	273.680000	353,868.24	-25,320.53	0.44
		Base		293.262776	379,188.77	273.680000	353,868.24	-25,320.53	0.44
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	11,780.000	48.991303	577,117.55	44.840000	528,215.20	-48,902.35	0.66
		Base		48.991303	577,117.55	44.840000	528,215.20	-48,902.35	0.66
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	2,800.000	360.371254	1,009,039.51	405.200000	1,134,560.00	125,520.49	1.42
		Base		360.371254	1,009,039.51	405.200000	1,134,560.00	125,520.49	1.41
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	873.000	465.081970	406,016.56	505.220000	441,057.06	35,040.50	0.55
		Base		465.081970	406,016.56	505.220000	441,057.06	35,040.50	0.55
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	2,260.000	202.270642	457,131.65	232.750000	526,015.00	68,883.35	0.66
		Base		202.270642	457,131.65	232.750000	526,015.00	68,883.35	0.65
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	6,548.000	192.356516	1,259,550.47	210.860000	1,380,711.28	121,160.81	1.73
		Base		192.356516	1,259,550.47	210.860000	1,380,711.28	121,160.81	1.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	7,982.000	52.915901	422,374.72	61.550000	491,292.10	68,917.38	0.62
		Base		52.915901	422,374.72	61.550000	491,292.10	68,917.38	0.61
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	5,498.000	149.533434	822,134.82	162.060000	891,005.88	68,871.06	1.12
		Base		149.533434	822,134.82	162.060000	891,005.88	68,871.06	1.11
482480100	KLA CORP COMMON STOCK USD.001								
		Local	722.000	846.011066	610,819.99	774.410000	559,124.02	-51,695.97	0.70
		Base		846.011066	610,819.99	774.410000	559,124.02	-51,695.97	0.70
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	3,137.000	148.088661	464,554.13	142.280000	446,332.36	-18,221.77	0.56
		Base		148.088661	464,554.13	142.280000	446,332.36	-18,221.77	0.56
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	18,555.000	20.629635	382,782.88	23.220000	430,847.10	48,064.22	0.54
		Base		20.629635	382,782.88	23.220000	430,847.10	48,064.22	0.54
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	9,989.000	50.972685	509,166.15	57.300000	572,369.70	63,203.55	0.72
		Base		50.972685	509,166.15	57.300000	572,369.70	63,203.55	0.71
50212V100	LPL FINANCIAL HOLDINGS INC COMMON STOCK								
		Local	1,332.000	266.725728	355,278.67	232.630000	309,863.16	-45,415.51	0.39
		Base		266.725728	355,278.67	232.630000	309,863.16	-45,415.51	0.39
532457108	ELI LILLY + CO COMMON STOCK								
		Local	1,762.000	896.355948	1,579,379.18	885.940000	1,561,026.28	-18,352.90	1.96
		Base		896.355948	1,579,379.18	885.940000	1,561,026.28	-18,352.90	1.94
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	2,764.000	218.333871	603,474.82	223.090000	616,620.76	13,145.94	0.77
		Base		218.333871	603,474.82	223.090000	616,620.76	13,145.94	0.77
58733R102	MERCADOLIBRE INC COMMON STOCK USD.001								
		Local	257.000	1,703.638093	437,834.99	2,051.960000	527,353.72	89,518.73	0.66
		Base		1,703.638093	437,834.99	2,051.960000	527,353.72	89,518.73	0.66

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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
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	6,276.000	121.864624	764,822.38	113.560000	712,702.56	-52,119.82	0.89
		Base		121.864624	764,822.38	113.560000	712,702.56	-52,119.82	0.89
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	13,339.000	425.363378	5,673,922.10	430.300000	5,739,771.70	65,849.60	7.21
		Base		425.363378	5,673,922.10	430.300000	5,739,771.70	65,849.60	7.14
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	5,110.000	121.236718	619,519.63	103.710000	529,958.10	-89,561.53	0.67
		Base		121.236718	619,519.63	103.710000	529,958.10	-89,561.53	0.66
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	1,204.000	419.153248	504,660.51	474.590000	571,406.36	66,745.85	0.72
		Base		419.153248	504,660.51	474.590000	571,406.36	66,745.85	0.71
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	8,585.000	68.075082	584,424.58	84.530000	725,690.05	141,265.47	0.91
		Base		68.075082	584,424.58	84.530000	725,690.05	141,265.47	0.90
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	1,728.000	225.293767	389,307.63	248.500000	429,408.00	40,100.37	0.54
		Base		225.293767	389,307.63	248.500000	429,408.00	40,100.37	0.53
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	2,621.000	161.711923	423,846.95	150.340000	394,041.14	-29,805.81	0.49
		Base		161.711923	423,846.95	150.340000	394,041.14	-29,805.81	0.49
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	43,509.000	106.419481	4,630,205.18	121.440000	5,283,732.96	653,527.78	6.63
		Base		106.419481	4,630,205.18	121.440000	5,283,732.96	653,527.78	6.57
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	443.000	1,056.247133	467,917.48	1,151.600000	510,158.80	42,241.32	0.64
		Base		1,056.247133	467,917.48	1,151.600000	510,158.80	42,241.32	0.63
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	4,496.000	93.183766	418,954.21	103.390000	464,841.44	45,887.23	0.58
		Base		93.183766	418,954.21	103.390000	464,841.44	45,887.23	0.58

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68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	4,108.000	161.057819	661,625.52	170.400000	700,003.20	38,377.68	0.88
		Base		161.057819	661,625.52	170.400000	700,003.20	38,377.68	0.87
69331C108	P G + E CORP COMMON STOCK								
		Local	18,465.000	17.744119	327,645.15	19.770000	365,053.05	37,407.90	0.46
		Base		17.744119	327,645.15	19.770000	365,053.05	37,407.90	0.45
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01								
		Local	6,041.000	65.530005	395,866.76	78.370000	473,433.17	77,566.41	0.59
		Base		65.530005	395,866.76	78.370000	473,433.17	77,566.41	0.59
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	2,870.000	208.748439	599,108.02	253.760000	728,291.20	129,183.18	0.91
		Base		208.748439	599,108.02	253.760000	728,291.20	129,183.18	0.91
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	3,956.000	116.817836	462,131.36	143.530000	567,804.68	105,673.32	0.71
		Base		116.817836	462,131.36	143.530000	567,804.68	105,673.32	0.71
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	2,221.000	188.861792	419,462.04	200.840000	446,065.64	26,603.60	0.56
		Base		188.861792	419,462.04	200.840000	446,065.64	26,603.60	0.56
771049103	ROBLOX CORP CLASS A COMMON STOCK USD.0001								
		Local	10,010.000	40.511430	405,519.41	44.260000	443,042.60	37,523.19	0.56
		Base		40.511430	405,519.41	44.260000	443,042.60	37,523.19	0.55
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	885.000	729.233209	645,371.39	894.390000	791,535.15	146,163.76	0.99
		Base		729.233209	645,371.39	894.390000	791,535.15	146,163.76	0.98
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	1,732.000	300.533932	520,524.77	381.670000	661,052.44	140,527.67	0.83
		Base		300.533932	520,524.77	381.670000	661,052.44	140,527.67	0.82
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	4,663.000	76.542522	356,917.78	88.470000	412,535.61	55,617.83	0.52
		Base		76.542522	356,917.78	88.470000	412,535.61	55,617.83	0.51

& 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
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	3,817.000	82.572311	315,178.51	93.900000	358,416.30	43,237.79	0.45
		Base		82.572311	315,178.51	93.900000	358,416.30	43,237.79	0.45
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	2,423.000	181.084730	438,768.30	206.360000	500,010.28	61,241.98	0.63
		Base		181.084730	438,768.30	206.360000	500,010.28	61,241.98	0.62
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	5,365.000	240.330399	1,289,372.59	261.630000	1,403,644.95	114,272.36	1.76
		Base		240.330399	1,289,372.59	261.630000	1,403,644.95	114,272.36	1.75
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	9,318.000	38.489121	358,641.63	47.160000	439,436.88	80,795.25	0.55
		Base		38.489121	358,641.63	47.160000	439,436.88	80,795.25	0.55
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	3,195.000	201.320770	643,219.86	206.570000	659,991.15	16,771.29	0.83
		Base		201.320770	643,219.86	206.570000	659,991.15	16,771.29	0.82
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	1,266.000	553.202583	700,354.47	618.570000	783,109.62	82,755.15	0.98
		Base		553.202583	700,354.47	618.570000	783,109.62	82,755.15	0.97
902973304	US BANCORP COMMON STOCK USD.01								
		Local	9,319.000	42.020881	391,592.59	45.730000	426,157.87	34,565.28	0.54
		Base		42.020881	391,592.59	45.730000	426,157.87	34,565.28	0.53
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	8,825.000	72.810053	642,548.72	75.160000	663,287.00	20,738.28	0.83
		Base		72.810053	642,548.72	75.160000	663,287.00	20,738.28	0.83
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	859.000	695.192363	597,170.24	809.730000	695,558.07	98,387.83	0.87
		Base		695.192363	597,170.24	809.730000	695,558.07	98,387.83	0.87
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	1,907.000	520.670834	992,919.28	584.680000	1,114,984.76	122,065.48	1.40
		Base		520.670834	992,919.28	584.680000	1,114,984.76	122,065.48	1.39

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
		Local	1,778.000	186.923931	332,350.75	209.870000	373,148.86	40,798.11	0.47
		Base		186.923931	332,350.75	209.870000	373,148.86	40,798.11	0.46
92337F107	VERACYTE INC COMMON STOCK USD.001								
		Local	11,202.000	23.035604	258,044.84	34.040000	381,316.08	123,271.24	0.48
		Base		23.035604	258,044.84	34.040000	381,316.08	123,271.24	0.47
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	3,978.000	260.184583	1,035,014.27	274.950000	1,093,751.10	58,736.83	1.37
		Base		260.184583	1,035,014.27	274.950000	1,093,751.10	58,736.83	1.36
931142103	WALMART INC COMMON STOCK USD.1								
		Local	12,956.000	71.442635	925,610.78	80.750000	1,046,197.00	120,586.22	1.31
		Base		71.442635	925,610.78	80.750000	1,046,197.00	120,586.22	1.30
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	1,208.000	193.144603	233,318.68	207.190000	250,285.52	16,966.84	0.31
		Base		193.144603	233,318.68	207.190000	250,285.52	16,966.84	0.31
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01								
		Local	2,442.000	173.908301	424,684.07	167.980000	410,207.16	-14,476.91	0.51
		Base		173.908301	424,684.07	167.980000	410,207.16	-14,476.91	0.51
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	10,670.000	29.121589	310,727.35	33.860000	361,286.20	50,558.85	0.45
		Base		29.121589	310,727.35	33.860000	361,286.20	50,558.85	0.45
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	2,015.000	299.922337	604,343.51	331.440000	667,851.60	63,508.09	0.84
		Base		299.922337	604,343.51	331.440000	667,851.60	63,508.09	0.83
G4705A100	ICON PLC COMMON STOCK EUR.06								
		Local	1,503.000	324.685642	488,002.52	287.310000	431,826.93	-56,175.59	0.54
		Base		324.685642	488,002.52	287.310000	431,826.93	-56,175.59	0.54
G54950103	LINDE PLC COMMON STOCK								
		Local	1,499.000	423.236551	634,431.59	476.860000	714,813.14	80,381.55	0.90
		Base		423.236551	634,431.59	476.860000	714,813.14	80,381.55	0.89

& Issue has redenominated but Local is not converted
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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
US DOLLAR Total									
		502,813.000	Local		73,923,080.11		79,380,703.99	5,457,623.88	99.66
			Base		73,923,080.11		79,380,703.99	5,457,623.88	98.78
EQUITY Total									
		514,998.000	Base		74,571,225.98		80,071,154.65	5,499,928.67	99.63

& Issue has redenominated but Local is not converted
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Holdings

AEGON LARGE CAP EQUITY CIF
AEGON ASSET MANAGEMENT UK PLC
FUND: HBQ5

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		779,416.150	Base		74,836,659.21		80,336,837.39	5,500,178.18	100.00

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Books Open

Prepared by State Street

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX6558
	AFL-CIO HOUSING INVESTMENT TRUST
	DVF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,612,627.62	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,612,627.62	1,612,627.62	1	5,890.62
		1,612,627.62	**1,612,627.62**	**1**	**5,890.62**
	UNIT INVESTMENT TRUSTS				
120,525.615	CUSIP # AFLUIT245 AFL-CIO HOUSING INVESTMENT TRUST	120,082,924.42	131,167,991.84	75	0.00
		120,082,924.42	**131,167,991.84**	**75**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
3,100,878.888	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	38,408,106.08	37,403,112.66	24	0.00
		38,408,106.08	**37,403,112.66**	**24**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
CANADIAN DOLLAR								Exchange Rate:	1.352450
CAD	CANADIAN DOLLAR								
		88.200	Local	1.000000	88.20	1.000000	88.20	0.00	0.06
			Base	0.742290	65.47	0.739399	65.21	-0.26	0.00
CANADIAN DOLLAR Total									
		88.200	Local		88.20		88.20	0.00	0.06
			Base		65.47		65.21	-0.26	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-1,384,807.710	Local	1.000000	-1,384,807.71	1.000000	-1,384,807.71	0.00	3.65
			Base	1.000000	-1,384,807.71	1.000000	-1,384,807.71	0.00	3.64
US DOLLAR Total									
		-1,384,807.710	Local		-1,384,807.71		-1,384,807.71	0.00	3.65
			Base		-1,384,807.71		-1,384,807.71	0.00	3.64
CASH Total									
		-1,384,719.510	Base		-1,384,742.24		-1,384,742.50	-0.26	3.64
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.964316	31 Dec 2030		
		2,538,552.500	Local	100.000000	2,538,552.50	100.000000	2,538,552.50	0.00	6.69
			Base	100.000000	2,538,552.50	100.000000	2,538,552.50	0.00	6.67
US DOLLAR Total									
		2,538,552.500	Local		2,538,552.50		2,538,552.50	0.00	6.69
			Base		2,538,552.50		2,538,552.50	0.00	6.67

& 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
CASH EQUIVALENT Total									
			2,538,552.500	Base	2,538,552.50		2,538,552.50	0.00	6.67
EQUITY									
CANADIAN DOLLAR								Exchange Rate:	1.352450
01626P973	ALIMENTATION COUCHE TARD INC COMMON STOCK								
			672.000	Local	79.166830	53,200.11	74.770000	50,245.44	-2,954.67	34.15
				Base	58.726920	39,464.49	55.284853	37,151.42	-2,313.07	0.10
21037X951	CONSTELLATION SOFTWARE INC COMMON STOCK								
			22.000	Local	4,329.323636	95,245.12	4,400.000000	96,800.00	1,554.88	65.79
				Base	3,211.545455	70,654.00	3,253.355022	71,573.81	919.81	0.19
CANADIAN DOLLAR Total									
			694.000	Local		148,445.23		147,045.44	-1,399.79	99.94
				Base		110,118.49		108,725.23	-1,393.26	0.29
US DOLLAR								Exchange Rate:	1.000000
000375204	ABB LTD SPON ADR ADR								
			1,642.000	Local	56.840804	93,332.60	57.920000	95,104.64	1,772.04	0.25
				Base	56.840804	93,332.60	57.920000	95,104.64	1,772.04	0.25
00724F101	ADOBE INC COMMON STOCK USD.0001								
			364.000	Local	533.673104	194,257.01	517.780000	188,471.92	-5,785.09	0.50
				Base	533.673104	194,257.01	517.780000	188,471.92	-5,785.09	0.50
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
			163.000	Local	243.435644	39,680.01	254.320000	41,454.16	1,774.15	0.11
				Base	243.435644	39,680.01	254.320000	41,454.16	1,774.15	0.11
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
			1,571.000	Local	164.730656	258,791.86	167.190000	262,655.49	3,863.63	0.69
				Base	164.730656	258,791.86	167.190000	262,655.49	3,863.63	0.69
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								

& 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	1,466.000	179.680000	263,410.88	165.850000	243,136.10	-20,274.78	0.64
		Base		179.680000	263,410.88	165.850000	243,136.10	-20,274.78	0.64
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	146.000	247.194932	36,090.46	225.080000	32,861.68	-3,228.78	0.09
		Base		247.194932	36,090.46	225.080000	32,861.68	-3,228.78	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	136.000	441.992794	60,111.02	469.810000	63,894.16	3,783.14	0.17
		Base		441.992794	60,111.02	469.810000	63,894.16	3,783.14	0.17
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	827.000	68.749420	56,855.77	65.160000	53,887.32	-2,968.45	0.14
		Base		68.749420	56,855.77	65.160000	53,887.32	-2,968.45	0.14
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	109.000	535.032477	58,318.54	520.000000	56,680.00	-1,638.54	0.15
		Base		535.032477	58,318.54	520.000000	56,680.00	-1,638.54	0.15
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	3,202.000	217.864204	697,601.18	233.000000	746,066.00	48,464.82	1.97
		Base		217.864204	697,601.18	233.000000	746,066.00	48,464.82	1.96
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	508.000	235.576673	119,672.95	202.050000	102,641.40	-17,031.55	0.27
		Base		235.576673	119,672.95	202.050000	102,641.40	-17,031.55	0.27
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	391.000	337.576445	131,992.39	383.820000	150,073.62	18,081.23	0.40
		Base		337.576445	131,992.39	383.820000	150,073.62	18,081.23	0.39
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	161.000	169.174783	27,237.14	198.860000	32,016.46	4,779.32	0.08
		Base		169.174783	27,237.14	198.860000	32,016.46	4,779.32	0.08
046353108	ASTRAZENECA PLC SPONS ADR ADR								
		Local	3,032.000	87.395000	264,981.64	77.910000	236,223.12	-28,758.52	0.62
		Base		87.395000	264,981.64	77.910000	236,223.12	-28,758.52	0.62
049255706	ATLAS COPCO AB SPONS ADR A ADR								

& 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	2,849.000	18.164819	51,751.57	19.360000	55,156.64	3,405.07	0.15
		Base		18.164819	51,751.57	19.360000	55,156.64	3,405.07	0.15
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	169.000	242.313787	40,951.03	275.480000	46,556.12	5,605.09	0.12
		Base		242.313787	40,951.03	275.480000	46,556.12	5,605.09	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	484.000	254.971570	123,406.24	276.730000	133,937.32	10,531.08	0.35
		Base		254.971570	123,406.24	276.730000	133,937.32	10,531.08	0.35
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	12.000	3,162.383333	37,948.60	3,150.040000	37,800.48	-148.12	0.10
		Base		3,162.383333	37,948.60	3,150.040000	37,800.48	-148.12	0.10
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	101.000	291.778911	29,469.67	399.600000	40,359.60	10,889.93	0.11
		Base		291.778911	29,469.67	399.600000	40,359.60	10,889.93	0.11
088606108	BHP GROUP LTD SPON ADR ADR								
		Local	3,282.000	54.385000	178,491.57	62.110000	203,845.02	25,353.45	0.54
		Base		54.385000	178,491.57	62.110000	203,845.02	25,353.45	0.54
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	126.000	788.155556	99,307.60	949.510000	119,638.26	20,330.66	0.32
		Base		788.155556	99,307.60	949.510000	119,638.26	20,330.66	0.31
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	122.000	215.347787	26,272.43	215.030000	26,233.66	-38.77	0.07
		Base		215.347787	26,272.43	215.030000	26,233.66	-38.77	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	1,248.000	34.025128	42,463.36	34.530000	43,093.44	630.08	0.11
		Base		34.025128	42,463.36	34.530000	43,093.44	630.08	0.11
136375102	CANADIAN NATL RAILWAY CO COMMON STOCK								
		Local	569.000	117.821248	67,040.29	117.150000	66,658.35	-381.94	0.18
		Base		117.821248	67,040.29	117.150000	66,658.35	-381.94	0.18
13646K108	CANADIAN PACIFIC KANSAS CITY COMMON STOCK								

& 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	834.000	82.606906	68,894.16	85.540000	71,340.36	2,446.20	0.19
		Base		82.606906	68,894.16	85.540000	71,340.36	2,446.20	0.19
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	482.000	136.914295	65,992.69	149.730000	72,169.86	6,177.17	0.19
		Base		136.914295	65,992.69	149.730000	72,169.86	6,177.17	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	254.000	101.853701	25,870.84	110.520000	28,072.08	2,201.24	0.07
		Base		101.853701	25,870.84	110.520000	28,072.08	2,201.24	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	1,067.000	107.979794	115,214.44	104.720000	111,736.24	-3,478.20	0.29
		Base		107.979794	115,214.44	104.720000	111,736.24	-3,478.20	0.29
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	336.000	115.737768	38,887.89	136.120000	45,736.32	6,848.43	0.12
		Base		115.737768	38,887.89	136.120000	45,736.32	6,848.43	0.12
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	3,313.000	47.002523	155,719.36	53.220000	176,317.86	20,598.50	0.46
		Base		47.002523	155,719.36	53.220000	176,317.86	20,598.50	0.46
172908105	CINTAS CORP COMMON STOCK								
		Local	240.000	189.095417	45,382.90	205.880000	49,411.20	4,028.30	0.13
		Base		189.095417	45,382.90	205.880000	49,411.20	4,028.30	0.13
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	4,549.000	70.848982	322,292.02	71.860000	326,891.14	4,599.12	0.86
		Base		70.848982	322,292.02	71.860000	326,891.14	4,599.12	0.86
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	522.000	68.531571	35,773.48	77.180000	40,287.96	4,514.48	0.11
		Base		68.531571	35,773.48	77.180000	40,287.96	4,514.48	0.11
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	465.000	102.614065	47,715.54	103.810000	48,271.65	556.11	0.13
		Base		102.614065	47,715.54	103.810000	48,271.65	556.11	0.13
20449X401	COMPASS GROUP PLC SPON ADR ADR								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		1,420.000	Local	31.980324	45,412.06	32.422500	46,039.95	627.89	0.12
			Base	31.980324	45,412.06	32.422500	46,039.95	627.89	0.12
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		428.000	Local	91.885140	39,326.84	110.340000	47,225.52	7,898.68	0.12
			Base	91.885140	39,326.84	110.340000	47,225.52	7,898.68	0.12
217204106	COPART INC COMMON STOCK								
		919.000	Local	54.348814	49,946.56	52.400000	48,155.60	-1,790.96	0.13
			Base	54.348814	49,946.56	52.400000	48,155.60	-1,790.96	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		280.000	Local	836.498643	234,219.62	886.520000	248,225.60	14,005.98	0.65
			Base	836.498643	234,219.62	886.520000	248,225.60	14,005.98	0.65
231021106	CUMMINS INC COMMON STOCK USD2.5								
		136.000	Local	277.759485	37,775.29	323.790000	44,035.44	6,260.15	0.12
			Base	277.759485	37,775.29	323.790000	44,035.44	6,260.15	0.12
23918K108	DAVITA INC COMMON STOCK USD.001								
		227.000	Local	141.689604	32,163.54	163.930000	37,212.11	5,048.57	0.10
			Base	141.689604	32,163.54	163.930000	37,212.11	5,048.57	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		540.000	Local	163.515389	88,298.31	159.450000	86,103.00	-2,195.31	0.23
			Base	163.515389	88,298.31	159.450000	86,103.00	-2,195.31	0.23
244199105	DEERE + CO COMMON STOCK USD1.0								
		168.000	Local	375.418810	63,070.36	417.330000	70,111.44	7,041.08	0.18
			Base	375.418810	63,070.36	417.330000	70,111.44	7,041.08	0.18
25243Q205	DIAGEO PLC SPONSORED ADR ADR								
		513.000	Local	133.179942	68,321.31	140.340000	71,994.42	3,673.11	0.19
			Base	133.179942	68,321.31	140.340000	71,994.42	3,673.11	0.19
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		187.000	Local	191.468824	35,804.67	172.400000	32,238.80	-3,565.87	0.09
			Base	191.468824	35,804.67	172.400000	32,238.80	-3,565.87	0.08
260003108	DOVER CORP COMMON STOCK USD1.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			169.000	182.877337	30,906.27	191.740000	32,404.06	1,497.79	0.09
		Base		182.877337	30,906.27	191.740000	32,404.06	1,497.79	0.09
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
			501.000	108.529601	54,373.33	109.370000	54,794.37	421.04	0.14
		Base		108.529601	54,373.33	109.370000	54,794.37	421.04	0.14
29364G103	ENTERGY CORP COMMON STOCK USD.01								
			411.000	105.845864	43,502.65	131.610000	54,091.71	10,589.06	0.14
		Base		105.845864	43,502.65	131.610000	54,091.71	10,589.06	0.14
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
			177.000	123.404068	21,842.52	131.400000	23,257.80	1,415.28	0.06
		Base		123.404068	21,842.52	131.400000	23,257.80	1,415.28	0.06
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
			1,245.000	499.450570	621,815.96	572.440000	712,687.80	90,871.84	1.88
		Base		499.450570	621,815.96	572.440000	712,687.80	90,871.84	1.87
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
			24.000	1,438.812500	34,531.50	1,943.520000	46,644.48	12,112.98	0.12
		Base		1,438.812500	34,531.50	1,943.520000	46,644.48	12,112.98	0.12
311900104	FASTENAL CO COMMON STOCK USD.01								
			1,123.000	66.229012	74,375.18	71.420000	80,204.66	5,829.48	0.21
		Base		66.229012	74,375.18	71.420000	80,204.66	5,829.48	0.21
31428X106	FEDEX CORP COMMON STOCK USD.1								
			281.000	253.908149	71,348.19	273.680000	76,904.08	5,555.89	0.20
		Base		253.908149	71,348.19	273.680000	76,904.08	5,555.89	0.20
315616102	F5 INC COMMON STOCK								
			154.000	170.054545	26,188.40	220.200000	33,910.80	7,722.40	0.09
		Base		170.054545	26,188.40	220.200000	33,910.80	7,722.40	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
			114.000	259.425526	29,574.51	249.440000	28,436.16	-1,138.35	0.07
		Base		259.425526	29,574.51	249.440000	28,436.16	-1,138.35	0.07
34959E109	FORTINET INC COMMON STOCK USD.001								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			660.000	58.392000	38,538.72	77.550000	51,183.00	12,644.28	0.13
		Base		58.392000	38,538.72	77.550000	51,183.00	12,644.28	0.13
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
			367.000	296.028011	108,642.28	302.200000	110,907.40	2,265.12	0.29
		Base		296.028011	108,642.28	302.200000	110,907.40	2,265.12	0.29
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
			468.000	69.448675	32,501.98	73.850000	34,561.80	2,059.82	0.09
		Base		69.448675	32,501.98	73.850000	34,561.80	2,059.82	0.09
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
			271.000	109.184022	29,588.87	117.610000	31,872.31	2,283.44	0.08
		Base		109.184022	29,588.87	117.610000	31,872.31	2,283.44	0.08
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
			108.000	171.703611	18,543.99	176.540000	19,066.32	522.33	0.05
		Base		171.703611	18,543.99	176.540000	19,066.32	522.33	0.05
42751Q105	HERMES INTL UNSPONSORED ADR ADR								
			352.000	236.944602	83,404.50	246.940000	86,922.88	3,518.38	0.23
		Base		236.944602	83,404.50	246.940000	86,922.88	3,518.38	0.23
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
			167.000	198.897904	33,215.95	191.780000	32,027.26	-1,188.69	0.08
		Base		198.897904	33,215.95	191.780000	32,027.26	-1,188.69	0.08
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
			296.000	203.587230	60,261.82	206.710000	61,186.16	924.34	0.16
		Base		203.587230	60,261.82	206.710000	61,186.16	924.34	0.16
43858F109	HONG KONG EXCHANGES UNSP ADR ADR								
			1,279.000	29.655684	37,929.62	40.770000	52,144.83	14,215.21	0.14
		Base		29.655684	37,929.62	40.770000	52,144.83	14,215.21	0.14
443251103	HOYA CORP SPONSORED ADR ADR								
			288.000	142.931736	41,164.34	138.400000	39,859.20	-1,305.14	0.11
		Base		142.931736	41,164.34	138.400000	39,859.20	-1,305.14	0.10
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								

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Base Currency: 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	185.000	496.188703	91,794.91	505.220000	93,465.70	1,670.79	0.25
		Base		496.188703	91,794.91	505.220000	93,465.70	1,670.79	0.25
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	182.000	243.719451	44,356.94	262.070000	47,696.74	3,339.80	0.13
		Base		243.719451	44,356.94	262.070000	47,696.74	3,339.80	0.13
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	917.000	63.388866	58,127.59	66.100000	60,613.70	2,486.11	0.16
		Base		63.388866	58,127.59	66.100000	60,613.70	2,486.11	0.16
455793109	INDITEX UNSPON ADR ADR								
		Local	2,146.000	27.259310	58,498.48	29.680000	63,693.28	5,194.80	0.17
		Base		27.259310	58,498.48	29.680000	63,693.28	5,194.80	0.17
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	282.000	204.486844	57,665.29	232.750000	65,635.50	7,970.21	0.17
		Base		204.486844	57,665.29	232.750000	65,635.50	7,970.21	0.17
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	216.000	632.330185	136,583.32	621.000000	134,136.00	-2,447.32	0.35
		Base		632.330185	136,583.32	621.000000	134,136.00	-2,447.32	0.35
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	401.000	432.770973	173,541.16	491.270000	196,999.27	23,458.11	0.52
		Base		432.770973	173,541.16	491.270000	196,999.27	23,458.11	0.52
46137V357	INVESCO S+P 500 EQUAL WEIGHT E INVESCO S+P 500 EQUAL WEIGHT								
		Local	10,494.000	173.766245	1,823,502.97	179.160000	1,880,105.04	56,602.07	4.96
		Base		173.766245	1,823,502.97	179.160000	1,880,105.04	56,602.07	4.94
464287234	ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMERGING MARKET								
		Local	-29,726.000	43.189798	-1,283,859.94	45.860000	-1,363,234.36	-79,374.42	3.59
		Base		43.189798	-1,283,859.94	45.860000	-1,363,234.36	-79,374.42	3.58
464287234	ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMERGING MARKET								
		Local	29,726.000	46.669900	1,387,309.45	45.860000	1,363,234.36	-24,075.09	3.59
		Base		46.669900	1,387,309.45	45.860000	1,363,234.36	-24,075.09	3.58
464287432	ISHARES 20 YEAR TREASURY BOND ISHARES 20 YEAR TREASURY BD								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	27,602.000	98.278784	2,712,691.00	98.100000	2,707,756.20	-4,934.80	7.14
		Base		98.278784	2,712,691.00	98.100000	2,707,756.20	-4,934.80	7.12
464287465	ISHARES MSCI EAFE ETF ISHARES MSCI EAFE ETF								
		Local	-41,057.000	82.458734	-3,385,508.25	83.630000	-3,433,596.91	-48,088.66	9.05
		Base		82.458734	-3,385,508.25	83.630000	-3,433,596.91	-48,088.66	9.03
46428Q109	ISHARES SILVER TRUST ISHARES SILVER TRUST								
		Local	16,213.000	27.969900	453,475.99	28.410000	460,611.33	7,135.34	1.21
		Base		27.969900	453,475.99	28.410000	460,611.33	7,135.34	1.21
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	868.000	148.865207	129,215.00	162.060000	140,668.08	11,453.08	0.37
		Base		148.865207	129,215.00	162.060000	140,668.08	11,453.08	0.37
482480100	KLA CORP COMMON STOCK USD.001								
		Local	73.000	817.419589	59,671.63	774.410000	56,531.93	-3,139.70	0.15
		Base		817.419589	59,671.63	774.410000	56,531.93	-3,139.70	0.15
487836108	KELLANOVA COMMON STOCK USD.25								
		Local	387.000	63.227390	24,469.00	80.710000	31,234.77	6,765.77	0.08
		Base		63.227390	24,469.00	80.710000	31,234.77	6,765.77	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	257.000	139.944125	35,965.64	142.280000	36,565.96	600.32	0.10
		Base		139.944125	35,965.64	142.280000	36,565.96	600.32	0.10
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	603.000	54.453234	32,835.30	57.300000	34,551.90	1,716.60	0.09
		Base		54.453234	32,835.30	57.300000	34,551.90	1,716.60	0.09
502117203	L OREAL UNSPONSORED ADR ADR								
		Local	1,206.000	87.333789	105,324.55	89.760000	108,250.56	2,926.01	0.29
		Base		87.333789	105,324.55	89.760000	108,250.56	2,926.01	0.28
502441306	LVMH MOET HENNESSY UNSP ADR ADR								
		Local	1,231.000	148.659870	183,000.30	153.610000	189,093.91	6,093.61	0.50
		Base		148.659870	183,000.30	153.610000	189,093.91	6,093.61	0.50
532457108	ELI LILLY + CO COMMON STOCK								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	854.000	947.941593	809,542.12	885.940000	756,592.76	-52,949.36	1.99
		Base		947.941593	809,542.12	885.940000	756,592.76	-52,949.36	1.99
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	314.000	473.740796	148,754.61	584.560000	183,551.84	34,797.23	0.48
		Base		473.740796	148,754.61	584.560000	183,551.84	34,797.23	0.48
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	488.000	76.703258	37,431.19	79.050000	38,576.40	1,145.21	0.10
		Base		76.703258	37,431.19	79.050000	38,576.40	1,145.21	0.10
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	246.000	223.636504	55,014.58	223.090000	54,880.14	-134.44	0.14
		Base		223.636504	55,014.58	223.090000	54,880.14	-134.44	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	68.000	544.227353	37,007.46	538.250000	36,601.00	-406.46	0.10
		Base		544.227353	37,007.46	538.250000	36,601.00	-406.46	0.10
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	821.000	468.638076	384,751.86	493.800000	405,409.80	20,657.94	1.07
		Base		468.638076	384,751.86	493.800000	405,409.80	20,657.94	1.07
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	266.000	276.340940	73,506.69	304.510000	80,999.66	7,492.97	0.21
		Base		276.340940	73,506.69	304.510000	80,999.66	7,492.97	0.21
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	75.000	630.548400	47,291.13	494.420000	37,081.50	-10,209.63	0.10
		Base		630.548400	47,291.13	494.420000	37,081.50	-10,209.63	0.10
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	897.000	71.375875	64,024.16	82.480000	73,984.56	9,960.40	0.20
		Base		71.375875	64,024.16	82.480000	73,984.56	9,960.40	0.19
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	1,409.000	449.831781	633,812.98	430.300000	606,292.70	-27,520.28	1.60
		Base		449.831781	633,812.98	430.300000	606,292.70	-27,520.28	1.59
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			98.000	827.032041	81,049.14	924.500000	90,601.00	9,551.86	0.24
		Base		827.032041	81,049.14	924.500000	90,601.00	9,551.86	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
			997.000	49.190301	49,042.73	52.170000	52,013.49	2,970.76	0.14
		Base		49.190301	49,042.73	52.170000	52,013.49	2,970.76	0.14
615369105	MOODY S CORP COMMON STOCK USD.01								
			188.000	422.261755	79,385.21	474.590000	89,222.92	9,837.71	0.24
		Base		422.261755	79,385.21	474.590000	89,222.92	9,837.71	0.23
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
			106.000	406.439717	43,082.61	449.630000	47,660.78	4,578.17	0.13
		Base		406.439717	43,082.61	449.630000	47,660.78	4,578.17	0.13
629377508	NRG ENERGY INC COMMON STOCK USD.01								
			461.000	80.171280	36,958.96	91.100000	41,997.10	5,038.14	0.11
		Base		80.171280	36,958.96	91.100000	41,997.10	5,038.14	0.11
641069406	NESTLE SA SPONS ADR ADR								
			2,405.000	106.757996	256,752.98	100.670000	242,111.35	-14,641.63	0.64
		Base		106.757996	256,752.98	100.670000	242,111.35	-14,641.63	0.64
64110L106	NETFLIX INC COMMON STOCK USD.001								
			381.000	686.296063	261,478.80	709.270000	270,231.87	8,753.07	0.71
		Base		686.296063	261,478.80	709.270000	270,231.87	8,753.07	0.71
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
			1,043.000	72.871198	76,004.66	84.530000	88,164.79	12,160.13	0.23
		Base		72.871198	76,004.66	84.530000	88,164.79	12,160.13	0.23
654445303	NINTENDO CO LTD UNSPONS ADR ADR								
			3,501.000	13.709900	47,998.36	13.320000	46,633.32	-1,365.04	0.12
		Base		13.709900	47,998.36	13.320000	46,633.32	-1,365.04	0.12
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
			906.000	24.290033	22,006.77	27.430000	24,851.58	2,844.81	0.07
		Base		24.290033	22,006.77	27.430000	24,851.58	2,844.81	0.07
66987V109	NOVARTIS AG SPONSORED ADR ADR								

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	1,810.000	119.880249	216,983.25	115.020000	208,186.20	-8,797.05	0.55
		Base		119.880249	216,983.25	115.020000	208,186.20	-8,797.05	0.55
670100205	NOVO NORDISK A/S SPONS ADR ADR								
		Local	4,638.000	134.369000	623,203.42	119.070000	552,246.66	-70,956.76	1.46
		Base		134.369000	623,203.42	119.070000	552,246.66	-70,956.76	1.45
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	4,308.000	126.620000	545,478.96	121.440000	523,163.52	-22,315.44	1.38
		Base		126.620000	545,478.96	121.440000	523,163.52	-22,315.44	1.38
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	38.000	1,137.824211	43,237.32	1,151.600000	43,760.80	523.48	0.12
		Base		1,137.824211	43,237.32	1,151.600000	43,760.80	523.48	0.12
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	242.000	175.303223	42,423.38	198.640000	48,070.88	5,647.50	0.13
		Base		175.303223	42,423.38	198.640000	48,070.88	5,647.50	0.13
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	450.000	68.661444	30,897.65	72.610000	32,674.50	1,776.85	0.09
		Base		68.661444	30,897.65	72.610000	32,674.50	1,776.85	0.09
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	342.000	93.960088	32,134.35	103.940000	35,547.48	3,413.13	0.09
		Base		93.960088	32,134.35	103.940000	35,547.48	3,413.13	0.09
69370C100	PTC INC COMMON STOCK USD.01								
		Local	145.000	177.650552	25,759.33	180.660000	26,195.70	436.37	0.07
		Base		177.650552	25,759.33	180.660000	26,195.70	436.37	0.07
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	643.000	126.700280	81,468.28	134.190000	86,284.17	4,815.89	0.23
		Base		126.700280	81,468.28	134.190000	86,284.17	4,815.89	0.23
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	458.000	177.998341	81,523.24	170.050000	77,882.90	-3,640.34	0.21
		Base		177.998341	81,523.24	170.050000	77,882.90	-3,640.34	0.20
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								

& 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	601.000	117.426389	70,573.26	121.400000	72,961.40	2,388.14	0.19
		Base		117.426389	70,573.26	121.400000	72,961.40	2,388.14	0.19
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	1,430.000	168.707273	241,251.40	173.200000	247,676.00	6,424.60	0.65
		Base		168.707273	241,251.40	173.200000	247,676.00	6,424.60	0.65
74347Y789	PROSHARES VIX SHORT TERM FUTUR PROSHARES VIX SHORT TERM FUT								
		Local	44,228.000	12.486312	552,244.60	12.250000	541,793.00	-10,451.60	1.43
		Base		12.486312	552,244.60	12.250000	541,793.00	-10,451.60	1.42
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	167.000	291.648802	48,705.35	363.870000	60,766.29	12,060.94	0.16
		Base		291.648802	48,705.35	363.870000	60,766.29	12,060.94	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	308.000	111.894675	34,463.56	143.530000	44,207.24	9,743.68	0.12
		Base		111.894675	34,463.56	143.530000	44,207.24	9,743.68	0.12
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	239.000	113.810711	27,200.76	103.300000	24,688.70	-2,512.06	0.07
		Base		113.810711	27,200.76	103.300000	24,688.70	-2,512.06	0.06
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	415.000	212.682675	88,263.31	170.050000	70,570.75	-17,692.56	0.19
		Base		212.682675	88,263.31	170.050000	70,570.75	-17,692.56	0.19
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	256.000	139.232461	35,643.51	155.250000	39,744.00	4,100.49	0.10
		Base		139.232461	35,643.51	155.250000	39,744.00	4,100.49	0.10
756255204	RECKITT BENCKISER SPON ADR ADR								
		Local	3,779.000	11.719899	44,289.50	12.370000	46,746.23	2,456.73	0.12
		Base		11.719899	44,289.50	12.370000	46,746.23	2,456.73	0.12
75629J101	RECRUIT HOLDINGS CO LTD ADR ADR								
		Local	6,595.000	12.239900	80,722.14	12.130000	79,997.35	-724.79	0.21
		Base		12.239900	80,722.14	12.130000	79,997.35	-724.79	0.21
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			156.000	1,053.569167	164,356.79	1,051.240000	163,993.44	-363.35	0.43
		Base		1,053.569167	164,356.79	1,051.240000	163,993.44	-363.35	0.43
759530108	RELX PLC SPON ADR ADR								
			1,975.000	46.519063	91,875.15	47.460000	93,733.50	1,858.35	0.25
		Base		46.519063	91,875.15	47.460000	93,733.50	1,858.35	0.25
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
			207.000	199.478116	41,291.97	200.840000	41,573.88	281.91	0.11
		Base		199.478116	41,291.97	200.840000	41,573.88	281.91	0.11
761152107	RESMED INC COMMON STOCK USD.004								
			373.000	206.057265	76,859.36	244.120000	91,056.76	14,197.40	0.24
		Base		206.057265	76,859.36	244.120000	91,056.76	14,197.40	0.24
767204100	RIO TINTO PLC SPON ADR ADR								
			985.000	63.020020	62,074.72	71.170000	70,102.45	8,027.73	0.18
		Base		63.020020	62,074.72	71.170000	70,102.45	8,027.73	0.18
775711104	ROLLINS INC COMMON STOCK USD1.0								
			523.000	48.256711	25,238.26	50.580000	26,453.34	1,215.08	0.07
		Base		48.256711	25,238.26	50.580000	26,453.34	1,215.08	0.07
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
			214.000	194.385093	41,598.41	240.700000	51,509.80	9,911.39	0.14
		Base		194.385093	41,598.41	240.700000	51,509.80	9,911.39	0.14
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
			-4,903.000	552.003235	-2,706,471.86	573.760000	-2,813,145.28	-106,673.42	7.42
		Base		552.003235	-2,706,471.86	573.760000	-2,813,145.28	-106,673.42	7.40
78464A755	SPDR S+P METALS + MINING ETF SPDR S+P METALS + MINING ETF								
			-15,025.000	58.209943	-874,604.39	63.720000	-957,393.00	-82,788.61	2.52
		Base		58.209943	-874,604.39	63.720000	-957,393.00	-82,788.61	2.52
81762P102	SERVICENOW INC COMMON STOCK USD.001								
			92.000	750.024457	69,002.25	894.390000	82,283.88	13,281.63	0.22
		Base		750.024457	69,002.25	894.390000	82,283.88	13,281.63	0.22
824551105	SHIN ETSU CHEM UNSPON ADR ADR								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	3,231.000	22.147620	71,558.96	20.820000	67,269.42	-4,289.54	0.18
		Base		22.147620	71,558.96	20.820000	67,269.42	-4,289.54	0.18
82674R103	SIKA AG ADR ADR								
		Local	1,359.000	31.674150	43,045.17	33.090000	44,969.31	1,924.14	0.12
		Base		31.674150	43,045.17	33.090000	44,969.31	1,924.14	0.12
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	393.000	84.517939	33,215.55	110.130000	43,281.09	10,065.54	0.11
		Base		84.517939	33,215.55	110.130000	43,281.09	10,065.54	0.11
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	45.000	906.688667	40,800.99	416.400000	18,738.00	-22,062.99	0.05
		Base		906.688667	40,800.99	416.400000	18,738.00	-22,062.99	0.05
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	146.000	605.763630	88,441.49	506.390000	73,932.94	-14,508.55	0.19
		Base		605.763630	88,441.49	506.390000	73,932.94	-14,508.55	0.19
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	421.000	76.646746	32,268.28	78.060000	32,863.26	594.98	0.09
		Base		76.646746	32,268.28	78.060000	32,863.26	594.98	0.09
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	523.000	112.806214	58,997.65	117.540000	61,473.42	2,475.77	0.16
		Base		112.806214	58,997.65	117.540000	61,473.42	2,475.77	0.16
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	512.000	146.265684	74,888.03	155.860000	79,800.32	4,912.29	0.21
		Base		146.265684	74,888.03	155.860000	79,800.32	4,912.29	0.21
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	63.000	389.620476	24,546.09	437.660000	27,572.58	3,026.49	0.07
		Base		389.620476	24,546.09	437.660000	27,572.58	3,026.49	0.07
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	139.000	203.900000	28,342.10	247.320000	34,377.48	6,035.38	0.09
		Base		203.900000	28,342.10	247.320000	34,377.48	6,035.38	0.09
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	729.000	208.297174	151,848.64	206.570000	150,589.53	-1,259.11	0.40
		Base		208.297174	151,848.64	206.570000	150,589.53	-1,259.11	0.40
889110102	TOKYO ELECTRON LTD UNSP ADR ADR								
		Local	591.000	89.121540	52,670.83	88.830000	52,498.53	-172.30	0.14
		Base		89.121540	52,670.83	88.830000	52,498.53	-172.30	0.14
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	60.000	1,322.252833	79,335.17	1,427.130000	85,627.80	6,292.63	0.23
		Base		1,322.252833	79,335.17	1,427.130000	85,627.80	6,292.63	0.23
904767704	UNILEVER PLC SPONSORED ADR ADR								
		Local	2,578.000	64.288999	165,737.04	64.960000	167,466.88	1,729.84	0.44
		Base		64.288999	165,737.04	64.960000	167,466.88	1,729.84	0.44
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	263.000	239.905247	63,095.08	246.480000	64,824.24	1,729.16	0.17
		Base		239.905247	63,095.08	246.480000	64,824.24	1,729.16	0.17
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	879.000	586.957770	515,935.88	584.680000	513,933.72	-2,002.16	1.36
		Base		586.957770	515,935.88	584.680000	513,933.72	-2,002.16	1.35
92189F106	VANECK GOLD MINERS ETF/USA VANECK GOLD MINERS ETF								
		Local	22,427.000	38.431621	861,905.97	39.820000	893,043.14	31,137.17	2.35
		Base		38.431621	861,905.97	39.820000	893,043.14	31,137.17	2.35
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	333.000	468.964444	156,165.16	465.080000	154,871.64	-1,293.52	0.41
		Base		468.964444	156,165.16	465.080000	154,871.64	-1,293.52	0.41
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	1,916.000	270.092046	517,496.36	274.950000	526,804.20	9,307.84	1.39
		Base		270.092046	517,496.36	274.950000	526,804.20	9,307.84	1.39
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	564.000	87.292110	49,232.75	118.540000	66,856.56	17,623.81	0.18
		Base		87.292110	49,232.75	118.540000	66,856.56	17,623.81	0.18
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	229.000	207.636681	47,548.80	207.600000	47,540.40	-8.40	0.13
		Base		207.636681	47,548.80	207.600000	47,540.40	-8.40	0.12
950840306	WESFARMERS LIMITED UNSP ADR ADR								
		Local	2,293.000	26.087396	59,818.40	24.195000	55,479.14	-4,339.26	0.15
		Base		26.087396	59,818.40	24.195000	55,479.14	-4,339.26	0.15
977874205	WOLTERS KLUWER NV SPONS ADR ADR								
		Local	234.000	168.937350	39,531.34	167.750000	39,253.50	-277.84	0.10
		Base		168.937350	39,531.34	167.750000	39,253.50	-277.84	0.10
988498101	YUM BRANDS INC COMMON STOCK								
		Local	238.000	135.400168	32,225.24	139.710000	33,250.98	1,025.74	0.09
		Base		135.400168	32,225.24	139.710000	33,250.98	1,025.74	0.09
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	323.000	171.188421	55,293.86	195.380000	63,107.74	7,813.88	0.17
		Base		171.188421	55,293.86	195.380000	63,107.74	7,813.88	0.17
989825104	ZURICH INSURANCE GROUP ADR ADR								
		Local	2,448.000	29.419902	72,019.92	30.170000	73,856.16	1,836.24	0.19
		Base		29.419902	72,019.92	30.170000	73,856.16	1,836.24	0.19
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	552.000	102.027228	56,319.03	111.880000	61,757.76	5,438.73	0.16
		Base		102.027228	56,319.03	111.880000	61,757.76	5,438.73	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	706.000	327.033966	230,885.98	353.480000	249,556.88	18,670.90	0.66
		Base		327.033966	230,885.98	353.480000	249,556.88	18,670.90	0.66
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	247.000	319.869879	79,007.86	331.440000	81,865.68	2,857.82	0.22
		Base		319.869879	79,007.86	331.440000	81,865.68	2,857.82	0.22
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	98.000	377.904286	37,034.62	391.830000	38,399.34	1,364.72	0.10
		Base		377.904286	37,034.62	391.830000	38,399.34	1,364.72	0.10
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	689.000	152.123919	104,813.38	150.990000	104,032.11	-781.27	0.27
		Base		152.123919	104,813.38	150.990000	104,032.11	-781.27	0.27
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	485.000	161.351526	78,255.49	176.030000	85,374.55	7,119.06	0.23
		Base		161.351526	78,255.49	176.030000	85,374.55	7,119.06	0.22
H6120A101	PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01								
		Local	29.000	1,459.259310	42,318.52	1,512.848000	43,872.59	1,554.07	0.12
		Base		1,459.259310	42,318.52	1,512.848000	43,872.59	1,554.07	0.12
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09								
		Local	382.000	892.503534	340,936.35	833.250000	318,301.50	-22,634.85	0.84
		Base		892.503534	340,936.35	833.250000	318,301.50	-22,634.85	0.84
N3167Y103	FERRARI NV COMMON STOCK EUR.01								
		Local	153.000	486.976797	74,507.45	470.110000	71,926.83	-2,580.62	0.19
		Base		486.976797	74,507.45	470.110000	71,926.83	-2,580.62	0.19
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
		Local	173.000	270.432659	46,784.85	240.010000	41,521.73	-5,263.12	0.11
		Base		270.432659	46,784.85	240.010000	41,521.73	-5,263.12	0.11
US DOLLAR Total									
		Local	187,885.000		16,695,841.11		16,867,783.60	171,942.49	89.66
		Base			16,695,841.11		16,867,783.60	171,942.49	89.40
EQUITY Total									
		Base	188,579.000		16,805,959.60		16,976,508.83	170,549.23	89.68

& Issue has redenominated but Local is not converted
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Holdings

AGILIS DYN EQUITY GROWTH FUND
AGILIS PARTNERS LLC
FUND: HBQ6

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,342,411.990	Base		17,959,769.86		18,130,318.83	170,548.97	100.00

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

Books Open

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	NON-BASE CURRENCY		850.00	0.00	850.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		570.82	0.00	589.69	0.00	18.87
	FFX CONTRACTS RECEIVABLE		23,850.00	0.00	23,850.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		16,361.10	0.00	16,545.94	0.01	184.84
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-47,700.00	0.00	-47,700.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-32,594.24	0.00	-33,100.32	-0.01	-506.08
SUBTOTAL AUSTRALIAN DOLLAR			**-23,000.00**	**0.00**	**-23,000.00**		**0.00**
			-15,662.32	**0.00**	**-15,964.69**	**0.00**	**-302.37**
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			**-23,000.00**	**0.00**	**-23,000.00**		**0.00**
			-15,662.32	**0.00**	**-15,964.69**	**0.00**	**-302.37**
BRAZIL REAL							
BRAZIL							
	FFX CONTRACTS RECEIVABLE		837,795.62	0.00	837,795.62		0.00
	HB5F20000402: RIVER MERC LC SMA2		149,206.70	0.00	153,279.60	0.05	4,072.90
CANADIAN DOLLAR							
CANADA							
	VAR MARGIN ON SWAPS		-1,923.35	0.00	-1,923.35		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,048.42	0.00	-1,048.42	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,172,107.73	0.00	-1,172,107.73		0.00
	HB5F20000402: RIVER MERC LC SMA2		-869,106.86	0.00	-867,938.29	-0.27	1,168.57
	FFX CONTRACTS RECEIVABLE		586,267.94	0.00	586,267.94		0.00
	HB5F20000402: RIVER MERC LC SMA2		433,793.13	0.00	433,967.16	0.13	174.03
	NON-BASE CURRENCY		1,596.59	0.00	1,596.59		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,178.16	0.00	1,181.83	0.00	3.67
SUBTOTAL CANADIAN DOLLAR			**-586,166.55**	**0.00**	**-586,166.55**		**0.00**
			-435,183.99	**0.00**	**-433,837.72**	**-0.14**	**1,346.27**
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			**-586,166.55**	**0.00**	**-586,166.55**		**0.00**
			-435,183.99	**0.00**	**-433,837.72**	**-0.14**	**1,346.27**
CHINESE YUAN RENMINBI							
CHINA							

HB5G20000000 - AGILIS LONG CR FND R 9/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,369,159.84	0.00	-1,369,159.84		0.00
	HB5F20000402: RIVER MERC LC SMA2		-194,469.12	0.00	-195,830.98	-0.06	-1,361.86
	VAR MARGIN ON SWAPS		381,621.61	0.00	381,621.61		0.00
	HB5F20000402: RIVER MERC LC SMA2		56,668.58	0.00	56,668.58	0.02	0.00
SUBTOTAL CHINESE YUAN RENMINBI			**-987,538.23**	**0.00**	**-987,538.23**		**0.00**
			-137,800.54	**0.00**	**-139,162.40**	**-0.04**	**-1,361.86**
TOTAL CASH & CASH EQUIVALENTS CHINESE YUAN RENMINBI			**-987,538.23**	**0.00**	**-987,538.23**		**0.00**
			-137,800.54	**0.00**	**-139,162.40**	**-0.04**	**-1,361.86**
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	VAR MARGIN ON SWAPS		-108,721.13	0.00	-108,721.13		0.00
	HB5F20000402: RIVER MERC LC SMA2		-133,865.54	0.00	-133,865.54	-0.04	0.00
	NON-BASE CURRENCY		18,056.32	0.00	18,056.32		0.00
	HB5F20000402: RIVER MERC LC SMA2		20,175.89	0.00	20,151.76	0.01	-24.13
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-376,000.00	0.00	-376,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-416,505.28	0.00	-419,634.80	-0.13	-3,129.52
	NON-BASE CURRENCY - BROKER		10,406.67	0.00	10,406.67		0.00
	HB5F20000402: RIVER MERC LC SMA2		11,620.61	0.00	11,614.36	0.00	-6.25
	PAYABLE FOR INVESTMENT ADVISORY FEES		27.07	0.00	27.07		0.00
	HB5F20000402: RIVER MERC LC SMA2		31.25	0.00	31.25	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT			**-456,231.07**	**0.00**	**-456,231.07**		**0.00**
			-518,543.07	**0.00**	**-521,702.97**	**-0.16**	**-3,159.90**
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-456,231.07**	**0.00**	**-456,231.07**		**0.00**
			-518,543.07	**0.00**	**-521,702.97**	**-0.16**	**-3,159.90**
INDIAN RUPEE							
INDIA							
	FFX CONTRACTS RECEIVABLE		52,377,656.62	0.00	52,377,656.62		0.00
	HB5F20000402: RIVER MERC LC SMA2		622,868.47	0.00	624,474.23	0.19	1,605.76
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		95,855.00	0.00	95,855.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		618.91	0.00	670.13	0.00	51.22
MEXICAN PESO							
MEXICO							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		166,158.25	0.00	166,158.25		0.00
	HB5F20000402: RIVER MERC LC SMA2		8,658.59	0.00	8,476.60	0.00	-181.99
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-3,420,143.73	0.00	-3,420,143.73		0.00
	HB5F20000402: RIVER MERC LC SMA2		-172,208.00	0.00	-172,087.08	-0.05	120.92
SUBTOTAL MEXICAN PESO			**-3,253,985.48**	**0.00**	**-3,253,985.48**		**0.00**
			-163,549.41	**0.00**	**-163,610.48**	**-0.05**	**-61.07**
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO			**-3,253,985.48**	**0.00**	**-3,253,985.48**		**0.00**
			-163,549.41	**0.00**	**-163,610.48**	**-0.05**	**-61.07**
NEW TAIWAN DOLLAR							
TAIWAN							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-6,345,369.00	0.00	-6,345,369.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-196,731.24	0.00	-201,725.26	-0.06	-4,994.02
POUND STERLING							
UNITED KINGDOM							
	VAR MARGIN ON SWAPS		-0.02	0.00	-0.02		0.00
	HB5F20000402: RIVER MERC LC SMA2		-37.88	0.00	-37.88	0.00	0.00
	NON-BASE CURRENCY - BROKER		-0.40	0.00	-0.40		0.00
	HB5F20000402: RIVER MERC LC SMA2		-0.52	0.00	-0.54	0.00	-0.02
	FFX CONTRACTS RECEIVABLE		339,000.00	0.00	339,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		450,220.41	0.00	454,717.65	0.14	4,497.24
	NON-BASE CURRENCY		13,264.53	0.00	13,264.53		0.00
	HB5F20000402: RIVER MERC LC SMA2		17,368.40	0.00	17,792.38	0.01	423.98
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-526,000.00	0.00	-526,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-697,326.46	0.00	-705,544.49	-0.22	-8,218.03
SUBTOTAL POUND STERLING			**-173,735.89**	**0.00**	**-173,735.89**		**0.00**
			-229,776.05	**0.00**	**-233,072.88**	**-0.07**	**-3,296.83**
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**-173,735.89**	**0.00**	**-173,735.89**		**0.00**
			-229,776.05	**0.00**	**-233,072.88**	**-0.07**	**-3,296.83**
SWEDISH KRONA							
SWEDEN							
	FFX CONTRACTS RECEIVABLE		2,136,553.38	0.00	2,136,553.38		0.00
	HB5F20000402: RIVER MERC LC SMA2		211,172.30	0.00	210,776.14	0.06	-396.16
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-4,270,180.97	0.00	-4,270,180.97		0.00
	HB5F20000402: RIVER MERC LC SMA2		-420,491.63	0.00	-421,595.84	-0.13	-1,104.21

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		22,694.67	0.00	22,694.67		0.00
	HB5F20000402: RIVER MERC LC SMA2		2,199.07	0.00	2,238.88	0.00	39.81
SUBTOTAL SWEDISH KRONA			**-2,110,932.92**	**0.00**	**-2,110,932.92**		**0.00**
			-207,120.26	**0.00**	**-208,580.82**	**-0.07**	**-1,460.56**
TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			**-2,110,932.92**	**0.00**	**-2,110,932.92**		**0.00**
			-207,120.26	**0.00**	**-208,580.82**	**-0.07**	**-1,460.56**
SWISS FRANC							
SWITZERLAND							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-352,894.91	0.00	-352,894.91		0.00
	HB5F20000402: RIVER MERC LC SMA2		-418,826.06	0.00	-419,132.16	-0.13	-306.10
	NON-BASE CURRENCY		42.46	0.00	42.46		0.00
	HB5F20000402: RIVER MERC LC SMA2		49.96	0.00	50.33	0.00	0.37
	FFX CONTRACTS RECEIVABLE		176,695.35	0.00	176,695.35		0.00
	HB5F20000402: RIVER MERC LC SMA2		208,313.60	0.00	209,466.36	0.06	1,152.76
SUBTOTAL SWISS FRANC			**-176,157.10**	**0.00**	**-176,157.10**		**0.00**
			-210,462.50	**0.00**	**-209,615.47**	**-0.07**	**847.03**
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**-176,157.10**	**0.00**	**-176,157.10**		**0.00**
			-210,462.50	**0.00**	**-209,615.47**	**-0.07**	**847.03**
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-17,155.32	0.00	-17,155.32		0.00
	HB5F20000002: RIVER & MER LONG CR		-17,155.32	0.00	-17,155.32	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-19,583.63	0.00	-19,583.63		0.00
	HB5F20000002: RIVER & MER LONG CR		-19,583.63	0.00	-19,583.63	-0.01	0.00
	CASH		640.00	0.00	640.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		640.00	0.00	640.00	0.00	0.00
	CASH		-12,383.06	0.00	-12,383.06		0.00
	HB5F20000002: RIVER & MER LONG CR		-12,383.06	0.00	-12,383.06	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		45,822.34	0.00	45,822.34		0.00
	HB5F20000002: RIVER & MER LONG CR		45,822.34	0.00	45,822.34	0.01	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,091,935.71	0.00	-2,091,935.71		0.00
	HB5F20000402: RIVER MERC LC SMA2		-2,091,935.71	0.00	-2,091,935.71	-0.64	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		3,295,126.38	0.00	3,295,126.38		0.00
	HB5F20000402: RIVER MERC LC SMA2		3,295,126.38	0.00	3,295,126.38	1.01	0.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	CASH - BROKER		120,429.10	0.00	120,429.10		0.00
	HB5F20000402: RIVER MERC LC SMA2		120,429.10	0.00	120,429.10	0.04	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-155,814.97	0.00	-155,814.97		0.00
	HB5F20000402: RIVER MERC LC SMA2		-155,814.97	0.00	-155,814.97	-0.05	0.00
	FFX CONTRACTS RECEIVABLE		3,418,258.89	0.00	3,418,258.89		0.00
	HB5F20000402: RIVER MERC LC SMA2		3,418,258.89	0.00	3,418,258.89	1.05	0.00
	PAYABLE FOR TRUSTEE FEES		-17,107.05	0.00	-17,107.05		0.00
	HB5F20000002: RIVER & MER LONG CR		-17,107.05	0.00	-17,107.05	-0.01	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-17,335,484.45	0.00	-17,335,484.45		0.00
	HB5F20000402: RIVER MERC LC SMA2		-17,335,484.45	0.00	-17,335,484.45	-5.33	0.00
	VAR MARGIN ON SWAPS		393,936.38	0.00	393,936.38		0.00
	HB5F20000402: RIVER MERC LC SMA2		393,936.38	0.00	393,936.38	0.12	0.00
122,746.350	BLACKROCK LIQ TREAS TR INSTL	100.0000	122,746.35	749.55	122,746.35		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	122,746.35	749.55	122,746.35	0.04	0.00
	HB5F20000402: RIVER MERC LC SMA2						
2,379,318.900	BLACKROCK LIQ TREAS TR INSTL	100.0000	2,379,318.90	9,838.82	2,379,318.90		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	2,379,318.90	9,838.82	2,379,318.90	0.73	0.00
	HB5F20000002: RIVER & MER LONG CR						
0.000	DOM MFA CASH COLL BCY	0.0000	0.00	-80.29	0.00		0.00
999BCYD99	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	-80.29	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	SWAP/ISDA BANK OF AMERICA (BOA	0.0000	0.00	3,294.86	0.00		0.00
999BOAUS7	01/01/2049 DD 07/01/08	0.0000	0.00	3,294.86	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	SWAP/ISDA BARCLAYS CASH COLLAT	0.0000	0.00	100.33	0.00		0.00
999BRCUS0	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	100.33	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
787,000.000	MS ICE CCP COLLAT	100.0000	787,000.00	173.45	787,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	787,000.00	173.45	787,000.00	0.24	0.00
	HB5F20000402: RIVER MERC LC SMA2						
249,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	249,000.00	21.60	249,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	249,000.00	21.60	249,000.00	0.08	0.00
	HB5F20000402: RIVER MERC LC SMA2						
0.000	DOM MFA CASH COLL MSC	0.0000	0.00	0.48	0.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	0.48	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						

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0.000	DOM MFA CASH COLL MSC	0.0000	0.00	-1.68	0.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	0.0000	0.00	-1.68	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
54,235.202	PIMCO FDS	10.0190	543,378.16	818.11	543,382.49		4.33
72201P613	SHORT TERM FLTG NAV PORT II	10.0190	543,378.16	818.11	543,382.49	0.17	4.33
	HB5F20000402: RIVER MERC LC SMA2						
239,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	239,000.00	0.00	239,000.00		0.00
999782683	STANLEY	1.0000	239,000.00	0.00	239,000.00	0.07	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			**-8,054,807.69**	**14,915.23**	**-8,054,803.36**		**4.33**
			-8,054,807.69	**14,915.23**	**-8,054,803.36**	**-2.49**	**4.33**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**-8,054,807.69**	**14,915.23**	**-8,054,803.36**		**4.33**
			-8,054,807.69	**14,915.23**	**-8,054,803.36**	**-2.49**	**4.33**
TOTAL CASH & CASH EQUIVALENTS			**-9,396,942.99**	**14,915.23**	**-9,403,652.09**	**-2.91**	**-6,709.10**
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							
0.000	CCP_IRS._P CAD-CORRA-OIS-COMPO	0.0000	0.00	-3.11	0.00		0.00
NC9QQCBR8	REC 4.0% 2025 JUN 21	0.0000	0.00	-2.30	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2 SWU01OT3705242023872						
400,000.000	ROYAL BANK OF CANADA	84.9300	400,000.00	5,200.00	339,720.00		-60,280.00
NC9UUAXN3	VAR RT 11/24/2081	62.8669	332,806.39	3,849.14	251,467.49	0.08	-81,338.90
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADA			**400,000.00**	**5,196.89**	**339,720.00**		**-60,280.00**
			332,806.39	**3,846.84**	**251,467.49**	**0.08**	**-81,338.90**
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			**400,000.00**	**5,196.89**	**339,720.00**		**-60,280.00**
			332,806.39	**3,846.84**	**251,467.49**	**0.08**	**-81,338.90**
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-100,000.000	CCP IRS P EUR006M	0.0000	-146.00	0.00	0.00		146.00
XX9QTJ9VA	PUT OCT 24 002.610 ED 100324	0.0000	-161.22	0.00	0.00	0.00	161.22
	HB5F20000402: RIVER MERC LC SMA2 317U6ZYA0						
-100,000.000	CCP IRS P EUR006M	0.7128	-170.00	0.00	-712.79		-542.79
XX9QTJ9JA	CALL OCT 24 002.360 ED 100324	0.7955	-187.72	0.00	-795.51	0.00	-607.79
	HB5F20000402: RIVER MERC LC SMA2 317U70BA1						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,000.000	CCP_CDS. SP UL GLENCORE INTERN	20.8533	110,840.13	916.67	125,119.80		14,279.67
XX9QR88S1	REC 500BPS 2030 DEC 20	23.2733	119,768.30	1,023.05	139,639.95	0.04	19,871.65
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0MHJ002212024452						
-600,000.000	CCP_CDS._SP UL GLENCORE INTERN	0.0000	-0.01	0.00	0.00		0.01
XX9QR88T9	REC 500BPS 2030 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0MHJ002212024452						
0.000	CCP_IRS._R EUR-EURIBOR-REUTERS	0.0000	0.00	-3.29	0.00		0.00
XX9QRWKT2	PAY 2.97% 2033 DEC 15	0.0000	0.00	-3.67	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01ZVM712132023347						
0.000	CCP_IRS._R EUR-EURIBOR-REUTERS	0.0000	0.00	-4.62	0.00		0.00
XX9QRW536	PAY 2.88% 2028 DEC 19	0.0000	0.00	-5.16	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01ZZX912152023305						
0.000	CCP_IRS._R EUR-EURIBOR-REUTERS	0.0000	0.00	-7.88	0.00		0.00
XX9QRYW65	PAY 2.95% 2028 DEC 29	0.0000	0.00	-8.79	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU020FS812272023113						
0.000	CCP_IRS._R EUR-EURIBOR-REUTERS	0.0000	0.00	-0.22	0.00		0.00
XX9QRY5L2	PAY 2.76% 2029 JAN 03	0.0000	0.00	-0.25	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU020HB312292023134						
SUBTOTAL EURO CURRENCY GEOGRAPHIC			**110,524.12**	**900.66**	**124,407.01**		**13,882.89**
			119,419.35	**1,005.18**	**138,844.44**	**0.04**	**19,425.09**
ROMANIA							
100,000.000	ROMANIAN GOVERNMENT INTER 144A	88.4778	99,772.35	2,428.28	88,477.80		-11,294.55
EKBPVD1J0	3.750% 02/07/2034	98.7456	111,840.31	2,710.08	98,745.65	0.03	-13,094.66
	HB5F20000402: RIVER MERC LC SMA2						
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			**210,296.47**	**3,328.94**	**212,884.81**		**2,588.34**
			231,259.66	**3,715.26**	**237,590.09**	**0.07**	**6,330.43**
MEXICAN PESO							
MEXICO							
8,109,802.000	MEXICAN UDIBONOS	93.2440	7,539,157.27	23,428.32	7,561,903.78		22,746.51
LMBMX5B00	4.000% 08/24/2034	4.7569	450,589.93	1,195.20	385,772.06	0.12	-64,817.87
	HB5F20000402: RIVER MERC LC SMA2						
U.S. DOLLAR							
AUSTRALIA							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000	SANTOS FINANCE LTD 144A	90.8492	110,028.50	1,694.77	99,934.07		-10,094.43
803014AA7	3.649% 04/29/2031 DD 04/29/21	90.8492	110,028.50	1,694.77	99,934.07	0.03	-10,094.43
	HB5F20000402: RIVER MERC LC SMA2						
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	84.6561	198,870.89	22.92	169,312.12		-29,558.77
872882AG0	1.375% 09/28/2030 DD 09/28/20	84.6561	198,870.89	22.92	169,312.12	0.05	-29,558.77
	HB5F20000402: RIVER MERC LC SMA2						
CANADA							
50,000.000	ENBRIDGE INC	106.8164	50,000.00	809.40	53,408.20		3,408.20
29250NBP9	VAR RT 01/15/2083 DD 09/20/22	106.8164	50,000.00	809.40	53,408.20	0.02	3,408.20
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TRANSCANADA TRUST	97.2429	100,000.00	373.44	97,242.89		-2,757.11
89356BAG3	VAR RT 03/07/2082 DD 03/07/22	97.2429	100,000.00	373.44	97,242.89	0.03	-2,757.11
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL CANADA			**150,000.00**	**1,182.84**	**150,651.09**		**651.09**
			150,000.00	**1,182.84**	**150,651.09**	**0.05**	**651.09**
CAYMAN ISLANDS							
200,000.000	MELCO RESORTS FINANCE LTD 144A	93.4180	206,025.04	3,493.82	186,835.93		-19,189.11
58547DAD1	5.375% 12/04/2029 DD 12/04/19	93.4180	206,025.04	3,493.82	186,835.93	0.06	-19,189.11
	HB5F20000402: RIVER MERC LC SMA2						
COLOMBIA							
100,000.000	ECOPETROL SA	72.7356	100,000.00	2,431.88	72,735.58		-27,264.42
279158AQ2	5.875% 11/02/2051 DD 11/02/21	72.7356	100,000.00	2,431.88	72,735.58	0.02	-27,264.42
	HB5F20000402: RIVER MERC LC SMA2						
FRANCE							
100,000.000	ELECTRICITE DE FRANCE SA 144A	109.0536	99,906.94	2,234.40	109,053.57		9,146.63
28504DAC7	6.250% 05/23/2033 DD 05/23/23	109.0536	99,906.94	2,234.40	109,053.57	0.03	9,146.63
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SOCIETE GENERALE SA 144A	71.7702	199,899.10	604.20	143,540.40		-56,358.70
83368RBB7	3.625% 03/01/2041 DD 03/01/21	71.7702	199,899.10	604.20	143,540.40	0.04	-56,358.70
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL FRANCE			**299,806.04**	**2,838.60**	**252,593.97**		**-47,212.07**
			299,806.04	**2,838.60**	**252,593.97**	**0.07**	**-47,212.07**
HONG KONG							
100,000.000	LENOVO GROUP LTD 144A	110.0142	100,000.00	1,177.32	110,014.16		10,014.16
526250AE5	6.536% 07/27/2032 DD 07/27/22	110.0142	100,000.00	1,177.32	110,014.16	0.03	10,014.16
	HB5F20000402: RIVER MERC LC SMA2						
ITALY							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	INTESA SANPAOLO SPA 144A	80.1900	209,085.78	3,299.82	160,379.91		-48,705.87
46115HBS5	VAR RT 06/01/2042 DD 06/01/21	80.1900	209,085.78	3,299.82	160,379.91	0.05	-48,705.87
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTESA SANPAOLO SPA 144A	112.9629	100,000.00	2,182.43	112,962.92		12,962.92
46115HCB1	VAR RT 06/20/2054 DD 06/20/23	112.9629	100,000.00	2,182.43	112,962.92	0.03	12,962.92
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	UNICREDIT SPA 144A	106.5287	226,987.75	7,238.68	213,057.43		-13,930.32
904678AQ2	VAR RT 04/02/2034 DD 04/02/19	106.5287	226,987.75	7,238.68	213,057.43	0.07	-13,930.32
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL ITALY			**536,073.53**	**12,720.93**	**486,400.26**		**-49,673.27**
			536,073.53	**12,720.93**	**486,400.26**	**0.15**	**-49,673.27**
JERSEY C I							
100,000.000	APTIV PLC	63.6890	97,944.04	1,033.06	63,688.96		-34,255.08
03835VAJ5	3.100% 12/01/2051 DD 11/23/21	63.6890	97,944.04	1,033.06	63,688.96	0.02	-34,255.08
	HB5F20000402: RIVER MERC LC SMA2						
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	81.2037	200,000.00	2,852.13	162,407.38		-37,592.62
12644VAD0	4.625% 06/10/2031 DD 06/10/21	81.2037	200,000.00	2,852.13	162,407.38	0.05	-37,592.62
	HB5F20000402: RIVER MERC LC SMA2						
MEXICO							
100,000.000	MEXICO GOVERNMENT INTERNATIONA	100.0586	99,323.81	2,563.20	100,058.59		734.78
91087BBA7	6.400% 05/07/2054 DD 01/08/24	100.0586	99,323.81	2,563.20	100,058.59	0.03	734.78
	HB5F20000402: RIVER MERC LC SMA2						
NETHERLANDS							
200,000.000	PROSUS NV 144A	70.2985	200,013.78	1,133.10	140,596.93		-59,416.85
74365PAE8	3.832% 02/08/2051 DD 12/08/20	70.2985	200,013.78	1,133.10	140,596.93	0.04	-59,416.85
	HB5F20000402: RIVER MERC LC SMA2						
SAUDI ARABIA							
200,000.000	SAUDI GOVERNMENT INTERNAT 144A	92.7320	185,734.18	2,043.00	185,464.00		-270.18
80413TBE8	5.000% 01/18/2053 DD 01/18/23	92.7320	185,734.18	2,043.00	185,464.00	0.06	-270.18
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SAUDI ARABIAN OIL CO 144A	70.2550	198,265.88	2,306.50	140,510.00		-57,755.88
80414L2L8	3.250% 11/24/2050 DD 11/24/20	70.2550	198,265.88	2,306.50	140,510.00	0.04	-57,755.88
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL SAUDI ARABIA			**384,000.06**	**4,349.50**	**325,974.00**		**-58,026.06**
			384,000.06	**4,349.50**	**325,974.00**	**0.10**	**-58,026.06**
SPAIN							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	BANCO SANTANDER SA	102.2457	200,054.70	1,280.74	204,491.36		4,436.66
05964HAS4	5.294% 08/18/2027 DD 08/18/22	102.2457	200,054.70	1,280.74	204,491.36	0.06	4,436.66
	HB5F20000402: RIVER MERC LC SMA2						
UNITED ARAB EMIRATES							
100,000.000	ABU DHABI GOVERNMENT INTE 144A	61.9724	100,000.00	217.50	61,972.40		-38,027.60
29135LAN0	2.700% 09/02/2070 DD 09/02/20	61.9724	100,000.00	217.50	61,972.40	0.02	-38,027.60
	HB5F20000402: RIVER MERC LC SMA2						
UNITED KINGDOM							
100,000.000	ROYALTY PHARMA PLC	72.3788	69,783.08	285.94	72,378.82		2,595.74
78081BAM5	3.550% 09/02/2050 DD 03/02/21	72.3788	69,783.08	285.94	72,378.82	0.02	2,595.74
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	STANDARD CHARTERED PLC 144A	108.2355	100,000.00	1,455.30	108,235.46		8,235.46
853254CU2	VAR RT 07/06/2034 DD 07/06/23	108.2355	100,000.00	1,455.30	108,235.46	0.03	8,235.46
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED KINGDOM			**169,783.08**	**1,741.24**	**180,614.28**		**10,831.20**
			169,783.08	**1,741.24**	**180,614.28**	**0.05**	**10,831.20**
UNITED STATES							
-100,000.000	CCP OIS R SOFR	0.0059	-392.50	0.00	-5.95		386.55
99QAH29VB	PUT OCT 24 003.515 ED 100424	0.0059	-392.50	0.00	-5.95	0.00	386.55
	HB5F20000402: RIVER MERC LC SMA2 317U70TA2						
-100,000.000	CCP OIS R SOFR	0.0009	-392.50	0.00	-0.95		391.55
99QAH29JB	CALL OCT 24 003.065 ED 100424	0.0009	-392.50	0.00	-0.95	0.00	391.55
	HB5F20000402: RIVER MERC LC SMA2 317U70UA0						
-100,000.000	CCP OIS R SOFR	0.1143	-363.75	0.00	-114.31		249.44
99QAH29VL	PUT OCT 24 003.450 ED 100924	0.1143	-363.75	0.00	-114.31	0.00	249.44
	HB5F20000402: RIVER MERC LC SMA2 317U71RA2						
-100,000.000	CCP OIS R SOFR	0.0144	-363.75	0.00	-14.39		349.36
99QAH29JG	CALL OCT 24 003.050 ED 100924	0.0144	-363.75	0.00	-14.39	0.00	349.36
	HB5F20000402: RIVER MERC LC SMA2 317U71SA1						
-100,000.000	CCP OIS R SOFR	0.2911	-356.25	0.00	-291.09		65.16
99QAH29VF	PUT OCT 24 003.375 ED 101024	0.2911	-356.25	0.00	-291.09	0.00	65.16
	HB5F20000402: RIVER MERC LC SMA2 317U72DA5						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-100,000.000	CCP OIS R SOFR	0.0055	-356.25	0.00	-5.50		350.75
99QAH29JJ	CALL OCT 24 002.975 ED 101024 HB5F20000402: RIVER MERC LC SMA2 317U72EA4	0.0055	-356.25	0.00	-5.50	0.00	350.75
-100,000.000	CCP OIS R SOFR	0.3366	-335.00	0.00	-336.63		-1.63
99QAH29VJ	PUT OCT 24 003.395 ED 101524 HB5F20000402: RIVER MERC LC SMA2 317U74IA6	0.3366	-335.00	0.00	-336.63	0.00	-1.63
-100,000.000	CCP OIS R SOFR	0.0270	-335.00	0.00	-27.02		307.98
99QAH29JN	CALL OCT 24 002.995 ED 101524 HB5F20000402: RIVER MERC LC SMA2 317U74JA5	0.0270	-335.00	0.00	-27.02	0.00	307.98
-100,000.000	CCP OIS R SOFR	0.3232	-335.00	0.00	-323.16		11.84
99QAH29VG	PUT OCT 24 003.400 ED 101524 HB5F20000402: RIVER MERC LC SMA2 317U74MA1	0.3232	-335.00	0.00	-323.16	0.00	11.84
-100,000.000	CCP OIS R SOFR	0.0288	-335.00	0.00	-28.79		306.21
99QAH29JK	CALL OCT 24 003.000 ED 101524 HB5F20000402: RIVER MERC LC SMA2 317U74NA0	0.0288	-335.00	0.00	-28.79	0.00	306.21
-100,000.000	CCP OIS R SOFR	0.3648	-340.00	0.00	-364.80		-24.80
99QAH29VK	PUT OCT 24 003.385 ED 101524 HB5F20000402: RIVER MERC LC SMA2 317U74UA2	0.3648	-340.00	0.00	-364.80	0.00	-24.80
-100,000.000	CCP OIS R SOFR	0.0238	-340.00	0.00	-23.77		316.23
99QAH29JP	CALL OCT 24 002.985 ED 101524 HB5F20000402: RIVER MERC LC SMA2 317U74VA1	0.0238	-340.00	0.00	-23.77	0.00	316.23
-100,000.000	CCP OIS R SOFR	0.2677	-297.50	0.00	-267.70		29.80
99QAH39VL	PUT OCT 24 003.463 ED 102124 HB5F20000402: RIVER MERC LC SMA2 317U77LA5	0.2677	-297.50	0.00	-267.70	0.00	29.80
-100,000.000	CCP OIS R SOFR	0.1160	-297.50	0.00	-115.96		181.54
99QAH39JL	CALL OCT 24 003.063 ED 102124 HB5F20000402: RIVER MERC LC SMA2 317U77MA4	0.1160	-297.50	0.00	-115.96	0.00	181.54
-100,000.000	CCP OIS R SOFR	0.3036	-280.00	0.00	-303.60		-23.60
99QAH39VE	PUT OCT 24 003.446 ED 102124 HB5F20000402: RIVER MERC LC SMA2 317U77RA9	0.3036	-280.00	0.00	-303.60	0.00	-23.60

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-100,000.000	CCP OIS R SOFR	0.0994	-280.00	0.00	-99.43		180.57
99QAH39JF	CALL OCT 24 03.046 ED 10/21/24	0.0994	-280.00	0.00	-99.43	0.00	180.57
	HB5F20000402: RIVER MERC LC SMA2 317U77SA8						
-100,000.000	CCP OIS R SOFR	0.2796	-313.00	0.00	-279.59		33.41
99QAH39VJ	PUT OCT 24 003.481 ED 102524	0.2796	-313.00	0.00	-279.59	0.00	33.41
	HB5F20000402: RIVER MERC LC SMA2 317U79MA0						
-100,000.000	CCP OIS R SOFR	0.2630	-313.00	0.00	-263.01		49.99
99QAH39JK	CALL OCT 24 003.131 ED 102524	0.2630	-313.00	0.00	-263.01	0.00	49.99
	HB5F20000402: RIVER MERC LC SMA2 317U79NA9						
-100,000.000	CCP OIS R SOFR	0.2879	-320.00	0.00	-287.93		32.07
99QAH39VK	PUT OCT 24 003.495 ED 102824	0.2879	-320.00	0.00	-287.93	0.00	32.07
	HB5F20000402: RIVER MERC LC SMA2 317U79VA0						
-100,000.000	CCP OIS R SOFR	0.3292	-320.00	0.00	-329.16		-9.16
99QAH39JN	CALL OCT 24 003.145 ED 102824	0.3292	-320.00	0.00	-329.16	0.00	-9.16
	HB5F20000402: RIVER MERC LC SMA2 317U79WA9						
-100,000.000	CCP OIS R SOFR	0.3073	-327.50	0.00	-307.32		20.18
99QAH39VM	PUT OCT 24 003.485 ED 102824	0.3073	-327.50	0.00	-307.32	0.00	20.18
	HB5F20000402: RIVER MERC LC SMA2 317U79ZA6						
-100,000.000	CCP OIS R SOFR	0.3080	-327.50	0.00	-307.96		19.54
99QAH39JM	CALL OCT 24 003.135 ED 102824	0.3080	-327.50	0.00	-307.96	0.00	19.54
	HB5F20000402: RIVER MERC LC SMA2 317U7A0A1						
-100,000.000	CCP OIS R SOFR	0.3491	-323.00	0.00	-349.14		-26.14
99QAH39VQ	PUT OCT 24 003.465 ED 102824	0.3491	-323.00	0.00	-349.14	0.00	-26.14
	HB5F20000402: RIVER MERC LC SMA2 317U7A3A8						
-100,000.000	CCP OIS R SOFR	0.2687	-323.00	0.00	-268.70		54.30
99QAH39JR	CALL OCT 24 003.115 ED 102824	0.2687	-323.00	0.00	-268.70	0.00	54.30
	HB5F20000402: RIVER MERC LC SMA2 317U7A4A7						
200,000.000	CCP_CDS. SP UL THE AES CORPORA	5.6995	39,696.42	305.56	11,399.00		-28,297.42
NA9QKMUV6	REC 500BPS 2025 DEC 20	5.6995	39,696.42	305.56	11,399.00	0.00	-28,297.42
	HB5F20000402: RIVER MERC LC SMA2 SWPC0JTH801212021738						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-200,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.01	0.00	0.00		0.01
NA9QKMUW4	REC 500BPS 2025 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JTH801212021738						
700,000.000	CCP_CDS. SP UL GE CME	1.5309	4,556.02	213.89	10,716.30		6,160.28
NA9QKT6N6	1.000% 00BPS 2026 JUN 20	1.5309	4,556.02	213.89	10,716.30	0.00	6,160.28
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
-700,000.000	CCP_CDS._SP UL GE CME	0.0000	-0.02	0.00	0.00		0.02
NA9QKT6P1	REC 100BPS 2026 JUN 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
200,000.000	CCP_CDS. SP UL AMERICAN INTERN	1.9268	0.01	61.11	3,853.60		3,853.59
NA9QM6U64	REC 100BPS 2027 DEC 20	1.9268	0.01	61.11	3,853.60	0.00	3,853.59
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0LAG509152022674						
-200,000.000	CCP_CDS._SP UL AMERICAN INTERN	0.0000	-1,206.36	0.00	0.00		1,206.36
NA9QM6U72	REC 100BPS 2027 DEC 20	0.0000	-1,206.36	0.00	0.00	0.00	1,206.36
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0LAG509152022674						
200,000.000	CCP_CDS. SP UL BANK OF AMERICA	1.9910	0.01	61.11	3,982.00		3,981.99
NA9QPYLY9	REC 100BPS 2028 JUN 20	1.9910	0.01	61.11	3,982.00	0.00	3,981.99
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0LQA103242023744						
-200,000.000	CCP_CDS._SP UL BANK OF AMERICA	0.0000	-2,943.02	0.00	0.00		2,943.02
NA9QPYLZ6	REC 100BPS 2028 JUN 20	0.0000	-2,943.02	0.00	0.00	0.00	2,943.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0LQA103242023744						
350,000.000	CCP_CDS. SP UL AT&T INC. CME	1.8651	0.01	106.94	6,527.85		6,527.84
NA9QQDUW8	1.000% 00BPS 2028 JUN 20	1.8651	0.01	106.94	6,527.85	0.00	6,527.84
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0LX5405312023104						
-350,000.000	CCP_CDS._SP UL AT&T INC. CME	0.0000	-2,076.71	0.00	0.00		2,076.71
NA9QQDUX6	REC 100BPS 2028 JUN 20	0.0000	-2,076.71	0.00	0.00	0.00	2,076.71
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0LX5405312023104						
100,000.000	CCP_CDS. SP UL VERIZON COMMUNI	0.1851	283.64	30.56	185.11		-98.53
NA9QRG5U2	1.000% 00BPS 2024 DEC 20	0.1851	283.64	30.56	185.11	0.00	-98.53
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0M7M410162023653						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-100,000.000	CCP_CDS._SP UL VERIZON COMMUNI	0.0000	-0.01	0.00	0.00		0.01
NA9QRG5V0	REC 100BPS 2024 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0M7M410162023653						
100,000.000	CCP_CDS. SP UL FORD MOTOR COMP	13.6489	10,110.14	152.78	13,648.90		3,538.76
NA9QRNWK9	REC 500BPS 2028 DEC 20	13.6489	10,110.14	152.78	13,648.90	0.00	3,538.76
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0M9M211092023101						
-100,000.000	CCP_CDS._SP UL FORD MOTOR COMP	0.0000	-0.01	0.00	0.00		0.01
NA9QRNWM5	REC 500BPS 2028 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0M9M211092023101						
1,900,000.000	CCP_CDX. SP UL CDX.NA.IG.43 CM	2.2392	42,883.24	580.56	42,544.80		-338.44
NA9QTPL65	REC 100BPS 2029 DEC 20	2.2392	42,883.24	580.56	42,544.80	0.01	-338.44
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0MWQ709202024922						
-1,900,000.000	CCP_CDX._SP UL CDX.NA.IG.43 CM	0.0000	-0.08	0.00	0.00		0.08
NA9QTPL73	REC 100BPS 2029 DEC 20	0.0000	-0.08	0.00	0.00	0.00	0.08
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0MWQ709202024922						
100,000.000	CXT. SP UL CDX.NA.HY.37	10.1420	7,178.27	9,083.35	10,141.98		2,963.71
NA9QMEYG1	R 500BPS 2026 DEC 20	10.1420	7,178.27	9,083.35	10,141.98	0.00	2,963.71
	HB5F20000402: RIVER MERC LC SMA2						
	SWPCNC956						
-100,000.000	CXT._SP UL CDX.NA.HY.37	0.0000	0.00	0.00	0.00		0.00
NA9QMEYJ5	R 500BPS 2026 DEC 20	0.0000	0.00	0.00	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWPCNC956						
0.000	CCP_IRS._P USD-SOFR-COMPOUND C	0.0000	0.00	147.21	0.00		0.00
NA9QQH317	REC 3.3% 2033 JUN 14	0.0000	0.00	147.21	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01VGU506122023873						
0.000	CCP_IRS._P USD-SOFR-COMPOUND C	0.0000	0.00	57.91	0.00		0.00
NA9QQ1S07	REC 3.74% 2033 AUG 07	0.0000	0.00	57.91	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01WNQ408032023665						
0.000	CCP_IRS._P USD-SOFR-COMPOUND C	0.0000	0.00	53.36	0.00		0.00
NA9QQ5511	REC 3.8% 2033 AUG 30	0.0000	0.00	53.36	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01X8G108282023649						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000	CCP_IRS._P USD-SOFR-COMPOUND C	0.0000	0.00	49.74	0.00		0.00
NA9QQ8275	REC 3.95% 2033 SEP 13	0.0000	0.00	49.74	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01XHO409112023635						
0.000	CCP_IRS._P USD-SOFR-COMPOUND C	0.0000	0.00	90.77	0.00		0.00
NA9QRCH04	REC 4.17% 2033 SEP 27	0.0000	0.00	90.77	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01XTV509252023917						
0.000	CCP_IRS. P USD-SOFR-COMPOUND C	0.0000	0.00	256.26	0.00		0.00
NA9QRJ4K9	REC 2.0% 2028 OCT 27	0.0000	0.00	256.26	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01YAH410252023309						
500,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	28.6176	0.00	5,047.03	143,088.04		143,088.04
NA9QRJ460	PAY 2.06% 2053 OCT 27	28.6176	0.00	5,047.03	143,088.04	0.04	143,088.04
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01YAJ010252023328						
-500,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	0.00	-4,348.99	0.00		0.00
NA9QRJ478	PAY 2.06% 2053 OCT 27	0.0000	0.00	-4,348.99	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU01YAJ010252023328						
-500,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-5,006.94	0.00		0.01
NA9QRYY72	PAY 3.5% 2054 JUN 20	0.0000	-0.01	-5,006.94	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0206W912272023522						
500,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-3.2819	14,617.90	7,605.77	-16,409.32		-31,027.22
NA9QRYY64	PAY 3.5% 2054 JUN 20	-3.2819	14,617.90	7,605.77	-16,409.32	-0.01	-31,027.22
	HB5F20000402: RIVER MERC LC SMA2						
	SWU0206W912272023522						
-1,400,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-31,015.26	0.00		0.01
NA9QR3275	PAY 3.73% 2030 OCT 31	0.0000	-0.01	-31,015.26	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02158101232024644						
1,400,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.5035	0.01	44,785.39	-35,049.36		-35,049.37
NA9QR3267	PAY 3.73% 2030 OCT 31	-2.5035	0.01	44,785.39	-35,049.36	-0.01	-35,049.37
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02158101232024644						
-800,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-17,746.41	0.00		0.01
NA9QR4PW3	PAY 3.73% 2030 OCT 31	0.0000	-0.01	-17,746.41	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU021B8401252024756						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.5306	0.01	25,591.65	-20,244.49		-20,244.50
NA9QR4PT0	PAY 3.73% 2030 OCT 31	-2.5306	0.01	25,591.65	-20,244.49	-0.01	-20,244.50
	HB5F20000402: RIVER MERC LC SMA2						
	SWU021B8401252024756						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-500.75	0.00		0.01
NA9QTDR82	PAY 3.68% 2034 AUG 13	0.0000	-0.01	-500.75	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU028UV708092024378						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-3.0182	0.01	711.72	-3,018.25		-3,018.26
NA9QTDR74	PAY 3.68% 2034 AUG 13	-3.0182	0.01	711.72	-3,018.25	0.00	-3,018.26
	HB5F20000402: RIVER MERC LC SMA2						
	SWU028UV708092024378						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-429.40	0.00		0.01
NA9QTEV28	PAY 3.6% 2034 AUG 19	0.0000	-0.01	-429.40	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU028ZZ308152024387						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.3140	0.01	622.31	-2,313.99		-2,314.00
NA9QTEV10	PAY 3.6% 2034 AUG 19	-2.3140	0.01	622.31	-2,313.99	0.00	-2,314.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWU028ZZ308152024387						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-412.07	0.00		0.01
NA9QTE519	PAY 3.53% 2034 AUG 20	0.0000	-0.01	-412.07	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A0V508162024747						
100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	-1.7840	0.01	607.44	-1,783.95		-1,783.96
NA9QTE5Z4	PAY 3.53% 2034 AUG 20	-1.7840	0.01	607.44	-1,783.95	0.00	-1,783.96
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A0V508162024747						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-404.31	0.00		0.01
NA9QTFG48	PAY 3.55% 2034 AUG 21	0.0000	-0.01	-404.31	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A1B808192024726						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-1.9359	0.01	592.58	-1,935.91		-1,935.92
NA9QTFG30	PAY 3.55% 2034 AUG 21	-1.9359	0.01	592.58	-1,935.91	0.00	-1,935.92
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A1B808192024726						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-405.22	0.00		0.01
NA9QTFG63	PAY 3.56% 2034 AUG 21	0.0000	-0.01	-405.22	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A1C608192024726						

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.0033	0.01	592.58	-2,003.25		-2,003.26
NA9QTFG55	PAY 3.56% 2034 AUG 21	-2.0033	0.01	592.58	-2,003.25	0.00	-2,003.26
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A1C608192024726						
-100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	0.0000	-0.01	-401.44	0.00		0.01
NA9QTFRB0	PAY 3.61% 2034 AUG 22	0.0000	-0.01	-401.44	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A2K708202024674						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.4666	0.01	577.74	-2,466.63		-2,466.64
NA9QTFRA2	PAY 3.61% 2034 AUG 22	-2.4666	0.01	577.74	-2,466.63	0.00	-2,466.64
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A2K708202024674						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-336.69	0.00		0.01
NA9QTGWG1	PAY 3.57% 2034 AUG 28	0.0000	-0.01	-336.69	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A80508262024480						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.0641	0.01	488.42	-2,064.15		-2,064.16
NA9QTGWF3	PAY 3.57% 2034 AUG 28	-2.0641	0.01	488.42	-2,064.15	0.00	-2,064.16
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A80508262024480						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-339.91	0.00		0.01
NA9QTGWC0	PAY 3.6% 2034 AUG 28	0.0000	-0.01	-339.91	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A81308262024480						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.3508	0.01	488.42	-2,350.82		-2,350.83
NA9QTGWB2	PAY 3.6% 2034 AUG 28	-2.3508	0.01	488.42	-2,350.82	0.00	-2,350.83
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A81308262024480						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-340.00	0.00		0.01
NA9QTGXW5	PAY 3.6% 2034 AUG 28	0.0000	-0.01	-340.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A82108262024495						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.3592	0.01	488.42	-2,359.25		-2,359.26
NA9QTGXV7	PAY 3.6% 2034 AUG 28	-2.3592	0.01	488.42	-2,359.25	0.00	-2,359.26
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A82108262024495						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-341.04	0.00		0.01
NA9QTGWA4	PAY 3.61% 2034 AUG 28	0.0000	-0.01	-341.04	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A84708262024480						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.4520	0.01	488.42	-2,452.00		-2,452.01
NA9QTGV98	PAY 3.61% 2034 AUG 28	-2.4520	0.01	488.42	-2,452.00	0.00	-2,452.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A84708262024480						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-344.06	0.00		0.01
NA9QTGXQ8	PAY 3.64% 2034 AUG 28	0.0000	-0.01	-344.06	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A85408262024488						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	-2.7218	0.01	488.42	-2,721.80		-2,721.81
NA9QTGXP0	PAY 3.64% 2034 AUG 28	-2.7218	0.01	488.42	-2,721.80	0.00	-2,721.81
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02A85408262024488						
-50,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-94.27	0.00		0.01
NA9QTKS69	PAY 3.23% 2034 SEP 10	0.0000	-0.01	-94.27	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02AHS409062024883						
50,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	0.7490	0.01	147.52	374.49		374.48
NA9QTKS51	PAY 3.23% 2034 SEP 10	0.7490	0.01	147.52	374.49	0.00	374.48
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02AHS409062024883						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-136.56	0.00		0.01
NA9QTMDZ7	PAY 3.28% 2034 SEP 16	0.0000	-0.01	-136.56	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02ANQ109122024905						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	0.3660	0.01	206.02	366.00		365.99
NA9QTMDY0	PAY 3.28% 2034 SEP 16	0.3660	0.01	206.02	366.00	0.00	365.99
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02ANQ109122024905						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-136.67	0.00		0.01
NA9QTMDU8	PAY 3.28% 2034 SEP 16	0.0000	-0.01	-136.67	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02ANR909122024803						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	0.3448	0.01	206.02	344.82		344.81
NA9QTMDT1	PAY 3.28% 2034 SEP 16	0.3448	0.01	206.02	344.82	0.00	344.81
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02ANR909122024803						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-116.68	0.00		0.01
NA9QTM2Y2	PAY 3.23% 2034 SEP 18	0.0000	-0.01	-116.68	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02AR9509162024514						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	0.7601	0.01	176.08	760.05		760.04
NA9QTM2X4	PAY 3.23% 2034 SEP 18	0.7601	0.01	176.08	760.05	0.00	760.04
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02AR9509162024514						
-100,000.000	CCP_IRS._R USD-SOFR-COMPOUND C	0.0000	-0.01	-117.29	0.00		0.01
NA9QTM2W6	PAY 3.25% 2034 SEP 18	0.0000	-0.01	-117.29	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02ARA209162024514						
100,000.000	CCP_IRS. R USD-SOFR-COMPOUND C	0.6160	0.01	176.08	615.99		615.98
NA9QTM2V8	PAY 3.25% 2034 SEP 18	0.6160	0.01	176.08	615.99	0.00	615.98
	HB5F20000402: RIVER MERC LC SMA2						
	SWU02ARA209162024514						
100,000.000	AT&T INC	75.5184	81,990.83	1,267.24	75,518.38		-6,472.45
00206RMN9	3.800% 12/01/2057 DD 06/01/21	75.5184	81,990.83	1,267.24	75,518.38	0.02	-6,472.45
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	AT&T INC	104.8000	199,390.58	1,393.51	209,599.98		10,209.40
00206RMT6	5.400% 02/15/2034 DD 06/02/23	104.8000	199,390.58	1,393.51	209,599.98	0.06	10,209.40
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ALEXANDRIA REAL ESTATE EQUITIE	66.6406	99,619.61	1,112.36	66,640.61		-32,979.00
015271AX7	3.000% 05/18/2051 DD 02/18/21	66.6406	99,619.61	1,112.36	66,640.61	0.02	-32,979.00
	HB5F20000402: RIVER MERC LC SMA2						
1,000,000.000	COMMIT TO PUR FNMA SF MTG	102.2347	1,023,320.31	0.00	1,022,346.51		-973.80
01F0606B6	6.000% 11/01/2054 DD 11/01/24	102.2347	1,023,320.31	0.00	1,022,346.51	0.31	-973.80
	HB5F20000402: RIVER MERC LC SMA2						
1,000,000.000	COMMIT TO PUR FNMA SF MTG	103.0381	1,032,031.25	0.00	1,030,381.34		-1,649.91
01F0626B2	6.500% 11/01/2054 DD 11/01/24	103.0381	1,032,031.25	0.00	1,030,381.34	0.32	-1,649.91
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	ALTRIA GROUP INC	73.7195	163,663.40	1,173.72	147,439.10		-16,224.30
02209SBN2	3.700% 02/04/2051 DD 02/04/21	73.7195	163,663.40	1,173.72	147,439.10	0.05	-16,224.30
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	AMGEN INC	105.0564	199,717.79	910.31	210,112.81		10,395.02
031162DT4	5.650% 03/02/2053 DD 03/02/23	105.0564	199,717.79	910.31	210,112.81	0.06	10,395.02
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	APPALACHIAN POWER CO	98.5474	99,787.56	750.10	98,547.42		-1,240.14
037735DA2	4.500% 08/01/2032 DD 08/01/22	98.5474	99,787.56	750.10	98,547.42	0.03	-1,240.14
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO IV LLC 144A	74.9546	97,902.28	608.31	74,954.55		-22,947.73
039936AA7	3.650% 02/01/2052 DD 01/21/22	74.9546	97,902.28	608.31	74,954.55	0.02	-22,947.73
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	BETH ISRAEL LAHEY HEALTH INC	67.5038	100,000.00	770.16	67,503.78		-32,496.22
08661UAB2	3.080% 07/01/2051 DD 11/16/21	67.5038	100,000.00	770.16	67,503.78	0.02	-32,496.22
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BIO-RAD LABORATORIES INC	92.5422	99,792.94	164.48	92,542.21		-7,250.73
090572AQ1	3.700% 03/15/2032 DD 03/02/22	92.5422	99,792.94	164.48	92,542.21	0.03	-7,250.73
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BLACKSTONE HOLDINGS FINAN 144A	66.1539	99,764.28	444.42	66,153.89		-33,610.39
09261BAF7	2.850% 08/05/2051 DD 08/05/21	66.1539	99,764.28	444.42	66,153.89	0.02	-33,610.39
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BOARDWALK PIPELINES LP	90.3344	99,924.13	300.00	90,334.38		-9,589.75
096630AJ7	3.600% 09/01/2032 DD 02/16/22	90.3344	99,924.13	300.00	90,334.38	0.03	-9,589.75
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	BOEING CO/THE	91.5432	199,918.82	1,208.39	183,086.35		-16,832.47
097023DC6	3.625% 02/01/2031 DD 11/02/20	91.5432	199,918.82	1,208.39	183,086.35	0.06	-16,832.47
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	BOEING CO/THE 144A	109.7049	300,000.00	8,572.83	329,114.84		29,114.84
097023DM4	6.858% 05/01/2054 DD 05/01/24	109.7049	300,000.00	8,572.83	329,114.84	0.10	29,114.84
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BOSTON GAS CO 144A	91.0648	100,000.00	156.60	91,064.77		-8,935.23
100743AM5	3.757% 03/16/2032 DD 03/16/22	91.0648	100,000.00	156.60	91,064.77	0.03	-8,935.23
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BRISTOL-MYERS SQUIBB CO	79.1727	99,529.00	173.28	79,172.72		-20,356.28
110122DX3	3.900% 03/15/2062 DD 03/02/22	79.1727	99,529.00	173.28	79,172.72	0.02	-20,356.28
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CVS HEALTH CORP	98.5717	95,876.31	635.22	98,571.71		2,695.40
126650DV9	5.625% 02/21/2053 DD 02/21/23	98.5717	95,876.31	635.22	98,571.71	0.03	2,695.40
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CVS HEALTH CORP	101.7707	198,156.61	3,999.92	203,541.49		5,384.88
126650EA4	6.000% 06/01/2063 DD 06/02/23	101.7707	198,156.61	3,999.92	203,541.49	0.06	5,384.88
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CHARTER COMMUNICATIONS OPERATI	61.1982	58,687.51	1,924.65	61,198.21		2,510.70
161175BY9	3.850% 04/01/2061 DD 12/04/20	61.1982	58,687.51	1,924.65	61,198.21	0.02	2,510.70
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CHENIERE CORPUS CHRISTI HOLDIN	82.8744	100,000.00	693.16	82,874.37		-17,125.63
16412XAL9	2.742% 12/31/2039 DD 12/31/21	82.8744	100,000.00	693.16	82,874.37	0.03	-17,125.63
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CLAREMONT MCKENNA COLLEGE	72.2553	100,000.00	944.00	72,255.30		-27,744.70
18013RAB3	3.775% 01/01/2122 DD 01/26/22	72.2553	100,000.00	944.00	72,255.30	0.02	-27,744.70
	HB5F20000402: RIVER MERC LC SMA2						

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100,000.000	COMMONSPIRIT HEALTH	103.4902	100,000.00	1,818.20	103,490.20		3,490.20
20268JAT0	5.548% 12/01/2054 DD 03/20/24	103.4902	100,000.00	1,818.20	103,490.20	0.03	3,490.20
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CONSTELLATION ENERGY GENERATIO	105.6713	99,901.12	239.55	105,671.33		5,770.21
210385AF7	5.750% 03/15/2054 DD 03/15/24	105.6713	99,901.12	239.55	105,671.33	0.03	5,770.21
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	DUKE ENERGY CORP	94.7556	199,200.27	1,290.36	189,511.21		-9,689.06
26441CBU8	5.000% 08/15/2052 DD 08/11/22	94.7556	199,200.27	1,290.36	189,511.21	0.06	-9,689.06
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DUKE ENERGY FLORIDA LLC	110.4273	99,377.68	2,255.01	110,427.28		11,049.60
26444HAN1	5.950% 11/15/2052 DD 11/10/22	110.4273	99,377.68	2,255.01	110,427.28	0.03	11,049.60
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EQM MIDSTREAM PARTNERS LP 144A	96.8362	100,000.00	1,008.66	96,836.21		-3,163.79
26885BAL4	4.750% 01/15/2031 DD 01/08/21	96.8362	100,000.00	1,008.66	96,836.21	0.03	-3,163.79
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	ENERGY TRANSFER LP	94.1312	171,768.78	4,887.01	188,262.48		16,493.70
29273RBL2	5.300% 04/15/2047 DD 01/17/17	94.1312	171,768.78	4,887.01	188,262.48	0.06	16,493.70
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	ENERGY TRANSFER LP	102.3581	298,550.42	6,765.22	307,074.30		8,523.88
29273VAW0	5.950% 05/15/2054 DD 01/25/24	102.3581	298,550.42	6,765.22	307,074.30	0.09	8,523.88
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY LOUISIANA LLC	66.6434	104,019.32	128.96	66,643.42		-37,375.90
29364WBD9	2.900% 03/15/2051 DD 03/06/20	66.6434	104,019.32	128.96	66,643.42	0.02	-37,375.90
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY LOUISIANA LLC	106.3460	99,858.07	237.45	106,346.04		6,487.97
29364WBN7	5.700% 03/15/2054 DD 03/08/24	106.3460	99,858.07	237.45	106,346.04	0.03	6,487.97
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ENTERGY ARKANSAS LLC	63.8824	99,637.90	780.00	63,882.45		-35,755.45
29366MAB4	2.650% 06/15/2051 DD 09/11/20	63.8824	99,637.90	780.00	63,882.45	0.02	-35,755.45
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	META PLATFORMS INC	92.9070	99,827.63	600.10	92,906.95		-6,920.68
30303M8K1	4.650% 08/15/2062 DD 08/09/22	92.9070	99,827.63	600.10	92,906.95	0.03	-6,920.68
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	META PLATFORMS INC	108.2965	99,730.13	2,122.55	108,296.49		8,566.36
30303M8Q8	5.600% 05/15/2053 DD 05/03/23	108.2965	99,730.13	2,122.55	108,296.49	0.03	8,566.36
	HB5F20000402: RIVER MERC LC SMA2						
271,770.986	FHLMC POOL #SD-8403	103.0787	277,607.71	1,472.10	280,137.95		2,530.24
3132DWKQ5	6.500% 02/01/2054 DD 01/01/24	103.0787	277,607.71	1,472.10	280,137.95	0.09	2,530.24
	HB5F20000402: RIVER MERC LC SMA2						

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99,990.003	FNMA POOL #0DA9685	102.3044	101,106.78	500.03	102,294.18		1,187.40
3140YXXP1	6.000% 02/01/2054 DD 02/01/24	102.3044	101,106.78	500.03	102,294.18	0.03	1,187.40
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	FLEX INTERMEDIATE HOLDCO 144A	87.5601	100,005.57	850.02	87,560.06		-12,445.51
33939HAA7	3.363% 06/30/2031 DD 05/28/21	87.5601	100,005.57	850.02	87,560.06	0.03	-12,445.51
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	FORD MOTOR CREDIT CO LLC	101.1803	199,802.47	748.66	202,360.69		2,558.22
345397E66	6.125% 03/08/2034 DD 03/08/24	101.1803	199,802.47	748.66	202,360.69	0.06	2,558.22
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	FREEDOM MORTGAGE CORP 144A	100.2285	46,123.18	703.20	50,114.25		3,991.07
35640YAJ6	6.625% 01/15/2027 DD 07/15/23	100.2285	46,123.18	703.20	50,114.25	0.02	3,991.07
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GAINESVILLE & HALL CNTY GA HOS	68.9529	100,000.00	386.92	68,952.92		-31,047.08
362762QT6	3.000% 02/15/2054 DD 09/09/21	68.9529	100,000.00	386.92	68,952.92	0.02	-31,047.08
	HB5F20000402: RIVER MERC LC SMA2						
50,000.000	GEORGIA POWER CO	73.6691	49,955.65	72.16	36,834.56		-13,121.09
373334KP5	3.250% 03/15/2051 DD 02/26/21	73.6691	49,955.65	72.16	36,834.56	0.01	-13,121.09
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	GEORGIA POWER CO	104.7184	199,397.14	437.55	209,436.84		10,039.70
373334KW0	5.250% 03/15/2034 DD 02/23/24	104.7184	199,397.14	437.55	209,436.84	0.06	10,039.70
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	GLENCORE FUNDING LLC 144A	77.1442	299,916.58	4,972.81	231,432.70		-68,483.88
378272BC1	3.875% 04/27/2051 DD 04/27/21	77.1442	299,916.58	4,972.81	231,432.70	0.07	-68,483.88
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GLOBAL PAYMENTS INC	103.1530	99,573.31	767.73	103,153.00		3,579.69
37940XAR3	5.950% 08/15/2052 DD 08/22/22	103.1530	99,573.31	767.73	103,153.00	0.03	3,579.69
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	GOLDEN ST TOBACCO SECURITIZATI	77.8503	151,735.80	2,809.52	155,700.62		3,964.82
38122ND66	4.214% 06/01/2050 DD 12/15/21	77.8503	151,735.80	2,809.52	155,700.62	0.05	3,964.82
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HCA INC	86.6559	101,273.84	192.75	86,655.89		-14,617.95
404119CL1	4.625% 03/15/2052 DD 03/15/23	86.6559	101,273.84	192.75	86,655.89	0.03	-14,617.95
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HCA INC	105.1742	198,786.52	7,362.72	210,348.43		11,561.91
404119CW7	6.100% 04/01/2064 DD 02/23/24	105.1742	198,786.52	7,362.72	210,348.43	0.06	11,561.91
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	HOME DEPOT INC/THE	67.7089	198,007.57	244.48	135,417.75		-62,589.82
437076CK6	2.750% 09/15/2051 DD 09/21/21	67.7089	198,007.57	244.48	135,417.75	0.04	-62,589.82
	HB5F20000402: RIVER MERC LC SMA2						

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200,000.000	HOME DEPOT INC/THE	99.6530	197,375.96	440.00	199,305.91		1,929.95
437076CT7	4.950% 09/15/2052 DD 09/19/22	99.6530	197,375.96	440.00	199,305.91	0.06	1,929.95
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	HOST HOTELS & RESORTS LP	92.6991	99,746.68	155.52	92,699.15		-7,047.53
44107TAZ9	3.500% 09/15/2030 DD 08/20/20	92.6991	99,746.68	155.52	92,699.15	0.03	-7,047.53
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTEGRIS BAPTIST MEDICAL CENTE	78.7393	100,000.00	499.94	78,739.32		-21,260.68
45834QAA7	3.875% 08/15/2050 DD 10/13/20	78.7393	100,000.00	499.94	78,739.32	0.02	-21,260.68
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	INTERNATIONAL BUSINESS MACHINE	96.1878	98,660.23	882.42	96,187.77		-2,472.46
459200KV2	4.900% 07/27/2052 DD 07/27/22	96.1878	98,660.23	882.42	96,187.77	0.03	-2,472.46
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	LOWE'S COS INC	104.6304	288,035.73	773.28	313,891.07		25,855.34
548661EN3	5.800% 09/15/2062 DD 09/08/22	104.6304	288,035.73	773.28	313,891.07	0.10	25,855.34
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	MDC HOLDINGS INC	86.5640	100,000.00	607.76	86,564.04		-13,435.96
552676AV0	3.966% 08/06/2061 DD 08/06/21	86.5640	100,000.00	607.76	86,564.04	0.03	-13,435.96
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MPLX LP	100.2980	199,075.36	825.00	200,596.06		1,520.70
55336VBU3	4.950% 09/01/2032 DD 08/11/22	100.2980	199,075.36	825.00	200,596.06	0.06	1,520.70
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WARNERMEDIA HOLDINGS INC	77.1409	100,000.00	228.48	77,140.94		-22,859.06
55903VBE2	5.141% 03/15/2052 DD 03/15/23	77.1409	100,000.00	228.48	77,140.94	0.02	-22,859.06
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	WARNERMEDIA HOLDINGS INC	76.5495	209,748.74	479.20	153,098.98		-56,649.76
55903VBF9	5.391% 03/15/2062 DD 03/15/23	76.5495	209,748.74	479.20	153,098.98	0.05	-56,649.76
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	NATIONAL HEALTH INVESTORS INC	87.1718	99,467.80	499.76	87,171.77		-12,296.03
63633DAF1	3.000% 02/01/2031 DD 01/26/21	87.1718	99,467.80	499.76	87,171.77	0.03	-12,296.03
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	OCCIDENTAL PETROLEUM CORP	103.8187	196,436.24	551.04	207,637.40		11,201.16
674599DJ1	6.200% 03/15/2040 DD 09/15/19	103.8187	196,436.24	551.04	207,637.40	0.06	11,201.16
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	OCCIDENTAL PETROLEUM CORP	118.2173	112,340.60	1,884.78	118,217.30		5,876.70
674599EA9	8.875% 07/15/2030 DD 07/13/20	118.2173	112,340.60	1,884.78	118,217.30	0.04	5,876.70
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	ORACLE CORP	78.5555	299,457.05	205.02	235,666.61		-63,790.44
68389XCB9	4.100% 03/25/2061 DD 03/24/21	78.5555	299,457.05	205.02	235,666.61	0.07	-63,790.44
	HB5F20000402: RIVER MERC LC SMA2						

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100,000.000	OVINTIV INC	112.1361	99,696.21	1,507.92	112,136.08		12,439.87
69047QAD4	7.100% 07/15/2053 DD 05/31/23	112.1361	99,696.21	1,507.92	112,136.08	0.03	12,439.87
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PACIFIC GAS AND ELECTRIC CO	83.5461	93,760.41	191.04	83,546.05		-10,214.36
694308HL4	4.300% 03/15/2045 DD 11/06/14	83.5461	93,760.41	191.04	83,546.05	0.03	-10,214.36
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PACIFIC GAS AND ELECTRIC CO	72.2190	64,027.36	583.31	72,218.98		8,191.62
694308JJ7	3.500% 08/01/2050 DD 06/19/20	72.2190	64,027.36	583.31	72,218.98	0.02	8,191.62
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	PACIFICORP	64.6013	397,149.13	3,415.28	258,405.12		-138,744.01
695114CY2	2.900% 06/15/2052 DD 07/09/21	64.6013	397,149.13	3,415.28	258,405.12	0.08	-138,744.01
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	PACIFICORP	100.2596	199,912.00	4,169.63	200,519.11		607.11
695114DA3	5.500% 05/15/2054 DD 05/17/23	100.2596	199,912.00	4,169.63	200,519.11	0.06	607.11
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PIEDMONT OPERATING PARTNERSHIP	87.1624	99,106.53	406.49	87,162.37		-11,944.16
720198AE0	3.150% 08/15/2030 DD 08/12/20	87.1624	99,106.53	406.49	87,162.37	0.03	-11,944.16
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	SLM CORP	96.2268	99,750.63	1,293.60	96,226.75		-3,523.88
78442PGE0	3.125% 11/02/2026 DD 11/01/21	96.2268	99,750.63	1,293.60	96,226.75	0.03	-3,523.88
	HB5F20000402: RIVER MERC LC SMA2						
150,000.000	SABRA HEALTH CARE LP	87.9378	149,034.47	1,599.60	131,906.73		-17,127.74
78574MAA1	3.200% 12/01/2031 DD 09/30/21	87.9378	149,034.47	1,599.60	131,906.73	0.04	-17,127.74
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	SAN DIEGO GAS & ELECTRIC CO	102.5108	296,926.83	8,025.15	307,532.55		10,605.72
797440CD4	5.350% 04/01/2053 DD 03/10/23	102.5108	296,926.83	8,025.15	307,532.55	0.09	10,605.72
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SIERRA PACIFIC POWER CO	109.4482	198,758.64	491.70	218,896.32		20,137.68
826418BQ7	5.900% 03/15/2054 DD 03/15/24	109.4482	198,758.64	491.70	218,896.32	0.07	20,137.68
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SYNCHRONY FINANCIAL	103.7722	199,411.74	2,377.80	207,544.30		8,132.56
87165BAU7	7.250% 02/02/2033 DD 02/02/23	103.7722	199,411.74	2,377.80	207,544.30	0.06	8,132.56
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	72.5089	99,813.22	425.89	72,508.88		-27,304.34
87264ABN4	3.300% 02/15/2051 DD 02/15/21	72.5089	99,813.22	425.89	72,508.88	0.02	-27,304.34
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	T-MOBILE USA INC	72.5882	99,764.83	1,364.72	72,588.18		-27,176.65
87264ABY0	3.600% 11/15/2060 DD 05/15/21	72.5882	99,764.83	1,364.72	72,588.18	0.02	-27,176.65
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	T-MOBILE USA INC	105.0423	99,733.93	1,199.82	105,042.33		5,308.40
87264ACW3	5.650% 01/15/2053 DD 09/15/22	105.0423	99,733.93	1,199.82	105,042.33	0.03	5,308.40
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	TARGA RESOURCES PARTNERS LP /	94.0534	100,000.00	849.30	94,053.35		-5,946.65
87612BBU5	4.000% 01/15/2032 DD 02/02/21	94.0534	100,000.00	849.30	94,053.35	0.03	-5,946.65
	HB5F20000402: RIVER MERC LC SMA2						
1,200,000.000	U S TREASURY BOND	81.2227	987,564.73	5,184.78	974,671.87		-12,892.86
912810SA7	3.000% 02/15/2048 DD 02/15/18	81.2227	987,564.73	5,184.78	974,671.87	0.30	-12,892.86
	HB5F20000402: RIVER MERC LC SMA2						
1,800,000.000	U S TREASURY BOND	80.9883	1,466,864.78	7,043.48	1,457,789.06		-9,075.72
912810SD1	3.000% 08/15/2048 DD 08/15/18	80.9883	1,466,864.78	7,043.48	1,457,789.06	0.45	-9,075.72
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	U S TREASURY BOND	69.1602	278,604.89	1,173.91	276,640.62		-1,964.27
912810SJ8	2.250% 08/15/2049 DD 08/15/19	69.1602	278,604.89	1,173.91	276,640.62	0.09	-1,964.27
	HB5F20000402: RIVER MERC LC SMA2						
367,017.000	US TREAS-CPI INFLAT	66.1088	269,522.51	117.19	242,630.69		-26,891.82
912810SM1	0.250% 02/15/2050 DD 02/15/20	66.1088	269,522.51	117.19	242,630.69	0.07	-26,891.82
	HB5F20000402: RIVER MERC LC SMA2						
120,809.000	US TREAS-CPI INFLAT	62.8920	88,531.08	19.29	75,979.23		-12,551.85
912810SV1	0.125% 02/15/2051 DD 02/15/21	62.8920	88,531.08	19.29	75,979.23	0.02	-12,551.85
	HB5F20000402: RIVER MERC LC SMA2						
3,400,000.000	U S TREASURY BOND	77.7930	2,657,346.67	10,532.61	2,644,960.95		-12,385.72
912810TF5	2.375% 02/15/2042 DD 02/15/22	77.7930	2,657,346.67	10,532.61	2,644,960.95	0.81	-12,385.72
	HB5F20000402: RIVER MERC LC SMA2						
1,800,000.000	U S TREASURY BOND	90.1484	1,629,460.21	7,923.91	1,622,671.88		-6,788.33
912810TK4	3.375% 08/15/2042 DD 08/15/22	90.1484	1,629,460.21	7,923.91	1,622,671.88	0.50	-6,788.33
	HB5F20000402: RIVER MERC LC SMA2						
1,600,000.000	U S TREASURY BOND	98.2930	1,578,864.66	24,347.83	1,572,687.50		-6,177.16
912810TM0	4.000% 11/15/2042 DD 11/15/22	98.2930	1,578,864.66	24,347.83	1,572,687.50	0.48	-6,177.16
	HB5F20000402: RIVER MERC LC SMA2						
730,000.000	U S TREASURY BOND	102.7031	760,495.71	4,013.54	749,732.81		-10,762.90
912810TU2	4.375% 08/15/2043 DD 08/15/23	102.7031	760,495.71	4,013.54	749,732.81	0.23	-10,762.90
	HB5F20000402: RIVER MERC LC SMA2						
1,500,000.000	U S TREASURY BOND	107.7578	1,624,024.04	27,105.98	1,616,367.18		-7,656.86
912810TW8	4.750% 11/15/2043 DD 11/15/23	107.7578	1,624,024.04	27,105.98	1,616,367.18	0.50	-7,656.86
	HB5F20000402: RIVER MERC LC SMA2						
75,000.000	U S TREASURY BOND	101.9844	76,198.49	400.57	76,488.28		289.79
912810UC0	4.250% 08/15/2054 DD 08/15/24	101.9844	76,198.49	400.57	76,488.28	0.02	289.79
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,843,000.000	U S TREASURY NOTE	102.7695	3,717,464.11	59,877.18	3,949,433.08		231,968.97
91282CFV8	4.125% 11/15/2032 DD 11/15/22	102.7695	3,717,464.11	59,877.18	3,949,433.08	1.21	231,968.97
	HB5F20000402: RIVER MERC LC SMA2						
-3,843,000.000	U S TREASURY NOTE	102.7695	-4,028,758.80	-59,877.18	-3,949,433.08		79,325.72
91282CFV8	4.125% 11/15/2032 DD 11/15/22	102.7695	-4,028,758.80	-59,877.18	-3,949,433.08	-1.21	79,325.72
	HB5F20000402: RIVER MERC LC SMA2						
1,100,000.000	U S TREASURY NOTE	101.6094	1,118,115.91	5,858.70	1,117,703.13		-412.78
91282CJZ5	4.000% 02/15/2034 DD 02/15/24	101.6094	1,118,115.91	5,858.70	1,117,703.13	0.34	-412.78
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	UNIV OF MINNESOTA MN	89.1794	100,000.00	2,023.44	89,179.41		-10,820.59
914460WT3	4.048% 04/01/2052 DD 04/19/22	89.1794	100,000.00	2,023.44	89,179.41	0.03	-10,820.59
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VERIZON COMMUNICATIONS INC	91.1666	85,324.98	200.96	91,166.64		5,841.66
92343VCX0	4.522% 09/15/2048 DD 03/13/15	91.1666	85,324.98	200.96	91,166.64	0.03	5,841.66
	HB5F20000402: RIVER MERC LC SMA2						
27,000.000	VERIZON COMMUNICATIONS INC	75.1420	26,953.95	59.92	20,288.33		-6,665.62
92343VGL2	2.850% 09/03/2041 DD 09/03/21	75.1420	26,953.95	59.92	20,288.33	0.01	-6,665.62
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	61.7553	197,107.13	1,442.60	123,510.65		-73,596.48
927804GD0	2.450% 12/15/2050 DD 12/15/20	61.7553	197,107.13	1,442.60	123,510.65	0.04	-73,596.48
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	VIRGINIA ELECTRIC AND POWER CO	102.1308	99,750.56	1,136.04	102,130.81		2,380.25
927804GQ1	5.350% 01/15/2054 DD 01/08/24	102.1308	99,750.56	1,136.04	102,130.81	0.03	2,380.25
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	95.3485	100,000.00	1,042.84	95,348.46		-4,651.54
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	95.3485	100,000.00	1,042.84	95,348.46	0.03	-4,651.54
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	CITIZENS FINANCIAL GROUP INC	103.9578	200,000.00	2,229.50	207,915.61		7,915.61
174610BF1	VAR RT 01/23/2030 DD 01/23/24	103.9578	200,000.00	2,229.50	207,915.61	0.06	7,915.61
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DOMINION ENERGY INC	97.3950	100,000.00	2,005.25	97,395.02		-2,604.98
25746UDM8	VAR RT 12/31/2049 DD 12/09/21	97.3950	100,000.00	2,005.25	97,395.02	0.03	-2,604.98
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	EDISON INTERNATIONAL	99.0271	200,000.00	477.76	198,054.18		-1,945.82
281020AS6	VAR RT 12/31/2049 DD 03/09/21	99.0271	200,000.00	477.76	198,054.18	0.06	-1,945.82
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EDISON INTERNATIONAL	97.7219	100,000.00	222.24	97,721.91		-2,278.09
281020AT4	VAR RT 12/31/2049 DD 11/12/21	97.7219	100,000.00	222.24	97,721.91	0.03	-2,278.09
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	GLOBAL ATLANTIC FIN CO 144A	95.7264	100,000.00	2,167.15	95,726.40		-4,273.60
37959GAC1	VAR RT 10/15/2051 DD 07/06/21	95.7264	100,000.00	2,167.15	95,726.40	0.03	-4,273.60
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MORGAN STANLEY	84.5661	200,000.00	482.45	169,132.14		-30,867.86
6174468U6	VAR RT 02/13/2032 DD 11/13/20	84.5661	200,000.00	482.45	169,132.14	0.05	-30,867.86
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SVB FINANCIAL GROUP	0.1250	167,362.38	5,864.12	250.00		-167,112.38
78486QAG6	VAR RT 12/31/2049 DD 02/02/21	0.1250	167,362.38	5,864.12	250.00	0.00	-167,112.38
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WELLS FARGO & CO	100.9961	100,000.00	908.08	100,996.06		996.06
95000U3B7	VAR RT 07/25/2033 DD 07/25/22	100.9961	100,000.00	908.08	100,996.06	0.03	996.06
	HB5F20000402: RIVER MERC LC SMA2						
0.000	WELLS FARGO & CO	0.0000	0.00	13.21	0.00		0.00
95000U3J0	VAR RT 01/23/2030 DD 01/23/24	0.0000	0.00	13.21	0.00	0.00	0.00
	HB5F20000402: RIVER MERC LC SMA2						
2,640,000.000	U S TREASURY BD PRIN STRIP	43.6803	1,275,544.19	0.00	1,153,160.08		-122,384.11
912803EH2	0.000% 05/15/2044 DD 05/15/14	43.6803	1,275,544.19	0.00	1,153,160.08	0.35	-122,384.11
	HB5F20000002: RIVER & MER LONG CR						
6,447,000.000	U S TREASURY BD PRIN STRIP	35.4309	3,866,420.78	0.00	2,284,228.38		-1,582,192.40
912803FG3	0.000% 02/15/2049 DD 02/15/19	35.4309	3,866,420.78	0.00	2,284,228.38	0.70	-1,582,192.40
	HB5F20000002: RIVER & MER LONG CR						
151,184.000	ISHARES 10+ YEAR INV GR CORP	53.5900	7,954,654.69	0.00	8,101,950.56		147,295.87
464289511	HB5F20000002: RIVER & MER LONG CR	53.5900	7,954,654.69	0.00	8,101,950.56	2.49	147,295.87
7,282,988.852	PAPS LONG DURATION CREDIT BOND	9.9700	90,379,225.70	0.00	72,611,398.85		-17,767,826.85
72201P878	PORTFOLIO	9.9700	90,379,225.70	0.00	72,611,398.85	22.32	-17,767,826.85
	HB5F20000402: RIVER MERC LC SMA2						
0.000	VANGUARD L/T INV GR-ADM	0.0000	0.00	613.51	0.00		0.00
922031778	HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	613.51	0.00	0.00	0.00
99,853.000	VANGUARD LONG-TERM CORP BOND	81.2300	7,985,205.44	0.00	8,111,059.19		125,853.75
92206C813	HB5F20000002: RIVER & MER LONG CR	81.2300	7,985,205.44	0.00	8,111,059.19	2.49	125,853.75
5,390,215.158	WELLINGTON CIF II US INVEST	10.0600	51,274,106.64	0.00	54,225,564.49		2,951,457.85
94966P513	GRADE CORPORATE LONG BD PORT	10.0600	51,274,106.64	0.00	54,225,564.49	16.67	2,951,457.85
	HB5F20000002: RIVER & MER LONG CR						
1,339,652.607	SSGA LONG CREDIT INDEX	50.5310	62,954,666.46	0.00	67,693,985.88		4,739,319.42
999G05825	NON-LENDING FUND(CME3NON)	50.5310	62,954,666.46	0.00	67,693,985.88	20.81	4,739,319.42
	HB5F20000002: RIVER & MER LONG CR						
SUBTOTAL UNITED STATES			**252,537,181.29**	**259,765.87**	**240,265,052.49**		**-12,272,128.80**
			252,537,181.29	**259,765.87**	**240,265,052.49**	**73.78**	**-12,272,128.80**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			**255,689,104.76**	**300,499.42**	**243,033,333.57**		**-12,655,771.19**
			255,689,104.76	**300,499.42**	**243,033,333.57**	**74.61**	**-12,655,771.19**

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL FIXED INCOME SECURITIES			**256,703,760.74**	**309,256.72**	**243,908,163.21**	**74.88**	**-12,795,597.53**
EQUITY							
U.S. DOLLAR							
UNITED STATES							
9,077,984.274	SLC MANAGEMENT LONG CREDIT CIT	10.0104	92,920,016.15	0.00	90,874,662.29		-2,045,353.86
78449B704	CLASS Z	10.0104	92,920,016.15	0.00	90,874,662.29	27.93	-2,045,353.86
	HB5F20000002: RIVER & MER LONG CR						
FUTURES CONTRACTS							
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-1.000	EURO-BUND FUTURE (EUX)	134.9200	0.00	0.00	-200.00		-200.00
EDF306L4S	EXP DEC 24	150.5775	0.00	0.00	-223.21	0.00	-223.21
	HB5F20000402: RIVER MERC LC SMA2						
U.S. DOLLAR							
UNITED STATES							
4.000	US 10YR ULTRA FUTURE (CBT)	118.2969	0.00	0.00	-342.62		-342.62
99F106L4A	EXP DEC 24	118.2969	0.00	0.00	-342.62	0.00	-342.62
	HB5F20000402: RIVER MERC LC SMA2						
-1.000	US 10YR TREAS NTS FUTU DEC 24	6.2500	-496.42	0.00	-62.50		433.92
99F1309JI	CALL NOV 24 117.00 ED 102524	6.2500	-496.42	0.00	-62.50	0.00	433.92
	HB5F20000402: RIVER MERC LC SMA2						
-1.000	US 10YR TREAS NTS FUTU DEC 24	6.2500	-529.42	0.00	-62.50		466.92
99F1309VH	PUT NOV 24 112.00 ED 102524	6.2500	-529.42	0.00	-62.50	0.00	466.92
	HB5F20000402: RIVER MERC LC SMA2						
-1.000	US TREAS BD FUTURE (CBT)	124.1875	0.00	0.00	1,382.81		1,382.81
99F133L4A	EXP DEC 24	124.1875	0.00	0.00	1,382.81	0.00	1,382.81
	HB5F20000402: RIVER MERC LC SMA2						
-84.000	US 10YR TREAS NTS FUTURE (CBT)	114.2813	0.00	0.00	-9,133.57		-9,133.57
99F139L4A	EXP DEC 24	114.2813	0.00	0.00	-9,133.57	0.00	-9,133.57
	HB5F20000402: RIVER MERC LC SMA2						
-2.000	US 5YR TREAS NTS FUTURE (CBT)	109.8828	0.00	0.00	1,562.50		1,562.50
99F183L4A	EXP DEC 24	109.8828	0.00	0.00	1,562.50	0.00	1,562.50
	HB5F20000402: RIVER MERC LC SMA2						
-19.000	US 2YR TREAS NTS FUT (CBT)	104.1211	0.00	0.00	-14,695.32		-14,695.32
99F217L4A	EXP DEC 24	104.1211	0.00	0.00	-14,695.32	0.00	-14,695.32
	HB5F20000402: RIVER MERC LC SMA2						

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-3.000	US ULTRA BOND FUTURE (CBT)	133.0938	0.00	0.00	3,023.43		3,023.43
99F700L4A	EXP DEC 24	133.0938	0.00	0.00	3,023.43	0.00	3,023.43
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			**-1,025.84**	**0.00**	**-18,327.77**		**-17,301.93**
			-1,025.84	**0.00**	**-18,327.77**	**0.00**	**-17,301.93**
TOTAL FUTURES CONTRACTS U.S. DOLLAR			**-1,025.84**	**0.00**	**-18,327.77**		**-17,301.93**
			-1,025.84	**0.00**	**-18,327.77**	**0.00**	**-17,301.93**
TOTAL FUTURES CONTRACTS			**-1,025.84**	**0.00**	**-18,550.98**	**0.00**	**-17,525.14**
	TOTAL ASSETS - BASE:		**340,225,808.06**	**324,171.95**	**325,360,622.43**	**99.90**	**-14,865,185.63**
	NET ASSETS - BASE:				**325,684,794.38**		

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8814
	BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
909,197.69	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	909,197.69	909,197.69	6	2.22
		909,197.69	**909,197.69**	**6**	**2.22**
	CORPORATE BONDS				
100,000	CUSIP # 02005NBA7 ALLY FINANCIAL INC 4.625% 03/30/2025	99,659.00	96,595.00	1	12.85
100,000	CUSIP # 05531FBB8 TRUST FINANCIAL CORP 2.85% 10/26/2024	99,818.00	96,905.00	1	1,227.08
100,000	CUSIP # 06375MCM5 BANK OF MONTREAL 6.5% 10/31/2033	101,382.00	99,447.00	1	2,726.39
100,000	CUSIP # 097023BR5 BOEING CO 2.25% 06/15/2026	95,396.00	91,443.50	1	662.50
75,000	CUSIP # 11271LAD4 BROOKFIELD FINANCE INC 4.85% 03/29/2029	76,447.50	73,431.75	0	20.21
100,000	CUSIP # 14040HBN4 CAPITAL ONE FINL 3.75% 03/09/2027	98,700.00	93,634.50	1	229.17
50,000	CUSIP # 15089QAP9 CELANESE US HOLDINGS LLC 6.379% 07/15/2032	53,410.00	48,256.00	0	682.20
100,000	CUSIP # 17290A4A5 CITIGROUP INC 5% 05/18/2032	99,074.00	98,600.00	1	1,847.22
50,000	CUSIP # 294429AQ8 EQUIFAX INC 2.6% 12/01/2024	49,773.00	48,884.50	0	433.33

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8814
	BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	97,200.00	96,609.50	1	263.89
100,000	CUSIP # 302491AX3 FMC CORPORATION 5.65% 05/18/2033	103,353.00	98,051.00	1	2,087.36
75,000	CUSIP # 34964CAA4 FORTUNE BRANDS HOME & SECURITY 4% 06/15/2025	74,555.25	73,122.00	0	883.33
50,000	CUSIP # 35671DCD5 FREEPORT-MCMORAN COPPER & GOLD 5.25% 09/01/2029	50,750.50	48,035.00	0	218.75
50,000	CUSIP # 36966TEC2 GENERAL ELECTRIC CO 4.5% 12/15/2031	50,353.00	45,718.20	0	662.50
50,000	CUSIP # 37045XDM5 GEN MOTORS FIN 1.2% 10/15/2024	49,918.50	49,805.00	0	276.67
100,000	CUSIP # 375558BF9 GILEAD SCIENCES, INC 3.65% 03/01/2026	99,185.00	96,314.50	1	304.17
75,000	CUSIP # 38150AX59 GOLDMAN SACHS GROUP INC 5.5% 01/31/2031	74,682.75	75,000.00	0	687.50
75,000	CUSIP # 40434LAL9 HP INC 4.2% 04/15/2032	72,636.00	66,834.75	0	1,452.50
100,000	CUSIP # 48130CEE1 JPMORGAN CHASE & CO 6% 11/30/2033	100,389.00	99,850.00	1	2,016.67
50,000	CUSIP # 489170AE0 KENNAMETAL INC 4.625% 06/15/2028	50,094.00	45,852.00	0	680.90
50,000	CUSIP # 534187BJ7 LINCOLN NATIONAL CORPORATION 3.05% 01/15/2030	46,361.00	41,309.50	0	321.94

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8814
	BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75,000	CUSIP # 571903BE2 MARRIOTT INTERNATIONAL INC 4.625% 06/15/2030	75,651.00	71,690.25	0	1,021.35
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	48,072.00	48,614.50	0	147.50
75,000	CUSIP # 595112BS1 MICRON TECHNOLOGY INC 2.703% 04/15/2032	65,455.50	57,402.00	0	934.79
75,000	CUSIP # 620076BU2 MOTOROLA SOLUTIONS INC 2.75% 05/24/2031	67,033.50	61,926.00	0	727.60
75,000	CUSIP # 64110LAS5 NETFLIX INC 4.875% 04/15/2028	76,807.50	72,792.75	0	1,685.94
75,000	CUSIP # 674599CS2 OCCIDENTAL PETROLEUM CORPORATION 3.5% 08/15/2029	70,632.75	64,651.50	0	335.42
100,000	CUSIP # 808513BT1 SCHWAB CHARLES CORPORATION 1.95% 12/01/2031	85,083.00	77,623.00	1	650.00
75,000	CUSIP # 84610WAB1 LIFE STORAGE LP 3.5% 07/01/2026	74,009.25	70,769.25	0	656.25
125,000	CUSIP # 89114XD67 TORONTO-DOMINION BANK 5.3% 01/03/2028	124,627.50	124,975.00	1	1,619.44
100,000	CUSIP # 918204BC1 VF CORP 2.95% 04/23/2030	87,553.00	84,648.00	1	1,294.72
75,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	74,205.00	70,820.25	0	325.00
50,000	CUSIP # 96145DAH8 WESTROCK CO 4% 03/15/2028	49,372.00	46,975.00	0	88.89

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8814
	BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,541,639.50	**2,436,586.20**	**16**	**27,184.03**
	COMMON STOCK				
5,755	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	385,067.05	250,759.23	2	0.00
1,595	CUSIP # 023135106 AMAZON.COM INC	297,196.35	247,880.00	2	0.00
1,520	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	412,224.00	229,072.84	3	0.00
1,460	CUSIP # 037833100 APPLE INC	340,180.00	81,525.51	2	0.00
1,000	CUSIP # 053015103 AUTO DATA PROCESSING INC.	276,730.00	117,908.70	2	1,400.00
1,245	CUSIP # 053611109 AVERY DENNISON CORP	274,846.20	236,469.41	2	0.00
1,535	CUSIP # 056525108 BADGER METER	335,259.35	277,924.21	2	0.00
6,710	CUSIP # 219350105 CORNING INC	302,956.50	299,350.55	2	0.00
425	CUSIP # 22160K105 COSTCO WHOLESALE CORP	376,771.00	145,768.92	2	0.00
745	CUSIP # 244199105 DEERE & CO	310,910.85	302,872.77	2	1,095.15
3,460	CUSIP # 420261109 HAWKINS INC	441,046.20	222,964.82	3	0.00
875	CUSIP # 437076102 HOME DEPOT INC	354,550.00	170,305.83	2	0.00
775	CUSIP # 46120E602 INTUITIVE SURGICAL INC	380,734.25	170,569.05	2	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,510	CUSIP # 46625H100 JP MORGAN CHASE & CO	318,398.60	323,584.30	2	0.00
2,095	CUSIP # 525327102 LEIDOS HOLDINGS INC	341,485.00	274,220.95	2	0.00
615	CUSIP # 532457108 LILLY ELI & COMPANY	544,853.10	154,785.60	4	0.00
1,370	CUSIP # 571748102 MARSH & MCLENNAN COS INC	305,633.30	222,011.50	2	0.00
545	CUSIP # 58155Q103 MCKESSON CORPORATION	269,458.90	214,315.05	2	386.95
685	CUSIP # 594918104 MICROSOFT CORPORATION	294,755.50	87,176.56	2	0.00
760	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	341,718.80	196,862.40	2	744.80
545	CUSIP # 64110L106 NETFLIX INC	386,552.15	228,453.83	3	0.00
1,165	CUSIP # 655663102 NORDSON CORP	305,963.95	264,359.26	2	0.00
3,050	CUSIP # 67066G104 NVIDIA CORP	370,392.00	249,361.96	2	30.50
930	CUSIP # 697435105 PALO ALTO NETWORKS INC	317,874.00	286,918.31	2	0.00
1,705	CUSIP # 742718109 PROCTER & GAMBLE CO	295,306.00	228,707.94	2	0.00
1,600	CUSIP # 760759100 REPUBLIC SERVICES INC	321,344.00	276,173.16	2	0.00
630	CUSIP # 78409V104 S&P GLOBAL INC	325,470.60	122,125.88	2	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8814
	BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,500	CUSIP # 872590104 T-MOBILE US INC	309,540.00	301,367.85	2	0.00
725	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	317,303.50	145,654.77	2	0.00
7,225	CUSIP # 88162G103 TETRA TECH INC	340,731.00	220,414.09	2	0.00
480	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	296,913.60	258,824.92	2	187.20
1,280	CUSIP # 907818108 UNION PACIFIC CORP	315,494.40	298,905.37	2	0.00
620	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	288,349.60	217,888.52	2	0.00
1,030	CUSIP # 92826C839 VISA INC CL A	283,198.50	196,812.84	2	0.00
		11,379,208.25	**7,522,296.90**	**74**	**3,844.60**
	FOREIGN STOCK				
7,270	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	241,436.70	204,300.50	2	2,762.86
5,145	CUSIP # 962879102 WHEATON PRECIOUS METALS CORP	314,256.60	303,001.91	2	0.00
		555,693.30	**507,302.41**	**4**	**2,762.86**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
EURO CURRENCY								Exchange Rate:	0.898352
INTERNATIONAL									
EUR	EURO CURRENCY								
		69.150	Local	1.000000	69.15	1.000000	69.15	0.00	100.00
			Base	1.089660	75.35	1.113149	76.97	1.62	0.00
INTERNATIONAL Total									
		69.150	Local		69.15		69.15	0.00	100.00
			Base		75.35		76.97	1.62	0.00
EURO CURRENCY Total									
		69.150	Local		69.15		69.15	0.00	100.00
			Base		75.35		76.97	1.62	0.00
NEW ZEALAND DOLLAR								Exchange Rate:	1.574059
NZD	NEW ZEALAND DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	0.635300	0.01	0.00	0.00
NEW ZEALAND DOLLAR Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00
POLISH ZLOTY								Exchange Rate:	3.849000
PLN	POLISH ZLOTY								
		81.930	Local	1.000000	81.93	1.000000	81.93	0.00	100.00
			Base	0.250092	20.49	0.259808	21.29	0.80	0.00
POLISH ZLOTY Total									
		81.930	Local		81.93		81.93	0.00	100.00
			Base		20.49		21.29	0.80	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
POUND STERLING								Exchange Rate:	0.747971
GBP	POUND STERLING								
		0.060	Local	1.000000	0.06	1.000000	0.06	0.00	0.00
			Base	1.333333	0.08	1.336950	0.08	0.00	0.00
POUND STERLING Total									
		0.060	Local		0.06		0.06	0.00	0.00
			Base		0.08		0.08	0.00	0.00
SOUTH KOREAN WON								Exchange Rate:	1,307.700000
KRW	SOUTH KOREAN WON								
		7,523.000	Local	1.000000	7,523.00	1.000000	7,523.00	0.00	100.00
			Base	0.000728	5.48	0.000765	5.75	0.27	0.00
SOUTH KOREAN WON Total									
		7,523.000	Local		7,523.00		7,523.00	0.00	100.00
			Base		5.48		5.75	0.27	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		533,684.610	Local	1.000000	533,684.61	1.000000	533,684.61	0.00	0.41
			Base	1.000000	533,684.61	1.000000	533,684.61	0.00	0.29
US DOLLAR Total									
		533,684.610	Local		533,684.61		533,684.61	0.00	0.41
			Base		533,684.61		533,684.61	0.00	0.29
YUAN RENMINBI								Exchange Rate:	7.016100
CNY	YUAN RENMINBI								
		-16,199,166.290	Local	1.000000	-16,199,166.29	1.000000	-16,199,166.29	0.00	100.00
			Base	0.138009	-2,235,632.05	0.142529	-2,308,856.24	-73,224.19	1.24

& 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
YUAN RENMINBI Total									
		-16,199,166.290	Local		-16,199,166.29		-16,199,166.29	0.00	100.00
			Base		-2,235,632.05		-2,308,856.24	-73,224.19	1.24
YUAN RENMINBI OFFSHORE								Exchange Rate:	7.006750
CNH	YUAN RENMINBI OFFSHORE								
		16,199,166.290	Local	1.000000	16,199,166.29	1.000000	16,199,166.29	0.00	100.00
			Base	0.139112	2,253,494.61	0.142720	2,311,937.24	58,442.63	1.24
YUAN RENMINBI OFFSHORE Total									
		16,199,166.290	Local		16,199,166.29		16,199,166.29	0.00	100.00
			Base		2,253,494.61		2,311,937.24	58,442.63	1.24
CASH Total									
		541,358.760	Base		551,648.58		536,869.71	-14,778.87	2.76
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					4.936151	31 Dec 2030		
		5,387,046.790	Local	100.000000	5,387,046.79	100.000000	5,387,046.79	0.00	4.15
			Base	100.000000	5,387,046.79	100.000000	5,387,046.79	0.00	2.89
US DOLLAR Total									
		5,387,046.790	Local		5,387,046.79		5,387,046.79	0.00	4.15
			Base		5,387,046.79		5,387,046.79	0.00	2.89
CASH EQUIVALENT Total									
		5,387,046.790	Base		5,387,046.79		5,387,046.79	0.00	2.89
FIXED INCOME									
CZECH KORUNA								Exchange Rate:	22.649700

& 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
ACI2HP4Q6	CZECH REPUBLIC SR UNSECURED 03/29 5.75					5.750000	29 Mar 2029		
		Local	188,000,000.000	108.740692	204,432,500.50	109.883011	206,580,060.68	2,147,560.18	100.00
		Base		4.638636	8,720,634.85	4.851411	9,120,653.28	400,018.43	4.89
CZECH KORUNA Total									
		Local	188,000,000.000		204,432,500.50		206,580,060.68	2,147,560.18	100.00
		Base			8,720,634.85		9,120,653.28	400,018.43	4.89
MALAYSIAN RINGGIT								Exchange Rate:	4.123500
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882					3.882000	10 Mar 2022		
		Local	0.000	0.000000	-18,850.85	0.000000	0.00	18,850.85	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
MALAYSIAN RINGGIT Total									
		Local			-18,850.85		0.00	18,850.85	0.00
		Base			0.00		0.00	0.00	0.00
MEXICAN PESO								Exchange Rate:	19.690000
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
		Local	98,450,000.000	105.705668	104,067,230.32	83.289000	81,998,020.50	-22,069,209.82	25.11
		Base		6.657116	6,553,930.54	4.230015	4,164,450.00	-2,389,480.54	2.23
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
		Local	70,180,000.000	96.703089	67,866,228.05	84.260000	59,133,668.00	-8,732,560.05	18.11
		Base		4.881418	3,425,779.32	4.279330	3,003,233.52	-422,545.80	1.61
ACI26RR14	MEX BONOS DESARR FIX RT BONDS 07/53 8					8.000000	31 Jul 2053		
		Local	191,010,000.000	86.056884	164,377,254.00	83.460000	159,416,946.00	-4,960,308.00	48.81
		Base		4.484576	8,565,988.60	4.238700	8,096,340.58	-469,648.02	4.34
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		Local	22,000,000.000	115.228306	25,350,227.41	92.008000	20,241,760.00	-5,108,467.41	6.20
		Base		7.417537	1,631,858.15	4.672829	1,028,022.35	-603,835.80	0.55
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		Local	6,330,000.000	99.776031	6,315,822.75	92.008000	5,824,106.40	-491,716.35	1.78

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	5.063234	320,502.70	4.672829	295,790.07	-24,712.63	0.16
MEXICAN PESO Total									
		387,970,000.000	Local		367,976,762.53		326,614,500.90	-41,362,261.63	100.00
			Base		20,498,059.31		16,587,836.52	-3,910,222.79	8.89
NEW ZEALAND DOLLAR								Exchange Rate:	1.574059
ACI20G4S0	NEW ZEALAND GOVERNMENT UNSECURED 05/51 2.75					2.750000	15 May 2051		
		3,380,000.000	Local	96.647082	3,266,671.37	68.905141	2,328,993.77	-937,677.60	100.00
			Base	68.523206	2,316,084.37	43.775450	1,479,610.21	-836,474.16	0.79
NEW ZEALAND DOLLAR Total									
		3,380,000.000	Local		3,266,671.37		2,328,993.77	-937,677.60	100.00
			Base		2,316,084.37		1,479,610.21	-836,474.16	0.79
POUND STERLING								Exchange Rate:	0.747971
ACI2MLPN3	UNITED KINGDOM GILT BONDS REGS 07/54 4.375					4.375000	31 Jul 2054		
		7,870,000.000	Local	100.301592	7,893,735.32	96.540000	7,597,698.00	-296,037.32	51.38
			Base	131.591417	10,356,244.52	129.069175	10,157,744.08	-198,500.44	5.44
BLH381II0	UNITED KINGDOM GILT BONDS REGS 07/51 1.25					1.250000	31 Jul 2051		
		14,530,000.000	Local	51.207904	7,440,508.50	49.323250	7,166,668.23	-273,840.27	48.47
			Base	65.304001	9,488,671.28	65.942730	9,581,478.73	92,807.45	5.13
POUND STERLING Total									
		22,400,000.000	Local		15,334,243.82		14,764,366.23	-569,877.59	99.85
			Base		19,844,915.80		19,739,222.81	-105,692.99	10.57
SOUTH AFRICAN RAND								Exchange Rate:	17.277500
989RJQII1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041		
		64,200,000.000	Local	79.817206	51,242,646.55	68.998922	44,297,307.92	-6,945,338.63	47.19
			Base	7.228300	4,640,568.52	3.993571	2,563,872.55	-2,076,695.97	1.37
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75					8.750000	28 Feb 2048		
		54,900,000.000	Local	93.759701	51,474,075.89	83.753600	45,980,726.40	-5,493,349.49	48.99

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	6.951823	3,816,550.66	4.847553	2,661,306.69	-1,155,243.97	1.43
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5					6.500000	28 Feb 2041		
		5,200,000.000	Local	71.760907	3,731,567.15	68.998922	3,587,943.94	-143,623.21	3.82
			Base	4.955218	257,671.34	3.993571	207,665.69	-50,005.65	0.11
SOUTH AFRICAN RAND Total									
		124,300,000.000	Local		106,448,289.59		93,865,978.26	-12,582,311.33	100.00
			Base		8,714,790.52		5,432,844.93	-3,281,945.59	2.91
US DOLLAR								Exchange Rate:	1.000000
2027A0KJ7	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/25 VAR					5.832224	14 Mar 2025		
		3,570,000.000	Local	99.947470	3,568,124.67	100.095947	3,573,425.31	5,300.64	2.76
			Base	99.947470	3,568,124.67	100.095947	3,573,425.31	5,300.64	1.91
3132DWE66	FED HM LN PC POOL SD8257 FR 10/52 FIXED 4.5					4.500000	01 Oct 2052		
		0.010	Local	100.000000	0.01	98.270420	0.01	0.00	0.00
Original Face:		0.010	Base	100.000000	0.01	98.270420	0.01	0.00	0.00
3132DWES8	FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5					4.500000	01 Sep 2052		
		0.010	Local	100.000000	0.01	98.324846	0.01	0.00	0.00
Original Face:		0.010	Base	100.000000	0.01	98.324846	0.01	0.00	0.00
3132DWFG3	FED HM LN PC POOL SD8267 FR 11/52 FIXED 5					5.000000	01 Nov 2052		
		0.010	Local	100.000000	0.01	100.050753	0.01	0.00	0.00
Original Face:		0.010	Base	100.000000	0.01	100.050753	0.01	0.00	0.00
3132DWFS7	FED HM LN PC POOL SD8277 FR 12/52 FIXED 5.5					5.500000	01 Dec 2052		
		4,244,585.280	Local	98.600691	4,185,190.40	101.433312	4,305,423.43	120,233.03	3.32
Original Face:		4,890,000.000	Base	98.600691	4,185,190.40	101.433312	4,305,423.43	120,233.03	2.31
31418EHK9	FNMA POOL MA4733 FN 09/52 FIXED 4.5					4.500000	01 Sep 2052		
		0.020	Local	100.000000	0.02	98.324846	0.02	0.00	0.00
Original Face:		0.020	Base	100.000000	0.02	98.324846	0.02	0.00	0.00
31418EJ76	FNMA POOL MA4785 FN 10/52 FIXED 5					5.000000	01 Oct 2052		
		0.010	Local	100.000000	0.01	100.029652	0.01	0.00	0.00
Original Face:		0.010	Base	100.000000	0.01	100.029652	0.01	0.00	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418ELX6	FNMA POOL MA4841 FN 12/52 FIXED 5					5.000000	01 Dec 2052		
		Local	0.020	100.000000	0.02	100.165139	0.02	0.00	0.00
Original Face:		Base	0.020	100.000000	0.02	100.165139	0.02	0.00	0.00
31418ELY4	FNMA POOL MA4842 FN 12/52 FIXED 5.5					5.500000	01 Dec 2052		
		Local	2,811,870.760	98.633637	2,773,450.39	101.425613	2,851,957.16	78,506.77	2.20
Original Face:		Base	3,251,408.650	98.633637	2,773,450.39	101.425613	2,851,957.16	78,506.77	1.53
36179X2L9	GNMA II POOL MA8879 G2 05/53 FIXED 5.5					5.500000	20 May 2053		
		Local	2,515,640.310	100.063515	2,517,238.13	101.032967	2,541,626.04	24,387.91	1.96
Original Face:		Base	2,760,000.000	100.063515	2,517,238.13	101.032967	2,541,626.04	24,387.91	1.36
36179X5G7	GNMA II POOL MA8947 G2 06/53 FIXED 5					5.000000	20 Jun 2053		
		Local	0.010	-11,000.000000	-1.10	100.296051	0.01	1.11	0.00
Original Face:		Base	0.010	-11,000.000000	-1.10	100.296051	0.01	1.11	0.00
36179X5H5	GNMA II POOL MA8948 G2 06/53 FIXED 5.5					5.500000	20 Jun 2053		
		Local	2,615,799.370	99.353940	2,598,899.74	101.081293	2,644,083.83	45,184.09	2.04
Original Face:		Base	2,860,985.000	99.353940	2,598,899.74	101.081293	2,644,083.83	45,184.09	1.42
36179XTD8	GNMA II POOL MA8648 G2 02/53 FIXED 5.5					5.500000	20 Feb 2053		
		Local	1,938,591.650	100.149407	1,941,488.04	101.144298	1,960,774.92	19,286.88	1.51
Original Face:		Base	2,250,000.000	100.149407	1,941,488.04	101.144298	1,960,774.92	19,286.88	1.05
36179XX68	GNMA II POOL MA8801 G2 04/53 FIXED 5.5					5.500000	20 Apr 2053		
		Local	3,183,401.230	100.042113	3,184,741.85	101.063255	3,217,248.90	32,507.05	2.48
Original Face:		Base	3,532,767.000	100.042113	3,184,741.85	101.063255	3,217,248.90	32,507.05	1.72
36179YDK7	GNMA II POOL MA9106 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
		Local	2,103,880.430	99.295606	2,089,060.83	101.020711	2,125,354.97	36,294.14	1.64
Original Face:		Base	2,250,000.000	99.295606	2,089,060.83	101.020711	2,125,354.97	36,294.14	1.14
36179YFL3	GNMA II POOL MA9171 G2 09/53 FIXED 5.5					5.500000	20 Sep 2053		
		Local	4,695,103.470	99.011206	4,648,678.56	101.098514	4,746,679.84	98,001.28	3.66
Original Face:		Base	5,020,996.000	99.011206	4,648,678.56	101.098514	4,746,679.84	98,001.28	2.54
37045XEF9	GENERAL MOTORS FINL CO SR UNSECURED 04/26 5.4					5.400000	06 Apr 2026		
		Local	3,750,000.000	99.860659	3,744,774.70	101.192066	3,794,702.48	49,927.78	2.93
		Base		99.860659	3,744,774.70	101.192066	3,794,702.48	49,927.78	2.03

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71654QDF6	PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95					6.950000	28 Jan 2060		
		Local	2,880,000.000	62.828322	1,809,455.67	71.723240	2,065,629.31	256,173.64	1.59
		Base		62.828322	1,809,455.67	71.723240	2,065,629.31	256,173.64	1.11
89236TKT1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/26 4.45					4.450000	18 May 2026		
		Local	3,490,000.000	99.490462	3,472,217.13	100.709620	3,514,765.74	42,548.61	2.71
		Base		99.490462	3,472,217.13	100.709620	3,514,765.74	42,548.61	1.88
912810TT5	US TREASURY N/B 08/53 4.125					4.125000	15 Aug 2053		
		Local	6,000,000.000	91.398722	5,483,923.32	99.445312	5,966,718.72	482,795.40	4.60
		Base		91.398722	5,483,923.32	99.445312	5,966,718.72	482,795.40	3.20
912810TX6	US TREASURY N/B 02/54 4.25					4.250000	15 Feb 2054		
		Local	16,140,000.000	98.683634	15,927,538.53	101.765625	16,424,971.88	497,433.35	12.67
		Base		98.683634	15,927,538.53	101.765625	16,424,971.88	497,433.35	8.80
91282CHS3	US TREASURY FRN 07/25 VAR					4.717706	31 Jul 2025		
		Local	13,730,000.000	99.945301	13,722,489.89	99.923852	13,719,544.88	-2,945.01	10.58
		Base		99.945301	13,722,489.89	99.923852	13,719,544.88	-2,945.01	7.35
91282CJD4	US TREASURY FRN 10/25 VAR					4.762706	31 Oct 2025		
		Local	3,630,000.000	99.971013	3,628,947.76	99.931999	3,627,531.56	-1,416.20	2.80
		Base		99.971013	3,628,947.76	99.931999	3,627,531.56	-1,416.20	1.94
91282CJZ5	US TREASURY N/B 02/34 4					4.000000	15 Feb 2034		
		Local	5,440,000.000	95.628547	5,202,192.96	101.609375	5,527,550.00	325,357.04	4.26
		Base		95.628547	5,202,192.96	101.609375	5,527,550.00	325,357.04	2.96
91282CKM2	US TREASURY FRN 04/26 VAR					4.742706	30 Apr 2026		
		Local	41,210,000.000	99.923701	41,178,557.08	99.842183	41,144,963.61	-33,593.47	31.73
		Base		99.923701	41,178,557.08	99.842183	41,144,963.61	-33,593.47	22.04
US DOLLAR Total									
		Local	123,948,872.590		121,676,968.63		123,752,952.67	2,075,984.04	95.43
	Original Face:	Base	26,816,156.740		121,676,968.63		123,752,952.67	2,075,984.04	66.29
YUAN RENMINBI								Exchange Rate:	7.016100
ACI2KL0N2	CHINA GOVERNMENT BOND BONDS 10/53 3					3.000000	15 Oct 2053		

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		0.000	Local	0.000000	673.32	0.000000	0.00	-673.32	0.00
			Base	0.000000	95.98	0.000000	0.00	-95.98	0.00
YUAN RENMINBI Total									
			Local		673.32		0.00	-673.32	0.00
			Base		95.98		0.00	-95.98	0.00
FIXED INCOME Total									
		849,998,872.590	Base		181,771,549.46		176,113,120.42	-5,658,429.04	94.34
Original Face:		26,816,156.740							

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Holdings

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		855,927,278.140	Base	187,710,244.83		182,037,036.92	-5,673,207.91	99.98
Original Face:		26,816,156.740						

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Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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									
POUND STERLING							Exchange Rate:	0.747971	
ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227						27 Dec 2024		
117.000	11,700,000.000	Local	11,516,310.00	11,540,139.51	98.430000	-23,829.51	-1,599.51	-22,230.00	
		Base	15,396,733.30		131.596011	-31,858.87	-2,138.47	-29,720.40	0.02
POUND STERLING Total									
117.000	11,700,000.000	Local	11,516,310.00	11,540,139.51		-23,829.51	-1,599.51	-22,230.00	
		Base				-31,858.87	-2,138.47	-29,720.40	0.02
FUTURES LONG Total									
117.000	11,700,000.000	Base				-31,858.87	-2,138.47	-29,720.40	0.02

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Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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									
	117.000	11,700,000.000	Base			-31,858.87	-2,138.47	-29,720.40	0.02

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Books Open

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8235
	CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
445,785.19	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	445,785.19	445,785.19	3	0.00
		445,785.19	**445,785.19**	**3**	**0.00**
	COMMON STOCK				
5,260	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	351,946.60	249,662.23	3	0.00
7,603	CUSIP # 031652100 AMKOR TECHNOLOGY	232,651.80	242,433.31	2	0.00
8,954	CUSIP # 03852U106 ARAMARK	346,788.42	199,269.03	3	0.00
3,321	CUSIP # 117043109 BRUNSWICK CORP	278,366.22	264,209.63	2	0.00
763	CUSIP # 127190304 CACI INTERNATIONAL INC	384,979.28	227,782.81	3	0.00
7,274	CUSIP # 12769G100 CAESARS ENTERTAINMENT INC	303,616.76	268,047.55	2	0.00
793	CUSIP # 142339100 CARLISLE COMPANIES INC	356,651.75	87,526.86	3	0.00
6,624	CUSIP # 14316J108 THE CARLYLE GROUP INC	285,229.44	236,512.24	2	0.00
1,532	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	301,758.04	212,030.38	2	0.00
4,543	CUSIP # 171779309 CIENA CORP	279,803.37	217,865.79	2	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX8235
CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,463	CUSIP # 194014502 ENOVIS CORP	192,132.15	165,891.63	1	0.00
12,348	CUSIP # 22002T108 COPT DEFENSE PROPERTIES	374,514.84	268,872.02	3	3,642.66
2,243	CUSIP # 224408104 CRANE HOLDINGS CO	355,022.04	325,747.83	3	0.00
1,297	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	223,602.80	280,654.77	2	0.00
2,469	CUSIP # 29362U104 ENTEGRIS INC	277,836.57	286,974.36	2	0.00
5,343	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	352,691.43	350,028.60	3	0.00
2,310	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	342,134.10	305,247.44	2	0.00
3,263	CUSIP # 443201108 HOWMET AEROSPACE INC	327,115.75	155,016.16	2	0.00
2,516	CUSIP # 45073V108 ITT INC	376,167.16	256,970.22	3	0.00
962	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	223,790.06	244,986.12	2	0.00
1,681	CUSIP # 504922105 LABCORP HOLDINGS INC	375,669.88	332,658.29	3	0.00
2,106	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	136,342.44	177,954.45	1	0.00
1,037	CUSIP # 536797103 LITHIA MOTORS INC	329,392.68	302,102.33	2	0.00
1,400	CUSIP # 537008104 LITTELFUSE INC	371,350.00	329,053.52	3	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8235 **CHANNING SMID CAP INTRINSIC VALUE CIF**

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,819	CUSIP # 558256103 MADISON SQUARE GRDN ENTMT CORP	290,012.07	251,338.47	2	0.00
7,632	CUSIP # 626717102 MURPHY OIL CORP	257,503.68	242,898.01	2	0.00
1,582	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	261,583.70	137,440.78	2	0.00
962	CUSIP # 693656100 PVH CORP	96,998.46	106,218.28	1	0.00
4,861	CUSIP # 71424F105 PERMIAN RESOURCES CORP	66,158.21	67,509.21	0	0.00
3,012	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	266,833.08	259,609.31	2	0.00
1,628	CUSIP # 758750103 REGAL REXNORD CORP	270,052.64	201,371.33	2	565.95
3,858	CUSIP # 840441109 SOUTH STATE CORP	374,920.44	310,292.18	3	0.00
4,489	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	331,108.64	157,086.61	2	0.00
3,937	CUSIP # 860630102 STIFEL FINANCIAL CORP	369,684.30	226,327.11	3	0.00
7,740	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	344,197.80	236,639.39	3	2,921.06
2,467	CUSIP # 880770102 TERADYNE INC	330,405.31	298,539.47	2	0.00
4,095	CUSIP # 887389104 TIMKEN COMPANY	345,167.55	393,356.58	3	0.00
643	CUSIP # 89055F103 TOPBUILD CORP	261,578.83	15,698.56	2	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX8235
CHANNING SMID CAP INTRINSIC VALUE CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,024	CUSIP # 929740108 WABTEC CORP	367,902.48	2,371.11	3	0.00
8,738	CUSIP # 971378104 WILLSCOT MOBILE MINI HOLDING	328,548.80	378,851.39	2	0.00
3,061	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	332,210.33	60,154.94	2	0.00
2,943	CUSIP # 983793100 XPO LOGISTICS INC	316,401.93	60,310.15	2	0.00
		12,590,821.83	**9,393,510.45**	**92**	**7,129.67**
	FOREIGN STOCK				
10,686	CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD	386,726.34	9,412.86	3	0.00
19,100	CUSIP # G491BT108 INVESCO LIMITED	335,396.00	97,282.98	2	0.00
		722,122.34	**106,695.84**	**5**	**0.00**

Holdings

As of: *September 30, 2024*

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

View Date: *October 1, 2024*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.964316	31 Dec 2030		
		Local	899,519.230	100.000000	899,519.23	100.000000	899,519.23	0.00	2.53
		Base		100.000000	899,519.23	100.000000	899,519.23	0.00	2.53
US DOLLAR Total									
		Local	899,519.230		899,519.23		899,519.23	0.00	2.53
		Base			899,519.23		899,519.23	0.00	2.53
CASH EQUIVALENT Total									
		Base	899,519.230		899,519.23		899,519.23	0.00	2.53
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	1,270.000	301.762898	383,238.88	517.780000	657,580.60	274,341.72	1.85
		Base		301.762898	383,238.88	517.780000	657,580.60	274,341.72	1.85
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	3,550.000	161.578158	573,602.46	165.850000	588,767.50	15,165.04	1.65
		Base		161.578158	573,602.46	165.850000	588,767.50	15,165.04	1.65
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	13,360.000	80.742253	1,078,716.50	186.330000	2,489,368.80	1,410,652.30	6.99
		Base		80.742253	1,078,716.50	186.330000	2,489,368.80	1,410,652.30	6.99
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	7,510.000	74.859449	562,194.46	233.000000	1,749,830.00	1,187,635.54	4.91
		Base		74.859449	562,194.46	233.000000	1,749,830.00	1,187,635.54	4.91
29444U700	EQUINIX INC REIT USD.001								
		Local	760.000	562.541316	427,531.40	887.630000	674,598.80	247,067.40	1.89
		Base		562.541316	427,531.40	887.630000	674,598.80	247,067.40	1.89

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

Books Open

Prepared by State Street

Holdings

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	3,710.000	177.167067	657,289.82	572.440000	2,123,752.40	1,466,462.58	5.96
		Base		177.167067	657,289.82	572.440000	2,123,752.40	1,466,462.58	5.96
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	670.000	373.074448	249,959.88	1,038.810000	696,002.70	446,042.82	1.95
		Base		373.074448	249,959.88	1,038.810000	696,002.70	446,042.82	1.95
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	1,650.000	115.509764	190,591.11	160.640000	265,056.00	74,464.89	0.74
		Base		115.509764	190,591.11	160.640000	265,056.00	74,464.89	0.74
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	860.000	481.717733	414,277.25	621.000000	534,060.00	119,782.75	1.50
		Base		481.717733	414,277.25	621.000000	534,060.00	119,782.75	1.50
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	1,780.000	294.132933	523,556.62	491.270000	874,460.60	350,903.98	2.46
		Base		294.132933	523,556.62	491.270000	874,460.60	350,903.98	2.46
532457108	ELI LILLY + CO COMMON STOCK								
		Local	760.000	459.978382	349,583.57	885.940000	673,314.40	323,730.83	1.89
		Base		459.978382	349,583.57	885.940000	673,314.40	323,730.83	1.89
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	2,370.000	165.818848	392,990.67	223.090000	528,723.30	135,732.63	1.48
		Base		165.818848	392,990.67	223.090000	528,723.30	135,732.63	1.48
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	5,720.000	136.411325	780,272.78	430.300000	2,461,316.00	1,681,043.22	6.91
		Base		136.411325	780,272.78	430.300000	2,461,316.00	1,681,043.22	6.91
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	8,900.000	38.188573	339,878.30	52.170000	464,313.00	124,434.70	1.30
		Base		38.188573	339,878.30	52.170000	464,313.00	124,434.70	1.30
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	1,800.000	431.697367	777,055.26	709.270000	1,276,686.00	499,630.74	3.58
		Base		431.697367	777,055.26	709.270000	1,276,686.00	499,630.74	3.58

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Books Open

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65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	3,340.000	73.170138	244,388.26	84.530000	282,330.20	37,941.94	0.79
		Base		73.170138	244,388.26	84.530000	282,330.20	37,941.94	0.79
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	28,110.000	4.588026	128,969.42	121.440000	3,413,678.40	3,284,708.98	9.58
		Base		4.588026	128,969.42	121.440000	3,413,678.40	3,284,708.98	9.58
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	2,470.000	96.419688	238,156.63	341.800000	844,246.00	606,089.37	2.37
		Base		96.419688	238,156.63	341.800000	844,246.00	606,089.37	2.37
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	7,304.000	121.311529	886,059.41	78.030000	569,931.12	-316,128.29	1.60
		Base		121.311529	886,059.41	78.030000	569,931.12	-316,128.29	1.60
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	4,630.000	75.867719	351,267.54	121.160000	560,970.80	209,703.26	1.57
		Base		75.867719	351,267.54	121.160000	560,970.80	209,703.26	1.57
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	1,316.000	266.886869	351,223.12	516.620000	679,871.92	328,648.80	1.91
		Base		266.886869	351,223.12	516.620000	679,871.92	328,648.80	1.91
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	2,870.000	209.122983	600,182.96	273.710000	785,547.70	185,364.74	2.21
		Base		209.122983	600,182.96	273.710000	785,547.70	185,364.74	2.21
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	1,700.000	271.670076	461,839.13	381.670000	648,839.00	186,999.87	1.82
		Base		271.670076	461,839.13	381.670000	648,839.00	186,999.87	1.82
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	2,140.000	84.882243	181,648.00	97.490000	208,628.60	26,980.60	0.59
		Base		84.882243	181,648.00	97.490000	208,628.60	26,980.60	0.59
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	1,760.000	244.129506	429,667.93	361.260000	635,817.60	206,149.67	1.79
		Base		244.129506	429,667.93	361.260000	635,817.60	206,149.67	1.79

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874039100	TAIWAN SEMICONDUCTOR SP ADR ADR								
		3,850.000	Local	164.102203	631,793.48	173.670000	668,629.50	36,836.02	1.88
			Base	164.102203	631,793.48	173.670000	668,629.50	36,836.02	1.88
87612E106	TARGET CORP COMMON STOCK USD.0833								
		3,430.000	Local	128.752630	441,621.52	155.860000	534,599.80	92,978.28	1.50
			Base	128.752630	441,621.52	155.860000	534,599.80	92,978.28	1.50
88160R101	TESLA INC COMMON STOCK USD.001								
		1,410.000	Local	176.705723	249,155.07	261.630000	368,898.30	119,743.23	1.04
			Base	176.705723	249,155.07	261.630000	368,898.30	119,743.23	1.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		1,350.000	Local	334.512067	451,591.29	618.570000	835,069.50	383,478.21	2.34
			Base	334.512067	451,591.29	618.570000	835,069.50	383,478.21	2.34
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		10,320.000	Local	45.686739	471,487.15	75.160000	775,651.20	304,164.05	2.18
			Base	45.686739	471,487.15	75.160000	775,651.20	304,164.05	2.18
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		1,950.000	Local	230.261631	449,010.18	246.480000	480,636.00	31,625.82	1.35
			Base	230.261631	449,010.18	246.480000	480,636.00	31,625.82	1.35
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		1,860.000	Local	290.902672	541,078.97	584.680000	1,087,504.80	546,425.83	3.05
			Base	290.902672	541,078.97	584.680000	1,087,504.80	546,425.83	3.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		5,950.000	Local	169.545111	1,008,793.41	274.950000	1,635,952.50	627,159.09	4.59
			Base	169.545111	1,008,793.41	274.950000	1,635,952.50	627,159.09	4.59
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
		2,270.000	Local	253.319216	575,034.62	244.410000	554,810.70	-20,223.92	1.56
			Base	253.319216	575,034.62	244.410000	554,810.70	-20,223.92	1.56
98978V103	ZOETIS INC COMMON STOCK USD.01								
		2,940.000	Local	106.546786	313,247.55	195.380000	574,417.20	261,169.65	1.61
			Base	106.546786	313,247.55	195.380000	574,417.20	261,169.65	1.61

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Books Open

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	1,810.000	303.022431	548,470.60	353.480000	639,798.80	91,328.20	1.80
		Base		303.022431	548,470.60	353.480000	639,798.80	91,328.20	1.80
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	2,180.000	174.446248	380,292.82	331.440000	722,539.20	342,246.38	2.03
		Base		174.446248	380,292.82	331.440000	722,539.20	342,246.38	2.03
H01301128	ALCON INC COMMON STOCK CHF.04								
		Local	5,860.000	61.169483	358,453.17	100.070000	586,410.20	227,957.03	1.65
		Base		61.169483	358,453.17	100.070000	586,410.20	227,957.03	1.65
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09								
		Local	680.000	457.153941	310,864.68	833.250000	566,610.00	255,745.32	1.59
		Base		457.153941	310,864.68	833.250000	566,610.00	255,745.32	1.59
US DOLLAR Total									
		Local	156,170.000		18,305,035.87		34,719,219.14	16,414,183.27	97.47
		Base			18,305,035.87		34,719,219.14	16,414,183.27	97.47
EQUITY Total									
		Base	156,170.000		18,305,035.87		34,719,219.14	16,414,183.27	97.47

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As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,055,689.230	Base	19,204,555.10		35,618,738.37	16,414,183.27	100.00

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Books Open

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.964316	31 Dec 2030		
		Local	289,165.030	100.000000	289,165.03	100.000000	289,165.03	0.00	2.21
		Base		100.000000	289,165.03	100.000000	289,165.03	0.00	2.21
US DOLLAR Total									
		Local	289,165.030		289,165.03		289,165.03	0.00	2.21
		Base			289,165.03		289,165.03	0.00	2.21
CASH EQUIVALENT Total									
		Base	289,165.030		289,165.03		289,165.03	0.00	2.21
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	1,600.000	73.540563	117,664.90	42.390000	67,824.00	-49,840.90	0.52
		Base		73.540563	117,664.90	42.390000	67,824.00	-49,840.90	0.52
00258Y104	ABACUS LIFE INC COMMON STOCK USD.0001								
		Local	4,600.000	8.000000	36,800.00	10.120000	46,552.00	9,752.00	0.36
		Base		8.000000	36,800.00	10.120000	46,552.00	9,752.00	0.36
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	2,180.000	54.787298	119,436.31	58.360000	127,224.80	7,788.49	0.97
		Base		54.787298	119,436.31	58.360000	127,224.80	7,788.49	0.97
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	2,576.000	49.772966	128,215.16	63.410000	163,344.16	35,129.00	1.25
		Base		49.772966	128,215.16	63.410000	163,344.16	35,129.00	1.25
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	5,140.000	18.237794	93,742.26	19.200000	98,688.00	4,945.74	0.75
		Base		18.237794	93,742.26	19.200000	98,688.00	4,945.74	0.75

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01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	2,800.000	47.502068	133,005.79	55.060000	154,168.00	21,162.21	1.18
		Base		47.502068	133,005.79	55.060000	154,168.00	21,162.21	1.18
03676C100	ANTERIX INC COMMON STOCK USD.0001								
		Local	2,820.000	38.791872	109,393.08	37.660000	106,201.20	-3,191.88	0.81
		Base		38.791872	109,393.08	37.660000	106,201.20	-3,191.88	0.81
05464T104	AXSOME THERAPEUTICS INC COMMON STOCK USD.0001								
		Local	1,080.000	80.278676	86,700.97	89.870000	97,059.60	10,358.63	0.74
		Base		80.278676	86,700.97	89.870000	97,059.60	10,358.63	0.74
06417N103	BANK OZK COMMON STOCK								
		Local	4,794.000	32.657766	156,561.33	42.990000	206,094.06	49,532.73	1.57
		Base		32.657766	156,561.33	42.990000	206,094.06	49,532.73	1.57
08975P108	BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001								
		Local	14,460.000	9.672521	139,864.65	5.850000	84,591.00	-55,273.65	0.65
		Base		9.672521	139,864.65	5.850000	84,591.00	-55,273.65	0.65
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	5,140.000	21.784440	111,972.02	16.530000	84,964.20	-27,007.82	0.65
		Base		21.784440	111,972.02	16.530000	84,964.20	-27,007.82	0.65
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	4,570.000	12.541781	57,315.94	32.570000	148,844.90	91,528.96	1.14
		Base		12.541781	57,315.94	32.570000	148,844.90	91,528.96	1.14
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	1,937.000	24.937496	48,303.93	54.960000	106,457.52	58,153.59	0.81
		Base		24.937496	48,303.93	54.960000	106,457.52	58,153.59	0.81
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	820.000	50.745463	41,611.28	153.850000	126,157.00	84,545.72	0.96
		Base		50.745463	41,611.28	153.850000	126,157.00	84,545.72	0.96
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	4,970.000	24.328237	120,911.34	46.280000	230,011.60	109,100.26	1.75
		Base		24.328237	120,911.34	46.280000	230,011.60	109,100.26	1.75

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22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
			6,320.000	26.753193	169,080.18	30.330000	191,685.60	22,605.42	1.46
		Base		26.753193	169,080.18	30.330000	191,685.60	22,605.42	1.46
224441105	CRANE NXT CO COMMON STOCK USD1.0								
			1,960.000	42.439388	83,181.20	56.100000	109,956.00	26,774.80	0.84
		Base		42.439388	83,181.20	56.100000	109,956.00	26,774.80	0.84
226718104	CRITEO SA SPON ADR ADR EUR.025								
			3,850.000	40.836662	157,221.15	40.240000	154,924.00	-2,297.15	1.18
		Base		40.836662	157,221.15	40.240000	154,924.00	-2,297.15	1.18
23204X103	CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001								
			16,663.000	6.561248	109,330.08	3.450000	57,487.35	-51,842.73	0.44
		Base		6.561248	109,330.08	3.450000	57,487.35	-51,842.73	0.44
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
			720.000	145.177403	104,527.73	287.650000	207,108.00	102,580.27	1.58
		Base		145.177403	104,527.73	287.650000	207,108.00	102,580.27	1.58
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
			3,587.000	44.844929	160,858.76	47.270000	169,557.49	8,698.73	1.29
		Base		44.844929	160,858.76	47.270000	169,557.49	8,698.73	1.29
29275Y102	ENERSYS COMMON STOCK USD.01								
			1,510.000	76.220947	115,093.63	102.050000	154,095.50	39,001.87	1.18
		Base		76.220947	115,093.63	102.050000	154,095.50	39,001.87	1.18
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02								
			2,200.000	102.557250	225,625.95	99.230000	218,306.00	-7,319.95	1.67
		Base		102.557250	225,625.95	99.230000	218,306.00	-7,319.95	1.67
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
			8,630.000	12.862386	111,002.39	15.030000	129,708.90	18,706.51	0.99
		Base		12.862386	111,002.39	15.030000	129,708.90	18,706.51	0.99
361448103	GATX CORP COMMON STOCK USD.625								
			1,311.000	75.281037	98,693.44	132.450000	173,641.95	74,948.51	1.32
		Base		75.281037	98,693.44	132.450000	173,641.95	74,948.51	1.32

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389375106	GRAY TELEVISION INC COMMON STOCK								
		Local	11,655.000	12.876571	150,076.43	5.360000	62,470.80	-87,605.63	0.48
		Base		12.876571	150,076.43	5.360000	62,470.80	-87,605.63	0.48
40145W101	GUARDIAN PHRMCY SERVICES A COMMON STOCK USD.01								
		Local	6,150.000	14.083241	86,611.93	16.800000	103,320.00	16,708.07	0.79
		Base		14.083241	86,611.93	16.800000	103,320.00	16,708.07	0.79
403949100	HF SINCLAIR CORP COMMON STOCK								
		Local	2,050.000	40.459190	82,941.34	44.570000	91,368.50	8,427.16	0.70
		Base		40.459190	82,941.34	44.570000	91,368.50	8,427.16	0.70
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	10,240.000	7.201190	73,740.19	8.630000	88,371.20	14,631.01	0.67
		Base		7.201190	73,740.19	8.630000	88,371.20	14,631.01	0.67
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	1,979.000	54.147059	107,157.03	81.850000	161,981.15	54,824.12	1.24
		Base		54.147059	107,157.03	81.850000	161,981.15	54,824.12	1.24
431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001								
		Local	18,230.000	10.200235	185,950.29	10.560000	192,508.80	6,558.51	1.47
		Base		10.200235	185,950.29	10.560000	192,508.80	6,558.51	1.47
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	7,930.000	22.421262	177,800.61	27.090000	214,823.70	37,023.09	1.64
		Base		22.421262	177,800.61	27.090000	214,823.70	37,023.09	1.64
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
		Local	1,245.000	69.847213	86,959.78	166.790000	207,653.55	120,693.77	1.58
		Base		69.847213	86,959.78	166.790000	207,653.55	120,693.77	1.58
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	2,820.000	54.109089	152,587.63	59.130000	166,746.60	14,158.97	1.27
		Base		54.109089	152,587.63	59.130000	166,746.60	14,158.97	1.27
45569U101	INDIE SEMICONDUCTOR INC A COMMON STOCK USD.0001								
		Local	17,720.000	5.759573	102,059.63	3.990000	70,702.80	-31,356.83	0.54
		Base		5.759573	102,059.63	3.990000	70,702.80	-31,356.83	0.54

& 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
457669307	INSMED INC COMMON STOCK USD.01								
		Local	1,030.000	65.242146	67,199.41	73.000000	75,190.00	7,990.59	0.57
		Base		65.242146	67,199.41	73.000000	75,190.00	7,990.59	0.57
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
		Local	2,181.000	32.182921	70,190.95	73.170000	159,583.77	89,392.82	1.22
		Base		32.182921	70,190.95	73.170000	159,583.77	89,392.82	1.22
465741106	ITRON INC COMMON STOCK								
		Local	1,130.000	60.344956	68,189.80	106.810000	120,695.30	52,505.50	0.92
		Base		60.344956	68,189.80	106.810000	120,695.30	52,505.50	0.92
47103N106	JANUS INTERNATIONAL GROUP IN COMMON STOCK USD.0001								
		Local	11,260.000	11.377177	128,107.01	10.110000	113,838.60	-14,268.41	0.87
		Base		11.377177	128,107.01	10.110000	113,838.60	-14,268.41	0.87
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	6,895.000	16.982500	117,094.34	26.560000	183,131.20	66,036.86	1.40
		Base		16.982500	117,094.34	26.560000	183,131.20	66,036.86	1.40
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	1,840.000	44.988690	82,779.19	75.240000	138,441.60	55,662.41	1.06
		Base		44.988690	82,779.19	75.240000	138,441.60	55,662.41	1.06
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	1,640.000	40.514195	66,443.28	109.750000	179,990.00	113,546.72	1.37
		Base		40.514195	66,443.28	109.750000	179,990.00	113,546.72	1.37
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	11,800.000	9.780691	115,412.15	10.050000	118,590.00	3,177.85	0.90
		Base		9.780691	115,412.15	10.050000	118,590.00	3,177.85	0.90
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	7,910.000	20.739675	164,050.83	17.650000	139,611.50	-24,439.33	1.07
		Base		20.739675	164,050.83	17.650000	139,611.50	-24,439.33	1.07
56600D107	MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01								
		Local	10,560.000	15.224359	160,769.23	8.310000	87,753.60	-73,015.63	0.67
		Base		15.224359	160,769.23	8.310000	87,753.60	-73,015.63	0.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		5,940.000	Local	13.468121	80,000.64	17.700000	105,138.00	25,137.36	0.80
			Base	13.468121	80,000.64	17.700000	105,138.00	25,137.36	0.80
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		3,610.000	Local	53.082787	191,628.86	49.420000	178,406.20	-13,222.66	1.36
			Base	53.082787	191,628.86	49.420000	178,406.20	-13,222.66	1.36
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		1,340.000	Local	184.384679	247,075.47	205.070000	274,793.80	27,718.33	2.10
			Base	184.384679	247,075.47	205.070000	274,793.80	27,718.33	2.10
626755102	MURPHY USA INC COMMON STOCK USD.01								
		591.000	Local	126.716768	74,889.61	492.870000	291,286.17	216,396.56	2.22
			Base	126.716768	74,889.61	492.870000	291,286.17	216,396.56	2.22
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK								
		6,250.000	Local	18.149226	113,432.66	21.800000	136,250.00	22,817.34	1.04
			Base	18.149226	113,432.66	21.800000	136,250.00	22,817.34	1.04
65487K100	NLIGHT INC COMMON STOCK								
		5,715.000	Local	18.976831	108,452.59	10.690000	61,093.35	-47,359.24	0.47
			Base	18.976831	108,452.59	10.690000	61,093.35	-47,359.24	0.47
680665205	OLIN CORP COMMON STOCK USD1.0								
		2,940.000	Local	32.225510	94,743.00	47.980000	141,061.20	46,318.20	1.08
			Base	32.225510	94,743.00	47.980000	141,061.20	46,318.20	1.08
68235P108	ONE GAS INC COMMON STOCK								
		2,180.000	Local	70.327917	153,314.86	74.420000	162,235.60	8,920.74	1.24
			Base	70.327917	153,314.86	74.420000	162,235.60	8,920.74	1.24
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
		3,350.000	Local	38.843493	130,125.70	47.070000	157,684.50	27,558.80	1.20
			Base	38.843493	130,125.70	47.070000	157,684.50	27,558.80	1.20
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		1,570.000	Local	99.290446	155,886.00	86.760000	136,213.20	-19,672.80	1.04
			Base	99.290446	155,886.00	86.760000	136,213.20	-19,672.80	1.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	6,850.000	20.914801	143,266.39	24.760000	169,606.00	26,339.61	1.29
		Base		20.914801	143,266.39	24.760000	169,606.00	26,339.61	1.29
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK								
		Local	4,230.000	46.515556	196,760.80	47.900000	202,617.00	5,856.20	1.55
		Base		46.515556	196,760.80	47.900000	202,617.00	5,856.20	1.55
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	3,160.000	43.388797	137,108.60	45.050000	142,358.00	5,249.40	1.09
		Base		43.388797	137,108.60	45.050000	142,358.00	5,249.40	1.09
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	2,300.000	61.173296	140,698.58	72.100000	165,830.00	25,131.42	1.27
		Base		61.173296	140,698.58	72.100000	165,830.00	25,131.42	1.27
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
		Local	3,070.000	33.291150	102,203.83	58.080000	178,305.60	76,101.77	1.36
		Base		33.291150	102,203.83	58.080000	178,305.60	76,101.77	1.36
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	3,922.000	29.263649	114,772.03	48.490000	190,177.78	75,405.75	1.45
		Base		29.263649	114,772.03	48.490000	190,177.78	75,405.75	1.45
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001								
		Local	2,280.000	53.226899	121,357.33	79.770000	181,875.60	60,518.27	1.39
		Base		53.226899	121,357.33	79.770000	181,875.60	60,518.27	1.39
74965L101	RLJ LODGING TRUST REIT								
		Local	11,530.000	10.346013	119,289.53	9.180000	105,845.40	-13,444.13	0.81
		Base		10.346013	119,289.53	9.180000	105,845.40	-13,444.13	0.81
753422104	RAPID7 INC COMMON STOCK USD.01								
		Local	2,052.000	40.047481	82,177.43	39.890000	81,854.28	-323.15	0.62
		Base		40.047481	82,177.43	39.890000	81,854.28	-323.15	0.62
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	16,090.000	8.483659	136,502.08	7.730000	124,375.70	-12,126.38	0.95
		Base		8.483659	136,502.08	7.730000	124,375.70	-12,126.38	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76243J105	RHYTHM PHARMACEUTICALS INC COMMON STOCK								
		Local	930.000	26.024065	24,202.38	52.390000	48,722.70	24,520.32	0.37
		Base		26.024065	24,202.38	52.390000	48,722.70	24,520.32	0.37
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
		Local	3,127.000	22.187838	69,381.37	52.830000	165,199.41	95,818.04	1.26
		Base		22.187838	69,381.37	52.830000	165,199.41	95,818.04	1.26
80706P103	SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001								
		Local	8,660.000	8.400439	72,747.80	8.010000	69,366.60	-3,381.20	0.53
		Base		8.400439	72,747.80	8.010000	69,366.60	-3,381.20	0.53
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	3,210.000	44.386950	142,482.11	52.500000	168,525.00	26,042.89	1.29
		Base		44.386950	142,482.11	52.500000	168,525.00	26,042.89	1.29
830879102	SKYWEST INC COMMON STOCK								
		Local	2,040.000	42.282868	86,257.05	85.020000	173,440.80	87,183.75	1.32
		Base		42.282868	86,257.05	85.020000	173,440.80	87,183.75	1.32
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	1,852.000	31.096317	57,590.38	85.310000	157,994.12	100,403.74	1.21
		Base		31.096317	57,590.38	85.310000	157,994.12	100,403.74	1.21
87650L103	TARSUS PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	1,760.000	26.325636	46,333.12	32.890000	57,886.40	11,553.28	0.44
		Base		26.325636	46,333.12	32.890000	57,886.40	11,553.28	0.44
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	2,860.000	39.657734	113,421.12	52.910000	151,322.60	37,901.48	1.15
		Base		39.657734	113,421.12	52.910000	151,322.60	37,901.48	1.15
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	2,300.000	60.506496	139,164.94	71.460000	164,358.00	25,193.06	1.25
		Base		60.506496	139,164.94	71.460000	164,358.00	25,193.06	1.25
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001								
		Local	1,630.000	54.920288	89,520.07	55.550000	90,546.50	1,026.43	0.69
		Base		54.920288	89,520.07	55.550000	90,546.50	1,026.43	0.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
		Local	6,500.000	16.525751	107,417.38	17.700000	115,050.00	7,632.62	0.88
		Base		16.525751	107,417.38	17.700000	115,050.00	7,632.62	0.88
92243G108	VAXCYTE INC COMMON STOCK USD.001								
		Local	600.000	77.645850	46,587.51	114.270000	68,562.00	21,974.49	0.52
		Base		77.645850	46,587.51	114.270000	68,562.00	21,974.49	0.52
925050106	VERONA PHARMA PLC ADR ADR								
		Local	4,110.000	15.345178	63,068.68	28.770000	118,244.70	55,176.02	0.90
		Base		15.345178	63,068.68	28.770000	118,244.70	55,176.02	0.90
92839U206	VISTEON CORP COMMON STOCK								
		Local	1,500.000	95.724173	143,586.26	95.240000	142,860.00	-726.26	1.09
		Base		95.724173	143,586.26	95.240000	142,860.00	-726.26	1.09
92854T100	VIVID SEATS INC CLASS A COMMON STOCK USD.0001								
		Local	19,970.000	6.159129	122,997.81	3.700000	73,889.00	-49,108.81	0.56
		Base		6.159129	122,997.81	3.700000	73,889.00	-49,108.81	0.56
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	2,160.000	55.040130	118,886.68	50.990000	110,138.40	-8,748.28	0.84
		Base		55.040130	118,886.68	50.990000	110,138.40	-8,748.28	0.84
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	4,530.000	20.934461	94,833.11	19.190000	86,930.70	-7,902.41	0.66
		Base		20.934461	94,833.11	19.190000	86,930.70	-7,902.41	0.66
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	1,650.000	57.703964	95,211.54	63.900000	105,435.00	10,223.46	0.80
		Base		57.703964	95,211.54	63.900000	105,435.00	10,223.46	0.80
938824109	WAFD INC COMMON STOCK USD1.0								
		Local	5,431.000	30.926485	167,961.74	34.850000	189,270.35	21,308.61	1.44
		Base		30.926485	167,961.74	34.850000	189,270.35	21,308.61	1.44
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	2,087.000	68.551663	143,067.32	108.530000	226,502.11	83,434.79	1.73
		Base		68.551663	143,067.32	108.530000	226,502.11	83,434.79	1.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		1,762.000	Local	43.337639	76,360.92	79.520000	140,114.24	63,753.32	1.07
			Base	43.337639	76,360.92	79.520000	140,114.24	63,753.32	1.07
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		2,050.000	Local	51.699898	105,984.79	64.290000	131,794.50	25,809.71	1.01
			Base	51.699898	105,984.79	64.290000	131,794.50	25,809.71	1.01
G3R239101	GAMBLING.COM GROUP LTD COMMON STOCK								
		8,810.000	Local	9.310733	82,027.56	10.020000	88,276.20	6,248.64	0.67
			Base	9.310733	82,027.56	10.020000	88,276.20	6,248.64	0.67
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		1,920.000	Local	51.962885	99,768.74	61.850000	118,752.00	18,983.26	0.91
			Base	51.962885	99,768.74	61.850000	118,752.00	18,983.26	0.91
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		6,280.000	Local	23.127828	145,242.76	20.950000	131,566.00	-13,676.76	1.00
			Base	23.127828	145,242.76	20.950000	131,566.00	-13,676.76	1.00
G87264100	TECNOGLASS INC COMMON STOCK USD.0001								
		3,360.000	Local	47.187917	158,551.40	68.660000	230,697.60	72,146.20	1.76
			Base	47.187917	158,551.40	68.660000	230,697.60	72,146.20	1.76
G9460G101	VALARIS LTD COMMON STOCK USD.01								
		2,330.000	Local	69.876335	162,811.86	55.750000	129,897.50	-32,914.36	0.99
			Base	69.876335	162,811.86	55.750000	129,897.50	-32,914.36	0.99
N3144W105	EXPRO GROUP HOLDINGS NV COMMON STOCK EUR.01								
		4,860.000	Local	22.634981	110,006.01	17.170000	83,446.20	-26,559.81	0.64
			Base	22.634981	110,006.01	17.170000	83,446.20	-26,559.81	0.64
US DOLLAR Total									
		439,752.000	Local		10,611,392.92		12,817,221.51	2,205,828.59	97.79
			Base		10,611,392.92		12,817,221.51	2,205,828.59	97.79
EQUITY Total									
		439,752.000	Base		10,611,392.92		12,817,221.51	2,205,828.59	97.79

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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

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Books Open

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		728,917.030	Base	10,900,557.95		13,106,386.54	2,205,828.59	100.00

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Books Open

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX9270
COMPASS CAPITAL HIGH QUALITY EQUITY CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
16,369.05	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	16,369.05	16,369.05	0	0.00
		16,369.05	**16,369.05**	**0**	**0.00**
	COMMON STOCK				
977	CUSIP # 02079K305 ALPHABET INC	162,035.45	111,836.24	4	0.00
2,428	CUSIP # 032095101 AMPHENOL CORP CL A	158,208.48	93,774.38	4	400.95
567	CUSIP # 053015103 AUTO DATA PROCESSING INC.	156,905.91	139,343.49	4	812.00
1,507	CUSIP # 171340102 CHURCH & DWIGHT CO INC	157,813.04	132,681.57	4	0.00
570	CUSIP # 235851102 DANAHER CORP	158,471.40	138,183.46	4	153.90
1,222	CUSIP # 302130109 EXPEDITORS INTL WASH INC	160,570.80	133,015.77	4	0.00
2,222	CUSIP # 311900104 FASTENAL COMPANY	158,695.24	122,567.66	4	0.00
561	CUSIP # 31428X106 FEDEX CORPORATION	153,534.48	113,254.03	4	713.46
898	CUSIP # 337738108 FISERV INC	161,325.70	95,140.60	4	0.00
616	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	161,435.12	137,633.17	4	928.50

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX9270
COMPASS CAPITAL HIGH QUALITY EQUITY CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
970	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	155,820.80	103,196.71	4	0.00
954	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	154,605.24	156,793.49	4	0.00
1,347	CUSIP # 58933Y105 MERCK & CO INC	152,965.32	148,947.96	4	1,014.09
361	CUSIP # 594918104 MICROSOFT CORPORATION	155,338.30	101,552.75	4	0.00
353	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	158,719.39	111,947.02	4	355.74
918	CUSIP # 747525103 QUALCOMM INC	156,105.90	119,399.47	4	0.00
280	CUSIP # 776696106 ROPER INDUSTRIES INC	155,803.20	124,112.35	4	0.00
414	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	158,011.38	98,363.19	4	0.00
429	CUSIP # 863667101 STRYKER CORP	154,980.54	103,093.61	4	343.20
253	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	156,498.21	136,947.42	4	98.67
556	CUSIP # 92826C839 VISA INC CL A	152,872.20	120,823.55	4	0.00
1,981	CUSIP # 931142103 WAL-MART STORES INC	159,965.75	90,608.19	4	0.00
330	CUSIP # G54950103 LINDE PLC	157,363.80	153,383.21	4	0.00
		3,618,045.65	**2,786,599.29**	**90**	**4,820.51**

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX9270
COMPASS CAPITAL HIGH QUALITY EQUITY CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
451	CUSIP # G1151C101 ACCENTURE PLC	159,419.48	134,019.50	4	0.00
816	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	157,332.96	101,783.06	4	0.00
		316,752.44	**235,802.56**	**8**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
81,253.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	81,253.10	81,253.10	2	0.00
		81,253.10	**81,253.10**	**2**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-662.370	Local	1.000000	-662.37	1.000000	-662.37	0.00	0.00
			Base	1.000000	-662.37	1.000000	-662.37	0.00	0.00
US DOLLAR Total									
		-662.370	Local		-662.37		-662.37	0.00	0.00
			Base		-662.37		-662.37	0.00	0.00
CASH Total									
		-662.370	Base		-662.37		-662.37	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					4.936150	31 Dec 2030		
		1,143,040.140	Local	100.000000	1,143,040.14	100.000000	1,143,040.14	0.00	1.99
			Base	100.000000	1,143,040.14	100.000000	1,143,040.14	0.00	1.99
US DOLLAR Total									
		1,143,040.140	Local		1,143,040.14		1,143,040.14	0.00	1.99
			Base		1,143,040.14		1,143,040.14	0.00	1.99
CASH EQUIVALENT Total									
		1,143,040.140	Base		1,143,040.14		1,143,040.14	0.00	1.99
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464288513	ISHARES IBOXX HIGH YIELD COR ISHARES IBOXX HIGH YLD CORP								
		9,325.000	Local	85.757001	799,684.03	80.300000	748,797.50	-50,886.53	1.30
			Base	85.757001	799,684.03	80.300000	748,797.50	-50,886.53	1.30

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

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
92189F437	VANECK FALLEN ANGEL HIGH YIELD VANECK FALLEN ANGEL HIGH YLD								
		Local	13,484.000	28.769400	387,926.59	29.410000	396,564.44	8,637.85	0.69
		Base		28.769400	387,926.59	29.410000	396,564.44	8,637.85	0.69
US DOLLAR Total									
		Local	22,809.000		1,187,610.62		1,145,361.94	-42,248.68	1.99
		Base			1,187,610.62		1,145,361.94	-42,248.68	1.99
EQUITY Total									
		Base	22,809.000		1,187,610.62		1,145,361.94	-42,248.68	1.99
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65					5.650000	15 Feb 2047		
		Local	95,000.000	99.800084	94,810.08	105.263108	99,999.95	5,189.87	0.17
		Base		99.800084	94,810.08	105.263108	99,999.95	5,189.87	0.17
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125					4.125000	15 Nov 2026		
		Local	12,480.240	99.999519	12,480.18	99.236740	12,384.98	-95.20	0.02
	Original Face:	Base	25,000.000	99.999519	12,480.18	99.236740	12,384.98	-95.20	0.02
009090AA9	AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6					3.600000	15 Sep 2028		
		Local	17,227.540	99.999710	17,227.49	97.013490	16,713.04	-514.45	0.03
	Original Face:	Base	30,000.000	99.999710	17,227.49	97.013490	16,713.04	-514.45	0.03
02343UAJ4	AMCOR FINANCE USA INC COMPANY GUAR 05/33 5.625					5.625000	26 May 2033		
		Local	250,000.000	99.123896	247,809.74	105.140438	262,851.10	15,041.36	0.46
		Base		99.123896	247,809.74	105.140438	262,851.10	15,041.36	0.46
02376WAA9	AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1					4.100000	15 Jul 2029		
		Local	43,353.820	100.000000	43,353.82	95.506450	41,405.69	-1,948.13	0.07
	Original Face:	Base	70,000.000	100.000000	43,353.82	95.506450	41,405.69	-1,948.13	0.07
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7					3.700000	15 Apr 2027		
		Local	74,738.930	100.000000	74,738.93	98.543780	73,650.57	-1,088.36	0.13
	Original Face:	Base	190,000.000	100.000000	74,738.93	98.543780	73,650.57	-1,088.36	0.13

& 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
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
		Local	51,847.500	100.405825	52,057.91	99.643170	51,662.49	-395.42	0.09
Original Face:		Base	155,000.000	100.405825	52,057.91	99.643170	51,662.49	-395.42	0.09
02772AAA7	AMERICAN NATIONAL GROUP SR UNSECURED 144A 06/32 6.144					6.144000	13 Jun 2032		
		Local	300,000.000	100.000000	300,000.00	99.360592	298,081.78	-1,918.22	0.52
		Base		100.000000	300,000.00	99.360592	298,081.78	-1,918.22	0.52
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
		Local	300,000.000	100.122560	300,367.68	79.384471	238,153.41	-62,214.27	0.41
		Base		100.122560	300,367.68	79.384471	238,153.41	-62,214.27	0.41
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
		Local	221,697.310	100.020005	221,741.66	97.037940	215,130.50	-6,611.16	0.37
Original Face:		Base	275,000.000	100.020005	221,741.66	97.037940	215,130.50	-6,611.16	0.37
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
		Local	150,000.000	119.459487	179,189.23	100.272119	150,408.18	-28,781.05	0.26
		Base		119.459487	179,189.23	100.272119	150,408.18	-28,781.05	0.26
04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95					3.950000	25 May 2051		
		Local	45,000.000	99.395133	44,727.81	76.823992	34,570.80	-10,157.01	0.06
		Base		99.395133	44,727.81	76.823992	34,570.80	-10,157.01	0.06
05329RAA1	AUTONATION INC SR UNSECURED 03/32 3.85					3.850000	01 Mar 2032		
		Local	205,000.000	99.871805	204,737.20	92.139574	188,886.13	-15,851.07	0.33
		Base		99.871805	204,737.20	92.139574	188,886.13	-15,851.07	0.33
054989AB4	BAT CAPITAL CORP COMPANY GUAR 08/33 6.421					6.421000	02 Aug 2033		
		Local	300,000.000	98.993160	296,979.48	109.795460	329,386.38	32,406.90	0.57
		Base		98.993160	296,979.48	109.795460	329,386.38	32,406.90	0.57
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9					1.900000	15 Feb 2031		
		Local	134,000.000	99.511552	133,345.48	85.355477	114,376.34	-18,969.14	0.20
		Base		99.511552	133,345.48	85.355477	114,376.34	-18,969.14	0.20
05565ECS2	BMW US CAPITAL LLC COMPANY GUAR 144A 08/31 4.85					4.850000	13 Aug 2031		
		Local	200,000.000	99.728465	199,456.93	100.446032	200,892.06	1,435.13	0.35
		Base		99.728465	199,456.93	100.446032	200,892.06	1,435.13	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5					2.500000	11 Aug 2030		
		Local	250,000.000	99.945356	249,863.39	82.830260	207,075.65	-42,787.74	0.36
		Base		99.945356	249,863.39	82.830260	207,075.65	-42,787.74	0.36
06418GAN7	BANK OF NOVA SCOTIA SR UNSECURED 11/32 VAR					4.740000	10 Nov 2032		
		Local	170,000.000	100.000000	170,000.00	100.235346	170,400.09	400.09	0.30
		Base		100.000000	170,000.00	100.235346	170,400.09	400.09	0.30
06541QAU9	BANK BANK 2022 BNK43 A4					4.134000	15 Aug 2055		
		Local	450,000.000	100.839589	453,778.15	96.564310	434,539.40	-19,238.75	0.76
Original Face:		Base	450,000.000	100.839589	453,778.15	96.564310	434,539.40	-19,238.75	0.76
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181					3.181000	01 Jan 2050		
		Local	270,000.000	100.000000	270,000.00	74.595531	201,407.93	-68,592.07	0.35
		Base		100.000000	270,000.00	74.595531	201,407.93	-68,592.07	0.35
06738ECK9	BARCLAYS PLC SR UNSECURED 09/29 VAR					6.490000	13 Sep 2029		
		Local	250,000.000	100.000000	250,000.00	106.688267	266,720.67	16,720.67	0.46
		Base		100.000000	250,000.00	106.688267	266,720.67	16,720.67	0.46
06738ECV5	BARCLAYS PLC SR UNSECURED 09/35 VAR					5.335000	10 Sep 2035		
		Local	225,000.000	100.000000	225,000.00	100.987908	227,222.79	2,222.79	0.40
		Base		100.000000	225,000.00	100.987908	227,222.79	2,222.79	0.40
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918					6.918000	01 Apr 2040		
		Local	155,000.000	137.961774	213,840.75	117.809680	182,605.00	-31,235.75	0.32
Original Face:		Base	155,000.000	137.961774	213,840.75	117.809680	182,605.00	-31,235.75	0.32
085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375					2.375000	20 Aug 2030		
		Local	200,000.000	99.929515	199,859.03	87.980000	175,960.00	-23,899.03	0.31
		Base		99.929515	199,859.03	87.980000	175,960.00	-23,899.03	0.31
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05					3.050000	15 Oct 2029		
		Local	99,000.000	99.814414	98,816.27	92.918329	91,989.15	-6,827.12	0.16
		Base		99.814414	98,816.27	92.918329	91,989.15	-6,827.12	0.16
092113AW9	BLACK HILLS CORP SR UNSECURED 05/34 6.15					6.150000	15 May 2034		
		Local	200,000.000	99.280555	198,561.11	107.817785	215,635.57	17,074.46	0.38
		Base		99.280555	198,561.11	107.817785	215,635.57	17,074.46	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
093662AJ3	BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5					2.500000	15 Jul 2028		
		Local	160,000.000	99.741413	159,586.26	92.843462	148,549.54	-11,036.72	0.26
		Base		99.741413	159,586.26	92.843462	148,549.54	-11,036.72	0.26
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	300,000.000	100.000000	300,000.00	100.278087	300,834.26	834.26	0.52
		Base		100.000000	300,000.00	100.278087	300,834.26	834.26	0.52
099724AQ9	BORGWARNER INC SR UNSECURED 08/34 5.4					5.400000	15 Aug 2034		
		Local	75,000.000	99.472093	74,604.07	102.028912	76,521.68	1,917.61	0.13
		Base		99.472093	74,604.07	102.028912	76,521.68	1,917.61	0.13
11042AAA2	BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625					4.625000	20 Dec 2025		
		Local	0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A					3.250000	15 Feb 2050		
		Local	101,756.640	99.999941	101,756.58	90.841950	92,437.72	-9,318.86	0.16
Original Face:		Base	115,000.000	99.999941	101,756.58	90.841950	92,437.72	-9,318.86	0.16
12510HAS9	CAPITAL AUTOMOTIVE REIT CAUTO 2023 1A A1 144A					5.750000	15 Sep 2053		
		Local	134,400.010	97.959993	131,658.24	101.225590	136,047.20	4,388.96	0.24
Original Face:		Base	140,000.000	97.959993	131,658.24	101.225590	136,047.20	4,388.96	0.24
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4					2.724000	10 Aug 2049		
		Local	300,000.000	101.029157	303,087.47	94.727910	284,183.73	-18,903.74	0.49
Original Face:		Base	300,000.000	101.029157	303,087.47	94.727910	284,183.73	-18,903.74	0.49
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4					3.631000	10 Feb 2050		
		Local	320,000.000	101.163722	323,723.91	94.864070	303,565.02	-20,158.89	0.53
Original Face:		Base	320,000.000	101.163722	323,723.91	94.864070	303,565.02	-20,158.89	0.53
13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8					4.800000	15 Sep 2035		
		Local	30,000.000	99.677800	29,903.34	99.925842	29,977.75	74.41	0.05
		Base		99.677800	29,903.34	99.925842	29,977.75	74.41	0.05
14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR					2.618000	02 Nov 2032		
		Local	350,000.000	100.180454	350,631.59	85.357797	298,752.29	-51,879.30	0.52
		Base		100.180454	350,631.59	85.357797	298,752.29	-51,879.30	0.52

& 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
16159QAK3	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 5 A6 144A					6.000000	25 Apr 2055		
		214,433.170	Local	98.968877	212,222.10	100.949300	216,468.78	4,246.68	0.38
Original Face:		225,000.000	Base	98.968877	212,222.10	100.949300	216,468.78	4,246.68	0.38
16159TAG6	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 7 A7 144A					6.000000	25 Jun 2055		
		175,000.000	Local	100.053811	175,094.17	102.007780	178,513.62	3,419.45	0.31
Original Face:		175,000.000	Base	100.053811	175,094.17	102.007780	178,513.62	3,419.45	0.31
16160DAA1	CHASE MORTGAGE FINANCE CORPORA CHASE 2024 1 A2 144A					6.500000	25 Jan 2055		
		299,728.840	Local	100.768625	302,032.63	101.703100	304,833.52	2,800.89	0.53
Original Face:		325,000.000	Base	100.768625	302,032.63	101.703100	304,833.52	2,800.89	0.53
168863DZ8	REPUBLIC OF CHILE SR UNSECURED 01/36 4.95					4.950000	05 Jan 2036		
		300,000.000	Local	99.590713	298,772.14	101.246604	303,739.81	4,967.67	0.53
			Base	99.590713	298,772.14	101.246604	303,739.81	4,967.67	0.53
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR					2.976000	05 Nov 2030		
		140,000.000	Local	104.990486	146,986.68	92.999584	130,199.42	-16,787.26	0.23
			Base	104.990486	146,986.68	92.999584	130,199.42	-16,787.26	0.23
17332CBV7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2024 1 A8A 144A					6.000000	25 Jul 2054		
		225,000.000	Local	99.640329	224,190.74	102.153250	229,844.81	5,654.07	0.40
Original Face:		225,000.000	Base	99.640329	224,190.74	102.153250	229,844.81	5,654.07	0.40
174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638					2.638000	30 Sep 2032		
		185,000.000	Local	99.960341	184,926.63	82.407564	152,453.99	-32,472.64	0.27
			Base	99.960341	184,926.63	82.407564	152,453.99	-32,472.64	0.27
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25					3.250000	15 May 2030		
		75,000.000	Local	99.969773	74,977.33	93.230264	69,922.70	-5,054.63	0.12
			Base	99.969773	74,977.33	93.230264	69,922.70	-5,054.63	0.12
20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867					2.867000	01 Feb 2030		
		150,000.000	Local	100.000000	150,000.00	90.810684	136,216.03	-13,783.97	0.24
			Base	100.000000	150,000.00	90.810684	136,216.03	-13,783.97	0.24
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3					5.300000	01 Nov 2038		
		315,000.000	Local	105.467730	332,223.35	100.307410	315,968.34	-16,255.01	0.55
			Base	105.467730	332,223.35	100.307410	315,968.34	-16,255.01	0.55

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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
21871XAK5	COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35					4.350000	05 Apr 2042		
		Local	95,000.000	99.975137	94,976.38	88.522899	84,096.75	-10,879.63	0.15
		Base		99.975137	94,976.38	88.522899	84,096.75	-10,879.63	0.15
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
		Local	230,000.000	99.430665	228,690.53	97.343097	223,889.12	-4,801.41	0.39
		Base		99.430665	228,690.53	97.343097	223,889.12	-4,801.41	0.39
22003BAP1	COPT DEFENSE PROP LP COMPANY GUAR 12/33 2.9					2.900000	01 Dec 2033		
		Local	300,000.000	99.624437	298,873.31	83.716213	251,148.64	-47,724.67	0.44
		Base		99.624437	298,873.31	83.716213	251,148.64	-47,724.67	0.44
224044CS4	COX COMMUNICATIONS INC COMPANY GUAR 144A 06/33 5.7					5.700000	15 Jun 2033		
		Local	250,000.000	99.885604	249,714.01	103.040534	257,601.34	7,887.33	0.45
		Base		99.885604	249,714.01	103.040534	257,601.34	7,887.33	0.45
22757HAA9	CROSS MORTGAGE TRUST CROSS 2024 H5 A1 144A					5.854000	26 Aug 2069		
		Local	214,755.210	100.000014	214,755.24	100.977990	216,855.49	2,100.25	0.38
Original Face:		Base	220,000.000	100.000014	214,755.24	100.977990	216,855.49	2,100.25	0.38
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2					2.000000	15 Feb 2031		
		Local	215,000.000	99.406028	213,722.96	85.535362	183,901.03	-29,821.93	0.32
		Base		99.406028	213,722.96	85.535362	183,901.03	-29,821.93	0.32
2350364X5	DALLAS FORT WORTH TX INTERNATI DALAPT 11/45 FIXED 3.144					3.144000	01 Nov 2045		
		Local	350,000.000	100.000000	350,000.00	78.855840	275,995.44	-74,004.56	0.48
Original Face:		Base	350,000.000	100.000000	350,000.00	78.855840	275,995.44	-74,004.56	0.48
235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999					5.999000	01 Dec 2044		
		Local	315,000.000	137.051524	431,712.30	108.697520	342,397.19	-89,315.11	0.60
Original Face:		Base	315,000.000	137.051524	431,712.30	108.697520	342,397.19	-89,315.11	0.60
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55					4.550000	15 Feb 2048		
		Local	180,000.000	111.164694	200,096.45	85.794817	154,430.67	-45,665.78	0.27
		Base		111.164694	200,096.45	85.794817	154,430.67	-45,665.78	0.27
24703DBL4	DELL INT LLC / EMC CORP COMPANY GUAR 02/33 5.75					5.750000	01 Feb 2033		
		Local	140,000.000	99.815829	139,742.16	107.230406	150,122.57	10,380.41	0.26
		Base		99.815829	139,742.16	107.230406	150,122.57	10,380.41	0.26

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25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6					3.600000	01 Jul 2029		
		Local	300,000.000	99.908917	299,726.75	96.591973	289,775.92	-9,950.83	0.50
		Base		99.908917	299,726.75	96.591973	289,775.92	-9,950.83	0.50
26860XAA9	ELM TRUST 2024 ELM 2024 ELM A15 144A					5.994232	10 Jun 2039		
		Local	250,000.000	100.000000	250,000.00	102.236820	255,592.05	5,592.05	0.45
Original Face:		Base	250,000.000	100.000000	250,000.00	102.236820	255,592.05	5,592.05	0.45
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5					4.500000	14 Sep 2047		
		Local	200,000.000	97.498485	194,996.97	81.832740	163,665.48	-31,331.49	0.29
		Base		97.498485	194,996.97	81.832740	163,665.48	-31,331.49	0.29
29248HAB9	EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 03/31 1.776					1.776000	17 Mar 2031		
		Local	50,000.000	100.000000	50,000.00	83.438080	41,719.04	-8,280.96	0.07
		Base		100.000000	50,000.00	83.438080	41,719.04	-8,280.96	0.07
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5					2.500000	01 Aug 2033		
		Local	325,000.000	99.684578	323,974.88	83.915734	272,726.14	-51,248.74	0.48
		Base		99.684578	323,974.88	83.915734	272,726.14	-51,248.74	0.48
29273VAQ3	ENERGY TRANSFER LP SR UNSECURED 02/33 5.75					5.750000	15 Feb 2033		
		Local	70,000.000	102.292200	71,604.54	104.705600	73,293.92	1,689.38	0.13
		Base		102.292200	71,604.54	104.705600	73,293.92	1,689.38	0.13
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55					5.550000	15 May 2034		
		Local	70,000.000	99.677114	69,773.98	103.593400	72,515.38	2,741.40	0.13
		Base		99.677114	69,773.98	103.593400	72,515.38	2,741.40	0.13
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875					4.875000	12 Jun 2028		
		Local	50,000.000	99.500140	49,750.07	100.524000	50,262.00	511.93	0.09
		Base		99.500140	49,750.07	100.524000	50,262.00	511.93	0.09
29364WBP2	ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/34 5.15					5.150000	15 Sep 2034		
		Local	105,000.000	99.623229	104,604.39	102.919762	108,065.75	3,461.36	0.19
		Base		99.623229	104,604.39	102.919762	108,065.75	3,461.36	0.19
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646					2.646000	12 May 2026		
		Local	9,469.170	99.998733	9,469.05	98.682015	9,344.37	-124.68	0.02
Original Face:		Base	60,000.000	99.998733	9,469.05	98.682015	9,344.37	-124.68	0.02

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30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25					4.250000	01 Feb 2029		
		Local	200,000.000	99.961385	199,922.77	99.918630	199,837.26	-85.51	0.35
		Base		99.961385	199,922.77	99.918630	199,837.26	-85.51	0.35
30225VAM9	EXTRA SPACE STORAGE LP COMPANY GUAR 12/27 3.875					3.875000	15 Dec 2027		
		Local	115,000.000	99.827026	114,801.08	98.557418	113,341.03	-1,460.05	0.20
		Base		99.827026	114,801.08	98.557418	113,341.03	-1,460.05	0.20
30225VAP2	EXTRA SPACE STORAGE LP COMPANY GUAR 10/30 2.2					2.200000	15 Oct 2030		
		Local	75,000.000	99.702413	74,776.81	87.555977	65,666.98	-9,109.83	0.11
		Base		99.702413	74,776.81	87.555977	65,666.98	-9,109.83	0.11
30303M8H8	META PLATFORMS INC SR UNSECURED 08/32 3.85					3.850000	15 Aug 2032		
		Local	125,000.000	99.979512	124,974.39	97.134795	121,418.49	-3,555.90	0.21
		Base		99.979512	124,974.39	97.134795	121,418.49	-3,555.90	0.21
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3					3.000000	01 Jun 2042		
		Local	45,915.040	100.454404	46,123.68	93.019650	42,710.01	-3,413.67	0.07
Original Face:		Base	350,000.000	100.454404	46,123.68	93.019650	42,710.01	-3,413.67	0.07
3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5					4.500000	01 Mar 2042		
		Local	12,963.630	101.331571	13,136.25	101.221013	13,121.92	-14.33	0.02
Original Face:		Base	280,000.000	101.331571	13,136.25	101.221013	13,121.92	-14.33	0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4					4.000000	01 Aug 2047		
		Local	97,577.200	100.306117	97,875.90	96.971071	94,621.66	-3,254.24	0.16
Original Face:		Base	750,000.000	100.306117	97,875.90	96.971071	94,621.66	-3,254.24	0.16
3128MJSD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3					3.000000	01 Dec 2042		
		Local	22,409.250	100.769459	22,581.68	92.874257	20,812.42	-1,769.26	0.04
Original Face:		Base	125,000.000	100.769459	22,581.68	92.874257	20,812.42	-1,769.26	0.04
3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4					4.000000	01 Sep 2044		
		Local	19,253.280	101.237763	19,491.59	97.680526	18,806.71	-684.88	0.03
Original Face:		Base	250,000.000	101.237763	19,491.59	97.680526	18,806.71	-684.88	0.03
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5					3.500000	01 May 2045		
		Local	67,880.450	100.597079	68,285.75	94.511006	64,154.50	-4,131.25	0.11
Original Face:		Base	540,000.000	100.597079	68,285.75	94.511006	64,154.50	-4,131.25	0.11

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STATE STREET

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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
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3					3.000000	01 Aug 2046		
		Local	471,795.930	95.541723	450,761.96	91.609631	432,210.51	-18,551.45	0.75
Original Face:		Base	2,500,000.000	95.541723	450,761.96	91.609631	432,210.51	-18,551.45	0.75
31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4					4.000000	01 Mar 2042		
		Local	22,111.330	101.251666	22,388.09	98.711679	21,826.47	-561.62	0.04
Original Face:		Base	235,000.000	101.251666	22,388.09	98.711679	21,826.47	-561.62	0.04
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3					3.000000	01 Mar 2043		
		Local	55,435.750	100.138214	55,512.37	92.873484	51,485.11	-4,027.26	0.09
Original Face:		Base	300,000.000	100.138214	55,512.37	92.873484	51,485.11	-4,027.26	0.09
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3					3.000000	01 Feb 2047		
		Local	140,518.140	101.715828	142,929.19	91.923728	129,169.51	-13,759.68	0.22
Original Face:		Base	560,000.000	101.715828	142,929.19	91.923728	129,169.51	-13,759.68	0.22
3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4					4.000000	01 Mar 2049		
		Local	29,611.230	100.157136	29,657.76	97.200295	28,782.20	-875.56	0.05
Original Face:		Base	378,000.000	100.157136	29,657.76	97.200295	28,782.20	-875.56	0.05
3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4					4.000000	01 Apr 2049		
		Local	26,002.200	100.205790	26,055.71	97.200374	25,274.24	-781.47	0.04
Original Face:		Base	305,000.000	100.205790	26,055.71	97.200374	25,274.24	-781.47	0.04
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5					3.500000	01 May 2049		
		Local	16,872.900	100.173059	16,902.10	94.023196	15,864.44	-1,037.66	0.03
Original Face:		Base	180,000.000	100.173059	16,902.10	94.023196	15,864.44	-1,037.66	0.03
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4					4.000000	01 Jun 2049		
		Local	49,889.490	100.253520	50,015.97	97.200213	48,492.69	-1,523.28	0.08
Original Face:		Base	445,000.000	100.253520	50,015.97	97.200213	48,492.69	-1,523.28	0.08
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4					4.000000	01 May 2049		
		Local	25,608.240	100.369022	25,702.74	97.201567	24,891.61	-811.13	0.04
Original Face:		Base	140,000.000	100.369022	25,702.74	97.201567	24,891.61	-811.13	0.04
3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3					3.000000	01 Dec 2049		
		Local	115,055.910	100.969120	116,170.94	91.400070	105,161.18	-11,009.76	0.18
Original Face:		Base	325,000.000	100.969120	116,170.94	91.400070	105,161.18	-11,009.76	0.18

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3132DNTZ6	FED HM LN PC POOL SD1468 FR 08/52 FIXED 5					5.000000	01 Aug 2052		
		Local	291,345.120	96.883339	282,264.88	100.192381	291,905.61	9,640.73	0.51
Original Face:		Base	350,000.000	96.883339	282,264.88	100.192381	291,905.61	9,640.73	0.51
3132DQSH0	FED HM LN PC POOL SD3220 FR 06/53 FIXED 5.5					5.500000	01 Jun 2053		
		Local	211,835.530	98.983730	209,682.71	101.359743	214,715.95	5,033.24	0.37
Original Face:		Base	230,000.000	98.983730	209,682.71	101.359743	214,715.95	5,033.24	0.37
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5					3.500000	01 Jul 2049		
		Local	37,713.670	100.113275	37,756.39	94.149966	35,507.41	-2,248.98	0.06
Original Face:		Base	347,000.000	100.113275	37,756.39	94.149966	35,507.41	-2,248.98	0.06
3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2					2.000000	01 Sep 2050		
		Local	224,741.290	101.743111	228,658.78	83.413398	187,464.35	-41,194.43	0.33
Original Face:		Base	355,000.000	101.743111	228,658.78	83.413398	187,464.35	-41,194.43	0.33
3132DWC76	FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	152,634.880	100.234796	152,993.26	86.575835	132,144.92	-20,848.34	0.23
Original Face:		Base	181,000.000	100.234796	152,993.26	86.575835	132,144.92	-20,848.34	0.23
3132DWD34	FED HM LN PC POOL SD8222 FR 06/52 FIXED 4					4.000000	01 Jun 2052		
		Local	367,104.470	99.352789	364,728.53	96.025783	352,514.94	-12,213.59	0.61
Original Face:		Base	425,000.000	99.352789	364,728.53	96.025783	352,514.94	-12,213.59	0.61
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	26,712.100	100.393005	26,817.08	95.711422	25,566.53	-1,250.55	0.04
Original Face:		Base	345,000.000	100.393005	26,817.08	95.711422	25,566.53	-1,250.55	0.04
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	33,748.360	100.445118	33,898.58	95.690640	32,294.02	-1,604.56	0.06
Original Face:		Base	335,000.000	100.445118	33,898.58	95.690640	32,294.02	-1,604.56	0.06
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5					3.500000	01 Oct 2049		
		Local	175,612.240	100.199183	175,962.03	94.319944	165,637.37	-10,324.66	0.29
Original Face:		Base	611,000.000	100.199183	175,962.03	94.319944	165,637.37	-10,324.66	0.29
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5					2.500000	01 Jun 2051		
		Local	340,620.190	101.585176	346,019.62	87.095381	296,664.45	-49,355.17	0.52
Original Face:		Base	435,000.000	101.585176	346,019.62	87.095381	296,664.45	-49,355.17	0.52

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3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2					2.000000	01 Oct 2050		
		Local	233,876.290	101.945952	238,427.41	83.512591	195,316.15	-43,111.26	0.34
Original Face:		Base	353,000.000	101.945952	238,427.41	83.512591	195,316.15	-43,111.26	0.34
3133KKZN2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
		Local	212,743.390	102.035809	217,074.44	87.607376	186,378.90	-30,695.54	0.32
Original Face:		Base	350,000.000	102.035809	217,074.44	87.607376	186,378.90	-30,695.54	0.32
3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	302,108.490	101.462087	306,525.58	87.095242	263,122.12	-43,403.46	0.46
Original Face:		Base	385,000.000	101.462087	306,525.58	87.095242	263,122.12	-43,403.46	0.46
3133KPK80	FED HM LN PC POOL RA7519 FR 06/52 FIXED 3.5					3.500000	01 Jun 2052		
		Local	316,359.740	92.571055	292,857.55	93.212619	294,887.20	2,029.65	0.51
Original Face:		Base	360,000.000	92.571055	292,857.55	93.212619	294,887.20	2,029.65	0.51
3133KQK47	FED HM LN PC POOL RA8415 FR 01/53 FIXED 5.5					5.500000	01 Jan 2053		
		Local	354,008.410	101.565954	359,552.02	101.484838	359,264.86	-287.16	0.63
Original Face:		Base	400,000.000	101.565954	359,552.02	101.484838	359,264.86	-287.16	0.63
3133KRCK8	FED HM LN PC POOL RA9074 FR 05/53 FIXED 6					6.000000	01 May 2053		
		Local	359,338.600	100.071261	359,594.67	102.525184	368,412.56	8,817.89	0.64
Original Face:		Base	400,000.000	100.071261	359,594.67	102.525184	368,412.56	8,817.89	0.64
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR					6.000000	01 Nov 2031		
		Local	1,384.380	100.097517	1,385.73	104.224086	1,442.86	57.13	0.00
Original Face:		Base	856,000.000	100.097517	1,385.73	104.224086	1,442.86	57.13	0.00
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6					6.000000	01 May 2029		
		Local	1,294.830	99.214569	1,284.66	102.431687	1,326.32	41.66	0.00
Original Face:		Base	897,000.000	99.214569	1,284.66	102.431687	1,326.32	41.66	0.00
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6					6.000000	01 Dec 2032		
		Local	1,028.260	100.924863	1,037.77	104.741202	1,077.01	39.24	0.00
Original Face:		Base	309,000.000	100.924863	1,037.77	104.741202	1,077.01	39.24	0.00
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5					5.500000	01 Jul 2037		
		Local	1,720.070	102.204561	1,757.99	103.040637	1,772.37	14.38	0.00
Original Face:		Base	287,000.000	102.204561	1,757.99	103.040637	1,772.37	14.38	0.00

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31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5					5.500000	01 Mar 2038		
		Local	440.610	102.342207	450.93	103.009617	453.87	2.94	0.00
Original Face:		Base	68,000.000	102.342207	450.93	103.009617	453.87	2.94	0.00
3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3					3.089000	25 Nov 2027		
		Local	114,735.120	100.215775	114,982.69	97.166420	111,484.01	-3,498.68	0.19
Original Face:		Base	135,000.000	100.215775	114,982.69	97.166420	111,484.01	-3,498.68	0.19
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1					3.176000	25 Nov 2028		
		Local	34,823.780	100.193259	34,891.08	98.697190	34,370.09	-520.99	0.06
Original Face:		Base	120,000.000	100.193259	34,891.08	98.697190	34,370.09	-520.99	0.06
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2					3.771000	25 Dec 2028		
		Local	300,000.000	104.600247	313,800.74	99.210330	297,630.99	-16,169.75	0.52
Original Face:		Base	300,000.000	104.600247	313,800.74	99.210330	297,630.99	-16,169.75	0.52
3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2					3.563000	25 Jan 2029		
		Local	300,000.000	103.942770	311,828.31	98.385980	295,157.94	-16,670.37	0.51
Original Face:		Base	300,000.000	103.942770	311,828.31	98.385980	295,157.94	-16,670.37	0.51
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2					3.422000	25 Feb 2029		
		Local	300,000.000	103.462573	310,387.72	97.813140	293,439.42	-16,948.30	0.51
Original Face:		Base	300,000.000	103.462573	310,387.72	97.813140	293,439.42	-16,948.30	0.51
3137HAGS9	FHLMC MULTIFAMILY STRUCTURED P FHMS K 158 A2					4.050000	25 Jul 2033		
		Local	260,000.000	95.386362	248,004.54	98.960210	257,296.55	9,292.01	0.45
Original Face:		Base	260,000.000	95.386362	248,004.54	98.960210	257,296.55	9,292.01	0.45
3137HAGZ3	FHLMC MULTIFAMILY STRUCTURED P FHMS K752 A2					4.284000	25 Jul 2030		
		Local	250,000.000	96.556828	241,392.07	100.876270	252,190.68	10,798.61	0.44
Original Face:		Base	250,000.000	96.556828	241,392.07	100.876270	252,190.68	10,798.61	0.44
3137HAMB9	FHLMC MULTIFAMILY STRUCTURED P FHMS K 159 A2					4.500000	25 Jul 2033		
		Local	185,000.000	96.569497	178,653.57	102.121160	188,924.15	10,270.58	0.33
Original Face:		Base	185,000.000	96.569497	178,653.57	102.121160	188,924.15	10,270.58	0.33
3137HCXK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K 163 A2					5.000000	25 Mar 2034		
		Local	165,000.000	99.153879	163,603.90	105.551300	174,159.65	10,555.75	0.30
Original Face:		Base	165,000.000	99.153879	163,603.90	105.551300	174,159.65	10,555.75	0.30

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3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5					5.000000	01 Dec 2040		
		Local	21,083.300	101.994991	21,503.91	102.983020	21,712.22	208.31	0.04
Original Face:		Base	287,000.000	101.994991	21,503.91	102.983020	21,712.22	208.31	0.04
3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5					4.500000	01 Mar 2041		
		Local	4,132.780	101.206452	4,182.64	100.804945	4,166.05	-16.59	0.01
Original Face:		Base	101,000.000	101.206452	4,182.64	100.804945	4,166.05	-16.59	0.01
3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5					4.500000	01 Jun 2041		
		Local	3,973.650	101.175242	4,020.35	101.113034	4,017.88	-2.47	0.01
Original Face:		Base	115,000.000	101.175242	4,020.35	101.113034	4,017.88	-2.47	0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5					3.500000	01 Nov 2041		
		Local	9,777.710	100.458185	9,822.51	95.545047	9,342.12	-480.39	0.02
Original Face:		Base	150,000.000	100.458185	9,822.51	95.545047	9,342.12	-480.39	0.02
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	21,000.350	101.225408	21,257.69	98.562023	20,698.37	-559.32	0.04
Original Face:		Base	400,000.000	101.225408	21,257.69	98.562023	20,698.37	-559.32	0.04
3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	33,688.840	100.878481	33,984.79	95.605126	32,208.26	-1,776.53	0.06
Original Face:		Base	365,000.000	100.878481	33,984.79	95.605126	32,208.26	-1,776.53	0.06
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR					3.500000	01 Jun 2042		
		Local	49,312.470	101.468837	50,036.79	95.584326	47,134.99	-2,901.80	0.08
Original Face:		Base	335,000.000	101.468837	50,036.79	95.584326	47,134.99	-2,901.80	0.08
3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		Local	13,522.460	101.242969	13,690.54	95.564720	12,922.70	-767.84	0.02
Original Face:		Base	115,000.000	101.242969	13,690.54	95.564720	12,922.70	-767.84	0.02
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR					5.000000	01 May 2040		
		Local	26,835.810	102.392661	27,477.90	102.980810	27,635.73	157.83	0.05
Original Face:		Base	415,000.000	102.392661	27,477.90	102.980810	27,635.73	157.83	0.05
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR					3.000000	01 Sep 2043		
		Local	53,196.430	100.174166	53,289.08	92.778912	49,355.07	-3,934.01	0.09
Original Face:		Base	250,000.000	100.174166	53,289.08	92.778912	49,355.07	-3,934.01	0.09

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3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR					3.000000	01 Dec 2043		
		Local	38,167.710	100.540038	38,373.83	92.777539	35,411.06	-2,962.77	0.06
Original Face:		Base	170,000.000	100.540038	38,373.83	92.777539	35,411.06	-2,962.77	0.06
3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR					3.000000	01 Oct 2043		
		Local	33,400.490	100.883610	33,695.62	92.777713	30,988.21	-2,707.41	0.05
Original Face:		Base	150,000.000	100.883610	33,695.62	92.777713	30,988.21	-2,707.41	0.05
3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3					3.000000	01 Jan 2043		
		Local	53,615.980	100.686922	53,984.28	92.769810	49,739.44	-4,244.84	0.09
Original Face:		Base	190,000.000	100.686922	53,984.28	92.769810	49,739.44	-4,244.84	0.09
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3					3.000000	01 Feb 2043		
		Local	67,630.870	100.720204	68,117.95	93.081327	62,951.71	-5,166.24	0.11
Original Face:		Base	260,000.000	100.720204	68,117.95	93.081327	62,951.71	-5,166.24	0.11
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5					3.500000	01 Jul 2043		
		Local	129,249.230	100.971487	130,504.87	95.437059	123,351.66	-7,153.21	0.21
Original Face:		Base	935,000.000	100.971487	130,504.87	95.437059	123,351.66	-7,153.21	0.21
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4					4.000000	01 Oct 2045		
		Local	135,171.590	101.812851	137,622.05	97.572241	131,889.95	-5,732.10	0.23
Original Face:		Base	1,760,000.000	101.812851	137,622.05	97.572241	131,889.95	-5,732.10	0.23
3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5					3.500000	01 Jan 2046		
		Local	364,664.640	94.797757	345,693.90	94.325320	343,971.09	-1,722.81	0.60
Original Face:		Base	2,600,000.000	94.797757	345,693.90	94.325320	343,971.09	-1,722.81	0.60
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5					3.500000	01 Mar 2043		
		Local	61,067.040	100.311379	61,257.19	95.833420	58,522.63	-2,734.56	0.10
Original Face:		Base	240,000.000	100.311379	61,257.19	95.833420	58,522.63	-2,734.56	0.10
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	61,833.440	100.886106	62,381.35	92.746345	57,348.26	-5,033.09	0.10
Original Face:		Base	230,000.000	100.886106	62,381.35	92.746345	57,348.26	-5,033.09	0.10
3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5					3.500000	01 Jun 2043		
		Local	37,081.920	100.781351	37,371.66	95.436684	35,389.75	-1,981.91	0.06
Original Face:		Base	270,000.000	100.781351	37,371.66	95.436684	35,389.75	-1,981.91	0.06

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3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
		Local	94,305.310	101.055943	95,301.12	94.570382	89,184.89	-6,116.23	0.16
Original Face:		Base	550,000.000	101.055943	95,301.12	94.570382	89,184.89	-6,116.23	0.16
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
		Local	68,980.490	101.614645	70,094.28	97.572235	67,305.81	-2,788.47	0.12
Original Face:		Base	805,000.000	101.614645	70,094.28	97.572235	67,305.81	-2,788.47	0.12
31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
		Local	2,926.210	100.941491	2,953.76	102.506215	2,999.55	45.79	0.01
Original Face:		Base	576,000.000	100.941491	2,953.76	102.506215	2,999.55	45.79	0.01
31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5					5.500000	01 Apr 2033		
		Local	3,707.900	100.928288	3,742.32	102.614058	3,804.83	62.51	0.01
Original Face:		Base	1,028,000.000	100.928288	3,742.32	102.614058	3,804.83	62.51	0.01
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
		Local	2,353.520	100.706601	2,370.15	101.859940	2,397.29	27.14	0.00
Original Face:		Base	263,000.000	100.706601	2,370.15	101.859940	2,397.29	27.14	0.00
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR					4.500000	01 Mar 2034		
		Local	5,817.380	99.999312	5,817.34	100.798505	5,863.83	46.49	0.01
Original Face:		Base	390,000.000	99.999312	5,817.34	100.798505	5,863.83	46.49	0.01
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR					5.000000	01 Oct 2036		
		Local	17,013.940	101.050374	17,192.65	102.565271	17,450.39	257.74	0.03
Original Face:		Base	1,320,000.000	101.050374	17,192.65	102.565271	17,450.39	257.74	0.03
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5					5.000000	01 Jul 2035		
		Local	2,273.090	101.146017	2,299.14	102.627319	2,332.81	33.67	0.00
Original Face:		Base	331,000.000	101.146017	2,299.14	102.627319	2,332.81	33.67	0.00
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5					5.500000	01 Dec 2035		
		Local	1,421.780	101.978506	1,449.91	102.956624	1,463.82	13.91	0.00
Original Face:		Base	387,000.000	101.978506	1,449.91	102.956624	1,463.82	13.91	0.00
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5					3.500000	01 Feb 2047		
		Local	62,926.350	100.235593	63,074.60	94.207476	59,281.33	-3,793.27	0.10
Original Face:		Base	300,000.000	100.235593	63,074.60	94.207476	59,281.33	-3,793.27	0.10

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3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5					3.500000	01 Nov 2046		
		Local	108,324.690	100.684221	109,065.87	94.489486	102,355.44	-6,710.43	0.18
Original Face:		Base	430,000.000	100.684221	109,065.87	94.489486	102,355.44	-6,710.43	0.18
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
		Local	132,005.950	100.093231	132,129.02	97.697687	128,966.76	-3,162.26	0.22
Original Face:		Base	470,000.000	100.093231	132,129.02	97.697687	128,966.76	-3,162.26	0.22
3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4					4.000000	01 Dec 2048		
		Local	32,597.620	100.229004	32,672.27	97.199419	31,684.70	-987.57	0.06
Original Face:		Base	400,000.000	100.229004	32,672.27	97.199419	31,684.70	-987.57	0.06
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
		Local	47,140.360	100.067140	47,172.01	94.321379	44,463.44	-2,708.57	0.08
Original Face:		Base	364,000.000	100.067140	47,172.01	94.321379	44,463.44	-2,708.57	0.08
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
		Local	78,835.290	100.214916	79,004.72	94.321422	74,358.57	-4,646.15	0.13
Original Face:		Base	346,000.000	100.214916	79,004.72	94.321422	74,358.57	-4,646.15	0.13
3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
		Local	120,804.950	100.205165	121,052.80	94.332798	113,958.69	-7,094.11	0.20
Original Face:		Base	605,000.000	100.205165	121,052.80	94.332798	113,958.69	-7,094.11	0.20
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
		Local	151,355.380	100.326371	151,849.36	91.407058	138,349.50	-13,499.86	0.24
Original Face:		Base	690,000.000	100.326371	151,849.36	91.407058	138,349.50	-13,499.86	0.24
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
		Local	362,750.580	101.928948	369,747.85	82.992669	301,056.39	-68,691.46	0.52
Original Face:		Base	525,000.000	101.928948	369,747.85	82.992669	301,056.39	-68,691.46	0.52
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	215,286.010	101.949816	219,483.69	87.168613	187,661.83	-31,821.86	0.33
Original Face:		Base	340,000.000	101.949816	219,483.69	87.168613	187,661.83	-31,821.86	0.33
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4					4.000000	01 Jul 2048		
		Local	42,288.000	100.162788	42,356.84	97.199526	41,103.74	-1,253.10	0.07
Original Face:		Base	495,000.000	100.162788	42,356.84	97.199526	41,103.74	-1,253.10	0.07

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3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5					4.500000	01 Jan 2049		
		Local	31,617.170	100.423156	31,750.96	99.548832	31,474.52	-276.44	0.05
Original Face:		Base	420,000.000	100.423156	31,750.96	99.548832	31,474.52	-276.44	0.05
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		Local	167,483.890	101.098076	169,322.99	91.406990	153,091.98	-16,231.01	0.27
Original Face:		Base	490,000.000	101.098076	169,322.99	91.406990	153,091.98	-16,231.01	0.27
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	202,527.660	98.266508	199,016.86	91.195042	184,695.18	-14,321.68	0.32
Original Face:		Base	470,000.000	98.266508	199,016.86	91.195042	184,695.18	-14,321.68	0.32
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5					2.500000	01 Aug 2050		
		Local	259,325.430	101.161352	262,337.11	87.252195	226,267.13	-36,069.98	0.39
Original Face:		Base	495,000.000	101.161352	262,337.11	87.252195	226,267.13	-36,069.98	0.39
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
		Local	242,128.240	102.006730	246,987.10	83.642633	202,522.44	-44,464.66	0.35
Original Face:		Base	354,000.000	102.006730	246,987.10	83.642633	202,522.44	-44,464.66	0.35
3140QFCQ0	FNMA POOL CA7278 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	307,952.690	87.301286	268,846.66	86.302352	265,770.41	-3,076.25	0.46
Original Face:		Base	450,000.000	87.301286	268,846.66	86.302352	265,770.41	-3,076.25	0.46
3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5					1.500000	01 Nov 2050		
		Local	753,752.560	100.588883	758,191.28	79.281628	597,587.30	-160,603.98	1.04
Original Face:		Base	995,000.000	100.588883	758,191.28	79.281628	597,587.30	-160,603.98	1.04
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	207,548.330	102.025181	211,751.56	87.158194	180,895.38	-30,856.18	0.32
Original Face:		Base	355,000.000	102.025181	211,751.56	87.158194	180,895.38	-30,856.18	0.32
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	407,208.310	101.293898	412,477.17	87.194799	355,064.47	-57,412.70	0.62
Original Face:		Base	595,000.000	101.293898	412,477.17	87.194799	355,064.47	-57,412.70	0.62
3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	330,285.880	101.830257	336,330.96	87.195457	287,994.28	-48,336.68	0.50
Original Face:		Base	440,000.000	101.830257	336,330.96	87.195457	287,994.28	-48,336.68	0.50

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3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	294,677.600	101.582825	299,341.83	87.585985	258,096.28	-41,245.55	0.45
Original Face:		Base	390,000.000	101.582825	299,341.83	87.585985	258,096.28	-41,245.55	0.45
3140QQVZ5	FNMA POOL CB5131 FN 11/52 FIXED 5					5.000000	01 Nov 2052		
		Local	225,897.270	99.944953	225,772.92	100.043021	225,994.45	221.53	0.39
Original Face:		Base	250,000.000	99.944953	225,772.92	100.043021	225,994.45	221.53	0.39
3140QSEG2	FNMA POOL CB6434 FN 06/53 FIXED 5					5.000000	01 Jun 2053		
		Local	237,290.850	99.439953	235,961.91	99.947782	237,166.94	1,205.03	0.41
Original Face:		Base	250,000.000	99.439953	235,961.91	99.947782	237,166.94	1,205.03	0.41
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
		Local	28,883.670	100.420999	29,005.27	94.321655	27,243.56	-1,761.71	0.05
Original Face:		Base	300,000.000	100.420999	29,005.27	94.321655	27,243.56	-1,761.71	0.05
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR					2.500000	01 Mar 2050		
		Local	272,559.790	101.053307	275,430.68	87.386399	238,180.19	-37,250.49	0.41
Original Face:		Base	575,000.000	101.053307	275,430.68	87.386399	238,180.19	-37,250.49	0.41
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR					2.500000	01 Jun 2050		
		Local	254,126.160	101.488619	257,909.13	87.232230	221,679.92	-36,229.21	0.39
Original Face:		Base	475,000.000	101.488619	257,909.13	87.232230	221,679.92	-36,229.21	0.39
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
		Local	114,309.810	101.124295	115,594.99	91.365174	104,439.36	-11,155.63	0.18
Original Face:		Base	310,000.000	101.124295	115,594.99	91.365174	104,439.36	-11,155.63	0.18
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR					3.000000	01 Mar 2050		
		Local	120,119.620	101.036250	121,364.36	91.653922	110,094.34	-11,270.02	0.19
Original Face:		Base	310,000.000	101.036250	121,364.36	91.653922	110,094.34	-11,270.02	0.19
3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR					2.000000	01 Sep 2050		
		Local	243,768.920	101.866899	248,319.84	83.420094	203,352.26	-44,967.58	0.35
Original Face:		Base	353,000.000	101.866899	248,319.84	83.420094	203,352.26	-44,967.58	0.35
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR					3.000000	01 Jul 2050		
		Local	128,346.780	101.270441	129,977.35	91.241204	117,105.15	-12,872.20	0.20
Original Face:		Base	305,000.000	101.270441	129,977.35	91.241204	117,105.15	-12,872.20	0.20

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3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR					2.000000	01 Nov 2050		
		Local	383,242.040	102.091321	391,256.86	83.908400	321,572.26	-69,684.60	0.56
Original Face:		Base	525,000.000	102.091321	391,256.86	83.908400	321,572.26	-69,684.60	0.56
3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
		Local	266,691.830	101.619558	271,011.06	87.176426	232,492.41	-38,518.65	0.40
Original Face:		Base	465,000.000	101.619558	271,011.06	87.176426	232,492.41	-38,518.65	0.40
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	370,648.260	101.272160	375,363.50	87.176985	323,119.98	-52,243.52	0.56
Original Face:		Base	595,000.000	101.272160	375,363.50	87.176985	323,119.98	-52,243.52	0.56
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	403,073.630	101.126901	407,615.87	87.137796	351,229.48	-56,386.39	0.61
Original Face:		Base	595,000.000	101.126901	407,615.87	87.137796	351,229.48	-56,386.39	0.61
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
		Local	337,421.250	101.365868	342,029.98	87.844295	296,405.32	-45,624.66	0.52
Original Face:		Base	450,000.000	101.365868	342,029.98	87.844295	296,405.32	-45,624.66	0.52
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5					6.500000	01 Aug 2036		
		Local	865.650	102.666205	888.73	104.244723	902.39	13.66	0.00
Original Face:		Base	338,000.000	102.666205	888.73	104.244723	902.39	13.66	0.00
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5					5.500000	01 Apr 2037		
		Local	838.230	102.152154	856.27	103.295221	865.85	9.58	0.00
Original Face:		Base	169,000.000	102.152154	856.27	103.295221	865.85	9.58	0.00
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5					5.500000	01 Apr 2037		
		Local	1,205.870	101.959581	1,229.50	103.649911	1,249.88	20.38	0.00
Original Face:		Base	301,000.000	101.959581	1,229.50	103.649911	1,249.88	20.38	0.00
31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5					5.500000	01 Jun 2038		
		Local	2,711.800	102.509403	2,779.85	102.919293	2,790.97	11.12	0.00
Original Face:		Base	628,000.000	102.509403	2,779.85	102.919293	2,790.97	11.12	0.00
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
		Local	2,246.770	102.522733	2,303.45	104.446663	2,346.68	43.23	0.00
Original Face:		Base	243,000.000	102.522733	2,303.45	104.446663	2,346.68	43.23	0.00

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31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6					6.000000	01 Jul 2037		
		Local	3,769.150	102.608811	3,867.48	105.307911	3,969.21	101.73	0.01
	Original Face:	Base	694,000.000	102.608811	3,867.48	105.307911	3,969.21	101.73	0.01
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6					6.000000	01 Sep 2037		
		Local	808.850	102.400940	828.27	105.183580	850.78	22.51	0.00
	Original Face:	Base	98,000.000	102.400940	828.27	105.183580	850.78	22.51	0.00
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6					6.000000	01 Oct 2037		
		Local	1,068.580	102.007337	1,090.03	104.935644	1,121.32	31.29	0.00
	Original Face:	Base	300,000.000	102.007337	1,090.03	104.935644	1,121.32	31.29	0.00
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5					5.000000	01 Mar 2038		
		Local	2,914.680	101.852691	2,968.68	102.211278	2,979.13	10.45	0.01
	Original Face:	Base	355,000.000	101.852691	2,968.68	102.211278	2,979.13	10.45	0.01
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
		Local	2,477.610	102.724803	2,545.12	104.824627	2,597.15	52.03	0.00
	Original Face:	Base	331,000.000	102.724803	2,545.12	104.824627	2,597.15	52.03	0.00
31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5					5.500000	01 Oct 2038		
		Local	1,667.950	102.290237	1,706.15	102.921067	1,716.67	10.52	0.00
	Original Face:	Base	835,000.000	102.290237	1,706.15	102.921067	1,716.67	10.52	0.00
31415XKE0	FNMA POOL 992293 FN 01/39 FIXED 5					5.000000	01 Jan 2039		
		Local	1,123.760	101.698761	1,142.85	102.983732	1,157.29	14.44	0.00
	Original Face:	Base	324,000.000	101.698761	1,142.85	102.983732	1,157.29	14.44	0.00
31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4					4.000000	01 May 2041		
		Local	31,317.510	100.985870	31,626.26	98.809278	30,944.61	-681.65	0.05
	Original Face:	Base	420,000.000	100.985870	31,626.26	98.809278	30,944.61	-681.65	0.05
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4					4.000000	01 Jun 2042		
		Local	14,047.190	101.464065	14,252.85	98.345809	13,814.82	-438.03	0.02
	Original Face:	Base	320,000.000	101.464065	14,252.85	98.345809	13,814.82	-438.03	0.02
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5					3.500000	01 Oct 2042		
		Local	33,405.080	101.223497	33,813.79	95.460264	31,888.58	-1,925.21	0.06
	Original Face:	Base	265,000.000	101.223497	33,813.79	95.460264	31,888.58	-1,925.21	0.06

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31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
		Local	19,470.810	99.960300	19,463.08	92.768881	18,062.85	-1,400.23	0.03
Original Face:		Base	110,000.000	99.960300	19,463.08	92.768881	18,062.85	-1,400.23	0.03
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
		Local	62,413.230	100.014965	62,422.57	92.768267	57,899.67	-4,522.90	0.10
Original Face:		Base	245,000.000	100.014965	62,422.57	92.768267	57,899.67	-4,522.90	0.10
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5					4.500000	01 Oct 2039		
		Local	1,883.420	100.912701	1,900.61	101.112284	1,904.37	3.76	0.00
Original Face:		Base	64,000.000	100.912701	1,900.61	101.112284	1,904.37	3.76	0.00
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5					5.000000	01 Sep 2039		
		Local	15,944.640	101.815532	16,234.12	102.985144	16,420.61	186.49	0.03
Original Face:		Base	507,000.000	101.815532	16,234.12	102.985144	16,420.61	186.49	0.03
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4					4.000000	01 Nov 2041		
		Local	19,578.410	101.158521	19,805.23	98.808742	19,345.18	-460.05	0.03
Original Face:		Base	290,000.000	101.158521	19,805.23	98.808742	19,345.18	-460.05	0.03
31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5					3.500000	01 Jul 2046		
		Local	40,624.440	101.681919	41,307.71	94.324383	38,318.75	-2,988.96	0.07
Original Face:		Base	290,000.000	101.681919	41,307.71	94.324383	38,318.75	-2,988.96	0.07
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5					3.500000	01 Mar 2046		
		Local	87,632.850	101.518791	88,963.81	94.324727	82,659.45	-6,304.36	0.14
Original Face:		Base	750,000.000	101.518791	88,963.81	94.324727	82,659.45	-6,304.36	0.14
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
		Local	227,056.200	100.090960	227,262.73	97.199461	220,697.40	-6,565.33	0.38
Original Face:		Base	2,625,000.000	100.090960	227,262.73	97.199461	220,697.40	-6,565.33	0.38
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
		Local	36,321.650	100.227137	36,404.15	97.125056	35,277.42	-1,126.73	0.06
Original Face:		Base	402,000.000	100.227137	36,404.15	97.125056	35,277.42	-1,126.73	0.06
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4					4.000000	01 Sep 2048		
		Local	26,159.430	100.200425	26,211.86	97.199511	25,426.84	-785.02	0.04
Original Face:		Base	315,000.000	100.200425	26,211.86	97.199511	25,426.84	-785.02	0.04

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31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	40,812.070	100.405640	40,977.62	99.195377	40,483.69	-493.93	0.07
	Original Face:	Base	438,000.000	100.405640	40,977.62	99.195377	40,483.69	-493.93	0.07
31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	136,812.410	101.700672	139,139.14	86.798005	118,750.44	-20,388.70	0.21
	Original Face:	Base	180,000.000	101.700672	139,139.14	86.798005	118,750.44	-20,388.70	0.21
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5					3.500000	01 Mar 2049		
		Local	34,198.960	100.430101	34,346.05	94.321640	32,257.02	-2,089.03	0.06
	Original Face:	Base	390,000.000	100.430101	34,346.05	94.321640	32,257.02	-2,089.03	0.06
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5					4.500000	01 Mar 2049		
		Local	41,041.380	100.314682	41,170.53	99.472673	40,824.96	-345.57	0.07
	Original Face:	Base	465,000.000	100.314682	41,170.53	99.472673	40,824.96	-345.57	0.07
31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
		Local	41,519.960	100.433695	41,700.03	94.321502	39,162.25	-2,537.78	0.07
	Original Face:	Base	453,000.000	100.433695	41,700.03	94.321502	39,162.25	-2,537.78	0.07
31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
		Local	49,577.430	100.091655	49,622.87	94.232339	46,717.97	-2,904.90	0.08
	Original Face:	Base	455,000.000	100.091655	49,622.87	94.232339	46,717.97	-2,904.90	0.08
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
		Local	258,890.250	100.000000	258,890.25	94.252082	244,009.45	-14,880.80	0.42
	Original Face:	Base	2,500,000.000	100.000000	258,890.25	94.252082	244,009.45	-14,880.80	0.42
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
		Local	49,608.880	100.000000	49,608.88	91.407079	45,346.03	-4,262.85	0.08
	Original Face:	Base	364,000.000	100.000000	49,608.88	91.407079	45,346.03	-4,262.85	0.08
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
		Local	33,379.730	100.135202	33,424.86	94.321223	31,484.17	-1,940.69	0.05
	Original Face:	Base	245,000.000	100.135202	33,424.86	94.321223	31,484.17	-1,940.69	0.05
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	65,710.860	100.103697	65,779.00	91.406968	60,064.30	-5,714.70	0.10
	Original Face:	Base	345,000.000	100.103697	65,779.00	91.406968	60,064.30	-5,714.70	0.10

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31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
		Local	74,342.630	100.135212	74,443.15	91.406849	67,954.26	-6,488.89	0.12
Original Face:		Base	345,000.000	100.135212	74,443.15	91.406849	67,954.26	-6,488.89	0.12
31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
		Local	227,206.750	101.760841	231,207.50	83.234752	189,114.97	-42,092.53	0.33
Original Face:		Base	354,000.000	101.760841	231,207.50	83.234752	189,114.97	-42,092.53	0.33
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
		Local	239,701.180	101.789073	243,989.61	83.388818	199,883.98	-44,105.63	0.35
Original Face:		Base	354,000.000	101.789073	243,989.61	83.388818	199,883.98	-44,105.63	0.35
31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	203,873.970	101.395946	206,719.94	86.980484	177,330.57	-29,389.37	0.31
Original Face:		Base	340,000.000	101.395946	206,719.94	86.980484	177,330.57	-29,389.37	0.31
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
		Local	236,383.550	101.464167	239,844.60	86.950348	205,536.32	-34,308.28	0.36
Original Face:		Base	335,000.000	101.464167	239,844.60	86.950348	205,536.32	-34,308.28	0.36
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	315,315.720	101.300065	319,415.03	86.859787	273,882.56	-45,532.47	0.48
Original Face:		Base	445,000.000	101.300065	319,415.03	86.859787	273,882.56	-45,532.47	0.48
31418ECA6	FNMA POOL MA4564 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
		Local	310,417.860	100.228692	311,127.76	89.970852	279,285.59	-31,842.17	0.49
Original Face:		Base	375,000.000	100.228692	311,127.76	89.970852	279,285.59	-31,842.17	0.49
31418ECR9	FNMA POOL MA4579 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
		Local	192,708.320	92.037640	177,364.19	89.952482	173,345.92	-4,018.27	0.30
Original Face:		Base	225,000.000	92.037640	177,364.19	89.952482	173,345.92	-4,018.27	0.30
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5					4.500000	01 Apr 2040		
		Local	12,872.230	101.084738	13,011.86	101.113105	13,015.51	3.65	0.02
Original Face:		Base	274,000.000	101.084738	13,011.86	101.113105	13,015.51	3.65	0.02
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5					4.500000	01 Aug 2040		
		Local	20,347.020	101.067773	20,564.28	101.112229	20,573.33	9.05	0.04
Original Face:		Base	675,000.000	101.067773	20,564.28	101.112229	20,573.33	9.05	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	12,771.700	100.804591	12,874.46	98.809000	12,619.59	-254.87	0.02
	Original Face:	Base	169,000.000	100.804591	12,874.46	98.809000	12,619.59	-254.87	0.02
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4					4.000000	01 Nov 2040		
		Local	22,140.280	100.786350	22,314.38	98.809070	21,876.60	-437.78	0.04
	Original Face:	Base	473,000.000	100.786350	22,314.38	98.809070	21,876.60	-437.78	0.04
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4					4.000000	01 Oct 2040		
		Local	12,525.030	100.777643	12,622.43	98.809616	12,375.93	-246.50	0.02
	Original Face:	Base	331,000.000	100.777643	12,622.43	98.809616	12,375.93	-246.50	0.02
337738BE7	FISERV INC SR UNSECURED 03/33 5.6					5.600000	02 Mar 2033		
		Local	300,000.000	99.814203	299,442.61	105.822669	317,468.01	18,025.40	0.55
		Base		99.814203	299,442.61	105.822669	317,468.01	18,025.40	0.55
33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A					3.250000	27 Nov 2051		
		Local	395,000.000	99.745251	393,993.74	94.816160	374,523.83	-19,469.91	0.65
	Original Face:	Base	395,000.000	99.745251	393,993.74	94.816160	374,523.83	-19,469.91	0.65
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/30 FIXED 2.154					2.154000	01 Jul 2030		
		Local	225,000.000	100.000000	225,000.00	88.824710	199,855.60	-25,144.40	0.35
		Base		100.000000	225,000.00	88.824710	199,855.60	-25,144.40	0.35
345397D67	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/33 7.122					7.122000	07 Nov 2033		
		Local	225,000.000	100.000000	225,000.00	108.038427	243,086.46	18,086.46	0.42
		Base		100.000000	225,000.00	108.038427	243,086.46	18,086.46	0.42
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914					3.914000	01 Jul 2049		
		Local	350,000.000	100.000000	350,000.00	82.231931	287,811.76	-62,188.24	0.50
		Base		100.000000	350,000.00	82.231931	287,811.76	-62,188.24	0.50
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375					2.375000	16 Feb 2031		
		Local	175,000.000	99.806560	174,661.48	84.531507	147,930.14	-26,731.34	0.26
		Base		99.806560	174,661.48	84.531507	147,930.14	-26,731.34	0.26
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
		Local	17,758.990	99.571654	17,682.92	93.466592	16,598.72	-1,084.20	0.03
	Original Face:	Base	145,300.000	99.571654	17,682.92	93.466592	16,598.72	-1,084.20	0.03

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36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4					4.000000	20 Feb 2043		
		Local	16,942.210	101.022594	17,115.46	99.238933	16,813.27	-302.19	0.03
Original Face:		Base	170,000.000	101.022594	17,115.46	99.238933	16,813.27	-302.19	0.03
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4					4.000000	20 Apr 2043		
		Local	17,070.250	100.794247	17,205.83	98.627987	16,836.04	-369.79	0.03
Original Face:		Base	180,000.000	100.794247	17,205.83	98.627987	16,836.04	-369.79	0.03
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5					4.500000	20 Jun 2043		
		Local	14,376.560	101.957631	14,658.00	101.162075	14,543.63	-114.37	0.03
Original Face:		Base	180,000.000	101.957631	14,658.00	101.162075	14,543.63	-114.37	0.03
36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5					4.500000	20 Aug 2043		
		Local	10,000.450	102.622482	10,262.71	101.183420	10,118.80	-143.91	0.02
Original Face:		Base	180,000.000	102.622482	10,262.71	101.183420	10,118.80	-143.91	0.02
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5					4.500000	20 Dec 2043		
		Local	5,099.920	102.402587	5,222.45	100.670082	5,134.09	-88.36	0.01
Original Face:		Base	65,000.000	102.402587	5,222.45	100.670082	5,134.09	-88.36	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5					4.500000	20 Jul 2044		
		Local	19,561.920	103.271969	20,201.98	100.670203	19,693.02	-508.96	0.03
Original Face:		Base	255,000.000	103.271969	20,201.98	100.670203	19,693.02	-508.96	0.03
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3					3.000000	20 Aug 2044		
		Local	19,370.020	100.092617	19,387.96	92.962765	18,006.91	-1,381.05	0.03
Original Face:		Base	135,000.000	100.092617	19,387.96	92.962765	18,006.91	-1,381.05	0.03
36179YFL3	GNMA II POOL MA9171 G2 09/53 FIXED 5.5					5.500000	20 Sep 2053		
		Local	140,291.940	99.703525	139,876.01	101.098514	141,833.07	1,957.06	0.25
Original Face:		Base	150,000.000	99.703525	139,876.01	101.098514	141,833.07	1,957.06	0.25
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5					3.500000	15 Jun 2043		
		Local	57,205.480	101.216404	57,901.33	96.152819	55,004.68	-2,896.65	0.10
Original Face:		Base	270,000.000	101.216404	57,901.33	96.152819	55,004.68	-2,896.65	0.10
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5					3.500000	15 Jun 2043		
		Local	16,184.160	101.232254	16,383.59	95.658262	15,481.49	-902.10	0.03
Original Face:		Base	150,000.000	101.232254	16,383.59	95.658262	15,481.49	-902.10	0.03

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361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4					4.000000	15 Jan 2031		
		Local	270,000.000	106.115467	286,511.76	93.744450	253,110.02	-33,401.74	0.44
		Base		106.115467	286,511.76	93.744450	253,110.02	-33,401.74	0.44
361886DF8	GENERAL MOTORS GFORT 2024 2A A 144A					5.060000	15 Mar 2031		
		Local	250,000.000	100.000000	250,000.00	102.972500	257,431.25	7,431.25	0.45
	Original Face:	Base	250,000.000	100.000000	250,000.00	102.972500	257,431.25	7,431.25	0.45
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4					4.000000	15 Apr 2041		
		Local	20,032.290	101.691319	20,371.10	98.915621	19,815.06	-556.04	0.03
	Original Face:	Base	421,366.000	101.691319	20,371.10	98.915621	19,815.06	-556.04	0.03
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3					2.904000	10 Jul 2052		
		Local	300,000.000	100.613193	301,839.58	91.857240	275,571.72	-26,267.86	0.48
	Original Face:	Base	300,000.000	100.613193	301,839.58	91.857240	275,571.72	-26,267.86	0.48
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A					3.000000	25 Jan 2051		
		Local	58,134.770	94.249810	54,791.91	87.955320	51,132.62	-3,659.29	0.09
	Original Face:	Base	205,000.000	94.249810	54,791.91	87.955320	51,132.62	-3,659.29	0.09
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2 144A					3.000000	27 Mar 2051		
		Local	91,829.360	94.499885	86,778.64	87.707610	80,541.34	-6,237.30	0.14
	Original Face:	Base	290,000.000	94.499885	86,778.64	87.707610	80,541.34	-6,237.30	0.14
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5					2.618300	15 Dec 2054		
		Local	160,000.000	100.000000	160,000.00	87.765360	140,424.58	-19,575.42	0.24
	Original Face:	Base	160,000.000	100.000000	160,000.00	87.765360	140,424.58	-19,575.42	0.24
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A					2.500000	25 Apr 2052		
		Local	267,094.580	100.059237	267,252.80	84.127500	224,699.99	-42,552.81	0.39
	Original Face:	Base	325,000.000	100.059237	267,252.80	84.127500	224,699.99	-42,552.81	0.39
36267EAF8	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A					3.000000	25 Jun 2052		
		Local	288,324.160	98.971141	285,357.71	87.475500	252,213.00	-33,144.71	0.44
	Original Face:	Base	350,000.000	98.971141	285,357.71	87.475500	252,213.00	-33,144.71	0.44
362924AJ1	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A					3.000000	25 Aug 2052		
		Local	342,067.200	98.241468	336,051.84	87.608000	299,678.23	-36,373.61	0.52
	Original Face:	Base	400,000.000	98.241468	336,051.84	87.608000	299,678.23	-36,373.61	0.52

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36962GT95	GE AEROSPACE SR UNSECURED 01/26 5.55					5.550000	05 Jan 2026		
		Local	75,000.000	101.395587	76,046.69	100.848234	75,636.18	-410.51	0.13
		Base		101.395587	76,046.69	100.848234	75,636.18	-410.51	0.13
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	50,000.000	99.942460	49,971.23	108.089258	54,044.63	4,073.40	0.09
		Base		99.942460	49,971.23	108.089258	54,044.63	4,073.40	0.09
37045XFA9	GENERAL MOTORS FINL CO SR UNSECURED 09/34 5.45					5.450000	06 Sep 2034		
		Local	125,000.000	99.651848	124,564.81	99.569545	124,461.93	-102.88	0.22
		Base		99.651848	124,564.81	99.569545	124,461.93	-102.88	0.22
376087GM8	GILROY CA UNIF SCH DIST GILSCD 08/47 FIXED 3.364					3.364000	01 Aug 2047		
		Local	280,000.000	100.000000	280,000.00	78.519180	219,853.70	-60,146.30	0.38
Original Face:		Base	280,000.000	100.000000	280,000.00	78.519180	219,853.70	-60,146.30	0.38
378272BE7	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85					2.850000	27 Apr 2031		
		Local	300,000.000	99.922887	299,768.66	89.598313	268,794.94	-30,973.72	0.47
		Base		99.922887	299,768.66	89.598313	268,794.94	-30,973.72	0.47
38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746					2.746000	01 Jun 2034		
		Local	125,000.000	100.000000	125,000.00	87.399030	109,248.79	-15,751.21	0.19
Original Face:		Base	125,000.000	100.000000	125,000.00	87.399030	109,248.79	-15,751.21	0.19
38141GZM9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR					3.102000	24 Feb 2033		
		Local	230,000.000	100.000000	230,000.00	89.890437	206,748.01	-23,251.99	0.36
		Base		100.000000	230,000.00	89.890437	206,748.01	-23,251.99	0.36
38239PAA5	GOODMAN US FIN FIVE LLC COMPANY GUAR 144A 05/32 4.625					4.625000	04 May 2032		
		Local	135,000.000	99.872889	134,828.40	97.339783	131,408.71	-3,419.69	0.23
		Base		99.872889	134,828.40	97.339783	131,408.71	-3,419.69	0.23
384802AF1	WW GRAINGER INC SR UNSECURED 09/34 4.45					4.450000	15 Sep 2034		
		Local	65,000.000	99.896431	64,932.68	99.767119	64,848.63	-84.05	0.11
		Base		99.896431	64,932.68	99.767119	64,848.63	-84.05	0.11
40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4					4.000000	06 Sep 2049		
		Local	200,000.000	107.610790	215,221.58	81.853030	163,706.06	-51,515.52	0.29
		Base		107.610790	215,221.58	81.853030	163,706.06	-51,515.52	0.29

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40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR					6.472980	15 Jul 2027		
		Local	245,000.000	94.687200	231,983.64	97.526778	238,940.61	6,956.97	0.42
		Base		94.687200	231,983.64	97.526778	238,940.61	6,956.97	0.42
40434LAC9	HP INC SR UNSECURED 06/30 3.4					3.400000	17 Jun 2030		
		Local	80,000.000	100.836650	80,669.32	94.644702	75,715.76	-4,953.56	0.13
		Base		100.836650	80,669.32	94.644702	75,715.76	-4,953.56	0.13
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875					2.875000	01 Sep 2050		
		Local	150,000.000	100.000000	150,000.00	69.701090	104,551.64	-45,448.36	0.18
		Base		100.000000	150,000.00	69.701090	104,551.64	-45,448.36	0.18
42225UAG9	HEALTHCARE RLTY HLDGS LP COMPANY GUAR 02/30 3.1					3.100000	15 Feb 2030		
		Local	150,000.000	99.809173	149,713.76	91.822624	137,733.94	-11,979.82	0.24
		Base		99.809173	149,713.76	91.822624	137,733.94	-11,979.82	0.24
44409MAA4	HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95					3.950000	01 Nov 2027		
		Local	90,000.000	99.938967	89,945.07	90.390290	81,351.26	-8,593.81	0.14
		Base		99.938967	89,945.07	90.390290	81,351.26	-8,593.81	0.14
451102BT3	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25					6.250000	15 May 2026		
		Local	185,000.000	100.000005	185,000.01	99.220260	183,557.48	-1,442.53	0.32
		Base		100.000005	185,000.01	99.220260	183,557.48	-1,442.53	0.32
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004					6.004000	15 Jan 2040		
		Local	195,000.000	121.208841	236,357.24	107.501280	209,627.50	-26,729.74	0.37
Original Face:		Base	195,000.000	121.208841	236,357.24	107.501280	209,627.50	-26,729.74	0.37
45687VAF3	INGERSOLL RAND INC SR UNSECURED 06/34 5.45					5.450000	15 Jun 2034		
		Local	75,000.000	99.939853	74,954.89	105.122515	78,841.89	3,887.00	0.14
		Base		99.939853	74,954.89	105.122515	78,841.89	3,887.00	0.14
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A					2.500000	25 Jun 2051		
		Local	167,955.870	99.182976	166,583.63	84.825000	142,468.57	-24,115.06	0.25
Original Face:		Base	285,000.000	99.182976	166,583.63	84.825000	142,468.57	-24,115.06	0.25
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A					2.500000	25 Jul 2051		
		Local	208,291.740	100.100398	208,500.86	84.252500	175,491.00	-33,009.86	0.31
Original Face:		Base	305,000.000	100.100398	208,500.86	84.252500	175,491.00	-33,009.86	0.31

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46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A					2.500000	25 Nov 2051		
		Local	235,977.650	101.112563	238,603.05	84.250000	198,811.17	-39,791.88	0.35
	Original Face:	Base	305,000.000	101.112563	238,603.05	84.250000	198,811.17	-39,791.88	0.35
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3					3.801400	15 Aug 2048		
		Local	41,719.480	100.000000	41,719.48	98.633250	41,149.28	-570.20	0.07
	Original Face:	Base	50,000.000	100.000000	41,719.48	98.633250	41,149.28	-570.20	0.07
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		Local	280,000.000	98.769843	276,555.56	97.603103	273,288.69	-3,266.87	0.48
		Base		98.769843	276,555.56	97.603103	273,288.69	-3,266.87	0.48
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A					2.500000	25 Jun 2052		
		Local	450,000.000	98.779909	444,509.59	69.479150	312,656.18	-131,853.41	0.54
	Original Face:	Base	450,000.000	98.779909	444,509.59	69.479150	312,656.18	-131,853.41	0.54
46654UAB1	JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A					3.000000	25 Aug 2052		
		Local	335,604.680	97.793174	328,198.47	87.760500	294,528.35	-33,670.12	0.51
	Original Face:	Base	400,000.000	97.793174	328,198.47	87.760500	294,528.35	-33,670.12	0.51
46654WAE1	JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A					2.500000	25 Jul 2052		
		Local	379,665.400	98.623980	374,441.13	84.340000	320,209.80	-54,231.33	0.56
	Original Face:	Base	450,000.000	98.623980	374,441.13	84.340000	320,209.80	-54,231.33	0.56
46655DAB8	JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A					3.000000	25 Aug 2052		
		Local	169,705.090	98.947875	167,919.58	87.974500	149,297.20	-18,622.38	0.26
	Original Face:	Base	200,000.000	98.947875	167,919.58	87.974500	149,297.20	-18,622.38	0.26
46817MAL1	JACKSON FINANCIAL INC SR UNSECURED 11/31 3.125					3.125000	23 Nov 2031		
		Local	300,000.000	99.771150	299,313.45	87.419619	262,258.86	-37,054.59	0.46
		Base		99.771150	299,313.45	87.419619	262,258.86	-37,054.59	0.46
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25					2.250000	15 Mar 2031		
		Local	115,000.000	99.791574	114,760.31	87.873833	101,054.91	-13,705.40	0.18
		Base		99.791574	114,760.31	87.873833	101,054.91	-13,705.40	0.18
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55					2.550000	01 Oct 2029		
		Local	180,000.000	99.958278	179,924.90	90.556828	163,002.29	-16,922.61	0.28
		Base		99.958278	179,924.90	90.556828	163,002.29	-16,922.61	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05					3.050000	15 Feb 2030		
		260,000.000	Local	99.931077	259,820.80	89.222171	231,977.64	-27,843.16	0.40
			Base	99.931077	259,820.80	89.222171	231,977.64	-27,843.16	0.40
501044CN9	KROGER CO SR UNSECURED 07/40 5.4					5.400000	15 Jul 2040		
		300,000.000	Local	120.007707	360,023.12	101.317196	303,951.59	-56,071.53	0.53
			Base	120.007707	360,023.12	101.317196	303,951.59	-56,071.53	0.53
50249AAL7	LYB INT FINANCE III COMPANY GUAR 05/33 5.625					5.625000	15 May 2033		
		250,000.000	Local	99.906176	249,765.44	106.105312	265,263.28	15,497.84	0.46
			Base	99.906176	249,765.44	106.105312	265,263.28	15,497.84	0.46
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029		
		230,000.000	Local	100.134578	230,309.53	97.685020	224,675.55	-5,633.98	0.39
			Base	100.134578	230,309.53	97.685020	224,675.55	-5,633.98	0.39
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5					4.500000	19 Sep 2028		
		170,000.000	Local	99.584212	169,293.16	99.379190	168,944.62	-348.54	0.29
			Base	99.584212	169,293.16	99.379190	168,944.62	-348.54	0.29
534187BJ7	LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05					3.050000	15 Jan 2030		
		200,000.000	Local	99.942075	199,884.15	92.721919	185,443.84	-14,440.31	0.32
			Base	99.942075	199,884.15	92.721919	185,443.84	-14,440.31	0.32
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
		215,000.000	Local	100.000000	215,000.00	97.358903	209,321.64	-5,678.36	0.36
			Base	100.000000	215,000.00	97.358903	209,321.64	-5,678.36	0.36
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6					6.600000	01 Aug 2042		
		315,000.000	Local	142.586775	449,148.34	116.160440	365,905.39	-83,242.95	0.64
Original Face:		315,000.000	Base	142.586775	449,148.34	116.160440	365,905.39	-83,242.95	0.64
54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475					4.475000	01 Aug 2039		
		250,000.000	Local	100.000000	250,000.00	98.594150	246,485.38	-3,514.62	0.43
Original Face:		250,000.000	Base	100.000000	250,000.00	98.594150	246,485.38	-3,514.62	0.43
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5					6.500000	15 Aug 2032		
		90,000.000	Local	102.355211	92,119.69	109.982075	98,983.87	6,864.18	0.17
			Base	102.355211	92,119.69	109.982075	98,983.87	6,864.18	0.17

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58942HAB7	BON SECOURS MERCY SECURED 08/27 3.555					3.555000	01 Aug 2027		
		Local	125,000.000	100.000000	125,000.00	98.374211	122,967.76	-2,032.24	0.21
		Base		100.000000	125,000.00	98.374211	122,967.76	-2,032.24	0.21
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668					6.668000	15 Nov 2039		
		Local	85,000.000	125.624706	106,781.00	112.790670	95,872.07	-10,908.93	0.17
	Original Face:	Base	85,000.000	125.624706	106,781.00	112.790670	95,872.07	-10,908.93	0.17
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
		Local	300,000.000	101.919733	305,759.20	100.161984	300,485.95	-5,273.25	0.52
		Base		101.919733	305,759.20	100.161984	300,485.95	-5,273.25	0.52
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
		Local	100,000.000	97.695460	97,695.46	87.214165	87,214.17	-10,481.29	0.15
		Base		97.695460	97,695.46	87.214165	87,214.17	-10,481.29	0.15
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831					3.831000	01 Jul 2035		
		Local	65,000.000	100.000000	65,000.00	89.801969	58,371.28	-6,628.72	0.10
	Original Face:	Base	65,000.000	100.000000	65,000.00	89.801969	58,371.28	-6,628.72	0.10
62954HBB3	NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5					5.000000	15 Jan 2033		
		Local	150,000.000	99.754700	149,632.05	101.102863	151,654.29	2,022.24	0.26
		Base		99.754700	149,632.05	101.102863	151,654.29	2,022.24	0.26
637071AK7	NOV INC SR UNSECURED 12/42 3.95					3.950000	01 Dec 2042		
		Local	110,000.000	74.164873	81,581.36	78.910945	86,802.04	5,220.68	0.15
		Base		74.164873	81,581.36	78.910945	86,802.04	5,220.68	0.15
63938CAB4	NAVIENT CORP SR UNSECURED 10/24 5.875					5.875000	25 Oct 2024		
		Local	45,000.000	99.991644	44,996.24	99.943082	44,974.39	-21.85	0.08
		Base		99.991644	44,996.24	99.943082	44,974.39	-21.85	0.08
6461366S5	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/42 FIXED 4.131					4.131000	15 Jun 2042		
		Local	200,000.000	100.000000	200,000.00	91.873390	183,746.78	-16,253.22	0.32
	Original Face:	Base	200,000.000	100.000000	200,000.00	91.873390	183,746.78	-16,253.22	0.32
64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985					5.985000	01 Dec 2036		
		Local	195,000.000	117.168523	228,478.62	107.220220	209,079.43	-19,399.19	0.36
	Original Face:	Base	195,000.000	117.168523	228,478.62	107.220220	209,079.43	-19,399.19	0.36

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650117AA2	NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248					4.248000	01 Sep 2035		
		Local	195,000.000	100.000000	195,000.00	97.866170	190,839.03	-4,160.97	0.33
Original Face:		Base	195,000.000	100.000000	195,000.00	97.866170	190,839.03	-4,160.97	0.33
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718					6.718000	01 Jan 2049		
		Local	315,000.000	149.021762	469,418.55	118.578950	373,523.69	-95,894.86	0.65
Original Face:		Base	315,000.000	149.021762	469,418.55	118.578950	373,523.69	-95,894.86	0.65
67630KAA0	OAKST COMMERCIAL MORTGAGE TRUS OAKST 2023 NLP A 144A					6.298063	15 Mar 2040		
		Local	400,000.000	100.868530	403,474.12	102.650320	410,601.28	7,127.16	0.72
Original Face:		Base	400,000.000	100.868530	403,474.12	102.650320	410,601.28	7,127.16	0.72
678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3					3.300000	15 Mar 2030		
		Local	200,000.000	99.836675	199,673.35	94.580854	189,161.71	-10,511.64	0.33
		Base		99.836675	199,673.35	94.580854	189,161.71	-10,511.64	0.33
68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9					3.900000	15 May 2035		
		Local	320,000.000	115.175134	368,560.43	92.330280	295,456.90	-73,103.53	0.51
		Base		115.175134	368,560.43	92.330280	295,456.90	-73,103.53	0.51
68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272					4.272000	01 Oct 2040		
		Local	315,000.000	101.357013	319,274.59	91.784490	289,121.14	-30,153.45	0.50
Original Face:		Base	315,000.000	101.357013	319,274.59	91.784490	289,121.14	-30,153.45	0.50
690742AP6	OWENS CORNING SR UNSECURED 06/34 5.7					5.700000	15 Jun 2034		
		Local	150,000.000	99.636420	149,454.63	106.057388	159,086.08	9,631.45	0.28
		Base		99.636420	149,454.63	106.057388	159,086.08	9,631.45	0.28
691205AE8	BLUE OWL TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75					3.750000	17 Jun 2026		
		Local	215,000.000	99.777763	214,522.19	96.221660	206,876.57	-7,645.62	0.36
		Base		99.777763	214,522.19	96.221660	206,876.57	-7,645.62	0.36
693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55					2.550000	22 Jan 2030		
		Local	275,000.000	104.358985	286,987.21	91.660034	252,065.09	-34,922.12	0.44
		Base		104.358985	286,987.21	91.660034	252,065.09	-34,922.12	0.44
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55					4.550000	01 Jul 2030		
		Local	275,000.000	109.175222	300,231.86	99.160694	272,691.91	-27,539.95	0.47
		Base		109.175222	300,231.86	99.160694	272,691.91	-27,539.95	0.47

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715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
		Local	180,000.000	96.798000	174,236.40	78.826011	141,886.82	-32,349.58	0.25
		Base		96.798000	174,236.40	78.826011	141,886.82	-32,349.58	0.25
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5					4.500000	23 Jan 2026		
		Local	180,000.000	98.392922	177,107.26	96.705076	174,069.14	-3,038.12	0.30
		Base		98.392922	177,107.26	96.705076	174,069.14	-3,038.12	0.30
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8					2.800000	19 Nov 2031		
		Local	255,000.000	99.666290	254,149.04	87.693328	223,617.99	-30,531.05	0.39
		Base		99.666290	254,149.04	87.693328	223,617.99	-30,531.05	0.39
74350LAC8	PROLOGIS TARGETED US COMPANY GUAR 144A 01/35 5.25					5.250000	15 Jan 2035		
		Local	100,000.000	99.362010	99,362.01	102.163725	102,163.73	2,801.72	0.18
		Base		99.362010	99,362.01	102.163725	102,163.73	2,801.72	0.18
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A					3.000000	25 Feb 2050		
		Local	182,977.980	97.352468	178,133.58	88.013440	161,045.21	-17,088.37	0.28
Original Face:		Base	260,000.000	97.352468	178,133.58	88.013440	161,045.21	-17,088.37	0.28
78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5					5.000000	18 Feb 2031		
		Local	200,000.000	99.697970	199,395.94	91.371148	182,742.30	-16,653.64	0.32
		Base		99.697970	199,395.94	91.371148	182,742.30	-16,653.64	0.32
79588TAE0	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/32 4.75					4.750000	08 Apr 2032		
		Local	300,000.000	99.924580	299,773.74	93.978616	281,935.85	-17,837.89	0.49
		Base		99.924580	299,773.74	93.978616	281,935.85	-17,837.89	0.49
79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6					6.000000	01 Nov 2040		
		Local	315,000.000	126.779105	399,354.18	107.331010	338,092.68	-61,261.50	0.59
Original Face:		Base	315,000.000	126.779105	399,354.18	107.331010	338,092.68	-61,261.50	0.59
80282KBM7	SANTANDER HOLDINGS USA SR UNSECURED 09/30 VAR					5.353000	06 Sep 2030		
		Local	175,000.000	100.000000	175,000.00	101.015435	176,777.01	1,777.01	0.31
		Base		100.000000	175,000.00	101.015435	176,777.01	1,777.01	0.31
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875					4.875000	01 Jun 2027		
		Local	104,000.000	98.312135	102,244.62	99.482460	103,461.76	1,217.14	0.18
		Base		98.312135	102,244.62	99.482460	103,461.76	1,217.14	0.18

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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
81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091					4.091000	01 Jun 2029		
		Local	110,000.000	98.380336	108,218.37	96.278260	105,906.09	-2,312.28	0.18
		Base		98.380336	108,218.37	96.278260	105,906.09	-2,312.28	0.18
81745XCD7	SEQUOIA MORTGAGE TRUST SEMT 2017 4 B3 144A					3.898819	25 Jul 2047		
		Local	380,856.310	98.788546	376,242.41	89.832990	342,134.61	-34,107.80	0.60
Original Face:		Base	507,000.000	98.788546	376,242.41	89.832990	342,134.61	-34,107.80	0.60
81748EAH9	SEQUOIA MORTGAGE TRUST SEMT 2024 7 A8 144A					6.000000	25 Aug 2054		
		Local	175,000.000	99.501514	174,127.65	102.515780	179,402.62	5,274.97	0.31
Original Face:		Base	175,000.000	99.501514	174,127.65	102.515780	179,402.62	5,274.97	0.31
817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5					2.500000	10 Feb 2041		
		Local	60,000.000	99.070417	59,442.25	70.036693	42,022.02	-17,420.23	0.07
		Base		99.070417	59,442.25	70.036693	42,022.02	-17,420.23	0.07
824348BT2	SHERWIN WILLIAMS CO SR UNSECURED 09/31 4.8					4.800000	01 Sep 2031		
		Local	175,000.000	99.711154	174,494.52	101.913891	178,349.31	3,854.79	0.31
		Base		99.711154	174,494.52	101.913891	178,349.31	3,854.79	0.31
83162CX24	SMALL BUSINESS ADMINISTRATION SBAP 2024 25E 1					5.240000	01 May 2049		
		Local	75,000.000	100.000000	75,000.00	103.441980	77,581.49	2,581.49	0.14
Original Face:		Base	75,000.000	100.000000	75,000.00	103.441980	77,581.49	2,581.49	0.14
83162CX40	SMALL BUSINESS ADMINISTRATION SBAP 2024 25F 1					5.040000	01 Jun 2049		
		Local	85,000.000	100.000000	85,000.00	103.429440	87,915.02	2,915.02	0.15
Original Face:		Base	85,000.000	100.000000	85,000.00	103.429440	87,915.02	2,915.02	0.15
84765EAA6	COREWELL HEALTH OBL GRP SR UNSECURED 07/49 3.487					3.487000	15 Jul 2049		
		Local	250,000.000	100.000000	250,000.00	78.751091	196,877.73	-53,122.27	0.34
		Base		100.000000	250,000.00	78.751091	196,877.73	-53,122.27	0.34
84858DAA6	SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1					4.100000	01 Oct 2029		
		Local	64,690.900	100.000000	64,690.90	93.639290	60,576.10	-4,114.80	0.11
Original Face:		Base	120,000.000	100.000000	64,690.90	93.639290	60,576.10	-4,114.80	0.11
853254CS7	STANDARD CHARTERED PLC SR UNSECURED 144A 01/29 6.301					6.301000	09 Jan 2029		
		Local	225,000.000	100.000000	225,000.00	105.157680	236,604.78	11,604.78	0.41
		Base		100.000000	225,000.00	105.157680	236,604.78	11,604.78	0.41

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857524AE2	REPUBLIC OF POLAND SR UNSECURED 11/32 5.75					5.750000	16 Nov 2032		
		Local	65,000.000	99.106108	64,418.97	107.381400	69,797.91	5,378.94	0.12
		Base		99.106108	64,418.97	107.381400	69,797.91	5,378.94	0.12
862121AB6	STORE CAPITAL LLC SR UNSECURED 03/29 4.625					4.625000	15 Mar 2029		
		Local	210,000.000	99.629886	209,222.76	97.963997	205,724.39	-3,498.37	0.36
		Base		99.629886	209,222.76	97.963997	205,724.39	-3,498.37	0.36
863667BF7	STRYKER CORP SR UNSECURED 09/34 4.625					4.625000	11 Sep 2034		
		Local	95,000.000	99.472326	94,498.71	100.312712	95,297.08	798.37	0.17
		Base		99.472326	94,498.71	100.312712	95,297.08	798.37	0.17
87246YAC0	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125					4.125000	01 Nov 2024		
		Local	50,000.000	99.999520	49,999.76	99.892355	49,946.18	-53.58	0.09
		Base		99.999520	49,999.76	99.892355	49,946.18	-53.58	0.09
87264ACY9	T MOBILE USA INC COMPANY GUAR 07/33 5.05					5.050000	15 Jul 2033		
		Local	250,000.000	99.852824	249,632.06	102.393291	255,983.23	6,351.17	0.45
		Base		99.852824	249,632.06	102.393291	255,983.23	6,351.17	0.45
87612GAC5	TARGA RESOURCES CORP COMPANY GUAR 03/33 6.125					6.125000	15 Mar 2033		
		Local	225,000.000	99.876360	224,721.81	107.248275	241,308.62	16,586.81	0.42
		Base		99.876360	224,721.81	107.248275	241,308.62	16,586.81	0.42
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
		Local	80,000.000	98.454675	78,763.74	96.123610	76,898.89	-1,864.85	0.13
		Base		98.454675	78,763.74	96.123610	76,898.89	-1,864.85	0.13
88315LAL2	TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A					1.680000	20 Feb 2046		
		Local	392,333.330	96.592637	378,965.11	90.869890	356,512.87	-22,452.24	0.62
Original Face:		Base	550,000.000	96.592637	378,965.11	90.869890	356,512.87	-22,452.24	0.62
89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7					4.700000	01 Nov 2044		
		Local	245,000.000	114.009588	279,323.49	83.033266	203,431.50	-75,891.99	0.35
		Base		114.009588	279,323.49	83.033266	203,431.50	-75,891.99	0.35
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25					4.250000	01 Jun 2046		
		Local	55,000.000	108.389745	59,614.36	78.321369	43,076.75	-16,537.61	0.08
		Base		108.389745	59,614.36	78.321369	43,076.75	-16,537.61	0.08

& 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
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A					2.260000	19 Jul 2051		
		Local	230,376.170	99.636529	229,538.82	91.152310	209,993.20	-19,545.62	0.37
Original Face:		Base	265,000.000	99.636529	229,538.82	91.152310	209,993.20	-19,545.62	0.37
898813AV2	TUCSON ELECTRIC POWER CO SR UNSECURED 04/53 5.5					5.500000	15 Apr 2053		
		Local	160,000.000	99.727181	159,563.49	102.299210	163,678.74	4,115.25	0.29
		Base		99.727181	159,563.49	102.299210	163,678.74	4,115.25	0.29
902613BM9	UBS GROUP AG SR UNSECURED 144A 09/45 VAR					5.379000	06 Sep 2045		
		Local	200,000.000	100.000000	200,000.00	102.098740	204,197.48	4,197.48	0.36
		Base		100.000000	200,000.00	102.098740	204,197.48	4,197.48	0.36
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5					3.500000	12 Feb 2034		
		Local	235,000.000	99.559132	233,963.96	85.052266	199,872.83	-34,091.13	0.35
		Base		99.559132	233,963.96	85.052266	199,872.83	-34,091.13	0.35
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
		Local	75,000.000	100.000000	75,000.00	92.983690	69,737.77	-5,262.23	0.12
		Base		100.000000	75,000.00	92.983690	69,737.77	-5,262.23	0.12
912803FK4	STRIP PRINC 08/49 0.00000					0.010000	15 Aug 2049		
		Local	1,220,000.000	34.156184	416,705.44	34.746224	423,903.93	7,198.49	0.74
		Base		34.156184	416,705.44	34.746224	423,903.93	7,198.49	0.74
912810UA4	US TREASURY N/B 05/54 4.625					4.625000	15 May 2054		
		Local	640,000.000	104.911736	671,435.11	108.312500	693,200.00	21,764.89	1.21
		Base		104.911736	671,435.11	108.312500	693,200.00	21,764.89	1.21
91282CKH3	US TREASURY N/B 03/26 4.5					4.500000	31 Mar 2026		
		Local	1,073,000.000	99.601875	1,068,728.12	101.066406	1,084,442.54	15,714.42	1.89
		Base		99.601875	1,068,728.12	101.066406	1,084,442.54	15,714.42	1.89
91911TAR4	VALE OVERSEAS LIMITED COMPANY GUAR 06/33 6.125					6.125000	12 Jun 2033		
		Local	300,000.000	99.203853	297,611.56	105.895725	317,687.18	20,075.62	0.55
		Base		99.203853	297,611.56	105.895725	317,687.18	20,075.62	0.55
91913YAL4	VALERO ENERGY CORP SR UNSECURED 06/37 6.625					6.625000	15 Jun 2037		
		Local	200,000.000	108.881920	217,763.84	112.035805	224,071.61	6,307.77	0.39
		Base		108.881920	217,763.84	112.035805	224,071.61	6,307.77	0.39

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272					4.272000	15 Jan 2036		
		Local	170,000.000	117.085953	199,046.12	95.456309	162,275.73	-36,770.39	0.28
		Base		117.085953	199,046.12	95.456309	162,275.73	-36,770.39	0.28
92537KAA2	VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A					3.642000	25 Nov 2059		
		Local	12,029.950	100.000000	12,029.95	98.412180	11,838.94	-191.01	0.02
Original Face:		Base	225,000.000	100.000000	12,029.95	98.412180	11,838.94	-191.01	0.02
927804GR9	VIRGINIA ELEC + POWER CO SR UNSECURED 08/34 5.05					5.050000	15 Aug 2034		
		Local	200,000.000	99.776395	199,552.79	102.550252	205,100.50	5,547.71	0.36
		Base		99.776395	199,552.79	102.550252	205,100.50	5,547.71	0.36
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.150000	27 Feb 2037		
		Local	9,000.000	114.424556	10,298.21	110.047621	9,904.29	-393.92	0.02
		Base		114.424556	10,298.21	110.047621	9,904.29	-393.92	0.02
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		Local	270,000.000	104.598393	282,415.66	92.607243	250,039.56	-32,376.10	0.44
		Base		104.598393	282,415.66	92.607243	250,039.56	-32,376.10	0.44
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4					3.311000	15 Jun 2052		
		Local	280,000.000	101.820479	285,097.34	93.283980	261,195.14	-23,902.20	0.45
Original Face:		Base	280,000.000	101.820479	285,097.34	93.283980	261,195.14	-23,902.20	0.45
95001VAY6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B					3.836000	15 Jun 2052		
		Local	230,000.000	101.723952	233,965.09	87.789670	201,916.24	-32,048.85	0.35
Original Face:		Base	230,000.000	101.723952	233,965.09	87.789670	201,916.24	-32,048.85	0.35
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMBS 2020 1 A5 144A					3.000000	25 Dec 2049		
		Local	294,396.960	97.504013	287,048.85	88.203230	259,667.63	-27,381.22	0.45
Original Face:		Base	400,000.000	97.504013	287,048.85	88.203230	259,667.63	-27,381.22	0.45
958102AR6	WESTERN DIGITAL CORP SR SECURED 02/32 3.1					3.100000	01 Feb 2032		
		Local	180,000.000	99.793494	179,628.29	86.098760	154,977.77	-24,650.52	0.27
		Base		99.793494	179,628.29	86.098760	154,977.77	-24,650.52	0.27
960413AY8	WESTLAKE CORP SR UNSECURED 08/41 2.875					2.875000	15 Aug 2041		
		Local	100,000.000	98.211610	98,211.61	72.542789	72,542.79	-25,668.82	0.13
		Base		98.211610	98,211.61	72.542789	72,542.79	-25,668.82	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1					6.600000	01 Oct 2025		
		25,000.000	Local	99.992120	24,998.03	101.006071	25,251.52	253.49	0.04
			Base	99.992120	24,998.03	101.006071	25,251.52	253.49	0.04
US DOLLAR Total									
		59,509,765.020	Local		59,634,306.28		55,124,974.09	-4,509,332.19	96.01
	Original Face:	89,084,666.000	Base		59,634,306.28		55,124,974.09	-4,509,332.19	96.01
FIXED INCOME Total									
		59,509,765.020	Base		59,634,306.28		55,124,974.09	-4,509,332.19	96.01
	Original Face:	89,084,666.000							

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Holdings

CONNING-GOODWIN CPT CR PLS BND
CONNING INC
FUND: HBQ4

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		60,674,951.790	Base	61,964,294.67		57,412,713.80	-4,551,580.87	100.00
Original Face:		89,084,666.000						

& Issue has redenominated but Local is not converted
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Books Open

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX6344
	THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
996,198.1	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	996,198.10	996,198.10	3	0.00
		996,198.10	**996,198.10**	**3**	**0.00**
	COMMON STOCK				
13,421	CUSIP # 00971T101 AKAMAI TECHNOLGIES INC	1,354,849.95	1,227,865.10	4	0.00
23,599	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,290,157.33	1,540,094.11	3	0.00
5,224	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,328,567.68	1,140,504.10	3	0.00
4,797	CUSIP # 040413106 ARISTA NETWORKS INC	1,841,184.54	342,391.22	5	0.00
2,932	CUSIP # 052769106 AUTODESK INC	807,707.36	249,976.45	2	0.00
43,480	CUSIP # 127097103 COTERRA ENERGY INC	1,041,346.00	860,306.47	3	0.00
38,134	CUSIP # 192422103 COGNEX CORPORATION	1,544,427.00	1,671,012.16	4	0.00
32,847	CUSIP # 21867A105 CORE LABORATORIES INC	608,654.91	669,017.56	2	0.00
12,130	CUSIP # 25659T107 DOLBY LABORATORIES INC	928,308.90	903,202.97	2	0.00
10,483	CUSIP # 25862V105 DOUBLEVERIFY HLDGS INC	176,533.72	206,416.16	0	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,425	CUSIP # 339750101 FLOOR AND DECOR HOLDINGS INC	1,542,812.25	1,171,216.12	4	0.00
3,185	CUSIP # 368736104 GENERAC HOLDINGS INC	506,032.80	408,123.04	1	0.00
40,727	CUSIP # 371901109 GENTEX CORP	1,209,184.63	1,282,211.40	3	0.00
4,360	CUSIP # 37253A103 GENTHERM INC	202,958.00	166,568.46	1	0.00
3,323	CUSIP # 384109104 GRACO INC	290,795.73	102,737.52	1	0.00
3,800	CUSIP # 44980X109 IPG PHOTONICS INC	282,416.00	414,039.05	1	0.00
8,853	CUSIP # 45867G101 INTERDIGITAL INC	1,253,850.39	826,693.60	3	0.00
1,414	CUSIP # 461202103 INTUIT INC	878,094.00	176,592.62	2	0.00
1,567	CUSIP # 46120E602 INTUITIVE SURGICAL INC	769,820.09	127,898.19	2	0.00
7,191	CUSIP # 50187T106 LGI HOMES INC	852,277.32	936,010.60	2	0.00
2,712	CUSIP # 515098101 LANDSTAR SYSTEMS INC	512,215.44	249,135.93	1	0.00
6,977	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	600,440.62	637,980.71	2	0.00
15,928	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,278,859.12	1,123,200.64	3	0.00
11,630	CUSIP # 62855J104 MYRIAD GENETICS INC	318,545.70	365,360.65	1	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX6344
	THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
863	CUSIP # 704326107 PAYCHEX INC	115,805.97	102,336.23	0	0.00
15,777	CUSIP # 729132100 PLEXUS CORP	2,156,873.67	1,189,670.32	6	0.00
12,171	CUSIP # 739276103 POWER INTEGRATIONS INC	780,404.52	590,151.69	2	0.00
5,543	CUSIP # 74340E103 PROGYNY INC	92,900.68	209,142.85	0	0.00
10,801	CUSIP # 743713109 PROTO LABS INC	317,225.37	750,636.83	1	0.00
38,394	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	1,928,914.56	852,730.92	5	0.00
17,633	CUSIP # 816850101 SEMTECH CORP	805,122.78	692,131.07	2	0.00
3,255	CUSIP # 833034101 SNAP-ON INC	943,006.05	739,663.82	2	0.00
150,721	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	1,071,626.31	734,896.11	3	0.00
60,956	CUSIP # 860897107 STITCH FIX INC CL A	171,895.92	563,934.92	0	0.00
3,276	CUSIP # 86272C103 STRATEGIC EDUCATION INC	303,193.80	293,532.57	1	0.00
4,243	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,766,785.20	160,911.54	5	0.00
3,469	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	533,219.99	521,841.35	1	0.00
47,134	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	419,963.94	542,440.53	1	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX6344
	THE DGI GROWTH FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	CUSIP # 92552V100				
17,935	VIASAT INC	214,143.90	598,050.56	1	0.00
	CUSIP # V7780T103				
5,540	ROYAL CARIBBEAN CRUISES LTD	982,574.40	447,491.00	3	2,216.00
		34,023,696.54	**25,788,117.14**	**89**	**2,216.00**
	FOREIGN STOCK				
	CUSIP # H2906T109				
9,570	GARMIN LTD	1,684,607.10	898,692.64	4	0.00
		1,684,607.10	**898,692.64**	**4**	**0.00**
	MUTUAL FUNDS - EQUITY				
	CUSIP # 922908538				
5,000	VANGUARD MID CAP GROWTH ETF	1,217,350.00	1,131,117.50	3	0.00
		1,217,350.00	**1,131,117.50**	**3**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
	CUSIP # 41023R578				
138,303.49	HB&T SHORT TERM INCOME FUND	138,303.49	138,303.49	0	0.00
		138,303.49	**138,303.49**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9699
	DIRECTIONS 1 - CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
851,062.26	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	851,062.26	851,062.26	2	0.00
		851,062.26	**851,062.26**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,889,980.85	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	20,355,093.75	19,686,434.42	51	0.00
251,320.756	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	2,789,911.71	2,593,030.19	7	0.00
178,099.44	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,403,273.84	2,090,075.43	6	0.00
448,877.454	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	5,584,933.28	5,223,430.28	14	0.00
		31,133,212.58	**29,592,970.32**	**78**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
190,883.6	CUSIP # 857444624 STATE STREET S&P 500 INDX II	4,824,773.87	3,776,876.20	12	0.00
160,745.457	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	2,436,258.15	2,080,888.11	6	0.00
45,665.879	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	806,779.08	667,763.70	2	0.00
		8,067,811.10	**6,525,528.01**	**20**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9733
	DIRECTIONS 2 - MODERATELY CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
922,517.47	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	922,517.47	922,517.47	2	0.00
		922,517.47	**922,517.47**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,522,745.9364	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,399,973.74	15,783,200.30	36	0.00
245,935.131	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	2,730,125.89	2,533,099.16	6	0.00
169,895.738	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,292,573.09	1,980,694.47	5	0.00
400,064.551	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	4,977,603.14	4,632,139.72	11	0.00
		26,400,275.86	**24,929,133.65**	**58**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
308,630.436	CUSIP # 857444624 STATE STREET S&P 500 INDX II	7,800,942.90	5,990,435.31	17	0.00
336,262.358	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	5,096,392.30	4,331,047.32	11	0.00
260,542.946	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	4,603,012.23	3,747,978.51	10	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9733
	DIRECTIONS 2 - MODERATELY CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		17,500,347.43	**14,069,461.14**	**38**	**0.00**
	COMMON TRUST FUNDS - OTHER				
71,497.214	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	925,674.43	775,647.64	2	0.00
		925,674.43	**775,647.64**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9751
	DIRECTIONS 3 - MODERATE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
3,107,151.29	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	3,107,151.29	3,107,151.29	2	0.00
		3,107,151.29	**3,107,151.29**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
3,243,535.8365	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	34,932,880.96	33,617,871.67	23	0.00
557,573.812	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	6,189,626.89	5,743,395.80	4	0.00
455,820.751	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,150,845.21	5,331,248.64	4	0.00
865,662.692	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	10,770,575.21	10,030,741.27	7	0.00
		58,043,928.27	**54,723,257.38**	**38**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
1,399,909.187	CUSIP # 857444624 STATE STREET S&P 500 INDX II	35,384,104.61	27,141,072.22	23	0.00
1,946,981.623	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	29,508,453.48	25,015,721.03	19	0.00
1,048,280.753	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	18,519,976.06	15,157,074.42	12	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9751
	DIRECTIONS 3 - MODERATE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		83,412,534.15	**67,313,867.67**	**54**	**0.00**
	COMMON TRUST FUNDS - OTHER				
301,255.488	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	3,058,948.23	2,968,132.61	2	0.00
473,138.392	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	6,125,722.76	5,162,246.68	4	0.00
		9,184,670.99	**8,130,379.29**	**6**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9779
	DIRECTIONS 4 - MODERATELY AGGRESSIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
4,458,313.01	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	4,458,313.01	4,458,313.01	2	0.00
		4,458,313.01	**4,458,313.01**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
2,920,984.2048	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	31,458,999.89	30,239,265.34	13	0.00
657,820.925	CUSIP # 85744W226 STATE STREET US BOND SEC LENDING CL XIV	7,302,470.09	6,775,467.10	3	0.00
371,325.016	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	5,010,659.77	4,328,502.54	2	0.00
979,296.46	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	12,184,406.56	11,349,575.84	5	0.00
		55,956,536.31	**52,692,810.82**	**23**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
2,459,089.766	CUSIP # 857444624 STATE STREET S&P 500 INDX II	62,155,952.93	47,446,298.17	25	0.00
4,098,942.967	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	62,123,579.61	52,626,838.09	25	0.00
2,089,688.868	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	36,918,533.23	30,109,809.42	15	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9779
	DIRECTIONS 4 - MODERATELY AGGRESSIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		161,198,065.77	**130,182,945.68**	**65**	**0.00**
	COMMON TRUST FUNDS - OTHER				
950,457.686	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	9,650,947.34	9,375,993.15	4	0.00
1,155,832.476	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	14,964,563.07	12,538,376.28	6	0.00
		24,615,510.41	**21,914,369.43**	**10**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9797
	DIRECTIONS 5 - AGGRESSIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
4,853,002.6	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	4,853,002.60	4,853,002.60	2	0.00
		4,853,002.60	**4,853,002.60**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,519,741.467	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,367,615.60	15,763,092.47	6	0.00
422,406.835	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	5,255,585.84	4,889,493.78	2	0.00
		21,623,201.44	**20,652,586.25**	**8**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
2,978,932.529	CUSIP # 857444624 STATE STREET S&P 500 INDX II	75,295,498.60	57,728,245.74	27	0.00
5,551,184.392	CUSIP # 85744A687 STATE STREET GLBL ALL CAP EQTY EX-US II	84,133,750.65	71,435,149.34	30	0.00
3,031,625.573	CUSIP # 857480552 STATE STREET RUSSELL SM/MID CAP INDX CL II	53,559,729.00	44,216,750.18	19	0.00
		212,988,978.25	**173,380,145.26**	**77**	**0.00**
	COMMON TRUST FUNDS - OTHER				
1,640,556.467	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	16,658,210.37	16,167,127.24	6	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9797
	DIRECTIONS 5 - AGGRESSIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,660,246.044	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	21,495,205.53	18,137,492.37	8	0.00
		38,153,415.90	**34,304,619.61**	**14**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX7637
	DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
387,103.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	387,103.75	387,103.75	0	0.00
		387,103.75	**387,103.75**	**0**	**0.00**
	COMMON STOCK				
12,750	CUSIP # 002824100 ABBOTT LABORATORIES	1,453,627.50	1,402,183.80	1	0.00
8,525	CUSIP # 00724F101 ADOBE SYSTEMS INC	4,414,074.50	2,989,816.12	2	0.00
31,575	CUSIP # 007903107 ADVANCED MICRO DEVICES	5,180,826.00	5,425,599.05	3	0.00
74,850	CUSIP # 02079K305 ALPHABET INC	12,413,872.50	8,348,160.30	6	0.00
86,675	CUSIP # 023135106 AMAZON.COM INC	16,150,152.75	10,148,688.59	8	0.00
71,925	CUSIP # 037833100 APPLE INC	16,758,525.00	13,852,332.89	9	0.00
40,075	CUSIP # 040413106 ARISTA NETWORKS INC	15,381,586.50	7,004,818.71	8	0.00
17,850	CUSIP # 052769106 AUTODESK INC	4,917,318.00	3,757,296.51	3	0.00
7,700	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	2,086,931.00	2,029,568.03	1	0.00
54,350	CUSIP # 268150109 DYNATRACE INC	2,906,094.50	2,668,211.25	2	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,350	CUSIP # 30303M102 META PLATFORMS INC	13,938,914.00	12,223,795.10	7	0.00
29,075	CUSIP # 337738108 FISERV INC	5,223,323.75	3,268,018.23	3	0.00
60,275	CUSIP # 34959E109 FORTINET INC	4,674,326.25	3,495,115.28	2	0.00
4,400	CUSIP # 36828A101 GE VERNOVA LLC	1,121,912.00	993,634.40	1	0.00
20,050	CUSIP # 443201108 HOWMET AEROSPACE INC	2,010,012.50	1,912,753.96	1	0.00
12,375	CUSIP # 461202103 INTUIT INC	7,684,875.00	4,906,920.10	4	0.00
6,525	CUSIP # 57636Q104 MASTERCARD INC	3,222,045.00	2,275,294.02	2	0.00
51,925	CUSIP # 594918104 MICROSOFT CORPORATION	22,343,327.50	7,769,762.26	12	0.00
29,675	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	3,419,153.50	2,965,653.91	2	0.00
195,025	CUSIP # 67066G104 NVIDIA CORP	23,683,836.00	5,767,211.43	12	1,950.25
3,975	CUSIP # 871607107 SYNOPSYS INC	2,012,900.25	2,050,340.75	1	0.00
62,350	CUSIP # 90353T100 UBER TECHNOLOGIES INC	4,686,226.00	4,214,878.13	2	0.00
19,725	CUSIP # 92826C839 VISA INC CL A	5,423,388.75	3,199,171.64	3	0.00
		181,107,248.75	**112,669,224.46**	**94**	**1,950.25**

FOREIGN STOCK

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX7637
	DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,000	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	6,072,570.00	6,482,457.52	3	0.00
6,200	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	5,166,150.00	3,656,437.40	3	0.00
		11,238,720.00	**10,138,894.92**	**6**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
301,205.73	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	301,205.73	301,205.73	0	0.00
		301,205.73	**301,205.73**	**0**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
AUSTRALIAN DOLLAR								Exchange Rate:	1.446445
AUD	AUSTRALIAN DOLLAR								
		3,602.660	Local	1.000000	3,602.66	1.000000	3,602.66	0.00	0.15
			Base	0.688869	2,481.76	0.691350	2,490.70	8.94	0.00
AUSTRALIAN DOLLAR Total									
		3,602.660	Local		3,602.66		3,602.66	0.00	0.15
			Base		2,481.76		2,490.70	8.94	0.00
CANADIAN DOLLAR								Exchange Rate:	1.352450
CAD	CANADIAN DOLLAR								
		2,949.770	Local	1.000000	2,949.77	1.000000	2,949.77	0.00	0.10
			Base	0.742356	2,189.78	0.739399	2,181.06	-8.72	0.00
CANADIAN DOLLAR Total									
		2,949.770	Local		2,949.77		2,949.77	0.00	0.10
			Base		2,189.78		2,181.06	-8.72	0.00
EURO CURRENCY								Exchange Rate:	0.898352
INTERNATIONAL									
EUR	EURO CURRENCY								
		69.880	Local	1.000000	69.88	1.000000	69.88	0.00	0.00
			Base	1.116342	78.01	1.113149	77.79	-0.22	0.00
INTERNATIONAL Total									
		69.880	Local		69.88		69.88	0.00	0.00
			Base		78.01		77.79	-0.22	0.00
EURO CURRENCY Total									
		69.880	Local		69.88		69.88	0.00	0.00
			Base		78.01		77.79	-0.22	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
HONG KONG DOLLAR								Exchange Rate:	7.773850
HKD	HONG KONG DOLLAR								
		8,551.680	Local	1.000000	8,551.68	1.000000	8,551.68	0.00	0.02
			Base	0.128620	1,099.92	0.128636	1,100.06	0.14	0.00
HONG KONG DOLLAR Total									
		8,551.680	Local		8,551.68		8,551.68	0.00	0.02
			Base		1,099.92		1,100.06	0.14	0.00
INDIAN RUPEE								Exchange Rate:	83.801250
INR	INDIAN RUPEE								
		504.190	Local	1.000000	504.19	1.000000	504.19	0.00	0.00
			Base	0.011900	6.00	0.011933	6.02	0.02	0.00
INDIAN RUPEE Total									
		504.190	Local		504.19		504.19	0.00	0.00
			Base		6.00		6.02	0.02	0.00
JAPANESE YEN								Exchange Rate:	143.725000
JPY	JAPANESE YEN								
		207.000	Local	1.000000	207.00	1.000000	207.00	0.00	0.00
			Base	0.007440	1.54	0.006958	1.44	-0.10	0.00
JAPANESE YEN Total									
		207.000	Local		207.00		207.00	0.00	0.00
			Base		1.54		1.44	-0.10	0.00
MALAYSIAN RINGGIT								Exchange Rate:	4.123500
MYR	MALAYSIAN RINGGIT								
		1,858.500	Local	1.000000	1,858.50	1.000000	1,858.50	0.00	0.12
			Base	0.242427	450.55	0.242512	450.71	0.16	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
MALAYSIAN RINGGIT Total									
		1,858.500	Local		1,858.50		1,858.50	0.00	0.12
			Base		450.55		450.71	0.16	0.00
MEXICAN PESO								Exchange Rate:	19.690000
MXN	MEXICAN PESO (NEW)								
		0.030	Local	1.000000	0.03	1.000000	0.03	0.00	0.00
			Base	0.000000	0.00	0.050787	0.00	0.00	0.00
MEXICAN PESO Total									
		0.030	Local		0.03		0.03	0.00	0.00
			Base		0.00		0.00	0.00	0.00
POLISH ZLOTY								Exchange Rate:	3.849000
PLN	POLISH ZLOTY								
		14.360	Local	1.000000	14.36	1.000000	14.36	0.00	0.00
			Base	0.260446	3.74	0.259808	3.73	-0.01	0.00
POLISH ZLOTY Total									
		14.360	Local		14.36		14.36	0.00	0.00
			Base		3.74		3.73	-0.01	0.00
POUND STERLING								Exchange Rate:	0.747971
GBP	POUND STERLING								
		210.110	Local	1.000000	210.11	1.000000	210.11	0.00	0.01
			Base	1.322307	277.83	1.336950	280.91	3.08	0.00
POUND STERLING Total									
		210.110	Local		210.11		210.11	0.00	0.01
			Base		277.83		280.91	3.08	0.00
QATARI RIAL								Exchange Rate:	3.641000
QAR	QATARI RIAL								

& 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
		0.270	Local	1.000000	0.27	1.000000	0.27	0.00	0.00
			Base	0.259259	0.07	0.274650	0.07	0.00	0.00
QATARI RIAL Total									
		0.270	Local		0.27		0.27	0.00	0.00
			Base		0.07		0.07	0.00	0.00
RUSSIAN RUBLE								Exchange Rate:	93.000000
RUB	RUSSIAN RUBLE								
		9,447,619.950	Local	1.000000	9,447,619.95	1.000000	9,447,619.95	0.00	100.00
			Base	0.013530	127,825.27	0.010753	101,587.31	-26,237.96	0.12
RUSSIAN RUBLE Total									
		9,447,619.950	Local		9,447,619.95		9,447,619.95	0.00	100.00
			Base		127,825.27		101,587.31	-26,237.96	0.12
SAUDI RIYAL								Exchange Rate:	3.751400
SAR	SAUDI RIYAL								
		200.150	Local	1.000000	200.15	1.000000	200.15	0.00	0.01
			Base	0.266500	53.34	0.266567	53.35	0.01	0.00
SAUDI RIYAL Total									
		200.150	Local		200.15		200.15	0.00	0.01
			Base		53.34		53.35	0.01	0.00
SOUTH AFRICAN RAND								Exchange Rate:	17.277500
ZAR	SOUTH AFRICAN RAND								
		6,522.360	Local	1.000000	6,522.36	1.000000	6,522.36	0.00	0.08
			Base	0.058483	381.45	0.057879	377.51	-3.94	0.00
SOUTH AFRICAN RAND Total									
		6,522.360	Local		6,522.36		6,522.36	0.00	0.08
			Base		381.45		377.51	-3.94	0.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
SWEDISH KRONA								Exchange Rate:	10.155850
SEK	SWEDISH KRONA								
		4.180	Local	1.000000	4.18	1.000000	4.18	0.00	0.00
			Base	0.095694	0.40	0.098465	0.41	0.01	0.00
SWEDISH KRONA Total									
		4.180	Local		4.18		4.18	0.00	0.00
			Base		0.40		0.41	0.01	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		263.960	Local	1.000000	263.96	1.000000	263.96	0.00	0.00
			Base	1.000000	263.96	1.000000	263.96	0.00	0.00
US DOLLAR Total									
		263.960	Local		263.96		263.96	0.00	0.00
			Base		263.96		263.96	0.00	0.00
CASH Total									
		9,472,579.050	Base		135,113.62		108,875.03	-26,238.59	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.964316	31 Dec 2030		
		198,256.430	Local	100.000000	198,256.43	100.000000	198,256.43	0.00	0.52
			Base	100.000000	198,256.43	100.000000	198,256.43	0.00	0.24
US DOLLAR Total									
		198,256.430	Local		198,256.43		198,256.43	0.00	0.52
			Base		198,256.43		198,256.43	0.00	0.24

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		198,256.430	Base		198,256.43		198,256.43	0.00	0.24
EQUITY									
AUSTRALIAN DOLLAR								Exchange Rate:	1.446445
606558005	ANZ GROUP HOLDINGS LTD COMMON STOCK								
		3,855.000	Local	30.915450	119,179.06	30.480000	117,500.40	-1,678.66	4.75
			Base	22.923800	88,371.25	21.072353	81,233.92	-7,137.33	0.10
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,554.000	Local	33.986986	120,789.75	31.720000	112,732.88	-8,056.87	4.56
			Base	25.201345	89,565.58	21.929627	77,937.90	-11,627.68	0.09
608625901	FORTESCUE LTD COMMON STOCK								
		5,085.000	Local	23.161919	117,778.36	20.680000	105,157.80	-12,620.56	4.25
			Base	16.536688	84,089.06	14.297122	72,700.86	-11,388.20	0.09
614469005	BHP GROUP LTD COMMON STOCK								
		8,451.000	Local	39.176326	331,079.13	45.960000	388,407.96	57,328.83	15.71
			Base	28.039486	236,961.70	31.774454	268,525.91	31,564.21	0.32
618549901	CSL LTD COMMON STOCK								
		372.000	Local	217.978844	81,088.13	286.280000	106,496.16	25,408.03	4.31
			Base	153.885484	57,245.40	197.919727	73,626.14	16,380.74	0.09
621486901	ORIGIN ENERGY LTD COMMON STOCK								
		4,931.000	Local	7.940395	39,154.09	10.010000	49,359.31	10,205.22	2.00
			Base	5.311330	26,190.17	6.920415	34,124.57	7,934.40	0.04
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		839.000	Local	88.937497	74,618.56	135.390000	113,592.21	38,973.65	4.59
			Base	66.393230	55,703.92	93.601900	78,531.99	22,828.07	0.09
622010007	RIO TINTO LTD COMMON STOCK								
		838.000	Local	92.671706	77,658.89	129.130000	108,210.94	30,552.05	4.38
			Base	63.530537	53,238.59	89.274048	74,811.65	21,573.06	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59								
		Local	1,395.000	47.943957	66,881.82	57.430000	80,114.85	13,233.03	3.24
		Base		31.822810	44,392.82	39.704240	55,387.42	10,994.60	0.07
653323907	BLUESCOPE STEEL LTD COMMON STOCK								
		Local	2,722.000	20.440213	55,638.26	22.200000	60,428.40	4,790.14	2.44
		Base		13.567193	36,929.90	15.347974	41,777.18	4,847.28	0.05
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
		Local	3,656.000	32.906444	120,305.96	37.350000	136,551.60	16,245.64	5.52
		Base		24.400123	89,206.85	25.821929	94,404.97	5,198.12	0.11
671560001	PILBARA MINERALS LTD COMMON STOCK								
		Local	15,765.000	3.351675	52,839.15	3.270000	51,551.55	-1,287.60	2.08
		Base		2.224674	35,071.99	2.260715	35,640.17	568.18	0.04
671745909	NORTHERN STAR RESOURCES LTD COMMON STOCK								
		Local	4,225.000	13.756876	58,122.80	15.970000	67,473.25	9,350.45	2.73
		Base		9.131129	38,579.02	11.040862	46,647.64	8,068.62	0.06
677670002	SANTOS LTD COMMON STOCK								
		Local	8,556.000	7.253624	62,062.01	7.020000	60,063.12	-1,998.89	2.43
		Base		5.468145	46,785.45	4.853278	41,524.65	-5,260.80	0.05
685085003	STOCKLAND REIT								
		Local	13,316.000	3.451725	45,963.17	5.240000	69,775.84	23,812.67	2.82
		Base		2.372026	31,585.90	3.622675	48,239.54	16,653.64	0.06
694883000	WESFARMERS LTD COMMON STOCK								
		Local	1,919.000	42.567228	81,686.51	70.430000	135,155.17	53,468.66	5.47
		Base		31.980141	61,369.89	48.691793	93,439.55	32,069.66	0.11
698123908	WOOLWORTHS GROUP LTD COMMON STOCK								
		Local	3,695.000	30.606631	113,091.50	33.300000	123,043.50	9,952.00	4.98
		Base		22.264457	82,267.17	23.021961	85,066.14	2,798.97	0.10
ACI25YKM1	WOODSIDE ENERGY GROUP LTD COMMON STOCK								
		Local	2,350.000	27.520796	64,673.87	25.200000	59,220.00	-5,453.87	2.39
		Base		19.864387	46,681.31	17.422024	40,941.76	-5,739.55	0.05

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B03FYZ909	GOODMAN GROUP REIT								
		Local	3,267.000	19.890352	64,981.78	36.990000	120,846.33	55,864.55	4.89
		Base		13.833912	45,195.39	25.573043	83,547.13	38,351.74	0.10
B17ZL5909	MINERAL RESOURCES LTD COMMON STOCK								
		Local	838.000	64.212088	53,809.73	52.040000	43,609.52	-10,200.21	1.76
		Base		42.620788	35,716.22	35.977863	30,149.45	-5,566.77	0.04
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK								
		Local	338.000	118.140858	39,931.61	232.370000	78,541.06	38,609.45	3.18
		Base		88.616509	29,952.38	160.649040	54,299.38	24,347.00	0.07
BLZH0Z901	SCENTRE GROUP REIT								
		Local	28,245.000	2.121060	59,909.34	3.650000	103,094.25	43,184.91	4.17
		Base		1.457593	41,169.71	2.523428	71,274.23	30,104.52	0.09
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK								
		Local	6,695.000	6.500000	43,517.50	5.020000	33,608.90	-9,908.60	1.36
		Base		4.931876	33,018.91	3.470578	23,235.52	-9,783.39	0.03
BWSW5D906	SOUTH32 LTD COMMON STOCK								
		Local	18,933.000	3.671835	69,518.86	3.770000	71,377.41	1,858.55	2.89
		Base		2.437181	46,143.15	2.606390	49,346.78	3,203.63	0.06
BYWR0T908	COLES GROUP LTD COMMON STOCK								
		Local	4,050.000	13.806662	55,916.98	18.060000	73,143.00	17,226.02	2.96
		Base		9.383926	38,004.90	12.485784	50,567.43	12,562.53	0.06
AUSTRALIAN DOLLAR Total									
		Local	147,890.000		2,070,196.82		2,469,055.41	398,858.59	99.85
		Base			1,473,436.63		1,706,981.88	233,545.25	2.04
BRAZILIAN REAL								Exchange Rate:	5.447700
219628005	VALE SA COMMON STOCK								
		Local	10,227.000	49.351300	504,715.75	63.510000	649,516.77	144,801.02	14.34
		Base		10.196102	104,275.54	11.658131	119,227.71	14,952.17	0.14
230844003	CENTRAIS ELETRICAS BRAS PR B PREFERENCE								

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		Local	3,600.000	44.448703	160,015.33	43.710000	157,356.00	-2,659.33	3.47
		Base		9.322981	33,562.73	8.023570	28,884.85	-4,677.88	0.03
231112905	CENTRAIS ELETRICAS BRASILIER COMMON STOCK								
		Local	7,700.000	39.642047	305,243.76	39.350000	302,995.00	-2,248.76	6.69
		Base		8.314797	64,023.94	7.223232	55,618.89	-8,405.05	0.07
245877006	ITAUSA SA PREFERENCE								
		Local	17,275.000	9.360586	161,704.13	11.070000	191,234.25	29,530.12	4.22
		Base		1.963355	33,916.95	2.032050	35,103.67	1,186.72	0.04
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
		Local	8,200.000	29.444648	241,446.11	39.270000	322,014.00	80,567.89	7.11
		Base		5.749517	47,146.04	7.208547	59,110.08	11,964.04	0.07
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
		Local	10,900.000	26.954863	293,808.01	36.010000	392,509.00	98,700.99	8.67
		Base		6.078052	66,250.77	6.610129	72,050.41	5,799.64	0.09
294542907	WEG SA COMMON STOCK								
		Local	5,200.000	23.075537	119,992.79	54.390000	282,828.00	162,835.21	6.24
		Base		4.329654	22,514.20	9.984030	51,916.96	29,402.76	0.06
B031NN909	CPFL ENERGIA SA COMMON STOCK								
		Local	5,000.000	32.191524	160,957.62	33.930000	169,650.00	8,692.38	3.75
		Base		6.752074	33,760.37	6.228317	31,141.58	-2,618.79	0.04
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								
		Local	5,500.000	28.890484	158,897.66	36.110000	198,605.00	39,707.34	4.38
		Base		6.059689	33,328.29	6.628485	36,456.67	3,128.38	0.04
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK								
		Local	3,600.000	41.437636	149,175.49	41.000000	147,600.00	-1,575.49	3.26
		Base		7.774925	27,989.73	7.526112	27,094.00	-895.73	0.03
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
		Local	7,400.000	30.860670	228,368.96	32.500000	240,500.00	12,131.04	5.31
		Base		6.472931	47,899.69	5.965820	44,147.07	-3,752.62	0.05
B1YBRG902	CIA ENERGETICA MINAS GER PRF PREFERENCE								

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		Local	16,770.000	9.810360	164,519.74	11.400000	191,178.00	26,658.26	4.22
		Base		2.057692	34,507.50	2.092626	35,093.34	585.84	0.04
B1YCHL900	CIA SANEAMENTO BASICO DE SP COMMON STOCK								
		Local	2,900.000	55.464872	160,848.13	90.400000	262,160.00	101,311.87	5.79
		Base		11.633586	33,737.40	16.594159	48,123.06	14,385.66	0.06
B7FQV6904	RAIA DROGASIL SA COMMON STOCK								
		Local	5,800.000	28.780966	166,929.60	25.490000	147,842.00	-19,087.60	3.26
		Base		6.036719	35,012.97	4.679039	27,138.43	-7,874.54	0.03
BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK								
		Local	106,877.000	6.456855	690,089.32	4.000000	427,508.00	-262,581.32	9.44
		Base		1.230987	131,564.23	0.734255	78,474.95	-53,089.28	0.09
BG7ZWY901	AMBEV SA COMMON STOCK								
		Local	17,800.000	15.132546	269,359.32	13.080000	232,824.00	-36,535.32	5.14
		Base		3.174005	56,497.29	2.401013	42,738.04	-13,759.25	0.05
BNDQ8P905	REDE D OR SAO LUIZ SA COMMON STOCK								
		Local	6,900.000	52.341386	361,155.56	30.930000	213,417.00	-147,738.56	4.71
		Base		10.552699	72,813.62	5.677625	39,175.62	-33,638.00	0.05
BRAZILIAN REAL Total									
		Local	241,649.000		4,297,227.28		4,529,737.02	232,509.74	100.00
		Base			878,801.26		831,495.33	-47,305.93	1.00
CANADIAN DOLLAR								Exchange Rate:	1.352450
00208D960	ARC RESOURCES LTD COMMON STOCK								
		Local	950.000	18.940147	17,993.14	22.860000	21,717.00	3,723.86	0.75
		Base		14.644253	13,912.04	16.902658	16,057.53	2,145.49	0.02
008474959	AGNICO EAGLE MINES LTD COMMON STOCK								
		Local	1,214.000	76.109794	92,397.29	108.950000	132,265.30	39,868.01	4.57
		Base		56.909506	69,088.14	80.557507	97,796.81	28,708.67	0.12
01626P973	ALIMENTATION COUCHE TARD INC COMMON STOCK								
		Local	2,528.000	40.235047	101,714.20	74.770000	189,018.56	87,304.36	6.53

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			Base	31.025850	78,433.35	55.284853	139,760.11	61,326.76	0.17
067901959	BARRICK GOLD CORP COMMON STOCK								
		2,049.000	Local	23.723221	48,608.88	26.900000	55,118.10	6,509.22	1.90
			Base	18.708477	38,333.67	19.889830	40,754.26	2,420.59	0.05
11271J958	BROOKFIELD CORP COMMON STOCK								
		1,053.000	Local	43.699212	46,015.27	71.830000	75,636.99	29,621.72	2.61
			Base	34.053267	35,858.09	53.111021	55,925.90	20,067.81	0.07
13321L959	CAMECO CORP COMMON STOCK								
		617.000	Local	31.035511	19,148.91	64.610000	39,864.37	20,715.46	1.38
			Base	24.468233	15,096.90	47.772561	29,475.67	14,378.77	0.04
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK								
		336.000	Local	109.817143	36,898.56	158.370000	53,212.32	16,313.76	1.84
			Base	81.465327	27,372.35	117.098599	39,345.13	11,972.78	0.05
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK								
		3,046.000	Local	25.950095	79,043.99	44.910000	136,795.86	57,751.87	4.72
			Base	20.378913	62,074.17	33.206403	101,146.70	39,072.53	0.12
13646K959	CANADIAN PACIFIC KANSAS CITY COMMON STOCK								
		887.000	Local	95.079098	84,335.16	115.670000	102,599.29	18,264.13	3.54
			Base	76.921725	68,229.57	85.526267	75,861.80	7,632.23	0.09
290876952	EMERA INC COMMON STOCK								
		888.000	Local	55.075135	48,906.72	53.290000	47,321.52	-1,585.20	1.63
			Base	41.758390	37,081.45	39.402566	34,989.48	-2,091.97	0.04
291843951	EMPIRE CO LTD A COMMON STOCK								
		2,033.000	Local	34.410030	69,955.59	41.330000	84,023.89	14,068.30	2.90
			Base	26.089946	53,040.86	30.559355	62,127.17	9,086.31	0.07
29250N956	ENBRIDGE INC COMMON STOCK								
		2,289.000	Local	49.924792	114,277.85	54.940000	125,757.66	11,479.81	4.34
			Base	37.760162	86,433.01	40.622574	92,985.07	6,552.06	0.11
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK								
		3,064.000	Local	16.973482	52,006.75	18.440000	56,500.16	4,493.41	1.95

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			Base	12.366387	37,890.61	13.634515	41,776.15	3,885.54	0.05
33767E970	FIRSTSERVICE CORP COMMON STOCK								
		287.000	Local	167.573763	48,093.67	247.110000	70,920.57	22,826.90	2.45
			Base	131.574843	37,761.98	182.712854	52,438.59	14,676.61	0.06
349553958	FORTIS INC COMMON STOCK								
		964.000	Local	52.350270	50,465.66	61.450000	59,237.80	8,772.14	2.05
			Base	40.875207	39,403.70	45.436060	43,800.36	4,396.66	0.05
351858956	FRANCO NEVADA CORP COMMON STOCK								
		416.000	Local	89.882356	37,391.06	167.980000	69,879.68	32,488.62	2.41
			Base	65.316707	27,171.75	124.204222	51,668.96	24,497.21	0.06
448811950	HYDRO ONE LTD COMMON STOCK								
		1,684.000	Local	26.088088	43,932.34	46.880000	78,945.92	35,013.58	2.73
			Base	19.780184	33,309.83	34.663019	58,372.52	25,062.69	0.07
45075E955	IA FINANCIAL CORP INC COMMON STOCK								
		795.000	Local	68.979547	54,838.74	112.100000	89,119.50	34,280.76	3.08
			Base	52.300818	41,579.15	82.886613	65,894.86	24,315.71	0.08
46579R955	IVANHOE MINES LTD CL A COMMON STOCK								
		2,852.000	Local	17.708149	50,503.64	20.120000	57,382.24	6,878.60	1.98
			Base	12.901641	36,795.48	14.876705	42,428.36	5,632.88	0.05
493271951	KEYERA CORP COMMON STOCK								
		1,609.000	Local	32.253928	51,896.57	42.170000	67,851.53	15,954.96	2.34
			Base	24.938278	40,125.69	31.180450	50,169.34	10,043.65	0.06
496902958	KINROSS GOLD CORP COMMON STOCK								
		5,044.000	Local	10.353075	52,220.91	12.670000	63,907.48	11,686.57	2.21
			Base	7.542950	38,046.64	9.368184	47,253.12	9,206.48	0.06
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
		458.000	Local	77.102555	35,312.97	180.080000	82,476.64	47,163.67	2.85
			Base	59.905699	27,436.81	133.150948	60,983.13	33,546.32	0.07
550372957	LUNDIN MINING CORP COMMON STOCK								
		3,394.000	Local	14.977985	50,835.28	14.170000	48,092.98	-2,742.30	1.66

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			Base	10.912525	37,037.11	10.477282	35,559.90	-1,477.21	0.04
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK								
		3,303.000	Local	24.212041	79,972.37	39.970000	132,020.91	52,048.54	4.56
			Base	19.588238	64,699.95	29.553773	97,616.11	32,916.16	0.12
59162N950	METRO INC/CN COMMON STOCK								
		1,040.000	Local	53.603183	55,747.31	85.490000	88,909.60	33,162.29	3.07
			Base	41.794635	43,466.42	63.211209	65,739.66	22,273.24	0.08
67077M959	NUTRIEN LTD COMMON STOCK								
		604.000	Local	55.090745	33,274.81	64.990000	39,253.96	5,979.15	1.36
			Base	40.884437	24,694.20	48.053532	29,024.33	4,330.13	0.03
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
		1,814.000	Local	31.515750	57,169.57	55.750000	101,130.50	43,960.93	3.49
			Base	23.913616	43,379.30	41.221487	74,775.78	31,396.48	0.09
780087953	ROYAL BANK OF CANADA COMMON STOCK								
		1,631.000	Local	127.213200	207,484.73	168.800000	275,312.80	67,828.07	9.51
			Base	98.223329	160,202.25	124.810529	203,565.97	43,363.72	0.24
82509L958	SHOPIFY INC CLASS A COMMON STOCK								
		585.000	Local	81.144051	47,469.27	108.350000	63,384.75	15,915.48	2.19
			Base	60.189179	35,210.67	80.113867	46,866.61	11,655.94	0.06
867224958	SUNCOR ENERGY INC COMMON STOCK								
		1,578.000	Local	44.051027	69,512.52	49.920000	78,773.76	9,261.24	2.72
			Base	33.525349	52,903.00	36.910792	58,245.23	5,342.23	0.07
87807B909	TC ENERGY CORP COMMON STOCK								
		1,298.000	Local	64.901248	84,241.82	64.290000	83,448.42	-793.40	2.88
			Base	48.181325	62,539.36	47.535953	61,701.67	-837.69	0.07
878742956	TECK RESOURCES LTD CLS B COMMON STOCK								
		525.000	Local	33.076533	17,365.18	70.640000	37,086.00	19,720.82	1.28
			Base	26.077371	13,690.62	52.231136	27,421.35	13,730.73	0.03
891160954	TORONTO DOMINION BANK COMMON STOCK								
		647.000	Local	87.318825	56,495.28	85.520000	55,331.44	-1,163.84	1.91

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			Base	70.885796	45,863.11	63.233391	40,912.00	-4,951.11	0.05
89156V957	TOURMALINE OIL CORP COMMON STOCK								
		419.000	Local	71.683580	30,035.42	62.810000	26,317.39	-3,718.03	0.91
			Base	55.424726	23,222.96	46.441643	19,459.05	-3,763.91	0.02
961148954	WESTON (GEORGE) LTD COMMON STOCK								
		275.000	Local	102.621382	28,220.88	227.000000	62,425.00	34,204.12	2.16
			Base	76.961236	21,164.34	167.843543	46,156.97	24,992.63	0.06
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK								
		501.000	Local	36.748862	18,411.18	82.600000	41,382.60	22,971.42	1.43
			Base	27.863273	13,959.50	61.074347	30,598.25	16,638.75	0.04
CANADIAN DOLLAR Total									
		52,677.000	Local		2,072,193.49		2,892,422.49	820,229.00	99.90
			Base		1,586,508.03		2,138,653.90	552,145.87	2.56
CHILEAN PESO								Exchange Rate:	899.300000
229945902	ENEL AMERICAS SA COMMON STOCK								
		233,570.000	Local	104.609235	24,433,579.00	91.790000	21,439,390.30	-2,994,188.70	57.38
			Base	0.116901	27,304.66	0.102068	23,840.09	-3,464.57	0.03
BYMLZD909	ENEL CHILE SA COMMON STOCK								
		321,654.000	Local	55.547222	17,866,986.00	49.500000	15,921,873.00	-1,945,113.00	42.62
			Base	0.062074	19,966.46	0.055043	17,704.74	-2,261.72	0.02
CHILEAN PESO Total									
		555,224.000	Local		42,300,565.00		37,361,263.30	-4,939,301.70	100.00
			Base		47,271.12		41,544.83	-5,726.29	0.05
COLOMBIAN PESO								Exchange Rate:	4,206.050000
220570907	INTERCONEXION ELECTRICA SA COMMON STOCK								
		3,030.000	Local	15,150.486333	45,905,973.59	17,080.000000	51,752,400.00	5,846,426.41	100.00
			Base	3.842132	11,641.66	4.060817	12,304.28	662.62	0.01

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COLOMBIAN PESO Total									
		3,030.000	Local		45,905,973.59		51,752,400.00	5,846,426.41	100.00
			Base		11,641.66		12,304.28	662.62	0.01
CZECH KORUNA								Exchange Rate:	22.649700
562403907	CEZ AS COMMON STOCK CZK100.0								
		737.000	Local	574.725061	423,572.37	880.500000	648,928.50	225,356.13	100.00
			Base	26.164274	19,283.07	38.874687	28,650.64	9,367.57	0.03
CZECH KORUNA Total									
		737.000	Local		423,572.37		648,928.50	225,356.13	100.00
			Base		19,283.07		28,650.64	9,367.57	0.03
DANISH KRONE								Exchange Rate:	6.696550
416921005	CARLSBERG AS B COMMON STOCK DKK20.0								
		217.000	Local	1,084.216820	235,275.05	797.600000	173,079.20	-62,195.85	7.00
			Base	159.950553	34,709.27	119.106107	25,846.03	-8,863.24	0.03
B1WT5G909	DSV A/S COMMON STOCK DKK1.0								
		162.000	Local	1,353.144877	219,209.47	1,382.500000	223,965.00	4,755.53	9.06
			Base	215.547654	34,918.72	206.449590	33,444.83	-1,473.89	0.04
B798FW902	NOVONESIS (NOVOZYMES) B COMMON STOCK DKK2.0								
		1,107.000	Local	421.310551	466,390.78	482.200000	533,795.40	67,404.62	21.60
			Base	60.672602	67,164.57	72.007228	79,712.00	12,547.43	0.10
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2								
		1,279.000	Local	228.814347	292,653.55	147.850000	189,100.15	-103,553.40	7.65
			Base	36.657514	46,884.96	22.078533	28,238.44	-18,646.52	0.03
BP6KMJ909	NOVO NORDISK A/S B COMMON STOCK DKK.1								
		1,718.000	Local	355.340733	610,475.38	786.800000	1,351,722.40	741,247.02	54.69
			Base	53.159546	91,328.10	117.493336	201,853.55	110,525.45	0.24
DANISH KRONE Total									
		4,483.000	Local		1,824,004.23		2,471,662.15	647,657.92	100.00

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		275,005.62		369,094.85	94,089.23	0.44
EURO CURRENCY								Exchange Rate:	0.898352
AUSTRIA									
465145001	OMV AG COMMON STOCK								
		1,045.000	Local	45.816833	47,878.59	38.360000	40,086.20	-7,792.39	0.71
			Base	52.667167	55,037.19	42.700411	44,621.93	-10,415.26	0.05
AUSTRIA Total									
		1,045.000	Local		47,878.59		40,086.20	-7,792.39	0.71
			Base		55,037.19		44,621.93	-10,415.26	0.05
BELGIUM									
449774009	KBC GROUP NV COMMON STOCK								
		490.000	Local	63.312673	31,023.21	71.420000	34,995.80	3,972.59	0.62
			Base	69.564816	34,086.76	79.501131	38,955.55	4,868.79	0.05
559699905	UCB SA COMMON STOCK								
		334.000	Local	81.484820	27,215.93	162.000000	54,108.00	26,892.07	0.95
			Base	91.991647	30,725.21	180.330205	60,230.29	29,505.08	0.07
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK								
		1,193.000	Local	57.935591	69,117.16	59.380000	70,840.34	1,723.18	1.25
			Base	65.573378	78,229.04	66.098812	78,855.88	626.84	0.09
B09M9F900	ELIA GROUP SA/NV COMMON STOCK								
		271.000	Local	115.231070	31,227.62	102.700000	27,831.70	-3,395.92	0.49
			Base	126.610185	34,311.36	114.320445	30,980.84	-3,330.52	0.04
B86S2N903	AGEAS COMMON STOCK								
		746.000	Local	48.152292	35,921.61	47.920000	35,748.32	-173.29	0.63
			Base	57.418177	42,833.96	53.342120	39,793.22	-3,040.74	0.05
BNHKYX908	ARGENX SE COMMON STOCK EUR.1								
		136.000	Local	297.106912	40,406.54	485.600000	66,041.60	25,635.06	1.16
			Base	340.055294	46,247.52	540.545354	73,514.17	27,266.65	0.09
BELGIUM Total									

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		3,170.000	Local		234,912.07		289,565.76	54,653.69	5.10
			Base		266,433.85		322,329.95	55,896.10	0.39
FINLAND									
449000900	KESKO OYJ B SHS COMMON STOCK								
		1,669.000	Local	18.184020	30,349.13	19.165000	31,986.39	1,637.26	0.56
			Base	19.979694	33,346.11	21.333508	35,605.63	2,259.52	0.04
505125906	UPM KYMMENE OYJ COMMON STOCK								
		1,006.000	Local	22.935060	23,072.67	30.070000	30,250.42	7,177.75	0.53
			Base	25.871879	26,027.11	33.472403	33,673.24	7,646.13	0.04
570151902	ELISA OYJ COMMON STOCK								
		657.000	Local	53.266347	34,995.99	47.620000	31,286.34	-3,709.65	0.55
			Base	58.757580	38,603.73	53.008175	34,826.37	-3,777.36	0.04
ACI2K0750	SAMPO OYJ A SHS COMMON STOCK								
		793.000	Local	35.626974	28,252.19	41.900000	33,226.70	4,974.51	0.58
			Base	42.466520	33,675.95	46.640960	36,986.28	3,310.33	0.04
B06YV4907	NESTE OYJ COMMON STOCK								
		1,720.000	Local	43.359238	74,577.89	17.430000	29,979.60	-44,598.29	0.53
			Base	49.706570	85,495.30	19.402194	33,371.77	-52,123.53	0.04
FINLAND Total									
		5,845.000	Local		191,247.87		156,729.45	-34,518.42	2.76
			Base		217,148.20		174,463.29	-42,684.91	0.21
FRANCE									
401225909	AIRBUS SE COMMON STOCK EUR1.0								
		203.000	Local	122.450394	24,857.43	131.220000	26,637.66	1,780.23	0.47
			Base	138.130099	28,040.41	146.067466	29,651.70	1,611.29	0.04
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0								
		1,160.000	Local	23.673138	27,460.84	29.520000	34,243.20	6,782.36	0.60
			Base	26.345121	30,560.34	32.860171	38,117.80	7,557.46	0.05
405780909	L OREAL COMMON STOCK EUR.2								
		358.000	Local	353.307291	126,484.01	402.050000	143,933.90	17,449.89	2.53

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			Base	402.074330	143,942.61	447.541721	160,219.94	16,277.33	0.19
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3								
		115.000	Local	249.219130	28,660.20	688.500000	79,177.50	50,517.30	1.39
			Base	282.078870	32,439.07	766.403370	88,136.39	55,697.32	0.11
416343002	CAPGEMINI SE COMMON STOCK EUR8.0								
		197.000	Local	99.948629	19,689.88	193.950000	38,208.15	18,518.27	0.67
			Base	112.746954	22,211.15	215.895328	42,531.38	20,320.23	0.05
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4								
		413.000	Local	47.042809	19,428.68	98.200000	40,556.60	21,127.92	0.71
			Base	55.002591	22,716.07	109.311272	45,145.56	22,429.49	0.05
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55								
		410.000	Local	167.508488	68,678.48	135.600000	55,596.00	-13,082.48	0.98
			Base	186.973927	76,659.31	150.943060	61,886.65	-14,772.66	0.07
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0								
		372.000	Local	74.271210	27,628.89	236.200000	87,866.40	60,237.51	1.55
			Base	83.781613	31,166.76	262.925891	97,808.43	66,641.67	0.12
517617908	ORANGE COMMON STOCK EUR4.0								
		2,107.000	Local	11.378752	23,975.03	10.285000	21,670.50	-2,304.53	0.38
			Base	12.867978	27,112.83	11.448742	24,122.50	-2,990.33	0.03
567173901	SANOFI COMMON STOCK EUR2.0								
		2,127.000	Local	92.730353	197,237.46	102.900000	218,868.30	21,630.84	3.85
			Base	102.196596	217,372.16	114.543074	243,633.12	26,260.96	0.29
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04								
		1,109.000	Local	23.641812	26,218.77	26.650000	29,554.85	3,336.08	0.52
			Base	26.529675	29,421.41	29.665432	32,898.96	3,477.55	0.04
708842901	AXA SA COMMON STOCK EUR2.29								
		2,131.000	Local	24.448104	52,098.91	34.530000	73,583.43	21,484.52	1.29
			Base	27.744923	59,124.43	38.437049	81,909.35	22,784.92	0.10
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18								
		461.000	Local	157.737527	72,717.00	212.600000	98,008.60	25,291.60	1.72

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			Base	173.262082	79,873.82	236.655565	109,098.22	29,224.40	0.13
730968906	BNP PARIBAS COMMON STOCK EUR2.0								
		1,255.000	Local	57.361546	71,988.74	61.550000	77,245.25	5,256.51	1.36
			Base	64.590606	81,061.21	68.514346	85,985.50	4,924.29	0.10
B058TZ909	SAFRAN SA COMMON STOCK EUR.2								
		230.000	Local	124.570522	28,651.22	211.100000	48,553.00	19,901.78	0.85
			Base	140.521696	32,319.99	234.985841	54,046.74	21,726.75	0.06
B0C2CQ902	ENGIE COMMON STOCK EUR1.0								
		4,869.000	Local	12.918819	62,901.73	15.515000	75,542.54	12,640.81	1.33
			Base	14.522306	70,709.11	17.270513	84,090.13	13,381.02	0.10
B0R7JF902	IPSEN COMMON STOCK EUR1.0								
		282.000	Local	109.148156	30,779.78	110.500000	31,161.00	381.22	0.55
			Base	119.926560	33,819.29	123.003010	34,686.85	867.56	0.04
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5								
		7,300.000	Local	45.685996	333,507.77	58.500000	427,050.00	93,542.23	7.51
			Base	50.846623	371,180.35	65.119241	475,370.46	104,190.11	0.57
B1XH02900	VINCI SA COMMON STOCK EUR2.5								
		307.000	Local	90.234723	27,702.06	104.950000	32,219.65	4,517.59	0.57
			Base	101.789218	31,249.29	116.825031	35,865.28	4,615.99	0.04
B1Y9TB906	DANONE COMMON STOCK EUR.25								
		1,310.000	Local	60.282412	78,969.96	65.340000	85,595.40	6,625.44	1.51
			Base	69.045023	90,448.98	72.733183	95,280.47	4,831.49	0.11
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5								
		531.000	Local	86.415556	45,886.66	173.260000	92,001.06	46,114.40	1.62
			Base	97.021281	51,518.30	192.864267	102,410.93	50,892.63	0.12
BF0LBX906	BIOMERIEUX COMMON STOCK								
		344.000	Local	89.385145	30,748.49	107.600000	37,014.40	6,265.91	0.65
			Base	98.211919	33,784.90	119.774877	41,202.56	7,417.66	0.05
BM8H5Y907	DASSAULT SYSTEMES SE COMMON STOCK EUR.1								
		723.000	Local	34.480263	24,929.23	35.630000	25,760.49	831.26	0.45

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			Base	36.707690	26,539.66	39.661514	28,675.27	2,135.61	0.03
BNDPYV905	EUROFINS SCIENTIFIC COMMON STOCK EUR.1								
		601.000	Local	59.391864	35,694.51	56.900000	34,196.90	-1,497.61	0.60
			Base	65.256822	39,219.35	63.338202	38,066.26	-1,153.09	0.05
FRANCE Total									
		28,915.000	Local		1,486,895.73		1,914,244.78	427,349.05	33.69
			Base		1,662,490.80		2,130,840.45	468,349.65	2.55
GERMANY									
435209903	FRESENIUS SE + CO KGAA COMMON STOCK								
		648.000	Local	25.605123	16,592.12	34.230000	22,181.04	5,588.92	0.39
			Base	28.133627	18,230.59	38.103104	24,690.81	6,460.22	0.03
474184900	MERCK KGAA COMMON STOCK								
		257.000	Local	148.216187	38,091.56	158.000000	40,606.00	2,514.44	0.71
			Base	163.136809	41,926.16	175.877607	45,200.54	3,274.38	0.05
476896907	RWE AG COMMON STOCK								
		2,251.000	Local	31.213852	70,262.38	32.680000	73,562.68	3,300.30	1.29
			Base	35.654114	80,257.41	36.377723	81,886.25	1,628.84	0.10
484628904	SAP SE COMMON STOCK								
		581.000	Local	110.538916	64,223.11	204.400000	118,756.40	54,533.29	2.09
			Base	120.246454	69,863.19	227.527740	132,193.62	62,330.43	0.16
494290901	E.ON SE COMMON STOCK								
		7,984.000	Local	10.384768	82,911.99	13.355000	106,626.32	23,714.33	1.88
			Base	11.625604	92,818.82	14.866110	118,691.03	25,872.21	0.14
500246905	HENKEL AG + CO KGAA COMMON STOCK								
		654.000	Local	64.637951	42,273.22	76.350000	49,932.90	7,659.68	0.88
			Base	71.020948	46,447.70	84.988958	55,582.78	9,135.08	0.07
506921907	BAYER AG REG COMMON STOCK								
		1,829.000	Local	55.810886	102,078.11	30.325000	55,464.43	-46,613.68	0.98
			Base	62.193445	113,751.81	33.756256	61,740.20	-52,011.61	0.07
507670909	HENKEL AG + CO KGAA VOR PREF PREFERENCE								

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		492.000	Local	75.490752	37,141.45	84.400000	41,524.80	4,383.35	0.73
			Base	82.335244	40,508.94	93.949810	46,223.31	5,714.37	0.06
510740905	BEIERSDORF AG COMMON STOCK								
		481.000	Local	94.654241	45,528.69	135.150000	65,007.15	19,478.46	1.14
			Base	111.695593	53,725.58	150.442143	72,362.67	18,637.09	0.09
512067901	HEIDELBERG MATERIALS AG COMMON STOCK								
		608.000	Local	88.348141	53,715.67	97.600000	59,340.80	5,625.13	1.04
			Base	96.900263	58,915.36	108.643383	66,055.18	7,139.82	0.08
523148906	ALLIANZ SE REG COMMON STOCK								
		448.000	Local	208.442902	93,382.42	295.000000	132,160.00	38,777.58	2.33
			Base	229.801250	102,950.96	328.379076	147,113.83	44,162.87	0.18
529412900	MUENCHENER RUECKVERSICHERUNG COMMON STOCK								
		190.000	Local	300.117632	57,022.35	494.300000	93,917.00	36,894.65	1.65
			Base	333.600368	63,384.07	550.229754	104,543.65	41,159.58	0.13
572797900	SIEMENS AG REG COMMON STOCK								
		290.000	Local	110.676724	32,096.25	181.340000	52,588.60	20,492.35	0.93
			Base	123.943207	35,943.53	201.858514	58,538.97	22,595.44	0.07
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK								
		8,169.000	Local	22.043817	180,075.94	26.390000	215,579.91	35,503.97	3.79
			Base	24.688387	201,679.43	29.376013	239,972.65	38,293.22	0.29
584332902	SARTORIUS AG VORZUG PREFERENCE								
		88.000	Local	296.531023	26,094.73	252.200000	22,193.60	-3,901.13	0.39
			Base	332.752386	29,282.21	280.736282	24,704.79	-4,577.42	0.03
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK								
		1,034.000	Local	18.664081	19,298.66	31.460000	32,529.64	13,230.98	0.57
			Base	20.470764	21,166.77	35.019680	36,210.35	15,043.58	0.04
702196908	DEUTSCHE BOERSE AG COMMON STOCK								
		146.000	Local	146.075890	21,327.08	210.700000	30,762.20	9,435.12	0.54
			Base	174.144863	25,425.15	234.540581	34,242.92	8,817.77	0.04
ACI0054Q2	BASF SE COMMON STOCK								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			892.000	68.045841	60,696.89	47.555000	42,419.06	-18,277.83	0.75
		Base		79.221278	70,665.38	52.935820	47,218.75	-23,446.63	0.06
B1JB4K905	SYMRISE AG COMMON STOCK								
			349.000	89.210430	31,134.44	124.100000	43,310.90	12,176.46	0.76
		Base		100.633754	35,121.18	138.141842	48,211.50	13,090.32	0.06
BD594Y909	SIEMENS HEALTHINEERS AG COMMON STOCK								
			410.000	50.830171	20,840.37	53.860000	22,082.60	1,242.23	0.39
		Base		55.849659	22,898.36	59.954227	24,581.23	1,682.87	0.03
BMHCW1900	QIAGEN N.V. COMMON STOCK EUR.01								
			1,122.000	29.780570	33,413.80	40.470000	45,407.34	11,993.54	0.80
		Base		32.663333	36,648.26	45.049157	50,545.15	13,896.89	0.06
BYT934904	SCOUT24 SE COMMON STOCK								
			488.000	69.373791	33,854.41	77.250000	37,698.00	3,843.59	0.66
		Base		77.847869	37,989.76	85.990792	41,963.51	3,973.75	0.05
GERMANY Total									
			29,411.000		1,162,055.64		1,403,651.37	241,595.73	24.70
		Base			1,299,600.62		1,562,473.69	262,873.07	1.87
GREECE									
726829906	PUBLIC POWER CORP COMMON STOCK EUR2.48								
			3,065.000	10.040091	30,772.88	12.040000	36,902.60	6,129.72	0.65
		Base		11.031553	33,811.71	13.402319	41,078.11	7,266.40	0.05
GREECE Total									
			3,065.000		30,772.88		36,902.60	6,129.72	0.65
		Base			33,811.71		41,078.11	7,266.40	0.05
IRELAND									
BD1RP6901	BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0								
			3,426.000	9.625198	32,975.93	10.030000	34,362.78	1,386.85	0.60
		Base		10.575689	36,232.31	11.164889	38,250.91	2,018.60	0.05
BF0L35906	AIB GROUP PLC COMMON STOCK EUR.625								
			7,815.000	4.022301	31,434.28	5.145000	40,208.18	8,773.90	0.71
		Base		4.419505	34,538.43	5.727154	44,757.71	10,219.28	0.05

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IRELAND Total									
		Local	11,241.000		64,410.21		74,570.96	10,160.75	1.31
		Base			70,770.74		83,008.62	12,237.88	0.10
ITALY									
405671009	GENERALI COMMON STOCK								
		Local	1,937.000	16.775126	32,493.42	25.950000	50,265.15	17,771.73	0.88
		Base		19.985044	38,711.03	28.886227	55,952.62	17,241.59	0.07
407683002	INTESA SANPAOLO COMMON STOCK								
		Local	22,690.000	2.357415	53,489.74	3.837500	87,072.88	33,583.14	1.53
		Base		2.811436	63,791.49	4.271711	96,925.13	33,133.64	0.12
714456902	ENEL SPA COMMON STOCK EUR1.0								
		Local	11,849.000	6.631583	78,577.63	7.175000	85,016.58	6,438.95	1.50
		Base		7.503779	88,912.28	7.986847	94,636.16	5,723.88	0.11
714505906	ENI SPA COMMON STOCK								
		Local	10,035.000	12.105524	121,478.93	13.682000	137,298.87	15,819.94	2.42
		Base		13.219387	132,656.55	15.230110	152,834.16	20,177.61	0.18
ACI2JZT93	TENARIS SA COMMON STOCK USD1.0								
		Local	1,586.000	10.617201	16,838.88	14.135000	22,418.11	5,579.23	0.39
		Base		12.004678	19,039.42	15.734367	24,954.71	5,915.29	0.03
B01BN5908	TERNA RETE ELETTRICA NAZIONA COMMON STOCK EUR.22								
		Local	6,449.000	8.012403	51,671.99	8.088000	52,159.51	487.52	0.92
		Base		8.685447	56,012.45	9.003152	58,061.33	2,048.88	0.07
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01								
		Local	3,673.000	7.630223	28,025.81	7.600000	27,914.80	-111.01	0.49
		Base		8.562260	31,449.18	8.459936	31,073.34	-375.84	0.04
BYMXPS901	UNICREDIT SPA COMMON STOCK								
		Local	1,998.000	20.084014	40,127.86	39.365000	78,651.27	38,523.41	1.38
		Base		22.067317	44,090.50	43.819127	87,550.61	43,460.11	0.10
ITALY Total									
		Local	60,217.000		422,704.26		540,797.17	118,092.91	9.52

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			Base		474,662.90		601,988.06	127,325.16	0.72
NETHERLANDS (THE)									
516529906	ASM INTERNATIONAL NV COMMON STOCK EUR.04								
		21.000	Local	374.887143	7,872.63	589.400000	12,377.40	4,504.77	0.22
			Base	399.105238	8,381.21	656.090263	13,777.90	5,396.69	0.02
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04								
		9,216.000	Local	2.685717	24,751.57	3.669000	33,813.50	9,061.93	0.60
			Base	3.082244	28,405.96	4.084145	37,639.48	9,233.52	0.05
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2								
		1,885.000	Local	18.216286	34,337.70	29.420000	55,456.70	21,119.00	0.98
			Base	19.888706	37,490.21	32.748856	61,731.59	24,241.38	0.07
779255900	HEINEKEN NV COMMON STOCK EUR1.6								
		512.000	Local	95.996719	49,150.32	79.640000	40,775.68	-8,374.64	0.72
			Base	113.141543	57,928.47	88.651219	45,389.42	-12,539.05	0.05
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09								
		188.000	Local	356.335957	66,991.16	745.600000	140,172.80	73,181.64	2.47
			Base	382.250851	71,863.16	829.964201	156,033.27	84,170.11	0.19
ACI1MNCX3	JDE PEET S NV COMMON STOCK EUR.01								
		1,141.000	Local	27.285565	31,132.83	18.760000	21,405.16	-9,727.67	0.38
			Base	29.980026	34,207.21	20.882683	23,827.14	-10,380.07	0.03
B0CCH4904	HEINEKEN HOLDING NV COMMON STOCK EUR1.6								
		653.000	Local	78.243354	51,092.91	67.800000	44,273.40	-6,819.51	0.78
			Base	85.969893	56,138.34	75.471530	49,282.91	-6,855.43	0.06
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01								
		1,996.000	Local	25.830371	51,557.42	31.030000	61,935.88	10,378.46	1.09
			Base	29.719158	59,319.44	34.541026	68,943.89	9,624.45	0.08
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5								
		635.000	Local	81.758551	51,916.68	63.300000	40,195.50	-11,721.18	0.71
			Base	92.227701	58,564.59	70.462358	44,743.60	-13,820.99	0.05

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BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0								
		Local	1,632.000	25.250000	41,208.00	23.500000	38,352.00	-2,856.00	0.67
		Base		29.618248	48,336.98	26.159011	42,691.51	-5,645.47	0.05
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01								
		Local	29.000	1,640.313793	47,569.10	1,402.600000	40,675.40	-6,893.70	0.72
		Base		1,951.018621	56,579.54	1,561.303364	45,277.80	-11,301.74	0.05
BZ5739900	ING GROEP NV COMMON STOCK EUR.01								
		Local	4,762.000	11.952927	56,919.84	16.274000	77,496.79	20,576.95	1.36
		Base		13.298347	63,326.73	18.115394	86,265.51	22,938.78	0.10
NETHERLANDS (THE) Total									
		Local	22,670.000		514,500.16		606,930.21	92,430.05	10.68
		Base			580,541.84		675,604.02	95,062.18	0.81
PORTUGAL									
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.0								
		Local	1,591.000	9.592514	15,261.69	16.800000	26,728.80	11,467.11	0.47
		Base		11.428039	18,182.01	18.700910	29,753.15	11,571.14	0.04
PORTUGAL Total									
		Local	1,591.000		15,261.69		26,728.80	11,467.11	0.47
		Base			18,182.01		29,753.15	11,571.14	0.04
SPAIN									
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49								
		Local	7,696.000	5.229537	40,246.52	9.708000	74,712.77	34,466.25	1.31
		Base		6.233741	47,974.87	10.806454	83,166.48	35,191.61	0.10
566935904	REPSOL SA COMMON STOCK EUR1.0								
		Local	6,521.000	12.860501	83,863.33	11.845000	77,241.25	-6,622.08	1.36
		Base		14.171464	92,412.12	13.185255	85,981.05	-6,431.07	0.10
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5								
		Local	18,434.000	3.462837	63,833.93	4.600500	84,805.62	20,971.69	1.49
		Base		4.043573	74,539.22	5.121044	94,401.33	19,862.11	0.11
573252905	TELEFONICA SA COMMON STOCK EUR1.0								

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		Local	14,272.000	5.105004	72,858.62	4.396000	62,739.71	-10,118.91	1.10
		Base		5.804796	82,846.05	4.893405	69,838.67	-13,007.38	0.08
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03								
		Local	627.000	25.056842	15,710.64	53.140000	33,318.78	17,608.14	0.59
		Base		28.265343	17,722.37	59.152760	37,088.78	19,366.41	0.04
B283W9907	CAIXABANK SA COMMON STOCK EUR1.0								
		Local	8,878.000	2.620408	23,263.98	5.364000	47,621.59	24,357.61	0.84
		Base		3.124102	27,735.78	5.970933	53,009.94	25,274.16	0.06
B288C9908	IBERDROLA SA COMMON STOCK EUR.75								
		Local	12,012.000	10.131430	121,698.74	13.890000	166,846.68	45,147.94	2.94
		Base		11.334654	136,151.86	15.461645	185,725.28	49,573.42	0.22
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
		Local	695.000	63.499655	44,132.26	64.920000	45,119.40	987.14	0.79
		Base		71.139079	49,441.66	72.265660	50,224.63	782.97	0.06
SPAIN Total									
		Local	69,135.000		465,608.02		592,405.80	126,797.78	10.42
		Base			528,823.93		659,436.16	130,612.23	0.79
EURO CURRENCY Total									
		Local	236,305.000		4,636,247.12		5,682,613.10	1,046,365.98	100.00
		Base			5,207,503.79		6,325,597.43	1,118,093.64	7.57
HONG KONG DOLLAR								Exchange Rate:	7.773850
609967906	HUANENG POWER INTL INC H COMMON STOCK CNY1.0								
		Local	22,000.000	4.519003	99,418.07	4.770000	104,940.00	5,521.93	0.19
		Base		0.577804	12,711.68	0.613596	13,499.10	787.42	0.02
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								
		Local	6,000.000	81.929047	491,574.28	26.800000	160,800.00	-330,774.28	0.29
		Base		10.496995	62,981.97	3.447455	20,684.73	-42,297.24	0.02
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
		Local	121,760.000	7.702563	937,864.04	6.050000	736,648.00	-201,216.04	1.31

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			Base	0.988523	120,362.60	0.778250	94,759.74	-25,602.86	0.11
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0								
		32,000.000	Local	5.750830	184,026.57	6.340000	202,880.00	18,853.43	0.36
			Base	0.735358	23,531.46	0.815555	26,097.75	2,566.29	0.03
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK								
		1,600.000	Local	219.195150	350,712.24	326.200000	521,920.00	171,207.76	0.93
			Base	27.990206	44,784.33	41.961190	67,137.90	22,353.57	0.08
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
		42,000.000	Local	3.886161	163,218.77	4.840000	203,280.00	40,061.23	0.36
			Base	0.498235	20,925.89	0.622600	26,149.21	5,223.32	0.03
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								
		5,000.000	Local	92.067478	460,337.39	60.050000	300,250.00	-160,087.39	0.53
			Base	11.839082	59,195.41	7.724615	38,623.08	-20,572.33	0.05
634007900	KUNLUN ENERGY CO LTD COMMON STOCK HKD.01								
		26,000.000	Local	6.771375	176,055.75	8.020000	208,520.00	32,464.25	0.37
			Base	0.865855	22,512.23	1.031664	26,823.26	4,311.03	0.03
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01								
		23,400.000	Local	7.597515	177,781.86	7.230000	169,182.00	-8,599.86	0.30
			Base	0.971494	22,732.95	0.930041	21,762.96	-969.99	0.03
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK								
		5,000.000	Local	41.058602	205,293.01	39.050000	195,250.00	-10,043.01	0.35
			Base	5.230462	26,152.31	5.023251	25,116.26	-1,036.05	0.03
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02								
		23,000.000	Local	25.089534	577,059.28	12.180000	280,140.00	-296,919.28	0.50
			Base	3.231272	74,319.26	1.566791	36,036.20	-38,283.06	0.04
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
		6,800.000	Local	22.826654	155,221.25	31.350000	213,180.00	57,958.75	0.38
			Base	2.918841	19,848.12	4.032751	27,422.71	7,574.59	0.03
653665901	BYD CO LTD H COMMON STOCK CNY1.0								
		5,000.000	Local	206.476256	1,032,381.28	283.800000	1,419,000.00	386,618.72	2.53

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			Base	26.511914	132,559.57	36.507007	182,535.04	49,975.47	0.22
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK								
		18,000.000	Local	17.312134	311,618.41	21.100000	379,800.00	68,181.59	0.68
			Base	2.211975	39,815.55	2.714228	48,856.10	9,040.55	0.06
672529906	ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1								
		28,000.000	Local	16.926815	473,950.83	17.660000	494,480.00	20,529.17	0.88
			Base	2.167132	60,679.69	2.271719	63,608.12	2,928.43	0.08
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1								
		33,600.000	Local	13.224783	444,352.71	5.620000	188,832.00	-255,520.71	0.34
			Base	1.699112	57,090.16	0.722937	24,290.67	-32,799.49	0.03
690355904	TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005								
		34,000.000	Local	9.218139	313,416.71	11.220000	381,480.00	68,063.29	0.68
			Base	1.179010	40,086.33	1.443300	49,072.21	8,985.88	0.06
690580907	TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0								
		10,000.000	Local	61.142776	611,427.76	60.800000	608,000.00	-3,427.76	1.08
			Base	7.814515	78,145.15	7.821093	78,210.93	65.78	0.09
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK								
		52,000.000	Local	7.010052	364,522.71	5.230000	271,960.00	-92,562.71	0.48
			Base	0.895487	46,565.33	0.672768	34,983.95	-11,581.38	0.04
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK								
		8,000.000	Local	31.675136	253,401.09	34.000000	272,000.00	18,598.91	0.48
			Base	4.053318	32,426.54	4.373637	34,989.10	2,562.56	0.04
935TTT904	NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001								
		7,800.000	Local	53.662338	418,566.24	62.000000	483,600.00	65,033.76	0.86
			Base	6.867828	53,569.06	7.975456	62,208.56	8,639.50	0.07
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001								
		62,000.000	Local	33.770305	2,093,758.91	17.500000	1,085,000.00	-1,008,758.91	1.93
			Base	4.330688	268,502.65	2.251137	139,570.48	-128,932.17	0.17
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001								
		21,230.000	Local	148.111070	3,144,398.01	172.000000	3,651,560.00	507,161.99	6.50

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			Base	18.986080	403,074.47	22.125459	469,723.50	66,649.03	0.56
ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001								
		16,000.000	Local	32.851759	525,628.14	20.950000	335,200.00	-190,428.14	0.60
			Base	4.230966	67,695.45	2.694932	43,118.92	-24,576.53	0.05
ACI1T0T00	JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005								
		4,300.000	Local	39.966498	171,855.94	35.000000	150,500.00	-21,355.94	0.27
			Base	5.110512	21,975.20	4.502274	19,359.78	-2,615.42	0.02
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025								
		160,500.000	Local	3.404979	546,499.19	3.730000	598,665.00	52,165.81	1.07
			Base	0.436802	70,106.75	0.479814	77,010.10	6,903.35	0.09
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK								
		1,500.000	Local	85.772380	128,658.57	118.100000	177,150.00	48,491.43	0.32
			Base	10.926560	16,389.84	15.191958	22,787.94	6,398.10	0.03
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1								
		20,000.000	Local	30.243350	604,867.00	18.700000	374,000.00	-230,867.00	0.67
			Base	3.863385	77,267.70	2.405500	48,110.01	-29,157.69	0.06
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0								
		7,000.000	Local	50.071817	350,502.72	50.150000	351,050.00	547.28	0.63
			Base	6.396339	44,774.37	6.451115	45,157.80	383.43	0.05
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1								
		7,000.000	Local	81.278023	568,946.16	19.700000	137,900.00	-431,046.16	0.25
			Base	10.467767	73,274.37	2.534137	17,738.96	-55,535.41	0.02
B02ZKQ901	CHINA POWER INTERNATIONAL COMMON STOCK								
		95,000.000	Local	3.176733	301,789.68	3.710000	352,450.00	50,660.32	0.63
			Base	0.406395	38,607.53	0.477241	45,337.90	6,730.37	0.05
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0								
		4,000.000	Local	25.362348	101,449.39	35.050000	140,200.00	38,750.61	0.25
			Base	3.251645	13,006.58	4.508705	18,034.82	5,028.24	0.02
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0								
		20,000.000	Local	13.926114	278,522.27	13.040000	260,800.00	-17,722.27	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	1.789219	35,784.37	1.677419	33,548.37	-2,236.00	0.04
B0J2D4903	BAIDU INC CLASS A COMMON STOCK USD.000000625								
		12,000.000	Local	110.024647	1,320,295.76	105.600000	1,267,200.00	-53,095.76	2.26
			Base	14.067454	168,809.45	13.584003	163,008.03	-5,801.42	0.20
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0								
		82,000.000	Local	5.037219	413,051.98	5.880000	482,160.00	69,108.02	0.86
			Base	0.643471	52,764.62	0.756382	62,023.32	9,258.70	0.07
B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1								
		3,400.000	Local	156.847085	533,280.09	70.550000	239,870.00	-293,410.09	0.43
			Base	20.210691	68,716.35	9.075297	30,856.01	-37,860.34	0.04
B0PB4M906	LINK REIT REIT								
		5,000.000	Local	72.243730	361,218.65	39.250000	196,250.00	-164,968.65	0.35
			Base	9.301936	46,509.68	5.048978	25,244.89	-21,264.79	0.03
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								
		84,000.000	Local	3.134501	263,298.10	3.670000	308,280.00	44,981.90	0.55
			Base	0.400411	33,634.56	0.472096	39,656.03	6,021.47	0.05
B1DYPZ905	CHINA MERCHANTS BANK H COMMON STOCK CNY1.0								
		8,500.000	Local	35.851465	304,737.45	38.550000	327,675.00	22,937.55	0.58
			Base	4.579785	38,928.17	4.958933	42,150.93	3,222.76	0.05
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0								
		63,000.000	Local	4.165980	262,456.72	4.640000	292,320.00	29,863.28	0.52
			Base	0.532176	33,527.09	0.596873	37,602.99	4,075.90	0.05
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1								
		7,600.000	Local	126.204451	959,153.83	94.450000	717,820.00	-241,333.83	1.28
			Base	16.220426	123,275.24	12.149707	92,337.77	-30,937.47	0.11
B24FZ3904	BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001								
		64,000.000	Local	4.579153	293,065.77	4.460000	285,440.00	-7,625.77	0.51
			Base	0.586267	37,521.06	0.573718	36,717.97	-803.09	0.04
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								
		19,600.000	Local	22.485545	440,716.69	20.800000	407,680.00	-33,036.69	0.73

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			Base	2.884506	56,536.32	2.675637	52,442.48	-4,093.84	0.06
B4TX8S909	AIA GROUP LTD COMMON STOCK								
		8,400.000	Local	62.579869	525,670.90	69.650000	585,060.00	59,389.10	1.04
			Base	7.995969	67,166.14	8.959525	75,260.01	8,093.87	0.09
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01								
		7,600.000	Local	27.289155	207,397.58	19.920000	151,392.00	-56,005.58	0.27
			Base	3.477257	26,427.15	2.562437	19,474.52	-6,952.63	0.02
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001								
		10,000.000	Local	32.501223	325,012.23	13.940000	139,400.00	-185,612.23	0.25
			Base	4.185821	41,858.21	1.793191	17,931.91	-23,926.30	0.02
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025								
		20,000.000	Local	22.692517	453,850.34	22.500000	450,000.00	-3,850.34	0.80
			Base	2.915521	58,310.42	2.894319	57,886.38	-424.04	0.07
BGDY26901	BEIGENE LTD COMMON STOCK USD.0001								
		10,779.000	Local	108.608572	1,170,691.80	144.700000	1,559,721.30	389,029.50	2.78
			Base	13.920173	150,045.54	18.613686	200,636.92	50,591.38	0.24
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0								
		3,900.000	Local	167.764149	654,280.18	54.600000	212,940.00	-441,340.18	0.38
			Base	21.606285	84,264.51	7.023547	27,391.83	-56,872.68	0.03
BGN971901	HAIDILAO INTERNATIONAL HOLDI COMMON STOCK USD.000005								
		7,000.000	Local	17.928471	125,499.30	19.060000	133,420.00	7,920.70	0.24
			Base	2.292350	16,046.45	2.451810	17,162.67	1,116.22	0.02
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001								
		20,000.000	Local	52.234638	1,044,692.75	47.100000	942,000.00	-102,692.75	1.68
			Base	6.712586	134,251.71	6.058774	121,175.48	-13,076.23	0.15
BK0SBL906	CHINA FEIHE LTD COMMON STOCK USD.000000025								
		52,400.000	Local	3.744544	196,214.08	5.880000	308,112.00	111,897.92	0.55
			Base	0.479145	25,107.22	0.756382	39,634.42	14,527.20	0.05
BK6YZP902	ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125								
		60,200.000	Local	74.227939	4,468,521.95	110.000000	6,622,000.00	2,153,478.05	11.79

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			Base	9.498687	571,820.97	14.150003	851,830.17	280,009.20	1.02
BKPQZT900	JD.COM INC CLASS A COMMON STOCK USD.00002								
		10,594.000	Local	168.069968	1,780,533.24	167.100000	1,770,257.40	-10,275.84	3.15
			Base	21.533578	228,126.73	21.495141	227,719.52	-407.21	0.27
BKWGSQ908	SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01								
		21,000.000	Local	7.147031	150,087.65	12.900000	270,900.00	120,812.35	0.48
			Base	0.913826	19,190.34	1.659409	34,847.60	15,657.26	0.04
BLC90T908	KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053								
		13,400.000	Local	68.188611	913,727.39	54.850000	734,990.00	-178,737.39	1.31
			Base	8.701360	116,598.23	7.055706	94,546.46	-22,051.77	0.11
BLD4QD905	HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0								
		16,600.000	Local	29.296389	486,320.05	31.200000	517,920.00	31,599.95	0.92
			Base	3.750802	62,263.31	4.013455	66,623.36	4,360.05	0.08
BLF853909	BILIBILI INC CLASS Z COMMON STOCK USD.0001								
		960.000	Local	178.956302	171,798.05	193.800000	186,048.00	14,249.95	0.33
			Base	22.993229	22,073.50	24.929732	23,932.54	1,859.04	0.03
BLFJ7Y905	AKESO INC COMMON STOCK USD.00001								
		5,000.000	Local	42.761432	213,807.16	68.600000	343,000.00	129,192.84	0.61
			Base	5.448774	27,243.87	8.824456	44,122.28	16,878.41	0.05
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
		60,500.000	Local	6.860807	415,078.82	6.160000	372,680.00	-42,398.82	0.66
			Base	0.881382	53,323.59	0.792400	47,940.21	-5,383.38	0.06
BM93SF903	NETEASE INC COMMON STOCK USD.0001								
		10,600.000	Local	151.584728	1,606,798.12	150.500000	1,595,300.00	-11,498.12	2.84
			Base	19.415247	205,801.62	19.359777	205,213.63	-587.99	0.25
BMGWW3903	NONGFU SPRING CO LTD H COMMON STOCK CNY.1								
		6,400.000	Local	46.860775	299,908.96	34.200000	218,880.00	-81,028.96	0.39
			Base	6.006686	38,442.79	4.399365	28,155.93	-10,286.86	0.03
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
		35,900.000	Local	395.874216	14,211,884.34	444.600000	15,961,140.00	1,749,255.66	28.43

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			Base	50.734175	1,821,356.87	57.191739	2,053,183.43	231,826.56	2.46
BMW5M0901	LI AUTO INC CLASS A COMMON STOCK USD.0001								
		7,898.000	Local	76.915815	607,481.11	108.100000	853,773.80	246,292.69	1.52
			Base	9.859802	77,872.72	13.905594	109,826.38	31,953.66	0.13
BNYK8H903	TRIP.COM GROUP LTD COMMON STOCK USD.00125								
		2,600.000	Local	387.644488	1,007,875.67	491.000000	1,276,600.00	268,724.33	2.27
			Base	49.613835	128,995.97	63.160467	164,217.22	35,221.25	0.20
BP6FB3907	XPENG INC CLASS A SHARES COMMON STOCK USD.00001								
		2,300.000	Local	62.317252	143,329.68	52.950000	121,785.00	-21,544.68	0.22
			Base	7.968500	18,327.55	6.811297	15,665.98	-2,661.57	0.02
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0								
		10,000.000	Local	51.123346	511,233.46	44.700000	447,000.00	-64,233.46	0.80
			Base	6.529163	65,291.63	5.750047	57,500.47	-7,791.16	0.07
BYNGG2904	CHINA RESOURCES PHARMACEUTIC COMMON STOCK								
		45,500.000	Local	5.117392	232,841.34	6.010000	273,455.00	40,613.66	0.49
			Base	0.654753	29,791.24	0.773105	35,176.26	5,385.02	0.04
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
		4,500.000	Local	56.088311	252,397.40	34.200000	153,900.00	-98,497.40	0.27
			Base	7.205451	32,424.53	4.399365	19,797.14	-12,627.39	0.02
HONG KONG DOLLAR Total									
		1,732,621.000	Local		54,347,284.82		56,136,986.50	1,789,701.68	99.98
			Base		6,964,100.22		7,221,259.30	257,159.08	8.64
HUNGARIAN FORINT								Exchange Rate:	356.915100
732015904	OTP BANK PLC COMMON STOCK HUF100.0								
		807.000	Local	11,868.559492	9,577,927.51	18,660.000000	15,058,620.00	5,480,692.49	42.90
			Base	35.285328	28,475.26	52.281341	42,191.04	13,715.78	0.05
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.0								
		1,824.000	Local	7,551.975751	13,774,803.77	10,990.000000	20,045,760.00	6,270,956.23	57.10
			Base	25.865027	47,177.81	30.791636	56,163.94	8,986.13	0.07

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HUNGARIAN FORINT Total									
		Local	2,631.000		23,352,731.28		35,104,380.00	11,751,648.72	100.00
		Base			75,653.07		98,354.98	22,701.91	0.12
INDIAN RUPEE								Exchange Rate:	83.801250
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.0								
		Local	7,078.000	2,132.870739	15,096,459.09	2,958.000000	20,936,724.00	5,840,264.91	5.50
		Base		26.470369	187,357.27	35.297803	249,837.85	62,480.58	0.30
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.0								
		Local	3,498.000	778.238473	2,722,278.18	3,115.000000	10,896,270.00	8,173,991.82	2.86
		Base		10.501481	36,734.18	37.171283	130,025.15	93,290.97	0.16
612148908	TATA CONSUMER PRODUCTS LTD COMMON STOCK INR1.0								
		Local	3,240.000	861.115293	2,790,013.55	1,197.000000	3,878,280.00	1,088,266.45	1.02
		Base		10.496127	34,007.45	14.283796	46,279.50	12,272.05	0.06
613566900	KOTAK MAHINDRA BANK LTD COMMON STOCK INR5.0								
		Local	1,521.000	1,847.326607	2,809,783.77	1,859.950000	2,828,983.95	19,200.18	0.74
		Base		22.517048	34,248.43	22.194776	33,758.25	-490.18	0.04
613934900	TITAN CO LTD COMMON STOCK INR1.0								
		Local	1,268.000	2,711.004290	3,437,553.44	3,828.000000	4,853,904.00	1,416,350.56	1.28
		Base		35.610197	45,153.73	45.679510	57,921.62	12,767.89	0.07
613969906	COLGATE PALMOLIVE (INDIA) COMMON STOCK INR1.0								
		Local	1,737.000	1,654.378094	2,873,654.75	3,814.500000	6,625,786.50	3,752,131.75	1.74
		Base		20.165199	35,026.95	45.518414	79,065.49	44,038.54	0.09
614376903	LUPIN LTD COMMON STOCK INR2.0								
		Local	2,760.000	1,617.163739	4,463,371.92	2,193.900000	6,055,164.00	1,591,792.08	1.59
		Base		19.355641	53,421.57	26.179800	72,256.25	18,834.68	0.09
620512905	INFOSYS LTD COMMON STOCK INR5.0								
		Local	3,427.000	1,136.543157	3,894,933.40	1,877.600000	6,434,535.20	2,539,601.80	1.69
		Base		15.666697	53,689.77	22.405394	76,783.28	23,093.51	0.09
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								

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		Local	3,401.000	2,679.705178	9,113,677.31	2,959.400000	10,064,919.40	951,242.09	2.65
		Base		32.662899	111,086.52	35.314509	120,104.65	9,018.13	0.14
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.0								
		Local	1,102.000	3,246.641506	3,577,798.94	7,200.000000	7,934,400.00	4,356,601.06	2.09
		Base		43.809891	48,278.50	85.917573	94,681.17	46,402.67	0.11
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0								
		Local	3,096.000	983.824777	3,045,921.51	1,796.000000	5,560,416.00	2,514,494.49	1.46
		Base		13.275643	41,101.39	21.431661	66,352.42	25,251.03	0.08
629735903	DABUR INDIA LTD COMMON STOCK INR1.0								
		Local	5,191.000	567.638465	2,946,611.27	625.000000	3,244,375.00	297,763.73	0.85
		Base		6.918940	35,916.22	7.458123	38,715.11	2,798.89	0.05
632732905	HERO MOTOCORP LTD COMMON STOCK INR2.0								
		Local	689.000	5,836.411742	4,021,287.69	5,726.000000	3,945,214.00	-76,073.69	1.04
		Base		69.855312	48,130.31	68.328336	47,078.22	-1,052.09	0.06
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.0								
		Local	1,501.000	3,935.235443	5,906,788.40	6,750.000000	10,131,750.00	4,224,961.60	2.66
		Base		51.585610	77,430.00	80.547725	120,902.13	43,472.13	0.14
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0								
		Local	11,727.000	823.055737	9,651,974.63	1,713.350000	20,092,455.45	10,440,480.82	5.28
		Base		10.399842	121,958.95	20.445399	239,763.20	117,804.25	0.29
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.0								
		Local	11,679.000	829.848516	9,691,800.82	1,926.000000	22,493,754.00	12,801,953.18	5.91
		Base		10.693106	124,884.78	22.982951	268,417.88	143,533.10	0.32
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.0								
		Local	1,823.000	4,350.139024	7,930,303.44	5,460.400000	9,954,309.20	2,024,005.76	2.62
		Base		55.919567	101,941.37	65.158933	118,784.73	16,843.36	0.14
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0								
		Local	893.000	9,998.393807	8,928,565.67	13,246.700000	11,829,303.10	2,900,737.43	3.11
		Base		124.829978	111,473.17	158.072821	141,159.03	29,685.86	0.17
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.0								

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		Local	3,794.000	1,257.686574	4,771,662.86	1,465.200000	5,558,968.80	787,305.94	1.46
		Base		15.053100	57,111.46	17.484226	66,335.15	9,223.69	0.08
672654902	TVS MOTOR CO LTD COMMON STOCK INR1.0								
		Local	2,054.000	2,443.334791	5,018,609.66	2,853.000000	5,860,062.00	841,452.34	1.54
		Base		29.243982	60,067.14	34.044838	69,928.10	9,860.96	0.08
674399902	SAMVARDHANA MOTHERSON INTERN COMMON STOCK INR1.0								
		Local	23,124.000	167.086631	3,863,711.26	211.260000	4,885,176.24	1,021,464.98	1.28
		Base		1.999840	46,244.30	2.520965	58,294.79	12,050.49	0.07
931CTV900	AVENUE SUPERMARTS LTD COMMON STOCK INR10.0								
		Local	698.000	3,924.044670	2,738,983.18	5,109.000000	3,566,082.00	827,098.82	0.94
		Base		47.830143	33,385.44	60.965678	42,554.04	9,168.60	0.05
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.0								
		Local	7,720.000	492.383448	3,801,200.22	975.800000	7,533,176.00	3,731,975.78	1.98
		Base		6.458969	49,863.24	11.644218	89,893.36	40,030.12	0.11
ACI08ZVY1	AXIS BANK LTD COMMON STOCK INR2.0								
		Local	2,875.000	967.201294	2,780,703.72	1,231.600000	3,540,850.00	760,146.28	0.93
		Base		11.789210	33,893.98	14.696678	42,252.95	8,358.97	0.05
ACI11WSG6	ADANI GREEN ENERGY LTD COMMON STOCK INR10.0								
		Local	1,958.000	978.212508	1,915,340.09	1,910.000000	3,739,780.00	1,824,439.91	0.98
		Base		11.923422	23,346.06	22.792023	44,626.78	21,280.72	0.05
ACI16NCF0	BRITANNIA INDUSTRIES LTD COMMON STOCK INR1.0								
		Local	553.000	5,081.928626	2,810,306.53	6,339.000000	3,505,467.00	695,160.47	0.92
		Base		61.943580	34,254.80	75.643263	41,830.72	7,575.92	0.05
ACI1QHVP8	EICHER MOTORS LTD COMMON STOCK INR1.0								
		Local	1,190.000	4,890.068815	5,819,181.89	5,036.150000	5,993,018.50	173,836.61	1.58
		Base		58.528655	69,649.10	60.096359	71,514.67	1,865.57	0.09
ACI1VLX06	ZOMATO LTD COMMON STOCK INR1.0								
		Local	33,655.000	184.094086	6,195,686.48	272.900000	9,184,449.50	2,988,763.02	2.41
		Base		2.203400	74,155.43	3.256515	109,598.00	35,442.57	0.13
ACI1YK8J2	SONA BLW PRECISION FORGINGS COMMON STOCK INR10.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	6,156.000	663.168283	4,082,463.95	739.000000	4,549,284.00	466,820.05	1.20
		Base		7.937381	48,862.52	8.818484	54,286.59	5,424.07	0.06
ACI2FH5C6	MANKIND PHARMA LTD COMMON STOCK INR1.0								
		Local	1,538.000	2,271.293778	3,493,249.83	2,513.800000	3,866,224.40	372,974.57	1.02
		Base		27.184844	41,810.29	29.997166	46,135.64	4,325.35	0.06
ACI2M90V9	NESTLE INDIA LTD COMMON STOCK INR1.0								
		Local	1,482.000	2,291.364028	3,395,801.49	2,696.650000	3,996,435.30	600,633.81	1.05
		Base		27.929413	41,391.39	32.179114	47,689.45	6,298.06	0.06
B01110905	CIPLA LTD COMMON STOCK INR2.0								
		Local	7,057.000	1,015.009841	7,162,924.45	1,655.000000	11,679,335.00	4,516,410.55	3.07
		Base		12.985097	91,635.83	19.749109	139,369.46	47,733.63	0.17
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.0								
		Local	1,651.000	1,520.517414	2,510,374.25	3,680.000000	6,075,680.00	3,565,305.75	1.60
		Base		21.874803	36,115.30	43.913426	72,501.07	36,385.77	0.09
B01NFV904	BOSCH LTD COMMON STOCK INR10.0								
		Local	129.000	31,705.552946	4,090,016.33	37,728.000000	4,866,912.00	776,895.67	1.28
		Base		379.480000	48,952.92	450.208082	58,076.84	9,123.92	0.07
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.0								
		Local	1,462.000	2,263.302025	3,308,947.56	4,271.000000	6,244,202.00	2,935,254.44	1.64
		Base		32.426115	47,406.98	50.965827	74,512.04	27,105.06	0.09
B037HF900	NTPC LTD COMMON STOCK INR10.0								
		Local	17,218.000	187.687785	3,231,608.28	443.000000	7,627,574.00	4,395,965.72	2.01
		Base		2.287724	39,390.04	5.286317	91,019.81	51,629.77	0.11
B0C1DM902	BHARAT FORGE LTD COMMON STOCK INR2.0								
		Local	2,479.000	1,649.177055	4,088,309.92	1,520.000000	3,768,080.00	-320,229.92	0.99
		Base		19.738802	48,932.49	18.138154	44,964.48	-3,968.01	0.05
B0GWF4908	HINDALCO INDUSTRIES LTD COMMON STOCK INR1.0								
		Local	8,179.000	680.211654	5,563,451.12	755.000000	6,175,145.00	611,693.88	1.62
		Base		8.141372	66,588.28	9.009412	73,687.98	7,099.70	0.09
B0JGGP902	ITC LTD COMMON STOCK INR1.0								

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		Local	9,759.000	447.518141	4,367,329.54	518.250000	5,057,601.75	690,272.21	1.33
		Base		5.454794	53,233.33	6.184275	60,352.34	7,119.01	0.07
B0XPSB904	TORRENT PHARMACEUTICALS LTD COMMON STOCK INR5.0								
		Local	1,109.000	2,889.917665	3,204,918.69	3,408.950000	3,780,525.55	575,606.86	0.99
		Base		34.589080	38,359.29	40.678987	45,113.00	6,753.71	0.05
B1685L903	INFO EDGE INDIA LTD COMMON STOCK INR10.0								
		Local	598.000	6,307.805686	3,772,067.80	8,160.000000	4,879,680.00	1,107,612.20	1.28
		Base		75.497375	45,147.43	97.373249	58,229.20	13,081.77	0.07
B1BDGY906	GODREJ CONSUMER PRODUCTS LTD COMMON STOCK INR1.0								
		Local	2,775.000	1,064.605377	2,954,279.92	1,395.650000	3,872,928.75	918,648.83	1.02
		Base		12.976465	36,009.69	16.654286	46,215.64	10,205.95	0.06
B1FRT6908	INDIAN HOTELS CO LTD COMMON STOCK INR1.0								
		Local	8,194.000	589.158367	4,827,563.66	686.500000	5,625,181.00	797,617.34	1.48
		Base		7.051566	57,780.53	8.192002	67,125.26	9,344.73	0.08
B1S34K903	MARICO LTD COMMON STOCK INR1.0								
		Local	8,340.000	503.064586	4,195,558.65	695.000000	5,796,300.00	1,600,741.35	1.52
		Base		6.030052	50,290.63	8.293432	69,167.23	18,876.60	0.08
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0								
		Local	30,634.000	193.840153	5,938,099.24	351.500000	10,767,851.00	4,829,751.76	2.83
		Base		2.362716	72,379.43	4.194448	128,492.73	56,113.30	0.15
B2QKXW907	BAJAJ AUTO LTD COMMON STOCK INR10.0								
		Local	364.000	9,929.439066	3,614,315.82	12,355.000000	4,497,220.00	882,904.18	1.18
		Base		118.844286	43,259.32	147.432168	53,665.31	10,405.99	0.06
B3WQH4905	ADANI POWER LTD COMMON STOCK INR10.0								
		Local	10,698.000	465.701769	4,982,077.52	655.800000	7,015,748.40	2,033,670.88	1.84
		Base		5.594377	59,848.65	7.825659	83,718.90	23,870.25	0.10
B6Z1L7908	TATA POWER CO LTD COMMON STOCK INR1.0								
		Local	12,698.000	224.544011	2,851,259.85	482.500000	6,126,785.00	3,275,525.15	1.61
		Base		2.736965	34,753.98	5.757671	73,110.90	38,356.92	0.09
BD3R8D903	TUBE INVESTMENTS OF INDIA LT COMMON STOCK INR1.0								

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		Local	802.000	4,162.801945	3,338,567.16	4,315.000000	3,460,630.00	122,062.84	0.91
		Base		49.824077	39,958.91	51.490879	41,295.68	1,336.77	0.05
BDDRN3907	TRENT LTD FOREIGN COMMON STOCK INR1.0								
		Local	1,101.000	5,195.339628	5,720,068.93	7,560.100000	8,323,670.10	2,603,601.17	2.19
		Base		62.182398	68,462.82	90.214645	99,326.32	30,863.50	0.12
BK1N46907	HDFC BANK LIMITED COMMON STOCK INR1.0								
		Local	2,162.000	960.481249	2,076,560.46	1,732.000000	3,744,584.00	1,668,023.54	0.98
		Base		12.582451	27,203.26	20.667949	44,684.11	17,480.85	0.05
BMB229904	MAX HEALTHCARE INSTITUTE LTD COMMON STOCK INR10.0								
		Local	12,519.000	788.000909	9,864,983.38	995.000000	12,456,405.00	2,591,421.62	3.28
		Base		9.479045	118,668.17	11.873331	148,642.23	29,974.06	0.18
BPQWCZ906	TATA STEEL LTD COMMON STOCK INR1.0								
		Local	34,820.000	183.766270	6,398,741.53	168.110000	5,853,590.20	-545,151.33	1.54
		Base		2.199477	76,585.78	2.006056	69,850.87	-6,734.91	0.08
BQB80M905	VARUN BEVERAGES LTD COMMON STOCK INR2.0								
		Local	8,662.000	328.280932	2,843,569.43	607.750000	5,264,330.50	2,420,761.07	1.38
		Base		4.001413	34,660.24	7.252278	62,819.24	28,159.00	0.08
BSZ2BY900	ICICI BANK LTD COMMON STOCK INR2.0								
		Local	3,008.000	925.864049	2,784,999.06	1,273.950000	3,832,041.60	1,047,042.54	1.01
		Base		11.285346	33,946.32	15.202041	45,727.74	11,781.42	0.05
INDIAN RUPEE Total									
		Local	338,846.000		257,280,271.49		380,331,518.39	123,051,246.90	100.00
		Base			3,185,445.33		4,538,494.55	1,353,049.22	5.43
INDONESIAN RUPIAH								Exchange Rate:	15,140.000000
668718901	UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0								
		Local	248,700.000	2,718.307837	676,043,159.00	2,210.000000	549,627,000.00	-126,416,159.00	29.17
		Base		0.172263	42,841.77	0.145971	36,302.97	-6,538.80	0.04
B7311V900	KALBE FARMA TBK PT COMMON STOCK IDR10.								
		Local	141,000.000	1,618.436468	228,199,542.00	1,725.000000	243,225,000.00	15,025,458.00	12.91

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			Base	0.104382	14,717.80	0.113937	16,065.06	1,347.26	0.02
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.0								
		80,500.000	Local	4,926.543603	396,586,760.05	5,050.000000	406,525,000.00	9,938,239.95	21.58
			Base	0.341469	27,488.25	0.333554	26,851.06	-637.19	0.03
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0								
		229,000.000	Local	4,262.771093	976,174,580.33	2,990.000000	684,710,000.00	-291,464,580.33	36.34
			Base	0.318199	72,867.56	0.197490	45,225.23	-27,642.33	0.05
INDONESIAN RUPIAH Total									
		699,200.000	Local		2,277,004,041.38		1,884,087,000.00	-392,917,041.38	100.00
			Base		157,915.38		124,444.32	-33,471.06	0.15
JAPANESE YEN								Exchange Rate:	143.725000
601090004	AJINOMOTO CO INC COMMON STOCK								
		3,000.000	Local	2,872.794667	8,618,384.00	5,546.000000	16,638,000.00	8,019,616.00	1.29
			Base	23.133313	69,399.94	38.587580	115,762.74	46,362.80	0.14
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		9,900.000	Local	1,507.993232	14,929,133.00	1,878.500000	18,597,150.00	3,668,017.00	1.44
			Base	12.215954	120,937.94	13.070099	129,393.98	8,456.04	0.15
605737006	ASICS CORP COMMON STOCK								
		2,800.000	Local	2,319.658214	6,495,043.00	3,001.000000	8,402,800.00	1,907,757.00	0.65
			Base	14.768307	41,351.26	20.880153	58,464.43	17,113.17	0.07
608484903	LY CORP COMMON STOCK								
		17,500.000	Local	604.852686	10,584,922.00	419.300000	7,337,750.00	-3,247,172.00	0.57
			Base	5.637811	98,661.69	2.917377	51,054.10	-47,607.59	0.06
612563908	NTT DATA GROUP CORP COMMON STOCK								
		3,900.000	Local	1,854.092564	7,230,961.00	2,574.500000	10,040,550.00	2,809,589.00	0.78
			Base	14.040308	54,757.20	17.912680	69,859.45	15,102.25	0.08
617232004	CANON INC COMMON STOCK								
		3,300.000	Local	3,528.400303	11,643,721.00	4,703.000000	15,519,900.00	3,876,179.00	1.20
			Base	29.019133	95,763.14	32.722213	107,983.30	12,220.16	0.13

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617369004	CAPCOM CO LTD COMMON STOCK								
		Local	1,600.000	2,352.674375	3,764,279.00	3,328.000000	5,324,800.00	1,560,521.00	0.41
		Base		16.765556	26,824.89	23.155331	37,048.53	10,223.64	0.04
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK								
		Local	3,200.000	3,088.564063	9,883,405.00	6,932.000000	22,182,400.00	12,298,995.00	1.72
		Base		23.394934	74,863.79	48.230997	154,339.19	79,475.40	0.18
624899902	KDDI CORP COMMON STOCK								
		Local	7,100.000	3,306.374930	23,475,262.00	4,594.000000	32,617,400.00	9,142,138.00	2.52
		Base		30.307717	215,184.79	31.963820	226,943.12	11,758.33	0.27
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
		Local	200.000	16,534.845000	3,306,969.00	20,075.000000	4,015,000.00	708,031.00	0.31
		Base		130.914800	26,182.96	139.676465	27,935.29	1,752.33	0.03
627094006	DISCO CORP COMMON STOCK								
		Local	200.000	10,717.205000	2,143,441.00	37,490.000000	7,498,000.00	5,354,559.00	0.58
		Base		81.157100	16,231.42	260.845364	52,169.07	35,937.65	0.06
630720001	EISAI CO LTD COMMON STOCK								
		Local	1,200.000	5,650.130833	6,780,157.00	5,345.000000	6,414,000.00	-366,157.00	0.50
		Base		44.534717	53,441.66	37.189076	44,626.89	-8,814.77	0.05
633243902	FAST RETAILING CO LTD COMMON STOCK								
		Local	200.000	41,090.520000	8,218,104.00	47,420.000000	9,484,000.00	1,265,896.00	0.73
		Base		261.606400	52,321.28	329.935641	65,987.13	13,665.85	0.08
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
		Local	5,000.000	680.470600	3,402,353.00	1,453.500000	7,267,500.00	3,865,147.00	0.56
		Base		6.107888	30,539.44	10.113063	50,565.32	20,025.88	0.06
635640006	SUBARU CORP COMMON STOCK								
		Local	800.000	2,450.122500	1,960,098.00	2,482.000000	1,985,600.00	25,502.00	0.15
		Base		18.553800	14,843.04	17.269090	13,815.27	-1,027.77	0.02
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
		Local	3,900.000	2,544.421282	9,923,243.00	3,688.000000	14,383,200.00	4,459,957.00	1.11
		Base		18.742538	73,095.90	25.660115	100,074.45	26,978.55	0.12

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635694003	FUJITSU LIMITED COMMON STOCK								
		Local	6,000.000	1,400.655500	8,403,933.00	2,935.500000	17,613,000.00	9,209,067.00	1.36
		Base		10.942097	65,652.58	20.424422	122,546.53	56,893.95	0.15
639092907	NOMURA RESEARCH INSTITUTE LT COMMON STOCK								
		Local	2,200.000	3,745.187273	8,239,412.00	5,300.000000	11,660,000.00	3,420,588.00	0.90
		Base		28.360814	62,393.79	36.875978	81,127.15	18,733.36	0.10
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK								
		Local	2,200.000	2,860.142727	6,292,314.00	1,875.500000	4,126,100.00	-2,166,214.00	0.32
		Base		21.658727	47,649.20	13.049226	28,708.30	-18,940.90	0.03
641628904	DENTSU GROUP INC COMMON STOCK								
		Local	1,600.000	3,766.882500	6,027,012.00	4,407.000000	7,051,200.00	1,024,188.00	0.55
		Base		34.155888	54,649.42	30.662724	49,060.36	-5,589.06	0.06
642910004	HITACHI LTD COMMON STOCK								
		Local	6,000.000	3,428.713167	20,572,279.00	3,781.000000	22,686,000.00	2,113,721.00	1.76
		Base		21.829205	130,975.23	26.307184	157,843.10	26,867.87	0.19
642940001	HITACHI CONSTRUCTION MACHINE COMMON STOCK								
		Local	1,400.000	4,173.083571	5,842,317.00	3,471.000000	4,859,400.00	-982,917.00	0.38
		Base		26.568307	37,195.63	24.150287	33,810.40	-3,385.23	0.04
643514003	HONDA MOTOR CO LTD COMMON STOCK								
		Local	2,200.000	1,116.834091	2,457,035.00	1,507.500000	3,316,500.00	859,465.00	0.26
		Base		9.289814	20,437.59	10.488781	23,075.32	2,637.73	0.03
644150005	HOYA CORP COMMON STOCK								
		Local	1,800.000	10,947.518889	19,705,534.00	19,785.000000	35,613,000.00	15,907,466.00	2.76
		Base		83.731089	150,715.96	137.658723	247,785.70	97,069.74	0.30
646710004	ISUZU MOTORS LTD COMMON STOCK								
		Local	1,200.000	1,596.080000	1,915,296.00	1,931.000000	2,317,200.00	401,904.00	0.18
		Base		12.086475	14,503.77	13.435380	16,122.46	1,618.69	0.02
646780007	ITOCHU CORP COMMON STOCK								
		Local	800.000	7,500.747500	6,000,598.00	7,678.000000	6,142,400.00	141,802.00	0.48
		Base		47.754175	38,203.34	53.421465	42,737.17	4,533.83	0.05

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647453901	JAPAN TOBACCO INC COMMON STOCK								
		Local	8,500.000	2,558.473176	21,747,022.00	4,179.000000	35,521,500.00	13,774,478.00	2.75
		Base		21.313901	181,168.16	29.076361	247,149.07	65,980.91	0.30
648004000	AEON CO LTD COMMON STOCK								
		Local	4,000.000	2,644.712750	10,578,851.00	3,899.000000	15,596,000.00	5,017,149.00	1.21
		Base		24.888693	99,554.77	27.128196	108,512.78	8,958.01	0.13
648380004	KAO CORP COMMON STOCK								
		Local	3,200.000	6,348.885000	20,316,432.00	7,109.000000	22,748,800.00	2,432,368.00	1.76
		Base		53.484741	171,151.17	49.462515	158,280.05	-12,871.12	0.19
649080009	KIKKOMAN CORP COMMON STOCK								
		Local	5,000.000	1,553.158200	7,765,791.00	1,628.000000	8,140,000.00	374,209.00	0.63
		Base		12.776194	63,880.97	11.327187	56,635.94	-7,245.03	0.07
649099009	KEYENCE CORP COMMON STOCK								
		Local	500.000	45,939.952000	22,969,976.00	68,360.000000	34,180,000.00	11,210,024.00	2.64
		Base		371.384880	185,692.44	475.630544	237,815.27	52,122.83	0.28
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
		Local	5,800.000	2,247.952241	13,038,123.00	2,186.000000	12,678,800.00	-359,323.00	0.98
		Base		19.145071	111,041.41	15.209602	88,215.69	-22,825.72	0.11
649658002	KOMATSU LTD COMMON STOCK								
		Local	1,300.000	4,557.276154	5,924,459.00	3,966.000000	5,155,800.00	-768,659.00	0.40
		Base		29.014300	37,718.59	27.594364	35,872.67	-1,845.92	0.04
649668001	KONAMI GROUP CORP COMMON STOCK								
		Local	500.000	7,693.844000	3,846,922.00	14,545.000000	7,272,500.00	3,425,578.00	0.56
		Base		51.852300	25,926.15	101.200209	50,600.10	24,673.95	0.06
649926003	KYOCERA CORP COMMON STOCK								
		Local	4,900.000	1,650.574898	8,087,817.00	1,660.000000	8,134,000.00	46,183.00	0.63
		Base		14.594586	71,513.47	11.549835	56,594.19	-14,919.28	0.07
649955002	KYOWA KIRIN CO LTD COMMON STOCK								
		Local	1,700.000	2,700.134706	4,590,229.00	2,527.000000	4,295,900.00	-294,329.00	0.33
		Base		19.619506	33,353.16	17.582188	29,889.72	-3,463.44	0.04

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650626906	LASERTEC CORP COMMON STOCK								
		Local	200.000	18,785.940000	3,757,188.00	23,605.000000	4,721,000.00	963,812.00	0.37
		Base		155.493450	31,098.69	164.237259	32,847.45	1,748.76	0.04
654379908	JFE HOLDINGS INC COMMON STOCK								
		Local	3,900.000	2,229.524615	8,695,146.00	1,918.500000	7,482,150.00	-1,212,996.00	0.58
		Base		14.572608	56,833.17	13.348408	52,058.79	-4,774.38	0.06
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
		Local	1,500.000	2,564.280667	3,846,421.00	3,045.000000	4,567,500.00	721,079.00	0.35
		Base		17.281847	25,922.77	21.186293	31,779.44	5,856.67	0.04
656946001	MARUBENI CORP COMMON STOCK								
		Local	2,000.000	2,995.496000	5,990,992.00	2,340.000000	4,680,000.00	-1,310,992.00	0.36
		Base		19.071090	38,142.18	16.281092	32,562.18	-5,580.00	0.04
657270005	PANASONIC HOLDINGS CORP COMMON STOCK								
		Local	1,600.000	1,377.188125	2,203,501.00	1,243.000000	1,988,800.00	-214,701.00	0.15
		Base		12.177275	19,483.64	8.648461	13,837.54	-5,646.10	0.02
659678007	MITSUBISHI CORP COMMON STOCK								
		Local	2,600.000	3,191.594231	8,298,145.00	2,952.500000	7,676,500.00	-621,645.00	0.59
		Base		20.319565	52,830.87	20.542703	53,411.03	580.16	0.06
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
		Local	2,200.000	2,616.806364	5,756,974.00	2,303.500000	5,067,700.00	-689,274.00	0.39
		Base		16.660127	36,652.28	16.027135	35,259.70	-1,392.58	0.04
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK								
		Local	6,200.000	1,460.729677	9,056,524.00	2,117.500000	13,128,500.00	4,071,976.00	1.02
		Base		9.299865	57,659.16	14.732997	91,344.58	33,685.42	0.11
659730006	MITSUI + CO LTD COMMON STOCK								
		Local	1,600.000	3,780.388125	6,048,621.00	3,178.000000	5,084,800.00	-963,821.00	0.39
		Base		24.068175	38,509.08	22.111672	35,378.67	-3,130.41	0.04
659736003	MITSUI CHEMICALS INC COMMON STOCK								
		Local	1,300.000	4,444.219231	5,777,485.00	3,805.000000	4,946,500.00	-830,985.00	0.38
		Base		28.294515	36,782.87	26.474169	34,416.42	-2,366.45	0.04

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659760003	MITSUI FUDOSAN CO LTD COMMON STOCK								
		Local	2,700.000	1,114.556667	3,009,303.00	1,338.000000	3,612,600.00	603,297.00	0.28
		Base		7.511504	20,281.06	9.309445	25,135.50	4,854.44	0.03
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK								
		Local	4,800.000	2,400.475625	11,522,283.00	2,806.500000	13,471,200.00	1,948,917.00	1.04
		Base		19.388348	93,064.07	19.526874	93,729.00	664.93	0.11
663567907	RENESAS ELECTRONICS CORP COMMON STOCK								
		Local	2,100.000	1,340.067143	2,814,141.00	2,079.000000	4,365,900.00	1,551,759.00	0.34
		Base		10.147795	21,310.37	14.465124	30,376.76	9,066.39	0.04
663955003	NINTENDO CO LTD COMMON STOCK								
		Local	4,700.000	5,542.573191	26,050,094.00	7,636.000000	35,889,200.00	9,839,106.00	2.78
		Base		49.222379	231,345.18	53.129240	249,707.43	18,362.25	0.30
664038007	DENSO CORP COMMON STOCK								
		Local	6,300.000	2,461.229524	15,505,746.00	2,125.500000	13,390,650.00	-2,115,096.00	1.04
		Base		15.669635	98,718.70	14.788659	93,168.55	-5,550.15	0.11
664040003	NEC CORP COMMON STOCK								
		Local	1,200.000	5,160.257500	6,192,309.00	13,750.000000	16,500,000.00	10,307,691.00	1.28
		Base		39.076575	46,891.89	95.668812	114,802.57	67,910.68	0.14
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK								
		Local	5,500.000	1,083.040909	5,956,725.00	1,097.500000	6,036,250.00	79,525.00	0.47
		Base		6.895275	37,924.01	7.636111	41,998.61	4,074.60	0.05
664054004	NIPPON SANSO HOLDINGS CORP COMMON STOCK								
		Local	1,300.000	4,730.363077	6,149,472.00	5,213.000000	6,776,900.00	627,428.00	0.52
		Base		30.116277	39,151.16	36.270656	47,151.85	8,000.69	0.06
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK								
		Local	115,600.000	111.234144	12,858,667.00	146.800000	16,970,080.00	4,111,413.00	1.31
		Base		1.007432	116,459.13	1.021395	118,073.26	1,614.13	0.14
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK								
		Local	2,000.000	3,890.215500	7,780,431.00	4,007.000000	8,014,000.00	233,569.00	0.62
		Base		26.850150	53,700.30	27.879631	55,759.26	2,058.96	0.07

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664180007	NITTO DENKO CORP COMMON STOCK								
		Local	5,000.000	2,541.270000	12,706,350.00	2,388.500000	11,942,500.00	-763,850.00	0.92
		Base		16.179220	80,896.10	16.618542	83,092.71	2,196.61	0.10
664256005	NIPPON STEEL CORP COMMON STOCK								
		Local	7,500.000	3,072.922267	23,046,917.00	3,198.000000	23,985,000.00	938,083.00	1.86
		Base		21.249688	159,372.66	22.250826	166,881.20	7,508.54	0.20
664889904	ORIENTAL LAND CO LTD COMMON STOCK								
		Local	700.000	3,086.558571	2,160,591.00	3,698.000000	2,588,600.00	428,009.00	0.20
		Base		25.473286	17,831.30	25.729692	18,010.78	179.48	0.02
665880001	OLYMPUS CORP COMMON STOCK								
		Local	6,200.000	2,126.664516	13,185,320.00	2,718.500000	16,854,700.00	3,669,380.00	1.30
		Base		16.255668	100,785.14	18.914594	117,270.48	16,485.34	0.14
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK								
		Local	1,800.000	2,246.622222	4,043,920.00	1,911.500000	3,440,700.00	-603,220.00	0.27
		Base		20.117039	36,210.67	13.299704	23,939.47	-12,271.20	0.03
673822003	RICOH CO LTD COMMON STOCK								
		Local	3,500.000	1,110.055143	3,885,193.00	1,542.500000	5,398,750.00	1,513,557.00	0.42
		Base		8.406009	29,421.03	10.732301	37,563.05	8,142.02	0.04
674720008	ROHM CO LTD COMMON STOCK								
		Local	1,800.000	2,520.126111	4,536,227.00	1,606.000000	2,890,800.00	-1,645,427.00	0.22
		Base		19.083917	34,351.05	11.174117	20,113.41	-14,237.64	0.02
676396005	SMC CORP COMMON STOCK								
		Local	100.000	79,189.560000	7,918,956.00	63,650.000000	6,365,000.00	-1,553,956.00	0.49
		Base		504.167300	50,416.73	442.859628	44,285.96	-6,130.77	0.05
677062903	SOFTBANK GROUP CORP COMMON STOCK								
		Local	3,900.000	6,574.668462	25,641,207.00	8,427.000000	32,865,300.00	7,224,093.00	2.54
		Base		59.977690	233,912.99	58.632806	228,667.94	-5,245.05	0.27
679382002	SEKISUI CHEMICAL CO LTD COMMON STOCK								
		Local	1,400.000	1,837.092143	2,571,929.00	2,231.500000	3,124,100.00	552,171.00	0.24
		Base		13.911564	19,476.19	15.526178	21,736.65	2,260.46	0.03

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680436003	SHIMADZU CORP COMMON STOCK								
		Local	1,500.000	4,455.222667	6,682,834.00	4,774.000000	7,161,000.00	478,166.00	0.55
		Base		33.737633	50,606.45	33.216212	49,824.32	-782.13	0.06
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK								
		Local	13,700.000	5,494.354015	75,272,650.00	5,977.000000	81,884,900.00	6,612,250.00	6.34
		Base		36.293638	497,222.84	41.586363	569,733.17	72,510.33	0.68
680468006	SHIONOGI + CO LTD COMMON STOCK								
		Local	3,600.000	2,183.034722	7,858,925.00	2,053.500000	7,392,600.00	-466,325.00	0.57
		Base		16.829033	60,584.52	14.287702	51,435.73	-9,148.79	0.06
680526001	SHISEIDO CO LTD COMMON STOCK								
		Local	2,700.000	5,347.054444	14,437,047.00	3,875.000000	10,462,500.00	-3,974,547.00	0.81
		Base		43.648856	117,851.91	26.961211	72,795.27	-45,056.64	0.09
682150008	SONY GROUP CORP COMMON STOCK								
		Local	9,500.000	2,384.299263	22,650,843.00	2,777.500000	26,386,250.00	3,735,407.00	2.04
		Base		16.149477	153,420.03	19.325100	183,588.45	30,168.42	0.22
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
		Local	1,200.000	4,833.415000	5,800,098.00	4,291.000000	5,149,200.00	-650,898.00	0.40
		Base		30.772367	36,926.84	29.855627	35,826.75	-1,100.09	0.04
686550005	SUZUKI MOTOR CORP COMMON STOCK								
		Local	1,600.000	1,028.301250	1,645,282.00	1,592.500000	2,548,000.00	902,718.00	0.20
		Base		7.786919	12,459.07	11.080188	17,728.30	5,269.23	0.02
686930009	TDK CORP COMMON STOCK								
		Local	9,000.000	890.044444	8,010,400.00	1,823.000000	16,407,000.00	8,396,600.00	1.27
		Base		6.739952	60,659.57	12.683945	114,155.51	53,495.94	0.14
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
		Local	7,798.000	4,089.714029	31,891,590.00	4,103.000000	31,995,194.00	103,604.00	2.48
		Base		33.080171	257,959.17	28.547573	222,613.98	-35,345.19	0.27
687049007	ADVANTEST CORP COMMON STOCK								
		Local	1,700.000	1,895.094706	3,221,661.00	6,741.000000	11,459,700.00	8,238,039.00	0.89
		Base		14.350800	24,396.36	46.902070	79,733.52	55,337.16	0.10

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688380906	SYSMEX CORP COMMON STOCK								
		Local	2,100.000	2,695.764286	5,661,105.00	2,827.000000	5,936,700.00	275,595.00	0.46
		Base		22.066343	46,339.32	19.669508	41,305.97	-5,033.35	0.05
688507003	TERUMO CORP COMMON STOCK								
		Local	6,400.000	1,629.566719	10,429,227.00	2,700.000000	17,280,000.00	6,850,773.00	1.34
		Base		12.705794	81,317.08	18.785876	120,229.61	38,912.53	0.14
689567006	TOKYO ELECTRON LTD COMMON STOCK								
		Local	1,000.000	14,064.029000	14,064,029.00	25,290.000000	25,290,000.00	11,225,971.00	1.96
		Base		108.507000	108,507.00	175.961037	175,961.04	67,454.04	0.21
690054002	TOYOTA INDUSTRIES CORP COMMON STOCK								
		Local	400.000	13,406.700000	5,362,680.00	11,025.000000	4,410,000.00	-952,680.00	0.34
		Base		85.354925	34,141.97	76.708993	30,683.60	-3,458.37	0.04
690058003	TOYOTA TSUSHO CORP COMMON STOCK								
		Local	2,100.000	3,057.527143	6,420,807.00	2,585.000000	5,428,500.00	-992,307.00	0.42
		Base		19.466014	40,878.63	17.985737	37,770.05	-3,108.58	0.05
690064001	TOYOTA MOTOR CORP COMMON STOCK								
		Local	18,700.000	2,868.594385	53,642,715.00	2,542.500000	47,544,750.00	-6,097,965.00	3.68
		Base		19.079797	356,792.20	17.690033	330,803.62	-25,988.58	0.40
691148001	UNICHARM CORP COMMON STOCK								
		Local	2,600.000	4,571.000000	11,884,600.00	5,183.000000	13,475,800.00	1,591,200.00	1.04
		Base		35.918012	93,386.83	36.061924	93,761.00	374.17	0.11
698511003	YAKULT HONSHA CO LTD COMMON STOCK								
		Local	1,600.000	3,578.576875	5,725,723.00	3,319.000000	5,310,400.00	-415,323.00	0.41
		Base		29.694025	47,510.44	23.092712	36,948.34	-10,562.10	0.04
698538006	ASTELLAS PHARMA INC COMMON STOCK								
		Local	9,100.000	1,874.647802	17,059,295.00	1,647.000000	14,987,700.00	-2,071,595.00	1.16
		Base		14.561062	132,505.66	11.459384	104,280.40	-28,225.26	0.12
698642006	YOKOGAWA ELECTRIC CORP COMMON STOCK								
		Local	2,200.000	2,235.111818	4,917,246.00	3,655.000000	8,041,000.00	3,123,754.00	0.62
		Base		16.925614	37,236.35	25.430510	55,947.12	18,710.77	0.07

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ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
		Local	1,500.000	4,740.236667	7,110,355.00	5,394.000000	8,091,000.00	980,645.00	0.63
		Base		35.895933	53,843.90	37.530005	56,295.01	2,451.11	0.07
B02K2M903	M3 INC COMMON STOCK								
		Local	2,000.000	2,936.637000	5,873,274.00	1,438.000000	2,876,000.00	-2,997,274.00	0.22
		Base		21.369215	42,738.43	10.005218	20,010.44	-22,727.99	0.02
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
		Local	15,000.000	1,593.932800	23,908,992.00	2,147.000000	32,205,000.00	8,296,008.00	2.49
		Base		12.819950	192,299.25	14.938250	224,073.75	31,774.50	0.27
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
		Local	9,900.000	2,790.725859	27,628,186.00	4,709.000000	46,619,100.00	18,990,914.00	3.61
		Base		20.816832	206,086.64	32.763959	324,363.19	118,276.55	0.39
B0JDQD905	BANDAI NAMCO HOLDINGS INC COMMON STOCK								
		Local	2,200.000	3,093.154545	6,804,940.00	3,276.000000	7,207,200.00	402,260.00	0.56
		Base		23.423227	51,531.10	22.793529	50,145.76	-1,385.34	0.06
B0JQTJ900	MITSUBISHI CHEMICAL GROUP CO COMMON STOCK								
		Local	7,100.000	819.409155	5,817,805.00	918.900000	6,524,190.00	706,385.00	0.50
		Base		5.216841	37,039.57	6.393460	45,393.56	8,353.99	0.05
B0M0C8905	SUMCO CORP COMMON STOCK								
		Local	3,300.000	2,008.100303	6,626,731.00	1,542.000000	5,088,600.00	-1,538,131.00	0.39
		Base		15.206545	50,181.60	10.728822	35,405.11	-14,776.49	0.04
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK								
		Local	1,200.000	4,030.200833	4,836,241.00	4,524.000000	5,428,800.00	592,559.00	0.42
		Base		29.283933	35,140.72	31.476779	37,772.13	2,631.41	0.05
B249GC909	MATSUKIYOCOCOKARA + CO COMMON STOCK								
		Local	2,500.000	2,556.794400	6,391,986.00	2,353.000000	5,882,500.00	-509,486.00	0.46
		Base		18.577976	46,444.94	16.371543	40,928.86	-5,516.08	0.05
B292RC907	ZOZO INC COMMON STOCK								
		Local	1,300.000	3,255.162308	4,231,711.00	5,214.000000	6,778,200.00	2,546,489.00	0.52
		Base		23.814192	30,958.45	36.277613	47,160.90	16,202.45	0.06

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B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK								
		Local	2,000.000	4,926.717500	9,853,435.00	8,083.000000	16,166,000.00	6,312,565.00	1.25
		Base		38.158730	76,317.46	56.239346	112,478.69	36,161.23	0.13
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK								
		Local	1,700.000	3,640.348824	6,188,593.00	3,590.000000	6,103,000.00	-85,593.00	0.47
		Base		32.024341	54,441.38	24.978257	42,463.04	-11,978.34	0.05
B63QM7907	NEXON CO LTD COMMON STOCK								
		Local	2,800.000	2,674.020714	7,487,258.00	2,829.500000	7,922,600.00	435,342.00	0.61
		Base		24.974925	69,929.79	19.686902	55,123.33	-14,806.46	0.07
BF5M0K909	SOFTBANK CORP COMMON STOCK								
		Local	119,000.000	142.755227	16,987,872.00	187.200000	22,276,800.00	5,288,928.00	1.72
		Base		1.300335	154,739.88	1.302487	154,996.00	256.12	0.19
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK								
		Local	1,600.000	5,749.220000	9,198,752.00	8,705.000000	13,928,000.00	4,729,248.00	1.08
		Base		39.581619	63,330.59	60.567055	96,907.29	33,576.70	0.12
JAPANESE YEN Total									
		Local	597,398.000		1,055,232,493.00		1,292,290,014.00	237,057,521.00	100.00
		Base			7,998,937.52		8,991,407.28	992,469.76	10.76
MALAYSIAN RINGGIT								Exchange Rate:	4.123500
608624904	CELCOMDIGI BHD COMMON STOCK								
		Local	53,100.000	3.761746	199,748.69	3.720000	197,532.00	-2,216.69	12.26
		Base		0.799096	42,432.01	0.902146	47,903.97	5,471.96	0.06
635988009	GAMUDA BHD COMMON STOCK								
		Local	98,000.000	6.548824	641,784.71	8.080000	791,840.00	150,055.29	49.13
		Base		1.391147	136,332.39	1.959500	192,031.04	55,698.65	0.23
670397900	PETRONAS GAS BHD COMMON STOCK								
		Local	7,900.000	17.946501	141,777.36	18.000000	142,200.00	422.64	8.82
		Base		4.192256	33,118.82	4.365224	34,485.27	1,366.45	0.04
690461009	TENAGA NASIONAL BHD COMMON STOCK								

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		Local	18,900.000	9.207023	174,012.73	14.440000	272,916.00	98,903.27	16.93
		Base		1.982137	37,462.38	3.501879	66,185.52	28,723.14	0.08
B83X6P906	IHH HEALTHCARE BHD COMMON STOCK								
		Local	28,700.000	6.258693	179,624.50	7.160000	205,492.00	25,867.50	12.75
		Base		1.329515	38,157.09	1.736389	49,834.36	11,677.27	0.06
MALAYSIAN RINGGIT Total									
		Local	206,600.000		1,336,947.99		1,609,980.00	273,032.01	99.88
		Base			287,502.69		390,440.16	102,937.47	0.47
MEXICAN PESO								Exchange Rate:	19.690000
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT								
		Local	7,800.000	185.130869	1,444,020.78	194.130000	1,514,214.00	70,193.22	18.95
		Base		10.467146	81,643.74	9.859319	76,902.69	-4,741.05	0.09
239247901	GRUPO BIMBO SAB SERIES A COMMON STOCK								
		Local	5,300.000	82.513877	437,323.55	67.710000	358,863.00	-78,460.55	4.49
		Base		4.803183	25,456.87	3.438801	18,225.65	-7,231.22	0.02
240645903	CEMEX SAB CPO UNIT								
		Local	62,600.000	12.447264	779,198.72	12.050000	754,330.00	-24,868.72	9.44
		Base		0.663235	41,518.51	0.611986	38,310.31	-3,208.20	0.05
242104909	GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5								
		Local	4,000.000	140.172040	560,688.16	140.140000	560,560.00	-128.16	7.02
		Base		8.184990	32,739.96	7.117318	28,469.27	-4,270.69	0.03
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK								
		Local	19,200.000	35.697295	685,388.07	31.900000	612,480.00	-72,908.07	7.67
		Base		1.708965	32,812.13	1.620112	31,106.15	-1,705.98	0.04
264367905	GRUPO MEXICO SAB DE CV SER B COMMON STOCK								
		Local	12,100.000	96.060502	1,162,332.07	110.000000	1,331,000.00	168,667.93	16.66
		Base		5.118450	61,933.24	5.586592	67,597.77	5,664.53	0.08
ACI1B9209	COCA COLA FEMSA SAB DE CV UNIT								
		Local	3,665.000	136.732592	501,124.95	173.980000	637,636.70	136,511.75	7.98

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			Base	7.959285	29,170.78	8.835957	32,383.78	3,213.00	0.04
ACI2DNX59	AMERICA MOVIL SAB DE C SER B COMMON STOCK								
		65,300.000	Local	15.857543	1,035,497.55	16.170000	1,055,901.00	20,403.45	13.22
			Base	0.773916	50,536.73	0.821229	53,626.26	3,089.53	0.06
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK								
		19,600.000	Local	67.721780	1,327,346.88	59.410000	1,164,436.00	-162,910.88	14.57
			Base	3.954441	77,507.04	3.017268	59,138.45	-18,368.59	0.07
MEXICAN PESO Total									
		199,565.000	Local		7,932,920.73		7,989,420.70	56,499.97	100.00
			Base		433,319.00		405,760.33	-27,558.67	0.49
NEW ISRAELI SHEQEL								Exchange Rate:	3.727900
664713906	NICE LTD COMMON STOCK ILS1.0								
		315.000	Local	507.524254	159,870.14	648.800000	204,372.00	44,501.86	100.00
			Base	140.645778	44,303.42	174.039003	54,822.29	10,518.87	0.07
NEW ISRAELI SHEQEL Total									
		315.000	Local		159,870.14		204,372.00	44,501.86	100.00
			Base		44,303.42		54,822.29	10,518.87	0.07
NEW TAIWAN DOLLAR								Exchange Rate:	31.646500
614101905	QUANTA COMPUTER INC COMMON STOCK TWD10.0								
		2,000.000	Local	216.630000	433,260.00	264.000000	528,000.00	94,740.00	1.05
			Base	6.738105	13,476.21	8.342155	16,684.31	3,208.10	0.02
619022007	CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.0								
		26,000.000	Local	49.362308	1,283,420.00	51.800000	1,346,800.00	63,380.00	2.67
			Base	1.527488	39,714.69	1.636832	42,557.63	2,842.94	0.05
619095904	CHINA STEEL CORP COMMON STOCK TWD10.0								
		135,000.000	Local	23.493689	3,171,648.00	23.150000	3,125,250.00	-46,398.00	6.19
			Base	0.726999	98,144.82	0.731518	98,755.00	610.18	0.12

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626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.0								
		Local	5,000.000	294.235166	1,471,175.83	380.500000	1,902,500.00	431,324.17	3.77
		Base		10.531908	52,659.54	12.023447	60,117.23	7,457.69	0.07
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0								
		Local	19,000.000	116.395579	2,211,516.00	125.500000	2,384,500.00	172,984.00	4.72
		Base		3.707156	70,435.97	3.965683	75,347.98	4,912.01	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0								
		Local	11,000.000	112.590000	1,238,490.00	115.000000	1,265,000.00	26,510.00	2.50
		Base		3.722353	40,945.88	3.633893	39,972.82	-973.06	0.05
632450904	EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0								
		Local	9,000.000	197.618444	1,778,566.00	201.000000	1,809,000.00	30,434.00	3.58
		Base		6.115189	55,036.70	6.351413	57,162.72	2,126.02	0.07
633605902	FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.0								
		Local	11,000.000	161.596909	1,777,566.00	156.000000	1,716,000.00	-61,566.00	3.40
		Base		5.000524	55,005.76	4.929455	54,224.01	-781.75	0.06
634578900	ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0								
		Local	2,000.000	461.138500	922,277.00	545.000000	1,090,000.00	167,723.00	2.16
		Base		15.018350	30,036.70	17.221494	34,442.99	4,406.29	0.04
637248907	MEDIATEK INC COMMON STOCK TWD10.0								
		Local	2,000.000	683.880000	1,367,760.00	1,175.000000	2,350,000.00	982,240.00	4.65
		Base		23.766665	47,533.33	37.128908	74,257.82	26,724.49	0.09
641716907	HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0								
		Local	2,060.000	583.508495	1,202,027.50	709.000000	1,460,540.00	258,512.50	2.89
		Base		19.003694	39,147.61	22.403741	46,151.71	7,004.10	0.06
642185904	FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.0								
		Local	14,000.000	86.216000	1,207,024.00	90.700000	1,269,800.00	62,776.00	2.51
		Base		2.667904	37,350.66	2.866036	40,124.50	2,773.84	0.05
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0								
		Local	22,000.000	130.104000	2,862,288.00	187.500000	4,125,000.00	1,262,712.00	8.16
		Base		4.301385	94,630.48	5.924826	130,346.17	35,715.69	0.16

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669615908	POU CHEN COMMON STOCK TWD10.0								
		Local	33,000.000	37.061636	1,223,034.00	36.150000	1,192,950.00	-30,084.00	2.36
		Base		1.146851	37,846.08	1.142306	37,696.11	-149.97	0.05
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0								
		Local	29,000.000	76.222871	2,210,463.26	87.200000	2,528,800.00	318,336.74	5.01
		Base		2.473162	71,721.71	2.755439	79,907.73	8,186.02	0.10
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0								
		Local	16,000.000	450.415348	7,206,645.57	957.000000	15,312,000.00	8,105,354.43	30.31
		Base		15.783133	252,530.12	30.240311	483,844.97	231,314.85	0.58
ACI00D6U4	AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0								
		Local	2,000.000	1,020.612000	2,041,224.00	913.000000	1,826,000.00	-215,224.00	3.61
		Base		31.582250	63,164.50	28.849952	57,699.90	-5,464.60	0.07
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0								
		Local	8,000.000	113.090385	904,723.08	151.000000	1,208,000.00	303,276.92	2.39
		Base		4.047978	32,383.82	4.771460	38,171.68	5,787.86	0.05
BJTCKZ902	PHARMAESSENTIA CORP COMMON STOCK TWD10.0								
		Local	4,013.000	506.023922	2,030,674.00	636.000000	2,552,268.00	521,594.00	5.05
		Base		16.086292	64,554.29	20.097009	80,649.30	16,095.01	0.10
BSZLN1907	NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0								
		Local	3,000.000	382.729333	1,148,188.00	510.000000	1,530,000.00	381,812.00	3.03
		Base		11.843340	35,530.02	16.115526	48,346.58	12,816.56	0.06
NEW TAIWAN DOLLAR Total									
		Local	355,073.000		37,691,970.24		50,522,408.00	12,830,437.76	100.00
		Base			1,231,848.89		1,596,461.16	364,612.27	1.91
NORWEGIAN KRONE								Exchange Rate:	10.552950
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
		Local	1,153.000	231.748343	267,205.84	266.700000	307,505.10	40,299.26	47.51
		Base		24.830147	28,629.16	25.272554	29,139.25	510.09	0.03
B1L95G905	AKER BP ASA COMMON STOCK NOK1.0								

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		1,502.000	Local	342.836911	514,941.04	226.200000	339,752.40	-175,188.64	52.49
			Base	34.476178	51,783.22	21.434765	32,195.02	-19,588.20	0.04
NORWEGIAN KRONE Total									
		2,655.000	Local		782,146.88		647,257.50	-134,889.38	100.00
			Base		80,412.38		61,334.27	-19,078.11	0.07
POLISH ZLOTY								Exchange Rate:	3.849000
547311902	BANK PEKAO SA COMMON STOCK PLN1.0								
		260.000	Local	110.133038	28,634.59	146.900000	38,194.00	9,559.41	7.65
			Base	27.297154	7,097.26	38.165757	9,923.10	2,825.84	0.01
B03NGS908	PKO BANK POLSKI SA COMMON STOCK PLN1.0								
		3,842.000	Local	35.518501	136,462.08	55.980000	215,075.16	78,613.08	43.06
			Base	8.803475	33,822.95	14.544037	55,878.19	22,055.24	0.07
B63DG2904	POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1								
		3,393.000	Local	40.617182	137,814.10	42.080000	142,777.44	4,963.34	28.58
			Base	10.067212	34,158.05	10.932710	37,094.68	2,936.63	0.04
BD0YVN903	DINO POLSKA SA COMMON STOCK PLN.1								
		295.000	Local	473.942136	139,812.93	350.700000	103,456.50	-36,356.43	20.71
			Base	117.469424	34,653.48	91.114575	26,878.80	-7,774.68	0.03
POLISH ZLOTY Total									
		7,790.000	Local		442,723.70		499,503.10	56,779.40	100.00
			Base		109,731.74		129,774.77	20,043.03	0.16
POUND STERLING								Exchange Rate:	0.747971
004561908	ANTOFAGASTA PLC COMMON STOCK GBP.05								
		1,384.000	Local	20.724126	28,682.19	20.130000	27,859.92	-822.27	1.39
			Base	26.455397	36,614.27	26.912808	37,247.33	633.06	0.04
023740905	DIAGEO PLC COMMON STOCK GBP.2893518								
		2,505.000	Local	31.715421	79,447.13	26.030000	65,205.15	-14,241.98	3.26
			Base	41.639701	104,307.45	34.800814	87,176.04	-17,131.41	0.10

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026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025								
		Local	3,204.000	5.273052	16,894.86	12.375000	39,649.50	22,754.64	1.98
		Base		6.537269	20,945.41	16.544759	53,009.41	32,064.00	0.06
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25								
		Local	1,853.000	30.126001	55,823.48	27.240000	50,475.72	-5,347.76	2.52
		Base		38.838187	71,967.16	36.418524	67,483.53	-4,483.63	0.08
040520009	HALMA PLC COMMON STOCK GBP.1								
		Local	3,235.000	20.139406	65,150.98	26.080000	84,368.80	19,217.82	4.21
		Base		25.546828	82,643.99	34.867662	112,796.89	30,152.90	0.14
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
		Local	412.000	36.322524	14,964.88	21.730000	8,952.76	-6,012.12	0.45
		Base		46.885146	19,316.68	29.051928	11,969.39	-7,347.29	0.01
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
		Local	19,259.000	6.389525	123,055.86	6.692000	128,881.23	5,825.37	6.44
		Base		8.160814	157,169.12	8.946871	172,307.79	15,138.67	0.21
068253004	PERSIMMON PLC COMMON STOCK GBP.1								
		Local	1,043.000	23.957881	24,988.07	16.435000	17,141.71	-7,846.36	0.86
		Base		30.924861	32,254.63	21.972777	22,917.61	-9,337.02	0.03
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05								
		Local	3,295.000	10.987120	36,202.56	6.946000	22,887.07	-13,315.49	1.14
		Base		14.037138	46,252.37	9.286456	30,598.87	-15,653.50	0.04
071887004	RIO TINTO PLC COMMON STOCK GBP.1								
		Local	2,666.000	47.659617	127,060.54	52.990000	141,271.34	14,210.80	7.06
		Base		60.618350	161,608.52	70.844993	188,872.75	27,264.23	0.23
079805909	BP PLC COMMON STOCK USD.25								
		Local	32,937.000	3.635626	119,746.62	3.917000	129,014.23	9,267.61	6.45
		Base		4.795650	157,954.33	5.236834	172,485.60	14,531.27	0.21
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1								
		Local	108,919.000	0.445848	48,561.37	0.588000	64,044.37	15,483.00	3.20
		Base		0.545696	59,436.67	0.786127	85,624.14	26,187.47	0.10

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087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01								
		Local	24,785.000	1.979515	49,062.27	1.643000	40,721.76	-8,340.51	2.03
		Base		2.555159	63,329.61	2.196609	54,442.97	-8,886.64	0.07
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								
		Local	816.000	92.405551	75,402.93	115.880000	94,558.08	19,155.15	4.72
		Base		119.842402	97,791.40	154.925793	126,419.45	28,628.05	0.15
313486904	BARCLAYS PLC COMMON STOCK GBP.25								
		Local	17,257.000	1.541227	26,596.96	2.245500	38,750.59	12,153.63	1.94
		Base		1.969071	33,980.26	3.002122	51,807.61	17,827.35	0.06
320898901	NEXT PLC COMMON STOCK GBP.1								
		Local	485.000	56.470969	27,388.42	97.820000	47,442.70	20,054.28	2.37
		Base		71.633402	34,742.20	130.780471	63,428.53	28,686.33	0.08
B10RZP905	UNILEVER PLC COMMON STOCK GBP.00031111								
		Local	1,926.000	45.634933	87,892.88	48.390000	93,199.14	5,306.26	4.66
		Base		59.194039	114,007.72	64.695022	124,602.61	10,594.89	0.15
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
		Local	1,676.000	24.001587	40,226.66	39.310000	65,883.56	25,656.90	3.29
		Base		30.446002	51,027.50	52.555514	88,083.04	37,055.54	0.11
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945								
		Local	3,466.000	23.668800	82,036.06	24.290000	84,189.14	2,153.08	4.21
		Base		29.800531	103,288.64	32.474521	112,556.69	9,268.05	0.13
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1								
		Local	532.000	63.365921	33,710.67	45.770000	24,349.64	-9,361.03	1.22
		Base		82.594643	43,940.35	61.192212	32,554.26	-11,386.09	0.04
B2B0DG904	RELX PLC COMMON STOCK GBP.00144397								
		Local	1,361.000	19.089052	25,980.20	35.090000	47,757.49	21,777.29	2.39
		Base		24.214453	32,955.87	46.913584	63,849.39	30,893.52	0.08
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01								
		Local	19,669.000	4.204187	82,692.16	4.277000	84,124.31	1,432.15	4.20
		Base		5.331826	104,871.69	5.718136	112,470.02	7,598.33	0.13

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

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01								
		Local	1,887.000	14.641606	27,628.71	7.632000	14,401.58	-13,227.13	0.72
		Base		20.378188	38,453.64	10.203604	19,254.20	-19,199.44	0.02
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948								
		Local	4,919.000	7.393045	36,366.39	10.245000	50,395.16	14,028.77	2.52
		Base		9.455099	46,509.63	13.697055	67,375.82	20,866.19	0.08
B9895B904	COCA COLA HBC AG DI COMMON STOCK CHF6.7								
		Local	535.000	22.730150	12,160.63	26.640000	14,252.40	2,091.77	0.71
		Base		28.919589	15,471.98	35.616354	19,054.75	3,582.77	0.02
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105								
		Local	2,090.000	17.660809	36,911.09	23.940000	50,034.60	13,123.51	2.50
		Base		22.578646	47,189.37	32.006588	66,893.77	19,704.40	0.08
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
		Local	162.000	48.074383	7,788.05	81.360000	13,180.32	5,392.27	0.66
		Base		62.635062	10,146.88	108.774271	17,621.43	7,474.55	0.02
BLGZ98903	TESCO PLC COMMON STOCK GBP.0633333								
		Local	10,232.000	2.597529	26,577.92	3.587000	36,702.18	10,124.26	1.83
		Base		3.318601	33,955.93	4.795640	49,068.99	15,113.06	0.06
BMX86B908	HALEON PLC COMMON STOCK GBP.01								
		Local	10,200.000	3.052084	31,131.26	3.929000	40,075.80	8,944.54	2.00
		Base		3.947615	40,265.67	5.252877	53,579.35	13,313.68	0.06
BN7SWP901	GSK PLC COMMON STOCK GBP.3125								
		Local	1,934.000	14.446556	27,939.64	15.165000	29,329.11	1,389.47	1.47
		Base		18.476194	35,732.96	20.274850	39,211.56	3,478.60	0.05
BP6MXD906	SHELL PLC COMMON STOCK EUR.07								
		Local	14,534.000	17.582933	255,550.35	24.250000	352,449.50	96,899.15	17.61
		Base		23.022242	334,605.26	32.421043	471,207.44	136,602.18	0.56
POUND STERLING Total									
		Local	299,178.000		1,733,621.79		2,001,548.86	267,927.07	99.99
		Base			2,232,737.16		2,675,971.23	443,234.07	3.20

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Books Open

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
QATARI RIAL								Exchange Rate:	3.641000
651655904	QATAR FUEL QSC COMMON STOCK QAR1.0								
		Local	5,733.000	18.927209	108,509.69	15.250000	87,428.25	-21,081.44	28.09
		Base		5.197284	29,796.03	4.188410	24,012.15	-5,783.88	0.03
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
		Local	9,684.000	9.501325	92,010.83	13.040000	126,279.36	34,268.53	40.58
		Base		2.609537	25,270.76	3.581434	34,682.60	9,411.84	0.04
B0MLBC901	QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0								
		Local	22,412.000	3.668765	82,224.37	4.350000	97,492.20	15,267.83	31.33
		Base		1.007418	22,578.26	1.194727	26,776.22	4,197.96	0.03
QATARI RIAL Total									
		Local	37,829.000		282,744.89		311,199.81	28,454.92	100.00
		Base			77,645.05		85,470.97	7,825.92	0.10
SAUDI RIYAL								Exchange Rate:	3.751400
ACI04GHP2	DALLAH HEALTHCARE CO COMMON STOCK SAR10.0								
		Local	594.000	141.411801	83,998.61	161.000000	95,634.00	11,635.39	4.13
		Base		37.648081	22,362.96	42.917311	25,492.88	3,129.92	0.03
ACI29Z798	POWER + WATER UTILITY CO FOR COMMON STOCK SAR10.0								
		Local	1,249.000	60.501121	75,565.90	60.200000	75,189.80	-376.10	3.25
		Base		16.129327	20,145.53	16.047342	20,043.13	-102.40	0.02
B12LR5909	ETIHAD ETISALAT CO COMMON STOCK SAR10.0								
		Local	2,805.000	50.091205	140,505.83	51.400000	144,177.00	3,671.17	6.23
		Base		13.352848	37,454.74	13.701551	38,432.85	978.11	0.05
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.0								
		Local	10,389.000	46.820779	486,421.07	43.700000	453,999.30	-32,421.77	19.60
		Base		12.483506	129,691.14	11.648984	121,021.30	-8,669.84	0.14
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.0								
		Local	1,212.000	87.113878	105,582.02	74.900000	90,778.80	-14,803.22	3.92

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Base Currency: 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	23.223548	28,146.94	19.965879	24,198.65	-3,948.29	0.03
B132NM907	SAUDI ELECTRICITY CO COMMON STOCK SAR10.0								
		5,654.000	Local	22.500874	127,219.94	16.660000	94,195.64	-33,024.30	4.07
			Base	5.997833	33,911.75	4.441009	25,109.46	-8,802.29	0.03
B133RS908	SAVOLA COMMON STOCK SAR10.0								
		1,685.000	Local	21.381145	36,027.23	27.000000	45,495.00	9,467.77	1.96
			Base	5.700119	9,604.70	7.197313	12,127.47	2,522.77	0.01
B137VV907	ALMARAI CO COMMON STOCK SAR10.0								
		1,325.000	Local	62.856717	83,285.15	55.200000	73,140.00	-10,145.15	3.16
			Base	16.757321	22,203.45	14.714507	19,496.72	-2,706.73	0.02
B3C8VY905	SAUDI ARABIAN MINING CO COMMON STOCK SAR10.0								
		5,035.000	Local	45.281259	227,991.14	48.800000	245,708.00	17,716.86	10.61
			Base	12.070657	60,775.76	13.008477	65,497.68	4,721.92	0.08
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0								
		1,932.000	Local	112.989871	218,296.43	99.900000	193,006.80	-25,289.63	8.33
			Base	30.120751	58,193.29	26.630058	51,449.27	-6,744.02	0.06
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK								
		2,847.000	Local	33.060393	94,122.94	27.100000	77,153.70	-16,969.24	3.33
			Base	8.813284	25,091.42	7.223970	20,566.64	-4,524.78	0.02
BLGM73905	DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0								
		1,223.000	Local	262.711325	321,295.95	296.600000	362,741.80	41,445.85	15.66
			Base	70.029534	85,646.12	79.063816	96,695.05	11,048.93	0.12
BM8SKZ903	ACWA POWER CO COMMON STOCK SAR10.0								
		737.000	Local	188.022090	138,572.28	494.600000	364,520.20	225,947.92	15.74
			Base	50.125862	36,942.76	131.844112	97,169.11	60,226.35	0.12
SAUDI RIYAL Total									
		36,687.000	Local		2,138,884.49		2,315,740.04	176,855.55	99.99
			Base		570,170.56		617,300.21	47,129.65	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
SINGAPORE DOLLAR								Exchange Rate:	1.285250
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK								
			880.000	Local 21.165182	18,625.36	38.050000	33,484.00	14,858.64	9.07
				Base 15.318273	13,480.08	29.605135	26,052.52	12,572.44	0.03
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK								
			2,600.000	Local 25.114850	65,298.61	32.170000	83,642.00	18,343.39	22.66
				Base 18.178408	47,263.86	25.030150	65,078.39	17,814.53	0.08
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK								
			32,100.000	Local 2.595453	83,314.03	3.240000	104,004.00	20,689.97	28.17
				Base 1.915871	61,499.47	2.520910	80,921.22	19,421.75	0.10
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK								
			5,700.000	Local 10.189163	58,078.23	15.100000	86,070.00	27,991.77	23.31
				Base 7.253621	41,345.64	11.748687	66,967.52	25,621.88	0.08
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK								
			18,500.000	Local 4.083672	75,547.93	3.350000	61,975.00	-13,572.93	16.79
				Base 2.934516	54,288.54	2.606497	48,220.19	-6,068.35	0.06
SINGAPORE DOLLAR Total									
			59,780.000	Local	300,864.16		369,175.00	68,310.84	100.00
				Base	217,877.59		287,239.84	69,362.25	0.34
SOUTH AFRICAN RAND								Exchange Rate:	17.277500
617787908	DISCOVERY LTD COMMON STOCK ZAR.001								
			4,043.000	Local 151.776396	613,631.97	171.800000	694,587.40	80,955.43	8.03
				Base 8.282478	33,486.06	9.943568	40,201.85	6,715.79	0.05
628021909	GOLD FIELDS LTD COMMON STOCK ZAR.5								
			2,850.000	Local 288.717951	822,846.16	268.830000	766,165.50	-56,680.66	8.86
				Base 15.670965	44,662.25	15.559543	44,344.70	-317.55	0.05
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001								
			6,637.000	Local 105.519402	700,332.27	91.830000	609,475.71	-90,856.56	7.05
				Base 7.419188	49,241.15	5.315005	35,275.69	-13,965.46	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607								
		Local	3,834.000	146.500929	561,684.56	195.000000	747,630.00	185,945.44	8.64
		Base		8.505133	32,608.68	11.286355	43,271.89	10,663.21	0.05
B0L675905	SANLAM LTD COMMON STOCK ZAR.01								
		Local	10,140.000	60.776513	616,273.84	88.000000	892,320.00	276,046.16	10.32
		Base		3.316590	33,630.22	5.093329	51,646.36	18,016.14	0.06
B65B4D905	VODACOM GROUP LTD COMMON STOCK								
		Local	4,158.000	133.712857	555,978.06	109.470000	455,176.26	-100,801.80	5.26
		Base		9.401503	39,091.45	6.335986	26,345.03	-12,746.42	0.03
BN0VX8908	NASPERS LTD N SHS COMMON STOCK ZAR.02								
		Local	715.000	3,221.516322	2,303,384.17	4,194.900000	2,999,353.50	695,969.33	34.68
		Base		203.700685	145,645.99	242.795543	173,598.81	27,952.82	0.21
BRF6FX903	ANGLOGOLD ASHANTI PLC COMMON STOCK								
		Local	1,826.000	425.692985	777,315.39	458.990000	838,115.74	60,800.35	9.69
		Base		23.105663	42,190.94	26.565765	48,509.09	6,318.15	0.06
BZBFKT902	BID CORP LTD COMMON STOCK								
		Local	1,443.000	419.884657	605,893.56	442.750000	638,888.25	32,994.69	7.39
		Base		22.913216	33,063.77	25.625814	36,978.05	3,914.28	0.04
SOUTH AFRICAN RAND Total									
		Local	35,646.000		7,557,339.98		8,641,712.36	1,084,372.38	99.92
		Base			453,620.51		500,171.47	46,550.96	0.60
SOUTH KOREAN WON								Exchange Rate:	1,307.700000
617340906	COWAY CO LTD COMMON STOCK KRW500.0								
		Local	591.000	56,216.859560	33,224,164.00	66,700.000000	39,419,700.00	6,195,536.00	1.27
		Base		43.015415	25,422.11	51.005582	30,144.30	4,722.19	0.04
617507900	KT+G CORP COMMON STOCK KRW5000.0								
		Local	475.000	87,808.307368	41,708,946.00	108,900.000000	51,727,500.00	10,018,554.00	1.67
		Base		65.685453	31,200.59	83.275981	39,556.09	8,355.50	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
619403900	KAKAO CORP COMMON STOCK KRW100.0								
		Local	1,741.000	59,414.462952	103,440,580.00	36,150.000000	62,937,150.00	-40,503,430.00	2.03
		Base		46.632389	81,186.99	27.643955	48,128.13	-33,058.86	0.06
629467903	DOOSAN ENERBILITY CO LTD COMMON STOCK KRW5000.0								
		Local	3,429.000	20,062.029746	68,792,700.00	17,910.000000	61,413,390.00	-7,379,310.00	1.98
		Base		14.602779	50,072.93	13.695802	46,962.90	-3,110.03	0.06
634691901	LG CHEM LTD COMMON STOCK KRW5000.0								
		Local	246.000	377,726.504065	92,920,720.00	356,500.000000	87,699,000.00	-5,221,720.00	2.83
		Base		274.940122	67,635.27	272.616043	67,063.55	-571.72	0.08
641945902	POSCO FUTURE M CO LTD COMMON STOCK KRW500.0								
		Local	196.000	286,171.602041	56,089,634.00	250,000.000000	49,000,000.00	-7,089,634.00	1.58
		Base		208.299031	40,826.61	191.175346	37,470.37	-3,356.24	0.04
644662900	HD KOREA SHIPBUILDING + OFFS COMMON STOCK KRW5000.0								
		Local	498.000	133,895.951807	66,680,184.00	187,700.000000	93,474,600.00	26,794,416.00	3.01
		Base		97.460382	48,535.27	143.534450	71,480.16	22,944.89	0.09
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0								
		Local	204.000	284,727.602941	58,084,431.00	217,500.000000	44,370,000.00	-13,714,431.00	1.43
		Base		250.916569	51,186.98	166.322551	33,929.80	-17,257.18	0.04
645026907	SK HYNIX INC COMMON STOCK KRW5000.0								
		Local	466.000	98,491.929185	45,897,239.00	174,600.000000	81,363,600.00	35,466,361.00	2.62
		Base		86.129335	40,136.27	133.516862	62,218.86	22,082.59	0.07
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.0								
		Local	563.000	247,070.333925	139,100,598.00	244,000.000000	137,372,000.00	-1,728,598.00	4.43
		Base		199.060853	112,071.26	186.587138	105,048.56	-7,022.70	0.13
649092905	KIA CORP COMMON STOCK KRW5000.0								
		Local	1,194.000	96,073.109715	114,711,293.00	99,900.000000	119,280,600.00	4,569,307.00	3.85
		Base		77.525017	92,564.87	76.393668	91,214.04	-1,350.83	0.11
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.0								
		Local	2,537.000	18,011.618447	45,695,476.00	20,550.000000	52,135,350.00	6,439,874.00	1.68
		Base		13.473682	34,182.73	15.714613	39,867.97	5,685.24	0.05

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651740904	HLB INC COMMON STOCK KRW500.0								
		Local	1,998.000	44,238.210210	88,387,944.00	85,700.000000	171,228,600.00	82,840,656.00	5.52
		Base		32.817998	65,570.36	65.534909	130,938.75	65,368.39	0.16
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.0								
		Local	465.000	129,538.840860	60,235,561.00	104,300.000000	48,499,500.00	-11,736,061.00	1.56
		Base		109.273978	50,812.40	79.758354	37,087.63	-13,724.77	0.04
656039906	NAVER CORP COMMON STOCK KRW100.0								
		Local	528.000	241,910.060606	127,728,512.00	169,400.000000	89,443,200.00	-38,285,312.00	2.88
		Base		202.854886	107,107.38	129.540414	68,397.34	-38,710.04	0.08
669323008	POSCO HOLDINGS INC COMMON STOCK KRW5000.0								
		Local	224.000	423,830.026786	94,937,926.00	385,000.000000	86,240,000.00	-8,697,926.00	2.78
		Base		311.108482	69,688.30	294.410033	65,947.85	-3,740.45	0.08
676523905	SAMSUNG E+A CO LTD COMMON STOCK KRW5000.0								
		Local	2,728.000	23,265.563783	63,468,458.00	22,000.000000	60,016,000.00	-3,452,458.00	1.93
		Base		16.934575	46,197.52	16.823430	45,894.32	-303.20	0.05
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.0								
		Local	94.000	681,544.797872	64,065,211.00	378,500.000000	35,579,000.00	-28,486,211.00	1.15
		Base		600.612340	56,457.56	289.439474	27,207.31	-29,250.25	0.03
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
		Local	3,599.000	64,244.134760	231,214,641.00	61,500.000000	221,338,500.00	-9,876,141.00	7.14
		Base		56.186141	202,213.92	47.029135	169,257.86	-32,956.06	0.20
677221905	SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW1000.0								
		Local	7,591.000	8,805.279937	66,840,880.00	10,030.000000	76,137,730.00	9,296,850.00	2.45
		Base		6.409200	48,652.24	7.669955	58,222.63	9,570.39	0.07
698833902	YUHAN CORP COMMON STOCK KRW1000.0								
		Local	749.000	54,630.642190	40,918,351.00	142,600.000000	106,807,400.00	65,889,049.00	3.44
		Base		48.143338	36,059.36	109.046417	81,675.77	45,616.41	0.10
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								
		Local	236.000	697,843.021186	164,690,953.00	977,000.000000	230,572,000.00	65,881,047.00	7.43
		Base		564.309025	133,176.93	747.113252	176,318.73	43,141.80	0.21

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ACI1N7283	SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0								
		Local	234.000	86,664.782051	20,279,559.00	104,000.000000	24,336,000.00	4,056,441.00	0.78
		Base		64.830043	15,170.23	79.528944	18,609.77	3,439.54	0.02
ACI1WBRX2	SK BIOSCIENCE CO LTD COMMON STOCK KRW500.0								
		Local	1,001.000	52,459.228771	52,511,688.00	55,400.000000	55,455,400.00	2,943,712.00	1.79
		Base		38.184106	38,222.29	42.364457	42,406.82	4,184.53	0.05
ACI1YN9K2	KRAFTON INC COMMON STOCK KRW100.0								
		Local	205.000	266,635.492683	54,660,276.00	342,500.000000	70,212,500.00	15,552,224.00	2.26
		Base		194.079024	39,786.20	261.910224	53,691.60	13,905.40	0.06
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0								
		Local	2,273.000	195,833.220414	445,128,910.00	195,400.000000	444,144,200.00	-984,710.00	14.32
		Base		154.406714	350,966.46	149.422650	339,637.68	-11,328.78	0.41
B0V3YP907	CELLTRION PHARM INC COMMON STOCK KRW500.0								
		Local	251.000	110,360.258964	27,700,425.00	68,700.000000	17,243,700.00	-10,456,725.00	0.56
		Base		93.095657	23,367.01	52.534985	13,186.28	-10,180.73	0.02
B235ZT900	ECOPRO CO LTD COMMON STOCK KRW100.0								
		Local	505.000	103,562.099010	52,298,860.00	88,600.000000	44,743,000.00	-7,555,860.00	1.44
		Base		75.380931	38,067.37	67.752543	34,215.03	-3,852.34	0.04
B39Z8L903	SK INC COMMON STOCK KRW200.0								
		Local	152.000	249,839.375000	37,975,585.00	153,200.000000	23,286,400.00	-14,689,185.00	0.75
		Base		220.803684	33,562.16	117.152252	17,807.14	-15,755.02	0.02
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.0								
		Local	184.000	287,082.467391	52,823,174.00	321,500.000000	59,156,000.00	6,332,826.00	1.91
		Base		208.962011	38,449.01	245.851495	45,236.68	6,787.67	0.05
BJ321P905	ECOPRO BM CO LTD COMMON STOCK KRW500.0								
		Local	248.000	213,628.096774	52,979,768.00	184,500.000000	45,756,000.00	-7,223,768.00	1.48
		Base		155.495927	38,562.99	141.087405	34,989.68	-3,573.31	0.04
BNSP8W906	LG ENERGY SOLUTION COMMON STOCK KRW500.0								
		Local	272.000	356,149.220588	96,872,588.00	414,500.000000	112,744,000.00	15,871,412.00	3.63
		Base		259.234412	70,511.76	316.968724	86,215.49	15,703.73	0.10

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BSTJWN901	ALTEOGEN INC COMMON STOCK KRW500.0								
		Local	608.000	285,671.299342	173,688,150.00	327,000.000000	198,816,000.00	25,127,850.00	6.41
		Base		207.934852	126,424.39	250.057353	152,034.87	25,610.48	0.18
SOUTH KOREAN WON Total									
		Local	36,285.000		2,935,753,385.00		3,101,948,020.00	166,194,635.00	100.00
		Base			2,304,047.72		2,372,063.96	68,016.24	2.84
SWEDISH KRONA								Exchange Rate:	10.155850
481334902	SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0								
		Local	3,042.000	118.823761	361,461.88	155.250000	472,270.50	110,808.62	10.58
		Base		11.150878	33,920.97	15.286756	46,502.31	12,581.34	0.06
484652904	SWEDBANK AB A SHARES COMMON STOCK								
		Local	1,985.000	184.786952	366,802.10	215.300000	427,370.50	60,568.40	9.58
		Base		17.341118	34,422.12	21.199604	42,081.21	7,659.09	0.05
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
		Local	10,348.000	76.956476	796,345.61	76.720000	793,898.56	-2,447.05	17.79
		Base		8.166363	84,505.52	7.554267	78,171.55	-6,333.97	0.09
ACI0V9407	ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35								
		Local	727.000	286.657318	208,399.87	316.900000	230,386.30	21,986.43	5.16
		Base		26.901032	19,557.05	31.203690	22,685.08	3,128.03	0.03
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22								
		Local	8,039.000	76.071204	611,536.41	109.200000	877,858.80	266,322.39	19.67
		Base		7.515200	60,414.69	10.752423	86,438.73	26,024.04	0.10
ACI2F68L7	BOLIDEN AB COMMON STOCK SEK2.11								
		Local	894.000	237.668221	212,475.39	344.500000	307,983.00	95,507.61	6.90
		Base		26.888893	24,038.67	33.921336	30,325.67	6,287.00	0.04
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
		Local	1,678.000	138.634088	232,628.00	226.900000	380,738.20	148,110.20	8.53
		Base		15.684547	26,318.67	22.341803	37,489.55	11,170.88	0.04
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003								

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		Local	349.000	576.287994	201,124.51	998.000000	348,302.00	147,177.49	7.81
		Base		61.786074	21,563.34	98.268486	34,295.70	12,732.36	0.04
BLDBN4902	ATLAS COPCO AB A SHS COMMON STOCK SEK.16								
		Local	3,175.000	151.657581	481,512.82	196.450000	623,728.75	142,215.93	13.98
		Base		14.515676	46,087.27	19.343531	61,415.71	15,328.44	0.07
SWEDISH KRONA Total									
		Local	30,237.000		3,472,286.59		4,462,536.61	990,250.02	100.00
		Base			350,828.30		439,405.51	88,577.21	0.53
SWISS FRANC								Exchange Rate:	0.846350
596228908	CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0								
		Local	3.000	11,050.543333	33,151.63	10,910.000000	32,730.00	-421.63	2.29
		Base		12,375.320000	37,125.96	12,890.648077	38,671.94	1,545.98	0.05
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
		Local	19.000	1,957.464211	37,191.82	4,640.000000	88,160.00	50,968.18	6.18
		Base		1,980.436842	37,628.30	5,482.365452	104,164.94	66,536.64	0.12
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
		Local	169.000	425.185030	71,856.27	509.800000	86,156.20	14,299.93	6.04
		Base		476.157692	80,470.65	602.351273	101,797.37	21,326.72	0.12
710306903	NOVARTIS AG REG COMMON STOCK CHF.49								
		Local	1,203.000	82.427406	99,160.17	97.150000	116,871.45	17,711.28	8.19
		Base		90.249111	108,569.68	114.787027	138,088.79	29,519.11	0.17
710889908	ABB LTD REG COMMON STOCK CHF.12								
		Local	1,616.000	18.570074	30,009.24	48.990000	79,167.84	49,158.60	5.55
		Base		18.685922	30,196.45	57.883854	93,540.31	63,343.86	0.11
711038901	ROCHE HOLDING AG GENUSSCHEIN COMMON STOCK								
		Local	349.000	294.500888	102,780.81	270.600000	94,439.40	-8,341.41	6.62
		Base		322.682865	112,616.32	319.725882	111,584.33	-1,031.99	0.13
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
		Local	785.000	74.552153	58,523.44	28.780000	22,592.30	-35,931.14	1.58

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			Base	75.427108	59,210.28	34.004844	26,693.80	-32,516.48	0.03
711075903	HOLCIM LTD COMMON STOCK CHF2.0								
		1,121.000	Local	69.250446	77,629.75	82.560000	92,549.76	14,920.01	6.49
			Base	74.847502	83,904.05	97.548296	109,351.64	25,447.59	0.13
712387901	NESTLE SA REG COMMON STOCK CHF.1								
		2,892.000	Local	104.319986	301,693.40	84.960000	245,704.32	-55,989.08	17.22
			Base	111.802438	323,332.65	100.384002	290,310.53	-33,022.12	0.35
714789906	TEMENOS AG REG COMMON STOCK CHF5.0								
		532.000	Local	139.162425	74,034.41	59.200000	31,494.40	-42,540.01	2.21
			Base	140.081447	74,523.33	69.947421	37,212.03	-37,311.30	0.04
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0								
		38.000	Local	522.680789	19,861.87	534.600000	20,314.80	452.93	1.42
			Base	572.864474	21,768.85	631.653571	24,002.84	2,233.99	0.03
743780900	SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1								
		57.000	Local	537.307544	30,626.53	706.000000	40,242.00	9,615.47	2.82
			Base	601.721754	34,298.14	834.170261	47,547.70	13,249.56	0.06
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1								
		423.000	Local	89.129504	37,701.78	116.700000	49,364.10	11,662.32	3.46
			Base	90.175532	38,144.25	137.886217	58,325.87	20,181.62	0.07
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0								
		535.000	Local	83.923159	44,898.89	133.800000	71,583.00	26,684.11	5.02
			Base	84.670411	45,298.67	158.090624	84,578.48	39,279.81	0.10
ACI09N1W4	UBS GROUP AG REG COMMON STOCK USD.1								
		3,133.000	Local	18.053610	56,561.96	26.060000	81,645.98	25,084.02	5.72
			Base	20.217938	63,342.80	30.791044	96,468.34	33,125.54	0.12
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01								
		434.000	Local	229.689447	99,685.22	280.100000	121,563.40	21,878.18	8.52
			Base	254.304885	110,368.32	330.950552	143,632.54	33,264.22	0.17
ACI198PY5	ALCON INC COMMON STOCK CHF.04								
		318.000	Local	72.023616	22,903.51	84.320000	26,813.76	3,910.25	1.88

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			Base	80.182138	25,497.92	99.627814	31,681.64	6,183.72	0.04
ACI24VB55	STRAUMANN HOLDING AG REG COMMON STOCK CHF.01								
		286.000	Local	134.326853	38,417.48	138.250000	39,539.50	1,122.02	2.77
			Base	150.430420	43,023.10	163.348496	46,717.67	3,694.57	0.06
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25								
		672.000	Local	60.332128	40,543.19	75.560000	50,776.32	10,233.13	3.56
			Base	64.417381	43,288.48	89.277486	59,994.47	16,705.99	0.07
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1								
		64.000	Local	475.883906	30,456.57	551.400000	35,289.60	4,833.03	2.47
			Base	491.622031	31,463.81	651.503515	41,696.22	10,232.41	0.05
SWISS FRANC Total									
		14,649.000	Local		1,307,687.94		1,426,998.13	119,310.19	100.00
			Base		1,404,072.01		1,686,061.45	281,989.44	2.02
THAILAND BAHT								Exchange Rate:	32.177500
641259908	ADVANCED INFO SERVICE FOR RG FOREIGN SH. THB1.0 A								
		6,700.000	Local	210.131881	1,407,883.60	260.000000	1,742,000.00	334,116.40	11.70
			Base	5.733476	38,414.29	8.080180	54,137.21	15,722.92	0.06
641853908	HOME PRODUCT CENTER PCL FOR FOREIGN SH. THB1.0 A								
		150,200.000	Local	9.105715	1,367,678.37	10.400000	1,562,080.00	194,401.63	10.49
			Base	0.248451	37,317.28	0.323207	48,545.72	11,228.44	0.06
952JZFII8	TRUE CORP PCL/NEW FOREIGN FOREIGN SH. THB4.0 A								
		167,200.000	Local	8.505338	1,422,092.51	11.200000	1,872,640.00	450,547.49	12.58
			Base	0.232069	38,801.98	0.348069	58,197.19	19,395.21	0.07
ACI00WZI7	PTT GLOBAL CHEMICAL PCL FOR FOREIGN SH. THB10.0 A								
		71,500.000	Local	32.270253	2,307,323.08	30.000000	2,145,000.00	-162,323.08	14.41
			Base	0.880498	62,955.61	0.932328	66,661.49	3,705.88	0.08
ACI1J15K1	CENTRAL RETAIL CORP FOREIGN FOREIGN SH. THB1.0 A								
		45,400.000	Local	31.351176	1,423,343.41	31.000000	1,407,400.00	-15,943.41	9.45
			Base	0.855421	38,836.11	0.963406	43,738.64	4,902.53	0.05

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B0166H902	BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A								
		Local	8,300.000	227.088408	1,884,833.79	269.000000	2,232,700.00	347,866.21	15.00
		Base		6.113771	50,744.30	8.359879	69,386.99	18,642.69	0.08
B018BZ902	MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A								
		Local	46,500.000	30.614914	1,423,593.51	28.250000	1,313,625.00	-109,968.51	8.82
		Base		0.835332	38,842.93	0.877943	40,824.33	1,981.40	0.05
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A								
		Local	85,600.000	22.813790	1,952,860.40	30.500000	2,610,800.00	657,939.60	17.54
		Base		0.650224	55,659.20	0.947867	81,137.44	25,478.24	0.10
THAILAND BAHT Total									
		Local	581,400.000		13,189,608.67		14,886,245.00	1,696,636.33	100.00
		Base			361,571.70		462,629.01	101,057.31	0.55
TURKISH LIRA								Exchange Rate:	34.197500
B03MYN901	TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0								
		Local	3,793.000	54.882908	208,170.87	95.200000	361,093.60	152,922.73	17.14
		Base		1.886414	7,155.17	2.783829	10,559.06	3,403.89	0.01
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0								
		Local	3,403.000	146.287723	497,817.12	155.200000	528,145.60	30,328.48	25.07
		Base		5.028149	17,110.79	4.538343	15,443.98	-1,666.81	0.02
B0D000905	BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.0								
		Local	2,453.000	278.166804	682,343.17	496.250000	1,217,301.25	534,958.08	57.79
		Base		10.239804	25,118.24	14.511295	35,596.21	10,477.97	0.04
TURKISH LIRA Total									
		Local	9,649.000		1,388,331.16		2,106,540.45	718,209.29	100.00
		Base			49,384.20		61,599.25	12,215.05	0.07
UAE DIRHAM								Exchange Rate:	3.673050
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0								
		Local	33,131.000	16.679315	552,602.38	18.500000	612,923.50	60,321.12	83.70

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			Base	4.541024	150,448.68	5.036686	166,870.45	16,421.77	0.20
BYVGM6909	ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08								
		33,056.000	Local	4.604600	152,209.66	3.610000	119,332.16	-32,877.50	16.30
			Base	1.253669	41,441.27	0.982834	32,488.57	-8,952.70	0.04
UAE DIRHAM Total									
		66,187.000	Local		704,812.04		732,255.66	27,443.62	100.00
			Base		191,889.95		199,359.02	7,469.07	0.24
US DOLLAR								Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01								
		2,360.000	Local	16.849513	39,764.85	20.060000	47,341.60	7,576.75	0.12
			Base	16.849513	39,764.85	20.060000	47,341.60	7,576.75	0.06
00206R102	AT+T INC COMMON STOCK USD1.0								
		5,001.000	Local	28.761580	143,836.66	22.000000	110,022.00	-33,814.66	0.29
			Base	28.761580	143,836.66	22.000000	110,022.00	-33,814.66	0.13
002824100	ABBOTT LABORATORIES COMMON STOCK								
		1,983.000	Local	77.471725	153,626.43	114.010000	226,081.83	72,455.40	0.59
			Base	77.471725	153,626.43	114.010000	226,081.83	72,455.40	0.27
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		1,554.000	Local	108.098468	167,985.02	197.480000	306,883.92	138,898.90	0.80
			Base	108.098468	167,985.02	197.480000	306,883.92	138,898.90	0.37
00724F101	ADOBE INC COMMON STOCK USD.0001								
		189.000	Local	135.074974	25,529.17	517.780000	97,860.42	72,331.25	0.26
			Base	135.074974	25,529.17	517.780000	97,860.42	72,331.25	0.12
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		473.000	Local	52.550000	24,856.15	164.080000	77,609.84	52,753.69	0.20
			Base	52.550000	24,856.15	164.080000	77,609.84	52,753.69	0.09
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		189.000	Local	115.057513	21,745.87	126.810000	23,967.09	2,221.22	0.06
			Base	115.057513	21,745.87	126.810000	23,967.09	2,221.22	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	546.000	243.516245	132,959.87	297.740000	162,566.04	29,606.17	0.43
		Base		243.516245	132,959.87	297.740000	162,566.04	29,606.17	0.19
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	433.000	124.111363	53,740.22	94.710000	41,009.43	-12,730.79	0.11
		Base		124.111363	53,740.22	94.710000	41,009.43	-12,730.79	0.05
013091103	ALBERTSONS COS INC CLASS A COMMON STOCK USD.01								
		Local	1,604.000	21.470000	34,437.88	18.480000	29,641.92	-4,795.96	0.08
		Base		21.470000	34,437.88	18.480000	29,641.92	-4,795.96	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	378.000	160.236878	60,569.54	118.750000	44,887.50	-15,682.04	0.12
		Base		160.236878	60,569.54	118.750000	44,887.50	-15,682.04	0.05
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	95.000	255.450000	24,267.75	254.320000	24,160.40	-107.35	0.06
		Base		255.450000	24,267.75	254.320000	24,160.40	-107.35	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	1,321.000	49.224322	65,025.33	60.690000	80,171.49	15,146.16	0.21
		Base		49.224322	65,025.33	60.690000	80,171.49	15,146.16	0.10
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	284.000	114.425000	32,496.70	189.650000	53,860.60	21,363.90	0.14
		Base		114.425000	32,496.70	189.650000	53,860.60	21,363.90	0.06
02043Q107	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	189.000	212.890000	40,236.21	275.030000	51,980.67	11,744.46	0.14
		Base		212.890000	40,236.21	275.030000	51,980.67	11,744.46	0.06
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	2,927.000	80.918042	236,847.11	167.190000	489,365.13	252,518.02	1.28
		Base		80.918042	236,847.11	167.190000	489,365.13	252,518.02	0.59
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	3,182.000	83.101411	264,428.69	165.850000	527,734.70	263,306.01	1.38
		Base		83.101411	264,428.69	165.850000	527,734.70	263,306.01	0.63

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02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	1,982.000	55.395858	109,794.59	51.040000	101,161.28	-8,633.31	0.26
		Base		55.395858	109,794.59	51.040000	101,161.28	-8,633.31	0.12
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	4,249.000	106.802841	453,805.27	186.330000	791,716.17	337,910.90	2.07
		Base		106.802841	453,805.27	186.330000	791,716.17	337,910.90	0.95
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	473.000	78.751882	37,249.64	87.460000	41,368.58	4,118.94	0.11
		Base		78.751882	37,249.64	87.460000	41,368.58	4,118.94	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	945.000	75.693915	71,530.75	102.600000	96,957.00	25,426.25	0.25
		Base		75.693915	71,530.75	102.600000	96,957.00	25,426.25	0.12
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	473.000	78.831290	37,287.20	271.200000	128,277.60	90,990.40	0.34
		Base		78.831290	37,287.20	271.200000	128,277.60	90,990.40	0.15
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	567.000	47.270000	26,802.09	73.230000	41,521.41	14,719.32	0.11
		Base		47.270000	26,802.09	73.230000	41,521.41	14,719.32	0.05
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	1,039.000	186.562483	193,838.42	232.560000	241,629.84	47,791.42	0.63
		Base		186.562483	193,838.42	232.560000	241,629.84	47,791.42	0.29
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	473.000	124.410000	58,845.93	146.240000	69,171.52	10,325.59	0.18
		Base		124.410000	58,845.93	146.240000	69,171.52	10,325.59	0.08
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	189.000	185.480000	35,055.72	225.080000	42,540.12	7,484.40	0.11
		Base		185.480000	35,055.72	225.080000	42,540.12	7,484.40	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	112.000	128.828839	14,428.83	469.810000	52,618.72	38,189.89	0.14
		Base		128.828839	14,428.83	469.810000	52,618.72	38,189.89	0.06

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031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	473.000	216.424123	102,368.61	322.210000	152,405.33	50,036.72	0.40
		Base		216.424123	102,368.61	322.210000	152,405.33	50,036.72	0.18
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	284.000	283.424683	80,492.61	520.000000	147,680.00	67,187.39	0.39
		Base		283.424683	80,492.61	520.000000	147,680.00	67,187.39	0.18
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	3,821.000	69.834975	266,839.44	233.000000	890,293.00	623,453.56	2.33
		Base		69.834975	266,839.44	233.000000	890,293.00	623,453.56	1.07
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	378.000	41.554788	15,707.71	202.050000	76,374.90	60,667.19	0.20
		Base		41.554788	15,707.71	202.050000	76,374.90	60,667.19	0.09
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	377.000	41.996711	15,832.76	59.740000	22,521.98	6,689.22	0.06
		Base		41.996711	15,832.76	59.740000	22,521.98	6,689.22	0.03
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	95.000	178.624947	16,969.37	383.820000	36,462.90	19,493.53	0.10
		Base		178.624947	16,969.37	383.820000	36,462.90	19,493.53	0.04
049468101	ATLASSIAN CORP CL A COMMON STOCK USD.00001								
		Local	95.000	190.490000	18,096.55	158.810000	15,086.95	-3,009.60	0.04
		Base		190.490000	18,096.55	158.810000	15,086.95	-3,009.60	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	473.000	104.684630	49,515.83	138.710000	65,609.83	16,094.00	0.17
		Base		104.684630	49,515.83	138.710000	65,609.83	16,094.00	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	189.000	98.701693	18,654.62	276.730000	52,301.97	33,647.35	0.14
		Base		98.701693	18,654.62	276.730000	52,301.97	33,647.35	0.06
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	189.000	171.445979	32,403.29	225.250000	42,572.25	10,168.96	0.11
		Base		171.445979	32,403.29	225.250000	42,572.25	10,168.96	0.05

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05352A100	AVANTOR INC COMMON STOCK USD.01								
		Local	1,321.000	28.290000	37,371.09	25.870000	34,174.27	-3,196.82	0.09
		Base		28.290000	37,371.09	25.870000	34,174.27	-3,196.82	0.04
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	256.000	227.608203	58,267.70	220.760000	56,514.56	-1,753.14	0.15
		Base		227.608203	58,267.70	220.760000	56,514.56	-1,753.14	0.07
058498106	BALL CORP COMMON STOCK								
		Local	756.000	40.169603	30,368.22	67.910000	51,339.96	20,971.74	0.13
		Base		40.169603	30,368.22	67.910000	51,339.96	20,971.74	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	3,776.000	33.281822	125,672.16	39.680000	149,831.68	24,159.52	0.39
		Base		33.281822	125,672.16	39.680000	149,831.68	24,159.52	0.18
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	1,132.000	37.100000	41,997.20	71.860000	81,345.52	39,348.32	0.21
		Base		37.100000	41,997.20	71.860000	81,345.52	39,348.32	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	755.000	55.691894	42,047.38	37.970000	28,667.35	-13,380.03	0.08
		Base		55.691894	42,047.38	37.970000	28,667.35	-13,380.03	0.03
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	378.000	235.389577	88,977.26	241.100000	91,135.80	2,158.54	0.24
		Base		235.389577	88,977.26	241.100000	91,135.80	2,158.54	0.11
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	850.000	220.175941	187,149.55	460.260000	391,221.00	204,071.45	1.02
		Base		220.175941	187,149.55	460.260000	391,221.00	204,071.45	0.47
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	378.000	95.120000	35,955.36	70.290000	26,569.62	-9,385.74	0.07
		Base		95.120000	35,955.36	70.290000	26,569.62	-9,385.74	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	189.000	270.438201	51,112.82	193.840000	36,635.76	-14,477.06	0.10
		Base		270.438201	51,112.82	193.840000	36,635.76	-14,477.06	0.04

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09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	101.000	666.515842	67,318.10	949.510000	95,900.51	28,582.41	0.25
		Base		666.515842	67,318.10	949.510000	95,900.51	28,582.41	0.11
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	567.000	54.980000	31,173.66	153.130000	86,824.71	55,651.05	0.23
		Base		54.980000	31,173.66	153.130000	86,824.71	55,651.05	0.10
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	378.000	236.977989	89,577.68	152.040000	57,471.12	-32,106.56	0.15
		Base		236.977989	89,577.68	152.040000	57,471.12	-32,106.56	0.07
101121101	BXP INC REIT USD.01								
		Local	567.000	103.345115	58,596.68	80.460000	45,620.82	-12,975.86	0.12
		Base		103.345115	58,596.68	80.460000	45,620.82	-12,975.86	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	1,794.000	26.437402	47,428.70	83.800000	150,337.20	102,908.50	0.39
		Base		26.437402	47,428.70	83.800000	150,337.20	102,908.50	0.18
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	1,604.000	63.284638	101,508.56	51.740000	82,990.96	-18,517.60	0.22
		Base		63.284638	101,508.56	51.740000	82,990.96	-18,517.60	0.10
11135F101	BROADCOM INC COMMON STOCK								
		Local	950.000	38.893105	36,948.45	172.500000	163,875.00	126,926.55	0.43
		Base		38.893105	36,948.45	172.500000	163,875.00	126,926.55	0.20
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	472.000	61.165000	28,869.88	49.200000	23,222.40	-5,647.48	0.06
		Base		61.165000	28,869.88	49.200000	23,222.40	-5,647.48	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	661.000	52.605582	34,772.29	124.480000	82,281.28	47,508.99	0.22
		Base		52.605582	34,772.29	124.480000	82,281.28	47,508.99	0.10
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	473.000	89.314989	42,245.99	85.800000	40,583.40	-1,662.59	0.11
		Base		89.314989	42,245.99	85.800000	40,583.40	-1,662.59	0.05

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125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	368.000	230.997364	85,007.03	346.440000	127,489.92	42,482.89	0.33
		Base		230.997364	85,007.03	346.440000	127,489.92	42,482.89	0.15
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	378.000	118.230397	44,691.09	220.650000	83,405.70	38,714.61	0.22
		Base		118.230397	44,691.09	220.650000	83,405.70	38,714.61	0.10
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	1,227.000	58.130913	71,326.63	70.630000	86,663.01	15,336.38	0.23
		Base		58.130913	71,326.63	70.630000	86,663.01	15,336.38	0.10
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	1,982.000	31.788093	63,004.00	34.530000	68,438.46	5,434.46	0.18
		Base		31.788093	63,004.00	34.530000	68,438.46	5,434.46	0.08
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	1,388.000	73.891001	102,560.71	62.880000	87,277.44	-15,283.27	0.23
		Base		73.891001	102,560.71	62.880000	87,277.44	-15,283.27	0.10
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	2,265.000	30.034998	68,029.27	23.950000	54,246.75	-13,782.52	0.14
		Base		30.034998	68,029.27	23.950000	54,246.75	-13,782.52	0.06
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	95.000	229.680000	21,819.60	271.030000	25,747.85	3,928.25	0.07
		Base		229.680000	21,819.60	271.030000	25,747.85	3,928.25	0.03
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	378.000	106.486164	40,251.77	123.530000	46,694.34	6,442.57	0.12
		Base		106.486164	40,251.77	123.530000	46,694.34	6,442.57	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	567.000	88.398254	50,121.81	149.730000	84,896.91	34,775.10	0.22
		Base		88.398254	50,121.81	149.730000	84,896.91	34,775.10	0.10
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	378.000	91.760000	34,685.28	110.520000	41,776.56	7,091.28	0.11
		Base		91.760000	34,685.28	110.520000	41,776.56	7,091.28	0.05

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14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	472.000	52.835000	24,938.12	80.490000	37,991.28	13,053.16	0.10
		Base		52.835000	24,938.12	80.490000	37,991.28	13,053.16	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	378.000	120.697116	45,623.51	391.120000	147,843.36	102,219.85	0.39
		Base		120.697116	45,623.51	391.120000	147,843.36	102,219.85	0.18
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	473.000	84.938203	40,175.77	135.960000	64,309.08	24,133.31	0.17
		Base		84.938203	40,175.77	135.960000	64,309.08	24,133.31	0.08
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	850.000	81.976388	69,679.93	75.280000	63,988.00	-5,691.93	0.17
		Base		81.976388	69,679.93	75.280000	63,988.00	-5,691.93	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	1,132.000	29.030000	32,861.96	29.420000	33,303.44	441.48	0.09
		Base		29.030000	32,861.96	29.420000	33,303.44	441.48	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	95.000	343.477789	32,630.39	324.080000	30,787.60	-1,842.79	0.08
		Base		343.477789	32,630.39	324.080000	30,787.60	-1,842.79	0.04
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003								
		Local	378.000	128.055000	48,404.79	179.840000	67,979.52	19,574.73	0.18
		Base		128.055000	48,404.79	179.840000	67,979.52	19,574.73	0.08
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	1,794.000	129.156778	231,707.26	147.270000	264,202.38	32,495.12	0.69
		Base		129.156778	231,707.26	147.270000	264,202.38	32,495.12	0.32
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	473.000	85.942008	40,650.57	104.720000	49,532.56	8,881.99	0.13
		Base		85.942008	40,650.57	104.720000	49,532.56	8,881.99	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	1,321.000	44.359455	58,598.84	53.220000	70,303.62	11,704.78	0.18
		Base		44.359455	58,598.84	53.220000	70,303.62	11,704.78	0.08

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Base Currency: USD - US DOLLAR

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172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	1,982.000	64.410066	127,660.75	62.600000	124,073.20	-3,587.55	0.32
		Base		64.410066	127,660.75	62.600000	124,073.20	-3,587.55	0.15
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	378.000	173.114630	65,437.33	162.910000	61,579.98	-3,857.35	0.16
		Base		173.114630	65,437.33	162.910000	61,579.98	-3,857.35	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	5,609.000	53.712598	301,273.96	71.860000	403,062.74	101,788.78	1.05
		Base		53.712598	301,273.96	71.860000	403,062.74	101,788.78	0.48
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	945.000	73.197630	69,171.76	103.810000	98,100.45	28,928.69	0.26
		Base		73.197630	69,171.76	103.810000	98,100.45	28,928.69	0.12
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	2,454.000	44.448916	109,077.64	41.770000	102,503.58	-6,574.06	0.27
		Base		44.448916	109,077.64	41.770000	102,503.58	-6,574.06	0.12
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	1,322.000	64.934213	85,843.03	105.280000	139,180.16	53,337.13	0.36
		Base		64.934213	85,843.03	105.280000	139,180.16	53,337.13	0.17
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	473.000	74.483805	35,230.84	104.130000	49,253.49	14,022.65	0.13
		Base		74.483805	35,230.84	104.130000	49,253.49	14,022.65	0.06
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	189.000	221.535714	41,870.25	257.690000	48,703.41	6,833.16	0.13
		Base		221.535714	41,870.25	257.690000	48,703.41	6,833.16	0.06
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	804.000	37.021443	29,765.24	260.020000	209,056.08	179,290.84	0.55
		Base		37.021443	29,765.24	260.020000	209,056.08	179,290.84	0.25
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	566.000	43.160000	24,428.56	58.790000	33,275.14	8,846.58	0.09
		Base		43.160000	24,428.56	58.790000	33,275.14	8,846.58	0.04

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22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	1,178.000	318.932844	375,702.89	886.520000	1,044,320.56	668,617.67	2.73
		Base		318.932844	375,702.89	886.520000	1,044,320.56	668,617.67	1.25
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	850.000	78.401706	66,641.45	75.440000	64,124.00	-2,517.45	0.17
		Base		78.401706	66,641.45	75.440000	64,124.00	-2,517.45	0.08
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	95.000	162.650000	15,451.75	280.470000	26,644.65	11,192.90	0.07
		Base		162.650000	15,451.75	280.470000	26,644.65	11,192.90	0.03
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	1,039.000	115.964860	120,487.49	118.630000	123,256.57	2,769.08	0.32
		Base		115.964860	120,487.49	118.630000	123,256.57	2,769.08	0.15
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	284.000	158.768310	45,090.20	323.790000	91,956.36	46,866.16	0.24
		Base		158.768310	45,090.20	323.790000	91,956.36	46,866.16	0.11
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	661.000	93.431301	61,758.09	128.410000	84,879.01	23,120.92	0.22
		Base		93.431301	61,758.09	128.410000	84,879.01	23,120.92	0.10
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	473.000	154.541163	73,097.97	278.020000	131,503.46	58,405.49	0.34
		Base		154.541163	73,097.97	278.020000	131,503.46	58,405.49	0.16
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	95.000	332.980000	31,633.10	417.330000	39,646.35	8,013.25	0.10
		Base		332.980000	31,633.10	417.330000	39,646.35	8,013.25	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	1,038.000	39.720405	41,229.78	39.120000	40,606.56	-623.22	0.11
		Base		39.720405	41,229.78	39.120000	40,606.56	-623.22	0.05
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	473.000	119.885243	56,705.72	67.040000	31,709.92	-24,995.80	0.08
		Base		119.885243	56,705.72	67.040000	31,709.92	-24,995.80	0.04

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25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	378.000	142.005000	53,677.89	172.400000	65,167.20	11,489.31	0.17
		Base		142.005000	53,677.89	172.400000	65,167.20	11,489.31	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	850.000	117.668518	100,018.24	161.830000	137,555.50	37,537.26	0.36
		Base		117.668518	100,018.24	161.830000	137,555.50	37,537.26	0.16
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	1,286.000	99.625855	128,118.85	96.190000	123,700.34	-4,418.51	0.32
		Base		99.625855	128,118.85	96.190000	123,700.34	-4,418.51	0.15
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	378.000	61.321905	23,179.68	140.290000	53,029.62	29,849.94	0.14
		Base		61.321905	23,179.68	140.290000	53,029.62	29,849.94	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	756.000	155.813743	117,795.19	84.570000	63,934.92	-53,860.27	0.17
		Base		155.813743	117,795.19	84.570000	63,934.92	-53,860.27	0.08
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	661.000	105.935008	70,023.04	70.320000	46,481.52	-23,541.52	0.12
		Base		105.935008	70,023.04	70.320000	46,481.52	-23,541.52	0.06
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	1,982.000	77.270055	153,149.25	57.790000	114,539.78	-38,609.47	0.30
		Base		77.270055	153,149.25	57.790000	114,539.78	-38,609.47	0.14
260557103	DOW INC COMMON STOCK USD.01								
		Local	1,601.000	48.395297	77,480.87	54.630000	87,462.63	9,981.76	0.23
		Base		48.395297	77,480.87	54.630000	87,462.63	9,981.76	0.10
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	1,417.000	85.650762	121,367.13	115.300000	163,380.10	42,012.97	0.43
		Base		85.650762	121,367.13	115.300000	163,380.10	42,012.97	0.20
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		Local	1,113.000	84.363217	93,896.26	89.110000	99,179.43	5,283.17	0.26
		Base		84.363217	93,896.26	89.110000	99,179.43	5,283.17	0.12

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26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	850.000	101.825259	86,551.47	122.930000	104,490.50	17,939.03	0.27
		Base		101.825259	86,551.47	122.930000	104,490.50	17,939.03	0.13
26884L109	EQT CORP COMMON STOCK								
		Local	566.000	40.965000	23,186.19	36.640000	20,738.24	-2,447.95	0.05
		Base		40.965000	23,186.19	36.640000	20,738.24	-2,447.95	0.02
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	610.000	104.473197	63,728.65	111.950000	68,289.50	4,560.85	0.18
		Base		104.473197	63,728.65	111.950000	68,289.50	4,560.85	0.08
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	378.000	173.978862	65,764.01	255.330000	96,514.74	30,750.73	0.25
		Base		173.978862	65,764.01	255.330000	96,514.74	30,750.73	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	1,228.000	78.862899	96,843.64	87.090000	106,946.52	10,102.88	0.28
		Base		78.862899	96,843.64	87.090000	106,946.52	10,102.88	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	756.000	91.236839	68,975.05	65.990000	49,888.44	-19,086.61	0.13
		Base		91.236839	68,975.05	65.990000	49,888.44	-19,086.61	0.06
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	661.000	76.571498	50,613.76	131.610000	86,994.21	36,380.45	0.23
		Base		76.571498	50,613.76	131.610000	86,994.21	36,380.45	0.10
29444U700	EQUINIX INC REIT USD.001								
		Local	189.000	509.198095	96,238.44	887.630000	167,762.07	71,523.63	0.44
		Base		509.198095	96,238.44	887.630000	167,762.07	71,523.63	0.20
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01								
		Local	945.000	61.592847	58,205.24	71.340000	67,416.30	9,211.06	0.18
		Base		61.592847	58,205.24	71.340000	67,416.30	9,211.06	0.08
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	1,228.000	59.813453	73,450.92	74.460000	91,436.88	17,985.96	0.24
		Base		59.813453	73,450.92	74.460000	91,436.88	17,985.96	0.11

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297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	189.000	248.154974	46,901.29	295.420000	55,834.38	8,933.09	0.15
		Base		248.154974	46,901.29	295.420000	55,834.38	8,933.09	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	660.000	72.134136	47,608.53	68.050000	44,913.00	-2,695.53	0.12
		Base		72.134136	47,608.53	68.050000	44,913.00	-2,695.53	0.05
30161N101	EXELON CORP COMMON STOCK								
		Local	1,888.000	30.994968	58,518.50	40.550000	76,558.40	18,039.90	0.20
		Base		30.994968	58,518.50	40.550000	76,558.40	18,039.90	0.09
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	378.000	110.900000	41,920.20	180.190000	68,111.82	26,191.62	0.18
		Base		110.900000	41,920.20	180.190000	68,111.82	26,191.62	0.08
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	5,684.000	86.082968	489,295.59	117.220000	666,278.48	176,982.89	1.74
		Base		86.082968	489,295.59	117.220000	666,278.48	176,982.89	0.80
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	1,152.000	216.914115	249,885.06	572.440000	659,450.88	409,565.82	1.73
		Base		216.914115	249,885.06	572.440000	659,450.88	409,565.82	0.79
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	284.000	190.131514	53,997.35	273.680000	77,725.12	23,727.77	0.20
		Base		190.131514	53,997.35	273.680000	77,725.12	23,727.77	0.09
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	755.000	40.732066	30,752.71	44.350000	33,484.25	2,731.54	0.09
		Base		40.732066	30,752.71	44.350000	33,484.25	2,731.54	0.04
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	284.000	58.760000	16,687.84	77.550000	22,024.20	5,336.36	0.06
		Base		58.760000	16,687.84	77.550000	22,024.20	5,336.36	0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	2,911.000	32.534033	94,706.57	49.920000	145,317.12	50,610.55	0.38
		Base		32.534033	94,706.57	49.920000	145,317.12	50,610.55	0.17

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36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		Local	307.000	161.238176	49,500.12	93.850000	28,811.95	-20,688.17	0.08
		Base		161.238176	49,500.12	93.850000	28,811.95	-20,688.17	0.03
36467J108	GAMING AND LEISURE PROPERTIE REIT								
		Local	472.000	50.090000	23,642.48	51.450000	24,284.40	641.92	0.06
		Base		50.090000	23,642.48	51.450000	24,284.40	641.92	0.03
36828A101	GE VERNOVA INC COMMON STOCK USD.01								
		Local	230.000	145.208000	33,397.84	254.980000	58,645.40	25,247.56	0.15
		Base		145.208000	33,397.84	254.980000	58,645.40	25,247.56	0.07
369604301	GENERAL ELECTRIC COMMON STOCK USD.01								
		Local	921.000	143.160228	131,850.57	188.580000	173,682.18	41,831.61	0.45
		Base		143.160228	131,850.57	188.580000	173,682.18	41,831.61	0.21
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	661.000	57.576762	38,058.24	73.850000	48,814.85	10,756.61	0.13
		Base		57.576762	38,058.24	73.850000	48,814.85	10,756.61	0.06
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	1,227.000	25.010000	30,687.27	44.840000	55,018.68	24,331.41	0.14
		Base		25.010000	30,687.27	44.840000	55,018.68	24,331.41	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	1,228.000	72.920285	89,546.11	83.840000	102,955.52	13,409.41	0.27
		Base		72.920285	89,546.11	83.840000	102,955.52	13,409.41	0.12
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	284.000	312.187007	88,661.11	495.110000	140,611.24	51,950.13	0.37
		Base		312.187007	88,661.11	495.110000	140,611.24	51,950.13	0.17
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	189.000	168.780000	31,899.42	406.430000	76,815.27	44,915.85	0.20
		Base		168.780000	31,899.42	406.430000	76,815.27	44,915.85	0.09
40434L105	HP INC COMMON STOCK USD.01								
		Local	1,227.000	18.764303	23,023.80	35.870000	44,012.49	20,988.69	0.12
		Base		18.764303	23,023.80	35.870000	44,012.49	20,988.69	0.05

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42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	3,021.000	29.930986	90,421.51	22.870000	69,090.27	-21,331.24	0.18
		Base		29.930986	90,421.51	22.870000	69,090.27	-21,331.24	0.08
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	189.000	138.560000	26,187.84	191.780000	36,246.42	10,058.58	0.09
		Base		138.560000	26,187.84	191.780000	36,246.42	10,058.58	0.04
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	473.000	43.983319	20,804.11	135.800000	64,233.40	43,429.29	0.17
		Base		43.983319	20,804.11	135.800000	64,233.40	43,429.29	0.08
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	378.000	81.690000	30,878.82	81.460000	30,791.88	-86.94	0.08
		Base		81.690000	30,878.82	81.460000	30,791.88	-86.94	0.04
436492904	GAZPROM PJSC COMMON STOCK RUB5.0								
		Local	60,100.000	3.287560	197,582.34	0.000000	0.00	-197,582.34	0.00
		Base		3.287560	197,582.34	0.000000	0.00	-197,582.34	0.00
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	473.000	226.470233	107,120.42	405.200000	191,659.60	84,539.18	0.50
		Base		226.470233	107,120.42	405.200000	191,659.60	84,539.18	0.23
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	473.000	190.186068	89,958.01	206.710000	97,773.83	7,815.82	0.26
		Base		190.186068	89,958.01	206.710000	97,773.83	7,815.82	0.12
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	3,209.000	18.068601	57,982.14	17.600000	56,478.40	-1,503.74	0.15
		Base		18.068601	57,982.14	17.600000	56,478.40	-1,503.74	0.07
44332N106	H WORLD GROUP LTD ADR ADR								
		Local	469.000	40.047612	18,782.33	37.200000	17,446.80	-1,335.53	0.05
		Base		40.047612	18,782.33	37.200000	17,446.80	-1,335.53	0.02
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	189.000	415.610899	78,550.46	316.740000	59,863.86	-18,686.60	0.16
		Base		415.610899	78,550.46	316.740000	59,863.86	-18,686.60	0.07

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45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	95.000	489.470000	46,499.65	505.220000	47,995.90	1,496.25	0.13
		Base		489.470000	46,499.65	505.220000	47,995.90	1,496.25	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	189.000	161.483810	30,520.44	262.070000	49,531.23	19,010.79	0.13
		Base		161.483810	30,520.44	262.070000	49,531.23	19,010.79	0.06
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	189.000	311.784074	58,927.19	130.410000	24,647.49	-34,279.70	0.06
		Base		311.784074	58,927.19	130.410000	24,647.49	-34,279.70	0.03
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	566.000	61.800000	34,978.80	66.100000	37,412.60	2,433.80	0.10
		Base		61.800000	34,978.80	66.100000	37,412.60	2,433.80	0.04
456058908	LUKOIL PJSC COMMON STOCK RUB.025								
		Local	2,700.000	77.132581	208,257.97	0.000000	0.00	-208,257.97	0.00
		Base		77.132581	208,257.97	0.000000	0.00	-208,257.97	0.00
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	100.000	288.210000	28,821.00	232.750000	23,275.00	-5,546.00	0.06
		Base		288.210000	28,821.00	232.750000	23,275.00	-5,546.00	0.03
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	1,227.000	44.868517	55,053.67	23.460000	28,785.42	-26,268.25	0.08
		Base		44.868517	55,053.67	23.460000	28,785.42	-26,268.25	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	756.000	60.624405	45,832.05	160.640000	121,443.84	75,611.79	0.32
		Base		60.624405	45,832.05	160.640000	121,443.84	75,611.79	0.15
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	567.000	151.690476	86,008.50	221.080000	125,352.36	39,343.86	0.33
		Base		151.690476	86,008.50	221.080000	125,352.36	39,343.86	0.15
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	795.000	109.098314	86,733.16	104.930000	83,419.35	-3,313.81	0.22
		Base		109.098314	86,733.16	104.930000	83,419.35	-3,313.81	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	991.000	44.943905	44,539.41	48.850000	48,410.35	3,870.94	0.13
		Base		44.943905	44,539.41	48.850000	48,410.35	3,870.94	0.06
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	189.000	432.314974	81,707.53	621.000000	117,369.00	35,661.47	0.31
		Base		432.314974	81,707.53	621.000000	117,369.00	35,661.47	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	473.000	187.525835	88,699.72	491.270000	232,370.71	143,670.99	0.61
		Base		187.525835	88,699.72	491.270000	232,370.71	143,670.99	0.28
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	566.000	27.034611	15,301.59	35.260000	19,957.16	4,655.57	0.05
		Base		27.034611	15,301.59	35.260000	19,957.16	4,655.57	0.02
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	284.000	136.040000	38,635.36	236.970000	67,299.48	28,664.12	0.18
		Base		136.040000	38,635.36	236.970000	67,299.48	28,664.12	0.08
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	1,322.000	31.740000	41,960.28	118.830000	157,093.26	115,132.98	0.41
		Base		31.740000	41,960.28	118.830000	157,093.26	115,132.98	0.19
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	1,889.000	117.699317	222,334.01	210.860000	398,314.54	175,980.53	1.04
		Base		117.699317	222,334.01	210.860000	398,314.54	175,980.53	0.48
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	1,983.000	143.124513	283,815.91	162.060000	321,364.98	37,549.07	0.84
		Base		143.124513	283,815.91	162.060000	321,364.98	37,549.07	0.38
48553T106	KANZHUN LTD ADR ADR USD.0001								
		Local	1,915.000	20.132303	38,553.36	17.360000	33,244.40	-5,308.96	0.09
		Base		20.132303	38,553.36	17.360000	33,244.40	-5,308.96	0.04
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	2,171.000	20.975002	45,536.73	23.130000	50,215.23	4,678.50	0.13
		Base		20.975002	45,536.73	23.130000	50,215.23	4,678.50	0.06

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49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	1,038.000	31.950000	33,164.10	37.480000	38,904.24	5,740.14	0.10
		Base		31.950000	33,164.10	37.480000	38,904.24	5,740.14	0.05
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	567.000	128.208942	72,694.47	142.280000	80,672.76	7,978.29	0.21
		Base		128.208942	72,694.47	142.280000	80,672.76	7,978.29	0.10
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	1,982.000	19.170000	37,994.94	23.220000	46,022.04	8,027.10	0.12
		Base		19.170000	37,994.94	23.220000	46,022.04	8,027.10	0.06
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	4,153.000	20.133099	83,612.76	22.090000	91,739.77	8,127.01	0.24
		Base		20.133099	83,612.76	22.090000	91,739.77	8,127.01	0.11
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	1,510.000	31.586185	47,695.14	35.110000	53,016.10	5,320.96	0.14
		Base		31.586185	47,695.14	35.110000	53,016.10	5,320.96	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	2,096.000	35.467343	74,339.55	57.300000	120,100.80	45,761.25	0.31
		Base		35.467343	74,339.55	57.300000	120,100.80	45,761.25	0.14
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	57.000	308.180000	17,566.26	816.080000	46,516.56	28,950.30	0.12
		Base		308.180000	17,566.26	816.080000	46,516.56	28,950.30	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	378.000	177.260000	67,004.28	99.690000	37,682.82	-29,321.46	0.10
		Base		177.260000	67,004.28	99.690000	37,682.82	-29,321.46	0.05
52490G102	LEGEND BIOTECH CORP ADR ADR USD.0001								
		Local	1,194.000	47.116281	56,256.84	48.730000	58,183.62	1,926.78	0.15
		Base		47.116281	56,256.84	48.730000	58,183.62	1,926.78	0.07
532457108	ELI LILLY + CO COMMON STOCK								
		Local	650.000	284.696523	185,052.74	885.940000	575,861.00	390,808.26	1.51
		Base		284.696523	185,052.74	885.940000	575,861.00	390,808.26	0.69

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539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
			95.000	Local 305.274947	29,001.12	584.560000	55,533.20	26,532.08	0.15
				Base 305.274947	29,001.12	584.560000	55,533.20	26,532.08	0.07
540424108	LOEWS CORP COMMON STOCK USD.01								
			850.000	Local 53.580000	45,543.00	79.050000	67,192.50	21,649.50	0.18
				Base 53.580000	45,543.00	79.050000	67,192.50	21,649.50	0.08
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
			8,140.000	Local 10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
				Base 10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
548661107	LOWE S COS INC COMMON STOCK USD.5								
			378.000	Local 85.340397	32,258.67	270.850000	102,381.30	70,122.63	0.27
				Base 85.340397	32,258.67	270.850000	102,381.30	70,122.63	0.12
55354G100	MSCI INC COMMON STOCK USD.01								
			95.000	Local 523.263263	49,710.01	582.930000	55,378.35	5,668.34	0.14
				Base 523.263263	49,710.01	582.930000	55,378.35	5,668.34	0.07
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
			1,016.000	Local 27.095000	27,528.52	26.630000	27,056.08	-472.44	0.07
				Base 27.095000	27,528.52	26.630000	27,056.08	-472.44	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
			473.000	Local 74.311247	35,149.22	162.910000	77,056.43	41,907.21	0.20
				Base 74.311247	35,149.22	162.910000	77,056.43	41,907.21	0.09
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
			189.000	Local 125.530000	23,725.17	223.090000	42,164.01	18,438.84	0.11
				Base 125.530000	23,725.17	223.090000	42,164.01	18,438.84	0.05
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
			95.000	Local 97.114000	9,225.83	248.600000	23,617.00	14,391.17	0.06
				Base 97.114000	9,225.83	248.600000	23,617.00	14,391.17	0.03
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
			189.000	Local 339.040000	64,078.56	538.250000	101,729.25	37,650.69	0.27
				Base 339.040000	64,078.56	538.250000	101,729.25	37,650.69	0.12

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57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	517.000	286.300735	148,017.48	493.800000	255,294.60	107,277.12	0.67
		Base		286.300735	148,017.48	493.800000	255,294.60	107,277.12	0.31
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
		Local	284.000	82.091831	23,314.08	82.300000	23,373.20	59.12	0.06
		Base		82.091831	23,314.08	82.300000	23,373.20	59.12	0.03
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	378.000	182.574180	69,013.04	304.510000	115,104.78	46,091.74	0.30
		Base		182.574180	69,013.04	304.510000	115,104.78	46,091.74	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	189.000	305.394974	57,719.65	494.420000	93,445.38	35,725.73	0.24
		Base		305.394974	57,719.65	494.420000	93,445.38	35,725.73	0.11
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	1,983.000	79.459934	157,569.05	113.560000	225,189.48	67,620.43	0.59
		Base		79.459934	157,569.05	113.560000	225,189.48	67,620.43	0.27
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	200.000	58.700000	11,740.00	82.480000	16,496.00	4,756.00	0.04
		Base		58.700000	11,740.00	82.480000	16,496.00	4,756.00	0.02
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	2,927.000	202.642193	593,133.70	430.300000	1,259,488.10	666,354.40	3.30
		Base		202.642193	593,133.70	430.300000	1,259,488.10	666,354.40	1.51
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	189.000	68.600000	12,965.40	103.710000	19,601.19	6,635.79	0.05
		Base		68.600000	12,965.40	103.710000	19,601.19	6,635.79	0.02
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	378.000	117.670000	44,479.26	158.900000	60,064.20	15,584.94	0.16
		Base		117.670000	44,479.26	158.900000	60,064.20	15,584.94	0.07
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	378.000	190.710000	72,088.38	66.830000	25,261.74	-46,826.64	0.07
		Base		190.710000	72,088.38	66.830000	25,261.74	-46,826.64	0.03

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60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	378.000	64.325000	24,314.85	57.520000	21,742.56	-2,572.29	0.06
		Base		64.325000	24,314.85	57.520000	21,742.56	-2,572.29	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	1,605.000	49.310343	79,143.10	73.670000	118,240.35	39,097.25	0.31
		Base		49.310343	79,143.10	73.670000	118,240.35	39,097.25	0.14
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	944.000	41.222998	38,914.51	52.170000	49,248.48	10,333.97	0.13
		Base		41.222998	38,914.51	52.170000	49,248.48	10,333.97	0.06
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	284.000	118.807500	33,741.33	474.590000	134,783.56	101,042.23	0.35
		Base		118.807500	33,741.33	474.590000	134,783.56	101,042.23	0.16
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	1,133.000	69.054545	78,238.80	104.240000	118,103.92	39,865.12	0.31
		Base		69.054545	78,238.80	104.240000	118,103.92	39,865.12	0.14
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	944.000	53.005000	50,036.72	26.780000	25,280.32	-24,756.40	0.07
		Base		53.005000	50,036.72	26.780000	25,280.32	-24,756.40	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	95.000	138.130000	13,122.35	449.630000	42,714.85	29,592.50	0.11
		Base		138.130000	13,122.35	449.630000	42,714.85	29,592.50	0.05
62914V106	NIO INC ADR ADR USD.00025								
		Local	2,878.000	39.587762	113,933.58	6.680000	19,225.04	-94,708.54	0.05
		Base		39.587762	113,933.58	6.680000	19,225.04	-94,708.54	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	566.000	37.935000	21,471.21	91.100000	51,562.60	30,091.39	0.13
		Base		37.935000	21,471.21	91.100000	51,562.60	30,091.39	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	284.000	305.125423	86,655.62	709.270000	201,432.68	114,777.06	0.53
		Base		305.125423	86,655.62	709.270000	201,432.68	114,777.06	0.24

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64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		Local	284.000	96.880000	27,513.92	115.220000	32,722.48	5,208.56	0.09
		Base		96.880000	27,513.92	115.220000	32,722.48	5,208.56	0.04
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	2,443.000	45.012923	109,966.57	53.450000	130,578.35	20,611.78	0.34
		Base		45.012923	109,966.57	53.450000	130,578.35	20,611.78	0.16
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	4,720.000	55.642091	262,630.67	84.530000	398,981.60	136,350.93	1.04
		Base		55.642091	262,630.67	84.530000	398,981.60	136,350.93	0.48
654106103	NIKE INC CL B COMMON STOCK								
		Local	378.000	54.341111	20,540.94	88.400000	33,415.20	12,874.26	0.09
		Base		54.341111	20,540.94	88.400000	33,415.20	12,874.26	0.04
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	378.000	219.515000	82,976.67	248.500000	93,933.00	10,956.33	0.25
		Base		219.515000	82,976.67	248.500000	93,933.00	10,956.33	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	378.000	110.660000	41,829.48	90.030000	34,031.34	-7,798.14	0.09
		Base		110.660000	41,829.48	90.030000	34,031.34	-7,798.14	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	189.000	435.634974	82,335.01	528.070000	99,805.23	17,470.22	0.26
		Base		435.634974	82,335.01	528.070000	99,805.23	17,470.22	0.12
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	378.000	47.177884	17,833.24	150.340000	56,828.52	38,995.28	0.15
		Base		47.177884	17,833.24	150.340000	56,828.52	38,995.28	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	6,426.000	15.220230	97,805.20	121.440000	780,373.44	682,568.24	2.04
		Base		15.220230	97,805.20	121.440000	780,373.44	682,568.24	0.93
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	95.000	248.430000	23,600.85	1,151.600000	109,402.00	85,801.15	0.29
		Base		248.430000	23,600.85	1,151.600000	109,402.00	85,801.15	0.13

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674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	1,133.000	23.091906	26,163.13	51.540000	58,394.82	32,231.69	0.15
		Base		23.091906	26,163.13	51.540000	58,394.82	32,231.69	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	567.000	83.176296	47,160.96	103.390000	58,622.13	11,461.17	0.15
		Base		83.176296	47,160.96	103.390000	58,622.13	11,461.17	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	850.000	26.590000	22,601.50	91.130000	77,460.50	54,859.00	0.20
		Base		26.590000	22,601.50	91.130000	77,460.50	54,859.00	0.09
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	661.000	82.574039	54,581.44	170.400000	112,634.40	58,052.96	0.29
		Base		82.574039	54,581.44	170.400000	112,634.40	58,052.96	0.13
69331C108	P G + E CORP COMMON STOCK								
		Local	5,097.000	9.641428	49,142.36	19.770000	100,767.69	51,625.33	0.26
		Base		9.641428	49,142.36	19.770000	100,767.69	51,625.33	0.12
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	473.000	130.605687	61,776.49	184.850000	87,434.05	25,657.56	0.23
		Base		130.605687	61,776.49	184.850000	87,434.05	25,657.56	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	473.000	109.580909	51,831.77	132.460000	62,653.58	10,821.81	0.16
		Base		109.580909	51,831.77	132.460000	62,653.58	10,821.81	0.08
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	2,454.000	38.120799	93,548.44	33.080000	81,178.32	-12,370.12	0.21
		Base		38.120799	93,548.44	33.080000	81,178.32	-12,370.12	0.10
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	709.000	44.702863	31,694.33	98.680000	69,964.12	38,269.79	0.18
		Base		44.702863	31,694.33	98.680000	69,964.12	38,269.79	0.08
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	345.000	185.142319	63,874.10	215.400000	74,313.00	10,438.90	0.19
		Base		185.142319	63,874.10	215.400000	74,313.00	10,438.90	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	944.000	14.255000	13,456.72	37.200000	35,116.80	21,660.08	0.09
		Base		14.255000	13,456.72	37.200000	35,116.80	21,660.08	0.04
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	189.000	228.560000	43,197.84	341.800000	64,600.20	21,402.36	0.17
		Base		228.560000	43,197.84	341.800000	64,600.20	21,402.36	0.08
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	189.000	284.900000	53,846.10	631.820000	119,413.98	65,567.88	0.31
		Base		284.900000	53,846.10	631.820000	119,413.98	65,567.88	0.14
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	849.000	170.924005	145,114.48	78.030000	66,247.47	-78,867.01	0.17
		Base		170.924005	145,114.48	78.030000	66,247.47	-78,867.01	0.08
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB.01								
		Local	23,600.000	2.965632	69,988.92	0.000000	0.00	-69,988.92	0.00
		Base		2.965632	69,988.92	0.000000	0.00	-69,988.92	0.00
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	1,511.000	122.878570	185,669.52	170.050000	256,945.55	71,276.03	0.67
		Base		122.878570	185,669.52	170.050000	256,945.55	71,276.03	0.31
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	4,625.000	35.056037	162,134.17	28.940000	133,847.50	-28,286.67	0.35
		Base		35.056037	162,134.17	28.940000	133,847.50	-28,286.67	0.16
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	1,605.000	87.855576	141,008.20	121.400000	194,847.00	53,838.80	0.51
		Base		87.855576	141,008.20	121.400000	194,847.00	53,838.80	0.23
718546104	PHILLIPS 66 COMMON STOCK								
		Local	661.000	85.349470	56,416.00	131.450000	86,888.45	30,472.45	0.23
		Base		85.349470	56,416.00	131.450000	86,888.45	30,472.45	0.10
722304102	PDD HOLDINGS INC ADR USD.00002								
		Local	2,394.000	122.343684	292,890.78	134.810000	322,735.14	29,844.36	0.84
		Base		122.343684	292,890.78	134.810000	322,735.14	29,844.36	0.39

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74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	473.000	104.212072	49,292.31	108.930000	51,523.89	2,231.58	0.13
		Base		104.212072	49,292.31	108.930000	51,523.89	2,231.58	0.06
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	661.000	60.460000	39,964.06	85.900000	56,779.90	16,815.84	0.15
		Base		60.460000	39,964.06	85.900000	56,779.90	16,815.84	0.07
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	3,223.000	120.354803	387,903.53	173.200000	558,223.60	170,320.07	1.46
		Base		120.354803	387,903.53	173.200000	558,223.60	170,320.07	0.67
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	567.000	129.764991	73,576.75	253.760000	143,881.92	70,305.17	0.38
		Base		129.764991	73,576.75	253.760000	143,881.92	70,305.17	0.17
74340W103	PROLOGIS INC REIT USD.01								
		Local	2,120.000	75.094948	159,201.29	126.280000	267,713.60	108,512.31	0.70
		Base		75.094948	159,201.29	126.280000	267,713.60	108,512.31	0.32
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	567.000	98.590000	55,900.53	121.100000	68,663.70	12,763.17	0.18
		Base		98.590000	55,900.53	121.100000	68,663.70	12,763.17	0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	756.000	47.808532	36,143.25	89.210000	67,442.76	31,299.51	0.18
		Base		47.808532	36,143.25	89.210000	67,442.76	31,299.51	0.08
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	284.000	214.921866	61,037.81	363.870000	103,339.08	42,301.27	0.27
		Base		214.921866	61,037.81	363.870000	103,339.08	42,301.27	0.12
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	378.000	127.899180	48,345.89	170.050000	64,278.90	15,933.01	0.17
		Base		127.899180	48,345.89	170.050000	64,278.90	15,933.01	0.08
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	912.000	79.892116	72,861.61	121.160000	110,497.92	37,636.31	0.29
		Base		79.892116	72,861.61	121.160000	110,497.92	37,636.31	0.13

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756109104	REALTY INCOME CORP REIT USD1.0								
		Local	2,311.000	58.006703	134,053.49	63.420000	146,563.62	12,510.13	0.38
		Base		58.006703	134,053.49	63.420000	146,563.62	12,510.13	0.18
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	95.000	563.960000	53,576.20	1,051.240000	99,867.80	46,291.60	0.26
		Base		563.960000	53,576.20	1,051.240000	99,867.80	46,291.60	0.12
759509102	RELIANCE INC COMMON STOCK USD.001								
		Local	134.000	281.563881	37,729.56	289.210000	38,754.14	1,024.58	0.10
		Base		281.563881	37,729.56	289.210000	38,754.14	1,024.58	0.05
761152107	RESMED INC COMMON STOCK USD.004								
		Local	284.000	238.450000	67,719.80	244.120000	69,330.08	1,610.28	0.18
		Base		238.450000	67,719.80	244.120000	69,330.08	1,610.28	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	284.000	136.534296	38,775.74	516.620000	146,720.08	107,944.34	0.38
		Base		136.534296	38,775.74	516.620000	146,720.08	107,944.34	0.18
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	284.000	206.932183	58,768.74	240.700000	68,358.80	9,590.06	0.18
		Base		206.932183	58,768.74	240.700000	68,358.80	9,590.06	0.08
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	378.000	171.554101	64,847.45	273.710000	103,462.38	38,614.93	0.27
		Base		171.554101	64,847.45	273.710000	103,462.38	38,614.93	0.12
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	1,132.000	37.020274	41,906.95	41.950000	47,487.40	5,580.45	0.12
		Base		37.020274	41,906.95	41.950000	47,487.40	5,580.45	0.06
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	945.000	56.170434	53,081.06	64.810000	61,245.45	8,164.39	0.16
		Base		56.170434	53,081.06	64.810000	61,245.45	8,164.39	0.07
81141R100	SEA LTD ADR ADR USD.0005								
		Local	1,455.000	233.037340	339,069.33	94.280000	137,177.40	-201,891.93	0.36
		Base		233.037340	339,069.33	94.280000	137,177.40	-201,891.93	0.16

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816851109	SEMPRA COMMON STOCK								
		Local	1,133.000	62.069841	70,325.13	83.630000	94,752.79	24,427.66	0.25
		Base		62.069841	70,325.13	83.630000	94,752.79	24,427.66	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	95.000	393.010000	37,335.95	894.390000	84,967.05	47,631.10	0.22
		Base		393.010000	37,335.95	894.390000	84,967.05	47,631.10	0.10
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	455.000	191.442527	87,106.35	381.670000	173,659.85	86,553.50	0.45
		Base		191.442527	87,106.35	381.670000	173,659.85	86,553.50	0.21
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	945.000	125.514984	118,611.66	169.020000	159,723.90	41,112.24	0.42
		Base		125.514984	118,611.66	169.020000	159,723.90	41,112.24	0.19
833445109	SNOWFLAKE INC CLASS A COMMON STOCK USD1.0								
		Local	189.000	183.210000	34,626.69	114.860000	21,708.54	-12,918.15	0.06
		Base		183.210000	34,626.69	114.860000	21,708.54	-12,918.15	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	2,077.000	51.598907	107,170.93	90.180000	187,303.86	80,132.93	0.49
		Base		51.598907	107,170.93	90.180000	187,303.86	80,132.93	0.22
84265V105	SOUTHERN COPPER CORP COMMON STOCK USD.01								
		Local	498.000	108.797631	54,181.22	115.670000	57,603.66	3,422.44	0.15
		Base		108.797631	54,181.22	115.670000	57,603.66	3,422.44	0.07
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	660.000	48.890000	32,267.40	29.630000	19,555.80	-12,711.60	0.05
		Base		48.890000	32,267.40	29.630000	19,555.80	-12,711.60	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	945.000	60.520899	57,192.25	97.490000	92,128.05	34,935.80	0.24
		Base		60.520899	57,192.25	97.490000	92,128.05	34,935.80	0.11
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	567.000	84.229206	47,757.96	88.470000	50,162.49	2,404.53	0.13
		Base		84.229206	47,757.96	88.470000	50,162.49	2,404.53	0.06

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858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	407.000	105.867469	43,088.06	126.080000	51,314.56	8,226.50	0.13
		Base		105.867469	43,088.06	126.080000	51,314.56	8,226.50	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	378.000	135.409101	51,184.64	361.260000	136,556.28	85,371.64	0.36
		Base		135.409101	51,184.64	361.260000	136,556.28	85,371.64	0.16
866674104	SUN COMMUNITIES INC REIT USD.01								
		Local	473.000	129.036004	61,034.03	135.150000	63,925.95	2,891.92	0.17
		Base		129.036004	61,034.03	135.150000	63,925.95	2,891.92	0.08
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	95.000	315.370000	29,960.15	506.390000	48,107.05	18,146.90	0.13
		Base		315.370000	29,960.15	506.390000	48,107.05	18,146.90	0.06
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	1,551.000	69.550948	107,873.52	78.060000	121,071.06	13,197.54	0.32
		Base		69.550948	107,873.52	78.060000	121,071.06	13,197.54	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	378.000	39.357698	14,877.21	117.540000	44,430.12	29,552.91	0.12
		Base		39.357698	14,877.21	117.540000	44,430.12	29,552.91	0.05
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	284.000	122.915000	34,907.86	206.360000	58,606.24	23,698.38	0.15
		Base		122.915000	34,907.86	206.360000	58,606.24	23,698.38	0.07
874080104	TAL EDUCATION GROUP ADR ADR								
		Local	3,497.000	10.770003	37,662.70	11.840000	41,404.48	3,741.78	0.11
		Base		10.770003	37,662.70	11.840000	41,404.48	3,741.78	0.05
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	1,161.000	119.330336	138,542.52	155.860000	180,953.46	42,410.94	0.47
		Base		119.330336	138,542.52	155.860000	180,953.46	42,410.94	0.22
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	1,039.000	64.915005	67,446.69	148.010000	153,782.39	86,335.70	0.40
		Base		64.915005	67,446.69	148.010000	153,782.39	86,335.70	0.18

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88034P109	TENCENT MUSIC ENTERTAINM ADR ADR USD.000083								
		Local	4,440.000	13.007448	57,753.07	12.050000	53,502.00	-4,251.07	0.14
		Base		13.007448	57,753.07	12.050000	53,502.00	-4,251.07	0.06
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	1,322.000	141.228048	186,703.48	261.630000	345,874.86	159,171.38	0.91
		Base		141.228048	186,703.48	261.630000	345,874.86	159,171.38	0.41
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
		Local	1,469.000	10.405003	15,284.95	18.020000	26,471.38	11,186.43	0.07
		Base		10.405003	15,284.95	18.020000	26,471.38	11,186.43	0.03
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	284.000	79.762711	22,652.61	206.570000	58,665.88	36,013.27	0.15
		Base		79.762711	22,652.61	206.570000	58,665.88	36,013.27	0.07
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001								
		Local	284.000	76.730000	21,791.32	109.650000	31,140.60	9,349.28	0.08
		Base		76.730000	21,791.32	109.650000	31,140.60	9,349.28	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	284.000	472.301373	134,133.59	618.570000	175,673.88	41,540.29	0.46
		Base		472.301373	134,133.59	618.570000	175,673.88	41,540.29	0.21
88579Y101	3M CO COMMON STOCK USD.01								
		Local	567.000	139.141464	78,893.21	136.700000	77,508.90	-1,384.31	0.20
		Base		139.141464	78,893.21	136.700000	77,508.90	-1,384.31	0.09
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	95.000	428.020000	40,661.90	1,427.130000	135,577.35	94,915.45	0.35
		Base		428.020000	40,661.90	1,427.130000	135,577.35	94,915.45	0.16
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	1,510.000	53.360000	80,573.60	42.770000	64,582.70	-15,990.90	0.17
		Base		53.360000	80,573.60	42.770000	64,582.70	-15,990.90	0.08
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	377.000	52.304987	19,718.98	59.560000	22,454.12	2,735.14	0.06
		Base		52.304987	19,718.98	59.560000	22,454.12	2,735.14	0.03

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902653104	UDR INC REIT USD.01								
		Local	1,132.000	46.156316	52,248.95	45.340000	51,324.88	-924.07	0.13
		Base		46.156316	52,248.95	45.340000	51,324.88	-924.07	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		Local	1,132.000	52.557102	59,494.64	45.730000	51,766.36	-7,728.28	0.14
		Base		52.557102	59,494.64	45.730000	51,766.36	-7,728.28	0.06
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	661.000	38.302148	25,317.72	75.160000	49,680.76	24,363.04	0.13
		Base		38.302148	25,317.72	75.160000	49,680.76	24,363.04	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	473.000	111.116702	52,558.20	246.480000	116,585.04	64,026.84	0.31
		Base		111.116702	52,558.20	246.480000	116,585.04	64,026.84	0.14
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	378.000	95.844312	36,229.15	136.340000	51,536.52	15,307.37	0.13
		Base		95.844312	36,229.15	136.340000	51,536.52	15,307.37	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	1,133.000	345.543036	391,500.26	584.680000	662,442.44	270,942.18	1.73
		Base		345.543036	391,500.26	584.680000	662,442.44	270,942.18	0.79
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	473.000	83.393594	39,445.17	135.030000	63,869.19	24,424.02	0.17
		Base		83.393594	39,445.17	135.030000	63,869.19	24,424.02	0.08
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
		Local	189.000	234.510000	44,322.39	209.870000	39,665.43	-4,656.96	0.10
		Base		234.510000	44,322.39	209.870000	39,665.43	-4,656.96	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	566.000	52.419558	29,669.47	64.130000	36,297.58	6,628.11	0.09
		Base		52.419558	29,669.47	64.130000	36,297.58	6,628.11	0.04
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	166.000	58.466145	9,705.38	111.860000	18,568.76	8,863.38	0.05
		Base		58.466145	9,705.38	111.860000	18,568.76	8,863.38	0.02

& 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
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	2,265.000	49.739020	112,658.88	44.910000	101,721.15	-10,937.73	0.27
		Base		49.739020	112,658.88	44.910000	101,721.15	-10,937.73	0.12
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	284.000	302.300000	85,853.20	465.080000	132,082.72	46,229.52	0.35
		Base		302.300000	85,853.20	465.080000	132,082.72	46,229.52	0.16
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	3,021.000	25.073386	75,746.70	33.310000	100,629.51	24,882.81	0.26
		Base		25.073386	75,746.70	33.310000	100,629.51	24,882.81	0.12
92763W103	VIPSHOP HOLDINGS LTD ADR ADR USD.0001								
		Local	2,349.000	16.153103	37,943.64	15.730000	36,949.77	-993.87	0.10
		Base		16.153103	37,943.64	15.730000	36,949.77	-993.87	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	973.000	195.781346	190,495.25	274.950000	267,526.35	77,031.10	0.70
		Base		195.781346	190,495.25	274.950000	267,526.35	77,031.10	0.32
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	945.000	33.324995	31,492.12	118.540000	112,020.30	80,528.18	0.29
		Base		33.324995	31,492.12	118.540000	112,020.30	80,528.18	0.13
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	473.000	195.014989	92,242.09	250.430000	118,453.39	26,211.30	0.31
		Base		195.014989	92,242.09	250.430000	118,453.39	26,211.30	0.14
92936U109	WP CAREY INC REIT USD.001								
		Local	377.000	70.810663	26,695.62	62.300000	23,487.10	-3,208.52	0.06
		Base		70.810663	26,695.62	62.300000	23,487.10	-3,208.52	0.03
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	378.000	62.003333	23,437.26	96.180000	36,356.04	12,918.78	0.10
		Base		62.003333	23,437.26	96.180000	36,356.04	12,918.78	0.04
931142103	WALMART INC COMMON STOCK USD.1								
		Local	12,032.000	37.656039	453,077.46	80.750000	971,584.00	518,506.54	2.54
		Base		37.656039	453,077.46	80.750000	971,584.00	518,506.54	1.16

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	3,209.000	53.035104	170,189.65	8.960000	28,752.64	-141,437.01	0.08
		Base		53.035104	170,189.65	8.960000	28,752.64	-141,437.01	0.03
934423104	WARNER BROS DISCOVERY INC COMMON STOCK								
		Local	2,171.000	13.225002	28,711.48	8.250000	17,910.75	-10,800.73	0.05
		Base		13.225002	28,711.48	8.250000	17,910.75	-10,800.73	0.02
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	189.000	143.754974	27,169.69	207.600000	39,236.40	12,066.71	0.10
		Base		143.754974	27,169.69	207.600000	39,236.40	12,066.71	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	1,888.000	49.763972	93,954.38	56.490000	106,653.12	12,698.74	0.28
		Base		49.763972	93,954.38	56.490000	106,653.12	12,698.74	0.13
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	1,322.000	55.029864	72,749.48	128.030000	169,255.66	96,506.18	0.44
		Base		55.029864	72,749.48	128.030000	169,255.66	96,506.18	0.20
960413102	WESTLAKE CORP COMMON STOCK USD.01								
		Local	361.000	153.519723	55,420.62	150.290000	54,254.69	-1,165.93	0.14
		Base		153.519723	55,420.62	150.290000	54,254.69	-1,165.93	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	2,360.000	32.993500	77,864.66	33.860000	79,909.60	2,044.94	0.21
		Base		32.993500	77,864.66	33.860000	79,909.60	2,044.94	0.10
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	2,360.000	28.099322	66,314.40	45.650000	107,734.00	41,419.60	0.28
		Base		28.099322	66,314.40	45.650000	107,734.00	41,419.60	0.13
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	1,038.000	50.684913	52,610.94	65.300000	67,781.40	15,170.46	0.18
		Base		50.684913	52,610.94	65.300000	67,781.40	15,170.46	0.08
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01								
		Local	1,347.000	58.451381	78,734.01	45.020000	60,641.94	-18,092.07	0.16
		Base		58.451381	78,734.01	45.020000	60,641.94	-18,092.07	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98954M200	ZILLOW GROUP INC C COMMON STOCK USD.0001								
		Local	472.000	46.395000	21,898.44	63.850000	30,137.20	8,238.76	0.08
		Base		46.395000	21,898.44	63.850000	30,137.20	8,238.76	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	284.000	143.310000	40,700.04	107.950000	30,657.80	-10,042.24	0.08
		Base		143.310000	40,700.04	107.950000	30,657.80	-10,042.24	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	473.000	134.180000	63,467.14	195.380000	92,414.74	28,947.60	0.24
		Base		134.180000	63,467.14	195.380000	92,414.74	28,947.60	0.11
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001								
		Local	284.000	181.166232	51,451.21	69.740000	19,806.16	-31,645.05	0.05
		Base		181.166232	51,451.21	69.740000	19,806.16	-31,645.05	0.02
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0								
		Local	19,680.000	2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
		Base		2.858485	56,254.99	0.000000	0.00	-56,254.99	0.00
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	6,230.000	9.666255	60,220.77	11.330000	70,585.90	10,365.13	0.18
		Base		9.666255	60,220.77	11.330000	70,585.90	10,365.13	0.08
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	200.000	187.680000	37,536.00	345.990000	69,198.00	31,662.00	0.18
		Base		187.680000	37,536.00	345.990000	69,198.00	31,662.00	0.08
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	200.000	120.705000	24,141.00	353.480000	70,696.00	46,555.00	0.18
		Base		120.705000	24,141.00	353.480000	70,696.00	46,555.00	0.08
G25508105	CRH PLC COMMON STOCK EUR.32								
		Local	1,559.000	80.017601	124,747.44	92.740000	144,581.66	19,834.22	0.38
		Base		80.017601	124,747.44	92.740000	144,581.66	19,834.22	0.17
G25839104	COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01								
		Local	816.000	66.695000	54,423.12	78.750000	64,260.00	9,836.88	0.17
		Base		66.695000	54,423.12	78.750000	64,260.00	9,836.88	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	400.000	75.926200	30,370.48	331.440000	132,576.00	102,205.52	0.35
		Base		75.926200	30,370.48	331.440000	132,576.00	102,205.52	0.16
G54950103	LINDE PLC COMMON STOCK								
		Local	1,006.000	293.127286	294,886.05	476.860000	479,721.16	184,835.11	1.26
		Base		293.127286	294,886.05	476.860000	479,721.16	184,835.11	0.57
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	1,700.000	94.761194	161,094.03	90.030000	153,051.00	-8,043.03	0.40
		Base		94.761194	161,094.03	90.030000	153,051.00	-8,043.03	0.18
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	944.000	47.400000	44,745.60	49.420000	46,652.48	1,906.88	0.12
		Base		47.400000	44,745.60	49.420000	46,652.48	1,906.88	0.06
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	200.000	213.240000	42,648.00	242.540000	48,508.00	5,860.00	0.13
		Base		213.240000	42,648.00	242.540000	48,508.00	5,860.00	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		Local	284.000	155.061444	44,037.45	288.390000	81,902.76	37,865.31	0.21
		Base		155.061444	44,037.45	288.390000	81,902.76	37,865.31	0.10
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
		Local	512.000	118.685137	60,766.79	192.810000	98,718.72	37,951.93	0.26
		Base		118.685137	60,766.79	192.810000	98,718.72	37,951.93	0.12
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01								
		Local	227.000	133.272423	30,252.84	291.610000	66,195.47	35,942.63	0.17
		Base		133.272423	30,252.84	291.610000	66,195.47	35,942.63	0.08
M7S64H106	MONDAY.COM LTD COMMON STOCK								
		Local	190.000	176.520000	33,538.80	277.770000	52,776.30	19,237.50	0.14
		Base		176.520000	33,538.80	277.770000	52,776.30	19,237.50	0.06
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
		Local	259.000	82.560000	21,383.04	167.170000	43,297.03	21,913.99	0.11
		Base		82.560000	21,383.04	167.170000	43,297.03	21,913.99	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	453,891.000		25,894,714.17		38,019,109.39	12,124,395.22	99.48
		Base			25,894,714.17		38,019,109.39	12,124,395.22	45.51
YUAN RENMINBI								Exchange Rate:	7.016100
BD5CJX908	MUYUAN FOODS CO LTD A COMMON STOCK CNY1.0								
		Local	3,000.000	42.769113	128,307.34	46.310000	138,930.00	10,622.66	2.63
		Base		5.916980	17,750.94	6.600533	19,801.60	2,050.66	0.02
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0								
		Local	12,035.000	25.353516	305,129.57	15.910000	191,476.85	-113,652.72	3.62
		Base		3.983521	47,941.67	2.267642	27,291.07	-20,650.60	0.03
BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0								
		Local	1,600.000	171.425488	274,280.78	162.510000	260,016.00	-14,264.78	4.92
		Base		23.830775	38,129.24	23.162441	37,059.91	-1,069.33	0.04
BD8P9J908	BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0								
		Local	39,600.000	6.090906	241,199.87	7.890000	312,444.00	71,244.13	5.91
		Base		0.846730	33,530.49	1.124556	44,532.43	11,001.94	0.05
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0								
		Local	800.000	450.328850	360,263.08	293.000000	234,400.00	-125,863.08	4.44
		Base		69.598300	55,678.64	41.761092	33,408.87	-22,269.77	0.04
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0								
		Local	2,700.000	146.132674	394,558.22	52.360000	141,372.00	-253,186.22	2.68
		Base		22.584796	60,978.95	7.462835	20,149.66	-40,829.29	0.02
BK7176906	BANK OF SUZHOU CO LTD A COMMON STOCK CNY1.0								
		Local	36,900.000	6.602107	243,617.74	8.090000	298,521.00	54,903.26	5.65
		Base		0.917794	33,866.60	1.153062	42,548.00	8,681.40	0.05
BMXWM1909	ANJOY FOODS GROUP CO LTD A COMMON STOCK CNY1.0								
		Local	4,300.000	92.527893	397,869.94	99.340000	427,162.00	29,292.06	8.08
		Base		12.800958	55,044.12	14.158863	60,883.11	5,838.99	0.07
BP3R27905	CHINA MERCHANTS BANK A COMMON STOCK CNY1.0								

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Local	7,200.000	33.174932	238,859.51	37.610000	270,792.00	31,932.49	5.12
		Base		4.611825	33,205.14	5.360528	38,595.80	5,390.66	0.05
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0								
		Local	400.000	1,437.060625	574,824.25	1,748.000000	699,200.00	124,375.75	13.23
		Base		201.578125	80,631.25	249.141261	99,656.50	19,025.25	0.12
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0								
		Local	17,400.000	23.711527	412,580.57	27.200000	473,280.00	60,699.43	8.96
		Base		3.641429	63,360.86	3.876798	67,456.28	4,095.42	0.08
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0								
		Local	14,500.000	19.958119	289,392.73	30.050000	435,725.00	146,332.27	8.25
		Base		3.084527	44,725.64	4.283006	62,103.59	17,377.95	0.07
BP3R36906	JIANGSU HENGRUI PHARMACEUT A COMMON STOCK CNY1.0								
		Local	2,800.000	69.573164	194,804.86	52.300000	146,440.00	-48,364.86	2.77
		Base		10.752529	30,107.08	7.454284	20,871.99	-9,235.09	0.02
BP3R52903	BANK OF NANJING CO LTD A COMMON STOCK CNY1.0								
		Local	28,000.000	7.981186	223,473.22	10.950000	306,600.00	83,126.78	5.80
		Base		1.109508	31,066.21	1.560696	43,699.49	12,633.28	0.05
BP3R63900	HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0								
		Local	15,300.000	6.579094	100,660.14	5.990000	91,647.00	-9,013.14	1.73
		Base		0.910198	13,926.03	0.853751	13,062.39	-863.64	0.02
BP3R7Z908	ZHANGZHOU PIENTZEHUANG PHA A COMMON STOCK CNY1.0								
		Local	1,000.000	404.597320	404,597.32	258.490000	258,490.00	-146,107.32	4.89
		Base		62.530500	62,530.50	36.842405	36,842.41	-25,688.09	0.04
BQ3RWZ908	SHANGHAI RURAL COMMERCIAL A COMMON STOCK CNY1.0								
		Local	42,100.000	5.792318	243,856.59	7.430000	312,803.00	68,946.41	5.92
		Base		0.805221	33,899.81	1.058993	44,583.60	10,683.79	0.05
BYW5MZ908	BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0								
		Local	20,200.000	11.831759	239,001.54	14.100000	284,820.00	45,818.46	5.39
		Base		1.644796	33,224.88	2.009663	40,595.20	7,370.32	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
YUAN RENMINBI Total									
		249,835.000	Local		5,267,277.27		5,284,118.85	16,841.58	100.00
			Base		769,598.05		753,141.90	-16,456.15	0.90
EQUITY Total									
		7,295,942.000	Base		64,946,777.79		83,226,399.76	18,279,621.97	99.63

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Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		16,966,777.480	Base	65,280,147.84		83,533,531.22	18,253,383.38	100.00

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Books Open

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	36,963.65	0.00		0.00
			0.00	25,643.55	0.00	0.00	0.00
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		37.07	0.00	37.07		0.00
			6.75	0.00	6.81	0.00	0.06
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		57,266.00	0.00	57,266.00		0.00
			42,468.02	0.00	42,389.43	0.01	-78.59
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-85,388.66	0.00	-85,388.66		0.00
			-63,190.69	0.00	-63,206.38	-0.01	-15.69
	DIVIDENDS RECEIVABLE RECLAIM		0.00	20,625.01	0.00		0.00
			0.00	15,267.04	0.00	0.00	0.00
SUBTOTAL CANADIAN DOLLAR			**-28,122.66**	**20,625.01**	**-28,122.66**		**0.00**
			-20,722.67	**15,267.04**	**-20,816.95**	**0.00**	**-94.28**
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			**-28,122.66**	**20,625.01**	**-28,122.66**		**0.00**
			-20,722.67	**15,267.04**	**-20,816.95**	**0.00**	**-94.28**
CHILEAN PESO							
CHILE							
	NON-BASE CURRENCY		230.00	0.00	230.00		0.00
			0.29	0.00	0.26	0.00	-0.03
DANISH KRONE							
DENMARK							
	NON-BASE CURRENCY		-1,848.26	0.00	-1,848.26		0.00
			-273.43	0.00	-276.71	0.00	-3.28
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,553,405.97	0.00		0.00
			0.00	232,563.23	0.00	0.00	0.00
SUBTOTAL DANISH KRONE			**-1,848.26**	**1,553,405.97**	**-1,848.26**		**0.00**
			-273.43	**232,563.23**	**-276.71**	**0.00**	**-3.28**
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE			**-1,848.26**	**1,553,405.97**	**-1,848.26**		**0.00**
			-273.43	**232,563.23**	**-276.71**	**0.00**	**-3.28**
EGYPTIAN POUND							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
EGYPT							
	NON-BASE CURRENCY		-8,975.68	0.00	-8,975.68		0.00
			-184.61	0.00	-185.83	0.00	-1.22
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	NON-BASE CURRENCY		-1.49	0.00	-1.49		0.00
			-1.66	0.00	-1.66	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,043,115.09	0.00		0.00
			0.00	1,164,168.62	0.00	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT			**-1.49**	**1,043,115.09**	**-1.49**		**0.00**
			-1.66	**1,164,168.62**	**-1.66**	**0.00**	**0.00**
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			**-1.49**	**1,043,115.09**	**-1.49**		**0.00**
			-1.66	**1,164,168.62**	**-1.66**	**0.00**	**0.00**
HONG KONG DOLLAR							
HONG KONG							
	NON-BASE CURRENCY		164,038.28	0.00	164,038.28		0.00
			21,077.32	0.00	21,118.54	0.00	41.22
JAPANESE YEN							
JAPAN							
	PAYABLE FOR INVESTMENTS PURCHASED		-22,836,011.00	0.00	-22,836,011.00		0.00
			-159,756.38	0.00	-159,647.72	-0.03	108.66
	FFX CONTRACTS RECEIVABLE		22,836,011.00	0.00	22,836,011.00		0.00
			160,158.94	0.00	159,647.72	0.03	-511.22
	NON-BASE CURRENCY		-30,517.00	0.00	-30,517.00		0.00
			-213.35	0.00	-213.35	0.00	0.00
SUBTOTAL JAPANESE YEN			**-30,517.00**	**0.00**	**-30,517.00**		**0.00**
			189.21	**0.00**	**-213.35**	**0.00**	**-402.56**
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			**-30,517.00**	**0.00**	**-30,517.00**		**0.00**
			189.21	**0.00**	**-213.35**	**0.00**	**-402.56**
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	1,622,193.13	0.00		0.00
			0.00	154,015.68	0.00	0.00	0.00
POLISH ZLOTY							
POLAND							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	9,645.76	0.00		0.00
			0.00	2,514.34	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		21,319.13	0.00	21,319.13		0.00
			28,462.10	0.00	28,596.42	0.01	134.32
	DIVIDENDS RECEIVABLE RECLAIM		0.00	4,922.52	0.00		0.00
			0.00	6,602.81	0.00	0.00	0.00
SUBTOTAL POUND STERLING			**21,319.13**	**4,922.52**	**21,319.13**		**0.00**
			28,462.10	**6,602.81**	**28,596.42**	**0.01**	**134.32**
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			**21,319.13**	**4,922.52**	**21,319.13**		**0.00**
			28,462.10	**6,602.81**	**28,596.42**	**0.01**	**134.32**
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			20.51	0.00	21.03	0.00	0.52
SWEDISH KRONA							
SWEDEN							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	530,729.76	0.00		0.00
			0.00	52,357.77	0.00	0.00	0.00
SWISS FRANC							
SWITZERLAND							
	NON-BASE CURRENCY		-20.84	0.00	-20.84		0.00
			-24.75	0.00	-24.71	0.00	0.04
	DIVIDENDS RECEIVABLE RECLAIM		0.00	412,785.21	0.00		0.00
			0.00	489,342.91	0.00	0.00	0.00
SUBTOTAL SWISS FRANC			**-20.84**	**412,785.21**	**-20.84**		**0.00**
			-24.75	**489,342.91**	**-24.71**	**0.00**	**0.04**
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			**-20.84**	**412,785.21**	**-20.84**		**0.00**
			-24.75	**489,342.91**	**-24.71**	**0.00**	**0.04**
TURKISH LIRA							
TURKEY							
	NON-BASE CURRENCY		30,568.22	0.00	30,568.22		0.00
			900.96	0.00	894.14	0.00	-6.82
U.S. DOLLAR							
UNITED STATES							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	FFX CONTRACTS RECEIVABLE		100,648.09	0.00	100,648.09		0.00
			100,648.09	0.00	100,648.09	0.02	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	3,026.69	0.00		0.00
			0.00	3,026.69	0.00	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-55,509.96	0.00	-55,509.96		0.00
			-55,509.96	0.00	-55,509.96	-0.01	0.00
	CASH		-37,428.56	0.00	-37,428.56		0.00
			-37,428.56	0.00	-37,428.56	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,192.40	0.00	-6,192.40		0.00
			-6,192.40	0.00	-6,192.40	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-160,158.94	0.00	-160,158.94		0.00
			-160,158.94	0.00	-160,158.94	-0.03	0.00
	MSC PAYABLE - CLASS C1		-115,050.51	0.00	-115,050.51		0.00
			-115,050.51	0.00	-115,050.51	-0.02	0.00
	REBATE RECEIVABLE		80,541.06	0.00	80,541.06		0.00
			80,541.06	0.00	80,541.06	0.02	0.00
	MSC PAYABLE - CLASS C3		-37,458.33	0.00	-37,458.33		0.00
			-37,458.33	0.00	-37,458.33	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-20,099.21	0.00	-20,099.21		0.00
			-20,099.21	0.00	-20,099.21	0.00	0.00
13,332,938.980	BLACKROCK LIQ T FUND INSTL	100.0000	13,332,938.98	40,311.70	13,332,938.98		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	13,332,938.98	40,311.70	13,332,938.98	2.55	0.00
SUBTOTAL UNITED STATES			**13,082,230.22**	**43,338.39**	**13,082,230.22**		**0.00**
			13,082,230.22	**43,338.39**	**13,082,230.22**	**2.51**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**13,082,230.22**	**43,338.39**	**13,082,230.22**		**0.00**
			13,082,230.22	**43,338.39**	**13,082,230.22**	**2.51**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**13,111,680.24**	**2,185,814.34**	**13,111,348.21**	**2.52**	**-332.03**
PREFERRED SECURITIES							
SOUTH KOREAN WON							
SOUTH KOREA							
70,147.000	SAMSUNG ELECTRONICS CO LTD	50,900.0000	4,305,788,604.00	39,503,984.52	3,570,482,300.00		-735,306,304.00
FK6773816		38.9233	3,272,498.37	30,133.40	2,730,351.39	0.52	-542,146.98
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,029.000	INSURANCE AUSTRALIA GROUP LTD	7.3600	1,638,314.32	0.00	2,576,213.44		937,899.12
AA6271024		5.1060	1,125,194.27	0.00	1,787,248.07	0.34	662,053.80
37,249.000	PRO MEDICUS LTD	178.2500	2,679,870.09	0.00	6,639,634.25		3,959,764.16
AA6292780		123.6609	1,731,677.53	0.00	4,606,246.26	0.88	2,874,568.73
146,548.000	TECHNOLOGY ONE LTD	23.8600	2,192,269.82	0.00	3,496,635.28		1,304,365.46
AA6302415		16.5529	1,449,164.54	0.00	2,425,790.73	0.46	976,626.19
44,205.000	JB HI-FI LTD	79.9400	1,984,989.90	0.00	3,533,747.70		1,548,757.80
AA6702622		55.4584	1,331,800.58	0.00	2,451,537.47	0.47	1,119,736.89
1,277,637.000	QANTAS AIRWAYS LTD	7.4200	8,551,493.42	0.00	9,480,066.54		928,573.12
AA6710344		5.1476	5,681,072.89	0.00	6,576,796.16	1.26	895,723.27
343,037.000	QBE INSURANCE GROUP LTD	16.5400	5,430,413.86	0.00	5,673,831.98		243,418.12
AA6715749		11.4746	3,528,243.33	0.00	3,936,220.94	0.75	407,977.61
237,511.000	AGL ENERGY LTD	11.8300	2,310,481.89	0.00	2,809,755.13		499,273.24
AABSS7GP7		8.2071	1,546,985.87	0.00	1,949,267.62	0.37	402,281.75
SUBTOTAL AUSTRALIA			**24,787,833.30**	**0.00**	**34,209,884.32**		**9,422,051.02**
			16,394,139.01	**0.00**	**23,733,107.25**	**4.53**	**7,338,968.24**
TOTAL EQUITY AUSTRALIAN DOLLAR			**24,787,833.30**	**0.00**	**34,209,884.32**		**9,422,051.02**
			16,394,139.01	**0.00**	**23,733,107.25**	**4.53**	**7,338,968.24**
BRAZIL REAL							
BRAZIL							
206,400.000	PETROLEO BRASILEIRO SA	39.2800	7,790,923.43	204,601.69	8,107,392.00		316,468.57
LB2682360		7.2129	1,600,271.84	37,291.93	1,488,742.15	0.29	-111,529.69
278,316.000	JBS S/A	31.6100	9,662,764.51	556,632.00	8,797,568.76		-865,195.75
LBB1V74X4		5.8045	1,760,996.62	102,149.44	1,615,477.76	0.31	-145,518.86
802,447.000	B3 SA - BRASIL BOLSA BALCAO	10.7400	9,924,280.55	138,854.55	8,618,280.78		-1,305,999.77
LBBG36ZK8		1.9722	1,763,062.81	25,481.67	1,582,555.51	0.30	-180,507.30
482,000.000	CURY CONSTRUTORA E INCORPORADO	22.4900	9,206,130.25	0.00	10,840,180.00		1,634,049.75
LBBK93J36		4.1298	1,850,782.36	0.00	1,990,557.86	0.38	139,775.50
429,632.000	ALLOS SA	21.7900	9,849,525.41	0.00	9,361,681.28		-487,844.13
LBBMHVKZ8		4.0012	1,744,987.49	0.00	1,719,064.47	0.33	-25,923.02
0.000	TIM SA/BRAZIL	0.0000	0.00	183,417.00	0.00		0.00
LBBN71RB9		0.0000	0.00	33,586.05	0.00	0.00	0.00
379,900.000	VIBRA ENERGIA SA	23.3300	9,094,419.36	532,887.25	8,863,067.00		-231,352.36
LBBPBLV87		4.2840	1,833,936.04	93,165.52	1,627,505.05	0.31	-206,430.99
SUBTOTAL BRAZIL			**55,528,043.51**	**1,616,392.49**	**54,588,169.82**		**-939,873.69**
			10,554,037.16	**291,674.61**	**10,023,902.80**	**1.92**	**-530,134.36**
TOTAL EQUITY BRAZIL REAL			**55,528,043.51**	**1,616,392.49**	**54,588,169.82**		**-939,873.69**
			10,554,037.16	**291,674.61**	**10,023,902.80**	**1.92**	**-530,134.36**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADIAN DOLLAR							
CANADA							
28,200.000	AGNICO EAGLE MINES LIMITED	108.9500	2,633,372.40	0.00	3,072,390.00		439,017.60
NC2009826		80.6470	1,929,705.35	0.00	2,274,244.05	0.44	344,538.70
17,723.000	NATIONAL BANK OF CANADA	127.7400	1,695,621.44	19,495.30	2,263,936.02		568,314.58
NC2077302		94.5557	1,363,204.12	14,440.50	1,675,810.37	0.32	312,606.25
25,800.000	IMPERIAL OIL LTD	95.1500	2,327,196.12	15,480.00	2,454,870.00		127,673.88
NC2454246		70.4319	1,689,618.55	11,458.60	1,817,143.49	0.35	127,524.94
74,100.000	QUEBECOR INC	35.3100	2,316,348.64	0.00	2,616,471.00		300,122.36
NC2715778	CL B SUB-VTG	26.1372	1,707,930.91	0.00	1,936,763.76	0.37	228,832.85
37,180.000	ROYAL BANK OF CANADA	168.8000	4,092,658.46	0.00	6,275,984.00		2,183,325.54
NC2754389		124.9491	3,206,394.71	0.00	4,645,607.90	0.89	1,439,213.19
20,400.000	TOROMONT INDUSTRIES LTD	132.0200	2,603,256.23	9,792.00	2,693,208.00		89,951.77
NC2897105		97.7238	1,926,539.21	7,248.23	1,993,566.01	0.38	67,026.80
210,711.000	TRANSALTA CORP	14.0200	2,390,375.62	12,642.66	2,954,168.22		563,792.60
NC2901626		10.3779	1,743,734.13	9,358.35	2,186,733.94	0.42	442,999.81
194,877.000	KINROSS GOLD CORP	12.6700	2,412,947.53	0.00	2,469,091.59		56,144.06
NCB03Z841		9.3786	1,758,259.58	0.00	1,827,670.59	0.35	69,411.01
11,400.000	INTACT FINANCIAL CORP	259.7000	2,527,525.92	0.00	2,960,580.00		433,054.08
NCB04YJV1		192.2351	1,827,897.97	0.00	2,191,480.07	0.42	363,582.10
156,100.000	SUNCOR ENERGY INC	49.9200	8,261,638.66	0.00	7,792,512.00		-469,126.66
NCB3NB1P6	NEW	36.9518	6,019,606.06	0.00	5,768,172.02	1.10	-251,434.04
83,600.000	KEYERA CORP	42.1700	3,102,312.40	0.00	3,525,412.00		423,099.60
NCB3SGMV4		31.2151	2,252,377.68	0.00	2,609,579.92	0.50	357,202.24
25,579.000	DOLLARAMA INC	138.5400	2,087,645.43	0.00	3,543,714.66		1,456,069.23
NCB4TP9G9		102.5501	1,553,827.86	0.00	2,623,127.92	0.50	1,069,300.06
84,400.000	MEG ENERGY CORP	25.4100	2,610,576.40	8,440.00	2,144,604.00		-465,972.40
NCB4XF9J0		18.8090	1,913,000.69	6,249.22	1,587,478.44	0.30	-325,522.25
432,213.000	ATHABASCA OIL CORP	4.8000	2,399,456.85	0.00	2,074,622.40		-324,834.45
NCB8DG7Z7		3.5531	1,750,666.79	0.00	1,535,676.67	0.29	-214,990.12
15,700.000	CGI INC	155.6200	1,922,430.46	0.00	2,443,234.00		520,803.54
NCBJ2L578	CL A SUB VTG	115.1930	1,428,891.38	0.00	1,808,530.29	0.35	379,638.91
153,600.000	FIRST CAPITAL REIT	18.7500	2,512,443.00	9,400.32	2,880,000.00		367,557.00
NCBKSLS56	UNIT	13.8791	1,863,212.46	6,960.27	2,131,833.15	0.41	268,620.69
52,600.000	PARKLAND CORP	34.8600	2,268,642.78	18,410.00	1,833,636.00		-435,006.78
NCBLFHPV3		25.8041	1,647,808.59	13,631.29	1,357,293.76	0.26	-290,514.83

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
815.000	CONSTELLATION SOFTWARE INC	0.0000	0.00	0.00	0.00		0.00
NCBR52TP3	WT 31-MAR-2040	0.0000	0.00	0.00	0.00	0.00	0.00
SUBTOTAL CANADA			**48,164,448.34**	**93,660.28**	**53,998,433.89**		**5,833,985.55**
			35,582,676.04	**69,346.46**	**39,970,712.35**	**7.65**	**4,388,036.31**
TOTAL EQUITY CANADIAN DOLLAR			**48,164,448.34**	**93,660.28**	**53,998,433.89**		**5,833,985.55**
			35,582,676.04	**69,346.46**	**39,970,712.35**	**7.65**	**4,388,036.31**
DANISH KRONE							
DENMARK							
4,202.000	ROCKWOOL A/S	3,144.0000	11,681,820.69	0.00	13,211,088.00		1,529,267.31
SD4713493		470.6939	1,720,857.34	0.00	1,977,855.83	0.38	256,998.49
22,844.000	NKT A/S	632.5000	13,063,939.09	0.00	14,448,830.00		1,384,890.91
SD7106356		94.6927	1,908,396.77	0.00	2,163,160.42	0.41	254,763.65
27,679.000	SYDBANK AS	330.0000	10,207,745.86	0.00	9,134,070.00		-1,073,675.86
SDB06JSP8		49.4049	1,449,798.17	0.00	1,367,478.11	0.26	-82,320.06
276,775.000	H LUNDBECK A/S	43.3000	10,153,200.42	0.00	11,984,357.50		1,831,157.08
SDBMGTJT9		6.4825	1,462,742.89	0.00	1,794,199.79	0.34	331,456.90
65,412.000	TRYG A/S	158.8000	10,033,934.71	0.00	10,387,425.60		353,490.89
SDBXDZ973		23.7742	1,425,425.61	0.00	1,555,120.24	0.30	129,694.63
SUBTOTAL DENMARK			**55,140,640.77**	**0.00**	**59,165,771.10**		**4,025,130.33**
			7,967,220.78	**0.00**	**8,857,814.39**	**1.69**	**890,593.61**
TOTAL EQUITY DANISH KRONE			**55,140,640.77**	**0.00**	**59,165,771.10**		**4,025,130.33**
			7,967,220.78	**0.00**	**8,857,814.39**	**1.69**	**890,593.61**
EGYPTIAN POUND							
EGYPT							
1,115,357.000	COMMERCIAL INTERNATIONAL BANK	84.5000	96,529,480.63	0.00	94,247,666.50		-2,281,814.13
KE6243891		1.7495	1,976,611.32	0.00	1,951,297.47	0.37	-25,313.85
EURO CURRENCY UNIT							
AUSTRIA							
36,672.000	ERSTE GROUP BANK AG	49.2500	1,352,117.80	0.00	1,806,096.00		453,978.20
EA5289833		54.9655	1,430,361.90	0.00	2,015,693.44	0.39	585,331.54
29,848.000	ANDRITZ AG	63.6500	1,203,130.05	0.00	1,899,825.20		696,695.15
EAB1WVF67		71.0366	1,432,462.76	0.00	2,120,299.91	0.41	687,837.15
SUBTOTAL AUSTRIA			**2,555,247.85**	**0.00**	**3,705,921.20**		**1,150,673.35**
			2,862,824.66	**0.00**	**4,135,993.35**	**0.80**	**1,273,168.69**
FINLAND							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
160,040.000	WARTSILA OYJ ABP	20.1000	1,791,917.16	0.00	3,216,804.00		1,424,886.84
SF4525181		22.4326	1,964,050.79	0.00	3,590,114.10	0.69	1,626,063.31
27,674.000	CARGOTEC OYJ	52.4800	1,756,863.49	0.00	1,452,331.52		-304,531.97
SFBT195Y3		58.5703	1,910,438.98	0.00	1,620,874.59	0.31	-289,564.39
SUBTOTAL FINLAND			**3,548,780.65**	**0.00**	**4,669,135.52**		**1,120,354.87**
			3,874,489.77	**0.00**	**5,210,988.69**	**1.00**	**1,336,498.92**
FRANCE							
10,717.000	SCHNEIDER ELECTRIC SE	236.2000	909,671.82	0.00	2,531,355.40		1,621,683.58
EF4834109		263.6110	1,007,892.70	0.00	2,825,119.19	0.54	1,817,226.49
19,836.000	NEXANS SA	131.6000	1,718,625.06	0.00	2,610,417.60		891,792.54
EF7130836		146.8722	1,848,232.52	0.00	2,913,356.56	0.56	1,065,124.04
26,064.000	BNP PARIBAS SA	61.5500	1,551,492.65	0.00	1,604,239.20		52,746.55
EF7309687		68.6929	1,699,815.36	0.00	1,790,411.16	0.34	90,595.80
11,017.000	SAFRAN SA	211.1000	1,253,272.08	0.00	2,325,688.70		1,072,416.62
EFB058TZ0		235.5982	1,261,606.34	0.00	2,595,584.87	0.50	1,333,978.53
377,313.000	ENGIE SA	15.5150	5,825,024.13	0.00	5,854,011.20		28,987.07
EFB0C2CQ3		17.3155	6,312,066.19	0.00	6,533,369.20	1.25	221,303.01
70,007.000	REXEL SA	25.9700	1,220,340.40	0.00	1,818,081.79		597,741.39
EFB1VP0K5		28.9838	1,441,099.98	0.00	2,029,070.18	0.39	587,970.20
13,649.000	GAZTRANSPORT ET TECHNIGAZ SA	126.7000	1,579,993.96	0.00	1,729,328.30		149,334.34
EFBJYRDP4		141.4035	1,682,532.86	0.00	1,930,016.85	0.37	247,483.99
26,734.000	AMUNDI SA	67.0500	1,635,199.49	0.00	1,792,514.70		157,315.21
EFBYZR017		74.8312	1,758,504.52	0.00	2,000,536.03	0.38	242,031.51
SUBTOTAL FRANCE			**15,693,619.59**	**0.00**	**20,265,636.89**		**4,572,017.30**
			17,011,750.47	**0.00**	**22,617,464.04**	**4.33**	**5,605,713.57**
GERMANY							
9,340.000	ADIDAS AG	237.9000	1,638,100.42	0.00	2,221,986.00		583,885.58
ED4031974		265.5083	1,759,975.09	0.00	2,479,847.48	0.47	719,872.39
31,290.000	GEA GROUP AG	43.9600	1,285,039.96	0.00	1,375,508.40		90,468.44
ED4557101		49.0616	1,511,656.75	0.00	1,535,136.15	0.29	23,479.40
35,893.000	MERCK KGAA	158.0000	4,155,944.33	0.00	5,671,094.00		1,515,149.67
ED4741846		176.3359	4,618,646.73	0.00	6,329,224.46	1.21	1,710,577.73
3,409.000	MUENCHENER RUECKVERSICHERUNGS-	494.3000	1,584,480.24	0.00	1,685,068.70		100,588.46
ED5294126		551.6635	1,708,958.94	0.00	1,880,620.92	0.36	171,661.98
11,342.000	KRONES AG	129.0000	1,084,031.82	0.00	1,463,118.00		379,086.18
ED5523888		143.9705	1,073,392.12	0.00	1,632,912.84	0.31	559,520.72

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
343,493.000	DEUTSCHE TELEKOM AG	26.3900	4,891,644.19	0.00	9,064,780.27		4,173,136.08
ED5842353		29.4526	5,377,111.23	0.00	10,116,748.02	1.94	4,739,636.79
81,597.000	EVONIK INDUSTRIES AG	21.0000	1,549,041.82	0.00	1,713,537.00		164,495.18
EDB5ZQ9D2		23.4371	1,683,622.43	0.00	1,912,392.97	0.37	228,770.54
57,250.000	KNORR-BREMSE AG	79.8500	4,191,562.04	0.00	4,571,412.50		379,850.46
EDBD2P9X9		89.1166	4,554,796.09	0.00	5,101,924.92	0.98	547,128.83
26,097.000	SCOUT24 SE	77.2500	1,638,989.64	0.00	2,015,993.25		377,003.61
EDBYT9340		86.2149	1,751,003.27	0.00	2,249,949.27	0.43	498,946.00
SUBTOTAL GERMANY			**22,018,834.46**	**0.00**	**29,782,498.12**		**7,763,663.66**
			24,039,162.65	**0.00**	**33,238,757.03**	**6.36**	**9,199,594.38**
ITALY							
810,117.000	A2A SPA	2.0740	1,588,145.32	0.00	1,680,182.66		92,037.34
EI5499138		2.3147	1,714,021.00	0.00	1,875,167.86	0.36	161,146.86
239,658.000	ENEL SPA	7.1750	1,561,142.87	0.00	1,719,546.15		158,403.28
EI7144567		8.0077	1,710,388.13	0.00	1,919,099.48	0.37	208,711.35
547,629.000	HERA SPA	3.5820	1,735,640.56	0.00	1,961,607.08		225,966.52
EI7598002		3.9977	1,848,199.25	0.00	2,189,251.58	0.42	341,052.33
40,645.000	BANCA GENERALI SPA	40.2400	1,601,819.35	0.00	1,635,554.80		33,735.45
EIB1HKSV2		44.9099	1,767,172.30	0.00	1,825,360.93	0.35	58,188.63
86,507.000	PRYSMIAN SPA	65.2000	3,726,449.70	0.00	5,640,256.40		1,913,806.70
EIB1W4V62		72.7665	4,193,707.63	0.00	6,294,808.16	1.21	2,101,100.53
223,795.000	MAIRE SPA	7.4200	1,722,588.16	0.00	1,660,558.90		-62,029.26
EIBBGTNT2		8.2811	1,834,276.12	0.00	1,853,266.76	0.35	18,990.64
145,943.000	BANCA MEDIOLANUM SPA	11.3200	1,369,433.04	0.00	1,652,074.76		282,641.72
EIBYWP844		12.6337	1,447,623.50	0.00	1,843,798.04	0.35	396,174.54
SUBTOTAL ITALY			**13,305,219.00**	**0.00**	**15,949,780.75**		**2,644,561.75**
			14,515,387.93	**0.00**	**17,800,752.81**	**3.41**	**3,285,364.88**
NETHERLANDS							
1,173,717.000	KONINKLIJKE KPN NV	3.6690	2,695,902.82	0.00	4,306,367.67		1,610,464.85
EN5956078		4.0948	3,024,945.70	0.00	4,806,121.64	0.92	1,781,175.94
1,149.000	ADYEN NV	1,402.6000	1,704,941.16	0.00	1,611,587.40		-93,353.76
ENBZ1HM46		1,565.3717	1,861,454.76	0.00	1,798,612.12	0.34	-62,842.64
SUBTOTAL NETHERLANDS			**4,400,843.98**	**0.00**	**5,917,955.07**		**1,517,111.09**
			4,886,400.46	**0.00**	**6,604,733.76**	**1.26**	**1,718,333.30**
SPAIN							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,502.000	INDRA SISTEMAS SA	16.4900	1,251,566.08	0.00	1,904,627.98		653,061.90
EE4476219		18.4037	1,446,955.01	0.00	2,125,660.06	0.41	678,705.05
39,766.000	ACS ACTIVIDADES DE CONSTRUCCIO	41.4800	1,597,333.11	0.00	1,649,493.68		52,160.57
EEB01FLQ9		46.2938	1,761,091.84	0.00	1,840,917.42	0.35	79,825.58
764,833.000	MAPFRE SA	2.3920	1,720,084.66	0.00	1,829,480.54		109,395.88
EEB1G40S5		2.6696	1,835,727.67	0.00	2,041,791.76	0.39	206,064.09
39,308.000	INDUSTRIA DE DISENO TEXTIL SA	53.1400	1,354,927.98	0.00	2,088,827.12		733,899.14
EEBP9DL99		59.3069	1,489,133.60	0.00	2,331,235.51	0.45	842,101.91
9,888.000	AENA SME SA	197.6000	1,683,842.96	0.00	1,953,868.80		270,025.84
EEBVRZ8L5		220.5315	1,810,640.16	0.00	2,180,615.27	0.42	369,975.11
SUBTOTAL SPAIN			**7,607,754.79**	**0.00**	**9,426,298.12**		**1,818,543.33**
			8,343,548.28	**0.00**	**10,520,220.02**	**2.02**	**2,176,671.74**
UNITED KINGDOM							
906,523.000	INTERNATIONAL CONSOLIDATED AIR	2.4720	1,613,919.55	0.00	2,240,924.86		627,005.31
EEB5282K7		2.7589	1,725,283.12	0.00	2,500,984.19	0.48	775,701.07
50,801.000	SHELL PLC	29.5650	1,709,087.30	0.00	1,501,931.57		-207,155.73
ENBP6MXT5		32.9960	1,817,016.16	0.00	1,676,230.73	0.32	-140,785.43
SUBTOTAL UNITED KINGDOM			**3,323,006.85**	**0.00**	**3,742,856.43**		**419,849.58**
			3,542,299.28	**0.00**	**4,177,214.92**	**0.80**	**634,915.64**
TOTAL EQUITY EURO CURRENCY UNIT			**72,453,307.17**	**0.00**	**93,460,082.10**		**21,006,774.93**
			79,075,863.50	**0.00**	**104,306,124.62**	**19.98**	**25,230,261.12**
HONG KONG DOLLAR							
CHINA							
6,558,563.000	PETROCHINA CO LTD	6.3400	22,634,433.51	1,418,597.50	41,581,289.42		18,946,855.91
FH6226572	HK/00857	0.8162	2,915,435.37	182,691.89	5,353,239.69	1.03	2,437,804.32
3,086,000.000	CHINA PETROLEUM & CHEMICAL COR	4.8400	14,253,025.99	0.00	14,936,240.00		683,214.01
FH6291816	HK/00386	0.6231	1,819,717.22	0.00	1,922,914.70	0.37	103,197.48
2,936,000.000	ALUMINUM CORP OF CHINA LTD	6.1800	13,459,980.40	0.00	18,144,480.00		4,684,499.60
FH6425398	HK/02600	0.7956	1,720,988.76	0.00	2,335,948.50	0.45	614,959.74
1,129,000.000	GREAT WALL MOTOR CO LTD	14.5000	15,949,411.03	0.00	16,370,500.00		421,088.97
FH6718255	HK/02333	1.8668	2,041,589.94	0.00	2,107,563.56	0.40	65,973.62
995,000.000	WEICHAI POWER CO LTD	14.3600	14,005,406.71	363,662.55	14,288,200.00		282,793.29
FH6743956	HK/02338	1.8487	1,790,983.29	46,826.63	1,839,485.03	0.35	48,501.74
1,890,000.000	CMOC GROUP LTD	7.6300	14,379,340.49	0.00	14,420,700.00		41,359.51
FHB1VRCG2	HK/03993	0.9823	1,835,844.08	0.00	1,856,543.28	0.36	20,699.20

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,188.000	MEITUAN	172.0000	13,706,555.36	0.00	19,812,336.00		6,105,780.64
FHBGJW372	HK/03690	22.1435	1,757,859.17	0.00	2,550,670.87	0.49	792,811.70
134,400.000	JD.COM INC	167.1000	15,514,239.74	0.00	22,458,240.00		6,944,000.26
FHBKPQZT6	HK/09618	21.5127	1,985,924.37	0.00	2,891,308.65	0.55	905,384.28
526,100.000	KUAISHOU TECHNOLOGY	54.8500	33,692,122.83	0.00	28,856,585.00		-4,835,537.83
FHBLC90T4	HK/01024	7.0615	4,308,635.83	0.00	3,715,041.51	0.71	-593,594.32
79,900.000	NETEASE INC	150.5000	12,703,719.96	0.00	12,024,950.00		-678,769.96
FHBM93SF9	HK/09999	19.3756	1,624,890.63	0.00	1,548,110.71	0.30	-76,779.92
85,200.000	TENCENT HOLDINGS LTD	444.6000	31,852,114.86	0.00	37,879,920.00		6,027,805.14
FHBMMV2K9	HK/00700	57.2385	4,077,279.46	0.00	4,876,719.65	0.93	799,440.19
2,846,647.000	JD LOGISTICS INC	14.0000	27,206,737.55	0.00	39,853,058.00		12,646,320.45
FHBNMBPD2	HK/02618	1.8024	3,485,747.74	0.00	5,130,744.50	0.98	1,644,996.76
SUBTOTAL CHINA			**229,357,088.43**	**1,782,260.05**	**280,626,498.42**		**51,269,409.99**
			29,364,895.86	**229,518.52**	**36,128,290.65**	**6.92**	**6,763,394.79**
HONG KONG							
190,818.000	CLP HOLDINGS LTD	68.8500	13,355,588.49	0.00	13,137,819.30		-217,769.19
FH6097015	HK/00002	8.8639	1,714,274.12	0.00	1,691,383.23	0.32	-22,890.89
76,800.000	HONG KONG EXCHANGES & CLEARING	326.2000	25,582,918.62	0.00	25,052,160.00		-530,758.62
FH6267352	HK/00388	41.9955	3,259,019.02	0.00	3,225,253.93	0.62	-33,765.09
1,407,321.000	KUNLUN ENERGY CO LTD	8.0200	8,131,737.94	248,955.08	11,286,714.42		3,154,976.48
FH6340076	HK/00135	1.0325	1,035,905.40	32,062.75	1,453,069.12	0.28	417,163.72
1,538,433.000	GEELY AUTOMOBILE HOLDINGS LTD	12.1800	13,652,992.27	0.00	18,738,113.94		5,085,121.67
FH6531823	HK/00175	1.5681	1,750,814.27	0.00	2,412,373.85	0.46	661,559.58
1,606,000.000	UNITED LABORATORIES INTERNATIO	10.1000	13,643,293.01	284,479.52	16,220,600.00		2,577,306.99
FHB1P70H4	HK/03933	1.3003	1,744,500.37	36,769.99	2,088,265.20	0.40	343,764.83
SUBTOTAL HONG KONG			**74,366,530.33**	**533,434.60**	**84,435,407.66**		**10,068,877.33**
			9,504,513.18	**68,832.74**	**10,870,345.33**	**2.08**	**1,365,832.15**
TOTAL EQUITY HONG KONG DOLLAR			**303,723,618.76**	**2,315,694.65**	**365,061,906.08**		**61,338,287.32**
			38,869,409.04	**298,351.26**	**46,998,635.98**	**9.00**	**8,129,226.94**
HUNGARIAN FORINT							
HUNGARY							
42,302.000	OTP BANK NYRT	18,660.0000	607,655,591.80	0.00	789,355,320.00		181,699,728.20
EM7320150		52.4373	1,695,186.57	0.00	2,218,204.48	0.42	523,017.91
69,360.000	RICHTER GEDEON NYRT	10,990.0000	664,129,555.97	0.00	762,266,400.00		98,136,844.03
EMBC9ZH88		30.8835	1,823,337.85	0.00	2,142,080.64	0.41	318,742.79
SUBTOTAL HUNGARY			**1,271,785,147.77**	**0.00**	**1,551,621,720.00**		**279,836,572.23**
			3,518,524.42	**0.00**	**4,360,285.12**	**0.83**	**841,760.70**

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY HUNGARIAN FORINT			**1,271,785,147.77**	**0.00**	**1,551,621,720.00**		**279,836,572.23**
			3,518,524.42	**0.00**	**4,360,285.12**	**0.83**	**841,760.70**
INDIAN RUPEE							
INDIA							
328,409.000	VEDANTA LTD	512.6500	138,847,183.02	4,997,071.34	168,358,873.85		29,511,690.83
FI6136043		6.1175	1,653,902.52	59,630.04	2,009,025.77	0.38	355,123.25
144,352.000	LUPIN LTD	2,191.1000	162,575,717.89	0.00	316,289,667.20		153,713,949.31
FI6143767		26.1464	1,957,855.76	0.00	3,774,283.33	0.72	1,816,427.57
23,512.000	DR REDDY'S LABORATORIES LTD	6,751.6000	137,664,267.61	0.00	158,743,619.20		21,079,351.59
FI6410950		80.5668	1,662,097.10	0.00	1,894,286.97	0.36	232,189.87
136,204.000	AUROBINDO PHARMA LTD	1,460.7000	139,478,817.16	0.00	198,953,182.80		59,474,365.64
FI6702638		17.4305	1,673,485.92	0.00	2,374,107.53	0.45	700,621.61
27,750.000	ABB INDIA LTD	8,055.0000	89,745,514.47	0.00	223,526,250.00		133,780,735.53
FIB1Y9QS6		96.1203	1,129,468.93	0.00	2,667,337.85	0.51	1,537,868.92
655,056.000	TATA MOTORS LTD	974.6500	729,765,136.82	0.00	638,450,330.40		-91,314,806.42
FIB611LV6		11.6305	8,701,016.72	0.00	7,618,625.24	1.46	-1,082,391.48
750,891.000	INDUS TOWERS LTD	392.5500	123,574,305.38	0.00	294,762,262.05		171,187,956.67
FIB92P9G3		4.6843	1,504,069.70	0.00	3,517,396.89	0.67	2,013,327.19
222,257.000	ZYDUS LIFESCIENCES LTD	1,068.5500	100,929,063.08	0.00	237,492,717.35		136,563,654.27
FIBYM8TG2		12.7510	1,234,096.80	0.00	2,833,999.65	0.54	1,599,902.85
30,792.000	ALKEM LABORATORIES LTD	6,052.8000	148,062,897.51	0.00	186,377,817.60		38,314,920.09
FIBYY2WB9		72.2280	1,776,202.95	0.00	2,224,045.75	0.43	447,842.80
SUBTOTAL INDIA			**1,770,642,902.94**	**4,997,071.34**	**2,422,954,720.45**		**652,311,817.51**
			21,292,196.40	**59,630.04**	**28,913,108.98**	**5.52**	**7,620,912.58**
TOTAL EQUITY INDIAN RUPEE			**1,770,642,902.94**	**4,997,071.34**	**2,422,954,720.45**		**652,311,817.51**
			21,292,196.40	**59,630.04**	**28,913,108.98**	**5.52**	**7,620,912.58**
INDONESIAN RUPIAH							
INDONESIA							
21,144,196.000	PERUSAHAAN GAS NEGARA TBK PT	1,435.0000	28,888,698,536.00	0.00	30,341,921,260.00		1,453,222,724.00
FL6719767		0.0948	1,782,484.68	0.00	2,004,083.90	0.38	221,599.22
2,375,100.000	BANK CENTRAL ASIA TBK PT	10,325.0000	20,526,075,645.00	0.00	24,522,907,500.00		3,996,831,855.00
FLB01C1P3		0.6820	1,313,911.68	0.00	1,619,738.04	0.31	305,826.36
1,897,700.000	INDOFOOD CBP SUKSES MAKMUR TBK	12,325.0000	21,512,608,169.00	0.00	23,389,152,500.00		1,876,544,331.00
FLB4LD3M6		0.8141	1,445,982.74	0.00	1,544,853.52	0.30	98,870.78
SUBTOTAL INDONESIA			**70,927,382,350.00**	**0.00**	**78,253,981,260.00**		**7,326,598,910.00**
			4,542,379.10	**0.00**	**5,168,675.46**	**0.99**	**626,296.36**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY INDONESIAN RUPIAH			**70,927,382,350.00**	**0.00**	**78,253,981,260.00**		**7,326,598,910.00**
			4,542,379.10	**0.00**	**5,168,675.46**	**0.99**	**626,296.36**
JAPANESE YEN							
JAPAN							
161,800.000	RELO GROUP INC	1,878.0000	282,582,146.00	0.00	303,860,400.00		21,278,254.00
FJ6173903		13.1292	1,804,969.73	0.00	2,124,303.55	0.41	319,333.82
132,000.000	CHUGOKU MARINE PAINTS LTD	2,038.0000	285,850,113.00	5,280,000.00	269,016,000.00		-16,834,113.00
FJ6196003		14.2478	1,911,612.49	37,346.45	1,880,704.58	0.36	-30,907.91
13,100.000	DAITO TRUST CONSTRUCTION CO LT	17,410.0000	155,144,357.00	3,759,700.00	228,071,000.00		72,926,643.00
FJ6250503		121.7142	1,133,806.13	26,593.08	1,594,455.99	0.31	460,649.86
65,000.000	FUJIKURA LTD	4,818.0000	252,419,957.00	2,112,500.00	313,170,000.00		60,750,043.00
FJ6356706		33.6829	1,784,832.74	14,942.12	2,189,387.44	0.42	404,554.70
37,600.000	JEOL LTD	5,559.0000	262,644,255.00	1,654,400.00	209,018,400.00		-53,625,855.00
FJ6470549		38.8633	1,681,477.26	11,701.89	1,461,258.29	0.28	-220,218.97
100,700.000	KANSAI PAINT CO LTD	2,552.0000	213,568,798.00	2,215,400.00	256,986,400.00		43,417,602.00
FJ6483740		17.8412	1,518,819.49	15,669.95	1,796,605.03	0.34	277,785.54
50,867.000	TOKIO MARINE HOLDINGS INC	5,231.0000	269,628,749.00	4,043,927.00	266,085,277.00		-3,543,472.00
FJ6513124		36.5702	1,835,461.70	28,603.47	1,860,215.74	0.36	24,754.04
63,500.000	MAKITA CORP	4,841.0000	243,454,210.00	1,270,000.00	307,403,500.00		63,949,290.00
FJ6555802		33.8437	1,614,242.15	8,982.95	2,149,073.55	0.41	534,831.40
427,400.000	RENESAS ELECTRONICS CORP	2,079.0000	551,223,642.00	0.00	888,564,600.00		337,340,958.00
FJ6635679		14.5344	4,106,942.32	0.00	6,212,000.44	1.19	2,105,058.12
100,400.000	ONO PHARMACEUTICAL CO LTD	1,911.5000	249,240,831.00	4,016,000.00	191,914,600.00		-57,326,231.00
FJ6660107		13.3634	1,978,551.25	28,405.94	1,341,684.76	0.26	-636,866.49
158,800.000	SANTEN PHARMACEUTICAL CO LTD	1,734.5000	200,935,774.00	2,699,600.00	275,438,600.00		74,502,826.00
FJ6776606		12.1260	1,441,525.09	19,094.79	1,925,605.30	0.37	484,080.21
90,900.000	SHIONOGI & CO LTD	2,053.5000	191,348,087.00	2,575,500.00	186,663,150.00		-4,684,937.00
FJ6804689		14.3561	1,457,208.96	18,217.01	1,304,971.60	0.25	-152,237.36
208,000.000	TAKEDA PHARMACEUTICAL CO LTD	4,103.0000	771,958,982.00	20,384,000.00	853,424,000.00		81,465,018.00
FJ6870441		28.6843	6,543,340.52	144,179.95	5,966,330.71	1.14	-577,009.81
453,400.000	ASTELLAS PHARMA INC	1,647.0000	846,893,442.00	16,775,800.00	746,749,800.00		-100,143,642.00
FJ6985389		11.5143	7,303,138.32	118,658.45	5,220,565.94	1.00	-2,082,572.38
79,200.000	YOKOGAWA ELECTRIC CORP	3,655.0000	210,695,495.00	2,296,800.00	289,476,000.00		78,780,505.00
FJ6986429		25.5523	1,513,168.01	16,245.71	2,023,741.48	0.39	510,573.47
33,700.000	GMO PAYMENT GATEWAY INC	8,800.0000	235,895,554.00	3,471,100.00	296,560,000.00		60,664,446.00
FJB06CMQ8		61.5212	1,567,412.25	24,551.76	2,073,266.08	0.40	505,853.83

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,200.000	DAIICHI SANKYO CO LTD	4,709.0000	258,845,841.00	1,716,000.00	269,354,800.00		10,508,959.00
FJB0J7D93		32.9209	1,748,072.42	12,137.60	1,883,073.14	0.36	135,000.72
28,700.000	UACJ CORP	5,120.0000	147,193,451.00	1,701,000.00	146,944,000.00		-249,451.00
FJB0N9WZ5		35.7942	1,030,955.96	12,031.50	1,027,293.00	0.20	-3,662.96
65,300.000	NOMURA REAL ESTATE HOLDINGS IN	3,831.0000	131,778,519.00	5,387,250.00	250,164,300.00		118,385,781.00
FJB1CWJM8		26.7827	1,237,852.23	38,105.05	1,748,911.38	0.33	511,059.15
220,900.000	MS&AD INSURANCE GROUP HOLDINGS	3,330.0000	754,209,252.00	16,015,250.00	735,597,000.00		-18,612,252.00
FJB2Q4CS7		23.2802	5,079,604.52	113,278.94	5,142,596.14	0.98	62,991.62
144,700.000	OTSUKA HOLDINGS CO LTD	8,083.0000	762,314,408.00	0.00	1,169,610,100.00		407,295,692.00
FJB5LTM91		56.5087	5,576,376.09	0.00	8,176,803.86	1.57	2,600,427.77
105,000.000	FOOD & LIFE COS LTD	2,877.5000	277,556,015.00	2,362,500.00	302,137,500.00		24,581,485.00
FJBF1HPT0		20.1167	1,736,931.99	16,710.42	2,112,258.67	0.40	375,326.68
121,500.000	SKYLARK HOLDINGS CO LTD	2,310.5000	248,162,944.00	0.00	280,725,750.00		32,562,806.00
FJBQQD164		16.1528	1,678,428.69	0.00	1,962,568.04	0.38	284,139.35
63,800.000	RECRUIT HOLDINGS CO LTD	8,705.0000	296,759,559.00	765,600.00	555,379,000.00		258,619,441.00
FJBQRRZ08		60.8571	1,993,882.96	5,415.24	3,882,682.91	0.74	1,888,799.95
SUBTOTAL JAPAN			**8,100,304,381.00**	**100,502,327.00**	**9,592,314,177.00**		**1,492,009,796.00**
			59,278,613.27	**710,872.27**	**67,060,357.62**	**12.85**	**7,781,744.35**
TOTAL EQUITY JAPANESE YEN			**8,100,304,381.00**	**100,502,327.00**	**9,592,314,177.00**		**1,492,009,796.00**
			59,278,613.27	**710,872.27**	**67,060,357.62**	**12.85**	**7,781,744.35**
MALAYSIAN RINGGIT							
MALAYSIA							
523,254.000	TENAGA NASIONAL BHD	14.4400	7,681,710.43	130,813.50	7,555,787.76		-125,922.67
FN6904613		3.5019	1,771,508.23	31,750.55	1,832,372.44	0.35	60,864.21
MEXICAN PESO							
MEXICO							
304,422.000	GRUPO MEXICO SAB DE CV	110.0000	32,635,546.93	0.00	33,486,420.00		850,873.07
LM2643673		5.6117	1,725,156.12	0.00	1,708,316.51	0.33	-16,839.61
206,584.000	COCA-COLA FEMSA SAB DE CV	173.9800	19,332,935.02	0.00	35,941,484.32		16,608,549.30
LMBHHP0S6		8.8756	875,268.58	0.00	1,833,562.12	0.35	958,293.54
SUBTOTAL MEXICO			**51,968,481.95**	**0.00**	**69,427,904.32**		**17,459,422.37**
			2,600,424.70	**0.00**	**3,541,878.63**	**0.68**	**941,453.93**
TOTAL EQUITY MEXICAN PESO			**51,968,481.95**	**0.00**	**69,427,904.32**		**17,459,422.37**
			2,600,424.70	**0.00**	**3,541,878.63**	**0.68**	**941,453.93**
NEW TAIWAN DOLLAR							
TAIWAN							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
107,000.000	REALTEK SEMICONDUCTOR CORP	471.0000	56,405,545.00	1,321,450.00	50,397,000.00		-6,008,545.00
FA6051421		14.8832	1,745,945.35	41,754.90	1,592,498.38	0.30	-153,446.97
142,000.000	MEDIATEK INC	1,175.0000	134,100,861.00	0.00	166,850,000.00		32,749,139.00
FA6372488		37.1289	4,223,478.68	0.00	5,272,305.00	1.01	1,048,826.32
371,000.000	PIXART IMAGING INC	269.0000	58,908,056.00	0.00	99,799,000.00		40,890,944.00
FA6673364		8.5002	1,854,880.95	0.00	3,153,555.69	0.60	1,298,674.74
831,482.000	CVILUX CORP	60.4000	60,874,552.63	0.00	50,221,512.80		-10,653,039.83
FA6743027		1.9086	1,869,326.33	0.00	1,586,953.15	0.30	-282,373.18
186,501.000	TAIWAN SEMICONDUCTOR MANUFACTU	957.0000	116,808,226.00	589,363.52	178,481,457.00		61,673,231.00
FA6889101		30.2403	3,747,731.99	18,620.70	5,639,848.23	1.08	1,892,116.24
SUBTOTAL TAIWAN			**427,097,240.63**	**1,910,813.52**	**545,748,969.80**		**118,651,729.17**
			13,441,363.30	**60,375.60**	**17,245,160.45**	**3.29**	**3,803,797.15**
TOTAL EQUITY NEW TAIWAN DOLLAR			**427,097,240.63**	**1,910,813.52**	**545,748,969.80**		**118,651,729.17**
			13,441,363.30	**60,375.60**	**17,245,160.45**	**3.29**	**3,803,797.15**
NORWEGIAN KRONE							
NORWAY							
16,939.000	KONGSBERG GRUPPEN ASA	1,032.0000	18,493,316.02	0.00	17,481,048.00		-1,012,268.02
SN5208244		97.9810	1,724,390.94	0.00	1,659,700.83	0.32	-64,690.11
489,879.000	AKER SOLUTIONS ASA	40.5800	12,545,915.87	0.00	19,879,289.82		7,333,373.95
SNBQN1C50		3.8528	1,452,829.08	0.00	1,887,396.79	0.36	434,567.71
SUBTOTAL NORWAY			**31,039,231.89**	**0.00**	**37,360,337.82**		**6,321,105.93**
			3,177,220.02	**0.00**	**3,547,097.62**	**0.68**	**369,877.60**
TOTAL EQUITY NORWEGIAN KRONE			**31,039,231.89**	**0.00**	**37,360,337.82**		**6,321,105.93**
			3,177,220.02	**0.00**	**3,547,097.62**	**0.68**	**369,877.60**
PHILIPPINES PESO							
PHILIPPINES							
428,400.000	INTERNATIONAL CONTAINER TERMIN	404.0000	98,494,370.79	0.00	173,073,600.00		74,579,229.21
FP6455819		7.2095	1,778,470.12	0.00	3,088,531.80	0.59	1,310,061.68
POUND STERLING							
JORDAN							
171,095.000	HIKMA PHARMACEUTICALS PLC	19.1100	3,653,432.31	0.00	3,269,625.45		-383,806.86
EXB0LCW07		25.6332	4,531,448.78	0.00	4,385,712.10	0.84	-145,736.68
SWITZERLAND							
172,191.000	COCA-COLA HBC AG	26.6400	4,180,470.51	0.00	4,587,168.24		406,697.73
EXB9895B6		35.7336	5,158,487.10	0.00	6,152,998.12	1.18	994,511.02
UNITED KINGDOM							

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430,242.000	BAE SYSTEMS PLC	12.3750	2,307,749.95	0.00	5,324,244.75		3,016,494.80
EX0263494		16.5992	2,887,665.32	0.00	7,141,675.70	1.37	4,254,010.38
543,226.000	SERCO GROUP PLC	1.7800	989,417.68	7,279.23	966,942.28		-22,475.40
EX0797376		2.3876	1,239,311.65	9,763.98	1,297,008.03	0.25	57,696.38
619,522.000	MARKS & SPENCER GROUP PLC	3.7260	1,443,471.04	0.00	2,308,338.97		864,867.93
EX3127480		4.9979	1,784,476.17	0.00	3,096,290.48	0.59	1,311,814.31
318,532.000	QINETIQ GROUP PLC	4.4940	1,198,269.67	0.00	1,431,482.81		233,213.14
EXB0WMWD5		6.0280	1,496,266.93	0.00	1,920,119.47	0.37	423,852.54
177,230.000	DRAX GROUP PLC	6.4450	556,123.55	18,431.92	1,142,247.35		586,123.80
EXB1VNSX3		8.6450	733,392.91	24,723.27	1,532,153.48	0.29	798,760.57
60,124.000	3I GROUP PLC	33.0500	1,406,141.19	0.00	1,987,098.20		580,957.01
EXB1YW440		44.3316	1,768,574.08	0.00	2,665,394.17	0.51	896,820.09
272,193.000	CHEMRING GROUP PLC	3.6750	885,703.03	0.00	1,000,309.28		114,606.25
EXB45C9X1		4.9295	1,161,083.18	0.00	1,341,764.85	0.26	180,681.67
142,317.000	INCHCAPE PLC	7.9650	946,459.52	0.00	1,133,554.91		187,095.39
EXB61TVQ3		10.6839	1,257,844.11	0.00	1,520,493.88	0.29	262,649.77
155,825.000	COMPASS GROUP PLC	23.9400	2,908,123.70	0.00	3,730,450.50		822,326.80
EXBD6K458		32.1119	3,354,383.54	0.00	5,003,839.78	0.96	1,649,456.24
544,585.000	MAN GROUP PLC/JERSEY	2.1180	1,451,361.46	0.00	1,153,431.03		-297,930.43
EXBJ1DLW8		2.8410	1,806,391.15	0.00	1,547,154.71	0.30	-259,236.44
172,694.000	WISE PLC	6.7150	1,400,913.84	0.00	1,159,640.21		-241,273.63
EXBL9YR78		9.0072	1,762,310.80	0.00	1,555,483.40	0.30	-206,827.40
88,207.000	GSK PLC	15.1650	1,350,154.73	13,231.05	1,337,659.16		-12,495.57
EXBN7SWP3		20.3416	1,655,087.17	17,747.38	1,794,269.11	0.34	139,181.94
86,585.000	INTERMEDIATE CAPITAL GROUP PLC	22.2800	1,402,686.59	0.00	1,929,113.80		526,427.21
EXBYT1DJ9		29.8853	1,763,280.45	0.00	2,587,616.80	0.50	824,336.35
SUBTOTAL UNITED KINGDOM			**18,246,575.95**	**38,942.20**	**24,604,513.25**		**6,357,937.30**
			22,670,067.46	**52,234.63**	**33,003,263.86**	**6.33**	**10,333,196.40**
TOTAL EQUITY POUND STERLING			**26,080,478.77**	**38,942.20**	**32,461,306.94**		**6,380,828.17**
			32,360,003.34	**52,234.63**	**43,541,974.08**	**8.35**	**11,181,970.74**
SINGAPORE DOLLAR							
SINGAPORE							
47,960.000	DBS GROUP HOLDINGS LTD	38.0500	1,458,124.46	0.00	1,824,878.00		366,753.54
FM6175208		29.6802	1,022,814.58	0.00	1,423,461.78	0.27	400,647.20
738,614.000	SATS LTD	3.6100	2,400,745.21	0.00	2,666,396.54		265,651.33
FM6243584		2.8159	1,828,617.05	0.00	2,079,872.50	0.40	251,255.45

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228,300.000	SINGAPORE EXCHANGE LTD	11.4200	2,218,773.70	0.00	2,607,186.00		388,412.30
FM6303867		8.9080	1,636,791.54	0.00	2,033,686.43	0.39	396,894.89
695,562.000	OVERSEA-CHINESE BANKING CORP L	15.1000	8,394,398.42	0.00	10,502,986.20		2,108,587.78
FMB0F9V21		11.7785	5,984,165.22	0.00	8,192,656.94	1.57	2,208,491.72
SUBTOTAL SINGAPORE			**14,472,041.79**	**0.00**	**17,601,446.74**		**3,129,404.95**
			10,472,388.39	**0.00**	**13,729,677.65**	**2.63**	**3,257,289.26**
TOTAL EQUITY SINGAPORE DOLLAR			**14,472,041.79**	**0.00**	**17,601,446.74**		**3,129,404.95**
			10,472,388.39	**0.00**	**13,729,677.65**	**2.63**	**3,257,289.26**
SOUTH AFRICAN RAND							
SOUTH AFRICA							
129,582.000	STANDARD BANK GROUP LTD	242.3500	22,171,203.02	0.00	31,404,197.70		9,232,994.68
KSB030GJ4		14.0635	1,236,722.84	0.00	1,822,381.98	0.35	585,659.14
189,572.000	VODACOM GROUP LTD	109.4700	24,177,569.43	0.00	20,752,446.84		-3,425,122.59
KSB65B4D1		6.3525	1,381,286.85	0.00	1,204,262.10	0.23	-177,024.75
SUBTOTAL SOUTH AFRICA			**46,348,772.45**	**0.00**	**52,156,644.54**		**5,807,872.09**
			2,618,009.69	**0.00**	**3,026,644.08**	**0.58**	**408,634.39**
TOTAL EQUITY SOUTH AFRICAN RAND			**46,348,772.45**	**0.00**	**52,156,644.54**		**5,807,872.09**
			2,618,009.69	**0.00**	**3,026,644.08**	**0.58**	**408,634.39**
SOUTH KOREAN WON							
SOUTH KOREA							
47,395.000	SK TELECOM CO LTD	55,900.0000	2,330,330,025.00	30,683,523.00	2,649,380,500.00		319,050,475.00
FK6224877		42.7468	1,770,737.02	23,410.34	2,025,983.92	0.39	255,246.90
52,745.000	SAMSUNG SECURITIES CO LTD	43,550.0000	2,455,069,459.00	0.00	2,297,044,750.00		-158,024,709.00
FK6408447		33.3027	1,831,093.34	0.00	1,756,552.42	0.34	-74,540.92
6,641.000	HYUNDAI MOBIS CO LTD	217,500.0000	1,524,525,161.00	0.00	1,444,417,500.00		-80,107,661.00
FK6449540		166.3225	1,163,493.21	0.00	1,104,547.51	0.21	-58,945.70
17,879.000	KIA CORP	99,900.0000	1,404,623,364.00	0.00	1,786,112,100.00		381,488,736.00
FK6490924		76.3936	1,070,515.44	0.00	1,365,841.71	0.26	295,326.27
34,688.000	POONGSAN CORP	61,300.0000	2,668,352,314.00	0.00	2,126,374,400.00		-541,977,914.00
FKB3BDFS5		46.8762	1,966,273.04	0.00	1,626,040.63	0.31	-340,232.41
7,663.000	HANMI PHARM CO LTD	321,500.0000	2,388,116,052.54	0.00	2,463,654,500.00		75,538,447.46
FKB613DJ3		245.8514	1,809,011.28	0.00	1,883,959.06	0.36	74,947.78
69,468.000	HYUNDAI ROTEM CO LTD	53,600.0000	2,663,000,277.00	0.00	3,723,484,800.00		1,060,484,523.00
FKBFPM3C1		40.9880	1,964,210.56	0.00	2,847,352.55	0.55	883,141.99
SUBTOTAL SOUTH KOREA			**15,434,016,652.54**	**30,683,523.00**	**16,490,468,550.00**		**1,056,451,897.46**
			11,575,333.89	**23,410.34**	**12,610,277.80**	**2.42**	**1,034,943.91**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY SOUTH KOREAN WON			**15,434,016,652.54**	**30,683,523.00**	**16,490,468,550.00**		**1,056,451,897.46**
			11,575,333.89	**23,410.34**	**12,610,277.80**	**2.42**	**1,034,943.91**
SWEDISH KRONA							
SWEDEN							
367,628.000	ATLAS COPCO AB	173.8000	33,615,438.89	0.00	63,893,746.40		30,278,307.51
SSBLDBN57		17.1458	3,872,306.20	0.00	6,303,271.94	1.21	2,430,965.74
132,754.000	BETSSON AB	124.6000	15,946,823.37	0.00	16,541,148.40		594,325.03
SSBMWC784		12.2921	1,548,825.80	0.00	1,631,824.12	0.31	82,998.32
SUBTOTAL SWEDEN			**49,562,262.26**	**0.00**	**80,434,894.80**		**30,872,632.54**
			5,421,132.00	**0.00**	**7,935,096.06**	**1.52**	**2,513,964.06**
TOTAL EQUITY SWEDISH KRONA			**49,562,262.26**	**0.00**	**80,434,894.80**		**30,872,632.54**
			5,421,132.00	**0.00**	**7,935,096.06**	**1.52**	**2,513,964.06**
SWISS FRANC							
SWITZERLAND							
36,408.000	ABB LTD	48.9900	1,732,750.72	0.00	1,783,627.92		50,877.20
ES7108891		58.0760	1,912,106.29	0.00	2,114,430.59	0.40	202,324.30
19,886.000	TEMENOS AG	59.2000	1,517,481.85	0.00	1,177,251.20		-340,230.65
ES7147899		70.1796	1,732,673.98	0.00	1,395,591.49	0.27	-337,082.49
6,816.000	SCHINDLER HOLDING AG	248.0000	1,411,814.65	0.00	1,690,368.00		278,553.35
ESB11TCY9		293.9956	1,612,661.13	0.00	2,003,874.10	0.38	391,212.97
6,920.000	SCHINDLER HOLDING AG	240.5000	1,265,632.28	0.00	1,664,260.00		398,627.72
ESB11WWH7		285.1046	1,398,643.16	0.00	1,972,923.95	0.38	574,280.79
20,792.000	LOGITECH INTERNATIONAL SA	75.5600	1,494,886.25	0.00	1,571,043.52		76,157.27
ESB18ZRK2		89.5738	1,660,339.04	0.00	1,862,418.97	0.36	202,079.93
71,110.000	SWISS RE AG	116.7000	6,868,788.96	0.00	8,298,537.00		1,429,748.04
ESB545MG7		138.3439	7,422,506.71	0.00	9,837,635.00	1.88	2,415,128.29
53,913.000	ACCELLERON INDUSTRIES AG	43.8400	1,674,210.68	0.00	2,363,545.92		689,335.24
ESBNM73Q3		51.9708	1,897,672.31	0.00	2,801,903.76	0.54	904,231.45
19,234.000	GALENICA AG	74.4500	1,240,464.45	0.00	1,431,971.30		191,506.85
ESBYQCQ30		88.2580	1,364,415.82	0.00	1,697,553.55	0.33	333,137.73
SUBTOTAL SWITZERLAND			**17,206,029.84**	**0.00**	**19,980,604.86**		**2,774,575.02**
			19,001,018.44	**0.00**	**23,686,331.41**	**4.54**	**4,685,312.97**
TOTAL EQUITY SWISS FRANC			**17,206,029.84**	**0.00**	**19,980,604.86**		**2,774,575.02**
			19,001,018.44	**0.00**	**23,686,331.41**	**4.54**	**4,685,312.97**
THAILAND BAHT							
THAILAND							

HB0F10000002 - GLOBEFLEX ACWI EX US 9/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,077,100.000	THANACHART CAPITAL PCL	50.5000	49,262,093.16	0.00	54,393,550.00		5,131,456.84
FBBF5DGN5		1.5694	1,445,654.35	0.00	1,690,421.86	0.32	244,767.51
TURKISH LIRA							
TURKEY							
644,188.000	ANADOLU ANONIM TURK SIGORTA SI	80.0500	67,407,096.14	0.00	51,567,249.40		-15,839,846.74
ETB03MNW4		2.3415	2,092,759.52	0.00	1,508,376.65	0.29	-584,382.87
329,475.000	MLP SAGLIK HIZMETLERI AS	327.0000	46,955,667.40	0.00	107,738,325.00		60,782,657.60
ETBD0MX99		9.5650	1,622,352.05	0.00	3,151,418.30	0.60	1,529,066.25
440,639.000	MAVI GIYIM SANAYI VE TICARET A	90.2000	56,621,763.79	0.00	39,745,637.80		-16,876,125.99
ETBF5M483		2.6384	1,722,877.44	0.00	1,162,586.57	0.22	-560,290.87
SUBTOTAL TURKEY			**170,984,527.33**	**0.00**	**199,051,212.20**		**28,066,684.87**
			5,437,989.01	**0.00**	**5,822,381.52**	**1.11**	**384,392.51**
TOTAL EQUITY TURKISH LIRA			**170,984,527.33**	**0.00**	**199,051,212.20**		**28,066,684.87**
			5,437,989.01	**0.00**	**5,822,381.52**	**1.11**	**384,392.51**
U.S. DOLLAR							
IRELAND							
111,315.000	DOLE PLC	16.2900	1,808,061.43	1,475.44	1,813,321.35		5,259.92
G27907107		16.2900	1,808,061.43	1,475.44	1,813,321.35	0.35	5,259.92
13,422.000	ICON PLC	287.3100	2,382,490.80	0.00	3,856,274.82		1,473,784.02
G4705A100		287.3100	2,382,490.80	0.00	3,856,274.82	0.74	1,473,784.02
SUBTOTAL IRELAND			**4,190,552.23**	**1,475.44**	**5,669,596.17**		**1,479,043.94**
			4,190,552.23	**1,475.44**	**5,669,596.17**	**1.09**	**1,479,043.94**
UNITED KINGDOM							
20,848.000	COCA-COLA EUROPACIFIC PARTNERS	78.7500	1,129,384.11	0.00	1,641,780.00		512,395.89
G25839104		78.7500	1,129,384.11	0.00	1,641,780.00	0.31	512,395.89
TOTAL EQUITY U.S. DOLLAR			**5,319,936.34**	**1,475.44**	**7,311,376.17**		**1,991,439.83**
			5,319,936.34	**1,475.44**	**7,311,376.17**	**1.40**	**1,991,439.83**
UAE DIRHAM							
UNITED ARAB EMIRATES							
923,028.000	EMAAR PROPERTIES PJSC	8.7200	6,909,629.68	0.00	8,048,804.16		1,139,174.48
FUB01RM28		2.3741	1,881,216.59	0.00	2,191,343.36	0.42	310,126.77
4,915,764.000	ALDAR PROPERTIES PJSC	7.5200	28,550,106.78	0.00	36,966,545.28		8,416,438.50
FUB0LX3Y4		2.0474	7,773,075.51	0.00	10,064,401.12	1.93	2,291,325.61
402,256.000	EMIRATES NBD BANK PJSC	20.3000	6,988,361.97	0.00	8,165,796.80		1,177,434.83
FUB28PFX1		5.5268	1,902,787.21	0.00	2,223,195.43	0.43	320,408.22

HB0F10000002 - GLOBEFLEX ACWI EX US **9/30/2024**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,935,990.000	ABU DHABI NATIONAL OIL CO FOR	3.6100	6,795,009.85	199,116.57	6,988,923.90		193,914.05
FUBYVGM66		0.9828	1,850,230.37	54,213.19	1,902,783.53	0.36	52,553.16
SUBTOTAL UNITED ARAB EMIRATES			**49,243,108.28**	**199,116.57**	**60,170,070.14**		**10,926,961.86**
			13,407,309.68	**54,213.19**	**16,381,723.44**	**3.14**	**2,974,413.76**
TOTAL EQUITY UAE DIRHAM			**49,243,108.28**	**199,116.57**	**60,170,070.14**		**10,926,961.86**
			13,407,309.68	**54,213.19**	**16,381,723.44**	**3.14**	**2,974,413.76**
TOTAL EQUITY			**408,879,431.54**	**1,653,334.39**	**506,334,967.05**	**96.93**	**97,455,535.51**
	TOTAL ASSETS - BASE:		**425,263,610.15**	**3,869,282.13**	**522,176,666.65**	**99.97**	**96,913,056.50**
	NET ASSETS - BASE:				**526,045,948.78**		

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9145
	HAMILTON CAPITAL DYNAMIC BALANCED CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
202,592.96	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	202,592.96	202,592.96	1	0.00
		202,592.96	**202,592.96**	**1**	**0.00**
	U S TREASURY BILLS				
13,709,000	CUSIP # 912797LV7 U S TREASURY BILL 10/29/2024	13,523,164.68	13,523,164.68	41	135,386.20
		13,523,164.68	**13,523,164.68**	**41**	**135,386.20**
	U S GOVERNMENT OBLIGATIONS				
2,650,000	CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025	2,567,876.50	2,519,091.59	8	1,116.17
		2,567,876.50	**2,519,091.59**	**8**	**1,116.17**
	MUTUAL FUNDS - FIXED INCOME				
81,338.051	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	810,126.99	782,208.55	2	0.00
56,808.835	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	1,384,999.40	1,370,562.24	4	6,368.27
10,580	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	990,076.40	977,010.35	3	0.00
84,092	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	3,922,891.80	3,775,942.92	12	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX9145
HAMILTON CAPITAL DYNAMIC BALANCED CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,386	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,953,833.06	1,917,090.58	6	0.00
		9,061,927.65	**8,822,814.64**	**28**	**6,368.27**
	MUTUAL FUNDS - EQUITY				
24,819.545	CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST	352,933.93	297,953.92	1	0.00
17,267.152	CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST	312,708.12	283,612.87	1	0.00
8,789	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	497,193.73	382,148.76	2	0.00
19,798	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	1,738,264.40	1,391,726.29	5	0.00
44,547	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	3,706,755.87	2,817,909.76	11	0.00
		6,607,856.05	**5,173,351.60**	**20**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
629,274.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	629,274.96	629,274.96	2	0.00
		629,274.96	**629,274.96**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,848.53	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	1,848.53	1,848.53	0	0.00
		1,848.53	**1,848.53**	**0**	**0.00**
	U S TREASURY BILLS				
90,000	CUSIP # 912797LV7 U S TREASURY BILL 10/29/2024	88,776.26	88,776.26	8	892.54
		88,776.26	**88,776.26**	**8**	**892.54**
	U S GOVERNMENT OBLIGATIONS				
193,000	CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029	179,580.71	173,136.51	16	334.34
322,000	CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026	325,635.38	322,534.64	29	1,375.94
		505,216.09	**495,671.15**	**45**	**1,710.28**
	MUTUAL FUNDS - FIXED INCOME				
8,496.393	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	84,624.07	81,364.25	8	0.00
3,448.949	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	84,085.38	83,960.26	7	386.63
3,390	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	158,143.50	153,517.83	14	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9083
	HAMILTON CAPITAL DYNAMIC BOND CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,816	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	180,153.36	175,245.36	16	0.00
		507,006.31	**494,087.70**	**45**	**386.63**
	COMMON TRUST FUNDS - FIXED INCOME				
19,894.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	19,894.30	19,894.30	2	0.00
		19,894.30	**19,894.30**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX4042
	HAMILTON CAPITAL DYNAMIC EQUITY FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,523,610.96	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	1,523,610.96	1,523,610.96	1	0.00
		1,523,610.96	**1,523,610.96**	**1**	**0.00**
	U S TREASURY BILLS				
78,116,000	CUSIP # 912797LV7 U S TREASURY BILL 10/29/2024	77,043,734.73	77,043,734.73	41	784,798.39
		77,043,734.73	**77,043,734.73**	**41**	**784,798.39**
	U S GOVERNMENT OBLIGATIONS				
10,736,000	CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025	10,403,291.36	10,202,010.13	6	4,521.96
		10,403,291.36	**10,202,010.13**	**6**	**4,521.96**
	MUTUAL FUNDS - FIXED INCOME				
287,599.152	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	2,864,487.55	2,753,030.00	2	0.00
272,590.747	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	6,645,762.41	6,573,351.77	4	30,557.42
62,512	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	5,849,872.96	5,834,388.25	3	0.00
310,575	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	14,488,323.75	13,984,011.29	8	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
203,690	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	9,616,204.90	9,237,578.68	5	0.00
		39,464,651.57	**38,382,359.99**	**21**	**30,557.42**
	MUTUAL FUNDS - EQUITY				
220,709.118	CUSIP # 00770X675 PZENA EMERG MKTS VALUE-INST	3,138,483.66	2,622,732.76	2	0.00
159,670.121	CUSIP # 00771X419 GQG PARTNERS EMERG MKTS EQ-INST	2,891,625.89	2,575,509.06	2	0.00
69,837	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	3,950,679.09	2,915,003.39	2	0.00
193,055	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	16,950,229.00	13,158,916.03	9	0.00
385,249	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	32,056,569.29	23,213,292.51	17	0.00
		58,987,586.93	**44,485,453.75**	**31**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
836,044.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	836,044.69	836,044.69	0	0.00
		836,044.69	**836,044.69**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9172
	HAMILTON CAPITAL DYNAMIC INCOME
	CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
9,708.79	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	9,708.79	9,708.79	0	0.00
		9,708.79	**9,708.79**	**0**	**0.00**
	U S TREASURY BILLS				
854,000	CUSIP # 912797LV7 U S TREASURY BILL 10/29/2024	842,701.98	842,701.98	19	8,155.30
		842,701.98	**842,701.98**	**19**	**8,155.30**
	U S GOVERNMENT OBLIGATIONS				
945,000	CUSIP # 91282CAB7 UNITED STATES TREASURY NOTE .25% 07/31/2025	915,714.45	890,190.55	21	398.03
514,000	CUSIP # 91282CEB3 UNITED STATES TREASURY NOTE 1.875% 02/28/2029	478,261.58	461,653.69	11	890.42
86,000	CUSIP # 91282CKB6 UNITED STATES TREASURY NOTE 4.625% 02/28/2026	86,970.94	86,202.28	2	367.49
		1,480,946.97	**1,438,046.52**	**34**	**1,655.94**
	MUTUAL FUNDS - FIXED INCOME				
17,533.197	CUSIP # 25264S544 DIAMOND HILL SHR DUR SEC-I	174,630.64	168,486.38	4	0.00
7,124.908	CUSIP # 362014219 GMO OPPORTUNISTIC INCOME-I	173,705.26	173,468.52	4	798.70

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX9172
HAMILTON CAPITAL DYNAMIC INCOME CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,401	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	131,105.58	126,148.07	3	0.00
13,029	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	607,802.85	589,156.33	14	0.00
11,046	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	521,481.66	509,272.46	12	0.00
		1,608,725.99	**1,566,531.76**	**37**	**798.70**
	MUTUAL FUNDS - EQUITY				
738	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	41,748.66	31,643.08	1	0.00
1,487	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	130,558.60	111,531.37	3	0.00
1,824	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	151,775.04	115,369.42	3	0.00
		324,082.30	**258,543.87**	**7**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
99,389.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	99,389.70	99,389.70	2	0.00
		99,389.70	**99,389.70**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9118
	HAMILTON CAPITAL TARGETED OPPORTUNITY CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
31,005.79	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	31,005.79	31,005.79	0	0.00
		31,005.79	**31,005.79**	**0**	**0.00**
	U S TREASURY BILLS				
2,307,000	CUSIP # 912797LV7 U S TREASURY BILL 10/29/2024	2,277,067.12	2,277,067.12	12	21,443.12
		2,277,067.12	**2,277,067.12**	**12**	**21,443.12**
	MUTUAL FUNDS - FIXED INCOME				
14,488	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,355,787.04	1,297,757.19	7	0.00
54,151.013	CUSIP # 4812C1215 JP MORGAN MTGE SEC-I	565,878.09	546,139.91	3	0.00
		1,921,665.13	**1,843,897.10**	**10**	**0.00**
	MUTUAL FUNDS - EQUITY				
4,565	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	564,325.30	487,396.32	3	0.00
18,897	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,084,876.77	1,031,022.57	5	0.00
18,484	CUSIP # 46641Q761 JPM US QUALITY FACTOR ETF	1,045,639.88	831,400.11	5	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9118
	HAMILTON CAPITAL TARGETED OPPORTUNITY CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,382	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	380,445.24	347,778.97	2	0.00
27,571	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	1,457,403.06	1,189,525.33	7	0.00
9,871	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	288,035.78	244,910.77	1	0.00
33,884	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,975,015.20	2,777,538.98	15	0.00
7,271	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	770,726.00	555,566.00	4	0.00
74,528	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	6,201,474.88	4,943,060.01	31	0.00
		14,767,942.11	**12,408,199.06**	**75**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
775,150.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	775,150.69	775,150.69	4	0.00
		775,150.69	**775,150.69**	**4**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5149
	METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
491,273.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	491,273.50	491,273.50	3	0.00
		491,273.50	**491,273.50**	**3**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
148,609.7528	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	18,364,152.98	16,880,778.85	97	0.00
		18,364,152.98	**16,880,778.85**	**97**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8896
	HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
1,913,283.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,913,283.10	1,913,283.10	1	0.00
		1,913,283.10	**1,913,283.10**	**1**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
278,737,110.2121	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT		331,129,589.36	99	0.00
			331,129,589.36	**99**	**0.00**

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	COMMON TRUST FUNDS - FIXED INCOME				
2,372,735	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,372,735.00	2,372,735.00	5	0.00
		2,372,735.00	**2,372,735.00**	**5**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
3,107,880.7676	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	44,793,885.50	41,355,339.80	95	0.00
		44,793,885.50	**41,355,339.80**	**95**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.964316	31 Dec 2030		
		Local	5,723,471.120	100.000000	5,723,471.12	100.000000	5,723,471.12	0.00	1.98
		Base		100.000000	5,723,471.12	100.000000	5,723,471.12	0.00	1.98
US DOLLAR Total									
		Local	5,723,471.120		5,723,471.12		5,723,471.12	0.00	1.98
		Base			5,723,471.12		5,723,471.12	0.00	1.98
CASH EQUIVALENT Total									
		Base	5,723,471.120		5,723,471.12		5,723,471.12	0.00	1.98
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
948VWMII6	PRUDENTIAL INSURANCE CO GA 64421					5.410000	30 Jun 2050		
		Local	56,596,571.780	100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
		Base		100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
948VWNII4	ROYAL BANK OF CANADA GALPRCPF01					5.410000	30 Jun 2050		
		Local	56,596,571.780	100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
		Base		100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
948YEHII1	MASS MUTUAL LIFE INSURANCE CO 30174					5.410000	30 Jun 2050		
		Local	56,596,571.780	100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
		Base		100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
948YEKII4	STATE STREET BANK TRUST CO 240007					5.410000	30 Jun 2050		
		Local	56,596,571.780	100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
		Base		100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
948YELII2	VOYA RET INS AND ANNUITY CO 60534					5.410000	30 Jun 2050		
		Local	56,596,571.780	100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60
		Base		100.000000	56,596,571.78	100.000000	56,596,571.78	0.00	19.60

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

Holdings

HB&T PR STABLE VALUE FUND
GALLIARD CAPITAL MANAGEMENT
FUND: HBQD

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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
US DOLLAR Total									
		282,982,858.900	Local		282,982,858.90		282,982,858.90	0.00	98.02
			Base		282,982,858.90		282,982,858.90	0.00	98.02
FIXED INCOME Total									
		282,982,858.900	Base		282,982,858.90		282,982,858.90	0.00	98.02

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

Books Open

Holdings

HB&T PR STABLE VALUE FUND
GALLIARD CAPITAL MANAGEMENT
FUND: HBQD

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		288,706,330.020	Base	288,706,330.02		288,706,330.02	0.00	100.00

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

Books Open

Prepared by State Street

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX0046
	HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
4,200,512.91	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	4,200,512.91	4,200,512.91	21	0.00
14.42	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	14.42	14.42	0	0.00
		4,200,527.33	**4,200,527.33**	**21**	**0.00**
	COMMERCIAL PAPER/REPO AGREEMENTS				
2,000,000	CUSIP # 52953AM44 LEXINGTON PARKER CAPITAL A1/P1 12/04/2024	1,976,575.63	1,976,575.63	10	5,719.91
2,000,000	CUSIP # 55607KLL8 MACQUARIE BANK LTD A1/P1 11/20/2024	1,969,970.17	1,969,970.17	10	15,581.51
2,000,000	CUSIP # 64106GMK6 NESTLE FINANCE INTL LTD A1/P1 12/19/2024	1,970,697.39	1,970,697.39	10	7,394.11
2,000,000	CUSIP # 86564YMC3 SUMITOMO MIT/SINGAPORE A1 12/12/2024	1,974,826.83	1,974,826.83	10	5,198.81
		7,892,070.02	**7,892,070.02**	**40**	**33,894.34**
	GUARANTEED CONTRACTS				
4,119,441.38	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	4,119,441.38	4,119,441.38	21	0.00
		4,119,441.38	**4,119,441.38**	**21**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX0046
	HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,543,625.18	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,543,625.18	3,543,625.18	18	1.55
		3,543,625.18	**3,543,625.18**	**18**	**1.55**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST					4.964316	31 Dec 2030		
		Local	1,544,076.380	100.000000	1,544,076.38	100.000000	1,544,076.38	0.00	0.27
		Base		100.000000	1,544,076.38	100.000000	1,544,076.38	0.00	0.27
US DOLLAR Total									
		Local	1,544,076.380		1,544,076.38		1,544,076.38	0.00	0.27
		Base			1,544,076.38		1,544,076.38	0.00	0.27
CASH EQUIVALENT Total									
		Base	1,544,076.380		1,544,076.38		1,544,076.38	0.00	0.27
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
937UPBII3	METRO TOWER LIFE INS CO					5.080000	30 Nov 2055		
		Local	192,283,878.860	100.000000	192,283,878.86	100.000000	192,283,878.86	0.00	33.24
		Base		100.000000	192,283,878.86	100.000000	192,283,878.86	0.00	33.24
945HMCII3	PRUDENTIAL INSURANCE COMPANY GA64374					5.100000	30 Nov 2055		
		Local	192,339,231.760	100.000000	192,339,231.76	100.000000	192,339,231.76	0.00	33.25
		Base		100.000000	192,339,231.76	100.000000	192,339,231.76	0.00	33.25
945HMDII1	VOYA INSURANCE AND ANNUITY COM 60521					5.100000	30 Nov 2055		
		Local	192,349,411.450	100.000000	192,349,411.45	100.000000	192,349,411.45	0.00	33.25
		Base		100.000000	192,349,411.45	100.000000	192,349,411.45	0.00	33.25
US DOLLAR Total									
		Local	576,972,522.070		576,972,522.07		576,972,522.07	0.00	99.73
		Base			576,972,522.07		576,972,522.07	0.00	99.73
FIXED INCOME Total									
		Base	576,972,522.070		576,972,522.07		576,972,522.07	0.00	99.73

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

Holdings

HB&T STABLE VALUE FUND WRAPPER
GSAM STABLE VALUE LLC
FUND: HBQA

As of: *September 30, 2024*

View Date: *October 1, 2024*

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

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

Books Open

Holdings

HB&T STABLE VALUE FUND WRAPPER
GSAM STABLE VALUE LLC
FUND: HBQA

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
	578,516,598.450	Base		578,516,598.45		578,516,598.45	0.00	100.00

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

Books Open

Prepared by State Street

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8486
	JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
534,840.4	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	534,840.40	534,840.40	2	0.00
		534,840.40	**534,840.40**	**2**	**0.00**
	COMMON STOCK				
7,350	CUSIP # 02079K305 ALPHABET INC	1,218,997.50	848,156.21	5	0.00
5,640	CUSIP # 032095101 AMPHENOL CORP CL A	367,502.40	231,426.79	2	930.60
7,190	CUSIP # 037833100 APPLE INC	1,675,270.00	1,123,741.35	7	0.00
3,330	CUSIP # 053015103 AUTO DATA PROCESSING INC.	921,510.90	747,562.20	4	4,662.00
4,580	CUSIP # 058498106 BALL CORPORATION	311,027.80	269,329.14	1	0.00
3,220	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	692,396.60	541,704.64	3	2,833.60
6,780	CUSIP # 217204106 COPART INC	355,272.00	334,973.61	2	0.00
2,230	CUSIP # 294429105 EQUIFAX INC	655,307.80	476,669.90	3	0.00
980	CUSIP # 437076102 HOME DEPOT INC	397,096.00	312,645.87	2	0.00
1,960	CUSIP # 461202103 INTUIT INC	1,217,160.00	936,882.37	5	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,390	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	549,383.40	554,299.12	2	0.00
1,080	CUSIP # 482480100 KLA-TENCOR CORP	836,362.80	626,603.26	4	0.00
6,120	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,365,310.80	1,153,088.61	6	0.00
1,890	CUSIP # 57636Q104 MASTERCARD INC	933,282.00	744,492.40	4	0.00
1,250	CUSIP # 580135101 MCDONALDS CORP CORPORATION	380,637.50	339,320.05	2	0.00
3,960	CUSIP # 594918104 MICROSOFT CORPORATION	1,703,988.00	1,153,166.69	7	0.00
6,770	CUSIP # 654106103 NIKE INC CLASS B	598,468.00	777,513.77	3	2,475.30
4,935	CUSIP # 713448108 PEPSICO INC	839,196.75	865,589.20	4	0.00
3,565	CUSIP # 742718109 PROCTER & GAMBLE CO	617,458.00	527,359.70	3	0.00
1,090	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	416,020.30	321,716.70	2	0.00
2,610	CUSIP # 855244109 STARBUCKS CORP	254,448.90	243,879.25	1	0.00
3,520	CUSIP # 863667101 STRYKER CORP	1,271,635.20	957,807.56	5	2,816.00
3,700	CUSIP # 882508104 TEXAS INSTRUMENTS INC	764,309.00	645,130.50	3	0.00
1,430	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	836,092.40	705,961.25	4	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX8486
	JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,370	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	367,105.20	270,866.87	2	0.00
2,990	CUSIP # 94106L109 WASTE MANAGEMENT INC	620,724.00	494,004.81	3	0.00
4,330	CUSIP # 98978V103 ZOETIS INC	845,995.40	777,604.16	4	0.00
		21,011,958.65	**16,981,495.98**	**91**	**13,717.50**
	FOREIGN STOCK				
4,510	CUSIP # G1151C101 ACCENTURE PLC	1,594,194.80	1,311,944.48	7	0.00
		1,594,194.80	**1,311,944.48**	**7**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9387
	RETIREMENT RIGHT STABLE VALUE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
31,580,069.64	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	31,580,069.64	31,580,069.64	7	0.00
		31,580,069.64	**31,580,069.64**	**7**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
4,119,277.338	CUSIP # 29974GIC1 UNITED OF OMAHA CONTRACT SAVE-29974		429,099,751.79	93	0.00
			429,099,751.79	**93**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5274
	SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,520,240.14	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,520,240.14	1,520,240.14	6	73.13
		1,520,240.14	**1,520,240.14**	**6**	**73.13**
	CORPORATE BONDS				
107,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	100,504.03	96,216.42	0	1,738.75
66,000	CUSIP # 037833EP1 APPLE INC 3.35% 08/08/2032	62,981.82	62,181.34	0	325.51
126,000	CUSIP # 06051GHD4 BANK OF AMERICA CORP 3.419% 12/20/2028	122,538.78	122,465.70	0	1,208.62
97,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	89,592.11	84,685.80	0	238.35
87,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	83,778.39	80,488.94	0	302.50
61,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	61,550.22	61,647.07	0	1,542.20
80,000	CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029	80,925.60	81,168.80	0	1,411.67
70,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	79,541.00	76,199.90	0	2,238.49
78,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	77,198.94	74,949.98	0	682.17

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
75,000	CUSIP # 172967PF2 CITIGROUP INC 5.174% 02/13/2030	76,962.75	74,513.25	0	0.00
96,000	CUSIP # 247361ZU5 DELTA AIR LINES INC 2.9% 10/28/2024	95,692.80	92,456.17	0	1,183.20
90,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	81,150.30	74,137.50	0	735.00
85,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	79,437.60	69,095.65	0	407.29
70,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	77,112.70	75,349.29	0	1,837.89
82,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	84,268.94	80,932.83	0	1,985.08
80,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	82,026.40	79,859.40	0	1,466.67
61,000	CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028	62,401.78	60,085.61	0	1,037.00
49,000	CUSIP # 30225VAM9 EXTRA SPACE STORAGE 3.875% 12/15/2027	48,292.93	46,418.19	0	559.08
63,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	62,837.46	62,087.13	0	881.13
85,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	75,077.10	74,106.40	0	335.51
76,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	79,092.44	77,953.96	0	1,081.73

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5274
	SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
133,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	127,201.20	118,881.72	0	116.31
87,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	75,387.24	70,289.40	0	403.12
124,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	121,972.60	117,981.35	0	1,506.08
96,000	CUSIP # 46647PBP0 JPMORGAN CHASE 2.956% 05/13/2031	88,229.76	82,168.26	0	1,087.81
134,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	128,098.64	119,394.20	0	220.65
80,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	79,292.80	75,304.80	0	613.33
75,000	CUSIP # 50212YAJ3 LPL HOLDINGS INC 5.7% 05/20/2027	76,641.75	76,334.25	0	1,555.63
62,000	CUSIP # 595112BM4 MICRON TECHNOLOGY INC 4.975% 02/06/2026	62,404.24	61,819.58	0	471.24
50,000	CUSIP # 595112BP7 MICRON TECHNOLOGY INC 4.185% 02/15/2027	49,853.50	48,818.50	0	267.38
71,000	CUSIP # 595112BV4 MICRON TECHNOLOGY INC 6.75% 11/01/2029	77,965.10	76,990.98	0	1,996.88
74,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	81,817.36	77,529.13	0	1,824.31
75,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	75,034.50	72,096.00	0	993.75

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5274
	SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
70,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	70,884.10	66,805.20	0	177.33
71,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	77,175.58	76,727.57	0	189.33
70,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	68,871.60	62,785.10	0	591.11
75,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	74,768.25	72,343.31	0	1,275.00
40,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	38,348.80	37,645.20	0	133.33
126,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	122,120.46	119,923.77	0	714.00
80,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	85,647.20	81,515.60	0	2,102.67
65,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	64,561.25	61,839.70	0	1,101.57
75,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	71,985.00	66,860.25	0	1,167.19
74,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	76,547.82	73,969.66	0	748.52
97,000	CUSIP # 91159HJB7 US BANCORP 2.491% 11/03/2036	81,794.28	81,356.81	0	993.36
33,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	33,043.89	32,980.86	0	621.72

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5274
	SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
90,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	77,420.70	72,269.10	0	94.20
91,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	80,807.09	75,104.14	0	675.68
80,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	79,152.00	77,556.80	0	346.67
133,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	126,421.82	118,965.30	0	1,052.06
		3,936,412.62	**3,783,255.87**	**15**	**44,238.07**
	MUTUAL FUNDS - FIXED INCOME				
49,443	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	2,481,049.74	2,459,706.00	10	0.00
64,820	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,210,404.20	6,076,593.03	24	0.00
57,713	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,505,898.46	2,456,202.71	10	0.00
99,910	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	3,761,611.50	3,456,677.42	15	0.00
79,178	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	4,017,491.72	3,984,240.09	16	0.00
17,320	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	617,631.20	591,790.94	2	0.00
		19,594,086.82	**19,025,210.19**	**76**	**0.00**
	MUTUAL FUNDS - EQUITY				

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5274
	SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,010	CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF	397,677.30	346,305.50	2	0.00
3,490	CUSIP # 69374H881 PACER US CASH COWS 100	201,826.70	183,445.50	1	864.98
		599,504.00	**529,751.00**	**2**	**864.98**
	COMMON TRUST FUNDS - FIXED INCOME				
57,927.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	57,927.43	57,927.43	0	0.00
		57,927.43	**57,927.43**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5256
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
918,841.27	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	918,841.27	918,841.27	3	27.92
		918,841.27	**918,841.27**	**3**	**27.92**
	CORPORATE BONDS				
103,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	96,746.87	90,762.70	0	1,673.75
170,000	CUSIP # 06051GHD4 BANK OF AMERICA CORP 3.419% 12/20/2028	165,330.10	165,070.00	1	1,630.67
150,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	138,544.50	130,987.68	0	368.58
96,000	CUSIP # 06406RBU0 BANK OF NY MELLON CORP 6.474% 10/25/2034	108,389.76	107,571.84	0	2,693.18
142,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	136,741.74	132,951.16	0	493.73
90,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	90,811.80	90,943.42	0	2,275.38
100,000	CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029	101,157.00	101,303.00	0	1,764.58
98,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	111,357.40	106,897.42	0	3,133.89

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5256
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
111,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	109,860.03	106,455.10	0	970.78
134,000	CUSIP # 172967PF2 CITIGROUP INC 5.174% 02/13/2030	137,506.78	136,730.92	0	0.00
141,000	CUSIP # 247361ZU5 DELTA AIR LINES INC 2.9% 10/28/2024	140,548.80	135,757.18	0	1,737.83
120,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	108,200.40	104,204.40	0	980.00
120,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	112,147.20	97,546.80	0	575.00
112,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	123,380.32	121,529.58	0	2,940.62
91,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	93,517.97	90,305.38	0	2,202.96
100,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	102,533.00	99,431.00	0	1,833.33
91,000	CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028	93,091.18	89,635.91	0	1,547.00
92,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	91,762.64	90,666.92	0	1,286.72
125,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	110,407.50	102,803.75	0	493.40
101,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	105,109.69	103,596.71	0	1,437.57
173,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	165,457.20	155,689.48	1	151.29

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5256
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	124,778.88	117,305.67	0	667.24
166,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	163,285.90	155,314.58	1	2,016.21
153,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	146,261.88	136,252.25	1	251.94
130,000	CUSIP # 46647PBX3 JPMORGAN CHASE 1.953% 02/04/2032	111,625.80	111,420.40	0	401.99
100,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	99,116.00	94,047.00	0	766.67
110,000	CUSIP # 50212YAJ3 LPL HOLDINGS INC 5.7% 05/20/2027	112,407.90	111,956.90	0	2,281.58
100,000	CUSIP # 595112BV4 MICRON TECHNOLOGY INC 6.75% 11/01/2029	109,810.00	109,621.00	0	2,812.50
95,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	105,035.80	98,751.55	0	2,342.01
106,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	106,048.76	104,235.10	0	1,404.50
100,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	101,263.00	95,436.00	0	253.33
100,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	108,698.00	102,959.00	0	266.67
100,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	98,388.00	89,693.00	0	844.44

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5256
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	91,715.72	88,635.56	0	1,564.00
110,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	105,459.20	102,992.70	0	366.67
164,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	158,950.44	154,173.30	1	929.33
90,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	96,353.10	92,450.70	0	2,365.50
95,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	94,358.75	90,381.10	0	1,609.98
97,000	CUSIP # 87264ABR5 T-MOBILE USA INC 2.25% 02/15/2026	94,256.84	90,194.11	0	278.88
110,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	105,578.00	98,061.70	0	1,711.88
95,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	98,270.85	94,752.05	0	960.94
59,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	59,078.47	58,984.98	0	1,113.08
128,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	110,109.44	102,782.72	0	133.97
112,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	99,454.88	90,976.48	0	831.60
109,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	107,844.60	105,123.96	0	472.33

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5256
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
110,000	CUSIP # 931142FD0 WAL-MART STORES INC 4.1% 04/15/2033	110,214.50	109,447.80	0	2,079.61
203,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	192,959.62	184,498.05	1	1,605.77
		5,353,926.21	**5,151,288.01**	**18**	**60,522.88**
	MUTUAL FUNDS - FIXED INCOME				
29,360	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,880,803.20	2,867,546.08	10	0.00
72,050	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,903,110.50	6,743,005.41	24	0.00
133,534	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	5,798,046.28	5,756,604.57	20	0.00
68,947	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	2,595,854.55	2,447,824.21	9	0.00
28,750	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,458,775.00	1,445,906.76	5	0.00
38,325	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	1,366,669.50	1,306,429.44	5	0.00
		21,003,259.03	**20,567,316.47**	**73**	**0.00**
	MUTUAL FUNDS - EQUITY				
18,355	CUSIP # 26922A321 DISTILLATE US FUNDAMENTAL STAB VALUE ETF	1,041,279.15	910,690.65	4	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5256
	SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,895	CUSIP # 69374H881 PACER US CASH COWS 100	456,567.85	415,560.60	2	1,956.74
		1,497,847.00	**1,326,251.25**	**5**	**1,956.74**
	COMMON TRUST FUNDS - FIXED INCOME				
69,017.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	69,017.86	69,017.86	0	0.00
		69,017.86	**69,017.86**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX5292
SAGE CASH BALANCE ULTRA CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
72,433.74	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	72,433.74	72,433.74	3	0.00
		72,433.74	**72,433.74**	**3**	**0.00**
	U S TREASURY BILLS				
117,000	CUSIP # 91282CJT9 UNITED STATES TREASURY NOTE 01/15/2027	115,964.14	115,964.14	5	1,968.35
115,000	CUSIP # 91282CKJ9 UNITED STATES TREASURY NOTE 04/15/2027	117,012.89	117,012.89	5	457.31
68,000	CUSIP # 91282CKR1 UNITED STATES TREASURY NOTE 05/15/2027	67,591.60	67,591.60	3	1,925.48
134,000	CUSIP # 91282CKV2 UNITED STATES TREASURY NOTE 06/15/2027	137,046.86	137,046.86	6	528.26
		437,615.49	**437,615.49**	**18**	**4,879.40**
	U S GOVERNMENT OBLIGATIONS				
49,000	CUSIP # 91282CGL9 UNITED STATES TREASURY NOTE 4% 02/15/2026	49,132.30	48,628.72	2	250.33
98,000	CUSIP # 91282CGV7 UNITED STATES TREASURY NOTE 3.75% 04/15/2026	97,996.08	97,026.89	4	1,696.93

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5292 **SAGE CASH BALANCE ULTRA CONSERVATIVE FUND**

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103,000	CUSIP # 91282CHH7 UNITED STATES TREASURY NOTE 4.125% 06/15/2026	103,688.04	102,808.48	4	1,253.73
		250,816.42	**248,464.09**	**10**	**3,200.99**
	CORPORATE BONDS				
40,000	CUSIP # 00287YBV0 ABBVIE INC 2.95% 11/21/2026	39,152.40	38,341.57	2	426.11
10,000	CUSIP # 00914AAE2 AIR LEASE CORP 3.25% 10/01/2029	9,392.90	8,750.85	0	162.50
41,000	CUSIP # 00914AAM4 AIR LEASE CORP 1.875% 08/15/2026	39,142.70	37,847.96	2	98.23
98,000	CUSIP # 06051GJS9 BANK OF AMERICA CORP VARIABLE 1.734% 07/22/2027	93,552.76	90,033.87	4	325.70
10,000	CUSIP # 06051GKL2 BANK OF AMERICA CORP 3.846% 03/08/2037	9,236.30	8,621.74	0	24.57
9,000	CUSIP # 06406RBU0 BANK OF NY MELLON CORP 6.474% 10/25/2034	10,161.54	10,084.86	0	252.49
43,000	CUSIP # 097023DG7 BOEING CO 2.196% 02/04/2026	41,407.71	40,457.35	2	149.51
40,000	CUSIP # 125523CB4 CIGNA CORP 3.4% 03/01/2027	39,262.80	38,464.74	2	453.33
7,000	CUSIP # 12592BAP9 CNH INDUSTRIAL CAP LLC 5.45% 10/14/2025	7,063.14	6,966.75	0	176.97

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5292 **SAGE CASH BALANCE ULTRA CONSERVATIVE FUND**

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,000	CUSIP # 12621EAL7 CNO FINANCIAL GROUP INC 5.25% 05/30/2029	9,104.13	8,618.12	0	158.81
34,000	CUSIP # 14040HCM5 CAPITAL ONE FINL 2.636% 03/03/2026	33,622.26	32,718.46	1	69.71
7,000	CUSIP # 14040HDC6 CAPITAL ONE FINL 7.624% 10/30/2031	7,954.10	7,668.87	0	223.85
10,000	CUSIP # 172967LD1 CITIGROUP INC 3.887% 01/10/2028	9,897.30	9,626.75	0	87.46
9,000	CUSIP # 172967LW9 CITIGROUP INC 4.075% 04/23/2029	8,905.23	8,566.84	0	160.96
52,000	CUSIP # 17327CAN3 CITIGROUP INC 2.014% 01/25/2026	51,472.72	50,169.32	2	192.00
8,000	CUSIP # 22822VAV3 CROWN CASTLE INTERNATIONAL CORP 1.05% 07/15/2026	7,544.64	7,213.28	0	17.73
34,000	CUSIP # 24703TAE6 DELL INT LLC 4.9% 10/01/2026	34,353.94	33,855.10	1	833.00
40,000	CUSIP # 26441CAX3 DUKE ENERGY COR 3.15% 08/15/2027	38,851.20	37,972.04	2	161.00
10,000	CUSIP # 26441CBH7 DUKE ENERGY COR 2.45% 06/01/2030	9,016.70	8,473.35	0	81.67
10,000	CUSIP # 26884UAF6 EPR PROPERTIES 3.75% 08/15/2029	9,345.60	8,220.10	0	47.92
8,000	CUSIP # 281020AW7 EDISON INTL 6.95% 11/15/2029	8,812.88	8,574.03	0	210.04

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX5292
SAGE CASH BALANCE ULTRA CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,000	CUSIP # 292480AL4 ENERGY TRANS LP 4.95% 05/15/2028	39,566.67	38,958.56	2	729.30
9,000	CUSIP # 29278NAG8 ENERGY TRANSFER LP 5.25% 04/15/2029	9,249.03	9,026.69	0	217.88
7,000	CUSIP # 29278NAN3 ENERGY TRANSFER LP 5.5% 06/01/2027	7,177.31	6,960.17	0	128.33
9,000	CUSIP # 294429AW5 EQUIFAX INC 5.1% 06/01/2028	9,206.82	8,868.84	0	153.00
40,000	CUSIP # 30161NAU5 EXELON CORPORATION 3.4% 04/15/2026	39,505.60	38,793.58	2	627.11
6,000	CUSIP # 33938EAU1 FLEX LTD 4.75% 06/15/2025	5,984.52	5,892.98	0	83.92
10,000	CUSIP # 341081GG6 FLORIDA POWER & 2.45% 02/03/2032	8,832.60	8,533.10	0	39.47
39,000	CUSIP # 37045XDZ6 GEN MOTORS FIN 6.05% 10/10/2025	39,457.47	39,401.00	2	1,120.76
9,000	CUSIP # 37045XEP7 GEN MOTORS FIN 6.1% 01/07/2034	9,366.21	9,291.27	0	128.10
41,000	CUSIP # 38141GXM1 GOLDMAN SACHS GP 1.093% 12/09/2026	39,307.52	37,967.52	2	139.42
15,000	CUSIP # 38141GYA6 GOLDMAN SACHS GP 1.431% 03/09/2027	14,346.00	13,698.17	1	13.12
11,000	CUSIP # 38141GYJ7 GOLDMAN SACHS GP 2.383% 07/21/2032	9,531.72	9,003.53	0	50.97

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX5292
SAGE CASH BALANCE ULTRA CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,000	CUSIP # 38141GYM0 GOLDMAN SACHS GP 1.948% 10/21/2027	39,083.66	37,650.50	2	354.97
10,000	CUSIP # 404119BS7 HCA INC 5.875% 02/15/2026	10,104.50	10,101.86	0	75.07
39,000	CUSIP # 404119BT5 HCA INC 5.25% 06/15/2026	39,284.31	39,017.69	2	602.88
15,000	CUSIP # 404119BX6 HCA INC 4.125% 06/15/2029	14,754.75	14,274.03	1	182.19
34,000	CUSIP # 42824CAW9 HEWLETT PACKARD ENTERPRISE 4.9% 10/15/2025	34,014.62	33,831.10	1	768.21
39,000	CUSIP # 46647PAF3 JPMORGAN CHASE 3.54% 05/01/2028	38,286.30	37,344.36	2	575.25
13,000	CUSIP # 46647PBW5 JPMORGAN CHASE 1.04% 02/04/2027	12,427.48	11,708.63	0	21.41
11,000	CUSIP # 46647PBX3 JPMORGAN CHASE 1.953% 02/04/2032	9,445.26	8,959.01	0	34.01
42,000	CUSIP # 46647PCP9 JPMORGAN CHASE 1.47% 09/22/2027	39,775.68	38,415.08	2	15.44
9,000	CUSIP # 49446RBA6 KIMCO REALTY CORP 4.6% 02/01/2033	8,920.44	8,311.17	0	69.00
9,000	CUSIP # 50212YAJ3 LPL HOLDINGS INC 5.7% 05/20/2027	9,197.01	9,160.11	0	186.68
32,000	CUSIP # 55336VAJ9 MPLX LP 4.875% 06/01/2025	31,969.92	31,761.52	1	520.00
8,000	CUSIP # 595112BP7 MICRON TECHNOLOGY INC 4.185% 02/15/2027	7,976.56	7,809.20	0	42.78

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX5292
SAGE CASH BALANCE ULTRA CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,000	CUSIP # 595112BV4 MICRON TECHNOLOGY INC 6.75% 11/01/2029	9,882.90	9,830.61	0	253.13
25,000	CUSIP # 62854AAN4 MYLAN NV 3.95% 06/15/2026	24,750.25	24,261.53	1	290.76
39,000	CUSIP # 65339KBP4 NEXTERA ENERGY 6.051% 03/01/2025	39,163.41	39,271.11	2	196.66
41,000	CUSIP # 68389XBU8 ORACLE CORP 2.8% 04/01/2027	39,683.08	38,696.63	2	574.00
8,000	CUSIP # 68389XCJ2 ORACLE CORP 6.25% 11/09/2032	8,845.12	8,518.58	0	197.22
8,000	CUSIP # 72650RBL5 PLAINS ALL AMERICAN 4.5% 12/15/2026	8,003.68	7,868.16	0	106.00
9,000	CUSIP # 744320BF8 PRUDENTIAL FINANCIAL INC VARIABLE 5.7% 09/15/2048	9,113.67	8,640.62	0	22.80
38,000	CUSIP # 75513ECT6 RAYTHEON TECHNOLOGIES CORP 5.75% 11/08/2026	39,171.54	38,682.37	2	867.93
8,000	CUSIP # 75513ECV1 RAYTHEON TECHNOLOGIES CORP 6% 03/15/2031	8,695.84	8,408.44	0	21.33
6,000	CUSIP # 756109CB8 REALTY INCOME CORP 4% 07/15/2029	5,903.28	5,477.92	0	50.67
9,000	CUSIP # 785592AX4 SABINE PASS LIQUEFACTION 4.5% 05/15/2030	8,972.19	8,713.66	0	153.00
14,000	CUSIP # 808513BK0 SCHWAB CHARLES CORPORATION 4% 06/01/2069	13,422.08	13,121.18	1	46.67

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5292 **SAGE CASH BALANCE ULTRA CONSERVATIVE FUND**

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,000	CUSIP # 808513BR5 SCHWAB CHARLES CORPORATION 1.15% 05/13/2026	8,578.26	8,311.23	0	39.68
13,000	CUSIP # 816851BG3 SEMPRA ENERGY 3.4% 02/01/2028	12,599.73	12,195.81	1	73.67
40,000	CUSIP # 842587CV7 SOUTHERN COMPANY 3.25% 07/01/2026	39,312.00	38,588.31	2	325.00
7,000	CUSIP # 842587DL8 SOUTHERN COMPANY 5.7% 10/15/2032	7,494.13	7,120.17	0	183.98
40,000	CUSIP # 844741BK3 SOUTHWEST AIRLINES 5.125% 06/15/2027	40,680.80	40,130.30	2	603.61
10,000	CUSIP # 857477BU6 STATE STREET COR 4.421% 05/13/2033	9,932.50	9,603.72	0	169.47
29,000	CUSIP # 87264ABB0 T-MOBILE USA INC 3.5% 04/15/2025	28,788.88	28,343.44	1	468.03
40,000	CUSIP # 87264ABU8 T-MOBILE USA INC 2.625% 04/15/2026	38,974.40	38,041.62	2	484.17
9,000	CUSIP # 87264ABV6 T-MOBILE USA INC 3.375% 04/15/2029	8,638.20	8,200.08	0	140.06
39,000	CUSIP # 89788MAH5 TRUIST FINANCIAL 4.26% 07/28/2026	38,841.27	38,258.31	2	290.75
8,000	CUSIP # 89788MAR3 TRUIST FINANCIAL 5.435% 01/24/2030	8,275.44	7,996.72	0	80.92

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX5292 **SAGE CASH BALANCE ULTRA CONSERVATIVE FUND**

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,000	CUSIP # 92343EAL6 VERISIGN INC 4.75% 07/15/2027	4,005.32	3,979.18	0	80.22
10,000	CUSIP # 92343VGN8 VERIZON COMMUNICATIONS 2.355% 03/15/2032	8,602.30	8,029.90	0	10.47
10,000	CUSIP # 92556VAD8 VIATRIS INC 2.7% 06/22/2030	8,879.90	8,169.92	0	74.25
8,000	CUSIP # 928563AC9 VMWARE LLC 3.9% 08/21/2027	7,915.20	7,625.01	0	34.67
42,000	CUSIP # 928563AJ4 VMWARE LLC 1.4% 08/15/2026	39,785.34	38,478.36	2	75.13
10,000	CUSIP # 931142FD0 WAL-MART STORES INC 4.1% 04/15/2033	10,019.50	9,994.50	0	189.06
16,000	CUSIP # 95000U2S1 WELLS FARGO CO 2.393% 06/02/2028	15,208.64	14,526.23	1	126.56
60,000	CUSIP # 95000U2V4 WELLS FARGO CO 3.526% 03/24/2028	58,848.60	57,377.42	2	41.14
39,000	CUSIP # 969457CH1 WILLIAMS COS INC 5.4% 03/02/2026	39,498.03	39,315.60	2	169.65
		1,694,510.39	**1,651,762.26**	**68**	**17,633.49**
	COMMON TRUST FUNDS - FIXED INCOME				
2,837.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,837.39	2,837.39	0	0.00
		2,837.39	**2,837.39**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX7487
	SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
5,282,887.69	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,282,887.69	5,282,887.69	3	0.00
		5,282,887.69	**5,282,887.69**	**3**	**0.00**
	COMMON STOCK				
46,527	CUSIP # 031100100 AMETEK INC	7,989,151.17	5,525,456.95	4	0.00
145,547	CUSIP # 032095101 AMPHENOL CORP CL A	9,483,842.52	4,698,470.63	5	24,138.51
69,390	CUSIP # 05605H100 BWX TECHNOLOGIES INC	7,542,693.00	4,155,323.56	4	0.00
68,848	CUSIP # 09073M104 BIO-TECHNE CORP	5,503,020.64	4,724,830.51	3	0.00
70,186	CUSIP # 115236101 BROWN & BROWN INC	7,271,269.60	3,710,372.85	4	0.00
57,919	CUSIP # 127055101 CABOT CORPORATION	6,473,606.63	3,428,227.75	3	0.00
22,192	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,371,158.24	4,606,096.63	2	0.00
50,313	CUSIP # 184496107 CLEAN HARBORS INC	12,161,155.23	5,115,103.42	6	0.00
64,390	CUSIP # 19247G107 COHERENT CORP	5,724,914.90	2,991,369.04	3	0.00
66,260	CUSIP # 217204106 COPART INC	3,472,024.00	1,877,094.30	2	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58,016	CUSIP # 25659T107 DOLBY LABORATORIES INC	4,439,964.48	4,466,015.33	2	0.00
80,106	CUSIP # 29362U104 ENTEGRIS INC	9,014,328.18	5,777,957.44	5	0.00
55,303	CUSIP # 302491303 FMC CORPORATION	3,646,679.82	5,902,590.86	2	32,075.74
44,096	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,910,776.96	2,450,017.96	1	0.00
32,292	CUSIP # 384109104 GRACO INC	2,825,872.92	1,923,858.41	1	0.00
157,286	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	9,003,050.64	6,099,741.78	5	0.00
24,400	CUSIP # 422806208 HEICO CORP CL A	4,971,744.00	2,654,657.36	3	0.00
31,001	CUSIP # 428291108 HEXCEL CORP	1,916,791.83	2,021,437.86	1	0.00
373,862	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	5,495,771.40	4,820,620.78	3	58,245.75
19,234	CUSIP # 45167R104 IDEX CORP	4,125,693.00	3,587,865.92	2	0.00
52,607	CUSIP # 457187102 INGREDION INC	7,229,780.01	4,936,633.16	4	0.00
17,012	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,703,717.16	2,192,811.29	1	0.00
140,136	CUSIP # 501889208 LKQ CORP	5,594,229.12	6,015,215.59	3	0.00
1,356	CUSIP # 570535104 MARKEL CORP	2,126,994.48	1,620,517.99	1	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,307	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	3,862,382.30	3,356,496.12	2	0.00
94,063	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	4,561,114.87	4,188,580.89	2	0.00
54,989	CUSIP # 743606105 PROSPERITY BANCSHARES INC	3,963,057.23	3,507,177.89	2	30,951.76
115,486	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	8,570,216.06	6,478,394.74	4	0.00
74,931	CUSIP # 806407102 HENRY SCHEIN INC	5,462,469.90	5,311,380.08	3	0.00
2,180	CUSIP # 871607107 SYNOPSYS INC	1,103,930.20	830,471.55	1	0.00
186,375	CUSIP # 902681105 UGI CORPORATION	4,663,102.50	5,350,655.22	2	70,249.13
14,744	CUSIP # 96208T104 WEX INC	3,092,259.12	2,880,319.76	2	0.00
25,497	CUSIP # 980745103 WOODWARD INC	4,372,990.47	2,798,042.48	2	0.00
		175,649,752.58	**130,003,806.10**	**89**	**215,660.89**
	FOREIGN STOCK				
57,905	CUSIP # 94106B101 WASTE CONNECTIONS INC	10,354,572.10	6,400,677.65	5	0.00
18,507	CUSIP # G8473T100 STERIS PLC	4,488,687.78	3,234,072.89	2	0.00
		14,843,259.88	**9,634,750.54**	**8**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX7487
	SNYDER CAPITAL SMALL/MID-CAP VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
530,774.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	530,774.96	530,774.96	0	0.00
		530,774.96	**530,774.96**	**0**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9430
	STATE STREET RETIREMENT RIGHT IN 2020

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
876,658.86	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	876,658.86	876,658.86	2	0.00
		876,658.86	**876,658.86**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,517,580.02206	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,344,336.84	15,454,490.87	29	0.00
343,572.956	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	4,068,934.52	3,758,501.30	7	0.00
295,093.029	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,981,985.33	3,383,986.32	7	0.00
799,945.035	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	9,952,916.13	9,485,112.11	18	0.00
		34,348,172.82	**32,082,090.60**	**61**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
5,142.266	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	8,007,701.17	5,491,256.94	14	0.00
15,413.091	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,524,031.02	1,165,631.77	3	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9430
	STATE STREET RETIREMENT RIGHT IN 2020

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
263,099.917	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	5,805,825.87	4,566,868.72	10	0.00
		15,337,558.06	**11,223,757.43**	**27**	**0.00**
	COMMON TRUST FUNDS - OTHER				
193,919.581	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,969,059.43	2,242,087.99	3	0.00
216,033.196	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,796,981.79	2,442,664.37	5	0.00
		4,766,041.22	**4,684,752.36**	**8**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9458
	STATE STREET RETIREMENT RIGHT IN 2025

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
878,037.92	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	878,037.92	878,037.92	1	0.00
		878,037.92	**878,037.92**	**1**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,654,403.9697	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	17,817,930.75	16,793,380.92	18	0.00
16,170.472	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	544,896.39	547,548.35	1	0.00
381,348.428	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	4,516,309.43	4,217,964.48	5	0.00
501,986.424	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,773,804.81	5,752,703.99	7	0.00
1,347,991.344	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	16,771,708.30	15,847,812.28	17	0.00
		46,424,649.68	**43,159,410.02**	**48**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
12,969.233	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	20,196,104.64	13,883,874.20	21	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9458
	STATE STREET RETIREMENT RIGHT IN 2025

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
44,750.106	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	4,424,845.73	3,368,391.63	5	0.00
713,323.937	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	15,740,919.32	12,319,032.29	16	0.00
		40,361,869.69	**29,571,298.12**	**42**	**0.00**
	COMMON TRUST FUNDS - OTHER				
311,147.833	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	3,159,395.10	3,139,725.96	3	0.00
364,066.853	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	4,713,573.55	4,137,432.62	5	0.00
		7,872,968.65	**7,277,158.58**	**8**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9476
	STATE STREET RETIREMENT RIGHT IN 2030

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
638,801.72	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	638,801.72	638,801.72	1	0.00
		638,801.72	**638,801.72**	**1**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,924,141.4641	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	20,723,003.57	19,480,866.78	17	0.00
161,064.597	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	5,427,393.73	5,680,447.54	4	0.00
538,216.868	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	7,262,698.42	6,193,803.69	6	0.00
826,574.274	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	10,284,237.12	9,633,086.02	9	0.00
		43,697,332.84	**40,988,204.03**	**36**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
21,512.878	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	33,500,542.03	23,120,577.93	28	0.00
83,377.517	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,244,285.50	6,317,393.94	7	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9476
	STATE STREET RETIREMENT RIGHT IN 2030

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,295,302.032	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	28,583,429.94	22,581,012.73	24	0.00
		70,328,257.47	**52,018,984.60**	**58**	**0.00**
	COMMON TRUST FUNDS - OTHER				
207,176.249	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,682,310.90	2,320,813.40	2	0.00
		2,682,310.90	**2,320,813.40**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9494
	STATE STREET RETIREMENT RIGHT IN 2035

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
835,355.31	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	835,355.31	835,355.31	1	0.00
		835,355.31	**835,355.31**	**1**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
2,178,175.3133	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	23,458,948.12	22,173,922.13	18	0.00
180,071.166	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	6,067,858.08	6,164,705.00	5	0.00
420,411.163	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	5,673,028.23	4,834,546.86	4	0.00
		35,199,834.43	**33,173,173.99**	**27**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
25,874.494	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	40,292,590.04	27,949,445.73	31	0.00
112,955.699	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	11,168,946.56	8,619,546.33	9	0.00
1,699,425.631	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	37,501,225.40	29,859,310.36	29	0.00
		88,962,762.00	**66,428,302.42**	**69**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9519
	STATE STREET RETIREMENT RIGHT IN 2040

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,989,890.83	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,989,890.83	1,989,890.83	2	0.00
		1,989,890.83	**1,989,890.83**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,405,065.3874	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	15,132,554.22	14,268,753.71	14	0.00
123,955.779	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	4,176,937.88	4,225,340.91	4	0.00
116,370.625	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	1,570,305.21	1,417,319.04	1	0.00
		20,879,797.31	**19,911,413.66**	**20**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
22,739.792	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	35,411,131.78	24,512,497.55	33	0.00
116,231.639	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	11,492,868.23	8,822,123.16	11	0.00
1,540,304.484	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	33,989,899.05	27,035,281.72	32	0.00
		80,893,899.06	**60,369,902.43**	**76**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9537
	STATE STREET RETIREMENT RIGHT IN 2045

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
1,502,507.54	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,502,507.54	1,502,507.54	2	0.00
		1,502,507.54	**1,502,507.54**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
990,021.4751	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	10,662,531.29	10,119,577.10	11	0.00
89,519.86	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	3,016,550.72	3,084,100.52	3	0.00
		13,679,082.01	**13,203,677.62**	**14**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
21,597.133	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	33,631,746.62	23,364,140.06	35	0.00
126,602.293	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	12,518,308.13	9,622,916.57	13	0.00
1,517,112.797	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	33,478,128.09	26,693,054.71	34	0.00
		79,628,182.84	**59,680,111.34**	**82**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9555
	STATE STREET RETIREMENT RIGHT IN 2050

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
785,275	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	785,275.00	785,275.00	1	0.00
		785,275.00	**785,275.00**	**1**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
494,945.8248	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	5,330,566.53	5,094,580.17	7	0.00
47,126.256	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,588,013.45	1,589,497.27	2	0.00
		6,918,579.98	**6,684,077.44**	**9**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
16,764.293	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	26,105,893.52	18,074,640.10	35	0.00
111,977.608	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	11,072,233.90	8,519,698.51	15	0.00
1,227,937.783	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	27,096,903.06	21,556,579.61	36	0.00
		64,275,030.48	**48,150,918.22**	**86**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9573
	STATE STREET RETIREMENT RIGHT IN 2055

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
853,891	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	853,891.00	853,891.00	2	0.00
		853,891.00	**853,891.00**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
316,596.1319	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	3,409,740.34	3,297,415.36	6	0.00
31,639.653	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,066,161.39	1,074,617.17	2	0.00
		4,475,901.73	**4,372,032.53**	**8**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
12,823.087	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	19,968,521.42	13,916,311.74	35	0.00
91,519.273	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,049,334.19	6,992,340.89	16	0.00
952,377.393	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	21,016,111.93	16,808,202.30	37	0.00
		50,033,967.54	**37,716,854.93**	**88**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9591
	STATE STREET RETIREMENT RIGHT IN 2060

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
743,991.35	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	743,991.35	743,991.35	2	0.00
		743,991.35	**743,991.35**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
125,427.1679	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	1,350,850.60	1,289,019.13	4	0.00
20,866.576	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	703,141.01	710,538.78	2	0.00
		2,053,991.61	**1,999,557.91**	**5**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
8,737.295	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	13,605,995.37	9,465,783.54	36	0.00
60,492.96	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	5,981,483.39	4,645,110.69	16	0.00
657,850.339	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	14,516,783.43	11,688,072.00	38	0.00
		34,104,262.19	**25,798,966.23**	**90**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9617
	STATE STREET RETIREMENT RIGHT IN 2065

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
252,679.86	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	252,679.86	252,679.86	2	0.00
		252,679.86	**252,679.86**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
41,341.6577	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	445,249.65	435,135.07	3	0.00
8,308.851	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	279,983.35	275,017.02	2	0.00
		725,233.00	**710,152.09**	**5**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
3,451.818	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	5,375,281.45	3,904,895.86	36	0.00
24,132.988	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	2,386,245.72	1,901,326.10	16	0.00
261,252.156	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	5,765,051.33	4,690,499.53	39	0.00
		13,526,578.50	**10,496,721.49**	**90**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9412
	STATE STREET RETIREMENT RIGHT IN RETIREMENT

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
377,480.26	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	377,480.26	377,480.26	1	0.00
		377,480.26	**377,480.26**	**1**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
911,712.5678	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	9,819,144.36	9,471,126.80	27	0.00
235,918.271	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	2,793,980.08	2,597,363.96	8	0.00
189,252.744	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,553,776.53	2,171,794.72	7	0.00
523,275.197	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLLATION PROTECTED SECS (TIPS) INDEX	6,510,590.00	6,225,340.05	18	0.00
		21,677,490.97	**20,465,625.53**	**60**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
3,254.828	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	5,068,522.32	3,544,460.79	14	0.00
9,617.321	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	950,951.08	732,330.05	3	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9412
	STATE STREET RETIREMENT RIGHT IN RETIREMENT

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
168,818.914	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	3,725,326.98	2,982,030.93	10	0.00
		9,744,800.38	**7,258,821.77**	**27**	**0.00**
	COMMON TRUST FUNDS - OTHER				
125,388.252	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,273,192.31	1,420,783.37	4	0.00
142,956.185	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	1,850,853.73	1,646,379.71	5	0.00
		3,124,046.04	**3,067,163.08**	**9**	**0.00**

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		5.80	0.00	5.80		0.00
			5.80	0.00	5.80	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-267,054.05	0.00	-267,054.05		0.00
			-267,054.05	0.00	-267,054.05	-0.57	0.00
	PAYABLE FOR TRUSTEE FEES		-1,554.27	0.00	-1,554.27		0.00
			-1,554.27	0.00	-1,554.27	0.00	0.00
	REBATE RECEIVABLE		10,386.50	0.00	10,386.50		0.00
			10,386.50	0.00	10,386.50	0.02	0.00
	PAYABLE FOR CUSTODIAN FEES		-18,509.87	0.00	-18,509.87		0.00
			-18,509.87	0.00	-18,509.87	-0.04	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		303,094.14	0.00	303,094.14		0.00
			303,094.14	0.00	303,094.14	0.64	0.00
	MSC PAYABLE - CLASS C1		-28,777.31	0.00	-28,777.31		0.00
			-28,777.31	0.00	-28,777.31	-0.06	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,169.80	0.00	-6,169.80		0.00
			-6,169.80	0.00	-6,169.80	-0.01	0.00
295,251.210	DREYFUS TREAS OBL CSH MGMT 521	100.0000	295,251.21	484.79	295,251.21		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	295,251.21	484.79	295,251.21	0.63	0.00
SUBTOTAL UNITED STATES			**286,672.35**	**484.79**	**286,672.35**		**0.00**
			286,672.35	**484.79**	**286,672.35**	**0.61**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**286,672.35**	**484.79**	**286,672.35**		**0.00**
			286,672.35	**484.79**	**286,672.35**	**0.61**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**286,672.35**	**484.79**	**286,672.35**	**0.61**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
79,000.000	WOODSIDE FINANCE LTD	99.2034	78,798.52	212.61	78,370.66		-427.86
980236AR4	5.100% 09/12/2034 DD 09/12/24	99.2034	78,798.52	212.61	78,370.66	0.17	-427.86
120,000.000	MACQUARIE GROUP LTD 144A	95.9102	110,854.43	354.42	115,092.18		4,237.75
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	95.9102	110,854.43	354.42	115,092.18	0.24	4,237.75
69,000.000	WESTPAC BANKING CORP	99.2668	64,512.09	1,066.90	68,494.12		3,982.03
961214DF7	VAR RT 11/23/2031 DD 11/23/16	99.2668	64,512.09	1,066.90	68,494.12	0.15	3,982.03

HB2F20000002 - STERLING CORE FIXED 9/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL AUSTRALIA			**254,165.04**	**1,633.93**	**261,956.96**		**7,791.92**
			254,165.04	**1,633.93**	**261,956.96**	**0.56**	**7,791.92**
BERMUDA							
128,000.000	BACARDI LTD / BACARDI-MAR 144A	101.7178	119,441.75	1,996.76	130,198.76		10,757.01
05635JAB6	5.400% 06/15/2033 DD 06/20/23	101.7178	119,441.75	1,996.76	130,198.76	0.28	10,757.01
87,000.000	ENSTAR GROUP LTD	86.3173	67,765.03	224.70	75,096.06		7,331.03
29359UAC3	3.100% 09/01/2031 DD 08/24/21	86.3173	67,765.03	224.70	75,096.06	0.16	7,331.03
SUBTOTAL BERMUDA			**187,206.78**	**2,221.46**	**205,294.82**		**18,088.04**
			187,206.78	**2,221.46**	**205,294.82**	**0.44**	**18,088.04**
CANADA							
135,000.000	TORONTO-DOMINION BANK/THE	98.1242	125,709.40	217.44	132,467.61		6,758.21
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	98.1242	125,709.40	217.44	132,467.61	0.28	6,758.21
106,000.000	TRANSCANADA TRUST	97.2429	95,418.30	395.76	103,077.46		7,659.16
89356BAG3	VAR RT 03/07/2082 DD 03/07/22	97.2429	95,418.30	395.76	103,077.46	0.22	7,659.16
SUBTOTAL CANADA			**221,127.70**	**613.20**	**235,545.07**		**14,417.37**
			221,127.70	**613.20**	**235,545.07**	**0.50**	**14,417.37**
CAYMAN ISLANDS							
111,000.000	AVOLON HOLDINGS FUNDING L 144A	103.0315	110,097.84	496.44	114,364.99		4,267.15
05401AAU5	5.750% 03/01/2029 DD 01/25/24	103.0315	110,097.84	496.44	114,364.99	0.24	4,267.15
IRELAND							
118,000.000	AERCAP IRELAND CAPITAL DAC / A	107.6511	146,978.80	120.96	127,028.28		-19,950.52
00774MBE4	6.150% 09/30/2030 DD 09/25/23	107.6511	146,978.80	120.96	127,028.28	0.27	-19,950.52
JAPAN							
109,000.000	SUMITOMO MITSUI FINANCIAL GROU	98.0657	104,328.49	808.56	106,891.57		2,563.08
86562MAR1	3.364% 07/12/2027 DD 07/12/17	98.0657	104,328.49	808.56	106,891.57	0.23	2,563.08
5,000.000	MITSUBISHI UFJ FINANCIAL GROUP	103.2995	5,025.95	29.80	5,164.97		139.02
606822CS1	VAR RT 02/22/2029 DD 02/22/23	103.2995	5,025.95	29.80	5,164.97	0.01	139.02
SUBTOTAL JAPAN			**109,354.44**	**838.36**	**112,056.54**		**2,702.10**
			109,354.44	**838.36**	**112,056.54**	**0.24**	**2,702.10**
NORWAY							
132,000.000	AKER BP ASA 144A	95.3018	119,105.33	1,051.38	125,798.41		6,693.08
00973RAF0	3.750% 01/15/2030 DD 01/15/20	95.3018	119,105.33	1,051.38	125,798.41	0.27	6,693.08
PANAMA							
81,000.000	CARNIVAL CORP 144A	96.5044	77,459.88	544.36	78,168.53		708.65
143658BQ4	4.000% 08/01/2028 DD 07/26/21	96.5044	77,459.88	544.36	78,168.53	0.17	708.65
SINGAPORE							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
68,000.000	PFIZER INVESTMENT ENTERPRISES	101.9747	63,872.55	1,178.19	69,342.77		5,470.22
716973AE2	4.750% 05/19/2033 DD 05/19/23	101.9747	63,872.55	1,178.19	69,342.77	0.15	5,470.22
SWITZERLAND							
200,000.000	UBS GROUP AG 144A	101.1421	192,238.85	1,555.44	202,284.22		10,045.37
902613AT5	VAR RT 08/05/2033 DD 08/05/22	101.1421	192,238.85	1,555.44	202,284.22	0.43	10,045.37
UNITED KINGDOM							
93,000.000	CSL FINANCE PLC 144A	98.3425	85,410.63	1,691.31	91,458.56		6,047.93
12661PAC3	4.250% 04/27/2032 DD 04/27/22	98.3425	85,410.63	1,691.31	91,458.56	0.19	6,047.93
66,000.000	NATIONAL GRID PLC	106.9547	63,443.99	1,159.92	70,590.11		7,146.12
636274AE2	5.809% 06/12/2033 DD 06/12/23	106.9547	63,443.99	1,159.92	70,590.11	0.15	7,146.12
SUBTOTAL UNITED KINGDOM			**148,854.62**	**2,851.23**	**162,048.67**		**13,194.05**
			148,854.62	**2,851.23**	**162,048.67**	**0.34**	**13,194.05**
UNITED STATES							
132,000.000	AT&T INC	81.7773	102,377.76	1,539.88	107,946.03		5,568.27
00206RJZ6	3.500% 06/01/2041 DD 05/28/20	81.7773	102,377.76	1,539.88	107,946.03	0.23	5,568.27
69,000.000	AT&T INC	84.1957	55,841.88	586.66	58,095.06		2,253.18
00206RMM1	2.550% 12/01/2033 DD 06/01/21	84.1957	55,841.88	586.66	58,095.06	0.12	2,253.18
69,000.000	ALEXANDRIA REAL ESTATE EQUITIE	102.2530	66,275.37	2,425.81	70,554.54		4,279.17
015271BD0	5.625% 05/15/2054 DD 02/15/24	102.2530	66,275.37	2,425.81	70,554.54	0.15	4,279.17
90,000.000	AMAZON.COM INC	79.5188	67,409.16	999.45	71,566.88		4,157.72
023135CA2	2.875% 05/12/2041 DD 05/12/21	79.5188	67,409.16	999.45	71,566.88	0.15	4,157.72
110,000.000	AMERICAN TOWER TRUST #1 144A	97.1082	110,898.99	178.56	106,819.04		-4,079.95
03027WAK8	3.652% 03/15/2048 DD 03/29/18	97.1082	110,898.99	178.56	106,819.04	0.23	-4,079.95
74,000.000	AMERICAN TOWER CORP	97.5620	69,638.83	565.68	72,195.84		2,557.01
03027XAR1	3.600% 01/15/2028 DD 12/08/17	97.5620	69,638.83	565.68	72,195.84	0.15	2,557.01
180,000.000	AMERICREDIT AUTOMOBILE REC 3 B	97.7889	174,476.59	76.05	176,019.97		1,543.38
03066JAD5	1.170% 08/18/2027 DD 11/17/21	97.7889	174,476.59	76.05	176,019.97	0.37	1,543.38
133,000.000	AMGEN INC	104.2170	133,717.69	562.47	138,608.66		4,890.97
031162DQ0	5.250% 03/02/2030 DD 03/02/23	104.2170	133,717.69	562.47	138,608.66	0.29	4,890.97
71,000.000	ANHEUSER-BUSCH INBEV FINANCE I	98.2258	65,582.12	579.65	69,740.31		4,158.19
035242AN6	4.900% 02/01/2046 DD 01/25/16	98.2258	65,582.12	579.65	69,740.31	0.15	4,158.19
85,000.000	APACHE CORP	88.9934	72,456.36	361.20	75,644.42		3,188.06
037411AW5	5.100% 09/01/2040 DD 08/20/10	88.9934	72,456.36	361.20	75,644.42	0.16	3,188.06
107,000.000	APOLLO DEBT SOLUTIONS BDC 144A	103.9241	108,649.20	3,902.85	111,198.76		2,549.56
03770DAA1	6.900% 04/13/2029 DD 03/21/24	103.9241	108,649.20	3,902.85	111,198.76	0.24	2,549.56
62,000.000	ARES MANAGEMENT CORP	107.5107	62,002.96	1,550.88	66,656.61		4,653.65
03990BAA9	6.375% 11/10/2028 DD 11/10/23	107.5107	62,002.96	1,550.88	66,656.61	0.14	4,653.65

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81,000.000	ARES CAPITAL CORP	98.5349	78,768.81	666.72	79,813.27		1,044.46
04010LAZ6	3.875% 01/15/2026 DD 07/15/20	98.5349	78,768.81	666.72	79,813.27	0.17	1,044.46
161,000.000	ATHENE HOLDING LTD	104.4593	160,789.99	2,008.74	168,179.43		7,389.44
04686JAG6	5.875% 01/15/2034 DD 12/12/23	104.4593	160,789.99	2,008.74	168,179.43	0.36	7,389.44
650,000.000	AVIS BUDGET RENTAL C 1A A 144A	94.8082	594,181.52	274.12	616,252.98		22,071.46
05377REH3	1.380% 08/20/2027 DD 05/18/21	94.8082	594,181.52	274.12	616,252.98	1.31	22,071.46
78,000.000	AXIS SPECIALTY FINANCE LLC	96.9941	70,266.26	646.14	75,655.39		5,389.13
05463HAB7	3.900% 07/15/2029 DD 06/19/19	96.9941	70,266.26	646.14	75,655.39	0.16	5,389.13
153,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	87.7429	136,020.97	259.80	134,246.68		-1,774.29
05492VAF2	2.037% 04/15/2053 DD 06/01/20	87.7429	136,020.97	259.80	134,246.68	0.29	-1,774.29
64,000.000	BAT CAPITAL CORP	109.7955	61,418.72	674.10	70,269.09		8,850.37
054989AB4	6.421% 08/02/2033 DD 08/02/23	109.7955	61,418.72	674.10	70,269.09	0.15	8,850.37
198,000.000	BBCMS MORTGAGE TRUST 20 C26 A5	108.9178	203,906.77	961.80	215,657.26		11,750.49
05555AAD7	5.829% 05/15/2057 DD 05/01/24	108.9178	203,906.77	961.80	215,657.26	0.46	11,750.49
225,000.000	BMO 2024-C9 MORTGAGE TRU C9 A5	108.1560	231,735.51	1,044.00	243,350.98		11,615.47
05593MAD5	5.759% 07/15/2057 DD 07/01/24	108.1560	231,735.51	1,044.00	243,350.98	0.52	11,615.47
367,885.775	BANK5 2023-5YR4 5YR4 A3	106.6393	381,663.88	1,992.60	392,310.96		10,647.08
06211FAV0	6.500% 12/15/2056 DD 12/01/23	106.6393	381,663.88	1,992.60	392,310.96	0.83	10,647.08
133,000.000	BANK 2024-BNK48 BNK48 A5	102.9946	136,982.82	149.35	136,982.82		0.00
06541GAH0	5.053% 09/15/2034 DD 10/01/24	102.9946	136,982.82	149.35	136,982.82	0.29	0.00
102,000.000	BANK 2020-BNK29 BN29 A4	84.2545	97,306.96	169.80	85,939.59		-11,367.37
06541TBF5	1.997% 11/15/2053 DD 11/01/20	84.2545	97,306.96	169.80	85,939.59	0.18	-11,367.37
300,000.000	BANK5 TRUST 2024-5YR6 5YR6 A3	106.3930	305,965.42	1,556.40	319,179.03		13,213.61
066043AB6	6.225% 05/15/2057 DD 05/01/24	106.3930	305,965.42	1,556.40	319,179.03	0.68	13,213.61
33,000.000	BARINGS BDC INC	95.3873	30,024.14	390.71	31,477.83		1,453.69
06759LAC7	3.300% 11/23/2026 DD 05/23/22	95.3873	30,024.14	390.71	31,477.83	0.07	1,453.69
54,000.000	BENCHMARK 2020-B21 MORT B21 A5	85.8115	47,317.19	89.10	46,338.22		-978.97
08163LAG4	1.978% 12/17/2053 DD 11/01/20	85.8115	47,317.19	89.10	46,338.22	0.10	-978.97
400,000.000	BENCHMARK 2024-V5 MORTGA V5 A3	104.6670	412,011.74	1,935.00	418,668.12		6,656.38
08163XAY9	5.805% 01/10/2057 DD 01/01/24	104.6670	412,011.74	1,935.00	418,668.12	0.89	6,656.38
87,000.000	BLACKROCK INC	87.3034	72,860.38	293.10	75,953.95		3,093.57
09247XAR2	1.900% 01/28/2031 DD 05/06/20	87.3034	72,860.38	293.10	75,953.95	0.16	3,093.57
113,000.000	BLACKSTONE PRIVATE CREDIT 144A	101.7634	113,375.26	2,292.36	114,992.64		1,617.38
09261HBM8	5.950% 07/16/2029 DD 05/29/24	101.7634	113,375.26	2,292.36	114,992.64	0.24	1,617.38
125,000.000	BLUE OWL FINANCE LLC 144A	75.1650	72,815.50	2,491.86	93,956.31		21,140.81
09581JAC0	4.125% 10/07/2051 DD 10/07/21	75.1650	72,815.50	2,491.86	93,956.31	0.20	21,140.81

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72,000.000	BOEING CO/THE	97.4563	69,869.78	1,711.91	70,168.51		298.73
097023CV5	5.705% 05/01/2040 DD 05/04/20	97.4563	69,869.78	1,711.91	70,168.51	0.15	298.73
52,000.000	BOEING CO/THE 144A	105.1540	52,650.95	1,364.48	54,680.07		2,029.12
097023DJ1	6.298% 05/01/2029 DD 05/01/24	105.1540	52,650.95	1,364.48	54,680.07	0.12	2,029.12
75,000.000	BROADCOM INC	98.5713	74,015.70	1,175.86	73,928.47		-87.23
11135FAQ4	4.150% 11/15/2030 DD 05/08/20	98.5713	74,015.70	1,175.86	73,928.47	0.16	-87.23
102,000.000	BROADCOM INC 144A	99.7908	87,490.16	1,904.89	101,786.57		14,296.41
11135FBV2	4.926% 05/15/2037 DD 04/18/22	99.7908	87,490.16	1,904.89	101,786.57	0.22	14,296.41
103,000.000	BURLINGTON NORTHERN SANTA FE L	99.9155	91,598.73	226.56	102,912.96		11,314.23
12189LAG6	4.950% 09/15/2041 DD 08/22/11	99.9155	91,598.73	226.56	102,912.96	0.22	11,314.23
200,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	94.8641	199,238.06	605.10	189,728.14		-9,509.92
12515GAD9	3.631% 02/10/2050 DD 02/01/17	94.8641	199,238.06	605.10	189,728.14	0.40	-9,509.92
155,000.000	CFCRE COMMERCIAL MORTGAG C7 A3	97.7737	155,644.34	495.90	151,549.20		-4,095.14
12532BAD9	3.839% 12/10/2054 DD 12/01/16	97.7737	155,644.34	495.90	151,549.20	0.32	-4,095.14
101,000.000	CMS ENERGY CORP	91.7820	82,618.82	13.19	92,699.81		10,080.99
125896BL3	4.700% 03/31/2043 DD 03/22/13	91.7820	82,618.82	13.19	92,699.81	0.20	10,080.99
57,000.000	CNO FINANCIAL GROUP INC	105.3998	56,819.22	1,412.88	60,077.89		3,258.67
12621EAM5	6.450% 06/15/2034 DD 05/13/24	105.3998	56,819.22	1,412.88	60,077.89	0.13	3,258.67
81,000.000	CARGILL INC 144A	83.4101	57,899.22	1,122.44	67,562.21		9,662.99
141781BJ2	3.875% 05/23/2049 DD 05/23/19	83.4101	57,899.22	1,122.44	67,562.21	0.14	9,662.99
490,000.000	CARMAX AUTO OWNER TRUST 2 4 A4	104.4710	489,897.80	1,297.92	511,907.95		22,010.15
14318XAD7	5.960% 05/15/2029 DD 10/18/23	104.4710	489,897.80	1,297.92	511,907.95	1.09	22,010.15
200,000.000	CARVANA AUTO RECEIVABLES P3 A4	95.8086	193,074.36	120.12	191,617.20		-1,457.16
14687JAF6	1.030% 06/10/2027 DD 09/29/21	95.8086	193,074.36	120.12	191,617.20	0.41	-1,457.16
170,000.000	CARVANA AUTO RECEIVABLES P2 B	95.5231	163,204.86	126.00	162,389.30		-815.56
14687TAE7	1.270% 03/10/2027 DD 06/24/21	95.5231	163,204.86	126.00	162,389.30	0.34	-815.56
151,000.000	CENTERPOINT ENERGY HOUSTON ELE	103.4307	150,565.78	604.80	156,180.41		5,614.63
15189XBE7	5.150% 03/01/2034 DD 02/29/24	103.4307	150,565.78	604.80	156,180.41	0.33	5,614.63
70,000.000	CHARTER COMMUNICATIONS OPERATI	103.4447	72,761.24	1,624.96	72,411.31		-349.93
161175CQ5	6.100% 06/01/2029 DD 05/14/24	103.4447	72,761.24	1,624.96	72,411.31	0.15	-349.93
64,000.000	CHARTER COMMUNICATIONS OPERATI	104.0097	64,321.60	1,595.21	66,566.18		2,244.58
161175CR3	6.550% 06/01/2034 DD 05/14/24	104.0097	64,321.60	1,595.21	66,566.18	0.14	2,244.58
68,000.000	CHENIERE ENERGY INC	99.3910	63,333.34	1,450.09	67,585.89		4,252.55
16411RAK5	4.625% 10/15/2028 DD 04/15/21	99.3910	63,333.34	1,450.09	67,585.89	0.14	4,252.55
66,000.000	CHENIERE CORPUS CHRISTI HOLDIN	96.0836	58,771.33	925.04	63,415.16		4,643.83
16412XAJ4	3.700% 11/15/2029 DD 05/15/20	96.0836	58,771.33	925.04	63,415.16	0.13	4,643.83

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74,000.000	CONCENTRIX CORP	103.4880	74,116.29	831.29	76,581.14		2,464.85
20602DAC5	6.850% 08/02/2033 DD 08/02/23	103.4880	74,116.29	831.29	76,581.14	0.16	2,464.85
74,000.000	COREBRIDGE FINANCIAL INC	93.7043	65,297.90	1,410.12	69,341.19		4,043.29
21871XAH2	3.900% 04/05/2032 DD 04/05/23	93.7043	65,297.90	1,410.12	69,341.19	0.15	4,043.29
141,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	86.5212	133,798.27	226.20	121,994.89		-11,803.38
233063AT3	1.926% 08/15/2053 DD 08/01/20	86.5212	133,798.27	226.20	121,994.89	0.26	-11,803.38
92,000.000	DTE ELECTRIC CO	104.5992	87,679.65	2,392.08	96,231.23		8,551.58
23338VAS5	5.200% 04/01/2033 DD 03/03/23	104.5992	87,679.65	2,392.08	96,231.23	0.20	8,551.58
66,000.000	DELL INTERNATIONAL LLC / EMC C	104.1040	65,577.81	1,909.65	68,708.63		3,130.82
24703DBN0	5.400% 04/15/2034 DD 03/18/24	104.1040	65,577.81	1,909.65	68,708.63	0.15	3,130.82
67,000.000	DIAMONDBACK ENERGY INC	101.9971	66,840.58	1,638.00	68,338.04		1,497.46
25278XAZ2	5.400% 04/18/2034 DD 04/18/24	101.9971	66,840.58	1,638.00	68,338.04	0.15	1,497.46
163,000.000	DUKE ENERGY PROGRESS LLC	78.6870	111,325.43	260.80	128,259.85		16,934.42
26442UAE4	3.600% 09/15/2047 DD 09/08/17	78.6870	111,325.43	260.80	128,259.85	0.27	16,934.42
97,000.000	ERAC USA FINANCE LLC 144A	87.6658	75,680.83	1,697.55	85,035.78		9,354.95
26884TAS1	4.200% 11/01/2046 DD 10/18/16	87.6658	75,680.83	1,697.55	85,035.78	0.18	9,354.95
64,000.000	ENERGY TRANSFER LP	110.4100	63,926.85	1,373.86	70,662.40		6,735.55
29273VAU4	6.550% 12/01/2033 DD 10/13/23	110.4100	63,926.85	1,373.86	70,662.40	0.15	6,735.55
91,000.000	ENTERGY LOUISIANA LLC	86.0750	70,648.19	629.74	78,328.29		7,680.10
29364WBH0	2.350% 06/15/2032 DD 03/10/21	86.0750	70,648.19	629.74	78,328.29	0.17	7,680.10
67,000.000	ENTERGY LOUISIANA LLC	106.3460	66,746.44	159.15	71,251.85		4,505.41
29364WBN7	5.700% 03/15/2054 DD 03/08/24	106.3460	66,746.44	159.15	71,251.85	0.15	4,505.41
72,000.000	F&G ANNUITIES & LIFE INC	105.6306	73,763.40	1,131.36	76,054.00		2,290.60
30190AAC8	7.400% 01/13/2028 DD 07/13/23	105.6306	73,763.40	1,131.36	76,054.00	0.16	2,290.60
88,000.000	META PLATFORMS INC	104.6279	87,649.94	689.71	92,072.52		4,422.58
30303M8V7	5.400% 08/15/2054 DD 08/09/24	104.6279	87,649.94	689.71	92,072.52	0.20	4,422.58
130,000.000	FACTSET RESEARCH SYSTEMS INC	90.9176	109,526.69	373.80	118,192.90		8,666.21
303075AB1	3.450% 03/01/2032 DD 03/01/22	90.9176	109,526.69	373.80	118,192.90	0.25	8,666.21
34,977.158	FHLMC POOL #ZS-4673	97.4488	35,601.60	116.60	34,084.83		-1,516.77
3132A5FN0	4.000% 08/01/2046 DD 09/01/18	97.4488	35,601.60	116.60	34,084.83	0.07	-1,516.77
67,349.666	FHLMC POOL #ZS-4678	94.6934	67,050.14	196.40	63,775.72		-3,274.42
3132A5FT7	3.500% 09/01/2046 DD 09/01/18	94.6934	67,050.14	196.40	63,775.72	0.14	-3,274.42
784,424.964	FHLMC POOL #SD-1692	100.8863	773,012.44	3,268.50	791,377.61		18,365.17
3132DN2Z5	5.000% 10/01/2052 DD 09/01/22	100.8863	773,012.44	3,268.50	791,377.61	1.68	18,365.17
0.000	FHLMC POOL #SD-2952	0.0000	0.00	2,413.73	0.00		0.00
3132DQH58	4.500% 05/01/2053 DD 05/01/23	0.0000	0.00	2,413.73	0.00	0.00	0.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
535,824.410	FHLMC POOL #SD-3814	100.0405	526,280.09	2,232.60	536,041.31		9,761.22
3132E0GX4	5.000% 08/01/2053 DD 08/01/23	100.0405	526,280.09	2,232.60	536,041.31	1.14	9,761.22
643,119.848	FHLMC POOL #SD-4222	102.7369	652,115.41	3,215.70	660,721.35		8,605.94
3132E0VP4	6.000% 10/01/2053 DD 10/01/23	102.7369	652,115.41	3,215.70	660,721.35	1.40	8,605.94
80,337.129	FHLMC POOL #QA-4396	87.2735	74,527.03	167.40	70,112.99		-4,414.04
31339U3D0	2.500% 11/01/2049 DD 11/01/19	87.2735	74,527.03	167.40	70,112.99	0.15	-4,414.04
40,731.627	FHLMC POOL #QA-4336	91.5205	39,264.34	101.70	37,277.77		-1,986.57
31339UY95	3.000% 11/01/2049 DD 11/01/19	91.5205	39,264.34	101.70	37,277.77	0.08	-1,986.57
75,496.637	FHLMC POOL #QA-6230	91.4070	72,291.29	188.70	69,009.25		-3,282.04
3133A04P6	3.000% 01/01/2050 DD 01/01/20	91.4070	72,291.29	188.70	69,009.25	0.15	-3,282.04
56,635.274	FHLMC POOL #QB-5838	86.3002	52,459.47	117.90	48,876.36		-3,583.11
3133ACPX0	2.500% 11/01/2050 DD 11/01/20	86.3002	52,459.47	117.90	48,876.36	0.10	-3,583.11
855,581.400	FHLMC POOL #QF-8052	101.5389	859,912.22	3,921.40	868,747.89		8,835.67
3133BV5M3	5.500% 02/01/2053 DD 02/01/23	101.5389	859,912.22	3,921.40	868,747.89	1.84	8,835.67
188,000.000	FEDERAL FARM CR BK CONS BD	82.3830	151,546.77	87.71	154,880.10		3,333.33
3133EMUA8	2.400% 03/24/2036 DD 03/24/21	82.3830	151,546.77	87.71	154,880.10	0.33	3,333.33
115,000.000	FEDERAL FARM CR BK CONS BD	100.8798	115,062.83	1,396.78	116,011.75		948.92
3133EN4C1	4.125% 12/15/2032 DD 12/15/22	100.8798	115,062.83	1,396.78	116,011.75	0.25	948.92
51,519.472	FHLMC POOL #RA-2794	94.2181	50,562.99	150.30	48,540.69		-2,022.30
3133KJC75	3.500% 06/01/2050 DD 05/01/20	94.2181	50,562.99	150.30	48,540.69	0.10	-2,022.30
530,152.091	FHLMC POOL #RA-7306	96.4795	532,374.55	1,767.20	511,487.95		-20,886.60
3133KPDK1	4.000% 05/01/2052 DD 04/01/22	96.4795	532,374.55	1,767.20	511,487.95	1.09	-20,886.60
381,820.529	FHLMC POOL #RB-5049	94.5108	354,466.92	954.60	360,861.55		6,394.63
3133KYTE9	3.000% 04/01/2040 DD 04/01/20	94.5108	354,466.92	954.60	360,861.55	0.77	6,394.63
264,881.275	FNMA GTD REMIC P/T 12-55 PD	95.0006	277,132.01	662.18	251,638.67		-25,493.34
3136A53R5	3.000% 05/25/2042 DD 04/01/12	95.0006	277,132.01	662.18	251,638.67	0.53	-25,493.34
10,566.359	FNMA GTD REMIC P/T 13-16 A	98.4180	10,356.90	15.38	10,399.20		42.30
3136ACRN3	1.750% 01/25/2040 DD 02/01/13	98.4180	10,356.90	15.38	10,399.20	0.02	42.30
104,789.820	FNMA GTD REMIC P/T 16-53 AV	98.3088	104,067.51	261.90	103,017.61		-1,049.90
3136AS5A0	3.000% 12/25/2027 DD 07/01/16	98.3088	104,067.51	261.90	103,017.61	0.22	-1,049.90
107,610.360	FNMA GTD REMIC P/T 16-46 UP	97.1119	105,251.31	269.02	104,502.51		-748.80
3136ASWH5	3.000% 11/25/2044 DD 06/01/16	97.1119	105,251.31	269.02	104,502.51	0.22	-748.80
348,802.800	FNMA GTD REMIC P/T 17-M11 A2	95.4623	367,216.66	866.25	332,975.07		-34,241.59
3136AX3J2	2.980% 08/25/2029 DD 09/01/17	95.4623	367,216.66	866.25	332,975.07	0.71	-34,241.59
21,877.622	FHLMC MULTICLASS MTG 4427 KA	93.8311	20,925.20	41.10	20,528.02		-397.18
3137BGAW9	2.250% 07/15/2044 DD 01/01/15	93.8311	20,925.20	41.10	20,528.02	0.04	-397.18

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000	FHLMC MULTICLASS MTG K068 A2	98.1309	65,319.48	175.80	63,785.10		-1,534.38
3137FBBX3	3.244% 08/25/2027 DD 10/01/17	98.1309	65,319.48	175.80	63,785.10	0.14	-1,534.38
160,000.000	FHLMC MULTICLASS MTG K155 A3	96.8433	163,877.33	500.10	154,949.22		-8,928.11
3137FG6T7	3.750% 04/25/2033 DD 06/01/18	96.8433	163,877.33	500.10	154,949.22	0.33	-8,928.11
43,174.880	FNMA POOL #0AL9222	97.5416	44,109.72	144.00	42,113.49		-1,996.23
3138ERG87	4.000% 10/01/2046 DD 10/01/16	97.5416	44,109.72	144.00	42,113.49	0.09	-1,996.23
42,314.005	FNMA POOL #0AL9570	102.9813	44,994.76	176.40	43,575.53		-1,419.23
3138ERT42	5.000% 06/01/2044 DD 12/01/16	102.9813	44,994.76	176.40	43,575.53	0.09	-1,419.23
635,710.890	FNMA POOL #0AM7018	98.2698	682,116.30	1,987.13	624,712.04		-57,404.26
3138L7YQ3	3.751% 10/01/2029 DD 10/01/14	98.2698	682,116.30	1,987.13	624,712.04	1.33	-57,404.26
30,151.744	FNMA POOL #0AS7568	100.1870	31,346.31	113.10	30,208.13		-1,138.18
3138WHMS8	4.500% 07/01/2046 DD 06/01/16	100.1870	31,346.31	113.10	30,208.13	0.06	-1,138.18
159,338.119	FNMA POOL #0AS9837	97.0427	166,691.22	398.40	154,625.94		-12,065.28
3138WK4X0	3.000% 06/01/2032 DD 06/01/17	97.0427	166,691.22	398.40	154,625.94	0.33	-12,065.28
43,773.987	FNMA POOL #0BD2425	94.3252	43,434.67	127.72	41,289.90		-2,144.77
3140F9VT9	3.500% 01/01/2047 DD 01/01/17	94.3252	43,434.67	127.72	41,289.90	0.09	-2,144.77
77,936.199	FNMA POOL #0BM5822	91.7829	82,089.71	194.70	71,532.08		-10,557.63
3140JAPG7	3.000% 11/01/2048 DD 04/01/19	91.7829	82,089.71	194.70	71,532.08	0.15	-10,557.63
121,357.569	FNMA POOL #0BO1766	99.4459	131,170.38	455.10	120,685.16		-10,485.22
3140JV6C1	4.500% 07/01/2049 DD 07/01/19	99.4459	131,170.38	455.10	120,685.16	0.26	-10,485.22
167,277.919	FNMA POOL #0BQ0538	86.9216	154,678.72	348.60	145,400.66		-9,278.06
3140KKS47	2.500% 09/01/2050 DD 09/01/20	86.9216	154,678.72	348.60	145,400.66	0.31	-9,278.06
113,211.341	FNMA POOL #0BQ2883	87.1699	104,960.00	235.80	98,686.26		-6,273.74
3140KNFZ6	2.500% 09/01/2050 DD 10/01/20	87.1699	104,960.00	235.80	98,686.26	0.21	-6,273.74
118,080.234	FNMA POOL #0BR0479	83.3104	105,976.42	196.80	98,373.15		-7,603.27
3140KXQ90	2.000% 12/01/2050 DD 11/01/20	83.3104	105,976.42	196.80	98,373.15	0.21	-7,603.27
94,632.430	FNMA POOL #0CA0241	97.2307	101,527.34	315.38	92,011.79		-9,515.55
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	97.2307	101,527.34	315.38	92,011.79	0.20	-9,515.55
23,586.806	FNMA POOL #0CA2219	101.7905	24,560.83	98.32	24,009.12		-551.71
3140Q9PD9	5.000% 08/01/2048 DD 07/01/18	101.7905	24,560.83	98.32	24,009.12	0.05	-551.71
150,191.332	FNMA POOL #0CA4431	94.2023	155,015.67	438.00	141,483.74		-13,531.93
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	94.2023	155,015.67	438.00	141,483.74	0.30	-13,531.93
75,301.657	FNMA POOL #0CA6307	87.1697	71,663.06	156.90	65,640.22		-6,022.84
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	87.1697	71,663.06	156.90	65,640.22	0.14	-6,022.84
246,129.143	FNMA POOL #0CA6613	91.1173	257,383.39	615.30	224,266.32		-33,117.07
3140QEK35	3.000% 08/01/2050 DD 07/01/20	91.1173	257,383.39	615.30	224,266.32	0.48	-33,117.07

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
317,359.728	FNMA POOL #0CB2170	90.0442	323,279.92	793.50	285,764.03		-37,515.89
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	90.0442	323,279.92	793.50	285,764.03	0.61	-37,515.89
221,244.792	FNMA POOL #0FM2714	91.3652	223,537.69	553.20	202,140.69		-21,397.00
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	91.3652	223,537.69	553.20	202,140.69	0.43	-21,397.00
192,335.484	FNMA POOL #0FS1380	94.3010	189,015.11	561.00	181,374.26		-7,640.85
3140XGRA9	3.500% 04/01/2052 DD 04/01/22	94.3010	189,015.11	561.00	181,374.26	0.39	-7,640.85
442,272.051	FNMA POOL #0FS1475	94.0560	434,631.53	1,290.00	415,983.25		-18,648.28
3140XGT90	3.500% 04/01/2052 DD 04/01/22	94.0560	434,631.53	1,290.00	415,983.25	0.88	-18,648.28
615,018.379	FNMA POOL #0FS3809	98.4560	605,556.84	2,306.40	605,522.64		-34.20
3140XKGT1	4.500% 11/01/2052 DD 01/01/23	98.4560	605,556.84	2,306.40	605,522.64	1.29	-34.20
489,760.475	FNMA POOL #0FS5284	94.3212	442,716.30	1,428.52	461,947.84		19,231.54
3140XL2S6	3.500% 09/01/2050 DD 07/01/23	94.3212	442,716.30	1,428.52	461,947.84	0.98	19,231.54
824,739.538	FNMA POOL #0FS5233	102.8448	822,210.91	4,123.72	848,202.13		25,991.22
3140XLY77	6.000% 07/01/2053 DD 07/01/23	102.8448	822,210.91	4,123.72	848,202.13	1.80	25,991.22
687,611.173	FNMA POOL #0FS5589	101.9543	691,559.47	3,151.50	701,048.86		9,489.39
3140XMF76	5.500% 07/01/2053 DD 08/01/23	101.9543	691,559.47	3,151.50	701,048.86	1.49	9,489.39
559,346.244	FNMA POOL #0FS6616	102.6333	568,183.45	2,796.60	574,075.34		5,891.89
3140XNK60	6.000% 06/01/2053 DD 12/01/23	102.6333	568,183.45	2,796.60	574,075.34	1.22	5,891.89
149,413.787	FNMA POOL #0FS8708	96.9276	143,869.40	498.00	144,823.18		953.78
3140XQVA2	4.000% 08/01/2051 DD 08/01/24	96.9276	143,869.40	498.00	144,823.18	0.31	953.78
44,481.584	FNMA POOL #0AB2467	101.1133	46,466.12	166.80	44,976.78		-1,489.34
31416XW55	4.500% 03/01/2041 DD 02/01/11	101.1133	46,466.12	166.80	44,976.78	0.10	-1,489.34
212,371.063	FNMA POOL #0MA1510	98.1909	230,155.53	707.92	208,529.01		-21,626.52
31418AVC9	4.000% 07/01/2043 DD 06/01/13	98.1909	230,155.53	707.92	208,529.01	0.44	-21,626.52
58,183.614	FNMA POOL #0MA2655	99.4677	59,278.72	193.88	57,873.92		-1,404.80
31418B5R3	4.000% 06/01/2036 DD 05/01/16	99.4677	59,278.72	193.88	57,873.92	0.12	-1,404.80
75,670.564	FNMA POOL #0MA2079	99.6368	81,440.26	252.30	75,395.70		-6,044.56
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	99.6368	81,440.26	252.30	75,395.70	0.16	-6,044.56
38,544.734	FNMA POOL #0MA2808	97.4179	39,245.56	128.40	37,549.48		-1,696.08
31418CDN1	4.000% 11/01/2046 DD 10/01/16	97.4179	39,245.56	128.40	37,549.48	0.08	-1,696.08
70,254.356	FNMA POOL #0MA2873	97.6487	69,589.53	204.90	68,602.45		-987.08
31418CFP4	3.500% 01/01/2037 DD 12/01/16	97.6487	69,589.53	204.90	68,602.45	0.15	-987.08
190,351.381	FNMA POOL #0MA2923	97.5359	200,560.92	555.22	185,660.97		-14,899.95
31418CG99	3.500% 03/01/2037 DD 02/01/17	97.5359	200,560.92	555.22	185,660.97	0.39	-14,899.95
105,294.330	FNMA POOL #0MA3333	97.1999	112,290.72	351.00	102,345.96		-9,944.76
31418CV35	4.000% 03/01/2048 DD 03/01/18	97.1999	112,290.72	351.00	102,345.96	0.22	-9,944.76

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771,057.760	FNMA POOL #0MA4446	87.1078	658,373.63	1,285.20	671,651.24		13,277.61
31418D5G3	2.000% 09/01/2041 DD 09/01/21	87.1078	658,373.63	1,285.20	671,651.24	1.43	13,277.61
91,343.712	FNMA POOL #0MA4202	84.3880	80,267.67	114.30	77,083.14		-3,184.53
31418DU42	1.500% 11/01/2040 DD 11/01/20	84.3880	80,267.67	114.30	77,083.14	0.16	-3,184.53
421,833.771	FNMA POOL #0MA4334	90.1586	432,765.01	878.78	380,319.44		-52,445.57
31418DY89	2.500% 05/01/2041 DD 04/01/21	90.1586	432,765.01	878.78	380,319.44	0.81	-52,445.57
75,000.000	FIRST AMERICAN FINANCIAL CORP	99.4388	74,817.29	11.35	74,579.10		-238.19
31847RAJ1	5.450% 09/30/2034 DD 09/30/24	99.4388	74,817.29	11.35	74,579.10	0.16	-238.19
66,000.000	FISERV INC	104.4426	65,816.68	149.85	68,932.10		3,115.42
337738BL1	5.450% 03/15/2034 DD 03/04/24	104.4426	65,816.68	149.85	68,932.10	0.15	3,115.42
72,000.000	DUKE ENERGY FLORIDA LLC	114.1422	77,666.82	1,356.98	82,182.37		4,515.55
341099CL1	6.400% 06/15/2038 DD 06/18/08	114.1422	77,666.82	1,356.98	82,182.37	0.17	4,515.55
33,000.000	FORD MOTOR CO	102.4150	33,393.09	238.03	33,796.96		403.87
345370DB3	6.100% 08/19/2032 DD 08/19/22	102.4150	33,393.09	238.03	33,796.96	0.07	403.87
33,000.000	GA GLOBAL FUNDING TRUST 144A	103.6302	32,832.44	419.60	34,197.95		1,365.51
36143L2L8	5.500% 01/08/2029 DD 01/08/24	103.6302	32,832.44	419.60	34,197.95	0.07	1,365.51
244,285.080	GNMA II POOL #0MA0219	92.9388	255,654.05	610.72	227,035.55		-28,618.50
36179MG46	3.000% 07/20/2042 DD 07/01/12	92.9388	255,654.05	610.72	227,035.55	0.48	-28,618.50
603,549.004	GNMA II POOL #0786280	96.8922	577,744.15	2,011.80	584,792.08		7,047.93
3622AB2M3	4.000% 07/20/2052 DD 08/01/22	96.8922	577,744.15	2,011.80	584,792.08	1.24	7,047.93
259,000.000	GE HEALTHCARE TECHNOLOGIES INC	106.9744	266,927.67	648.37	277,063.65		10,135.98
36267VAH6	5.857% 03/15/2030 DD 03/15/23	106.9744	266,927.67	648.37	277,063.65	0.59	10,135.98
89,000.000	GARTNER INC 144A	98.9715	85,548.59	1,001.60	88,084.63		2,536.04
366651AC1	4.500% 07/01/2028 DD 06/22/20	98.9715	85,548.59	1,001.60	88,084.63	0.19	2,536.04
97,000.000	GENERAL MOTORS FINANCIAL CO IN	104.1439	95,571.68	2,757.85	101,019.56		5,447.88
37045XEG7	5.850% 04/06/2030 DD 04/06/23	104.1439	95,571.68	2,757.85	101,019.56	0.21	5,447.88
90,000.000	GEORGIA POWER CO	102.7088	83,771.85	1,665.26	92,437.89		8,666.04
373334KT7	4.950% 05/17/2033 DD 05/04/23	102.7088	83,771.85	1,665.26	92,437.89	0.20	8,666.04
75,000.000	GLOBAL ATLANTIC FIN CO 144A	106.2493	74,582.43	196.84	79,686.96		5,104.53
37959GAF4	6.750% 03/15/2054 DD 03/15/24	106.2493	74,582.43	196.84	79,686.96	0.17	5,104.53
151,291.750	GNMA GTD REMIC P/T 08-49 PB	99.4993	162,320.23	598.80	150,534.28		-11,785.95
38375XGH1	4.750% 06/20/2038 DD 06/01/08	99.4993	162,320.23	598.80	150,534.28	0.32	-11,785.95
176,558.674	GNMA GTD REMIC P/T 10-105 BH	97.2165	182,799.78	441.30	171,644.13		-11,155.65
38377DZ74	3.000% 01/16/2040 DD 08/01/10	97.2165	182,799.78	441.30	171,644.13	0.36	-11,155.65
446,355.107	GNMA GTD REMIC P/T 17-133 HD	91.5684	387,761.25	1,115.83	408,720.18		20,958.93
38380HCP5	3.000% 09/20/2047 DD 09/01/17	91.5684	387,761.25	1,115.83	408,720.18	0.87	20,958.93

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
298,000.000	GREATAMERICA LEASING 1 A4 144A	101.9355	297,644.97	670.24	303,767.88		6,122.91
39154TCD8	5.060% 03/15/2030 DD 05/24/23	101.9355	297,644.97	670.24	303,767.88	0.65	6,122.91
88,000.000	HCA INC	103.7579	88,667.78	1,586.14	91,306.93		2,639.15
404119CQ0	5.500% 06/01/2033 DD 05/04/23	103.7579	88,667.78	1,586.14	91,306.93	0.19	2,639.15
90,000.000	HALLIBURTON CO	99.7309	87,616.14	1,653.87	89,757.80		2,141.66
406216BJ9	4.850% 11/15/2035 DD 11/13/15	99.7309	87,616.14	1,653.87	89,757.80	0.19	2,141.66
617,000.000	HERTZ VEHICLE FINANC 2A A 144A	102.5122	616,836.64	563.52	632,500.09		15,663.45
42806MCL1	5.480% 01/27/2031 DD 07/26/24	102.5122	616,836.64	563.52	632,500.09	1.34	15,663.45
109,000.000	HEWLETT PACKARD ENTERPRISE CO	99.6863	109,101.82	73.40	108,658.08		-443.74
42824CBU2	4.850% 10/15/2031 DD 09/26/24	99.6863	109,101.82	73.40	108,658.08	0.23	-443.74
63,000.000	HOME DEPOT INC/THE	103.8483	62,436.72	831.32	65,424.44		2,987.72
437076DE9	4.950% 06/25/2034 DD 06/25/24	103.8483	62,436.72	831.32	65,424.44	0.14	2,987.72
21,000.000	HOWMET AEROSPACE INC	101.9285	20,952.73	112.30	21,404.99		452.26
443201AC2	4.850% 10/15/2031 DD 08/22/24	101.9285	20,952.73	112.30	21,404.99	0.05	452.26
111,000.000	INDIANA MICHIGAN POWER CO	90.2522	91,155.97	224.48	100,179.90		9,023.93
454889AQ9	4.550% 03/15/2046 DD 03/03/16	90.2522	91,155.97	224.48	100,179.90	0.21	9,023.93
71,000.000	INVITATION HOMES OPERATING PAR	95.4454	60,711.48	1,358.24	67,766.25		7,054.77
46188BAD4	4.150% 04/15/2032 DD 04/05/22	95.4454	60,711.48	1,358.24	67,766.25	0.14	7,054.77
59,000.000	IQVIA INC	106.3448	58,925.44	614.41	62,743.43		3,817.99
46266TAF5	6.250% 02/01/2029 DD 02/01/24	106.3448	58,925.44	614.41	62,743.43	0.13	3,817.99
71,000.000	JEFFERIES FINANCIAL GROUP INC	97.5948	63,638.25	562.20	69,292.33		5,654.08
47233JBH0	4.150% 01/23/2030 DD 01/23/18	97.5948	63,638.25	562.20	69,292.33	0.15	5,654.08
68,000.000	KLA CORP	101.9329	66,132.27	532.69	69,314.35		3,182.08
482480AP5	4.700% 02/01/2034 DD 02/01/24	101.9329	66,132.27	532.69	69,314.35	0.15	3,182.08
72,000.000	KKR GROUP FINANCE CO III 144A	96.6920	63,431.44	1,230.04	69,618.21		6,186.77
48250AAA1	5.125% 06/01/2044 DD 05/29/14	96.6920	63,431.44	1,230.04	69,618.21	0.15	6,186.77
89,000.000	KENVUE INC	104.3830	89,176.54	98.88	92,900.90		3,724.36
49177JAH5	5.000% 03/22/2030 DD 09/22/23	104.3830	89,176.54	98.88	92,900.90	0.20	3,724.36
119,000.000	KEYCORP	90.5568	99,841.35	1,517.47	107,762.63		7,921.28
49326EEJ8	2.550% 10/01/2029 DD 09/11/19	90.5568	99,841.35	1,517.47	107,762.63	0.23	7,921.28
125,000.000	KRAFT HEINZ FOODS CO	93.8872	110,881.72	3,047.01	117,359.02		6,477.30
50077LAZ9	4.875% 10/01/2049 DD 10/01/20	93.8872	110,881.72	3,047.01	117,359.02	0.25	6,477.30
88,000.000	LPL HOLDINGS INC	107.3718	91,725.43	2,219.69	94,487.21		2,761.78
50212YAH7	6.750% 11/17/2028 DD 11/17/23	107.3718	91,725.43	2,219.69	94,487.21	0.20	2,761.78
89,000.000	L3HARRIS TECHNOLOGIES INC	104.3187	86,567.28	813.94	92,843.60		6,276.32
502431AQ2	5.400% 07/31/2033 DD 07/31/23	104.3187	86,567.28	813.94	92,843.60	0.20	6,276.32

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94,000.000	LYB INTERNATIONAL FINANCE III	103.9155	91,716.14	402.08	97,680.61		5,964.47
50249AAM5	5.500% 03/01/2034 DD 02/28/24	103.9155	91,716.14	402.08	97,680.61	0.21	5,964.47
91,000.000	LXP INDUSTRIAL TRUST	88.8664	74,673.45	109.28	80,868.40		6,194.95
529043AE1	2.700% 09/15/2030 DD 08/28/20	88.8664	74,673.45	109.28	80,868.40	0.17	6,194.95
43,000.000	LXP INDUSTRIAL TRUST	106.9337	42,790.53	1,099.80	45,981.51		3,190.98
529043AF8	6.750% 11/15/2028 DD 11/13/23	106.9337	42,790.53	1,099.80	45,981.51	0.10	3,190.98
137,000.000	MPLX LP	92.3192	121,371.97	2,847.73	126,477.27		5,105.30
55336VAM2	4.500% 04/15/2038 DD 02/08/18	92.3192	121,371.97	2,847.73	126,477.27	0.27	5,105.30
140,000.000	MVW 2024-2 LLC 2A A 144A	99.6681	139,981.72	17.23	139,535.37		-446.35
55389QAA5	4.430% 03/20/2042 DD 09/30/24	99.6681	139,981.72	17.23	139,535.37	0.30	-446.35
82,000.000	WARNERMEDIA HOLDINGS INC	89.1527	73,648.90	156.00	73,105.21		-543.69
55903VBC6	4.279% 03/15/2032 DD 03/15/23	89.1527	73,648.90	156.00	73,105.21	0.16	-543.69
77,000.000	MARVELL TECHNOLOGY INC	90.2502	63,390.54	1,047.18	69,492.63		6,102.09
573874AJ3	2.950% 04/15/2031 DD 04/12/21	90.2502	63,390.54	1,047.18	69,492.63	0.15	6,102.09
52,000.000	MARVELL TECHNOLOGY INC	107.2569	52,015.86	128.85	55,773.59		3,757.73
573874AQ7	5.950% 09/15/2033 DD 09/18/23	107.2569	52,015.86	128.85	55,773.59	0.12	3,757.73
111,000.000	MERITAGE HOMES CORP 144A	95.5556	104,072.43	1,985.54	106,066.76		1,994.33
59001ABD3	3.875% 04/15/2029 DD 04/15/21	95.5556	104,072.43	1,985.54	106,066.76	0.23	1,994.33
20,000.001	MET TRANSPRTN AUTH NY REVENUE	92.9770	24,882.20	0.00	18,595.40		-6,286.80
59261A2P1	5.175% 11/15/2049 DD 05/14/20	92.9770	24,882.20	0.00	18,595.40	0.04	-6,286.80
185,000.000	MORGAN STANLEY CAPITAL I H3 A5	98.3147	187,701.88	644.10	181,882.20		-5,819.68
61767YAZ3	4.177% 07/15/2051 DD 07/01/18	98.3147	187,701.88	644.10	181,882.20	0.39	-5,819.68
124,000.000	NEWMONT CORP	93.7129	111,386.19	1,735.58	116,204.03		4,817.84
651639AX4	2.800% 10/01/2029 DD 09/16/19	93.7129	111,386.19	1,735.58	116,204.03	0.25	4,817.84
134,000.000	NEXTERA ENERGY CAPITAL HOLDING	86.5731	108,436.46	694.32	116,007.98		7,571.52
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	86.5731	108,436.46	694.32	116,007.98	0.25	7,571.52
84,000.000	NVIDIA CORP	94.5254	73,831.50	1,197.46	79,401.33		5,569.83
67066GAF1	2.850% 04/01/2030 DD 03/31/20	94.5254	73,831.50	1,197.46	79,401.33	0.17	5,569.83
75,000.000	ONEOK INC	115.2769	84,028.43	1,139.16	86,457.70		2,429.27
682680BF9	7.150% 01/15/2051 DD 05/07/20	115.2769	84,028.43	1,139.16	86,457.70	0.18	2,429.27
200,000.000	ONEMAIN FINANCIAL I 2A A1 144A	103.2038	201,354.18	551.48	206,407.68		5,053.50
68269HAA3	5.840% 09/15/2036 DD 08/22/23	103.2038	201,354.18	551.48	206,407.68	0.44	5,053.50
400,000.000	ONEMAIN FINANCIAL I 1A A1 144A	93.8002	396,044.04	292.74	375,200.72		-20,843.32
68269MAA2	1.550% 06/16/2036 DD 05/26/21	93.8002	396,044.04	292.74	375,200.72	0.80	-20,843.32
92,000.000	ORACLE CORP	101.7592	84,773.15	690.72	93,618.48		8,845.33
68389XCP8	4.900% 02/06/2033 DD 02/06/23	101.7592	84,773.15	690.72	93,618.48	0.20	8,845.33

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63,000.000	OVINTIV INC	105.7254	64,006.24	836.04	66,607.00		2,600.76
69047QAC6	6.250% 07/15/2033 DD 05/31/23	105.7254	64,006.24	836.04	66,607.00	0.14	2,600.76
71,000.000	BLUE OWL CAPITAL CORP	96.7932	66,223.95	512.82	68,723.19		2,499.24
69121KAE4	3.400% 07/15/2026 DD 12/08/20	96.7932	66,223.95	512.82	68,723.19	0.15	2,499.24
200,000.000	PENNSYLVANIA ST	91.4285	177,142.97	616.85	182,856.90		5,713.93
70914PW81	1.850% 08/01/2029 DD 05/20/21	91.4285	177,142.97	616.85	182,856.90	0.39	5,713.93
80,000.000	PENSKE TRUCK LEASING CO L 144A	107.8904	86,765.81	1,460.47	86,312.28		-453.53
709599BV5	6.200% 06/15/2030 DD 05/24/23	107.8904	86,765.81	1,460.47	86,312.28	0.18	-453.53
65,000.000	PHILIP MORRIS INTERNATIONAL IN	106.3604	63,098.52	223.52	69,134.26		6,035.74
718172DE6	5.625% 09/07/2033 DD 09/07/23	106.3604	63,098.52	223.52	69,134.26	0.15	6,035.74
85,000.000	PHILLIPS EDISON GROCERY CENTER	98.1337	84,147.44	222.10	83,413.66		-733.78
71845JAC2	4.950% 01/15/2035 DD 09/12/24	98.1337	84,147.44	222.10	83,413.66	0.18	-733.78
79,000.000	PIONEER NATURAL RESOURCES CO	87.6162	64,713.24	193.61	69,216.82		4,503.58
723787AQ0	1.900% 08/15/2030 DD 08/11/20	87.6162	64,713.24	193.61	69,216.82	0.15	4,503.58
76,000.000	PROLOGIS TARGETED US LOGI 144A	104.6130	75,217.87	2,369.10	79,505.88		4,288.01
74350LAB0	5.500% 04/01/2034 DD 03/07/24	104.6130	75,217.87	2,369.10	79,505.88	0.17	4,288.01
130,000.000	PUGET SOUND ENERGY INC	85.3566	96,780.79	1,616.62	110,963.52		14,182.73
745332CH7	4.223% 06/15/2048 DD 06/14/18	85.3566	96,780.79	1,616.62	110,963.52	0.24	14,182.73
70,000.000	RADIAN GROUP INC	104.4285	70,226.75	2,492.15	73,099.92		2,873.17
750236AY7	6.200% 05/15/2029 DD 03/04/24	104.4285	70,226.75	2,492.15	73,099.92	0.16	2,873.17
79,000.000	RETAIL OPPORTUNITY INVESTMENTS	106.9394	77,381.11	2,458.25	84,482.13		7,101.02
76132FAC1	6.750% 10/15/2028 DD 09/21/23	106.9394	77,381.11	2,458.25	84,482.13	0.18	7,101.02
84,000.000	RGA GLOBAL FUNDING 144A	104.4738	83,405.38	1,030.74	87,758.03		4,352.65
76209PAD5	5.500% 01/11/2031 DD 01/11/24	104.4738	83,405.38	1,030.74	87,758.03	0.19	4,352.65
50,000.000	SBL HOLDINGS INC 144A	91.3711	39,834.87	302.28	45,685.57		5,850.70
78397DAB4	5.000% 02/18/2031 DD 02/16/21	91.3711	39,834.87	302.28	45,685.57	0.10	5,850.70
85,000.000	S&P GLOBAL INC	105.9080	81,906.58	186.00	90,021.79		8,115.21
78409VBQ6	5.250% 09/15/2033 DD 03/15/24	105.9080	81,906.58	186.00	90,021.79	0.19	8,115.21
92,000.000	SBL HOLDINGS INC 144A	99.0142	89,102.80	1,807.26	91,093.08		1,990.28
78432MAA3	5.125% 11/13/2026 DD 11/13/19	99.0142	89,102.80	1,807.26	91,093.08	0.19	1,990.28
457,000.000	SMB PRIVATE EDUCATI E A1A 144A	101.3787	456,824.65	3,063.84	463,300.48		6,475.83
78450XAA6	5.090% 10/16/2056 DD 08/14/24	101.3787	456,824.65	3,063.84	463,300.48	0.98	6,475.83
70,000.000	SAMMONS FINANCIAL GROUP I 144A	87.1027	55,293.51	1,074.15	60,971.88		5,678.37
79588TAD2	3.350% 04/16/2031 DD 04/16/21	87.1027	55,293.51	1,074.15	60,971.88	0.13	5,678.37
500,000.000	SANTANDER DRIVE AUTO RECEI 5 B	102.8807	499,890.34	1,368.96	514,403.60		14,513.26
80286PAD3	6.160% 12/17/2029 DD 10/18/23	102.8807	499,890.34	1,368.96	514,403.60	1.09	14,513.26

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134,000.000	SEMPRA	87.1588	104,026.49	848.59	116,792.78		12,766.29
816851BH1	3.800% 02/01/2038 DD 01/12/18	87.1588	104,026.49	848.59	116,792.78	0.25	12,766.29
81,000.000	SEMPRA INFRASTRUCTURE PAR 144A	85.3087	63,977.60	559.14	69,100.02		5,122.42
81685VAA1	3.250% 01/15/2032 DD 01/11/22	85.3087	63,977.60	559.14	69,100.02	0.15	5,122.42
129,000.000	SOUTHERN CALIFORNIA EDISON CO	108.6127	131,844.82	3,198.37	140,110.42		8,265.60
842400HT3	5.950% 11/01/2032 DD 11/08/22	108.6127	131,844.82	3,198.37	140,110.42	0.30	8,265.60
68,000.000	SOUTHERN CALIFORNIA EDISON CO	106.8170	66,385.44	2,282.45	72,635.59		6,250.15
842400JD6	5.750% 04/15/2054 DD 03/01/24	106.8170	66,385.44	2,282.45	72,635.59	0.15	6,250.15
76,000.000	SPRINT CAPITAL CORP	123.9444	91,944.34	295.52	94,197.74		2,253.40
852060AT9	8.750% 03/15/2032 DD 03/14/02	123.9444	91,944.34	295.52	94,197.74	0.20	2,253.40
68,000.000	STEEL DYNAMICS INC	103.0959	67,136.62	894.30	70,105.19		2,968.57
858119BQ2	5.375% 08/15/2034 DD 07/03/24	103.0959	67,136.62	894.30	70,105.19	0.15	2,968.57
84,000.000	STORE CAPITAL LLC	87.3949	67,306.00	857.16	73,411.71		6,105.71
862121AC4	2.750% 11/18/2030 DD 11/18/20	87.3949	67,306.00	857.16	73,411.71	0.16	6,105.71
143,000.000	T-MOBILE USA INC	109.9739	147,385.51	2,478.24	157,262.63		9,877.12
87264ADD4	6.000% 06/15/2054 DD 09/14/23	109.9739	147,385.51	2,478.24	157,262.63	0.33	9,877.12
84,000.000	TAKE-TWO INTERACTIVE SOFTWARE	100.9406	82,776.68	35.01	84,790.14		2,013.46
874054AJ8	5.000% 03/28/2026 DD 04/14/23	100.9406	82,776.68	35.01	84,790.14	0.18	2,013.46
77,000.000	TANGER PROPERTIES LP	86.0471	56,818.67	176.40	66,256.25		9,437.58
875484AL1	2.750% 09/01/2031 DD 08/10/21	86.0471	56,818.67	176.40	66,256.25	0.14	9,437.58
62,000.000	TARGA RESOURCES CORP	110.4203	65,617.93	11.19	68,460.60		2,842.67
87612GAF8	6.500% 03/30/2034 DD 11/09/23	110.4203	65,617.93	11.19	68,460.60	0.15	2,842.67
0.000	TOYOTA AUTO LOAN EXT 1A A 144A	0.0000	0.00	-0.02	0.00		0.00
89237JAA4	1.350% 05/25/2033 DD 06/08/20	0.0000	0.00	-0.02	0.00	0.00	0.00
83,000.000	TRANSATLANTIC HOLDINGS INC	131.2271	97,324.76	2,248.80	108,918.48		11,593.72
893521AB0	8.000% 11/30/2039 DD 11/23/09	131.2271	97,324.76	2,248.80	108,918.48	0.23	11,593.72
81,000.000	UBER TECHNOLOGIES INC 144A	99.1103	80,311.95	465.88	80,279.31		-32.64
90353TAK6	4.500% 08/15/2029 DD 08/12/21	99.1103	80,311.95	465.88	80,279.31	0.17	-32.64
3,800,900.000	U S TREASURY BOND	76.3281	2,739,673.83	12,136.03	2,901,155.70		161,481.87
912810RK6	2.500% 02/15/2045 DD 02/15/15	76.3281	2,739,673.83	12,136.03	2,901,155.70	6.16	161,481.87
852,700.000	U S TREASURY BOND	55.0039	465,016.44	1,497.44	469,018.31		4,001.87
912810SP4	1.375% 08/15/2050 DD 08/15/20	55.0039	465,016.44	1,497.44	469,018.31	1.00	4,001.87
1,359,600.000	U S TREASURY NOTE	96.0977	1,288,279.57	4,558.17	1,306,543.73		18,264.16
9128286B1	2.625% 02/15/2029 DD 02/15/19	96.0977	1,288,279.57	4,558.17	1,306,543.73	2.77	18,264.16
2,610,400.000	U S TREASURY NOTE	102.7695	2,610,533.51	40,672.23	2,682,695.84		72,162.33
91282CFV8	4.125% 11/15/2032 DD 11/15/22	102.7695	2,610,533.51	40,672.23	2,682,695.84	5.70	72,162.33

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1,041,700.000	U S TREASURY NOTE	101.6094	1,028,145.28	5,236.35	1,058,464.86		30,319.58
91282CJZ5	4.000% 02/15/2034 DD 02/15/24	101.6094	1,028,145.28	5,236.35	1,058,464.86	2.25	30,319.58
97,000.000	RTX CORP	92.9345	85,091.05	1,455.01	90,146.43		5,055.38
913017BT5	4.500% 06/01/2042 DD 06/01/12	92.9345	85,091.05	1,455.01	90,146.43	0.19	5,055.38
156,000.000	VERIZON MASTER TRUST 3 A1A	102.7713	157,643.18	254.58	160,323.18		2,680.00
92348KCQ4	5.340% 04/22/2030 DD 04/23/24	102.7713	157,643.18	254.58	160,323.18	0.34	2,680.00
89,000.000	VICI PROPERTIES LP	104.7648	86,894.64	2,751.77	93,240.67		6,346.03
925650AF0	5.750% 04/01/2034 DD 03/18/24	104.7648	86,894.64	2,751.77	93,240.67	0.20	6,346.03
70,000.000	VULCAN MATERIALS CO	89.7918	57,928.09	927.64	62,854.29		4,926.20
929160AV1	4.500% 06/15/2047 DD 06/15/17	89.7918	57,928.09	927.64	62,854.29	0.13	4,926.20
259,000.000	WELLS FARGO COMMERCIAL LC18 A5	99.4615	257,257.00	735.00	257,605.36		348.36
94989AAU9	3.405% 12/15/2047 DD 12/01/14	99.4615	257,257.00	735.00	257,605.36	0.55	348.36
190,000.000	BMO 2024-C9 MORTGAGE TRU C9 AS	106.5832	195,688.52	970.20	202,508.00		6,819.48
05593MAH6	VAR RT 07/15/2057 DD 07/01/24	106.5832	195,688.52	970.20	202,508.00	0.43	6,819.48
154,421.339	BX COMMERCIAL MORT ACNT C 144A	99.3125	154,105.47	431.83	153,359.69		-745.78
05609QAE6	VAR RT 11/15/2038 DD 11/19/21	99.3125	154,105.47	431.83	153,359.69	0.33	-745.78
164,000.000	BANK OF AMERICA CORP	97.2525	150,105.90	1,573.12	159,494.17		9,388.27
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	97.2525	150,105.90	1,573.12	159,494.17	0.34	9,388.27
155,000.000	BANK OF AMERICA CORP	103.7565	148,068.27	3,551.61	160,822.57		12,754.30
06051GLH0	VAR RT 04/25/2034 DD 04/25/23	103.7565	148,068.27	3,551.61	160,822.57	0.34	12,754.30
126,000.000	BANK 2024-BNK48 BNK48 AS	102.9936	129,771.94	149.94	129,771.94		0.00
06541GAQ0	VAR RT 10/15/2034 DD 10/01/24	102.9936	129,771.94	149.94	129,771.94	0.28	0.00
283,000.000	BANK5 TRUST 2024-5YR6 5YR6 AS	106.7296	291,460.55	1,601.40	302,044.85		10,584.30
066043AG5	VAR RT 05/15/2057 DD 05/01/24	106.7296	291,460.55	1,601.40	302,044.85	0.64	10,584.30
400,000.000	BENCHMARK 2023-V3 MORTGA V3 A3	105.9690	412,426.74	2,121.00	423,876.12		11,449.38
08163VAC1	VAR RT 07/15/2056 DD 07/01/23	105.9690	412,426.74	2,121.00	423,876.12	0.90	11,449.38
252,000.000	BENCHMARK 2024-V7 MORTGA V7 A3	106.6282	259,533.63	1,307.70	268,703.06		9,169.43
08163YAC5	VAR RT 05/15/2056 DD 05/01/24	106.6282	259,533.63	1,307.70	268,703.06	0.57	9,169.43
202,000.000	BENCHMARK 2024-V7 MORTGA V7 AS	105.7467	208,039.98	1,099.80	213,608.29		5,568.31
08163YAD3	VAR RT 05/15/2056 DD 05/01/24	105.7467	208,039.98	1,099.80	213,608.29	0.45	5,568.31
138,211.308	BX TRUST 2021-RISE RISE C 144A	98.5000	138,211.32	383.62	136,138.14		-2,073.18
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	98.5000	138,211.32	383.62	136,138.14	0.29	-2,073.18
117,000.000	CITIGROUP INC	89.2610	93,052.59	663.38	104,435.42		11,382.83
17327CAQ6	VAR RT 01/25/2033 DD 01/25/22	89.2610	93,052.59	663.38	104,435.42	0.22	11,382.83
65,000.000	CITIZENS FINANCIAL GROUP INC	103.9578	64,938.57	724.90	67,572.57		2,634.00
174610BF1	VAR RT 01/23/2030 DD 01/23/24	103.9578	64,938.57	724.90	67,572.57	0.14	2,634.00

HB2F20000002 - STERLING CORE FIXED 9/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,000.000	COMERICA INC	103.0193	62,812.69	648.39	64,902.14		2,089.45
200340AW7	VAR RT 01/30/2030 DD 01/30/24	103.0193	62,812.69	648.39	64,902.14	0.14	2,089.45
83,751.598	FRESB 2018-SB52 MORT SB52 A10F	97.3418	83,274.49	243.00	81,525.29		-1,749.20
30297CAJ1	VAR RT 06/25/2028 DD 08/01/18	97.3418	83,274.49	243.00	81,525.29	0.17	-1,749.20
87,000.000	FIFTH THIRD BANCORP	98.8408	80,403.56	1,528.44	85,991.53		5,587.97
316773DE7	VAR RT 04/25/2028 DD 04/25/22	98.8408	80,403.56	1,528.44	85,991.53	0.18	5,587.97
117,000.000	FIRST CITIZENS BANCSHARES INC/	97.8773	110,296.98	175.52	114,516.46		4,219.48
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	97.8773	110,296.98	175.52	114,516.46	0.24	4,219.48
175,000.000	GS MORTGAGE SECURITIES GS4 A4	97.7419	187,515.33	501.90	171,048.33		-16,467.00
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	97.7419	187,515.33	501.90	171,048.33	0.36	-16,467.00
111,000.000	HUNTINGTON BANCSHARES INC/OH	105.7133	112,042.30	777.92	117,341.78		5,299.48
446150BC7	VAR RT 08/21/2029 DD 08/21/23	105.7133	112,042.30	777.92	117,341.78	0.25	5,299.48
156,000.000	JPMORGAN CHASE & CO	102.0427	154,589.52	1,421.50	159,186.65		4,597.13
46647PDH6	VAR RT 07/25/2033 DD 07/25/22	102.0427	154,589.52	1,421.50	159,186.65	0.34	4,597.13
200,000.000	JPMORGAN CHASE & CO	102.4923	200,632.18	1,908.56	204,984.53		4,352.35
46647PEB8	VAR RT 01/23/2030 DD 01/23/24	102.4923	200,632.18	1,908.56	204,984.53	0.44	4,352.35
155,000.000	MORGAN STANLEY	97.9606	143,214.67	1,077.16	151,838.95		8,624.28
61744YAK4	VAR RT 07/22/2028 DD 07/24/17	97.9606	143,214.67	1,077.16	151,838.95	0.32	8,624.28
167,000.000	MORGAN STANLEY	103.1871	160,935.97	3,896.60	172,322.48		11,386.51
61747YFE0	VAR RT 04/21/2034 DD 04/21/23	103.1871	160,935.97	3,896.60	172,322.48	0.37	11,386.51
57,000.000	US BANCORP	106.5571	53,132.26	1,481.48	60,737.54		7,605.28
91159HJJ0	VAR RT 10/21/2033 DD 10/21/22	106.5571	53,132.26	1,481.48	60,737.54	0.13	7,605.28
95,000.000	WELLS FARGO & CO	101.1954	93,149.46	847.34	96,135.60		2,986.14
95000U3A9	VAR RT 07/25/2028 DD 07/25/22	101.1954	93,149.46	847.34	96,135.60	0.20	2,986.14
200,000.000	WELLS FARGO & CO	103.6376	198,100.71	4,700.08	207,275.19		9,174.48
95000U3D3	VAR RT 04/24/2034 DD 04/24/23	103.6376	198,100.71	4,700.08	207,275.19	0.44	9,174.48
SUBTOTAL UNITED STATES			**44,436,016.95**	**301,026.91**	**45,108,189.78**		**672,172.83**
			44,436,016.95	**301,026.91**	**45,108,189.78**	**95.89**	**672,172.83**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			**46,066,478.78**	**314,131.86**	**46,802,079.04**		**735,600.26**
			46,066,478.78	**314,131.86**	**46,802,079.04**	**99.50**	**735,600.26**
TOTAL FIXED INCOME SECURITIES			**46,066,478.78**	**314,131.86**	**46,802,079.04**	**99.50**	**735,600.26**
	TOTAL ASSETS - BASE:		**46,353,151.13**	**314,616.65**	**47,088,751.39**	**100.11**	**735,600.26**
	NET ASSETS - BASE:				**47,403,368.04**		

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
103,675.44	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	103,675.44	103,675.44	2	0.00
		103,675.44	**103,675.44**	**2**	**0.00**
	COMMON STOCK				
500	CUSIP # 038336103 APTARGROUP INC	80,095.00	57,146.70	1	0.00
100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	88,652.00	44,694.98	2	0.00
2,700	CUSIP # 294628102 EQUITY COMMONWEALTH	53,730.00	69,116.29	1	0.00
1,500	CUSIP # 349553107 FORTIS INC	68,160.00	69,002.35	1	0.00
4,400	CUSIP # 38173M102 GOLUB CAPITAL BDC INC	66,484.00	59,022.02	1	0.00
200	CUSIP # 580135101 MCDONALDS CORP CORPORATION	60,902.00	57,056.02	1	0.00
300	CUSIP # 655663102 NORDSON CORP	78,789.00	67,608.50	1	0.00
400	CUSIP # 713448108 PEPSICO INC	68,020.00	69,802.50	1	0.00
771	CUSIP # 884903808 THOMSON REUTERS CORP	131,532.60	95,752.48	2	0.00
		696,364.60	**589,201.84**	**12**	**0.00**
	FOREIGN STOCK				

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX2375
	TRADEMARK TACTICAL MULTIFACTOR CONSERVATIVE FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,300	CUSIP # 05534B760 BCE INC	45,240.00	66,068.50	1	938.69
1,600	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	63,472.00	67,165.06	1	0.00
		108,712.00	**133,233.56**	**2**	**938.69**
	MUTUAL FUNDS - FIXED INCOME				
10,000	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	508,800.00	493,796.09	9	0.00
		508,800.00	**493,796.09**	**9**	**0.00**
	MUTUAL FUNDS - EQUITY				
9,400	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	559,394.00	597,736.28	10	0.00
37,000	CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF	401,450.00	581,254.00	7	5,204.31
6,000	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	407,100.00	292,974.70	7	0.00
		1,367,944.00	**1,471,964.98**	**24**	**5,204.31**
	COMMON TRUST FUNDS - FIXED INCOME				
1,036,183.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,036,183.12	1,036,183.12	18	0.00
		1,036,183.12	**1,036,183.12**	**18**	**0.00**
	PARTNERSHIPS				
159,362.5498	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	1,932,690.04	1,600,000.00	34	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX2473
	TRADEMARK TACTICAL MULTIFACTOR FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
205,540.03	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	205,540.03	205,540.03	2	0.00
		205,540.03	**205,540.03**	**2**	**0.00**
	COMMON STOCK				
800	CUSIP # 038336103 APTARGROUP INC	128,152.00	91,432.62	1	0.00
200	CUSIP # 22160K105 COSTCO WHOLESALE CORP	177,304.00	89,389.41	2	0.00
4,000	CUSIP # 294628102 EQUITY COMMONWEALTH	79,600.00	102,393.30	1	0.00
2,200	CUSIP # 349553107 FORTIS INC	99,968.00	101,202.28	1	0.00
7,000	CUSIP # 38173M102 GOLUB CAPITAL BDC INC	105,770.00	93,896.60	1	0.00
300	CUSIP # 580135101 MCDONALDS CORP CORPORATION	91,353.00	85,582.27	1	0.00
400	CUSIP # 655663102 NORDSON CORP	105,052.00	90,143.50	1	0.00
600	CUSIP # 713448108 PEPSICO INC	102,030.00	104,702.50	1	0.00
1,253	CUSIP # 884903808 THOMSON REUTERS CORP	213,761.80	155,611.19	2	0.00
		1,102,990.80	**914,353.67**	**11**	**0.00**
	FOREIGN STOCK				

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX2473 **TRADEMARK TACTICAL MULTIFACTOR FUND**

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000	CUSIP # 05534B760 BCE INC	69,600.00	101,642.50	1	1,444.13
2,400	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	95,208.00	100,746.34	1	0.00
		164,808.00	**202,388.84**	**2**	**1,444.13**
	MUTUAL FUNDS - FIXED INCOME				
19,500	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	992,160.00	962,902.75	10	0.00
		992,160.00	**962,902.75**	**10**	**0.00**
	MUTUAL FUNDS - EQUITY				
23,600	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,404,436.00	1,500,695.82	15	0.00
61,000	CUSIP # 74347B425 PROSHARES SHORT S&P 500 ETFF	661,850.00	958,282.00	7	8,580.08
17,600	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,194,160.00	1,005,490.50	12	0.00
		3,260,446.00	**3,464,468.32**	**34**	**8,580.08**
	COMMON TRUST FUNDS - FIXED INCOME				
990,714.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	990,714.08	990,714.08	10	0.00
		990,714.08	**990,714.08**	**10**	**0.00**
	PARTNERSHIPS				
239,043.8247	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	2,899,035.06	2,400,000.00	30	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX9813
	TRANSAMERICA BALANCED FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
2,672,036.05	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,672,036.05	2,672,036.05	2	0.00
		2,672,036.05	**2,672,036.05**	**2**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
1,111,675.69	CUSIP # 00776B610 AEGON LONG CREDIT BOND CIT CL D	13,862,595.85	12,766,620.84	10	0.00
		13,862,595.85	**12,766,620.84**	**10**	**0.00**
	COMMON TRUST FUNDS - EQUITY				
5,612,388.1108	CUSIP # 41026F852 AEGON LARGE CAP BLEND EQ CIF R0	80,369,397.75	73,256,948.58	60	0.00
		80,369,397.75	**73,256,948.58**	**60**	**0.00**
	INSURANCE POLICIES/ANNUITIES				
3,583,200.128	CUSIP # 89355V527 TRANSAMERIA STABLE VALUE CONTRACT	36,802,109.72	36,462,023.34	28	0.00
		36,802,109.72	**36,462,023.34**	**28**	**0.00**

BNY HAND Benefits & Trust A BPAS COMPANY

Asset and Accrual Detail - By Asset type

Report ID: IACS0017
Base Currency: USD
Status: PRELIMINARY

HB9F10000002 - ULLICO J FOR JOBS CI

9/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT		-14,810.25	0.00	-14,810.25		0.00
	FEES		-14,810.25	0.00	-14,810.25	-0.05	0.00
	PAYABLE FOR TRUSTEE FEES		-1,891.30	0.00	-1,891.30		0.00
			-1,891.30	0.00	-1,891.30	-0.01	0.00
	REBATE RECEIVABLE		9,637.07	0.00	9,637.07		0.00
			9,637.07	0.00	9,637.07	0.03	0.00
	MSC PAYABLE - CLASS C2		-26,187.27	0.00	-26,187.27		0.00
			-26,187.27	0.00	-26,187.27	-0.09	0.00
	CASH		-9,312.60	0.00	-9,312.60		0.00
			-9,312.60	0.00	-9,312.60	-0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-33,276.61	0.00	-33,276.61		0.00
			-33,276.61	0.00	-33,276.61	-0.12	0.00
1,822,831.150	BLACKROCK LIQ TREAS TR INSTL	100.0000	1,822,831.15	7,556.81	1,822,831.15		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	1,822,831.15	7,556.81	1,822,831.15	6.31	0.00
SUBTOTAL UNITED STATES			**1,746,990.19**	**7,556.81**	**1,746,990.19**		**0.00**
			1,746,990.19	**7,556.81**	**1,746,990.19**	**6.04**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**1,746,990.19**	**7,556.81**	**1,746,990.19**		**0.00**
			1,746,990.19	**7,556.81**	**1,746,990.19**	**6.04**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**1,746,990.19**	**7,556.81**	**1,746,990.19**	**6.04**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
1,058,174.037	ULLICO SEPARATE ACCOUNT J	18.6380	16,397,069.48	0.00	19,722,204.32		3,325,134.84
99VVBMW47		18.6380	16,397,069.48	0.00	19,722,204.32	68.23	3,325,134.84
EQUITY							
U.S. DOLLAR							
UNITED STATES							
48,473.040	BANK OF NEW YORK MELLON EMPLOY	153.3909	7,018,714.61	0.00	7,435,322.02		416,607.41
06427F819	BK OF NY MELLON/AGGREGATE BD	153.3909	7,018,714.61	0.00	7,435,322.02	25.72	416,607.41
	TOTAL ASSETS - BASE:		**25,162,774.28**	**7,556.81**	**28,904,516.53**	**99.99**	**3,741,742.25**
	NET ASSETS - BASE:				**28,912,073.34**		

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR CUSTODIAN FEES		-17,811.35	0.00	-17,811.35		0.00
			-17,811.35	0.00	-17,811.35	-0.07	0.00
	CASH		-3,044.08	0.00	-3,044.08		0.00
			-3,044.08	0.00	-3,044.08	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,477.47	0.00	-7,477.47		0.00
			-7,477.47	0.00	-7,477.47	-0.03	0.00
	PAYABLE FOR TRUSTEE FEES		-1,294.17	0.00	-1,294.17		0.00
			-1,294.17	0.00	-1,294.17	0.00	0.00
	REBATE RECEIVABLE		14,542.81	0.00	14,542.81		0.00
			14,542.81	0.00	14,542.81	0.06	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-4,200.63	0.00	-4,200.63		0.00
			-4,200.63	0.00	-4,200.63	-0.02	0.00
464,043.850	BLACKROCK LIQ TREAS TR INSTL	100.0000	464,043.85	1,819.86	464,043.85		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	464,043.85	1,819.86	464,043.85	1.78	0.00
SUBTOTAL UNITED STATES			**444,758.96**	**1,819.86**	**444,758.96**		**0.00**
			444,758.96	**1,819.86**	**444,758.96**	**1.71**	**0.00**
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			**444,758.96**	**1,819.86**	**444,758.96**		**0.00**
			444,758.96	**1,819.86**	**444,758.96**	**1.71**	**0.00**
TOTAL CASH & CASH EQUIVALENTS			**444,758.96**	**1,819.86**	**444,758.96**	**1.71**	**0.00**
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
500,000.000	AT&T INC	99.8589	500,000.15	3,154.15	499,294.40		-705.75
00206RMP4	5.539% 02/20/2026 DD 02/22/23	99.8589	500,000.15	3,154.15	499,294.40	1.92	-705.75
250,000.000	AMGEN INC	102.9734	249,690.83	1,037.15	257,433.41		7,742.58
031162DP2	5.150% 03/02/2028 DD 03/02/23	102.9734	249,690.83	1,037.15	257,433.41	0.99	7,742.58
250,000.000	ASTRAZENECA FINANCE LLC	102.7171	249,641.90	947.92	256,792.79		7,150.89
04636NAF0	4.875% 03/03/2028 DD 03/03/23	102.7171	249,641.90	947.92	256,792.79	0.99	7,150.89
500,000.000	BP CAPITAL MARKETS AMERICA INC	101.1539	501,969.90	3,208.00	505,769.72		3,799.82
10373QBU3	4.812% 02/13/2033 DD 02/13/23	101.1539	501,969.90	3,208.00	505,769.72	1.94	3,799.82
500,000.000	CISCO SYSTEMS INC	103.3799	499,844.62	2,357.64	516,899.57		17,054.95
17275RBR2	4.850% 02/26/2029 DD 02/26/24	103.3799	499,844.62	2,357.64	516,899.57	1.98	17,054.95

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000	CONSUMERS ENERGY CO	101.6271	501,956.51	1,937.50	508,135.65		6,179.14
210518DS2	4.650% 03/01/2028 DD 01/10/23	101.6271	501,956.51	1,937.50	508,135.65	1.95	6,179.14
500,000.000	CROWN CASTLE INC	101.7039	502,491.67	5,555.56	508,519.48		6,027.81
22822VBA8	5.000% 01/11/2028 DD 01/11/23	101.7039	502,491.67	5,555.56	508,519.48	1.95	6,027.81
500,000.000	ENTERPRISE PRODUCTS OPERATING	93.2195	456,927.28	2,333.33	466,097.37		9,170.09
29379VBX0	2.800% 01/31/2030 DD 01/15/20	93.2195	456,927.28	2,333.33	466,097.37	1.79	9,170.09
500,000.000	META PLATFORMS INC	101.4824	499,060.97	3,105.56	507,412.00		8,351.03
30303M8S4	4.300% 08/15/2029 DD 08/09/24	101.4824	499,060.97	3,105.56	507,412.00	1.95	8,351.03
500,000.000	FEDERAL HOME LN BK CONS BD	101.0547	499,113.38	4,354.17	505,273.60		6,160.22
3130AYPN0	4.125% 01/15/2027 DD 01/29/24	101.0547	499,113.38	4,354.17	505,273.60	1.94	6,160.22
84,036.950	FHLMC POOL #ZA-1334	95.5016	79,579.27	245.11	80,256.59		677.32
31329JPT8	3.500% 07/01/2042 DD 09/01/18	95.5016	79,579.27	245.11	80,256.59	0.31	677.32
374,097.824	FHLMC POOL #ZA-2389	97.7572	360,147.36	1,091.12	365,707.48		5,560.12
31329KUN2	3.500% 09/01/2035 DD 09/01/18	97.7572	360,147.36	1,091.12	365,707.48	1.40	5,560.12
325,336.812	FHLMC POOL #ZS-9386	92.7682	299,367.75	813.34	301,809.00		2,441.25
3132AANB6	3.000% 04/01/2043 DD 09/01/18	92.7682	299,367.75	813.34	301,809.00	1.16	2,441.25
125,742.060	FHLMC POOL #ZS-9629	95.4816	119,028.05	366.75	120,060.49		1,032.44
3132AAVW1	3.500% 01/01/2044 DD 09/01/18	95.4816	119,028.05	366.75	120,060.49	0.46	1,032.44
259,481.484	FHLMC POOL #SD-0612	88.4038	225,790.30	540.59	229,391.39		3,601.09
3132DMVD4	2.500% 11/01/2050 DD 05/01/21	88.4038	225,790.30	540.59	229,391.39	0.88	3,601.09
104,051.697	FHLMC POOL #SD-7528	84.2533	87,609.20	173.42	87,667.01		57.81
3132DVLH6	2.000% 11/01/2050 DD 10/01/20	84.2533	87,609.20	173.42	87,667.01	0.34	57.81
711,588.284	FHLMC POOL #RA-2958	83.9587	605,329.87	1,185.98	597,439.97		-7,889.90
3133KJJB9	2.000% 07/01/2050 DD 06/01/20	83.9587	605,329.87	1,185.98	597,439.97	2.29	-7,889.90
493,218.534	FHLMC POOL #RA-5576	87.4057	433,193.59	1,027.54	431,100.88		-2,092.71
3133KMFR1	2.500% 07/01/2051 DD 06/01/21	87.4057	433,193.59	1,027.54	431,100.88	1.65	-2,092.71
129,948.459	FNMA POOL #0735500	103.4840	133,260.92	595.60	134,475.84		1,214.92
31402RDD8	5.500% 05/01/2035 DD 04/01/05	103.4840	133,260.92	595.60	134,475.84	0.52	1,214.92
323,890.088	FNMA POOL #0BM3075	98.7414	310,223.64	944.68	319,813.69		9,590.05
3140J7MZ5	3.500% 07/01/2032 DD 11/01/17	98.7414	310,223.64	944.68	319,813.69	1.23	9,590.05
448,624.680	FNMA POOL #0BM4798	103.3209	465,050.43	2,056.20	463,522.88		-1,527.55
3140J9KL4	5.500% 07/01/2041 DD 10/01/18	103.3209	465,050.43	2,056.20	463,522.88	1.78	-1,527.55
113,109.401	FNMA POOL #0CA5225	91.6778	102,042.53	282.77	103,696.22		1,653.69
3140QCYX8	3.000% 02/01/2050 DD 01/01/20	91.6778	102,042.53	282.77	103,696.22	0.40	1,653.69
108,636.571	FNMA POOL #0CB0671	87.9985	95,217.25	226.33	95,598.57		381.32
3140QKW95	2.500% 06/01/2051 DD 05/01/21	87.9985	95,217.25	226.33	95,598.57	0.37	381.32

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,309.696	FNMA POOL #0FM3123	93.1376	196,540.16	448.56	200,534.30		3,994.14
3140X6PH8	2.500% 05/01/2040 DD 04/01/20	93.1376	196,540.16	448.56	200,534.30	0.77	3,994.14
644,343.371	FNMA POOL #0FS2056	100.1992	639,294.99	2,416.29	645,627.04		6,332.05
3140XHJA6	4.500% 11/01/2038 DD 05/01/22	100.1992	639,294.99	2,416.29	645,627.04	2.48	6,332.05
345,874.636	FNMA POOL #0FS3371	84.1873	291,192.59	576.46	291,182.66		-9.93
3140XJW90	2.000% 01/01/2053 DD 12/01/22	84.1873	291,192.59	576.46	291,182.66	1.12	-9.93
460,566.690	FNMA POOL #0FS4003	103.1536	476,625.48	2,110.93	475,091.13		-1,534.35
3140XKNV8	5.500% 08/01/2037 DD 02/01/23	103.1536	476,625.48	2,110.93	475,091.13	1.82	-1,534.35
606,881.639	FNMA POOL #0FS4296	92.7780	562,938.56	1,517.20	563,052.91		114.35
3140XKX21	3.000% 01/01/2049 DD 03/01/23	92.7780	562,938.56	1,517.20	563,052.91	2.16	114.35
417,942.240	FNMA POOL #0FS4355	95.6062	399,660.11	1,219.00	399,578.51		-81.60
3140XKZV5	3.500% 04/01/2048 DD 03/01/23	95.6062	399,660.11	1,219.00	399,578.51	1.53	-81.60
482,806.492	FNMA POOL #0MA0383	100.5098	480,868.32	1,810.52	485,267.61		4,399.29
31417YM95	4.500% 04/01/2030 DD 03/01/10	100.5098	480,868.32	1,810.52	485,267.61	1.86	4,399.29
283,078.866	FNMA POOL #0MA1348	95.0087	264,318.89	589.75	268,949.69		4,630.80
31418AQA9	2.500% 02/01/2033 DD 01/01/13	95.0087	264,318.89	589.75	268,949.69	1.03	4,630.80
118,770.443	FNMA POOL #0MA4045	87.6536	102,561.27	197.95	104,106.52		1,545.25
31418DP71	2.000% 05/01/2040 DD 05/01/20	87.6536	102,561.27	197.95	104,106.52	0.40	1,545.25
250,000.000	FISERV INC	101.8594	249,443.00	1,616.32	254,648.59		5,205.59
337738BM9	4.750% 03/15/2030 DD 08/12/24	101.8594	249,443.00	1,616.32	254,648.59	0.98	5,205.59
539,272.715	GNMA POOL #0786469	102.9134	555,713.71	2,246.97	554,984.15		-729.56
3622ACCE8	5.000% 07/15/2040 DD 01/01/23	102.9134	555,713.71	2,246.97	554,984.15	2.13	-729.56
500,000.000	GE HEALTHCARE TECHNOLOGIES INC	101.8243	499,418.92	3,133.33	509,121.48		9,702.56
36266GAA5	4.800% 08/14/2029 DD 08/14/24	101.8243	499,418.92	3,133.33	509,121.48	1.95	9,702.56
300,000.000	HARTFORD FINANCIAL SERVICES GR	109.1521	324,166.98	8,230.83	327,456.24		3,289.26
416515AS3	5.950% 10/15/2036 DD 10/03/06	109.1521	324,166.98	8,230.83	327,456.24	1.26	3,289.26
74,833.112	JOHN DEERE OWNER TRUST 20 A A2	100.0295	74,824.84	175.61	74,855.20		30.36
47800CAB2	5.280% 03/16/2026 DD 03/02/23	100.0295	74,824.84	175.61	74,855.20	0.29	30.36
500,000.000	LOCKHEED MARTIN CORP	101.7815	496,274.09	2,875.00	508,907.69		12,633.60
539830CC1	4.500% 02/15/2029 DD 01/29/24	101.7815	496,274.09	2,875.00	508,907.69	1.95	12,633.60
500,000.000	NORTHROP GRUMMAN CORP	101.3744	496,029.56	1,044.44	506,872.14		10,842.58
666807CH3	4.700% 03/15/2033 DD 02/08/23	101.3744	496,029.56	1,044.44	506,872.14	1.95	10,842.58
500,000.000	RYDER SYSTEM INC	103.1736	499,521.33	8,604.17	515,867.78		16,346.45
78355HKW8	5.250% 06/01/2028 DD 05/19/23	103.1736	499,521.33	8,604.17	515,867.78	1.98	16,346.45
250,000.000	TOYOTA MOTOR CREDIT CORP	101.8069	249,887.87	2,537.33	254,517.37		4,629.50
89236TKQ7	4.625% 01/12/2028 DD 01/12/23	101.8069	249,887.87	2,537.33	254,517.37	0.98	4,629.50

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
258,693.552	UBS COMMERCIAL MORTGAGE C2 A3	97.0674	241,760.66	695.24	251,107.13		9,346.47
90276CAD3	3.225% 08/15/2050 DD 08/01/17	97.0674	241,760.66	695.24	251,107.13	0.96	9,346.47
368,225.807	UBS COMMERCIAL MORTGAGE C1 A3	96.9265	342,867.97	980.71	356,908.39		14,040.42
90276EAD9	3.196% 06/15/2050 DD 06/01/17	96.9265	342,867.97	980.71	356,908.39	1.37	14,040.42
250,000.000	UBER TECHNOLOGIES INC	99.7721	249,916.40	656.94	249,430.25		-486.15
90353TAN0	4.300% 01/15/2030 DD 09/09/24	99.7721	249,916.40	656.94	249,430.25	0.96	-486.15
1,000,000.000	U S TREASURY NOTE	96.0977	944,258.17	3,352.58	960,976.56		16,718.39
9128286B1	2.625% 02/15/2029 DD 02/15/19	96.0977	944,258.17	3,352.58	960,976.56	3.69	16,718.39
950,000.000	U S TREASURY NOTE	97.1055	914,119.08	1,971.64	922,501.96		8,382.88
912828P46	1.625% 02/15/2026 DD 02/15/16	97.1055	914,119.08	1,971.64	922,501.96	3.54	8,382.88
2,500,000.000	U S TREASURY NOTE	91.3320	2,251,898.32	85.85	2,283,300.78		31,402.46
91282CCY5	1.250% 09/30/2028 DD 09/30/21	91.3320	2,251,898.32	85.85	2,283,300.78	8.76	31,402.46
250,000.000	U S TREASURY NOTE	99.8378	249,573.36	721.48	249,594.50		21.14
91282CDB4	0.625% 10/15/2024 DD 10/15/21	99.8378	249,573.36	721.48	249,594.50	0.96	21.14
250,000.000	U S TREASURY NOTE	99.5000	248,644.57	708.22	248,749.90		105.33
91282CDH1	0.750% 11/15/2024 DD 11/15/21	99.5000	248,644.57	708.22	248,749.90	0.95	105.33
1,500,000.000	U S TREASURY NOTE	100.1641	1,493,940.66	17,704.92	1,502,460.93		8,520.27
91282CGA3	4.000% 12/15/2025 DD 12/15/22	100.1641	1,493,940.66	17,704.92	1,502,460.93	5.77	8,520.27
250,000.000	BANK OF AMERICA CORP	102.9538	250,000.00	618.02	257,384.58		7,384.58
06051GLV9	VAR RT 09/15/2027 DD 09/15/23	102.9538	250,000.00	618.02	257,384.58	0.99	7,384.58
250,000.000	BANK OF NEW YORK MELLON CORP/T	101.1326	250,000.00	1,892.92	252,831.46		2,831.46
06406RBN6	VAR RT 02/01/2029 DD 01/31/23	101.1326	250,000.00	1,892.92	252,831.46	0.97	2,831.46
250,000.000	GOLDMAN SACHS GROUP INC/THE	99.3620	237,639.32	4,398.96	248,405.06		10,765.74
38141GWZ3	VAR RT 05/01/2029 DD 04/23/18	99.3620	237,639.32	4,398.96	248,405.06	0.95	10,765.74
250,000.000	JPMORGAN CHASE & CO	101.6490	250,000.00	2,380.00	254,122.54		4,122.54
46647PEA0	VAR RT 01/23/2028 DD 01/23/24	101.6490	250,000.00	2,380.00	254,122.54	0.98	4,122.54
250,000.000	MORGAN STANLEY	102.4703	250,000.82	2,134.58	256,175.72		6,174.90
61747YFA8	VAR RT 02/01/2029 DD 01/19/23	102.4703	250,000.82	2,134.58	256,175.72	0.98	6,174.90
30,000.000	VANGUARD INT-TERM CORPORATE	83.7500	2,446,200.00	0.00	2,512,500.00		66,300.00
92206C870		83.7500	2,446,200.00	0.00	2,512,500.00	9.64	66,300.00
SUBTOTAL UNITED STATES			**25,256,637.37**	**117,193.13**	**25,609,238.77**		**352,601.40**
			25,256,637.37	**117,193.13**	**25,609,238.77**	**98.30**	**352,601.40**
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			**25,256,637.37**	**117,193.13**	**25,609,238.77**		**352,601.40**
			25,256,637.37	**117,193.13**	**25,609,238.77**	**98.30**	**352,601.40**
TOTAL FIXED INCOME SECURITIES			**25,256,637.37**	**117,193.13**	**25,609,238.77**	**98.30**	**352,601.40**
	TOTAL ASSETS - BASE:		**25,701,396.33**	**119,012.99**	**26,053,997.73**	**100.01**	**352,601.40**
	NET ASSETS - BASE:				**26,173,010.72**		

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3454
	VANGUARD 100% EQUITY
	MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
12,264.54	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	12,264.54	12,264.54	0	0.00
		12,264.54	**12,264.54**	**0**	**0.00**
	MUTUAL FUNDS - EQUITY				
25,219	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,331,815.39	1,126,927.01	28	0.00
10,292	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	492,472.20	452,355.18	10	0.00
3,517	CUSIP # 922908736 VANGUARD GROWTH ETF	1,350,281.81	783,105.83	29	0.00
6,058	CUSIP # 922908744 VANGUARD VALUE ETF	1,057,545.06	741,337.26	23	0.00
1,212	CUSIP # 922908751 VANGUARD SMALL CAP ETF	287,498.52	184,369.97	6	854.10
		4,519,612.98	**3,288,095.25**	**96**	**854.10**
	COMMON TRUST FUNDS - FIXED INCOME				
157,766.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	157,766.77	157,766.77	3	0.00
		157,766.77	**157,766.77**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3338
	VANGUARD 100% FIXED INCOME MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
6,173.23	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	6,173.23	6,173.23	1	0.00
		6,173.23	**6,173.23**	**1**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
2,034	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	152,895.78	197,094.69	14	0.00
1,895	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	148,511.15	165,163.16	13	0.00
3,884	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	305,631.96	312,619.14	27	0.00
6,434	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	323,501.52	365,025.02	29	0.00
3,255	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	153,668.55	171,858.24	14	0.00
		1,084,208.96	**1,211,760.25**	**97**	**0.00**
	COMMON TRUST FUNDS - FIXED INCOME				
9,113.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,113.96	9,113.96	1	0.00
		9,113.96	**9,113.96**	**1**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3356
	VANGUARD 20/80-CONSERVATIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
2,526.03	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	2,526.03	2,526.03	0	0.00
		2,526.03	**2,526.03**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
1,282	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	96,367.94	104,554.92	11	0.00
1,218	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	95,454.66	98,093.43	11	0.00
2,477	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	194,915.13	192,235.55	22	0.00
4,139	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	208,108.92	207,555.70	23	0.00
2,073	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	97,866.33	99,761.25	11	0.00
		692,712.98	**702,200.85**	**77**	**0.00**
	MUTUAL FUNDS - EQUITY				
973	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	51,384.13	46,349.37	6	0.00
391	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	18,709.35	15,598.74	2	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3356
	VANGUARD 20/80-CONSERVATIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
129	CUSIP # 922908736 VANGUARD GROWTH ETF	49,526.97	36,698.58	6	0.00
247	CUSIP # 922908744 VANGUARD VALUE ETF	43,118.79	35,389.35	5	0.00
53	CUSIP # 922908751 VANGUARD SMALL CAP ETF	12,572.13	10,724.92	1	37.35
		175,311.37	**144,760.96**	**19**	**37.35**
	COMMON TRUST FUNDS - FIXED INCOME				
30,284.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	30,284.22	30,284.22	3	0.00
		30,284.22	**30,284.22**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3374
	VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
24,611.42	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	24,611.42	24,611.42	0	0.00
		24,611.42	**24,611.42**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
9,656	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	725,841.52	832,123.34	8	0.00
9,257	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	725,471.09	741,145.91	8	0.00
18,859	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,484,014.71	1,476,613.57	16	0.00
31,406	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,579,093.68	1,640,792.43	17	0.00
15,888	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	750,072.48	775,456.82	8	0.00
		5,264,493.48	**5,466,132.07**	**58**	**0.00**
	MUTUAL FUNDS - EQUITY				
19,714	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,041,096.34	808,986.06	11	0.00
8,135	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	389,259.75	331,250.49	4	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3374
	VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,644	CUSIP # 922908736 VANGUARD GROWTH ETF	1,015,110.92	655,955.30	11	0.00
5,001	CUSIP # 922908744 VANGUARD VALUE ETF	873,024.57	593,148.58	10	0.00
1,035	CUSIP # 922908751 VANGUARD SMALL CAP ETF	245,512.35	168,734.92	3	729.36
		3,564,003.93	**2,558,075.35**	**39**	**729.36**
	COMMON TRUST FUNDS - FIXED INCOME				
222,282.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	222,282.09	222,282.09	2	0.00
		222,282.09	**222,282.09**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3392
	VANGUARD 60/40-MODERATE AGGRESS MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
120,528.43	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	120,528.43	120,528.43	0	0.00
		120,528.43	**120,528.43**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
31,557	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,372,139.69	2,839,312.39	5	0.00
29,708	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,328,215.96	2,476,141.50	5	0.00
61,909	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,871,619.21	4,922,817.59	11	0.00
102,972	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,177,432.16	5,511,302.22	12	0.00
52,119	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,460,537.99	2,675,846.04	5	0.00
		17,209,945.01	**18,425,419.74**	**38**	**0.00**
	MUTUAL FUNDS - EQUITY				
147,134	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,770,146.54	5,544,249.01	17	0.00
58,692	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,808,412.20	2,183,417.39	6	0.00

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,454	CUSIP # 922908736 VANGUARD GROWTH ETF	7,468,974.22	2,802,287.14	17	0.00
37,346	CUSIP # 922908744 VANGUARD VALUE ETF	6,519,491.22	4,211,242.31	15	0.00
7,409	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,757,488.89	935,499.85	4	5,221.12
		26,324,513.07	**15,676,695.70**	**59**	**5,221.12**
	COMMON TRUST FUNDS - FIXED INCOME				
1,221,536.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,221,536.16	1,221,536.16	3	0.00
		1,221,536.16	**1,221,536.16**	**3**	**0.00**

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3418
	VANGUARD 70/30-MOD AGGR GROWTH MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
24,440.11	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	24,440.11	24,440.11	0	0.00
		24,440.11	**24,440.11**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
3,760	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	282,639.20	342,440.20	4	0.00
3,503	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	274,530.11	294,316.67	4	0.00
7,194	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	566,095.86	563,481.26	8	0.00
11,874	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	597,024.72	641,138.89	9	0.00
6,068	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	286,470.28	301,116.37	4	0.00
		2,006,760.17	**2,142,493.39**	**29**	**0.00**
	MUTUAL FUNDS - EQUITY				
26,595	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,404,481.95	1,133,172.70	20	0.00
11,126	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	532,379.10	474,763.37	8	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3418
	VANGUARD 70/30-MOD AGGR GROWTH MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,715	CUSIP # 922908736 VANGUARD GROWTH ETF	1,426,299.95	759,600.42	21	0.00
6,603	CUSIP # 922908744 VANGUARD VALUE ETF	1,152,685.71	769,912.63	17	0.00
1,288	CUSIP # 922908751 VANGUARD SMALL CAP ETF	305,526.48	203,740.16	4	907.65
		4,821,373.19	**3,341,189.28**	**69**	**907.65**
	COMMON TRUST FUNDS - FIXED INCOME				
107,103.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	107,103.16	107,103.16	2	0.00
		107,103.16	**107,103.16**	**2**	**0.00**

ACCOUNT STATEMENT

Statement Period 07/01/2024 through 09/30/2024
Account Number XXXXXX3436
VANGUARD 80/20-AGGRESSIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	SHORT TERM INVESTMENTS				
43,279.05	CUSIP # BIDP23002 HILLTOP SECURITIES BANK-INSURED DEPOSIT PROGRAM	43,279.05	43,279.05	0	0.00
		43,279.05	**43,279.05**	**0**	**0.00**
	MUTUAL FUNDS - FIXED INCOME				
5,517	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	414,712.89	498,101.97	3	0.00
5,043	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	395,219.91	421,615.30	2	0.00
10,740	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	845,130.60	839,467.20	5	0.00
17,763	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	893,123.64	943,976.93	5	0.00
8,994	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	424,606.74	445,389.14	3	0.00
		2,972,793.78	**3,148,550.54**	**18**	**0.00**
	MUTUAL FUNDS - EQUITY				
72,078	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,806,439.18	3,156,040.23	23	0.00
29,750	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,423,537.50	1,330,048.66	9	0.00

ACCOUNT STATEMENT

Statement Period	07/01/2024 through 09/30/2024
Account Number	XXXXXX3436
	VANGUARD 80/20-AGGRESSIVE MANAGED TRUST FUND

Preliminary Asset Detail As Of 09/30/2024

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,078	CUSIP # 922908736 VANGUARD GROWTH ETF	3,869,246.54	1,920,278.43	24	0.00
17,326	CUSIP # 922908744 VANGUARD VALUE ETF	3,024,599.82	2,062,423.24	18	0.00
3,442	CUSIP # 922908751 VANGUARD SMALL CAP ETF	816,476.82	534,911.07	5	2,425.58
		12,940,299.86	**9,003,701.63**	**79**	**2,425.58**
	COMMON TRUST FUNDS - FIXED INCOME				
436,028.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	436,028.75	436,028.75	3	0.00
		436,028.75	**436,028.75**	**3**	**0.00**

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-405,630.600	Local	1.000000	-405,630.60	1.000000	-405,630.60	0.00	0.26
			Base	1.000000	-405,630.60	1.000000	-405,630.60	0.00	0.26
US DOLLAR Total									
		-405,630.600	Local		-405,630.60		-405,630.60	0.00	0.26
			Base		-405,630.60		-405,630.60	0.00	0.26
CASH Total									
		-405,630.600	Base		-405,630.60		-405,630.60	0.00	0.26
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					4.936151	31 Dec 2030		
		4,869,720.250	Local	100.000000	4,869,720.25	100.000000	4,869,720.25	0.00	3.08
			Base	100.000000	4,869,720.25	100.000000	4,869,720.25	0.00	3.08
US DOLLAR Total									
		4,869,720.250	Local		4,869,720.25		4,869,720.25	0.00	3.08
			Base		4,869,720.25		4,869,720.25	0.00	3.08
CASH EQUIVALENT Total									
		4,869,720.250	Base		4,869,720.25		4,869,720.25	0.00	3.08
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
		20,000.000	Local	129.309100	25,861.82	102.508754	20,501.75	-5,360.07	0.01
			Base	129.309100	25,861.82	102.508754	20,501.75	-5,360.07	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	22,000.000	88.204773	19,405.05	88.243003	19,413.46	8.41	0.01
		Base		88.204773	19,405.05	88.243003	19,413.46	8.41	0.01
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
		Local	70,000.000	100.051871	70,036.31	95.468214	66,827.75	-3,208.56	0.04
		Base		100.051871	70,036.31	95.468214	66,827.75	-3,208.56	0.04
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
		Local	100,000.000	96.870460	96,870.46	85.748040	85,748.04	-11,122.42	0.05
		Base		96.870460	96,870.46	85.748040	85,748.04	-11,122.42	0.05
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
		Local	33,000.000	91.050121	30,046.54	72.987946	24,086.02	-5,960.52	0.02
		Base		91.050121	30,046.54	72.987946	24,086.02	-5,960.52	0.02
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
		Local	10,000.000	101.696800	10,169.68	72.467827	7,246.78	-2,922.90	0.00
		Base		101.696800	10,169.68	72.467827	7,246.78	-2,922.90	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
		Local	40,000.000	87.902500	35,161.00	84.195738	33,678.30	-1,482.70	0.02
		Base		87.902500	35,161.00	84.195738	33,678.30	-1,482.70	0.02
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
		Local	10,000.000	104.552600	10,455.26	75.518384	7,551.84	-2,903.42	0.00
		Base		104.552600	10,455.26	75.518384	7,551.84	-2,903.42	0.00
00255JAA8	APOLLO AVIATION SECURITIZATION AASET 2024 1A A1 144A					6.261000	16 May 2049		
		Local	245,856.610	99.996714	245,848.53	103.793360	255,182.84	9,334.31	0.16
	Original Face:	Base	250,000.000	99.996714	245,848.53	103.793360	255,182.84	9,334.31	0.16
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	20,000.000	105.474850	21,094.97	102.482505	20,496.50	-598.47	0.01
		Base		105.474850	21,094.97	102.482505	20,496.50	-598.47	0.01
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
		Local	30,000.000	99.622267	29,886.68	99.378568	29,813.57	-73.11	0.02
		Base		99.622267	29,886.68	99.378568	29,813.57	-73.11	0.02

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	30,000.000	99.961067	29,988.32	97.880645	29,364.19	-624.13	0.02
		Base		99.961067	29,988.32	97.880645	29,364.19	-624.13	0.02
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	160,000.000	102.266556	163,626.49	95.568811	152,910.10	-10,716.39	0.10
		Base		102.266556	163,626.49	95.568811	152,910.10	-10,716.39	0.10
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	150,000.000	118.802733	178,204.10	89.454275	134,181.41	-44,022.69	0.08
		Base		118.802733	178,204.10	89.454275	134,181.41	-44,022.69	0.08
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		Local	10,000.000	100.380800	10,038.08	99.625285	9,962.53	-75.55	0.01
		Base		100.380800	10,038.08	99.625285	9,962.53	-75.55	0.01
00287YDS5	ABBVIE INC SR UNSECURED 03/29 4.8					4.800000	15 Mar 2029		
		Local	40,000.000	99.814850	39,925.94	102.858096	41,143.24	1,217.30	0.03
		Base		99.814850	39,925.94	102.858096	41,143.24	1,217.30	0.03
00287YDU0	ABBVIE INC SR UNSECURED 03/34 5.05					5.050000	15 Mar 2034		
		Local	40,000.000	99.699525	39,879.81	104.331379	41,732.55	1,852.74	0.03
		Base		99.699525	39,879.81	104.331379	41,732.55	1,852.74	0.03
00440EAV9	CHUBB INA HOLDINGS LLC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
		Local	30,000.000	99.234633	29,770.39	98.816444	29,644.93	-125.46	0.02
		Base		99.234633	29,770.39	98.816444	29,644.93	-125.46	0.02
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
		Local	60,000.000	99.830733	59,898.44	91.832801	55,099.68	-4,798.76	0.03
		Base		99.830733	59,898.44	91.832801	55,099.68	-4,798.76	0.03
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
		Local	260,000.000	100.093977	260,244.34	96.019611	249,650.99	-10,593.35	0.16
		Base		100.093977	260,244.34	96.019611	249,650.99	-10,593.35	0.16
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
		Local	190,000.000	100.707132	191,343.55	94.405065	179,369.62	-11,973.93	0.11
		Base		100.707132	191,343.55	94.405065	179,369.62	-11,973.93	0.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		Local	10,000.000	99.728000	9,972.80	78.000419	7,800.04	-2,172.76	0.00
		Base		99.728000	9,972.80	78.000419	7,800.04	-2,172.76	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	30,000.000	99.835233	29,950.57	98.827989	29,648.40	-302.17	0.02
		Base		99.835233	29,950.57	98.827989	29,648.40	-302.17	0.02
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3					5.300000	01 Feb 2028		
		Local	40,000.000	99.216525	39,686.61	102.615628	41,046.25	1,359.64	0.03
		Base		99.216525	39,686.61	102.615628	41,046.25	1,359.64	0.03
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	15 Oct 2054		
		Local	400,000.000	83.731448	334,925.79	82.691406	330,765.62	-4,160.17	0.21
Original Face:		Base	400,000.000	83.731448	334,925.79	82.691406	330,765.62	-4,160.17	0.21
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	15 Oct 2054		
		Local	800,000.000	90.742189	725,937.51	89.775391	718,203.13	-7,734.38	0.45
Original Face:		Base	800,000.000	90.742189	725,937.51	89.775391	718,203.13	-7,734.38	0.45
01F0506A9	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	15 Oct 2054		
		Local	100,000.000	100.515630	100,515.63	99.898438	99,898.44	-617.19	0.06
Original Face:		Base	100,000.000	100.515630	100,515.63	99.898438	99,898.44	-617.19	0.06
01F0526A5	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	15 Oct 2054		
		Local	500,000.000	101.539844	507,699.22	101.196048	505,980.24	-1,718.98	0.32
Original Face:		Base	500,000.000	101.539844	507,699.22	101.196048	505,980.24	-1,718.98	0.32
01F0606A8	FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE					6.000000	15 Oct 2054		
		Local	100,000.000	102.425780	102,425.78	102.238557	102,238.56	-187.22	0.06
Original Face:		Base	100,000.000	102.425780	102,425.78	102.238557	102,238.56	-187.22	0.06
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
		Local	20,000.000	99.835700	19,967.14	86.039850	17,207.97	-2,759.17	0.01
		Base		99.835700	19,967.14	86.039850	17,207.97	-2,759.17	0.01
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
		Local	20,000.000	75.404900	15,080.98	71.301699	14,260.34	-820.64	0.01
		Base		75.404900	15,080.98	71.301699	14,260.34	-820.64	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
		Local	75,000.000	100.115960	75,086.97	99.864494	74,898.37	-188.60	0.05
		Base		100.115960	75,086.97	99.864494	74,898.37	-188.60	0.05
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	170,000.000	132.384353	225,053.40	104.796780	178,154.53	-46,898.87	0.11
		Base		132.384353	225,053.40	104.796780	178,154.53	-46,898.87	0.11
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		Local	10,000.000	99.994600	9,999.46	98.484268	9,848.43	-151.03	0.01
		Base		99.994600	9,999.46	98.484268	9,848.43	-151.03	0.01
02209SBR3	ALTRIA GROUP INC COMPANY GUAR 11/33 6.875					6.875000	01 Nov 2033		
		Local	180,000.000	99.753444	179,556.20	112.838259	203,108.87	23,552.67	0.13
		Base		99.753444	179,556.20	112.838259	203,108.87	23,552.67	0.13
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
		Local	10,000.000	114.583500	11,458.35	103.762345	10,376.23	-1,082.12	0.01
		Base		114.583500	11,458.35	103.762345	10,376.23	-1,082.12	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
		Local	60,000.000	98.434167	59,060.50	98.138412	58,883.05	-177.45	0.04
		Base		98.434167	59,060.50	98.138412	58,883.05	-177.45	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	40,000.000	97.341600	38,936.64	93.881333	37,552.53	-1,384.11	0.02
		Base		97.341600	38,936.64	93.881333	37,552.53	-1,384.11	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	60,000.000	99.996400	59,997.84	93.407475	56,044.49	-3,953.35	0.04
		Base		99.996400	59,997.84	93.407475	56,044.49	-3,953.35	0.04
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	30,000.000	99.934933	29,980.48	87.425138	26,227.54	-3,752.94	0.02
		Base		99.934933	29,980.48	87.425138	26,227.54	-3,752.94	0.02
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	190,000.000	101.540500	192,926.95	65.972440	125,347.64	-67,579.31	0.08
		Base		101.540500	192,926.95	65.972440	125,347.64	-67,579.31	0.08

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023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	20,000.000	99.891350	19,978.27	98.696930	19,739.39	-238.88	0.01
		Base		99.891350	19,978.27	98.696930	19,739.39	-238.88	0.01
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
		Local	30,000.000	99.854167	29,956.25	98.445647	29,533.69	-422.56	0.02
		Base		99.854167	29,956.25	98.445647	29,533.69	-422.56	0.02
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
		Local	120,000.000	99.856250	119,827.50	96.574779	115,889.73	-3,937.77	0.07
		Base		99.856250	119,827.50	96.574779	115,889.73	-3,937.77	0.07
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
		Local	20,000.000	100.013850	20,002.77	99.716835	19,943.37	-59.40	0.01
		Base		100.013850	20,002.77	99.716835	19,943.37	-59.40	0.01
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 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
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
		Local	30,000.000	99.871500	29,961.45	100.126103	30,037.83	76.38	0.02
		Base		99.871500	29,961.45	100.126103	30,037.83	76.38	0.02
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
		Local	40,000.000	98.750150	39,500.06	87.781619	35,112.65	-4,387.41	0.02
		Base		98.750150	39,500.06	87.781619	35,112.65	-4,387.41	0.02
03237CAD4	AXIS EQUIPMENT FINANCE RECEIVA AXIS 2024 1A C 144A					5.550000	21 Jan 2031		
		Local	110,000.000	99.995727	109,995.30	102.795340	113,074.87	3,079.57	0.07
	Original Face:	Base	110,000.000	99.995727	109,995.30	102.795340	113,074.87	3,079.57	0.07
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A					4.000000	25 Jan 2067		
		Local	185,419.570	98.986892	183,541.07	97.037940	179,927.33	-3,613.74	0.11
	Original Face:	Base	230,000.000	98.986892	183,541.07	97.037940	179,927.33	-3,613.74	0.11
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
		Local	250,000.000	99.936400	249,841.00	100.466687	251,166.72	1,325.72	0.16
		Base		99.936400	249,841.00	100.466687	251,166.72	1,325.72	0.16

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03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		Local	60,000.000	106.021867	63,613.12	107.519605	64,511.76	898.64	0.04
		Base		106.021867	63,613.12	107.519605	64,511.76	898.64	0.04
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		Local	60,000.000	105.611217	63,366.73	102.572472	61,543.48	-1,823.25	0.04
		Base		105.611217	63,366.73	102.572472	61,543.48	-1,823.25	0.04
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		Local	40,000.000	99.946725	39,978.69	94.354399	37,741.76	-2,236.93	0.02
		Base		99.946725	39,978.69	94.354399	37,741.76	-2,236.93	0.02
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	20,000.000	99.873800	19,974.76	96.981998	19,396.40	-578.36	0.01
		Base		99.873800	19,974.76	96.981998	19,396.40	-578.36	0.01
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
		Local	60,000.000	98.024583	58,814.75	98.568389	59,141.03	326.28	0.04
		Base		98.024583	58,814.75	98.568389	59,141.03	326.28	0.04
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	10,000.000	99.997900	9,999.79	99.694866	9,969.49	-30.30	0.01
		Base		99.997900	9,999.79	99.694866	9,969.49	-30.30	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
		Local	20,000.000	99.829300	19,965.86	97.525627	19,505.13	-460.73	0.01
		Base		99.829300	19,965.86	97.525627	19,505.13	-460.73	0.01
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
		Local	30,000.000	99.092467	29,727.74	89.115350	26,734.61	-2,993.13	0.02
		Base		99.092467	29,727.74	89.115350	26,734.61	-2,993.13	0.02
03740MAD2	AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45					5.450000	01 Mar 2034		
		Local	100,000.000	99.854800	99,854.80	104.884876	104,884.88	5,030.08	0.07
		Base		99.854800	99,854.80	104.884876	104,884.88	5,030.08	0.07
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
		Local	160,000.000	94.866650	151,786.64	82.613200	132,181.12	-19,605.52	0.08
		Base		94.866650	151,786.64	82.613200	132,181.12	-19,605.52	0.08

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038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
		Local	40,000.000	99.774775	39,909.91	87.738647	35,095.46	-4,814.45	0.02
		Base		99.774775	39,909.91	87.738647	35,095.46	-4,814.45	0.02
03880XAA4	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A					6.792070	15 Jan 2037		
		Local	192,076.000	100.000000	192,076.00	99.750220	191,596.23	-479.77	0.12
	Original Face:	Base	210,000.000	100.000000	192,076.00	99.750220	191,596.23	-479.77	0.12
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
		Local	20,000.000	125.133100	25,026.62	101.308076	20,261.62	-4,765.00	0.01
		Base		125.133100	25,026.62	101.308076	20,261.62	-4,765.00	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	20,000.000	103.832750	20,766.55	97.924056	19,584.81	-1,181.74	0.01
		Base		103.832750	20,766.55	97.924056	19,584.81	-1,181.74	0.01
05526DBZ7	BAT CAPITAL CORP COMPANY GUAR 02/34 6					6.000000	20 Feb 2034		
		Local	20,000.000	99.462750	19,892.55	106.789642	21,357.93	1,465.38	0.01
		Base		99.462750	19,892.55	106.789642	21,357.93	1,465.38	0.01
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
		Local	30,000.000	109.385467	32,815.64	100.199435	30,059.83	-2,755.81	0.02
		Base		109.385467	32,815.64	100.199435	30,059.83	-2,755.81	0.02
05581KAG6	BNP PARIBAS 144A 12/34 VAR					5.894000	05 Dec 2034		
		Local	200,000.000	100.000000	200,000.00	107.859087	215,718.17	15,718.17	0.14
		Base		100.000000	200,000.00	107.859087	215,718.17	15,718.17	0.14
05592DAA2	BPR TRUST BPR 2022 OANA A 144A					7.234890	15 Apr 2037		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
05612GAA1	BX TRUST BX 2024 XL5 A 144A					6.488160	15 Mar 2041		
		Local	92,456.760	99.758038	92,233.05	100.005990	92,462.30	229.25	0.06
	Original Face:	Base	100,000.000	99.758038	92,233.05	100.005990	92,462.30	229.25	0.06
05612TAC9	BX TRUST BX 2024 VLT4 B 144A					7.037276	15 Jul 2029		
		Local	170,000.000	99.764165	169,599.08	100.000000	170,000.00	400.92	0.11
	Original Face:	Base	170,000.000	99.764165	169,599.08	100.000000	170,000.00	400.92	0.11

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05971KAE9	BANCO SANTANDER SA 05/25 2.746					2.746000	28 May 2025		
		200,000.000	Local	100.190135	200,380.27	98.534001	197,068.00	-3,312.27	0.12
			Base	100.190135	200,380.27	98.534001	197,068.00	-3,312.27	0.12
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		50,000.000	Local	104.379740	52,189.87	101.654517	50,827.26	-1,362.61	0.03
			Base	104.379740	52,189.87	101.654517	50,827.26	-1,362.61	0.03
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
		300,000.000	Local	99.905407	299,716.22	99.934416	299,803.25	87.03	0.19
			Base	99.905407	299,716.22	99.934416	299,803.25	87.03	0.19
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
		20,000.000	Local	96.521050	19,304.21	97.252545	19,450.51	146.30	0.01
			Base	96.521050	19,304.21	97.252545	19,450.51	146.30	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
		80,000.000	Local	100.526150	80,420.92	99.663226	79,730.58	-690.34	0.05
			Base	100.526150	80,420.92	99.663226	79,730.58	-690.34	0.05
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		190,000.000	Local	107.138832	203,563.78	86.780741	164,883.41	-38,680.37	0.10
			Base	107.138832	203,563.78	86.780741	164,883.41	-38,680.37	0.10
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		320,000.000	Local	103.041138	329,731.64	90.644172	290,061.35	-39,670.29	0.18
			Base	103.041138	329,731.64	90.644172	290,061.35	-39,670.29	0.18
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
		90,000.000	Local	100.000000	90,000.00	97.534033	87,780.63	-2,219.37	0.06
			Base	100.000000	90,000.00	97.534033	87,780.63	-2,219.37	0.06
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
		50,000.000	Local	95.785580	47,892.79	89.471729	44,735.86	-3,156.93	0.03
			Base	95.785580	47,892.79	89.471729	44,735.86	-3,156.93	0.03
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
		90,000.000	Local	100.000000	90,000.00	100.129732	90,116.76	116.76	0.06
			Base	100.000000	90,000.00	100.129732	90,116.76	116.76	0.06

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06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
		Local	230,000.000	95.317004	219,229.11	99.332359	228,464.43	9,235.32	0.14
		Base		95.317004	219,229.11	99.332359	228,464.43	9,235.32	0.14
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		Local	70,000.000	99.990743	69,993.52	98.411874	68,888.31	-1,105.21	0.04
		Base		99.990743	69,993.52	98.411874	68,888.31	-1,105.21	0.04
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
		Local	20,000.000	99.995750	19,999.15	98.287073	19,657.41	-341.74	0.01
		Base		99.995750	19,999.15	98.287073	19,657.41	-341.74	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	40,000.000	99.968275	39,987.31	97.817997	39,127.20	-860.11	0.02
		Base		99.968275	39,987.31	97.817997	39,127.20	-860.11	0.02
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
		Local	40,000.000	99.147800	39,659.12	95.042303	38,016.92	-1,642.20	0.02
		Base		99.147800	39,659.12	95.042303	38,016.92	-1,642.20	0.02
06417XAH4	BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45					3.450000	11 Apr 2025		
		Local	100,000.000	100.020230	100,020.23	99.311451	99,311.45	-708.78	0.06
		Base		100.020230	100,020.23	99.311451	99,311.45	-708.78	0.06
06540WBG7	BANK BANK 2019 BN19 C					4.161815	15 Aug 2061		
		Local	210,000.000	103.963281	218,322.89	79.878230	167,744.28	-50,578.61	0.11
Original Face:		Base	210,000.000	103.963281	218,322.89	79.878230	167,744.28	-50,578.61	0.11
06541MBN3	BANK BANK 2022 BNK42 A5					4.493000	15 Jun 2055		
		Local	230,000.000	95.862570	220,483.91	99.130200	227,999.46	7,515.55	0.14
Original Face:		Base	230,000.000	95.862570	220,483.91	99.130200	227,999.46	7,515.55	0.14
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		Local	60,000.000	108.597117	65,158.27	107.573956	64,544.37	-613.90	0.04
		Base		108.597117	65,158.27	107.573956	64,544.37	-613.90	0.04
075887BF5	BECTON DICKINSON + CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		Local	2,000.000	100.000500	2,000.01	99.683095	1,993.66	-6.35	0.00
		Base		100.000500	2,000.01	99.683095	1,993.66	-6.35	0.00

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075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	8,000.000	107.894875	8,631.59	93.373419	7,469.87	-1,161.72	0.00
		Base		107.894875	8,631.59	93.373419	7,469.87	-1,161.72	0.00
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
		Local	70,000.000	99.086814	69,360.77	92.428828	64,700.18	-4,660.59	0.04
		Base		99.086814	69,360.77	92.428828	64,700.18	-4,660.59	0.04
09659W2L7	BNP PARIBAS 144A 06/26 VAR					2.219000	09 Jun 2026		
		Local	200,000.000	100.284500	200,569.00	98.064291	196,128.58	-4,440.42	0.12
		Base		100.284500	200,569.00	98.064291	196,128.58	-4,440.42	0.12
09659W2V5	BNP PARIBAS 144A 01/29 VAR					5.125000	13 Jan 2029		
		Local	300,000.000	100.000000	300,000.00	102.056736	306,170.21	6,170.21	0.19
		Base		100.000000	300,000.00	102.056736	306,170.21	6,170.21	0.19
096817AA9	BOCA COMMERCIAL MORTGAGE TRUST BOCA 2024 BOCA A 144A					7.017190	15 Aug 2041		
		Local	210,000.000	99.751586	209,478.33	99.999970	209,999.94	521.61	0.13
Original Face:		Base	210,000.000	99.751586	209,478.33	99.999970	209,999.94	521.61	0.13
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
		Local	30,000.000	98.881633	29,664.49	94.853848	28,456.15	-1,208.34	0.02
		Base		98.881633	29,664.49	94.853848	28,456.15	-1,208.34	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
		Local	20,000.000	99.987450	19,997.49	96.934932	19,386.99	-610.50	0.01
		Base		99.987450	19,997.49	96.934932	19,386.99	-610.50	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		Local	10,000.000	99.910100	9,991.01	94.797415	9,479.74	-511.27	0.01
		Base		99.910100	9,991.01	94.797415	9,479.74	-511.27	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		Local	40,000.000	90.859050	36,343.62	81.322174	32,528.87	-3,814.75	0.02
		Base		90.859050	36,343.62	81.322174	32,528.87	-3,814.75	0.02
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		Local	10,000.000	99.239300	9,923.93	70.241888	7,024.19	-2,899.74	0.00
		Base		99.239300	9,923.93	70.241888	7,024.19	-2,899.74	0.00

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097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
		Local	50,000.000	100.000000	50,000.00	99.625169	49,812.58	-187.42	0.03
		Base		100.000000	50,000.00	99.625169	49,812.58	-187.42	0.03
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
		Local	60,000.000	103.523717	62,114.23	100.177552	60,106.53	-2,007.70	0.04
		Base		103.523717	62,114.23	100.177552	60,106.53	-2,007.70	0.04
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
		Local	20,000.000	98.807950	19,761.59	98.479503	19,695.90	-65.69	0.01
		Base		98.807950	19,761.59	98.479503	19,695.90	-65.69	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
		Local	30,000.000	100.002300	30,000.69	99.118950	29,735.69	-265.00	0.02
		Base		100.002300	30,000.69	99.118950	29,735.69	-265.00	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	100,000.000	98.833100	98,833.10	69.150422	69,150.42	-29,682.68	0.04
		Base		98.833100	98,833.10	69.150422	69,150.42	-29,682.68	0.04
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
		Local	60,000.000	105.308150	63,184.89	97.014214	58,208.53	-4,976.36	0.04
		Base		105.308150	63,184.89	97.014214	58,208.53	-4,976.36	0.04
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
		Local	22,368.300	99.998972	22,368.07	95.998430	21,473.22	-894.85	0.01
Original Face:		Base	120,000.000	99.998972	22,368.07	95.998430	21,473.22	-894.85	0.01
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
		Local	71,181.380	99.928282	71,130.33	98.191780	69,894.26	-1,236.07	0.04
Original Face:		Base	110,000.000	99.928282	71,130.33	98.191780	69,894.26	-1,236.07	0.04
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
		Local	144,571.390	99.998236	144,568.84	99.591290	143,980.51	-588.33	0.09
Original Face:		Base	190,000.000	99.998236	144,568.84	99.591290	143,980.51	-588.33	0.09
10569YAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2023 NQM4 A1 144A					6.435000	25 May 2063		
		Local	188,558.880	99.998186	188,555.46	101.184770	190,792.87	2,237.41	0.12
Original Face:		Base	220,000.000	99.998186	188,555.46	101.184770	190,792.87	2,237.41	0.12

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110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 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
110122EG9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1					5.100000	22 Feb 2031		
		Local	40,000.000	99.854550	39,941.82	104.640908	41,856.36	1,914.54	0.03
		Base		99.854550	39,941.82	104.640908	41,856.36	1,914.54	0.03
110122EH7	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2					5.200000	22 Feb 2034		
		Local	80,000.000	99.978088	79,982.47	105.365963	84,292.77	4,310.30	0.05
		Base		99.978088	79,982.47	105.365963	84,292.77	4,310.30	0.05
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55					5.550000	22 Feb 2054		
		Local	20,000.000	99.612200	19,922.44	105.928746	21,185.75	1,263.31	0.01
		Base		99.612200	19,922.44	105.928746	21,185.75	1,263.31	0.01
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65					5.650000	22 Feb 2064		
		Local	20,000.000	99.576750	19,915.35	105.821563	21,164.31	1,248.96	0.01
		Base		99.576750	19,915.35	105.821563	21,164.31	1,248.96	0.01
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
		Local	19,000.000	108.873053	20,685.88	98.571287	18,728.54	-1,957.34	0.01
		Base		108.873053	20,685.88	98.571287	18,728.54	-1,957.34	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
		Local	110,000.000	99.945400	109,939.94	85.417992	93,959.79	-15,980.15	0.06
		Base		100.010300	110,011.33	85.417992	93,959.79	-16,051.54	0.06
12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875					2.875000	15 Jun 2052		
		Local	10,000.000	102.712300	10,271.23	68.835355	6,883.54	-3,387.69	0.00
		Base		102.712300	10,271.23	68.835355	6,883.54	-3,387.69	0.00
12434GAA3	BX TRUST BX 2023 XL3 A 144A					6.857930	09 Dec 2040		
		Local	85,205.030	99.761481	85,001.80	100.312500	85,471.30	469.50	0.05
Original Face:		Base	110,000.000	99.761481	85,001.80	100.312500	85,471.30	469.50	0.05
125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	120,000.000	109.186958	131,024.35	100.344298	120,413.16	-10,611.19	0.08
		Base		109.186958	131,024.35	100.344298	120,413.16	-10,611.19	0.08

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125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	90,000.000	127.060667	114,354.60	94.073311	84,665.98	-29,688.62	0.05
		Base		127.060667	114,354.60	94.073311	84,665.98	-29,688.62	0.05
12565KAG2	CLI FUNDING LLC CLIF 2023 1A A 144A					6.310000	18 Jun 2048		
		Local	430,285.600	98.992056	425,948.56	100.218440	431,225.52	5,276.96	0.27
	Original Face:	Base	480,000.000	98.992056	425,948.56	100.218440	431,225.52	5,276.96	0.27
12569UAA9	CIM TRUST CIM 2023 R4 A1 144A					5.000000	25 May 2062		
		Local	167,517.180	98.678434	165,303.33	99.980370	167,484.30	2,180.97	0.11
	Original Face:	Base	200,000.000	98.678434	165,303.33	99.980370	167,484.30	2,180.97	0.11
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
		Local	1,170,000.000	102.468397	1,198,880.24	98.482750	1,152,248.18	-46,632.06	0.73
	Original Face:	Base	1,170,000.000	102.468397	1,198,880.24	98.482750	1,152,248.18	-46,632.06	0.73
126416AA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A					2.265000	25 Nov 2066		
		Local	178,185.840	99.999068	178,184.18	90.828720	161,843.92	-16,340.26	0.10
	Original Face:	Base	220,000.000	99.999068	178,184.18	90.828720	161,843.92	-16,340.26	0.10
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A					2.173000	10 Nov 2046		
		Local	210,000.000	102.542105	215,338.42	83.792290	175,963.81	-39,374.61	0.11
	Original Face:	Base	210,000.000	102.542105	215,338.42	83.792290	175,963.81	-39,374.61	0.11
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A					2.000000	25 Jan 2060		
		Local	66,454.610	103.435668	68,737.77	89.088930	59,203.70	-9,534.07	0.04
	Original Face:	Base	120,000.000	103.435668	68,737.77	89.088930	59,203.70	-9,534.07	0.04
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A					0.830000	25 Mar 2056		
		Local	70,435.940	99.998935	70,435.19	83.171500	58,582.63	-11,852.56	0.04
	Original Face:	Base	140,000.000	99.998935	70,435.19	83.171500	58,582.63	-11,852.56	0.04
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A					1.169000	25 Mar 2056		
		Local	60,373.660	99.998890	60,372.99	83.906990	50,657.72	-9,715.27	0.03
	Original Face:	Base	120,000.000	99.998890	60,372.99	83.906990	50,657.72	-9,715.27	0.03
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A					1.632000	25 Apr 2066		
		Local	53,864.430	99.999963	53,864.41	87.974270	47,386.84	-6,477.57	0.03
	Original Face:	Base	120,000.000	99.999963	53,864.41	87.974270	47,386.84	-6,477.57	0.03

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12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A					1.585000	25 Jul 2066		
		Local	163,002.700	99.999466	163,001.83	87.028060	141,858.09	-21,143.74	0.09
	Original Face:	Base	270,000.000	99.999466	163,001.83	87.028060	141,858.09	-21,143.74	0.09
12663TAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 RPL4 A1 144A					3.904350	25 Apr 2062		
		Local	285,746.010	94.977757	271,395.15	96.509090	275,770.87	4,375.72	0.17
	Original Face:	Base	350,000.000	94.977757	271,395.15	96.509090	275,770.87	4,375.72	0.17
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		Local	30,000.000	100.446733	30,134.02	99.283487	29,785.05	-348.97	0.02
		Base		100.446733	30,134.02	99.283487	29,785.05	-348.97	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		Local	71,000.000	99.449845	70,609.39	99.691782	70,781.17	171.78	0.04
		Base		99.449845	70,609.39	99.691782	70,781.17	171.78	0.04
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		Local	60,000.000	117.767933	70,660.76	94.313621	56,588.17	-14,072.59	0.04
		Base		117.767933	70,660.76	94.313621	56,588.17	-14,072.59	0.04
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	140,000.000	118.490950	165,887.33	91.159233	127,622.93	-38,264.40	0.08
		Base		118.490950	165,887.33	91.159233	127,622.93	-38,264.40	0.08
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		Local	10,000.000	99.931200	9,993.12	98.583862	9,858.39	-134.73	0.01
		Base		99.931200	9,993.12	98.583862	9,858.39	-134.73	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
		Local	20,000.000	99.867200	19,973.44	95.764732	19,152.95	-820.49	0.01
		Base		99.867200	19,973.44	95.764732	19,152.95	-820.49	0.01
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
		Local	80,000.000	112.041538	89,633.23	80.590044	64,472.04	-25,161.19	0.04
		Base		112.041538	89,633.23	80.590044	64,472.04	-25,161.19	0.04
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
		Local	30,000.000	97.929833	29,378.95	70.945307	21,283.59	-8,095.36	0.01
		Base		97.929833	29,378.95	70.945307	21,283.59	-8,095.36	0.01

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126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
		Local	10,000.000	90.865500	9,086.55	84.163392	8,416.34	-670.21	0.01
		Base		90.865500	9,086.55	84.163392	8,416.34	-670.21	0.01
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
		Local	40,000.000	99.549825	39,819.93	84.431733	33,772.69	-6,047.24	0.02
		Base		99.549825	39,819.93	84.431733	33,772.69	-6,047.24	0.02
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					5.390990	15 Jul 2035		
		Local	6,501.880	96.869367	6,298.33	92.773380	6,032.01	-266.32	0.00
Original Face:		Base	1,120,000.000	96.869367	6,298.33	92.773380	6,032.01	-266.32	0.00
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	140,000.000	98.633136	138,086.39	98.485205	137,879.29	-207.10	0.09
		Base		98.633136	138,086.39	98.485205	137,879.29	-207.10	0.09
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	110,000.000	108.058845	118,864.73	98.683768	108,552.14	-10,312.59	0.07
		Base		108.058845	118,864.73	98.683768	108,552.14	-10,312.59	0.07
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
		Local	80,000.000	101.736638	81,389.31	89.717700	71,774.16	-9,615.15	0.05
		Base		101.736638	81,389.31	89.717700	71,774.16	-9,615.15	0.05
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	90,000.000	105.441456	94,897.31	86.195686	77,576.12	-17,321.19	0.05
		Base		105.441456	94,897.31	86.195686	77,576.12	-17,321.19	0.05
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	10,000.000	99.914600	9,991.46	90.203268	9,020.33	-971.13	0.01
		Base		99.914600	9,991.46	90.203268	9,020.33	-971.13	0.01
149791AP0	CAYUGA PARK CLO, LTD. CYGPK 2020 1A AR 144A					6.667380	17 Jul 2034		
		Local	180,000.000	99.354283	178,837.71	100.205000	180,369.00	1,531.29	0.11
Original Face:		Base	180,000.000	99.354283	178,837.71	100.205000	180,369.00	1,531.29	0.11
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		Local	14,000.000	101.508429	14,211.18	99.834563	13,976.84	-234.34	0.01
		Base		101.508429	14,211.18	99.834563	13,976.84	-234.34	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		Local	30,000.000	97.826033	29,347.81	97.175202	29,152.56	-195.25	0.02
		Base		97.826033	29,347.81	97.175202	29,152.56	-195.25	0.02
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
		Local	10,000.000	89.009200	8,900.92	83.912820	8,391.28	-509.64	0.01
		Base		89.009200	8,900.92	83.912820	8,391.28	-509.64	0.01
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
		Local	70,000.000	96.297743	67,408.42	91.131557	63,792.09	-3,616.33	0.04
		Base		96.297743	67,408.42	91.131557	63,792.09	-3,616.33	0.04
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		Local	50,000.000	125.926560	62,963.28	87.209206	43,604.60	-19,358.68	0.03
		Base		125.926560	62,963.28	87.209206	43,604.60	-19,358.68	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		Local	260,000.000	103.790265	269,854.69	99.427228	258,510.79	-11,343.90	0.16
		Base		103.790265	269,854.69	99.427228	258,510.79	-11,343.90	0.16
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
		Local	20,000.000	85.891700	17,178.34	80.301053	16,060.21	-1,118.13	0.01
		Base		85.891700	17,178.34	80.301053	16,060.21	-1,118.13	0.01
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
		Local	20,000.000	101.034500	20,206.90	76.478712	15,295.74	-4,911.16	0.01
		Base		101.034500	20,206.90	76.478712	15,295.74	-4,911.16	0.01
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
		Local	20,000.000	98.158050	19,631.61	69.418322	13,883.66	-5,747.95	0.01
		Base		98.158050	19,631.61	69.418322	13,883.66	-5,747.95	0.01
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
		Local	130,000.000	99.515985	129,370.78	91.384850	118,800.31	-10,570.47	0.08
		Base		99.515985	129,370.78	91.384850	118,800.31	-10,570.47	0.08
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
		Local	30,000.000	100.690200	30,207.06	81.384917	24,415.48	-5,791.58	0.02
		Base		100.690200	30,207.06	81.384917	24,415.48	-5,791.58	0.02

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161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
		Local	60,000.000	100.669167	60,401.50	104.009654	62,405.79	2,004.29	0.04
		Base		100.669167	60,401.50	104.009654	62,405.79	2,004.29	0.04
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
		Local	20,000.000	107.276800	21,455.36	100.166159	20,033.23	-1,422.13	0.01
		Base		107.276800	21,455.36	100.166159	20,033.23	-1,422.13	0.01
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
		Local	20,000.000	100.152000	20,030.40	95.499295	19,099.86	-930.54	0.01
		Base		100.152000	20,030.40	95.499295	19,099.86	-930.54	0.01
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	40,000.000	100.198375	40,079.35	73.084436	29,233.77	-10,845.58	0.02
		Base		100.198375	40,079.35	73.084436	29,233.77	-10,845.58	0.02
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
		Local	250,000.000	92.448896	231,122.24	66.507052	166,267.63	-64,854.61	0.11
		Base		92.448896	231,122.24	66.507052	166,267.63	-64,854.61	0.11
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	40,000.000	99.418500	39,767.40	99.314934	39,725.97	-41.43	0.03
		Base		99.418500	39,767.40	99.314934	39,725.97	-41.43	0.03
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	70,000.000	148.757471	104,130.23	132.562871	92,794.01	-11,336.22	0.06
		Base		148.757471	104,130.23	132.562871	92,794.01	-11,336.22	0.06
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	80,000.000	100.869738	80,695.79	100.621735	80,497.39	-198.40	0.05
		Base		100.869738	80,695.79	100.621735	80,497.39	-198.40	0.05
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
		Local	15,000.000	108.486200	16,272.93	95.084004	14,262.60	-2,010.33	0.01
		Base		108.486200	16,272.93	95.084004	14,262.60	-2,010.33	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
		Local	40,000.000	100.283150	40,113.26	100.103130	40,041.25	-72.01	0.03
		Base		100.283150	40,113.26	100.103130	40,041.25	-72.01	0.03

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172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	30,000.000	100.000000	30,000.00	97.589319	29,276.80	-723.20	0.02
		Base		100.000000	30,000.00	97.589319	29,276.80	-723.20	0.02
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
		Local	290,000.000	98.635603	286,043.25	98.947413	286,947.50	904.25	0.18
		Base		98.635603	286,043.25	98.947413	286,947.50	904.25	0.18
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		Local	80,000.000	99.443500	79,554.80	94.387901	75,510.32	-4,044.48	0.05
		Base		99.443500	79,554.80	94.387901	75,510.32	-4,044.48	0.05
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	30,000.000	100.509367	30,152.81	99.006878	29,702.06	-450.75	0.02
		Base		100.509367	30,152.81	99.006878	29,702.06	-450.75	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	160,000.000	93.450800	149,521.28	89.827298	143,723.68	-5,797.60	0.09
		Base		93.450800	149,521.28	89.827298	143,723.68	-5,797.60	0.09
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
		Local	140,000.000	100.435343	140,609.48	86.643014	121,300.22	-19,309.26	0.08
		Base		100.435343	140,609.48	86.643014	121,300.22	-19,309.26	0.08
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
		Local	70,000.000	100.365143	70,255.60	93.585247	65,509.67	-4,745.93	0.04
		Base		100.365143	70,255.60	93.585247	65,509.67	-4,745.93	0.04
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
		Local	30,000.000	100.000000	30,000.00	100.801640	30,240.49	240.49	0.02
		Base		100.000000	30,000.00	100.801640	30,240.49	240.49	0.02
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	70,000.000	102.084700	71,459.29	75.455258	52,818.68	-18,640.61	0.03
		Base		102.084700	71,459.29	75.455258	52,818.68	-18,640.61	0.03
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
		Local	360,000.000	99.731625	359,033.85	73.850978	265,863.52	-93,170.33	0.17
		Base		99.731625	359,033.85	73.850978	265,863.52	-93,170.33	0.17

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19685EAA9	COLT FUNDING LLC COLT 2022 2 A1 144A					2.994000	25 Feb 2067		
		Local	76,936.970	99.999584	76,936.65	95.270710	73,298.40	-3,638.25	0.05
Original Face:		Base	110,000.000	99.999584	76,936.65	95.270710	73,298.40	-3,638.25	0.05
19828TAB2	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036					6.036000	15 Nov 2033		
		Local	80,000.000	100.446838	80,357.47	106.608154	85,286.52	4,929.05	0.05
		Base		100.446838	80,357.47	106.608154	85,286.52	4,929.05	0.05
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
		Local	10,000.000	100.964800	10,096.48	112.509919	11,250.99	1,154.51	0.01
		Base		100.964800	10,096.48	112.509919	11,250.99	1,154.51	0.01
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
		Local	10,000.000	120.205800	12,020.58	116.776177	11,677.62	-342.96	0.01
		Base		120.205800	12,020.58	116.776177	11,677.62	-342.96	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		Local	20,000.000	101.202600	20,240.52	98.614257	19,722.85	-517.67	0.01
		Base		101.202600	20,240.52	98.614257	19,722.85	-517.67	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		Local	10,000.000	106.991500	10,699.15	77.355158	7,735.52	-2,963.63	0.00
		Base		106.991500	10,699.15	77.355158	7,735.52	-2,963.63	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
		Local	30,000.000	98.270800	29,481.24	96.385338	28,915.60	-565.64	0.02
		Base		98.270800	29,481.24	96.385338	28,915.60	-565.64	0.02
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
		Local	10,000.000	99.344200	9,934.42	83.997600	8,399.76	-1,534.66	0.01
		Base		99.344200	9,934.42	83.997600	8,399.76	-1,534.66	0.01
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
		Local	80,000.000	91.018963	72,815.17	83.404470	66,723.58	-6,091.59	0.04
		Base		91.018963	72,815.17	83.404470	66,723.58	-6,091.59	0.04
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		Local	10,000.000	88.617500	8,861.75	83.424606	8,342.46	-519.29	0.01
		Base		88.617500	8,861.75	83.424606	8,342.46	-519.29	0.01

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20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
		Local	180,000.000	93.330694	167,995.25	83.003427	149,406.17	-18,589.08	0.09
		Base		93.330694	167,995.25	83.003427	149,406.17	-18,589.08	0.09
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		Local	10,000.000	111.636900	11,163.69	83.687260	8,368.73	-2,794.96	0.01
		Base		111.636900	11,163.69	83.687260	8,368.73	-2,794.96	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
		Local	10,000.000	100.545400	10,054.54	99.747605	9,974.76	-79.78	0.01
		Base		100.545400	10,054.54	99.747605	9,974.76	-79.78	0.01
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	100,000.000	99.913140	99,913.14	100.096027	100,096.03	182.89	0.06
		Base		99.913140	99,913.14	100.096027	100,096.03	182.89	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		Local	150,000.000	106.114380	159,171.57	99.697419	149,546.13	-9,625.44	0.09
		Base		106.114380	159,171.57	99.697419	149,546.13	-9,625.44	0.09
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		Local	10,000.000	101.465400	10,146.54	81.702938	8,170.29	-1,976.25	0.01
		Base		101.465400	10,146.54	81.702938	8,170.29	-1,976.25	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		Local	20,000.000	101.380900	20,276.18	86.488583	17,297.72	-2,978.46	0.01
		Base		101.380900	20,276.18	86.488583	17,297.72	-2,978.46	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	20,000.000	104.704350	20,940.87	98.359067	19,671.81	-1,269.06	0.01
		Base		104.704350	20,940.87	98.359067	19,671.81	-1,269.06	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
		Local	20,000.000	91.197750	18,239.55	66.288791	13,257.76	-4,981.79	0.01
		Base		91.197750	18,239.55	66.288791	13,257.76	-4,981.79	0.01
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
		Local	70,000.000	91.726700	64,208.69	67.017057	46,911.94	-17,296.75	0.03
		Base		91.726700	64,208.69	67.017057	46,911.94	-17,296.75	0.03

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200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
		Local	300,000.000	97.335397	292,006.19	84.217400	252,652.20	-39,353.99	0.16
		Base		97.335397	292,006.19	84.217400	252,652.20	-39,353.99	0.16
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	10,000.000	99.865500	9,986.55	96.132465	9,613.25	-373.30	0.01
		Base		99.865500	9,986.55	96.132465	9,613.25	-373.30	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	20,000.000	99.394700	19,878.94	85.488729	17,097.75	-2,781.19	0.01
		Base		99.394700	19,878.94	85.488729	17,097.75	-2,781.19	0.01
21036PBH0	CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25					2.250000	01 Aug 2031		
		Local	10,000.000	87.060200	8,706.02	86.380491	8,638.05	-67.97	0.01
		Base		87.060200	8,706.02	86.380491	8,638.05	-67.97	0.01
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
		Local	30,000.000	99.968100	29,990.43	100.248274	30,074.48	84.05	0.02
		Base		99.968100	29,990.43	100.248274	30,074.48	84.05	0.02
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 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
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		Local	30,000.000	109.262200	32,778.66	85.441565	25,632.47	-7,146.19	0.02
		Base		109.262200	32,778.66	85.441565	25,632.47	-7,146.19	0.02
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	70,000.000	100.950571	70,665.40	98.528020	68,969.61	-1,695.79	0.04
		Base		100.950571	70,665.40	98.528020	68,969.61	-1,695.79	0.04
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.000000	21 Oct 2054		
		Local	400,000.000	97.278320	389,113.28	96.656250	386,625.00	-2,488.28	0.24
	Original Face:	Base	400,000.000	97.278320	389,113.28	96.656250	386,625.00	-2,488.28	0.24
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	21 Oct 2054		
		Local	500,000.000	99.251562	496,257.81	98.703734	493,518.67	-2,739.14	0.31
	Original Face:	Base	500,000.000	99.251562	496,257.81	98.703734	493,518.67	-2,739.14	0.31

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21H0606A4	GNMA II TBA 30 YR 6 JUMBOS					6.000000	15 Oct 2054		
		Local	300,000.000	101.707030	305,121.09	101.716363	305,149.09	28.00	0.19
Original Face:		Base	300,000.000	101.707030	305,121.09	101.716363	305,149.09	28.00	0.19
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		Local	70,000.000	100.105071	70,073.55	93.776478	65,643.53	-4,430.02	0.04
		Base		100.105071	70,073.55	93.776478	65,643.53	-4,430.02	0.04
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75					1.750000	20 Apr 2032		
		Local	20,000.000	100.492950	20,098.59	85.078452	17,015.69	-3,082.90	0.01
		Base		100.492950	20,098.59	85.078452	17,015.69	-3,082.90	0.01
22535WAG2	CREDIT AGRICOLE LONDON 144A 06/26 VAR					1.907000	16 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	97.862512	244,656.28	-5,343.72	0.15
		Base		100.000000	250,000.00	97.862512	244,656.28	-5,343.72	0.15
225401AP3	UBS GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		Local	250,000.000	103.116572	257,791.43	97.596623	243,991.56	-13,799.87	0.15
		Base		103.116572	257,791.43	97.596623	243,991.56	-13,799.87	0.15
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					5.449260	25 Feb 2032		
		Local	52,078.280	98.075512	51,076.04	99.091220	51,605.00	528.96	0.03
Original Face:		Base	8,940,000.000	98.075512	51,076.04	99.091220	51,605.00	528.96	0.03
22550L2L4	UBS AG STAMFORD CT SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
		Local	260,000.000	99.971181	259,925.07	100.778269	262,023.50	2,098.43	0.17
		Base		99.971181	259,925.07	100.778269	262,023.50	2,098.43	0.17
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A					0.938000	25 May 2066		
		Local	103,193.830	99.999273	103,193.08	85.104520	87,822.61	-15,370.47	0.06
Original Face:		Base	180,000.000	99.999273	103,193.08	85.104520	87,822.61	-15,370.47	0.06
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	280,000.000	97.494982	272,985.95	99.976000	279,932.80	6,946.85	0.18
		Base		97.494982	272,985.95	99.976000	279,932.80	6,946.85	0.18
24382JAA4	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A					2.205000	25 Jan 2067		
		Local	149,367.380	99.969378	149,321.64	91.330300	136,417.68	-12,903.96	0.09
Original Face:		Base	210,000.000	99.969378	149,321.64	91.330300	136,417.68	-12,903.96	0.09

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244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	10,000.000	99.888800	9,988.88	94.893205	9,489.32	-499.56	0.01
		Base		99.888800	9,988.88	94.893205	9,489.32	-499.56	0.01
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
		Local	30,000.000	112.452167	33,735.65	85.081177	25,524.35	-8,211.30	0.02
		Base		112.452167	33,735.65	85.081177	25,524.35	-8,211.30	0.02
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	210,000.000	106.263705	223,153.78	89.182419	187,283.08	-35,870.70	0.12
		Base		106.263705	223,153.78	89.182419	187,283.08	-35,870.70	0.12
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
		Local	40,000.000	101.575875	40,630.35	101.008821	40,403.53	-226.82	0.03
		Base		101.575875	40,630.35	101.008821	40,403.53	-226.82	0.03
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
		Local	13,000.000	100.909000	13,118.17	100.447157	13,058.13	-60.04	0.01
		Base		100.909000	13,118.17	100.447157	13,058.13	-60.04	0.01
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
		Local	13,000.000	102.815769	13,366.05	99.061615	12,878.01	-488.04	0.01
		Base		102.815769	13,366.05	99.061615	12,878.01	-488.04	0.01
25179MBH5	DEVON ENERGY CORPORATION SR UNSECURED 09/54 5.75					5.750000	15 Sep 2054		
		Local	30,000.000	99.882133	29,964.64	97.209832	29,162.95	-801.69	0.02
		Base		99.882133	29,964.64	97.209832	29,162.95	-801.69	0.02
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
		Local	20,000.000	102.763500	20,552.70	97.843936	19,568.79	-983.91	0.01
		Base		102.763500	20,552.70	97.843936	19,568.79	-983.91	0.01
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
		Local	100,000.000	103.071360	103,071.36	95.050918	95,050.92	-8,020.44	0.06
		Base		103.071360	103,071.36	95.050918	95,050.92	-8,020.44	0.06
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
		Local	30,000.000	110.345167	33,103.55	93.630072	28,089.02	-5,014.53	0.02
		Base		110.345167	33,103.55	93.630072	28,089.02	-5,014.53	0.02

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26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	60,000.000	123.630433	74,178.26	96.305883	57,783.53	-16,394.73	0.04
		Base		123.630433	74,178.26	96.305883	57,783.53	-16,394.73	0.04
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	100,000.000	109.572330	109,572.33	100.673622	100,673.62	-8,898.71	0.06
		Base		109.572330	109,572.33	100.673622	100,673.62	-8,898.71	0.06
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.000000	01 Feb 2030		
		Local	60,000.000	110.966650	66,579.99	109.234500	65,540.70	-1,039.29	0.04
		Base		110.966650	66,579.99	109.234500	65,540.70	-1,039.29	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		Local	20,000.000	96.587800	19,317.56	91.132022	18,226.40	-1,091.16	0.01
		Base		96.587800	19,317.56	91.132022	18,226.40	-1,091.16	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	140,000.000	97.881936	137,034.71	75.039080	105,054.71	-31,980.00	0.07
		Base		97.881936	137,034.71	75.039080	105,054.71	-31,980.00	0.07
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
		Local	10,000.000	117.189600	11,718.96	120.730381	12,073.04	354.08	0.01
		Base		117.189600	11,718.96	120.730381	12,073.04	354.08	0.01
29247BAA5	EMPOWER CLO LTD. EMPWR 2023 2A A1 144A					7.501370	15 Jul 2036		
		Local	240,000.000	100.375033	240,900.08	100.991500	242,379.60	1,479.52	0.15
Original Face:		Base	240,000.000	100.375033	240,900.08	100.991500	242,379.60	1,479.52	0.15
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55					5.550000	15 May 2034		
		Local	40,000.000	100.039450	40,015.78	103.593400	41,437.36	1,421.58	0.03
		Base		100.039450	40,015.78	103.593400	41,437.36	1,421.58	0.03
29278NAG8	ENERGY TRANSFER LP COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
		Local	10,000.000	102.379100	10,237.91	102.766782	10,276.68	38.77	0.01
		Base		102.379100	10,237.91	102.766782	10,276.68	38.77	0.01
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5					5.500000	01 Jun 2027		
		Local	40,000.000	107.963050	43,185.22	102.532639	41,013.06	-2,172.16	0.03
		Base		107.963050	43,185.22	102.532639	41,013.06	-2,172.16	0.03

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29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
		Local	30,000.000	99.990500	29,997.15	98.761378	29,628.41	-368.74	0.02
		Base		99.990500	29,997.15	98.761378	29,628.41	-368.74	0.02
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
		Local	130,000.000	101.494315	131,942.61	95.467125	124,107.26	-7,835.35	0.08
		Base		101.494315	131,942.61	95.467125	124,107.26	-7,835.35	0.08
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
		Local	110,000.000	124.218691	136,640.56	105.029244	115,532.17	-21,108.39	0.07
		Base		124.218691	136,640.56	105.029244	115,532.17	-21,108.39	0.07
293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65					6.650000	15 Oct 2034		
		Local	20,000.000	107.117700	21,423.54	113.707498	22,741.50	1,317.96	0.01
		Base		107.117700	21,423.54	113.707498	22,741.50	1,317.96	0.01
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
		Local	30,000.000	112.201767	33,660.53	105.060897	31,518.27	-2,142.26	0.02
		Base		112.201767	33,660.53	105.060897	31,518.27	-2,142.26	0.02
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
		Local	60,000.000	123.750850	74,250.51	98.434487	59,060.69	-15,189.82	0.04
		Base		123.750850	74,250.51	98.434487	59,060.69	-15,189.82	0.04
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		Local	40,000.000	103.705575	41,482.23	99.908021	39,963.21	-1,519.02	0.03
		Base		103.705575	41,482.23	99.908021	39,963.21	-1,519.02	0.03
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		Local	90,000.000	102.911644	92,620.48	93.219473	83,897.53	-8,722.95	0.05
		Base		102.911644	92,620.48	93.219473	83,897.53	-8,722.95	0.05
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		Local	80,000.000	101.865038	81,492.03	77.760382	62,208.31	-19,283.72	0.04
		Base		101.865038	81,492.03	77.760382	62,208.31	-19,283.72	0.04
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		Local	10,000.000	107.775400	10,777.54	78.338652	7,833.87	-2,943.67	0.00
		Base		107.775400	10,777.54	78.338652	7,833.87	-2,943.67	0.00

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29379VCF8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/34 4.85					4.850000	31 Jan 2034		
		Local	100,000.000	99.721810	99,721.81	101.341911	101,341.91	1,620.10	0.06
		Base		99.721810	99,721.81	101.341911	101,341.91	1,620.10	0.06
29441WAD7	MEGLOBAL BV COMPANY GUAR 144A 04/28 2.625					2.625000	28 Apr 2028		
		Local	260,000.000	99.945592	259,858.54	92.643800	240,873.88	-18,984.66	0.15
		Base		99.945592	259,858.54	92.643800	240,873.88	-18,984.66	0.15
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	30,000.000	100.065767	30,019.73	89.025017	26,707.51	-3,312.22	0.02
		Base		100.065767	30,019.73	89.025017	26,707.51	-3,312.22	0.02
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	10,000.000	119.284500	11,928.45	90.454261	9,045.43	-2,883.02	0.01
		Base		119.284500	11,928.45	90.454261	9,045.43	-2,883.02	0.01
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
		Local	20,000.000	100.000000	20,000.00	97.080423	19,416.08	-583.92	0.01
		Base		100.000000	20,000.00	97.080423	19,416.08	-583.92	0.01
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	60,000.000	110.897450	66,538.47	77.377023	46,426.21	-20,112.26	0.03
		Base		110.897450	66,538.47	77.377023	46,426.21	-20,112.26	0.03
30303M8U9	META PLATFORMS INC SR UNSECURED 08/34 4.75					4.750000	15 Aug 2034		
		Local	100,000.000	99.812170	99,812.17	101.960761	101,960.76	2,148.59	0.06
		Base		99.812170	99,812.17	101.960761	101,960.76	2,148.59	0.06
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.008000	01 Nov 2048		
		Local	147,259.470	103.510151	152,428.50	97.599792	143,724.94	-8,703.56	0.09
Original Face:		Base	670,000.000	103.510151	152,428.50	97.599792	143,724.94	-8,703.56	0.09
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.931000	01 Nov 2047		
		Local	53,703.030	103.563002	55,616.47	99.899779	53,649.21	-1,967.26	0.03
Original Face:		Base	220,000.000	103.563002	55,616.47	99.899779	53,649.21	-1,967.26	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.100000	01 Feb 2050		
		Local	88,249.810	103.220993	91,092.33	98.722858	87,122.73	-3,969.60	0.06
Original Face:		Base	440,000.000	103.220993	91,092.33	98.722858	87,122.73	-3,969.60	0.06

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3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
		Local	30,020.460	98.489497	29,567.00	94.479636	28,363.22	-1,203.78	0.02
Original Face:		Base	170,000.000	98.489497	29,567.00	94.479636	28,363.22	-1,203.78	0.02
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		Local	27,191.390	98.495222	26,782.22	94.609217	25,725.56	-1,056.66	0.02
Original Face:		Base	170,000.000	98.495222	26,782.22	94.609217	25,725.56	-1,056.66	0.02
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5					4.500000	01 Dec 2048		
		Local	8,506.290	109.231992	9,291.59	99.548812	8,467.91	-823.68	0.01
Original Face:		Base	50,000.000	109.231992	9,291.59	99.548812	8,467.91	-823.68	0.01
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7					0.643450	15 Aug 2044		
		Local	17,987.740	9.207883	1,656.29	13.692985	2,463.06	806.77	0.00
Original Face:		Base	100,000.000	9.207883	1,656.29	13.692985	2,463.06	806.77	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
		Local	14,466.170	108.223255	15,655.76	97.199945	14,061.11	-1,594.65	0.01
Original Face:		Base	70,000.000	108.223255	15,655.76	97.199945	14,061.11	-1,594.65	0.01
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	11,257.170	108.709916	12,237.66	100.043200	11,262.03	-975.63	0.01
Original Face:		Base	110,000.000	108.709916	12,237.66	100.043200	11,262.03	-975.63	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
		Local	30,121.380	106.786210	32,165.48	96.541882	29,079.75	-3,085.73	0.02
Original Face:		Base	110,000.000	106.786210	32,165.48	96.541882	29,079.75	-3,085.73	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	24,277.270	107.635578	26,130.98	92.774636	22,523.15	-3,607.83	0.01
Original Face:		Base	60,000.000	107.635578	26,130.98	92.774636	22,523.15	-3,607.83	0.01
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	48,252.690	101.403072	48,929.71	87.101139	42,028.64	-6,901.07	0.03
Original Face:		Base	60,000.000	101.403072	48,929.71	87.101139	42,028.64	-6,901.07	0.03
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
		Local	48,807.260	91.299225	44,560.65	87.279914	42,598.93	-1,961.72	0.03
Original Face:		Base	60,000.000	91.299225	44,560.65	87.279914	42,598.93	-1,961.72	0.03

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3132D9LV4	FED HM LN PC POOL SC0340 FR 09/42 FIXED 3					3.000000	01 Sep 2042		
		Local	51,831.470	91.153444	47,246.17	93.063974	48,236.43	990.26	0.03
Original Face:		Base	60,000.000	91.153444	47,246.17	93.063974	48,236.43	990.26	0.03
3132D9M92	FED HM LN PC POOL SC0384 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
		Local	152,457.890	85.705266	130,664.44	87.279875	133,065.06	2,400.62	0.08
Original Face:		Base	170,000.000	85.705266	130,664.44	87.279875	133,065.06	2,400.62	0.08
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	47,353.710	100.484545	47,583.16	87.822761	41,587.34	-5,995.82	0.03
Original Face:		Base	60,000.000	100.484545	47,583.16	87.822761	41,587.34	-5,995.82	0.03
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	38,449.870	100.151938	38,508.29	85.144292	32,737.87	-5,770.42	0.02
Original Face:		Base	60,000.000	100.151938	38,508.29	85.144292	32,737.87	-5,770.42	0.02
3132DMVG7	FED HM LN PC POOL SD0615 FR 01/51 FIXED 4.5					4.500000	01 Jan 2051		
		Local	42,824.210	99.615264	42,659.45	99.518301	42,617.93	-41.52	0.03
Original Face:		Base	110,000.000	99.615264	42,659.45	99.518301	42,617.93	-41.52	0.03
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	47,906.520	94.186365	45,121.41	84.178002	40,326.75	-4,794.66	0.03
Original Face:		Base	60,000.000	94.186365	45,121.41	84.178002	40,326.75	-4,794.66	0.03
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
		Local	29,581.200	100.899625	29,847.32	99.270635	29,365.45	-481.87	0.02
Original Face:		Base	40,000.000	100.899625	29,847.32	99.270635	29,365.45	-481.87	0.02
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
		Local	147,983.880	99.749466	147,613.13	97.199840	143,840.09	-3,773.04	0.09
Original Face:		Base	190,000.000	99.749466	147,613.13	97.199840	143,840.09	-3,773.04	0.09
3132DNNW9	FED HM LN PC POOL SD1305 FR 07/52 FIXED 5					5.000000	01 Jul 2052		
		Local	187,396.590	102.277411	191,664.38	100.335222	188,024.78	-3,639.60	0.12
Original Face:		Base	220,000.000	102.277411	191,664.38	100.335222	188,024.78	-3,639.60	0.12
3132DP2Y3	FED HM LN PC POOL SD2591 FR 03/53 FIXED 5					5.000000	01 Mar 2053		
		Local	53,180.260	100.831982	53,622.71	100.643038	53,522.23	-100.48	0.03
Original Face:		Base	60,000.000	100.831982	53,622.71	100.643038	53,522.23	-100.48	0.03

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3132DP6Z6	FED HM LN PC POOL SD2688 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
		Local	54,407.760	100.968299	54,934.59	101.796115	55,384.99	450.40	0.04
Original Face:		Base	60,000.000	100.968299	54,934.59	101.796115	55,384.99	450.40	0.04
3132DPAG3	FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5					4.500000	01 Jul 2052		
		Local	52,480.320	98.812850	51,857.30	98.960166	51,934.61	77.31	0.03
Original Face:		Base	60,000.000	98.812850	51,857.30	98.960166	51,934.61	77.31	0.03
3132DPRD2	FED HM LN PC POOL SD2284 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
		Local	50,707.750	102.950121	52,203.69	102.817772	52,136.58	-67.11	0.03
Original Face:		Base	60,000.000	102.950121	52,203.69	102.817772	52,136.58	-67.11	0.03
3132DPUT3	FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	53,437.020	98.307353	52,532.52	98.456016	52,611.96	79.44	0.03
Original Face:		Base	60,000.000	98.307353	52,532.52	98.456016	52,611.96	79.44	0.03
3132DPUU0	FED HM LN PC POOL SD2395 FR 01/53 FIXED 5					5.000000	01 Jan 2053		
		Local	51,934.650	100.453012	52,169.92	100.171788	52,023.87	-146.05	0.03
Original Face:		Base	60,000.000	100.453012	52,169.92	100.171788	52,023.87	-146.05	0.03
3132DPWM6	FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5					6.500000	01 Feb 2053		
		Local	48,701.260	103.499745	50,405.68	103.360984	50,338.10	-67.58	0.03
Original Face:		Base	60,000.000	103.499745	50,405.68	103.360984	50,338.10	-67.58	0.03
3132DPZN1	FED HM LN PC POOL SD2549 FR 07/52 FIXED 4					4.000000	01 Jul 2052		
		Local	7,825.480	96.444435	7,547.24	97.513666	7,630.91	83.67	0.00
Original Face:		Base	10,000.000	96.444435	7,547.24	97.513666	7,630.91	83.67	0.00
3132DQB70	FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
		Local	53,425.190	100.968363	53,942.54	101.756674	54,363.70	421.16	0.03
Original Face:		Base	60,000.000	100.968363	53,942.54	101.756674	54,363.70	421.16	0.03
3132DQB88	FED HM LN PC POOL SD2763 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
		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
3132DQBZ8	FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
		Local	53,328.670	100.849243	53,781.56	102.044120	54,418.77	637.21	0.03
Original Face:		Base	60,000.000	100.849243	53,781.56	102.044120	54,418.77	637.21	0.03

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3132DQC53	FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5					4.500000	01 Mar 2047		
		Local	49,837.870	99.748886	49,712.72	100.855674	50,264.32	551.60	0.03
Original Face:		Base	60,000.000	99.748886	49,712.72	100.855674	50,264.32	551.60	0.03
3132DQFF8	FED HM LN PC POOL SD2866 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
		Local	52,743.470	96.675096	50,989.80	97.324682	51,332.41	342.61	0.03
Original Face:		Base	60,000.000	96.675096	50,989.80	97.324682	51,332.41	342.61	0.03
3132DQKC9	FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	52,997.610	80.591464	42,711.55	87.725986	46,492.68	3,781.13	0.03
Original Face:		Base	60,000.000	80.591464	42,711.55	87.725986	46,492.68	3,781.13	0.03
3132DQY59	FED HM LN PC POOL SD3432 FR 07/53 FIXED 6					6.000000	01 Jul 2053		
		Local	88,701.000	98.575067	87,437.07	103.420189	91,734.74	4,297.67	0.06
Original Face:		Base	100,000.000	98.575067	87,437.07	103.420189	91,734.74	4,297.67	0.06
3132DSWC2	FED HM LN PC POOL SD5143 FR 04/54 FIXED 6					6.000000	01 Apr 2054		
		Local	94,214.650	102.013530	96,111.69	102.638834	96,700.82	589.13	0.06
Original Face:		Base	100,000.000	102.013530	96,111.69	102.638834	96,700.82	589.13	0.06
3132DTKP4	FED HM LN PC POOL SD5702 FR 04/54 FIXED 6.5					6.500000	01 Apr 2054		
		Local	99,197.920	102.509135	101,686.93	103.688054	102,856.39	1,169.46	0.07
Original Face:		Base	100,000.000	102.509135	101,686.93	103.688054	102,856.39	1,169.46	0.07
3132DTKW9	FED HM LN PC POOL SD5709 FR 07/54 FIXED 6					6.000000	01 Jul 2054		
		Local	98,369.980	101.951246	100,289.42	102.812974	101,137.10	847.68	0.06
Original Face:		Base	100,000.000	101.951246	100,289.42	102.812974	101,137.10	847.68	0.06
3132DTQ52	FED HM LN PC POOL SD5876 FR 05/54 FIXED 6					6.000000	01 May 2054		
		Local	99,773.700	101.795874	101,565.51	102.561277	102,329.18	763.67	0.06
Original Face:		Base	100,000.000	101.795874	101,565.51	102.561277	102,329.18	763.67	0.06
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	25,361.000	95.520524	24,224.96	91.276318	23,148.59	-1,076.37	0.01
Original Face:		Base	60,000.000	95.520524	24,224.96	91.276318	23,148.59	-1,076.37	0.01
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051		
		Local	483,102.220	97.679261	471,890.68	87.603392	423,213.93	-48,676.75	0.27
Original Face:		Base	610,000.000	97.679261	471,890.68	87.603392	423,213.93	-48,676.75	0.27

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3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	652,134.090	89.082113	580,934.83	87.603430	571,291.83	-9,643.00	0.36
Original Face:		Base	800,000.000	89.082113	580,934.83	87.603430	571,291.83	-9,643.00	0.36
3132DVLA1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		
		Local	102,897.350	87.450979	89,984.74	87.981997	90,531.14	546.40	0.06
Original Face:		Base	170,000.000	87.450979	89,984.74	87.981997	90,531.14	546.40	0.06
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	69,994.040	93.483402	65,432.81	88.120382	61,679.02	-3,753.79	0.04
Original Face:		Base	110,000.000	93.483402	65,432.81	88.120382	61,679.02	-3,753.79	0.04
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	73,990.880	93.649001	69,291.72	88.142911	65,217.72	-4,074.00	0.04
Original Face:		Base	110,000.000	93.649001	69,291.72	88.142911	65,217.72	-4,074.00	0.04
3132DVMB8	FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	464,555.410	86.907039	403,731.35	87.585330	406,882.39	3,151.04	0.26
Original Face:		Base	560,000.000	86.907039	403,731.35	87.585330	406,882.39	3,151.04	0.26
3132DVMC6	FED HM LN PC POOL SD7555 FR 08/52 FIXED 3					3.000000	01 Aug 2052		
		Local	417,288.510	86.892174	362,591.06	91.294655	380,962.11	18,371.05	0.24
Original Face:		Base	500,000.000	86.892174	362,591.06	91.294655	380,962.11	18,371.05	0.24
3132DVMH5	FED HM LN PC POOL SD7560 FR 02/53 FIXED 4					4.000000	01 Feb 2053		
		Local	95,957.290	96.336412	92,441.81	96.950720	93,031.28	589.47	0.06
Original Face:		Base	110,000.000	96.336412	92,441.81	96.950720	93,031.28	589.47	0.06
3132DWDN0	FED HM LN PC POOL SD8209 FR 03/52 FIXED 1.5					1.500000	01 Mar 2052		
		Local	54,021.490	79.861237	43,142.23	79.088231	42,724.64	-417.59	0.03
Original Face:		Base	60,000.000	79.861237	43,142.23	79.088231	42,724.64	-417.59	0.03
3132E0BK7	FED HM LN PC POOL SD3642 FR 09/53 FIXED 6					6.000000	01 Sep 2053		
		Local	181,317.620	98.771929	179,090.91	103.926682	188,437.39	9,346.48	0.12
Original Face:		Base	200,000.000	98.771929	179,090.91	103.926682	188,437.39	9,346.48	0.12
3132E0D33	FED HM LN PC POOL SD3722 FR 05/53 FIXED 5					5.000000	01 May 2053		
		Local	50,963.500	93.789300	47,798.31	100.720246	51,330.56	3,532.25	0.03
Original Face:		Base	60,000.000	93.789300	47,798.31	100.720246	51,330.56	3,532.25	0.03

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3132E0PP1	FED HM LN PC POOL SD4030 FR 10/53 FIXED 6.5					6.500000	01 Oct 2053		
		Local	93,022.560	103.823890	96,579.64	104.501108	97,209.61	629.97	0.06
Original Face:		Base	100,000.000	103.823890	96,579.64	104.501108	97,209.61	629.97	0.06
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
		Local	9,829.120	105.170249	10,337.31	100.276727	9,856.32	-480.99	0.01
Original Face:		Base	92,728.000	105.170249	10,337.31	100.276727	9,856.32	-480.99	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
		Local	12,455.970	100.584539	12,528.78	95.205225	11,858.73	-670.05	0.01
Original Face:		Base	60,000.000	100.584539	12,528.78	95.205225	11,858.73	-670.05	0.01
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047		
		Local	20,672.380	99.889660	20,649.57	92.143526	19,048.26	-1,601.31	0.01
Original Face:		Base	60,000.000	99.889660	20,649.57	92.143526	19,048.26	-1,601.31	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
		Local	526,179.820	97.885223	515,052.29	92.174687	485,004.60	-30,047.69	0.31
Original Face:		Base	1,720,000.000	97.885223	515,052.29	92.174687	485,004.60	-30,047.69	0.31
3132XGQ25	FED HM LN PC POOL WN2272 FR 10/29 FIXED 3.65					3.650000	01 Oct 2029		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
		Local	265,805.720	97.605857	259,441.95	92.143266	244,922.07	-14,519.88	0.16
Original Face:		Base	780,000.000	97.605857	259,441.95	92.143266	244,922.07	-14,519.88	0.16
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	40,126.830	106.469811	42,722.96	88.119684	35,359.64	-7,363.32	0.02
Original Face:		Base	60,000.000	106.469811	42,722.96	88.119684	35,359.64	-7,363.32	0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	38,713.130	103.164689	39,938.28	84.420173	32,681.69	-7,256.59	0.02
Original Face:		Base	60,000.000	103.164689	39,938.28	84.420173	32,681.69	-7,256.59	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	110,926.120	102.952551	114,201.27	84.230872	93,434.04	-20,767.23	0.06
Original Face:		Base	170,000.000	102.952551	114,201.27	84.230872	93,434.04	-20,767.23	0.06

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3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	45,497.910	100.096730	45,541.92	84.179055	38,299.71	-7,242.21	0.02
Original Face:		Base	60,000.000	100.096730	45,541.92	84.179055	38,299.71	-7,242.21	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	355,010.590	99.889488	354,618.26	84.181378	298,852.81	-55,765.45	0.19
Original Face:		Base	481,789.000	99.889488	354,618.26	84.181378	298,852.81	-55,765.45	0.19
3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	46,045.860	103.986960	47,881.69	87.846919	40,449.87	-7,431.82	0.03
Original Face:		Base	60,000.000	103.986960	47,881.69	87.846919	40,449.87	-7,431.82	0.03
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	133,621.690	100.498100	134,287.26	87.424781	116,818.47	-17,468.79	0.07
Original Face:		Base	170,000.000	100.498100	134,287.26	87.424781	116,818.47	-17,468.79	0.07
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	49,639.870	92.953789	46,142.14	87.624704	43,496.79	-2,645.35	0.03
Original Face:		Base	60,000.000	92.953789	46,142.14	87.624704	43,496.79	-2,645.35	0.03
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
		Local	50,003.030	99.856829	49,931.44	91.220810	45,613.17	-4,318.27	0.03
Original Face:		Base	60,000.000	99.856829	49,931.44	91.220810	45,613.17	-4,318.27	0.03
3133B9NQ3	FED HM LN PC POOL QE0399 FR 04/52 FIXED 3					3.000000	01 Apr 2052		
		Local	83,891.700	86.544831	72,603.93	90.706870	76,095.54	3,491.61	0.05
Original Face:		Base	100,000.000	86.544831	72,603.93	90.706870	76,095.54	3,491.61	0.05
3133BGM47	FED HM LN PC POOL QE6679 FR 08/52 FIXED 4.5					4.500000	01 Aug 2052		
		Local	54,204.080	100.451184	54,448.64	100.107071	54,262.12	-186.52	0.03
Original Face:		Base	60,000.000	100.451184	54,448.64	100.107071	54,262.12	-186.52	0.03
3133BQSA5	FED HM LN PC POOL QF3213 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	53,310.810	98.233173	52,368.90	98.368497	52,441.04	72.14	0.03
Original Face:		Base	60,000.000	98.233173	52,368.90	98.368497	52,441.04	72.14	0.03
3133BTCA6	FED HM LN PC POOL QF5465 FR 12/52 FIXED 5					5.000000	01 Dec 2052		
		Local	52,073.850	100.831627	52,506.91	100.272359	52,215.68	-291.23	0.03
Original Face:		Base	60,000.000	100.831627	52,506.91	100.272359	52,215.68	-291.23	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133C8DQ5	FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5					5.500000	01 Jul 2053		
		Local	54,470.610	98.868326	53,854.18	102.532379	55,850.01	1,995.83	0.04
	Original Face:	Base	60,000.000	98.868326	53,854.18	102.532379	55,850.01	1,995.83	0.04
3133D4QF3	FED HM LN PC POOL QK1354 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
		Local	48,879.960	87.414863	42,728.35	86.998682	42,524.92	-203.43	0.03
	Original Face:	Base	60,000.000	87.414863	42,728.35	86.998682	42,524.92	-203.43	0.03
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5					4.500000	01 Jul 2049		
		Local	8,257.990	107.406524	8,869.62	99.495366	8,216.32	-653.30	0.01
	Original Face:	Base	40,000.000	107.406524	8,869.62	99.495366	8,216.32	-653.30	0.01
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
		Local	43,442.540	100.289670	43,568.38	84.107046	36,538.24	-7,030.14	0.02
	Original Face:	Base	60,000.000	100.289670	43,568.38	84.107046	36,538.24	-7,030.14	0.02
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	217,635.750	93.314982	203,086.76	88.120092	191,780.82	-11,305.94	0.12
	Original Face:	Base	330,000.000	93.314982	203,086.76	88.120092	191,780.82	-11,305.94	0.12
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	290,361.470	86.845689	252,166.42	87.949237	255,370.70	3,204.28	0.16
	Original Face:	Base	440,000.000	86.845689	252,166.42	87.949237	255,370.70	3,204.28	0.16
3133KLBE6	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5					1.500000	01 Feb 2051		
		Local	46,516.560	78.547941	36,537.80	79.295411	36,885.50	347.70	0.02
	Original Face:	Base	60,000.000	78.547941	36,537.80	79.295411	36,885.50	347.70	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	80,853.810	102.890587	83,190.96	83.980280	67,901.26	-15,289.70	0.04
	Original Face:	Base	110,000.000	102.890587	83,190.96	83.980280	67,901.26	-15,289.70	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
		Local	211,373.690	100.684224	212,819.96	83.787744	177,105.25	-35,714.71	0.11
	Original Face:	Base	280,000.000	100.684224	212,819.96	83.787744	177,105.25	-35,714.71	0.11
3133KN6W8	FED HM LN PC POOL RA7185 FR 04/52 FIXED 4					4.000000	01 Apr 2052		
		Local	138,709.750	95.182934	132,028.01	96.665239	134,084.11	2,056.10	0.08
	Original Face:	Base	170,000.000	95.182934	132,028.01	96.665239	134,084.11	2,056.10	0.08

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3133KN6X6	FED HM LN PC POOL RA7186 FR 04/52 FIXED 4					4.000000	01 Apr 2052		
		Local	137,754.190	95.257959	131,221.83	96.665275	133,160.47	1,938.64	0.08
Original Face:		Base	170,000.000	95.257959	131,221.83	96.665275	133,160.47	1,938.64	0.08
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	46,400.220	97.808049	45,383.15	87.964873	40,815.89	-4,567.26	0.03
Original Face:		Base	60,000.000	97.808049	45,383.15	87.964873	40,815.89	-4,567.26	0.03
3133KQ3M6	FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5					6.500000	01 Apr 2053		
		Local	84,170.060	103.590077	87,191.83	103.343182	86,984.02	-207.81	0.06
Original Face:		Base	110,000.000	103.590077	87,191.83	103.343182	86,984.02	-207.81	0.06
3133KQXT8	FED HM LN PC POOL RA8790 FR 04/53 FIXED 5					5.000000	01 Apr 2053		
		Local	99,991.760	100.364020	100,355.75	99.948010	99,939.77	-415.98	0.06
Original Face:		Base	110,000.000	100.364020	100,355.75	99.948010	99,939.77	-415.98	0.06
3133KRCS1	FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
		Local	52,553.290	103.743248	54,520.49	104.534730	54,936.44	415.95	0.03
Original Face:		Base	60,000.000	103.743248	54,520.49	104.534730	54,936.44	415.95	0.03
3133KTYK0	FED HM LN PC POOL RB0714 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	176,649.710	80.860965	142,840.66	87.007977	153,699.34	10,858.68	0.10
Original Face:		Base	220,000.000	80.860965	142,840.66	87.007977	153,699.34	10,858.68	0.10
3133KYT41	FED HM LN PC POOL RB5071 FR 09/40 FIXED 2					2.000000	01 Sep 2040		
		Local	56,820.720	86.039089	48,888.03	87.555455	49,749.64	861.61	0.03
Original Face:		Base	100,000.000	86.039089	48,888.03	87.555455	49,749.64	861.61	0.03
3133KYU64	FED HM LN PC POOL RB5105 FR 03/41 FIXED 2					2.000000	01 Mar 2041		
		Local	70,531.130	82.184618	57,965.74	87.366805	61,620.79	3,655.05	0.04
Original Face:		Base	100,000.000	82.184618	57,965.74	87.366805	61,620.79	3,655.05	0.04
3133KYUH0	FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5					1.500000	01 Nov 2040		
		Local	150,868.900	85.228076	128,582.66	84.468564	127,436.79	-1,145.87	0.08
Original Face:		Base	220,000.000	85.228076	128,582.66	84.468564	127,436.79	-1,145.87	0.08
3133KYV30	FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5					1.500000	01 Nov 2041		
		Local	16,144.530	94.100045	15,192.01	84.048146	13,569.18	-1,622.83	0.01
Original Face:		Base	20,000.000	94.100045	15,192.01	84.048146	13,569.18	-1,622.83	0.01

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3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	47,829.750	86.368129	41,309.66	87.008386	41,615.89	306.23	0.03
Original Face:		Base	60,000.000	86.368129	41,309.66	87.008386	41,615.89	306.23	0.03
3133KYVB2	FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5					1.500000	01 May 2041		
		Local	214,261.570	84.469179	180,984.99	84.050668	180,088.28	-896.71	0.11
Original Face:		Base	280,000.000	84.469179	180,984.99	84.050668	180,088.28	-896.71	0.11
3133KYVJ5	FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5					1.500000	01 Jul 2041		
		Local	171,596.130	84.457039	144,925.01	80.745379	138,555.95	-6,369.06	0.09
Original Face:		Base	220,000.000	84.457039	144,925.01	80.745379	138,555.95	-6,369.06	0.09
3133KYVN6	FED HM LN PC POOL RB5121 FR 08/41 FIXED 2					2.000000	01 Aug 2041		
		Local	76,733.870	84.902338	65,148.85	87.217931	66,925.69	1,776.84	0.04
Original Face:		Base	100,000.000	84.902338	65,148.85	87.217931	66,925.69	1,776.84	0.04
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
		Local	130,851.890	102.458214	134,068.51	86.947217	113,772.08	-20,296.43	0.07
Original Face:		Base	170,000.000	102.458214	134,068.51	86.947217	113,772.08	-20,296.43	0.07
3133KYVX4	FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5					1.500000	01 Oct 2041		
		Local	88,089.230	94.103854	82,895.36	84.048359	74,037.55	-8,857.81	0.05
Original Face:		Base	110,000.000	94.103854	82,895.36	84.048359	74,037.55	-8,857.81	0.05
3133KYVY2	FED HM LN PC POOL RB5131 FR 10/41 FIXED 2					2.000000	01 Oct 2041		
		Local	132,865.940	86.664829	115,148.04	87.147644	115,789.54	641.50	0.07
Original Face:		Base	170,000.000	86.664829	115,148.04	87.147644	115,789.54	641.50	0.07
3133KYW39	FED HM LN PC POOL RB5166 FR 07/42 FIXED 3					3.000000	01 Jul 2042		
		Local	51,488.040	91.158432	46,935.69	92.798570	47,780.16	844.47	0.03
Original Face:		Base	60,000.000	91.158432	46,935.69	92.798570	47,780.16	844.47	0.03
3133KYWJ4	FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5					2.500000	01 Mar 2042		
		Local	48,979.950	90.100276	44,131.07	90.213245	44,186.40	55.33	0.03
Original Face:		Base	60,000.000	90.100276	44,131.07	90.213245	44,186.40	55.33	0.03
3133KYWN5	FED HM LN PC POOL RB5153 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
		Local	50,423.660	85.341703	43,032.41	86.951767	43,844.26	811.85	0.03
Original Face:		Base	60,000.000	85.341703	43,032.41	86.951767	43,844.26	811.85	0.03

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3133USH95	FED HM LN PC POOL SI2056 FR 12/50 FIXED 3.5					3.500000	01 Dec 2050		
		Local	98,034.340	90.186255	88,413.50	93.906909	92,061.02	3,647.52	0.06
Original Face:		Base	110,000.000	90.186255	88,413.50	93.906909	92,061.02	3,647.52	0.06
3136A5LM6	FANNIE MAE FNR 2012 35 SC					1.105400	25 Apr 2042		
		Local	7,627.240	19.215076	1,465.58	12.213050	931.52	-534.06	0.00
Original Face:		Base	100,000.000	19.215076	1,465.58	12.213050	931.52	-534.06	0.00
3136A92R8	FANNIE MAE FNR 2012 118 VZ					3.000000	25 Nov 2042		
		Local	120,123.600	90.771289	109,037.74	91.909250	110,404.70	1,366.96	0.07
Original Face:		Base	100,000.000	90.771289	109,037.74	91.909250	110,404.70	1,366.96	0.07
3136AETS6	FANNIE MAE FNR 2013 54 BS					0.755400	25 Jun 2043		
		Local	30,096.750	18.310681	5,510.92	12.476640	3,755.06	-1,755.86	0.00
Original Face:		Base	200,000.000	18.310681	5,510.92	12.476640	3,755.06	-1,755.86	0.00
3136AFRX4	FANNIE MAE FNR 2013 73 IA					3.000000	25 Sep 2032		
		Local	10,281.480	13.030031	1,339.68	4.143610	426.02	-913.66	0.00
Original Face:		Base	100,000.000	13.030031	1,339.68	4.143610	426.02	-913.66	0.00
3136AH6K1	FANNIE MAE FNR 2014 6 Z					2.500000	25 Feb 2044		
		Local	130,524.300	87.362330	114,029.07	88.772720	115,869.97	1,840.90	0.07
Original Face:		Base	100,000.000	87.362330	114,029.07	88.772720	115,869.97	1,840.90	0.07
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					0.555400	25 Dec 2043		
		Local	36,360.370	3.463304	1,259.27	12.183700	4,430.04	3,170.77	0.00
Original Face:		Base	200,000.000	3.463304	1,259.27	12.183700	4,430.04	3,170.77	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
		Local	137,362.600	95.092121	130,621.01	88.541380	121,622.74	-8,998.27	0.08
Original Face:		Base	100,000.000	95.092121	130,621.01	88.541380	121,622.74	-8,998.27	0.08
3136AX4N2	FANNIE MAE FNR 2017 76 SB					0.705400	25 Oct 2057		
		Local	27,055.280	18.739041	5,069.90	14.252920	3,856.17	-1,213.73	0.00
Original Face:		Base	100,000.000	18.739041	5,069.90	14.252920	3,856.17	-1,213.73	0.00
3136AYSU8	FANNIE MAE FNR 2017 85 SC					0.805400	25 Nov 2047		
		Local	24,644.130	8.478206	2,089.38	9.538470	2,350.67	261.29	0.00
Original Face:		Base	100,000.000	8.478206	2,089.38	9.538470	2,350.67	261.29	0.00

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3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		Local	18,219.680	101.934831	18,572.20	97.399370	17,745.85	-826.35	0.01
Original Face:		Base	20,000.000	101.934831	18,572.20	97.399370	17,745.85	-826.35	0.01
3136B3HQ6	FANNIE MAE FNR 2018 74 AB					3.500000	25 Oct 2048		
		Local	30,610.090	92.637036	28,356.28	93.949830	28,758.13	401.85	0.02
Original Face:		Base	100,000.000	92.637036	28,356.28	93.949830	28,758.13	401.85	0.02
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		Local	108,864.000	99.556419	108,381.10	62.516780	68,058.27	-40,322.83	0.04
Original Face:		Base	100,000.000	99.556419	108,381.10	62.516780	68,058.27	-40,322.83	0.04
3136BBEM0	FANNIE MAE FNR 2020 57 TA					2.000000	25 Apr 2050		
		Local	135,585.010	86.457802	117,223.82	88.111230	119,465.62	2,241.80	0.08
Original Face:		Base	300,000.000	86.457802	117,223.82	88.111230	119,465.62	2,241.80	0.08
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
		Local	200,000.000	85.349450	170,698.90	80.846440	161,692.88	-9,006.02	0.10
Original Face:		Base	200,000.000	85.349450	170,698.90	80.846440	161,692.88	-9,006.02	0.10
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		Local	72,359.900	2.117153	1,531.97	15.713160	11,370.03	9,838.06	0.01
Original Face:		Base	100,000.000	2.117153	1,531.97	15.713160	11,370.03	9,838.06	0.01
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		Local	71,109.400	3.967127	2,821.00	16.312940	11,600.03	8,779.03	0.01
Original Face:		Base	100,000.000	3.967127	2,821.00	16.312940	11,600.03	8,779.03	0.01
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		Local	139,006.430	2.784742	3,870.97	15.178450	21,099.02	17,228.05	0.01
Original Face:		Base	200,000.000	2.784742	3,870.97	15.178450	21,099.02	17,228.05	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI					2.000000	25 Jan 2051		
		Local	167,239.100	5.715888	9,559.20	13.812880	23,100.54	13,541.34	0.01
Original Face:		Base	200,000.000	5.715888	9,559.20	13.812880	23,100.54	13,541.34	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
		Local	79,584.770	5.282782	4,204.29	16.561540	13,180.46	8,976.17	0.01
Original Face:		Base	100,000.000	5.282782	4,204.29	16.561540	13,180.46	8,976.17	0.01

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3136BG4M0	FANNIE MAE FNR 2021 65 JA					2.000000	25 Jan 2046		
		Local	67,968.510	87.094612	59,196.91	89.045580	60,522.95	1,326.04	0.04
Original Face:		Base	100,000.000	87.094612	59,196.91	89.045580	60,522.95	1,326.04	0.04
3136BGVA6	FANNIE MAE FNR 2021 61 KI					2.500000	25 Apr 2049		
		Local	251,782.100	0.067896	170.95	14.781380	37,216.87	37,045.92	0.02
Original Face:		Base	300,000.000	0.067896	170.95	14.781380	37,216.87	37,045.92	0.02
3136BH7G8	FANNIE MAE FNR 2021 43 IO					2.500000	25 Jun 2051		
		Local	390,028.240	13.035079	50,840.49	15.030170	58,621.91	7,781.42	0.04
Original Face:		Base	500,000.000	13.035079	50,840.49	15.030170	58,621.91	7,781.42	0.04
3136BHGV5	FANNIE MAE FNR 2021 28 LB					2.000000	25 Apr 2051		
		Local	88,283.570	83.028643	73,300.65	83.145740	73,404.03	103.38	0.05
Original Face:		Base	100,000.000	83.028643	73,300.65	83.145740	73,404.03	103.38	0.05
3136BJPW9	FANNIE MAE FNR 2021 69 IJ					2.500000	25 Jan 2049		
		Local	346,851.400	9.142252	31,710.03	14.373160	49,853.51	18,143.48	0.03
Original Face:		Base	400,000.000	9.142252	31,710.03	14.373160	49,853.51	18,143.48	0.03
3136FLFM3	FANNIEMAE STRIP FNS 409 C18					4.000000	25 Apr 2042		
		Local	6,844.840	0.745233	51.01	17.301233	1,184.24	1,133.23	0.00
Original Face:		Base	100,000.000	0.745233	51.01	17.301233	1,184.24	1,133.23	0.00
3137AJYN8	FREDDIE MAC FHR 3973 SA					1.033450	15 Dec 2041		
		Local	19,934.230	39.072540	7,788.81	12.588900	2,509.50	-5,279.31	0.00
Original Face:		Base	200,000.000	39.072540	7,788.81	12.588900	2,509.50	-5,279.31	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI					2.500000	25 Feb 2051		
		Local	70,774.470	4.313208	3,052.65	15.078660	10,671.84	7,619.19	0.01
Original Face:		Base	100,000.000	4.313208	3,052.65	15.078660	10,671.84	7,619.19	0.01
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		Local	6,536.040	96.895674	6,333.14	88.900390	5,810.57	-522.57	0.00
Original Face:		Base	100,000.000	96.895674	6,333.14	88.900390	5,810.57	-522.57	0.00
3137FREK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1					1.233200	25 Jan 2030		
		Local	1,831,689.680	4.593056	84,130.53	4.773160	87,429.48	3,298.95	0.06
Original Face:		Base	1,900,000.000	4.593056	84,130.53	4.773160	87,429.48	3,298.95	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137FTLA3	FREDDIE MAC FHR 4980 KI					4.500000	25 Jun 2050		
		Local	418,034.790	21.275521	88,939.08	22.084340	92,320.22	3,381.14	0.06
Original Face:		Base	1,500,000.000	21.275521	88,939.08	22.084340	92,320.22	3,381.14	0.06
3137FUVK7	FREDDIE MAC FHR 4991 QV					2.000000	25 Sep 2045		
		Local	91,135.740	82.547209	75,230.01	83.773720	76,347.80	1,117.79	0.05
Original Face:		Base	100,000.000	82.547209	75,230.01	83.773720	76,347.80	1,117.79	0.05
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	62,195.170	1.358691	845.04	15.129600	9,409.88	8,564.84	0.01
Original Face:		Base	100,000.000	1.358691	845.04	15.129600	9,409.88	8,564.84	0.01
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	74,727.040	4.443157	3,320.24	15.967900	11,932.34	8,612.10	0.01
Original Face:		Base	100,000.000	4.443157	3,320.24	15.967900	11,932.34	8,612.10	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	76,394.370	1.800643	1,375.59	15.770360	12,047.67	10,672.08	0.01
Original Face:		Base	100,000.000	1.800643	1,375.59	15.770360	12,047.67	10,672.08	0.01
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
		Local	77,874.720	5.747719	4,476.02	13.143610	10,235.55	5,759.53	0.01
Original Face:		Base	100,000.000	5.747719	4,476.02	13.143610	10,235.55	5,759.53	0.01
3137FXP77	FREDDIE MAC FHR 5038 PJ					0.750000	25 Oct 2050		
		Local	220,669.260	73.340066	161,838.98	72.022720	158,932.00	-2,906.98	0.10
Original Face:		Base	300,000.000	73.340066	161,838.98	72.022720	158,932.00	-2,906.98	0.10
3137FYAR7	FREDDIE MAC FHR 5092 AP					2.000000	25 Apr 2041		
		Local	73,948.410	86.793550	64,182.45	87.945590	65,034.37	851.92	0.04
Original Face:		Base	100,000.000	86.793550	64,182.45	87.945590	65,034.37	851.92	0.04
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1					1.018990	25 May 2028		
		Local	2,197,607.220	2.915935	64,080.80	2.906930	63,882.90	-197.90	0.04
Original Face:		Base	2,220,000.000	2.915935	64,080.80	2.906930	63,882.90	-197.90	0.04
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
		Local	83,691.990	4.127994	3,454.80	13.921010	11,650.77	8,195.97	0.01
Original Face:		Base	100,000.000	4.127994	3,454.80	13.921010	11,650.77	8,195.97	0.01

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3137H2UH5	FREDDIE MAC FHR 5148 BI					2.500000	25 Jan 2049		
		Local	253,150.390	5.993058	15,171.45	13.976920	35,382.63	20,211.18	0.02
Original Face:		Base	300,000.000	5.993058	15,171.45	13.976920	35,382.63	20,211.18	0.02
3137H2UN2	FREDDIE MAC FHR 5148 CI					2.000000	25 Jun 2049		
		Local	86,699.680	5.947600	5,156.55	11.841200	10,266.28	5,109.73	0.01
Original Face:		Base	100,000.000	5.947600	5,156.55	11.841200	10,266.28	5,109.73	0.01
3137H6H81	FREDDIE MAC FHR 5200 KQ					3.000000	25 Sep 2049		
		Local	71,458.410	90.966676	65,003.34	93.253120	66,637.20	1,633.86	0.04
Original Face:		Base	100,000.000	90.966676	65,003.34	93.253120	66,637.20	1,633.86	0.04
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
		Local	100,000.000	100.890400	100,890.40	93.655750	93,655.75	-7,234.65	0.06
Original Face:		Base	100,000.000	100.890400	100,890.40	93.655750	93,655.75	-7,234.65	0.06
3137H9F46	FREDDIE MAC FHR 5274 IO					2.500000	25 Jan 2051		
		Local	623,854.640	14.603908	91,107.16	16.442510	102,577.36	11,470.20	0.06
Original Face:		Base	700,000.000	14.603908	91,107.16	16.442510	102,577.36	11,470.20	0.06
3137H9QG7	FREDDIE MAC FHR 5293 IO					2.000000	25 Mar 2051		
		Local	897,326.040	11.672327	104,738.83	11.881870	106,619.11	1,880.28	0.07
Original Face:		Base	1,000,000.000	11.672327	104,738.83	11.881870	106,619.11	1,880.28	0.07
3137H9UF4	FHLMC MULTIFAMILY STRUCTURED P FHMS K 154 X1					0.526588	25 Jan 2033		
		Local	3,998,466.960	2.646722	105,828.32	2.820020	112,757.57	6,929.25	0.07
Original Face:		Base	4,000,000.000	2.646722	105,828.32	2.820020	112,757.57	6,929.25	0.07
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR					3.500000	01 Nov 2046		
		Local	18,885.330	106.171404	20,050.82	95.683695	18,070.18	-1,980.64	0.01
Original Face:		Base	110,000.000	106.171404	20,050.82	95.683695	18,070.18	-1,980.64	0.01
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
		Local	9,896.760	96.911110	9,591.06	92.461981	9,150.74	-440.32	0.01
Original Face:		Base	60,000.000	96.911110	9,591.06	92.461981	9,150.74	-440.32	0.01
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
		Local	20,073.410	96.909593	19,453.06	92.464015	18,560.68	-892.38	0.01
Original Face:		Base	110,000.000	96.909593	19,453.06	92.464015	18,560.68	-892.38	0.01

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3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		Local	76,724.000	98.655831	75,692.70	92.028738	70,608.13	-5,084.57	0.04
Original Face:		Base	280,000.000	98.655831	75,692.70	92.028738	70,608.13	-5,084.57	0.04
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
		Local	10,862.950	105.598755	11,471.14	97.437077	10,584.54	-886.60	0.01
Original Face:		Base	60,000.000	105.598755	11,471.14	97.437077	10,584.54	-886.60	0.01
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
		Local	11,539.550	104.572362	12,067.18	97.087981	11,203.52	-863.66	0.01
Original Face:		Base	60,000.000	104.572362	12,067.18	97.087981	11,203.52	-863.66	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5					4.500000	01 Jun 2047		
		Local	16,982.920	109.033193	18,517.02	100.002012	16,983.26	-1,533.76	0.01
Original Face:		Base	110,000.000	109.033193	18,517.02	100.002012	16,983.26	-1,533.76	0.01
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
		Local	13,438.030	96.904978	13,022.12	92.471145	12,426.30	-595.82	0.01
Original Face:		Base	60,000.000	96.904978	13,022.12	92.471145	12,426.30	-595.82	0.01
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		Local	17,006.390	107.109857	18,215.52	94.323653	16,041.05	-2,174.47	0.01
Original Face:		Base	60,000.000	107.109857	18,215.52	94.323653	16,041.05	-2,174.47	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		Local	20,442.520	101.803594	20,811.22	97.259882	19,882.37	-928.85	0.01
Original Face:		Base	60,000.000	101.803594	20,811.22	97.259882	19,882.37	-928.85	0.01
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
		Local	41,312.530	103.035181	42,566.44	92.465298	38,199.75	-4,366.69	0.02
Original Face:		Base	110,000.000	103.035181	42,566.44	92.465298	38,199.75	-4,366.69	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		Local	19,720.160	101.699631	20,055.33	96.145522	18,960.05	-1,095.28	0.01
Original Face:		Base	60,000.000	101.699631	20,055.33	96.145522	18,960.05	-1,095.28	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		Local	11,959.360	107.153644	12,814.89	101.377093	12,124.05	-690.84	0.01
Original Face:		Base	60,000.000	107.153644	12,814.89	101.377093	12,124.05	-690.84	0.01

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3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
		Local	19,909.710	104.106439	20,727.29	99.136231	19,737.74	-989.55	0.01
	Original Face:	Base	60,000.000	104.106439	20,727.29	99.136231	19,737.74	-989.55	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		Local	35,530.520	112.671951	40,032.93	99.136649	35,223.77	-4,809.16	0.02
	Original Face:	Base	110,000.000	112.671951	40,032.93	99.136649	35,223.77	-4,809.16	0.02
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5					4.500000	01 Jan 2059		
		Local	43,891.330	112.529331	49,390.62	98.394670	43,186.73	-6,203.89	0.03
	Original Face:	Base	110,000.000	112.529331	49,390.62	98.394670	43,186.73	-6,203.89	0.03
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
		Local	48,317.040	89.809682	43,393.38	83.251187	40,224.51	-3,168.87	0.03
	Original Face:	Base	60,000.000	89.809682	43,393.38	83.251187	40,224.51	-3,168.87	0.03
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
		Local	194,082.960	84.766396	164,517.13	85.292436	165,538.08	1,020.95	0.10
	Original Face:	Base	220,000.000	84.766396	164,517.13	85.292436	165,538.08	1,020.95	0.10
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		Local	35,531.050	98.501198	34,998.51	94.174856	33,461.32	-1,537.19	0.02
	Original Face:	Base	170,000.000	98.501198	34,998.51	94.174856	33,461.32	-1,537.19	0.02
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5					4.500000	01 May 2048		
		Local	24,289.400	107.561817	26,126.12	99.620969	24,197.34	-1,928.78	0.02
	Original Face:	Base	220,000.000	107.561817	26,126.12	99.620969	24,197.34	-1,928.78	0.02
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5					4.500000	01 Jun 2048		
		Local	13,997.850	108.172827	15,141.87	100.305081	14,040.55	-1,101.32	0.01
	Original Face:	Base	60,000.000	108.172827	15,141.87	100.305081	14,040.55	-1,101.32	0.01
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	99,351.670	107.862978	107,163.67	99.193966	98,550.86	-8,612.81	0.06
	Original Face:	Base	780,000.000	107.862978	107,163.67	99.193966	98,550.86	-8,612.81	0.06
3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	36,563.570	108.410557	39,638.77	100.061390	36,586.02	-3,052.75	0.02
	Original Face:	Base	170,000.000	108.410557	39,638.77	100.061390	36,586.02	-3,052.75	0.02

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3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	149,481.910	97.620073	145,924.35	92.051605	137,600.50	-8,323.85	0.09
	Original Face:	Base	440,000.000	97.620073	145,924.35	92.051605	137,600.50	-8,323.85	0.09
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
		Local	11,839.880	107.771363	12,760.00	94.788123	11,222.80	-1,537.20	0.01
	Original Face:	Base	40,000.000	107.771363	12,760.00	94.788123	11,222.80	-1,537.20	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		Local	53,441.430	101.631861	54,313.52	95.780609	51,186.53	-3,126.99	0.03
	Original Face:	Base	170,000.000	101.631861	54,313.52	95.780609	51,186.53	-3,126.99	0.03
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	70,899.310	101.696942	72,102.43	95.441664	67,667.48	-4,434.95	0.04
	Original Face:	Base	220,000.000	101.696942	72,102.43	95.441664	67,667.48	-4,434.95	0.04
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5					4.500000	01 Nov 2048		
		Local	13,818.170	108.142323	14,943.29	99.952725	13,811.64	-1,131.65	0.01
	Original Face:	Base	60,000.000	108.142323	14,943.29	99.952725	13,811.64	-1,131.65	0.01
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	45,445.380	100.096776	45,489.36	84.142239	38,238.76	-7,250.60	0.02
	Original Face:	Base	60,000.000	100.096776	45,489.36	84.142239	38,238.76	-7,250.60	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	39,517.370	102.903786	40,664.87	84.178938	33,265.30	-7,399.57	0.02
	Original Face:	Base	60,000.000	102.903786	40,664.87	84.178938	33,265.30	-7,399.57	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	38,356.750	103.061756	39,531.14	84.340155	32,350.14	-7,181.00	0.02
	Original Face:	Base	60,000.000	103.061756	39,531.14	84.340155	32,350.14	-7,181.00	0.02
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	39,177.950	103.233375	40,444.72	85.144923	33,358.04	-7,086.68	0.02
	Original Face:	Base	60,000.000	103.233375	40,444.72	85.144923	33,358.04	-7,086.68	0.02
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	40,114.510	99.778933	40,025.83	84.180357	33,768.54	-6,257.29	0.02
	Original Face:	Base	60,000.000	99.778933	40,025.83	84.180357	33,768.54	-6,257.29	0.02

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3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	39,618.480	100.605955	39,858.55	84.178619	33,350.29	-6,508.26	0.02
Original Face:		Base	60,000.000	100.605955	39,858.55	84.178619	33,350.29	-6,508.26	0.02
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	44,315.670	100.660963	44,608.58	84.187171	37,308.11	-7,300.47	0.02
Original Face:		Base	60,000.000	100.660963	44,608.58	84.187171	37,308.11	-7,300.47	0.02
3140LGY55	FNMA POOL BS6131 FN 07/32 FIXED 3.89					3.890000	01 Jul 2032		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140LJAK2	FNMA POOL BS7209 FN 11/32 FIXED 5.18					5.180000	01 Nov 2032		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140LLZT1	FNMA POOL BS9753 FN 10/28 FIXED 5.13					5.130000	01 Oct 2028		
		Local	0.000	0.000000	0.14	0.000000	0.00	-0.14	0.00
		Base		0.000000	0.14	0.000000	0.00	-0.14	0.00
3140LMB65	FNMA POOL BS9960 FN 12/33 FIXED 5.36					5.360000	01 Dec 2033		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
		Local	44,759.460	103.838764	46,477.67	87.616709	39,216.77	-7,260.90	0.02
Original Face:		Base	60,000.000	103.838764	46,477.67	87.616709	39,216.77	-7,260.90	0.02
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	44,339.020	103.986850	46,106.75	87.833045	38,944.31	-7,162.44	0.02
Original Face:		Base	60,000.000	103.986850	46,106.75	87.833045	38,944.31	-7,162.44	0.02
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
		Local	47,228.610	103.838775	49,041.61	87.620689	41,382.03	-7,659.58	0.03
Original Face:		Base	60,000.000	103.838775	49,041.61	87.620689	41,382.03	-7,659.58	0.03
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	47,586.280	100.769571	47,952.49	87.827695	41,793.93	-6,158.56	0.03
Original Face:		Base	60,000.000	100.769571	47,952.49	87.827695	41,793.93	-6,158.56	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	47,199.120	98.569656	46,524.01	87.822065	41,451.24	-5,072.77	0.03
Original Face:		Base	60,000.000	98.569656	46,524.01	87.822065	41,451.24	-5,072.77	0.03
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
		Local	47,458.950	97.154720	46,108.61	94.277541	44,743.13	-1,365.48	0.03
Original Face:		Base	60,000.000	97.154720	46,108.61	94.277541	44,743.13	-1,365.48	0.03
3140MRBS5	FNMA POOL BW0048 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
		Local	46,182.960	99.732152	46,059.26	100.704798	46,508.46	449.20	0.03
Original Face:		Base	60,000.000	99.732152	46,059.26	100.704798	46,508.46	449.20	0.03
3140N6NC2	FNMA POOL BX2186 FN 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	55,442.810	98.188530	54,438.48	98.369535	54,538.83	100.35	0.03
Original Face:		Base	60,000.000	98.188530	54,438.48	98.369535	54,538.83	100.35	0.03
3140NU6L8	FNMA POOL BZ0874 FN 06/29 FIXED 4.76					4.760000	01 Jun 2029		
		Local	300,000.000	99.988903	299,966.71	102.699442	308,098.33	8,131.62	0.20
Original Face:		Base	300,000.000	99.988903	299,966.71	102.699442	308,098.33	8,131.62	0.20
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
		Local	57,191.210	103.715466	59,316.13	101.627513	58,122.00	-1,194.13	0.04
Original Face:		Base	470,000.000	103.715466	59,316.13	101.627513	58,122.00	-1,194.13	0.04
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		Local	22,461.510	107.794845	24,212.35	99.952722	22,450.89	-1,761.46	0.01
Original Face:		Base	110,000.000	107.794845	24,212.35	99.952722	22,450.89	-1,761.46	0.01
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
		Local	34,242.990	108.115851	37,022.10	99.952724	34,226.80	-2,795.30	0.02
Original Face:		Base	170,000.000	108.115851	37,022.10	99.952724	34,226.80	-2,795.30	0.02
3140Q9XA6	FNMA POOL CA2472 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
		Local	29,386.030	96.263871	28,288.13	96.764249	28,435.17	147.04	0.02
Original Face:		Base	110,000.000	96.263871	28,288.13	96.764249	28,435.17	147.04	0.02
3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
		Local	21,507.270	107.807639	23,186.48	100.141478	21,537.70	-1,648.78	0.01
Original Face:		Base	110,000.000	107.807639	23,186.48	100.141478	21,537.70	-1,648.78	0.01

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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
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		Local	22,805.610	108.896451	24,834.50	99.853600	22,772.22	-2,062.28	0.01
Original Face:		Base	60,000.000	108.896451	24,834.50	99.853600	22,772.22	-2,062.28	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5					3.500000	01 Nov 2039		
		Local	22,035.540	106.513069	23,470.73	96.543614	21,273.91	-2,196.82	0.01
Original Face:		Base	60,000.000	106.513069	23,470.73	96.543614	21,273.91	-2,196.82	0.01
3140QEAR3	FNMA POOL CA6315 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	42,016.050	86.208151	36,221.26	90.477944	38,015.26	1,794.00	0.02
Original Face:		Base	100,000.000	86.208151	36,221.26	90.477944	38,015.26	1,794.00	0.02
3140QFBJ7	FNMA POOL CA7240 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	473,614.450	83.560111	395,752.76	87.850330	416,071.86	20,319.10	0.26
Original Face:		Base	700,000.000	83.560111	395,752.76	87.850330	416,071.86	20,319.10	0.26
3140QFG86	FNMA POOL CA7422 FN 10/40 FIXED 2					2.000000	01 Oct 2040		
		Local	264,655.910	86.111483	227,899.13	87.529286	231,651.43	3,752.30	0.15
Original Face:		Base	400,000.000	86.111483	227,899.13	87.529286	231,651.43	3,752.30	0.15
3140QFLM9	FNMA POOL CA7531 FN 10/50 FIXED 3					3.000000	01 Oct 2050		
		Local	40,938.530	92.679610	37,941.67	91.753015	37,562.34	-379.33	0.02
Original Face:		Base	60,000.000	92.679610	37,941.67	91.753015	37,562.34	-379.33	0.02
3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5					2.500000	01 Mar 2041		
		Local	42,105.170	104.124197	43,841.67	90.612752	38,152.65	-5,689.02	0.02
Original Face:		Base	60,000.000	104.124197	43,841.67	90.612752	38,152.65	-5,689.02	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	43,964.460	104.310050	45,859.35	90.035617	39,583.67	-6,275.68	0.03
Original Face:		Base	60,000.000	104.310050	45,859.35	90.035617	39,583.67	-6,275.68	0.03
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	42,628.840	104.127769	44,388.46	89.973871	38,354.82	-6,033.64	0.02
Original Face:		Base	60,000.000	104.127769	44,388.46	89.973871	38,354.82	-6,033.64	0.02
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
		Local	45,033.530	103.733662	46,714.93	89.602778	40,351.29	-6,363.64	0.03
Original Face:		Base	60,000.000	103.733662	46,714.93	89.602778	40,351.29	-6,363.64	0.03

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3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		
		Local	89,845.920	94.183731	84,620.24	83.541016	75,058.19	-9,562.05	0.05
Original Face:		Base	110,000.000	94.183731	84,620.24	83.541016	75,058.19	-9,562.05	0.05
3140QLNT9	FNMA POOL CB1301 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	15,445.900	85.025217	13,132.91	87.219255	13,471.80	338.89	0.01
Original Face:		Base	20,000.000	85.025217	13,132.91	87.219255	13,471.80	338.89	0.01
3140QM6A7	FNMA POOL CB2664 FN 01/52 FIXED 3					3.000000	01 Jan 2052		
		Local	225,967.430	90.750375	205,066.29	90.681018	204,909.57	-156.72	0.13
Original Face:		Base	280,000.000	90.750375	205,066.29	90.681018	204,909.57	-156.72	0.13
3140QMK37	FNMA POOL CB2113 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
		Local	81,165.100	88.292764	71,662.91	90.156614	73,175.71	1,512.80	0.05
Original Face:		Base	100,000.000	88.292764	71,662.91	90.156614	73,175.71	1,512.80	0.05
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
		Local	46,490.740	94.900899	44,120.13	90.527956	42,087.12	-2,033.01	0.03
Original Face:		Base	60,000.000	94.900899	44,120.13	90.527956	42,087.12	-2,033.01	0.03
3140QMZ56	FNMA POOL CB2563 FN 01/42 FIXED 2					2.000000	01 Jan 2042		
		Local	228,554.590	86.692777	198,140.32	87.059417	198,978.29	837.97	0.13
Original Face:		Base	280,000.000	86.692777	198,140.32	87.059417	198,978.29	837.97	0.13
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	51,112.630	98.213162	50,199.33	87.440921	44,693.35	-5,505.98	0.03
Original Face:		Base	60,000.000	98.213162	50,199.33	87.440921	44,693.35	-5,505.98	0.03
3140QNT69	FNMA POOL CB3272 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
		Local	49,832.380	95.420167	47,550.14	96.913600	48,294.35	744.21	0.03
Original Face:		Base	60,000.000	95.420167	47,550.14	96.913600	48,294.35	744.21	0.03
3140QNVN9	FNMA POOL CB3320 FN 04/52 FIXED 4					4.000000	01 Apr 2052		
		Local	58,675.590	96.410637	56,569.51	96.684620	56,730.27	160.76	0.04
Original Face:		Base	70,000.000	96.410637	56,569.51	96.684620	56,730.27	160.76	0.04
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052		
		Local	49,812.990	101.225745	50,423.57	96.913680	48,275.60	-2,147.97	0.03
Original Face:		Base	60,000.000	101.225745	50,423.57	96.913680	48,275.60	-2,147.97	0.03

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3140QPJ24	FNMA POOL CB3880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	46,156.270	100.624812	46,444.66	100.924945	46,583.19	138.53	0.03
	Original Face:	Base	60,000.000	100.624812	46,444.66	100.924945	46,583.19	138.53	0.03
3140QPRZ2	FNMA POOL CB4103 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
		Local	83,137.060	98.409301	81,814.60	102.571857	85,275.23	3,460.63	0.05
	Original Face:	Base	100,000.000	98.409301	81,814.60	102.571857	85,275.23	3,460.63	0.05
3140QQKA2	FNMA POOL CB4788 FN 10/52 FIXED 5					5.000000	01 Oct 2052		
		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
3140QQVA0	FNMA POOL CB5108 FN 11/52 FIXED 5.5					5.500000	01 Nov 2052		
		Local	175,668.410	96.394776	169,335.17	101.895853	178,998.82	9,663.65	0.11
	Original Face:	Base	200,000.000	96.394776	169,335.17	101.895853	178,998.82	9,663.65	0.11
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	140,590.270	103.490690	145,497.84	104.551229	146,988.86	1,491.02	0.09
	Original Face:	Base	170,000.000	103.490690	145,497.84	104.551229	146,988.86	1,491.02	0.09
3140QSQF1	FNMA POOL CB6753 FN 07/53 FIXED 6					6.000000	01 Jul 2053		
		Local	153,840.740	100.340976	154,365.30	103.175955	158,726.65	4,361.35	0.10
	Original Face:	Base	170,000.000	100.340976	154,365.30	103.175955	158,726.65	4,361.35	0.10
3140QUD86	FNMA POOL CB8226 FN 03/54 FIXED 6.5					6.500000	01 Mar 2054		
		Local	95,742.100	102.729478	98,355.36	104.019039	99,590.01	1,234.65	0.06
	Original Face:	Base	100,000.000	102.729478	98,355.36	104.019039	99,590.01	1,234.65	0.06
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
		Local	25,464.640	106.911231	27,224.56	96.755548	24,638.45	-2,586.11	0.02
	Original Face:	Base	60,000.000	106.911231	27,224.56	96.755548	24,638.45	-2,586.11	0.02
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	19,565.500	98.931180	19,356.38	99.466527	19,461.12	104.74	0.01
	Original Face:	Base	110,000.000	98.931180	19,356.38	99.466527	19,461.12	104.74	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR					4.500000	01 May 2049		
		Local	9,366.200	105.734556	9,903.31	99.631304	9,331.67	-571.64	0.01
	Original Face:	Base	50,000.000	105.734556	9,903.31	99.631304	9,331.67	-571.64	0.01

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3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR					3.500000	01 Dec 2039		
		Local	18,379.230	106.031646	19,487.80	96.373332	17,712.68	-1,775.12	0.01
Original Face:		Base	60,000.000	106.031646	19,487.80	96.373332	17,712.68	-1,775.12	0.01
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	32,434.430	109.274990	35,442.72	99.952336	32,418.97	-3,023.75	0.02
Original Face:		Base	110,000.000	109.274990	35,442.72	99.952336	32,418.97	-3,023.75	0.02
3140X6L74	FNMA POOL FM3049 FN 04/44 FIXED VAR					4.000000	01 Apr 2044		
		Local	104,392.890	97.334368	101,610.16	98.147865	102,459.39	849.23	0.06
Original Face:		Base	280,000.000	97.334368	101,610.16	98.147865	102,459.39	849.23	0.06
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
		Local	52,289.500	104.339380	54,558.54	93.137610	48,701.19	-5,857.35	0.03
Original Face:		Base	170,000.000	104.339380	54,558.54	93.137610	48,701.19	-5,857.35	0.03
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
		Local	14,556.850	105.857861	15,409.57	94.322307	13,730.36	-1,679.21	0.01
Original Face:		Base	50,000.000	105.857861	15,409.57	94.322307	13,730.36	-1,679.21	0.01
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	120,145.190	105.874476	127,203.09	94.325368	113,327.39	-13,875.70	0.07
Original Face:		Base	410,000.000	105.874476	127,203.09	94.325368	113,327.39	-13,875.70	0.07
3140X8SG3	FNMA POOL FM5018 FN 12/50 FIXED VAR					2.500000	01 Dec 2050		
		Local	67,347.520	83.224341	56,049.53	87.361860	58,836.05	2,786.52	0.04
Original Face:		Base	100,000.000	83.224341	56,049.53	87.361860	58,836.05	2,786.52	0.04
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	115,254.400	100.027635	115,286.25	84.420506	97,298.35	-17,987.90	0.06
Original Face:		Base	170,000.000	100.027635	115,286.25	84.420506	97,298.35	-17,987.90	0.06
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
		Local	18,469.370	109.047250	20,140.34	99.549014	18,386.08	-1,754.26	0.01
Original Face:		Base	60,000.000	109.047250	20,140.34	99.549014	18,386.08	-1,754.26	0.01
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR					4.500000	01 Aug 2049		
		Local	106,852.450	107.926304	115,321.90	99.939669	106,787.98	-8,533.92	0.07
Original Face:		Base	280,000.000	107.926304	115,321.90	99.939669	106,787.98	-8,533.92	0.07

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3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
		Local	25,938.160	104.620413	27,136.61	95.300400	24,719.17	-2,417.44	0.02
Original Face:		Base	60,000.000	104.620413	27,136.61	95.300400	24,719.17	-2,417.44	0.02
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
		Local	25,968.770	104.522240	27,143.14	94.820593	24,623.74	-2,519.40	0.02
Original Face:		Base	60,000.000	104.522240	27,143.14	94.820593	24,623.74	-2,519.40	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	46,690.700	100.511108	46,929.34	83.865000	39,157.16	-7,772.18	0.02
Original Face:		Base	60,000.000	100.511108	46,929.34	83.865000	39,157.16	-7,772.18	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	41,208.940	103.511253	42,655.89	87.994042	36,261.41	-6,394.48	0.02
Original Face:		Base	60,000.000	103.511253	42,655.89	87.994042	36,261.41	-6,394.48	0.02
3140XAKK7	FNMA POOL FM6597 FN 03/41 FIXED VAR					2.000000	01 Mar 2041		
		Local	81,703.970	91.871191	75,062.41	87.341946	71,361.84	-3,700.57	0.05
Original Face:		Base	110,000.000	91.871191	75,062.41	87.341946	71,361.84	-3,700.57	0.05
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
		Local	39,202.860	103.546706	40,593.27	87.909099	34,462.88	-6,130.39	0.02
Original Face:		Base	60,000.000	103.546706	40,593.27	87.909099	34,462.88	-6,130.39	0.02
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
		Local	156,136.290	106.945400	166,980.58	97.205125	151,772.48	-15,208.10	0.10
Original Face:		Base	330,000.000	106.945400	166,980.58	97.205125	151,772.48	-15,208.10	0.10
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
		Local	45,938.570	104.027552	47,788.77	88.159208	40,499.08	-7,289.69	0.03
Original Face:		Base	60,000.000	104.027552	47,788.77	88.159208	40,499.08	-7,289.69	0.03
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	77,185.660	100.186019	77,329.24	91.820059	70,871.92	-6,457.32	0.04
Original Face:		Base	110,000.000	100.186019	77,329.24	91.820059	70,871.92	-6,457.32	0.04
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	86,908.730	90.224814	78,413.24	87.612922	76,143.28	-2,269.96	0.05
Original Face:		Base	110,000.000	90.224814	78,413.24	87.612922	76,143.28	-2,269.96	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	44,613.940	103.062720	45,980.34	87.837706	39,187.86	-6,792.48	0.02
Original Face:		Base	60,000.000	103.062720	45,980.34	87.837706	39,187.86	-6,792.48	0.02
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR					2.000000	01 Oct 2041		
		Local	135,140.210	102.149982	138,045.70	87.171186	117,803.32	-20,242.38	0.07
Original Face:		Base	170,000.000	102.149982	138,045.70	87.171186	117,803.32	-20,242.38	0.07
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	44,721.600	100.329416	44,868.92	91.596187	40,963.28	-3,905.64	0.03
Original Face:		Base	60,000.000	100.329416	44,868.92	91.596187	40,963.28	-3,905.64	0.03
3140XDQS8	FNMA POOL FM9464 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	82,613.050	92.523046	76,436.11	91.191913	75,336.42	-1,099.69	0.05
Original Face:		Base	110,000.000	92.523046	76,436.11	91.191913	75,336.42	-1,099.69	0.05
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	41,839.990	97.717303	40,884.91	88.424535	36,996.82	-3,888.09	0.02
Original Face:		Base	60,000.000	97.717303	40,884.91	88.424535	36,996.82	-3,888.09	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	46,949.230	90.198221	42,347.37	87.613029	41,133.64	-1,213.73	0.03
Original Face:		Base	60,000.000	90.198221	42,347.37	87.613029	41,133.64	-1,213.73	0.03
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
		Local	45,788.780	100.300816	45,926.52	91.484502	41,889.64	-4,036.88	0.03
Original Face:		Base	60,000.000	100.300816	45,926.52	91.484502	41,889.64	-4,036.88	0.03
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	38,420.830	99.642303	38,283.40	91.973890	35,337.13	-2,946.27	0.02
Original Face:		Base	60,000.000	99.642303	38,283.40	91.973890	35,337.13	-2,946.27	0.02
3140XFCD1	FNMA POOL FS0067 FN 09/51 FIXED VAR					4.500000	01 Sep 2051		
		Local	36,950.020	99.061029	36,603.07	99.458641	36,749.99	146.92	0.02
Original Face:		Base	60,000.000	99.061029	36,603.07	99.458641	36,749.99	146.92	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	47,737.860	100.798067	48,118.84	87.828255	41,927.33	-6,191.51	0.03
Original Face:		Base	60,000.000	100.798067	48,118.84	87.828255	41,927.33	-6,191.51	0.03

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3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	46,239.190	98.997106	45,775.46	91.647004	42,376.83	-3,398.63	0.03
Original Face:		Base	60,000.000	98.997106	45,775.46	91.647004	42,376.83	-3,398.63	0.03
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	47,793.700	97.808017	46,746.07	88.542577	42,317.77	-4,428.30	0.03
Original Face:		Base	60,000.000	97.808017	46,746.07	88.542577	42,317.77	-4,428.30	0.03
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	88,525.440	100.299259	88,790.36	87.822883	77,745.59	-11,044.77	0.05
Original Face:		Base	110,000.000	100.299259	88,790.36	87.822883	77,745.59	-11,044.77	0.05
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	46,391.570	96.620636	44,823.83	88.040455	40,843.35	-3,980.48	0.03
Original Face:		Base	60,000.000	96.620636	44,823.83	88.040455	40,843.35	-3,980.48	0.03
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	48,209.810	98.502691	47,487.96	87.827275	42,341.36	-5,146.60	0.03
Original Face:		Base	60,000.000	98.502691	47,487.96	87.827275	42,341.36	-5,146.60	0.03
3140XFX30	FNMA POOL FS0697 FN 02/42 FIXED VAR					2.500000	01 Feb 2042		
		Local	85,740.020	89.440369	76,686.19	90.151303	77,295.75	609.56	0.05
Original Face:		Base	110,000.000	89.440369	76,686.19	90.151303	77,295.75	609.56	0.05
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	49,222.990	94.124514	46,330.90	84.156564	41,424.38	-4,906.52	0.03
Original Face:		Base	60,000.000	94.124514	46,330.90	84.156564	41,424.38	-4,906.52	0.03
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	224,666.530	100.236511	225,197.89	91.339294	205,208.82	-19,989.07	0.13
Original Face:		Base	280,000.000	100.236511	225,197.89	91.339294	205,208.82	-19,989.07	0.13
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	46,705.980	96.391554	45,020.62	87.866562	41,038.94	-3,981.68	0.03
Original Face:		Base	60,000.000	96.391554	45,020.62	87.866562	41,038.94	-3,981.68	0.03
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	139,178.400	94.495827	131,517.78	84.409657	117,480.01	-14,037.77	0.07
Original Face:		Base	170,000.000	94.495827	131,517.78	84.409657	117,480.01	-14,037.77	0.07

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3140XGL64	FNMA POOL FS1248 FN 02/47 FIXED VAR					3.000000	01 Feb 2047		
		Local	45,693.620	96.923050	44,287.65	92.778074	42,393.66	-1,893.99	0.03
Original Face:		Base	60,000.000	96.923050	44,287.65	92.778074	42,393.66	-1,893.99	0.03
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	86,975.200	95.935117	83,439.76	91.535115	79,612.85	-3,826.91	0.05
Original Face:		Base	110,000.000	95.935117	83,439.76	91.535115	79,612.85	-3,826.91	0.05
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	48,085.270	97.651318	46,955.90	94.414805	45,399.61	-1,556.29	0.03
Original Face:		Base	60,000.000	97.651318	46,955.90	94.414805	45,399.61	-1,556.29	0.03
3140XHG92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		
		Local	52,314.370	101.326729	53,008.44	96.727339	50,602.30	-2,406.14	0.03
Original Face:		Base	60,000.000	101.326729	53,008.44	96.727339	50,602.30	-2,406.14	0.03
3140XJFP3	FNMA POOL FS2873 FN 08/42 FIXED VAR					3.500000	01 Aug 2042		
		Local	147,512.770	92.974778	137,149.67	95.749193	141,242.29	4,092.62	0.09
Original Face:		Base	170,000.000	92.974778	137,149.67	95.749193	141,242.29	4,092.62	0.09
3140XJGY3	FNMA POOL FS2914 FN 09/52 FIXED VAR					4.500000	01 Sep 2052		
		Local	51,332.980	98.556445	50,591.96	98.728699	50,680.38	88.42	0.03
Original Face:		Base	60,000.000	98.556445	50,591.96	98.728699	50,680.38	88.42	0.03
3140XJU84	FNMA POOL FS3306 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
		Local	49,682.200	87.331378	43,388.15	91.147590	45,284.13	1,895.98	0.03
Original Face:		Base	60,000.000	87.331378	43,388.15	91.147590	45,284.13	1,895.98	0.03
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR					5.500000	01 Feb 2053		
		Local	54,476.920	102.053677	55,595.70	102.353480	55,759.02	163.32	0.04
Original Face:		Base	60,000.000	102.053677	55,595.70	102.353480	55,759.02	163.32	0.04
3140XKHN3	FNMA POOL FS3836 FN 01/53 FIXED VAR					4.500000	01 Jan 2053		
		Local	52,390.100	98.188016	51,440.80	98.455979	51,581.19	140.39	0.03
Original Face:		Base	60,000.000	98.188016	51,440.80	98.455979	51,581.19	140.39	0.03
3140XKLX6	FNMA POOL FS3941 FN 02/53 FIXED VAR					5.000000	01 Feb 2053		
		Local	53,252.460	100.742745	53,647.99	100.364919	53,446.79	-201.20	0.03
Original Face:		Base	60,000.000	100.742745	53,647.99	100.364919	53,446.79	-201.20	0.03

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3140XKM49	FNMA POOL FS3978 FN 01/53 FIXED VAR					5.000000	01 Jan 2053		
		Local	53,791.370	100.453047	54,035.07	100.171763	53,883.76	-151.31	0.03
Original Face:		Base	60,000.000	100.453047	54,035.07	100.171763	53,883.76	-151.31	0.03
3140XKW71	FNMA POOL FS4269 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
		Local	153,266.180	85.204720	130,590.02	83.628655	128,174.44	-2,415.58	0.08
Original Face:		Base	170,000.000	85.204720	130,590.02	83.628655	128,174.44	-2,415.58	0.08
3140XKW89	FNMA POOL FS4270 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	9,005.490	84.749303	7,632.09	83.764901	7,543.44	-88.65	0.00
Original Face:		Base	10,000.000	84.749303	7,632.09	83.764901	7,543.44	-88.65	0.00
3140XL2C1	FNMA POOL FS5270 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
		Local	90,606.870	98.984106	89,686.40	101.832883	92,267.59	2,581.19	0.06
Original Face:		Base	100,000.000	98.984106	89,686.40	101.832883	92,267.59	2,581.19	0.06
3140XL3Q9	FNMA POOL FS5306 FN 07/53 FIXED VAR					6.000000	01 Jul 2053		
		Local	87,395.150	99.060177	86,573.79	104.203715	91,068.99	4,495.20	0.06
Original Face:		Base	100,000.000	99.060177	86,573.79	104.203715	91,068.99	4,495.20	0.06
3140XL3X4	FNMA POOL FS5313 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
		Local	252,455.750	90.175031	227,652.05	94.323469	238,125.02	10,472.97	0.15
Original Face:		Base	280,000.000	90.175031	227,652.05	94.323469	238,125.02	10,472.97	0.15
3140XL6X1	FNMA POOL FS5385 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
		Local	91,756.010	83.146717	76,292.11	87.497117	80,283.86	3,991.75	0.05
Original Face:		Base	100,000.000	83.146717	76,292.11	87.497117	80,283.86	3,991.75	0.05
3140XLCK2	FNMA POOL FS4573 FN 05/53 FIXED VAR					6.000000	01 May 2053		
		Local	52,362.430	101.539214	53,168.40	103.264467	54,071.78	903.38	0.03
Original Face:		Base	60,000.000	101.539214	53,168.40	103.264467	54,071.78	903.38	0.03
3140XLTR9	FNMA POOL FS5059 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	292,492.310	93.582159	273,720.62	94.325084	275,893.62	2,173.00	0.17
Original Face:		Base	330,000.000	93.582159	273,720.62	94.325084	275,893.62	2,173.00	0.17
3140XLWR5	FNMA POOL FS5155 FN 07/53 FIXED VAR					5.000000	01 Jul 2053		
		Local	97,664.170	94.483381	92,276.41	102.359551	99,968.61	7,692.20	0.06
Original Face:		Base	110,000.000	94.483381	92,276.41	102.359551	99,968.61	7,692.20	0.06

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3140XLXV5	FNMA POOL FS5191 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	200,966.830	80.048424	160,870.78	86.143733	173,120.33	12,249.55	0.11
Original Face:		Base	220,000.000	80.048424	160,870.78	86.143733	173,120.33	12,249.55	0.11
3140XMBU9	FNMA POOL FS5450 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	53,813.380	87.193947	46,922.01	91.151670	49,051.79	2,129.78	0.03
Original Face:		Base	60,000.000	87.193947	46,922.01	91.151670	49,051.79	2,129.78	0.03
3140XMHZ2	FNMA POOL FS5647 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
		Local	92,100.690	96.414989	88,798.87	102.287731	94,207.71	5,408.84	0.06
Original Face:		Base	100,000.000	96.414989	88,798.87	102.287731	94,207.71	5,408.84	0.06
3140XMKW5	FNMA POOL FS5708 FN 06/53 FIXED VAR					5.000000	01 Jun 2053		
		Local	53,820.080	93.803837	50,485.30	100.886323	54,297.10	3,811.80	0.03
Original Face:		Base	60,000.000	93.803837	50,485.30	100.886323	54,297.10	3,811.80	0.03
3140XN6G4	FNMA POOL FS7170 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	95,159.440	84.602568	80,507.33	87.248107	83,024.81	2,517.48	0.05
Original Face:		Base	100,000.000	84.602568	80,507.33	87.248107	83,024.81	2,517.48	0.05
3140XNQ98	FNMA POOL FS6779 FN 12/53 FIXED VAR					6.500000	01 Dec 2053		
		Local	87,714.490	102.100816	89,557.21	103.962734	91,190.38	1,633.17	0.06
Original Face:		Base	100,000.000	102.100816	89,557.21	103.962734	91,190.38	1,633.17	0.06
3140XP6Z7	FNMA POOL FS8087 FN 06/54 FIXED VAR					5.500000	01 Jun 2054		
		Local	99,271.970	101.182156	100,445.52	101.412079	100,673.77	228.25	0.06
Original Face:		Base	100,000.000	101.182156	100,445.52	101.412079	100,673.77	228.25	0.06
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		Local	172,747.050	98.641748	170,400.71	91.933215	158,811.92	-11,588.79	0.10
Original Face:		Base	490,000.000	98.641748	170,400.71	91.933215	158,811.92	-11,588.79	0.10
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
		Local	8,386.880	104.418210	8,757.43	95.538072	8,012.66	-744.77	0.01
Original Face:		Base	60,000.000	104.418210	8,757.43	95.538072	8,012.66	-744.77	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
		Local	47,136.180	104.560319	49,285.74	95.339778	44,939.53	-4,346.21	0.03
Original Face:		Base	280,000.000	104.560319	49,285.74	95.339778	44,939.53	-4,346.21	0.03

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31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
		Local	25,169.320	106.012479	26,682.62	97.699262	24,590.24	-2,092.38	0.02
Original Face:		Base	220,000.000	106.012479	26,682.62	97.699262	24,590.24	-2,092.38	0.02
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
		Local	12,910.150	106.060503	13,692.57	97.685447	12,611.34	-1,081.23	0.01
Original Face:		Base	110,000.000	106.060503	13,692.57	97.685447	12,611.34	-1,081.23	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
		Local	16,590.920	104.415668	17,323.52	95.494754	15,843.46	-1,480.06	0.01
Original Face:		Base	110,000.000	104.415668	17,323.52	95.494754	15,843.46	-1,480.06	0.01
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
		Local	106,399.620	104.737752	111,440.57	95.306615	101,405.88	-10,034.69	0.06
Original Face:		Base	610,000.000	104.737752	111,440.57	95.306615	101,405.88	-10,034.69	0.06
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5					2.500000	01 Sep 2036		
		Local	19,069.650	103.171479	19,674.44	92.979770	17,730.92	-1,943.52	0.01
Original Face:		Base	110,000.000	103.171479	19,674.44	92.979770	17,730.92	-1,943.52	0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
		Local	129,148.560	104.752496	135,286.34	95.208250	122,960.08	-12,326.26	0.08
Original Face:		Base	670,000.000	104.752496	135,286.34	95.208250	122,960.08	-12,326.26	0.08
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	56,815.330	104.670729	59,469.02	95.186669	54,080.62	-5,388.40	0.03
Original Face:		Base	280,000.000	104.670729	59,469.02	95.186669	54,080.62	-5,388.40	0.03
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
		Local	93,217.650	94.900483	88,464.00	94.324095	87,926.70	-537.30	0.06
Original Face:		Base	610,000.000	94.900483	88,464.00	94.324095	87,926.70	-537.30	0.06
31418D4G4	FNMA POOL MA4422 FN 09/41 FIXED 2					2.000000	01 Sep 2041		
		Local	168,374.330	86.205486	145,147.91	87.177805	146,785.05	1,637.14	0.09
Original Face:		Base	220,000.000	86.205486	145,147.91	87.177805	146,785.05	1,637.14	0.09
31418D5G3	FNMA POOL MA4446 FN 10/41 FIXED 2					2.000000	01 Oct 2041		
		Local	46,263.470	86.201338	39,879.73	87.107772	40,299.08	419.35	0.03
Original Face:		Base	60,000.000	86.201338	39,879.73	87.107772	40,299.08	419.35	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418D6K3	FNMA POOL MA4473 FN 11/41 FIXED 1.5					1.500000	01 Nov 2041		
		Local	80,865.050	81.504989	65,909.05	83.954985	67,890.24	1,981.19	0.04
Original Face:		Base	100,000.000	81.504989	65,909.05	83.954985	67,890.24	1,981.19	0.04
31418D6L1	FNMA POOL MA4474 FN 11/41 FIXED 2					2.000000	01 Nov 2041		
		Local	86,094.900	86.444017	74,423.89	87.061420	74,955.44	531.55	0.05
Original Face:		Base	110,000.000	86.444017	74,423.89	87.061420	74,955.44	531.55	0.05
31418DP97	FNMA POOL MA4047 FN 06/50 FIXED 2					2.000000	01 Jun 2050		
		Local	456,456.660	77.977186	355,932.06	83.466376	380,987.83	25,055.77	0.24
Original Face:		Base	800,000.000	77.977186	355,932.06	83.466376	380,987.83	25,055.77	0.24
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
		Local	34,739.970	98.948013	34,374.51	99.260823	34,483.18	108.67	0.02
Original Face:		Base	170,000.000	98.948013	34,374.51	99.260823	34,483.18	108.67	0.02
31418DSJ2	FNMA POOL MA4120 FN 09/50 FIXED 2.5					2.500000	01 Sep 2050		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
31418DUB6	FNMA POOL MA4177 FN 11/40 FIXED 2.5					2.500000	01 Nov 2040		
		Local	32,441.330	89.140273	28,918.29	90.736400	29,436.09	517.80	0.02
Original Face:		Base	60,000.000	89.140273	28,918.29	90.736400	29,436.09	517.80	0.02
31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
		Local	167,676.170	86.345889	144,781.48	79.133446	132,687.93	-12,093.55	0.08
Original Face:		Base	210,000.000	86.345889	144,781.48	79.133446	132,687.93	-12,093.55	0.08
31418EAV2	FNMA POOL MA4519 FN 01/42 FIXED 1.5					1.500000	01 Jan 2042		
		Local	49,469.270	83.692401	41,402.02	84.053066	41,580.44	178.42	0.03
Original Face:		Base	60,000.000	83.692401	41,402.02	84.053066	41,580.44	178.42	0.03
31418ECH1	FNMA POOL MA4571 FN 03/42 FIXED 2.5					2.500000	01 Mar 2042		
		Local	48,299.480	90.100287	43,517.97	89.784898	43,365.64	-152.33	0.03
Original Face:		Base	60,000.000	90.100287	43,517.97	89.784898	43,365.64	-152.33	0.03
31418ECZ1	FNMA POOL MA4587 FN 04/42 FIXED 2.5					2.500000	01 Apr 2042		
		Local	49,949.280	90.038815	44,973.74	89.784444	44,846.68	-127.06	0.03
Original Face:		Base	60,000.000	90.038815	44,973.74	89.784444	44,846.68	-127.06	0.03

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31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
		Local	74,660.840	99.998808	74,659.95	83.844750	62,599.19	-12,060.76	0.04
Original Face:		Base	140,000.000	99.998808	74,659.95	83.844750	62,599.19	-12,060.76	0.04
31573CAA3	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A					2.206000	25 Jan 2067		
		Local	92,958.460	99.998397	92,956.97	88.340530	82,120.00	-10,836.97	0.05
Original Face:		Base	120,000.000	99.998397	92,956.97	88.340530	82,120.00	-10,836.97	0.05
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
		Local	130,000.000	99.231554	129,001.02	98.975330	128,667.93	-333.09	0.08
		Base		99.231554	129,001.02	98.975330	128,667.93	-333.09	0.08
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
		Local	30,000.000	104.128067	31,238.42	91.827990	27,548.40	-3,690.02	0.02
		Base		104.128067	31,238.42	91.827990	27,548.40	-3,690.02	0.02
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	20,000.000	100.017400	20,003.48	96.369410	19,273.88	-729.60	0.01
		Base		100.017400	20,003.48	96.369410	19,273.88	-729.60	0.01
34535QAA3	FORD CREDIT AUTO OWNER TRUST/F FORDR 2023 1 A 144A					4.850000	15 Aug 2035		
		Local	430,000.000	99.997267	429,988.25	101.808650	437,777.20	7,788.95	0.28
Original Face:		Base	430,000.000	99.997267	429,988.25	101.808650	437,777.20	7,788.95	0.28
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
		Local	60,000.000	94.452017	56,671.21	102.415019	61,449.01	4,777.80	0.04
		Base		94.452017	56,671.21	102.415019	61,449.01	4,777.80	0.04
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	120,000.000	123.299258	147,959.11	100.759687	120,911.62	-27,047.49	0.08
		Base		123.299258	147,959.11	100.759687	120,911.62	-27,047.49	0.08
35137LAN5	FOX CORP SR UNSECURED 10/33 6.5					6.500000	13 Oct 2033		
		Local	30,000.000	98.871933	29,661.58	109.308407	32,792.52	3,130.94	0.02
		Base		98.871933	29,661.58	109.308407	32,792.52	3,130.94	0.02
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					6.780120	25 Oct 2041		
		Local	150,000.000	100.000000	150,000.00	100.546970	150,820.46	820.46	0.10
Original Face:		Base	150,000.000	100.000000	150,000.00	100.546970	150,820.46	820.46	0.10

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35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A					7.080120	25 Nov 2041		
		Local	140,000.000	100.188043	140,263.26	101.038220	141,453.51	1,190.25	0.09
Original Face:		Base	140,000.000	100.188043	140,263.26	101.038220	141,453.51	1,190.25	0.09
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	20,000.000	111.228500	22,245.70	100.625400	20,125.08	-2,120.62	0.01
		Base		111.228500	22,245.70	100.625400	20,125.08	-2,120.62	0.01
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
		Local	20,000.000	103.050100	20,610.02	103.742800	20,748.56	138.54	0.01
		Base		103.050100	20,610.02	103.742800	20,748.56	138.54	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	16,939.860	100.120426	16,960.26	93.590176	15,854.04	-1,106.22	0.01
Original Face:		Base	110,000.000	100.120426	16,960.26	93.590176	15,854.04	-1,106.22	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	16,045.990	99.486227	15,963.55	93.467205	14,997.74	-965.81	0.01
Original Face:		Base	170,000.000	99.486227	15,963.55	93.467205	14,997.74	-965.81	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	35,867.250	101.716106	36,482.77	93.466592	33,523.90	-2,958.87	0.02
Original Face:		Base	280,000.000	101.716106	36,482.77	93.466592	33,523.90	-2,958.87	0.02
36179SJU2	GNMA II POOL MA3875 G2 08/46 FIXED 4					4.000000	20 Aug 2046		
		Local	44,554.370	98.026703	43,675.18	98.036711	43,679.64	4.46	0.03
Original Face:		Base	390,000.000	98.026703	43,675.18	98.036711	43,679.64	4.46	0.03
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3					3.000000	20 Nov 2046		
		Local	9,794.990	103.000003	10,088.84	92.352192	9,045.89	-1,042.95	0.01
Original Face:		Base	60,000.000	103.000003	10,088.84	92.352192	9,045.89	-1,042.95	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	44,348.560	105.792702	46,917.54	97.635015	43,299.72	-3,617.82	0.03
Original Face:		Base	390,000.000	105.792702	46,917.54	97.635015	43,299.72	-3,617.82	0.03
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
		Local	3,396.790	107.093167	3,637.73	98.046075	3,330.42	-307.31	0.00
Original Face:		Base	30,000.000	107.093167	3,637.73	98.046075	3,330.42	-307.31	0.00

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36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
		Local	11,039.020	108.486532	11,975.85	100.177203	11,058.58	-917.27	0.01
Original Face:		Base	110,000.000	108.486532	11,975.85	100.177203	11,058.58	-917.27	0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	7,412.760	102.862362	7,624.94	97.999791	7,264.49	-360.45	0.00
Original Face:		Base	60,000.000	102.862362	7,624.94	97.999791	7,264.49	-360.45	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		Local	35,516.450	103.288138	36,684.28	97.849683	34,752.73	-1,931.55	0.02
Original Face:		Base	280,000.000	103.288138	36,684.28	97.849683	34,752.73	-1,931.55	0.02
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		Local	21,425.680	102.618680	21,986.75	97.849680	20,964.96	-1,021.79	0.01
Original Face:		Base	170,000.000	102.618680	21,986.75	97.849680	20,964.96	-1,021.79	0.01
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	12,879.240	103.805659	13,369.38	97.667727	12,578.86	-790.52	0.01
Original Face:		Base	110,000.000	103.805659	13,369.38	97.667727	12,578.86	-790.52	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3					3.000000	20 Mar 2048		
		Local	161,846.120	97.607202	157,973.47	92.139382	149,124.01	-8,849.46	0.09
Original Face:		Base	966,993.000	97.607202	157,973.47	92.139382	149,124.01	-8,849.46	0.09
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		Local	94,078.080	98.339507	92,515.92	97.855415	92,060.50	-455.42	0.06
Original Face:		Base	890,000.000	98.339507	92,515.92	97.855415	92,060.50	-455.42	0.06
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		Local	10,261.990	103.427893	10,613.76	97.570716	10,012.70	-601.06	0.01
Original Face:		Base	110,000.000	103.427893	10,613.76	97.570716	10,012.70	-601.06	0.01
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
		Local	14,910.550	107.598647	16,043.55	100.038701	14,916.32	-1,127.23	0.01
Original Face:		Base	170,000.000	107.598647	16,043.55	100.038701	14,916.32	-1,127.23	0.01
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.000000	20 May 2048		
		Local	9,246.630	102.024846	9,433.86	101.654181	9,399.59	-34.27	0.01
Original Face:		Base	110,000.000	102.024846	9,433.86	101.654181	9,399.59	-34.27	0.01

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36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		Local	205,784.160	100.336430	206,476.48	99.982140	205,747.41	-729.07	0.13
	Original Face:	Base	2,522,735.000	100.336430	206,476.48	99.982140	205,747.41	-729.07	0.13
36179U6Y3	GNMA II POOL MA6287 G2 11/49 FIXED 5					5.000000	20 Nov 2049		
		Local	8,898.770	99.251919	8,832.20	101.638809	9,044.60	212.40	0.01
	Original Face:	Base	60,000.000	99.251919	8,832.20	101.638809	9,044.60	212.40	0.01
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
		Local	38,460.040	103.753844	39,903.77	99.961576	38,445.26	-1,458.51	0.02
	Original Face:	Base	440,000.000	103.753844	39,903.77	99.961576	38,445.26	-1,458.51	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		Local	19,320.380	106.532687	20,582.52	99.951293	19,310.97	-1,271.55	0.01
	Original Face:	Base	220,000.000	106.532687	20,582.52	99.951293	19,310.97	-1,271.55	0.01
36179UGB2	GNMA II POOL MA5594 G2 11/48 FIXED 3.5					3.500000	20 Nov 2048		
		Local	82,207.420	91.353189	75,099.10	94.925844	78,036.09	2,936.99	0.05
	Original Face:	Base	560,000.000	91.353189	75,099.10	94.925844	78,036.09	2,936.99	0.05
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
		Local	37,178.840	105.502054	39,224.44	99.946150	37,158.82	-2,065.62	0.02
	Original Face:	Base	440,000.000	105.502054	39,224.44	99.946150	37,158.82	-2,065.62	0.02
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5					5.000000	20 Nov 2048		
		Local	19,117.100	101.612535	19,425.37	101.289123	19,363.54	-61.83	0.01
	Original Face:	Base	280,000.000	101.612535	19,425.37	101.289123	19,363.54	-61.83	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		Local	4,603.500	106.374932	4,896.97	99.946151	4,601.02	-295.95	0.00
	Original Face:	Base	60,000.000	106.374932	4,896.97	99.946151	4,601.02	-295.95	0.00
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
		Local	22,764.430	101.660529	23,142.44	101.500268	23,105.96	-36.48	0.01
	Original Face:	Base	330,000.000	101.660529	23,142.44	101.500268	23,105.96	-36.48	0.01
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
		Local	83,432.900	102.272737	85,329.11	99.935791	83,379.33	-1,949.78	0.05
	Original Face:	Base	1,133,044.000	102.272737	85,329.11	99.935791	83,379.33	-1,949.78	0.05

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36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		Local	18,409.500	101.466145	18,679.41	101.376879	18,662.98	-16.43	0.01
	Original Face:	Base	280,000.000	101.466145	18,679.41	101.376879	18,662.98	-16.43	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
		Local	85,505.770	100.255082	85,723.88	99.935791	85,450.87	-273.01	0.05
	Original Face:	Base	1,000,000.000	100.255082	85,723.88	99.935791	85,450.87	-273.01	0.05
36179UQ70	GNMA II POOL MA5878 G2 04/49 FIXED 5					5.000000	20 Apr 2049		
		Local	9,150.260	101.720607	9,307.70	101.345953	9,273.42	-34.28	0.01
	Original Face:	Base	110,000.000	101.720607	9,307.70	101.345953	9,273.42	-34.28	0.01
36179V6V7	GNMA II POOL MA7184 G2 02/51 FIXED 2					2.000000	20 Feb 2051		
		Local	145,889.630	76.698954	111,895.82	82.700339	120,651.22	8,755.40	0.08
	Original Face:	Base	200,000.000	76.698954	111,895.82	82.700339	120,651.22	8,755.40	0.08
36179VDS6	GNMA II POOL MA6413 G2 01/50 FIXED 5					5.000000	20 Jan 2050		
		Local	18,073.290	99.251713	17,938.05	101.571875	18,357.38	419.33	0.01
	Original Face:	Base	110,000.000	99.251713	17,938.05	101.571875	18,357.38	419.33	0.01
36179WDG0	GNMA II POOL MA7303 G2 04/51 FIXED 2					2.000000	20 Apr 2051		
		Local	149,741.870	76.697012	114,847.54	82.699980	123,836.50	8,988.96	0.08
	Original Face:	Base	200,000.000	76.697012	114,847.54	82.699980	123,836.50	8,988.96	0.08
36179X2L9	GNMA II POOL MA8879 G2 05/53 FIXED 5.5					5.500000	20 May 2053		
		Local	18,229.280	96.913976	17,666.72	101.032967	18,417.58	750.86	0.01
	Original Face:	Base	20,000.000	96.913976	17,666.72	101.032967	18,417.58	750.86	0.01
36179XDF0	GNMA II POOL MA8202 G2 08/52 FIXED 5					5.000000	20 Aug 2052		
		Local	341,878.920	98.006908	335,064.96	100.423876	343,328.06	8,263.10	0.22
	Original Face:	Base	400,000.000	98.006908	335,064.96	100.423876	343,328.06	8,263.10	0.22
36179XX68	GNMA II POOL MA8801 G2 04/53 FIXED 5.5					5.500000	20 Apr 2053		
		Local	111,719.210	96.950336	108,312.15	101.063255	112,907.07	4,594.92	0.07
	Original Face:	Base	120,000.000	96.950336	108,312.15	101.063255	112,907.07	4,594.92	0.07
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		Local	16,792.880	106.078826	17,813.69	97.030220	16,294.17	-1,519.52	0.01
	Original Face:	Base	60,000.000	106.078826	17,813.69	97.030220	16,294.17	-1,519.52	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		Local	21,918.580	105.700232	23,167.99	95.053436	20,834.36	-2,333.63	0.01
Original Face:		Base	60,000.000	105.700232	23,167.99	95.053436	20,834.36	-2,333.63	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		Local	6,589.340	105.640626	6,961.02	86.338631	5,689.15	-1,271.87	0.00
Original Face:		Base	10,000.000	105.640626	6,961.02	86.338631	5,689.15	-1,271.87	0.00
3617Y5UR8	GNMA II POOL CK9592 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
		Local	48,980.520	96.814203	47,420.10	96.334865	47,185.32	-234.78	0.03
Original Face:		Base	60,000.000	96.814203	47,420.10	96.334865	47,185.32	-234.78	0.03
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
		Local	282,367.060	99.288263	280,357.35	96.189494	271,607.45	-8,749.90	0.17
Original Face:		Base	1,000,000.000	99.288263	280,357.35	96.189494	271,607.45	-8,749.90	0.17
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		Local	252,226.450	101.572900	256,193.72	95.828788	241,705.55	-14,488.17	0.15
Original Face:		Base	720,000.000	101.572900	256,193.72	95.828788	241,705.55	-14,488.17	0.15
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		Local	5,974.980	102.271305	6,110.69	93.652273	5,595.70	-514.99	0.00
Original Face:		Base	110,000.000	102.271305	6,110.69	93.652273	5,595.70	-514.99	0.00
3622AAKF0	GNMA II POOL 784894 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	92,247.110	91.747655	84,634.56	94.149234	86,849.95	2,215.39	0.06
Original Face:		Base	300,000.000	91.747655	84,634.56	94.149234	86,849.95	2,215.39	0.06
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	67,951.740	106.371522	72,281.30	96.645771	65,672.48	-6,608.82	0.04
Original Face:		Base	390,000.000	106.371522	72,281.30	96.645771	65,672.48	-6,608.82	0.04
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
		Local	33,955.360	102.776322	34,898.07	89.853248	30,509.99	-4,388.08	0.02
Original Face:		Base	60,000.000	102.776322	34,898.07	89.853248	30,509.99	-4,388.08	0.02
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	41,432.210	103.267965	42,786.20	83.154819	34,452.88	-8,333.32	0.02
Original Face:		Base	60,000.000	103.267965	42,786.20	83.154819	34,452.88	-8,333.32	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	20,107.610	103.405178	20,792.31	83.247329	16,739.05	-4,053.26	0.01
Original Face:		Base	30,000.000	103.405178	20,792.31	83.247329	16,739.05	-4,053.26	0.01
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	42,922.560	103.570104	44,454.94	82.472426	35,399.28	-9,055.66	0.02
Original Face:		Base	60,000.000	103.570104	44,454.94	82.472426	35,399.28	-9,055.66	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2					2.000000	20 Dec 2050		
		Local	41,121.540	103.789693	42,679.92	83.434346	34,309.49	-8,370.43	0.02
Original Face:		Base	60,000.000	103.789693	42,679.92	83.434346	34,309.49	-8,370.43	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	43,317.670	101.481520	43,959.43	82.472056	35,724.97	-8,234.46	0.02
Original Face:		Base	60,000.000	101.481520	43,959.43	82.472056	35,724.97	-8,234.46	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	47,390.260	101.612525	48,154.44	82.346772	39,024.35	-9,130.09	0.02
Original Face:		Base	60,000.000	101.612525	48,154.44	82.346772	39,024.35	-9,130.09	0.02
3622AB4U3	GNMA II POOL 786335 G2 09/52 FIXED 4.5					4.500000	20 Sep 2052		
		Local	94,005.560	98.942573	93,011.52	99.072207	93,133.38	121.86	0.06
Original Face:		Base	110,000.000	98.942573	93,011.52	99.072207	93,133.38	121.86	0.06
3622AB4Z2	GNMA II POOL 786340 G2 09/52 FIXED 5					5.000000	20 Sep 2052		
		Local	52,535.400	100.878684	52,997.02	101.438527	53,291.14	294.12	0.03
Original Face:		Base	60,000.000	100.878684	52,997.02	101.438527	53,291.14	294.12	0.03
3622AB6B3	GNMA II POOL 786366 G2 08/52 FIXED 4.5					4.500000	20 Aug 2052		
		Local	52,618.020	98.485101	51,820.91	98.758981	51,965.02	144.11	0.03
Original Face:		Base	60,000.000	98.485101	51,820.91	98.758981	51,965.02	144.11	0.03
3622ABCA8	GNMA II POOL 785565 G2 06/51 FIXED 2.5					2.500000	20 Jun 2051		
		Local	46,272.220	87.487460	40,482.39	87.402976	40,443.30	-39.09	0.03
Original Face:		Base	60,000.000	87.487460	40,482.39	87.402976	40,443.30	-39.09	0.03
3622ABCD2	GNMA II POOL 785568 G2 08/51 FIXED 2.5					2.500000	20 Aug 2051		
		Local	45,470.160	87.483660	39,778.96	87.402590	39,742.10	-36.86	0.03
Original Face:		Base	60,000.000	87.483660	39,778.96	87.402590	39,742.10	-36.86	0.03

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3622ABE65	GNMA II POOL 785657 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
		Local	132,425.240	87.479872	115,845.43	87.461746	115,821.43	-24.00	0.07
Original Face:		Base	170,000.000	87.479872	115,845.43	87.461746	115,821.43	-24.00	0.07
3622ABFC1	GNMA II POOL 785663 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
		Local	45,508.710	87.479869	39,810.96	87.531420	39,834.42	23.46	0.03
Original Face:		Base	60,000.000	87.479869	39,810.96	87.531420	39,834.42	23.46	0.03
3622ABFG2	GNMA II POOL 785667 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
		Local	46,654.600	87.479906	40,813.40	86.986968	40,583.42	-229.98	0.03
Original Face:		Base	60,000.000	87.479906	40,813.40	86.986968	40,583.42	-229.98	0.03
3622ABJF0	GNMA II POOL 785762 G2 11/51 FIXED 2.5					2.500000	20 Nov 2051		
		Local	47,756.110	87.477958	41,776.07	87.570219	41,820.13	44.06	0.03
Original Face:		Base	60,000.000	87.477958	41,776.07	87.570219	41,820.13	44.06	0.03
3622ABKA9	GNMA II POOL 785789 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
		Local	47,503.590	87.476147	41,554.31	86.987088	41,321.99	-232.32	0.03
Original Face:		Base	60,000.000	87.476147	41,554.31	86.987088	41,321.99	-232.32	0.03
3622ABKC5	GNMA II POOL 785791 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
		Local	47,516.640	84.609202	40,203.45	86.658700	41,177.30	973.85	0.03
Original Face:		Base	60,000.000	84.609202	40,203.45	86.658700	41,177.30	973.85	0.03
3622ABLA8	GNMA II POOL 785821 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
		Local	48,736.260	87.476101	42,632.58	87.461651	42,625.54	-7.04	0.03
Original Face:		Base	60,000.000	87.476101	42,632.58	87.461651	42,625.54	-7.04	0.03
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
		Local	89,135.480	94.880703	84,572.37	90.619893	80,774.48	-3,797.89	0.05
Original Face:		Base	110,000.000	94.880703	84,572.37	90.619893	80,774.48	-3,797.89	0.05
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	49,011.790	94.187705	46,163.08	89.240897	43,738.56	-2,424.52	0.03
Original Face:		Base	60,000.000	94.187705	46,163.08	89.240897	43,738.56	-2,424.52	0.03
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	80,346.340	94.878248	76,231.20	89.609165	71,997.68	-4,233.52	0.05
Original Face:		Base	110,000.000	94.878248	76,231.20	89.609165	71,997.68	-4,233.52	0.05

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3622ABWK4	GNMA II POOL 786150 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	92,790.030	86.731656	80,478.33	90.396983	83,879.39	3,401.06	0.05
Original Face:		Base	110,000.000	86.731656	80,478.33	90.396983	83,879.39	3,401.06	0.05
3622AC4V9	GNMA II POOL 787236 G2 01/54 FIXED 6.5					6.500000	20 Jan 2054		
		Local	183,243.080	103.321113	189,328.79	103.206997	189,119.68	-209.11	0.12
Original Face:		Base	200,000.000	103.321113	189,328.79	103.206997	189,119.68	-209.11	0.12
3622AC6M7	GNMA II POOL 787276 G2 02/54 FIXED 6					6.000000	20 Feb 2054		
		Local	96,782.630	103.584868	100,252.16	102.770417	99,463.91	-788.25	0.06
Original Face:		Base	100,000.000	103.584868	100,252.16	102.770417	99,463.91	-788.25	0.06
3622ACA67	GNMA II POOL 786429 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
		Local	52,871.560	97.320355	51,454.79	97.139183	51,359.00	-95.79	0.03
Original Face:		Base	60,000.000	97.320355	51,454.79	97.139183	51,359.00	-95.79	0.03
3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
		Local	52,628.460	101.485926	53,410.48	100.912318	53,108.60	-301.88	0.03
Original Face:		Base	60,000.000	101.485926	53,410.48	100.912318	53,108.60	-301.88	0.03
3622ACEG1	GNMA II POOL 786535 G2 02/53 FIXED 5.5					5.500000	20 Feb 2053		
		Local	98,837.990	101.684099	100,502.52	101.200810	100,024.85	-477.67	0.06
Original Face:		Base	110,000.000	101.684099	100,502.52	101.200810	100,024.85	-477.67	0.06
3622ACLF5	GNMA II POOL 786726 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	180,006.520	80.605114	145,094.46	83.631674	150,542.47	5,448.01	0.10
Original Face:		Base	200,000.000	80.605114	145,094.46	83.631674	150,542.47	5,448.01	0.10
3622ACP46	GNMA II POOL 786843 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	53,486.910	87.936544	47,034.54	90.399477	48,351.89	1,317.35	0.03
Original Face:		Base	60,000.000	87.936544	47,034.54	90.399477	48,351.89	1,317.35	0.03
3622ACPU8	GNMA II POOL 786835 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
		Local	56,718.930	97.230872	55,148.31	101.216563	57,408.95	2,260.64	0.04
Original Face:		Base	60,000.000	97.230872	55,148.31	101.216563	57,408.95	2,260.64	0.04
3622ACSD3	GNMA II POOL 786916 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
		Local	188,857.310	100.338483	189,496.56	101.941571	192,524.11	3,027.55	0.12
Original Face:		Base	200,000.000	100.338483	189,496.56	101.941571	192,524.11	3,027.55	0.12

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3622ACTU4	GNMA II POOL 786963 G2 09/53 FIXED 6					6.000000	20 Sep 2053		
		Local	88,350.800	102.478789	90,540.83	102.957677	90,963.93	423.10	0.06
	Original Face:	Base	100,000.000	102.478789	90,540.83	102.957677	90,963.93	423.10	0.06
3622ACWT3	GNMA II POOL 787058 G2 08/53 FIXED 5					5.000000	20 Aug 2053		
		Local	92,183.890	98.566225	90,862.18	100.727476	92,854.51	1,992.33	0.06
	Original Face:	Base	100,000.000	98.566225	90,862.18	100.727476	92,854.51	1,992.33	0.06
362948AA9	GS MORTGAGE BACKED SECURITIES GSMBS 2024 RPL4 A1 144A					3.900000	25 Sep 2061		
		Local	294,939.610	94.867783	279,802.67	97.408330	287,295.75	7,493.08	0.18
	Original Face:	Base	300,000.000	94.867783	279,802.67	97.408330	287,295.75	7,493.08	0.18
36830FAS5	GCAT GCAT 2024 INV3 A17 144A					6.500000	25 Sep 2054		
		Local	98,191.940	101.803610	99,962.94	101.828100	99,986.99	24.05	0.06
	Original Face:	Base	100,000.000	101.803610	99,962.94	101.828100	99,986.99	24.05	0.06
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	10,000.000	115.152000	11,515.20	93.429947	9,342.99	-2,172.21	0.01
		Base		115.152000	11,515.20	93.429947	9,342.99	-2,172.21	0.01
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	20,000.000	124.140900	24,828.18	90.176348	18,035.27	-6,792.91	0.01
		Base		124.140900	24,828.18	90.176348	18,035.27	-6,792.91	0.01
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	10,000.000	114.785600	11,478.56	108.089258	10,808.93	-669.63	0.01
		Base		114.785600	11,478.56	108.089258	10,808.93	-669.63	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		Local	40,000.000	94.562025	37,824.81	99.023820	39,609.53	1,784.72	0.03
		Base		94.562025	37,824.81	99.023820	39,609.53	1,784.72	0.03
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
		Local	20,000.000	94.701650	18,940.33	103.068755	20,613.75	1,673.42	0.01
		Base		94.701650	18,940.33	103.068755	20,613.75	1,673.42	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		Local	30,000.000	101.874067	30,562.22	95.606192	28,681.86	-1,880.36	0.02
		Base		101.874067	30,562.22	95.606192	28,681.86	-1,880.36	0.02

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378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875000	27 Oct 2027		
		Local	100,000.000	96.962470	96,962.47	98.618000	98,618.00	1,655.53	0.06
		Base		96.962470	96,962.47	98.618000	98,618.00	1,655.53	0.06
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
		Local	10,000.000	100.642500	10,064.25	99.618026	9,961.80	-102.45	0.01
		Base		100.642500	10,064.25	99.618026	9,961.80	-102.45	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
		Local	90,000.000	114.212833	102,791.55	97.058408	87,352.57	-15,438.98	0.06
		Base		114.212833	102,791.55	97.058408	87,352.57	-15,438.98	0.06
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
		Local	20,000.000	100.373600	20,074.72	98.390499	19,678.10	-396.62	0.01
		Base		100.373600	20,074.72	98.390499	19,678.10	-396.62	0.01
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
		Local	50,000.000	95.399180	47,699.59	98.000093	49,000.05	1,300.46	0.03
		Base		95.399180	47,699.59	98.000093	49,000.05	1,300.46	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
		Local	270,000.000	98.767089	266,671.14	99.362022	268,277.46	1,606.32	0.17
		Base		98.767089	266,671.14	99.362022	268,277.46	1,606.32	0.17
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
		Local	40,000.000	100.573900	40,229.56	99.353690	39,741.48	-488.08	0.03
		Base		100.573900	40,229.56	99.353690	39,741.48	-488.08	0.03
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
		Local	70,000.000	101.172286	70,820.60	75.906576	53,134.60	-17,686.00	0.03
		Base		101.172286	70,820.60	75.906576	53,134.60	-17,686.00	0.03
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
		Local	140,000.000	100.377321	140,528.25	87.758525	122,861.94	-17,666.31	0.08
		Base		100.377321	140,528.25	87.758525	122,861.94	-17,666.31	0.08
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
		Local	20,000.000	100.223900	20,044.78	98.359428	19,671.89	-372.89	0.01
		Base		100.223900	20,044.78	98.359428	19,671.89	-372.89	0.01

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38141GZT4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 VAR					4.387000	15 Jun 2027		
		Local	60,000.000	100.000000	60,000.00	100.225738	60,135.44	135.44	0.04
		Base		100.000000	60,000.00	100.225738	60,135.44	135.44	0.04
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
		Local	40,000.000	99.615375	39,846.15	98.490136	39,396.05	-450.10	0.02
		Base		99.615375	39,846.15	98.490136	39,396.05	-450.10	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	100,000.000	105.455840	105,455.84	99.832784	99,832.78	-5,623.06	0.06
		Base		105.455840	105,455.84	99.832784	99,832.78	-5,623.06	0.06
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					5.896520	20 Oct 2064		
		Local	217,296.570	100.027308	217,355.91	99.765700	216,787.44	-568.47	0.14
Original Face:		Base	1,100,000.000	100.027308	217,355.91	99.765700	216,787.44	-568.47	0.14
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
		Local	7,694.910	30.300679	2,331.61	10.680430	821.85	-1,509.76	0.00
Original Face:		Base	100,000.000	30.300679	2,331.61	10.680430	821.85	-1,509.76	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					5.966520	20 Jun 2069		
		Local	48,123.200	99.587642	47,924.76	99.804570	48,029.15	104.39	0.03
Original Face:		Base	100,000.000	99.587642	47,924.76	99.804570	48,029.15	104.39	0.03
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					6.716520	20 Apr 2070		
		Local	43,134.760	102.553532	44,236.22	101.213120	43,658.04	-578.18	0.03
Original Face:		Base	100,000.000	102.553532	44,236.22	101.213120	43,658.04	-578.18	0.03
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					5.916520	20 Jul 2070		
		Local	245,212.540	99.548702	244,105.90	98.470070	241,460.96	-2,644.94	0.15
Original Face:		Base	400,000.000	99.548702	244,105.90	98.470070	241,460.96	-2,644.94	0.15
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
		Local	77,981.930	83.346578	64,995.27	76.179220	59,406.03	-5,589.24	0.04
Original Face:		Base	110,000.000	83.346578	64,995.27	76.179220	59,406.03	-5,589.24	0.04
38381BDT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA					4.000000	20 Aug 2048		
		Local	38,492.940	95.832846	36,888.88	96.534040	37,158.79	269.91	0.02
Original Face:		Base	100,000.000	95.832846	36,888.88	96.534040	37,158.79	269.91	0.02

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38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO					0.640020	16 Feb 2061		
		Local	190,047.610	5.810176	11,042.10	4.937210	9,383.05	-1,659.05	0.01
Original Face:		Base	200,000.000	5.810176	11,042.10	4.937210	9,383.05	-1,659.05	0.01
38381H8H7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH					2.000000	16 Jun 2064		
		Local	329,747.490	76.342483	251,737.42	78.276210	258,113.84	6,376.42	0.16
Original Face:		Base	330,000.000	76.342483	251,737.42	78.276210	258,113.84	6,376.42	0.16
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE					3.000000	16 Oct 2064		
		Local	60,000.000	77.702867	46,621.72	75.676280	45,405.77	-1,215.95	0.03
Original Face:		Base	60,000.000	77.702867	46,621.72	75.676280	45,405.77	-1,215.95	0.03
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO					0.749100	16 Jul 2065		
		Local	788,999.790	6.524183	51,475.79	6.620640	52,236.84	761.05	0.03
Original Face:		Base	800,000.000	6.524183	51,475.79	6.620640	52,236.84	761.05	0.03
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO					0.698960	16 Jul 2064		
		Local	783,444.230	6.802494	53,293.75	6.312980	49,458.68	-3,835.07	0.03
Original Face:		Base	800,000.000	6.802494	53,293.75	6.312980	49,458.68	-3,835.07	0.03
38381HN49	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E					3.000000	16 Oct 2064		
		Local	60,000.000	81.674350	49,004.61	75.674710	45,404.83	-3,599.78	0.03
Original Face:		Base	60,000.000	81.674350	49,004.61	75.674710	45,404.83	-3,599.78	0.03
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	69,493.950	3.483627	2,420.91	13.907630	9,664.96	7,244.05	0.01
Original Face:		Base	100,000.000	3.483627	2,420.91	13.907630	9,664.96	7,244.05	0.01
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	67,784.440	3.619120	2,453.20	14.065310	9,534.09	7,080.89	0.01
Original Face:		Base	100,000.000	3.619120	2,453.20	14.065310	9,534.09	7,080.89	0.01
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	70,671.740	3.837743	2,712.20	14.135910	9,990.09	7,277.89	0.01
Original Face:		Base	100,000.000	3.837743	2,712.20	14.135910	9,990.09	7,277.89	0.01
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		Local	495.520	4.260171	21.11	14.521910	71.96	50.85	0.00
Original Face:		Base	693.560	4.260171	21.11	14.521910	71.96	50.85	0.00

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38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
		Local	724,061.420	9.454351	68,455.31	14.248910	103,170.86	34,715.55	0.07
Original Face:		Base	1,100,000.000	9.454351	68,455.31	14.248910	103,170.86	34,715.55	0.07
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
		Local	202,318.240	3.267743	6,611.24	11.577910	23,424.22	16,812.98	0.01
Original Face:		Base	300,000.000	3.267743	6,611.24	11.577910	23,424.22	16,812.98	0.01
38382NZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 AG					5.000000	20 Feb 2051		
		Local	69,409.810	100.365006	69,663.16	101.177120	70,226.85	563.69	0.04
Original Face:		Base	100,000.000	100.365006	69,663.16	101.177120	70,226.85	563.69	0.04
38383FHR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P					2.000000	20 Jun 2051		
		Local	156,625.920	86.544679	135,551.40	88.908000	139,252.97	3,701.57	0.09
Original Face:		Base	200,000.000	86.544679	135,551.40	88.908000	139,252.97	3,701.57	0.09
38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT					2.500000	20 Oct 2051		
		Local	89,066.310	85.478886	76,132.89	85.096380	75,792.21	-340.68	0.05
Original Face:		Base	100,000.000	85.478886	76,132.89	85.096380	75,792.21	-340.68	0.05
38383REY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM					3.500000	20 Oct 2050		
		Local	100,000.000	92.925860	92,925.86	86.701600	86,701.60	-6,224.26	0.05
Original Face:		Base	100,000.000	92.925860	92,925.86	86.701600	86,701.60	-6,224.26	0.05
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
		Local	20,000.000	99.986050	19,997.21	97.606899	19,521.38	-475.83	0.01
		Base		99.986050	19,997.21	97.606899	19,521.38	-475.83	0.01
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583000	19 Jun 2029		
		Local	220,000.000	99.952005	219,894.41	100.090907	220,200.00	305.59	0.14
		Base		99.952005	219,894.41	100.090907	220,200.00	305.59	0.14
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
		Local	200,000.000	100.000000	200,000.00	98.094432	196,188.86	-3,811.14	0.12
		Base		100.000000	200,000.00	98.094432	196,188.86	-3,811.14	0.12
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					1.600560	20 Jun 2035		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A					2.865000	20 Jun 2051		
		Local	222,525.000	100.222748	223,020.67	89.365740	198,861.11	-24,159.56	0.13
	Original Face:	Base	230,000.000	100.222748	223,020.67	89.365740	198,861.11	-24,159.56	0.13
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854					4.854000	27 Apr 2035		
		Local	60,000.000	101.483533	60,890.12	100.081969	60,049.18	-840.94	0.04
		Base		101.483533	60,890.12	100.081969	60,049.18	-840.94	0.04
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9					3.900000	15 Jun 2047		
		Local	10,000.000	108.379300	10,837.93	85.309610	8,530.96	-2,306.97	0.01
		Base		108.379300	10,837.93	85.309610	8,530.96	-2,306.97	0.01
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
		Local	10,000.000	109.457600	10,945.76	99.681720	9,968.17	-977.59	0.01
		Base		109.457600	10,945.76	99.681720	9,968.17	-977.59	0.01
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	20,000.000	102.338700	20,467.74	96.610574	19,322.11	-1,145.63	0.01
		Base		102.338700	20,467.74	96.610574	19,322.11	-1,145.63	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
		Local	30,000.000	99.672867	29,901.86	92.957820	27,887.35	-2,014.51	0.02
		Base		99.672867	29,901.86	92.957820	27,887.35	-2,014.51	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	30,000.000	101.689500	30,506.85	83.536659	25,061.00	-5,445.85	0.02
		Base		101.689500	30,506.85	83.536659	25,061.00	-5,445.85	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	50,000.000	106.842380	53,421.19	76.765789	38,382.89	-15,038.30	0.02
		Base		106.842380	53,421.19	76.765789	38,382.89	-15,038.30	0.02
437076CF7	HOME DEPOT INC SR UNSECURED 03/31 1.375					1.375000	15 Mar 2031		
		Local	10,000.000	83.548300	8,354.83	84.134597	8,413.46	58.63	0.01
		Base		83.548300	8,354.83	84.134597	8,413.46	58.63	0.01
437076CP5	HOME DEPOT INC SR UNSECURED 04/32 3.25					3.250000	15 Apr 2032		
		Local	10,000.000	99.595100	9,959.51	93.495388	9,349.54	-609.97	0.01
		Base		99.595100	9,959.51	93.495388	9,349.54	-609.97	0.01

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437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					5.529260	25 Aug 2036		
			88,303.300	Local	98.613178	87,078.69	98.763840	87,211.73	133.04	0.06
Original Face:			370,000.000	Base	98.613178	87,078.69	98.763840	87,211.73	133.04	0.06
438516CS3	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5					5.000000	01 Mar 2035		
			70,000.000	Local	99.639186	69,747.43	103.962830	72,773.98	3,026.55	0.05
				Base	99.639186	69,747.43	103.962830	72,773.98	3,026.55	0.05
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
			20,000.000	Local	102.407300	20,481.46	92.718566	18,543.71	-1,937.75	0.01
				Base	102.407300	20,481.46	92.718566	18,543.71	-1,937.75	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
			70,000.000	Local	99.582557	69,707.79	99.138730	69,397.11	-310.68	0.04
				Base	99.582557	69,707.79	99.138730	69,397.11	-310.68	0.04
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
			10,000.000	Local	101.106500	10,110.65	99.794184	9,979.42	-131.23	0.01
				Base	101.106500	10,110.65	99.794184	9,979.42	-131.23	0.01
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
			20,000.000	Local	91.154200	18,230.84	84.043712	16,808.74	-1,422.10	0.01
				Base	91.154200	18,230.84	84.043712	16,808.74	-1,422.10	0.01
444859BT8	HUMANA INC SR UNSECURED 03/29 3.7					3.700000	23 Mar 2029		
			80,000.000	Local	99.914363	79,931.49	97.251480	77,801.18	-2,130.31	0.05
				Base	99.914363	79,931.49	97.251480	77,801.18	-2,130.31	0.05
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
			40,000.000	Local	110.801950	44,320.78	86.347299	34,538.92	-9,781.86	0.02
				Base	110.801950	44,320.78	86.347299	34,538.92	-9,781.86	0.02
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
			20,000.000	Local	99.884400	19,976.88	89.370189	17,874.04	-2,102.84	0.01
				Base	99.884400	19,976.88	89.370189	17,874.04	-2,102.84	0.01
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
			10,000.000	Local	99.690200	9,969.02	63.931925	6,393.19	-3,575.83	0.00
				Base	99.690200	9,969.02	63.931925	6,393.19	-3,575.83	0.00

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458140CG3	INTEL CORP SR UNSECURED 02/33 5.2					5.200000	10 Feb 2033		
		30,000.000	Local	99.752300	29,925.69	101.240163	30,372.05	446.36	0.02
			Base	99.752300	29,925.69	101.240163	30,372.05	446.36	0.02
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
		20,000.000	Local	101.534300	20,306.86	100.943250	20,188.65	-118.21	0.01
			Base	101.534300	20,306.86	100.943250	20,188.65	-118.21	0.01
46514BRL3	STATE OF ISRAEL SR UNSECURED 03/34 5.5					5.500000	12 Mar 2034		
		200,000.000	Local	99.252815	198,505.63	100.258000	200,516.00	2,010.37	0.13
			Base	99.252815	198,505.63	100.258000	200,516.00	2,010.37	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		30,000.000	Local	103.241033	30,972.31	99.711310	29,913.39	-1,058.92	0.02
			Base	103.241033	30,972.31	99.711310	29,913.39	-1,058.92	0.02
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
		120,000.000	Local	99.435117	119,322.14	100.659781	120,791.74	1,469.60	0.08
			Base	99.435117	119,322.14	100.659781	120,791.74	1,469.60	0.08
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
		100,000.000	Local	99.601700	99,601.70	99.578608	99,578.61	-23.09	0.06
			Base	99.601700	99,601.70	99.578608	99,578.61	-23.09	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
		70,000.000	Local	100.244214	70,170.95	100.418452	70,292.92	121.97	0.04
			Base	100.244214	70,170.95	100.418452	70,292.92	121.97	0.04
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
		70,000.000	Local	100.000000	70,000.00	98.400224	68,880.16	-1,119.84	0.04
			Base	100.000000	70,000.00	98.400224	68,880.16	-1,119.84	0.04
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
		20,000.000	Local	100.441050	20,088.21	90.783740	18,156.75	-1,931.46	0.01
			Base	100.441050	20,088.21	90.783740	18,156.75	-1,931.46	0.01
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
		20,000.000	Local	100.000000	20,000.00	73.660910	14,732.18	-5,267.82	0.01
			Base	100.000000	20,000.00	73.660910	14,732.18	-5,267.82	0.01

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46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
		Local	180,000.000	104.463072	188,033.53	91.906448	165,431.61	-22,601.92	0.10
		Base		104.463072	188,033.53	91.906448	165,431.61	-22,601.92	0.10
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
		Local	40,000.000	100.000000	40,000.00	87.704495	35,081.80	-4,918.20	0.02
		Base		100.000000	40,000.00	87.704495	35,081.80	-4,918.20	0.02
46647PEK8	JPMORGAN CHASE + CO SR UNSECURED 07/35 VAR					5.294000	22 Jul 2035		
		Local	60,000.000	103.023333	61,814.00	104.180562	62,508.34	694.34	0.04
		Base		103.023333	61,814.00	104.180562	62,508.34	694.34	0.04
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		Local	20,000.000	99.208050	19,841.61	92.725119	18,545.02	-1,296.59	0.01
		Base		99.208050	19,841.61	92.725119	18,545.02	-1,296.59	0.01
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	50,000.000	100.099680	50,049.84	72.524390	36,262.20	-13,787.64	0.02
		Base		100.099680	50,049.84	72.524390	36,262.20	-13,787.64	0.02
482480AL4	KLA CORP SR UNSECURED 07/32 4.65					4.650000	15 Jul 2032		
		Local	40,000.000	99.952025	39,980.81	102.263366	40,905.35	924.54	0.03
		Base		99.952025	39,980.81	102.263366	40,905.35	924.54	0.03
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		Local	340,000.000	100.723874	342,461.17	100.760000	342,584.00	122.83	0.22
		Base		100.723874	342,461.17	100.760000	342,584.00	122.83	0.22
49177JAK8	KENVUE INC COMPANY GUAR 03/33 4.9					4.900000	22 Mar 2033		
		Local	70,000.000	99.803629	69,862.54	103.418126	72,392.69	2,530.15	0.05
		Base		99.803629	69,862.54	103.418126	72,392.69	2,530.15	0.05
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1					3.100000	26 Mar 2030		
		Local	10,000.000	102.060600	10,206.06	95.207982	9,520.80	-685.26	0.01
		Base		102.060600	10,206.06	95.207982	9,520.80	-685.26	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501044DV0	KROGER CO SR UNSECURED 09/34 5					5.000000	15 Sep 2034		
		50,000.000	Local	99.748900	49,874.45	100.750961	50,375.48	501.03	0.03
			Base	99.748900	49,874.45	100.750961	50,375.48	501.03	0.03
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		10,000.000	Local	99.683300	9,968.33	98.255540	9,825.55	-142.78	0.01
			Base	99.683300	9,968.33	98.255540	9,825.55	-142.78	0.01
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6					6.000000	15 Aug 2029		
		30,000.000	Local	99.862200	29,958.66	103.862040	31,158.61	1,199.95	0.02
			Base	99.862200	29,958.66	103.862040	31,158.61	1,199.95	0.02
532457CL0	ELI LILLY + CO SR UNSECURED 02/34 4.7					4.700000	09 Feb 2034		
		100,000.000	Local	99.969650	99,969.65	102.125427	102,125.43	2,155.78	0.06
			Base	99.969650	99,969.65	102.125427	102,125.43	2,155.78	0.06
532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5					5.000000	09 Feb 2054		
		10,000.000	Local	99.436400	9,943.64	101.464591	10,146.46	202.82	0.01
			Base	99.436400	9,943.64	101.464591	10,146.46	202.82	0.01
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1					5.100000	09 Feb 2064		
		100,000.000	Local	99.868170	99,868.17	102.009507	102,009.51	2,141.34	0.06
			Base	99.868170	99,868.17	102.009507	102,009.51	2,141.34	0.06
532457CR7	ELI LILLY + CO SR UNSECURED 08/34 4.6					4.600000	14 Aug 2034		
		10,000.000	Local	100.027400	10,002.74	101.371646	10,137.16	134.42	0.01
			Base	100.027400	10,002.74	101.371646	10,137.16	134.42	0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9					3.900000	15 Jun 2032		
		30,000.000	Local	99.929933	29,978.98	97.911462	29,373.44	-605.54	0.02
			Base	99.929933	29,978.98	97.911462	29,373.44	-605.54	0.02
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15					4.150000	15 Jun 2053		
		130,000.000	Local	99.339446	129,141.28	88.029523	114,438.38	-14,702.90	0.07
			Base	99.339446	129,141.28	88.029523	114,438.38	-14,702.90	0.07
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
		70,000.000	Local	110.959814	77,671.87	101.193528	70,835.47	-6,836.40	0.04
			Base	110.959814	77,671.87	101.193528	70,835.47	-6,836.40	0.04

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548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7					1.700000	15 Sep 2028		
		Local	30,000.000	99.870367	29,961.11	91.054002	27,316.20	-2,644.91	0.02
		Base		99.870367	29,961.11	91.054002	27,316.20	-2,644.91	0.02
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A					7.599820	17 Sep 2037		
		Local	200,000.000	99.571575	199,143.15	100.187630	200,375.26	1,232.11	0.13
	Original Face:	Base	200,000.000	99.571575	199,143.15	100.187630	200,375.26	1,232.11	0.13
55316VAA2	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC A 144A					6.012442	15 Apr 2038		
		Local	83,887.670	98.852275	82,924.87	99.562500	83,520.66	595.79	0.05
	Original Face:	Base	100,000.000	98.852275	82,924.87	99.562500	83,520.66	595.79	0.05
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125					4.125000	01 Mar 2027		
		Local	10,000.000	105.848700	10,584.87	99.450365	9,945.04	-639.83	0.01
		Base		105.848700	10,584.87	99.450365	9,945.04	-639.83	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	30,000.000	95.879333	28,763.80	92.319172	27,695.75	-1,068.05	0.02
		Base		95.879333	28,763.80	92.319172	27,695.75	-1,068.05	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	40,000.000	93.017600	37,207.04	87.107919	34,843.17	-2,363.87	0.02
		Base		93.017600	37,207.04	87.107919	34,843.17	-2,363.87	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	10,000.000	100.207300	10,020.73	101.506202	10,150.62	129.89	0.01
		Base		100.207300	10,020.73	101.506202	10,150.62	129.89	0.01
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2					5.200000	01 Dec 2047		
		Local	30,000.000	119.538800	35,861.64	93.687740	28,106.32	-7,755.32	0.02
		Base		119.538800	35,861.64	93.687740	28,106.32	-7,755.32	0.02
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65					2.650000	15 Aug 2030		
		Local	40,000.000	99.981800	39,992.72	89.930385	35,972.15	-4,020.57	0.02
		Base		99.981800	39,992.72	89.930385	35,972.15	-4,020.57	0.02
55361AAU8	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5					6.014000	15 Dec 2056		
		Local	130,000.000	102.928546	133,807.11	110.060190	143,078.25	9,271.14	0.09
	Original Face:	Base	130,000.000	102.928546	133,807.11	110.060190	143,078.25	9,271.14	0.09

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55903VBA0	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755					3.755000	15 Mar 2027		
			20,000.000	Local 100.000000	20,000.00	96.669405	19,333.88	-666.12	0.01
				Base 100.000000	20,000.00	96.669405	19,333.88	-666.12	0.01
55903VBB8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054					4.054000	15 Mar 2029		
			30,000.000	Local 100.000000	30,000.00	94.517878	28,355.36	-1,644.64	0.02
				Base 100.000000	30,000.00	94.517878	28,355.36	-1,644.64	0.02
55903VBC6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279					4.279000	15 Mar 2032		
			80,000.000	Local 97.497488	77,997.99	89.152693	71,322.15	-6,675.84	0.05
				Base 97.497488	77,997.99	89.152693	71,322.15	-6,675.84	0.05
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
			10,000.000	Local 100.641300	10,064.13	81.602935	8,160.29	-1,903.84	0.01
				Base 100.641300	10,064.13	81.602935	8,160.29	-1,903.84	0.01
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
			20,000.000	Local 100.322300	20,064.46	77.140938	15,428.19	-4,636.27	0.01
				Base 100.322300	20,064.46	77.140938	15,428.19	-4,636.27	0.01
55903VBF9	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391					5.391000	15 Mar 2062		
			10,000.000	Local 75.273200	7,527.32	76.549491	7,654.95	127.63	0.00
				Base 75.273200	7,527.32	76.549491	7,654.95	127.63	0.00
55903VBG7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412					6.412000	15 Mar 2026		
			50,000.000	Local 100.000000	50,000.00	100.058985	50,029.49	29.49	0.03
				Base 100.000000	50,000.00	100.058985	50,029.49	29.49	0.03
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
			60,000.000	Local 108.837350	65,302.41	94.617414	56,770.45	-8,531.96	0.04
				Base 108.837350	65,302.41	94.617414	56,770.45	-8,531.96	0.04
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
			40,000.000	Local 99.882625	39,953.05	71.135799	28,454.32	-11,498.73	0.02
				Base 99.882625	39,953.05	71.135799	28,454.32	-11,498.73	0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
			130,000.000	Local 121.231969	157,601.56	84.466306	109,806.20	-47,795.36	0.07
				Base 121.231969	157,601.56	84.466306	109,806.20	-47,795.36	0.07

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58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		Local	10,000.000	102.860600	10,286.06	96.892487	9,689.25	-596.81	0.01
		Base		102.860600	10,286.06	96.892487	9,689.25	-596.81	0.01
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
		Local	10,000.000	103.494800	10,349.48	98.763566	9,876.36	-473.12	0.01
		Base		103.494800	10,349.48	98.763566	9,876.36	-473.12	0.01
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
		Local	60,000.000	100.038783	60,023.27	99.049886	59,429.93	-593.34	0.04
		Base		100.038783	60,023.27	99.049886	59,429.93	-593.34	0.04
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
		Local	10,000.000	110.499200	11,049.92	78.681448	7,868.14	-3,181.78	0.00
		Base		110.499200	11,049.92	78.681448	7,868.14	-3,181.78	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
		Local	40,000.000	99.962425	39,984.97	97.363098	38,945.24	-1,039.73	0.02
		Base		99.962425	39,984.97	97.363098	38,945.24	-1,039.73	0.02
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
		Local	80,000.000	101.606413	81,285.13	90.021896	72,017.52	-9,267.61	0.05
		Base		101.606413	81,285.13	90.021896	72,017.52	-9,267.61	0.05
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	30,000.000	105.425033	31,627.51	98.579063	29,573.72	-2,053.79	0.02
		Base		105.425033	31,627.51	98.579063	29,573.72	-2,053.79	0.02
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
		Local	20,000.000	99.555250	19,911.05	96.994865	19,398.97	-512.08	0.01
		Base		99.555250	19,911.05	96.994865	19,398.97	-512.08	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	70,000.000	112.639871	78,847.91	86.356735	60,449.71	-18,398.20	0.04
		Base		112.639871	78,847.91	86.356735	60,449.71	-18,398.20	0.04
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	20,000.000	99.491750	19,898.35	86.651125	17,330.23	-2,568.12	0.01
		Base		99.491750	19,898.35	86.651125	17,330.23	-2,568.12	0.01

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5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					5.609260	25 Jan 2029		
		95,092.350	Local	99.566443	94,680.07	88.278030	83,945.65	-10,734.42	0.05
Original Face:		11,110,000.000	Base	99.566443	94,680.07	88.278030	83,945.65	-10,734.42	0.05
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					5.899260	25 Jul 2035		
		80,043.520	Local	99.952888	80,005.81	100.329220	80,307.04	301.23	0.05
Original Face:		240,000.000	Base	99.952888	80,005.81	100.329220	80,307.04	301.23	0.05
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		60,000.000	Local	103.909217	62,345.53	106.027400	63,616.44	1,270.91	0.04
			Base	103.909217	62,345.53	106.027400	63,616.44	1,270.91	0.04
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
		40,000.000	Local	97.419450	38,967.78	73.309660	29,323.86	-9,643.92	0.02
			Base	97.419450	38,967.78	73.309660	29,323.86	-9,643.92	0.02
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875					5.875000	09 Feb 2033		
		20,000.000	Local	98.156100	19,631.22	106.661018	21,332.20	1,700.98	0.01
			Base	98.156100	19,631.22	106.661018	21,332.20	1,700.98	0.01
595112CD3	MICRON TECHNOLOGY INC SR UNSECURED 01/31 5.3					5.300000	15 Jan 2031		
		40,000.000	Local	99.936075	39,974.43	103.845619	41,538.25	1,563.82	0.03
			Base	99.936075	39,974.43	103.845619	41,538.25	1,563.82	0.03
59524QAA3	MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1					4.100000	15 May 2028		
		10,000.000	Local	98.982400	9,898.24	99.205860	9,920.59	22.35	0.01
			Base	98.982400	9,898.24	99.205860	9,920.59	22.35	0.01
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
		70,000.000	Local	99.956500	69,969.55	98.185238	68,729.67	-1,239.88	0.04
			Base	99.956500	69,969.55	98.185238	68,729.67	-1,239.88	0.04
59981AAC0	MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A					3.250000	25 Oct 2069		
		78,135.690	Local	102.417551	80,024.66	97.295350	76,022.39	-4,002.27	0.05
Original Face:		270,000.000	Base	102.417551	80,024.66	97.295350	76,022.39	-4,002.27	0.05
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
		200,000.000	Local	100.000000	200,000.00	99.413365	198,826.73	-1,173.27	0.13
			Base	100.000000	200,000.00	99.413365	198,826.73	-1,173.27	0.13

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609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	70,000.000	100.045171	70,031.62	98.011740	68,608.22	-1,423.40	0.04
		Base		100.045171	70,031.62	98.011740	68,608.22	-1,423.40	0.04
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	110,000.000	102.460273	112,706.30	91.524048	100,676.45	-12,029.85	0.06
		Base		102.460273	112,706.30	91.524048	100,676.45	-12,029.85	0.06
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	120,000.000	100.000000	120,000.00	95.951016	115,141.22	-4,858.78	0.07
		Base		100.000000	120,000.00	95.951016	115,141.22	-4,858.78	0.07
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	110,000.000	100.009936	110,010.93	98.433500	108,276.85	-1,734.08	0.07
		Base		100.009936	110,010.93	98.433500	108,276.85	-1,734.08	0.07
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	40,000.000	98.084650	39,233.86	98.299479	39,319.79	85.93	0.02
		Base		98.084650	39,233.86	98.299479	39,319.79	85.93	0.02
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
		Local	100,000.000	101.118140	101,118.14	87.214165	87,214.17	-13,903.97	0.06
		Base		101.118140	101,118.14	87.214165	87,214.17	-13,903.97	0.06
61747YFT7	MORGAN STANLEY SR UNSECURED 07/35 VAR					5.320000	19 Jul 2035		
		Local	150,000.000	102.685073	154,027.61	103.666811	155,500.22	1,472.61	0.10
		Base		102.685073	154,027.61	103.666811	155,500.22	1,472.61	0.10
61776GAA6	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A					6.500000	25 Jun 2054		
		Local	192,148.930	100.727941	193,547.66	101.448100	194,931.44	1,383.78	0.12
Original Face:		Base	200,000.000	100.727941	193,547.66	101.448100	194,931.44	1,383.78	0.12
617939AA1	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A					6.500000	25 Feb 2054		
		Local	195,511.890	100.246471	195,993.77	101.608100	198,655.92	2,662.15	0.13
Original Face:		Base	220,000.000	100.246471	195,993.77	101.608100	198,655.92	2,662.15	0.13
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
		Local	20,000.000	100.057150	20,011.43	98.620303	19,724.06	-287.37	0.01
		Base		100.057150	20,011.43	98.620303	19,724.06	-287.37	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62955VAA4	NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A					2.042400	25 Jul 2061		
		Local	111,428.550	99.963151	111,387.49	93.093490	103,732.73	-7,654.76	0.07
Original Face:		Base	200,000.000	99.963151	111,387.49	93.093490	103,732.73	-7,654.76	0.07
62956HAA4	NYC COMMERCIAL MORTGAGE TRUST NYC 2024 3ELV A 144A					7.087450	15 Aug 2029		
		Local	100,000.000	99.757340	99,757.34	100.439280	100,439.28	681.94	0.06
Original Face:		Base	100,000.000	99.757340	99,757.34	100.439280	100,439.28	681.94	0.06
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A					6.444600	26 Jul 2066		
		Local	181,283.450	100.407654	182,022.46	100.234550	181,708.65	-313.81	0.12
Original Face:		Base	250,000.000	100.407654	182,022.46	100.234550	181,708.65	-313.81	0.12
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
		Local	32,489.910	99.999938	32,489.89	94.678350	30,760.91	-1,728.98	0.02
Original Face:		Base	250,000.000	99.999938	32,489.89	94.678350	30,760.91	-1,728.98	0.02
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
		Local	105,294.080	109.855929	115,671.79	97.112390	102,253.60	-13,418.19	0.06
Original Face:		Base	140,000.000	109.855929	115,671.79	97.112390	102,253.60	-13,418.19	0.06
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A					4.250000	25 Sep 2059		
		Local	105,294.080	109.757310	115,567.95	97.626710	102,795.15	-12,772.80	0.07
Original Face:		Base	140,000.000	109.757310	115,567.95	97.626710	102,795.15	-12,772.80	0.07
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A					3.750000	25 Aug 2055		
		Local	51,672.860	105.724301	54,630.77	96.117580	49,666.70	-4,964.07	0.03
Original Face:		Base	420,000.000	105.724301	54,630.77	96.117580	49,666.70	-4,964.07	0.03
64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A					3.500000	25 Dec 2057		
		Local	140,000.000	102.740136	143,836.19	87.594960	122,632.94	-21,203.25	0.08
Original Face:		Base	140,000.000	102.740136	143,836.19	87.594960	122,632.94	-21,203.25	0.08
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A					1.156120	27 Nov 2056		
		Local	57,496.680	100.000000	57,496.68	88.347620	50,796.95	-6,699.73	0.03
Original Face:		Base	120,000.000	100.000000	57,496.68	88.347620	50,796.95	-6,699.73	0.03
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
		Local	57,734.580	100.000000	57,734.58	88.728590	51,227.08	-6,507.50	0.03
Original Face:		Base	120,000.000	100.000000	57,734.58	88.728590	51,227.08	-6,507.50	0.03

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64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A					5.000000	25 Jun 2062		
		Local	154,464.250	99.680165	153,970.22	99.347090	153,455.74	-514.48	0.10
Original Face:		Base	190,000.000	99.680165	153,970.22	99.347090	153,455.74	-514.48	0.10
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
		Local	30,000.000	99.984633	29,995.39	97.395756	29,218.73	-776.66	0.02
		Base		99.984633	29,995.39	97.395756	29,218.73	-776.66	0.02
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		Local	40,000.000	103.157275	41,262.91	97.421908	38,968.76	-2,294.15	0.02
		Base		103.157275	41,262.91	97.421908	38,968.76	-2,294.15	0.02
654106AK9	NIKE INC SR UNSECURED 03/30 2.85					2.850000	27 Mar 2030		
		Local	30,000.000	99.914167	29,974.25	94.125319	28,237.60	-1,736.65	0.02
		Base		99.914167	29,974.25	94.125319	28,237.60	-1,736.65	0.02
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
		Local	20,000.000	99.481900	19,896.38	83.798111	16,759.62	-3,136.76	0.01
		Base		99.481900	19,896.38	83.798111	16,759.62	-3,136.76	0.01
65486XAA1	NJ TRUST 2023 GSP NJ 2023 GSP A 144A					6.696783	06 Jan 2029		
		Local	100,000.000	101.041960	101,041.96	106.004220	106,004.22	4,962.26	0.07
Original Face:		Base	100,000.000	101.041960	101,041.96	106.004220	106,004.22	4,962.26	0.07
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		Local	30,000.000	99.763667	29,929.10	99.373730	29,812.12	-116.98	0.02
		Base		99.763667	29,929.10	99.373730	29,812.12	-116.98	0.02
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	260,000.000	130.280765	338,729.99	102.042733	265,311.11	-73,418.88	0.17
		Base		130.280765	338,729.99	102.042733	265,311.11	-73,418.88	0.17
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	40,000.000	107.947825	43,179.13	82.138174	32,855.27	-10,323.86	0.02
		Base		107.947825	43,179.13	82.138174	32,855.27	-10,323.86	0.02
670857AA9	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
		Local	143,261.320	99.999798	143,261.03	82.474770	118,154.44	-25,106.59	0.07
Original Face:		Base	260,000.000	99.999798	143,261.03	82.474770	118,154.44	-25,106.59	0.07

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670857AC5	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A					1.563000	25 May 2061		
		Local	66,120.820	99.999819	66,120.70	84.622440	55,953.05	-10,167.65	0.04
Original Face:		Base	120,000.000	99.999819	66,120.70	84.622440	55,953.05	-10,167.65	0.04
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	200,000.000	100.201200	200,402.40	98.999700	197,999.40	-2,403.00	0.13
		Base		100.201200	200,402.40	98.999700	197,999.40	-2,403.00	0.13
67114JAA8	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
		Local	62,091.400	99.998712	62,090.60	82.626120	51,303.71	-10,786.89	0.03
Original Face:		Base	100,000.000	99.998712	62,090.60	82.626120	51,303.71	-10,786.89	0.03
67114VAA1	ONSLOW BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A					2.305000	25 Nov 2061		
		Local	183,873.640	99.999935	183,873.52	89.968820	165,428.94	-18,444.58	0.10
Original Face:		Base	260,000.000	99.999935	183,873.52	89.968820	165,428.94	-18,444.58	0.10
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		Local	193,163.960	99.996511	193,157.22	95.859830	185,166.64	-7,990.58	0.12
Original Face:		Base	210,000.000	99.996511	193,157.22	95.859830	185,166.64	-7,990.58	0.12
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
		Local	120,000.000	98.397525	118,077.03	96.513930	115,816.72	-2,260.31	0.07
		Base		98.397525	118,077.03	96.513930	115,816.72	-2,260.31	0.07
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		Local	20,000.000	102.462400	20,492.48	101.178100	20,235.62	-256.86	0.01
		Base		102.462400	20,492.48	101.178100	20,235.62	-256.86	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	80,000.000	123.510700	98,808.56	115.871800	92,697.44	-6,111.12	0.06
		Base		123.510700	98,808.56	115.871800	92,697.44	-6,111.12	0.06
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	170,000.000	100.538812	170,915.98	81.301520	138,212.58	-32,703.40	0.09
		Base		100.538812	170,915.98	81.301520	138,212.58	-32,703.40	0.09
682680BH5	ONEOK INC COMPANY GUAR 11/26 5.55					5.550000	01 Nov 2026		
		Local	20,000.000	99.923250	19,984.65	102.256597	20,451.32	466.67	0.01
		Base		99.923250	19,984.65	102.256597	20,451.32	466.67	0.01

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682680BK8	ONEOK INC COMPANY GUAR 11/30 5.8					5.800000	01 Nov 2030		
		Local	30,000.000	99.830000	29,949.00	106.386150	31,915.85	1,966.85	0.02
		Base		99.830000	29,949.00	106.386150	31,915.85	1,966.85	0.02
682680BL6	ONEOK INC COMPANY GUAR 09/33 6.05					6.050000	01 Sep 2033		
		Local	70,000.000	99.977729	69,984.41	106.748284	74,723.80	4,739.39	0.05
		Base		99.977729	69,984.41	106.748284	74,723.80	4,739.39	0.05
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
		Local	20,000.000	99.512900	19,902.58	110.829273	22,165.85	2,263.27	0.01
		Base		99.512900	19,902.58	110.829273	22,165.85	2,263.27	0.01
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
		Local	10,000.000	71.269900	7,126.99	76.021876	7,602.19	475.20	0.00
		Base		71.269900	7,126.99	76.021876	7,602.19	475.20	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	100,000.000	99.985310	99,985.31	96.118557	96,118.56	-3,866.75	0.06
		Base		99.985310	99,985.31	96.118557	96,118.56	-3,866.75	0.06
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
		Local	130,000.000	100.192546	130,250.31	90.885110	118,150.64	-12,099.67	0.07
		Base		100.192546	130,250.31	90.885110	118,150.64	-12,099.67	0.07
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65					4.650000	06 May 2030		
		Local	20,000.000	99.745150	19,949.03	101.862641	20,372.53	423.50	0.01
		Base		99.745150	19,949.03	101.862641	20,372.53	423.50	0.01
68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375					5.375000	27 Sep 2054		
		Local	60,000.000	99.719050	59,831.43	99.826140	59,895.68	64.25	0.04
		Base		99.719050	59,831.43	99.826140	59,895.68	64.25	0.04
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
		Local	300,000.000	99.178317	297,534.95	84.612190	253,836.57	-43,698.38	0.16
		Base		99.178317	297,534.95	84.612190	253,836.57	-43,698.38	0.16
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	20,000.000	99.999000	19,999.80	98.611678	19,722.34	-277.46	0.01
		Base		99.999000	19,999.80	98.611678	19,722.34	-277.46	0.01

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69291WAA0	PFP III PFP 2024 11 A 144A					6.915120	17 Sep 2039		
		Local	100,000.000	99.752580	99,752.58	100.063030	100,063.03	310.45	0.06
	Original Face:	Base	100,000.000	99.752580	99,752.58	100.063030	100,063.03	310.45	0.06
693475BQ7	PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR					5.812000	12 Jun 2026		
		Local	30,000.000	100.000000	30,000.00	100.648952	30,194.69	194.69	0.02
		Base		100.000000	30,000.00	100.648952	30,194.69	194.69	0.02
693475BR5	PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR					5.582000	12 Jun 2029		
		Local	80,000.000	100.000000	80,000.00	104.039250	83,231.40	3,231.40	0.05
		Base		100.000000	80,000.00	104.039250	83,231.40	3,231.40	0.05
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
		Local	147,363.250	99.999667	147,362.76	88.179460	129,944.12	-17,418.64	0.08
	Original Face:	Base	190,000.000	99.999667	147,362.76	88.179460	129,944.12	-17,418.64	0.08
69369EAD1	PT PERTAMINA (PERSERO) SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
		Local	210,000.000	98.594338	207,048.11	105.500000	221,550.00	14,501.89	0.14
		Base		98.594338	207,048.11	105.500000	221,550.00	14,501.89	0.14
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
		Local	20,000.000	100.027600	20,005.52	93.689191	18,737.84	-1,267.68	0.01
		Base		100.027600	20,005.52	93.689191	18,737.84	-1,267.68	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		Local	20,000.000	99.934650	19,986.93	87.551095	17,510.22	-2,476.71	0.01
		Base		99.934650	19,986.93	87.551095	17,510.22	-2,476.71	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		Local	10,000.000	99.581200	9,958.12	77.596849	7,759.68	-2,198.44	0.00
		Base		99.581200	9,958.12	77.596849	7,759.68	-2,198.44	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		Local	10,000.000	99.423500	9,942.35	72.218977	7,221.90	-2,720.45	0.00
		Base		99.423500	9,942.35	72.218977	7,221.90	-2,720.45	0.00
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
		Local	30,000.000	99.996500	29,998.95	98.127568	29,438.27	-560.68	0.02
		Base		99.996500	29,998.95	98.127568	29,438.27	-560.68	0.02

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70450YAL7	PAYPAL HOLDINGS INC SR UNSECURED 06/32 4.4					4.400000	01 Jun 2032		
		Local	50,000.000	97.260140	48,630.07	100.328642	50,164.32	1,534.25	0.03
		Base		97.260140	48,630.07	100.328642	50,164.32	1,534.25	0.03
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
		Local	20,000.000	131.635400	26,327.08	111.986153	22,397.23	-3,929.85	0.01
Original Face:		Base	20,000.000	131.635400	26,327.08	111.986153	22,397.23	-3,929.85	0.01
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
		Local	50,000.000	97.374360	48,687.18	78.826011	39,413.01	-9,274.17	0.02
		Base		97.374360	48,687.18	78.826011	39,413.01	-9,274.17	0.02
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
		Local	230,000.000	96.390448	221,698.03	78.690610	180,988.40	-40,709.63	0.11
		Base		96.390448	221,698.03	78.690610	180,988.40	-40,709.63	0.11
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
		Local	40,000.000	101.757625	40,703.05	92.696107	37,078.44	-3,624.61	0.02
		Base		101.757625	40,703.05	92.696107	37,078.44	-3,624.61	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
		Local	30,000.000	99.918067	29,975.42	88.181716	26,454.51	-3,520.91	0.02
		Base		99.918067	29,975.42	88.181716	26,454.51	-3,520.91	0.02
717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
		Local	60,000.000	102.541800	61,525.08	69.199771	41,519.86	-20,005.22	0.03
		Base		102.541800	61,525.08	69.199771	41,519.86	-20,005.22	0.03
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		Local	20,000.000	100.165350	20,033.07	92.213485	18,442.70	-1,590.37	0.01
		Base		100.165350	20,033.07	92.213485	18,442.70	-1,590.37	0.01
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
		Local	30,000.000	99.639167	29,891.75	89.200899	26,760.27	-3,131.48	0.02
		Base		99.639167	29,891.75	89.200899	26,760.27	-3,131.48	0.02
718172DG1	PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875					4.875000	13 Feb 2029		
		Local	30,000.000	99.175467	29,752.64	102.469933	30,740.98	988.34	0.02
		Base		99.175467	29,752.64	102.469933	30,740.98	988.34	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718172DH9	PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125					5.125000	13 Feb 2031		
		Local	10,000.000	99.006100	9,900.61	103.823466	10,382.35	481.74	0.01
		Base		99.006100	9,900.61	103.823466	10,382.35	481.74	0.01
718172DJ5	PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25					5.250000	13 Feb 2034		
		Local	30,000.000	97.917233	29,375.17	103.735353	31,120.61	1,745.44	0.02
		Base		97.917233	29,375.17	103.735353	31,120.61	1,745.44	0.02
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
		Local	40,000.000	97.363800	38,945.52	87.616226	35,046.49	-3,899.03	0.02
		Base		97.363800	38,945.52	87.616226	35,046.49	-3,899.03	0.02
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
		Local	100,000.000	99.202610	99,202.61	87.777802	87,777.80	-11,424.81	0.06
		Base		99.202610	99,202.61	87.777802	87,777.80	-11,424.81	0.06
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
		Local	10,000.000	99.994800	9,999.48	96.153611	9,615.36	-384.12	0.01
		Base		99.994800	9,999.48	96.153611	9,615.36	-384.12	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	10,000.000	99.988200	9,998.82	97.681924	9,768.19	-230.63	0.01
		Base		99.988200	9,998.82	97.681924	9,768.19	-230.63	0.01
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
		Local	20,000.000	99.859550	19,971.91	95.732804	19,146.56	-825.35	0.01
		Base		99.859550	19,971.91	95.732804	19,146.56	-825.35	0.01
74938QAA2	WOODWARD CAPITAL MANAGEMENT RCKT 2024 INV1 A1 144A					6.500000	25 Jun 2054		
		Local	193,818.470	100.897732	195,558.44	101.122100	195,993.31	434.87	0.12
Original Face:		Base	200,000.000	100.897732	195,558.44	101.122100	195,993.31	434.87	0.12
74977RDH4	COOPERATIEVE RABOBANK UA 144A 06/26 VAR					1.339000	24 Jun 2026		
		Local	250,000.000	100.000000	250,000.00	97.463584	243,658.96	-6,341.04	0.15
		Base		100.000000	250,000.00	97.463584	243,658.96	-6,341.04	0.15
75513EAC5	RTX CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
		Local	90,000.000	101.900644	91,710.58	71.570851	64,413.77	-27,296.81	0.04
		Base		101.900644	91,710.58	71.570851	64,413.77	-27,296.81	0.04

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75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	90,000.000	102.084944	91,876.45	89.699552	80,729.60	-11,146.85	0.05
		Base		102.084944	91,876.45	89.699552	80,729.60	-11,146.85	0.05
75513ECV1	RTX CORP SR UNSECURED 03/31 6					6.000000	15 Mar 2031		
		Local	50,000.000	99.939700	49,969.85	108.697643	54,348.82	4,378.97	0.03
		Base		99.939700	49,969.85	108.697643	54,348.82	4,378.97	0.03
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
		Local	250,000.000	98.684648	246,711.62	75.669771	189,174.43	-57,537.19	0.12
		Base		98.684648	246,711.62	75.669771	189,174.43	-57,537.19	0.12
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
		Local	0.010	100.000000	0.01	98.992880	0.01	0.00	0.00
Original Face:		Base	39,756.750	100.000000	0.01	98.992880	0.01	0.00	0.00
76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
		Local	3,761.670	99.999202	3,761.64	98.869800	3,719.16	-42.48	0.00
Original Face:		Base	180,000.000	99.999202	3,761.64	98.869800	3,719.16	-42.48	0.00
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
		Local	3,761.670	99.999468	3,761.65	98.713800	3,713.29	-48.36	0.00
Original Face:		Base	180,000.000	99.999468	3,761.65	98.713800	3,713.29	-48.36	0.00
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A					1.654000	25 May 2060		
		Local	3,906.430	99.998976	3,906.39	99.495490	3,886.72	-19.67	0.00
Original Face:		Base	410,000.000	99.998976	3,906.39	99.495490	3,886.72	-19.67	0.00
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
		Local	60,000.000	113.644867	68,186.92	103.860043	62,316.03	-5,870.89	0.04
		Base		113.644867	68,186.92	103.860043	62,316.03	-5,870.89	0.04
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
		Local	40,000.000	99.950725	39,980.29	97.695325	39,078.13	-902.16	0.02
		Base		99.950725	39,980.29	97.695325	39,078.13	-902.16	0.02
78016HZW3	ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15					5.150000	01 Feb 2034		
		Local	20,000.000	99.807150	19,961.43	103.867170	20,773.43	812.00	0.01
		Base		99.807150	19,961.43	103.867170	20,773.43	812.00	0.01

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78433QAA3	SG CAPITAL PARTNERS SGR 2022 1 A1 144A					3.166000	27 Mar 2062		
		Local	209,033.530	99.999617	209,032.73	94.231610	196,975.66	-12,057.07	0.12
Original Face:		Base	250,000.000	99.999617	209,032.73	94.231610	196,975.66	-12,057.07	0.12
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					1.748490	15 Sep 2039		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					1.895200	25 Mar 2044		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
78448YAB7	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A					5.940990	15 Jan 2053		
		Local	65,052.640	98.267987	63,925.92	98.858210	64,309.88	383.96	0.04
Original Face:		Base	110,000.000	98.267987	63,925.92	98.858210	64,309.88	383.96	0.04
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
		Local	70,966.520	99.952738	70,932.98	91.423600	64,880.15	-6,052.83	0.04
Original Face:		Base	120,000.000	99.952738	70,932.98	91.423600	64,880.15	-6,052.83	0.04
78457JAA0	SMRT SMRT 2022 MINI A 144A					6.097000	15 Jan 2039		
		Local	380,000.000	98.441266	374,076.81	99.127120	376,683.06	2,606.25	0.24
Original Face:		Base	380,000.000	98.441266	374,076.81	99.127120	376,683.06	2,606.25	0.24
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.375000	08 Aug 2025		
		Local	240,000.000	99.941250	239,859.00	99.743440	239,384.26	-474.74	0.15
		Base		99.941250	239,859.00	99.743440	239,384.26	-474.74	0.15
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875					5.875000	24 Aug 2026		
		Local	130,000.000	99.945246	129,928.82	102.886655	133,752.65	3,823.83	0.08
		Base		99.945246	129,928.82	102.886655	133,752.65	3,823.83	0.08
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
		Local	20,000.000	101.107000	20,221.40	109.201554	21,840.31	1,618.91	0.01
		Base		101.107000	20,221.40	109.201554	21,840.31	1,618.91	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
		Local	80,000.000	96.615738	77,292.59	85.414028	68,331.22	-8,961.37	0.04
		Base		96.615738	77,292.59	85.414028	68,331.22	-8,961.37	0.04

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822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		50,000.000	Local	103.178140	51,589.07	93.097636	46,548.82	-5,040.25	0.03
			Base	103.178140	51,589.07	93.097636	46,548.82	-5,040.25	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		100,000.000	Local	101.901770	101,901.77	74.129538	74,129.54	-27,772.23	0.05
			Base	101.901770	101,901.77	74.129538	74,129.54	-27,772.23	0.05
826525AA5	SIERRA RECEIVABLES FUNDING CO SRFC 2020 2A A 144A					1.330000	20 Jul 2037		
		105,846.770	Local	96.674759	102,327.11	97.814880	103,533.89	1,206.78	0.07
Original Face:		770,000.000	Base	96.674759	102,327.11	97.814880	103,533.89	1,206.78	0.07
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		6,249.380	Local	100.197460	6,261.72	99.404928	6,212.19	-49.53	0.00
Original Face:		9,999.000	Base	100.197460	6,261.72	99.404928	6,212.19	-49.53	0.00
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		80,000.000	Local	100.175375	80,140.30	99.838900	79,871.12	-269.18	0.05
Original Face:		80,000.000	Base	100.175375	80,140.30	99.838900	79,871.12	-269.18	0.05
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		17,457.920	Local	100.000000	17,457.92	93.863610	16,386.63	-1,071.29	0.01
Original Face:		30,000.000	Base	100.000000	17,457.92	93.863610	16,386.63	-1,071.29	0.01
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
		36,270.110	Local	100.000000	36,270.11	90.097930	32,678.62	-3,591.49	0.02
Original Face:		60,000.000	Base	100.000000	36,270.11	90.097930	32,678.62	-3,591.49	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
		17,583.720	Local	100.000000	17,583.72	96.361540	16,943.94	-639.78	0.01
Original Face:		130,000.000	Base	100.000000	17,583.72	96.361540	16,943.94	-639.78	0.01
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A					2.786475	10 Aug 2038		
		470,000.000	Local	99.238000	466,418.60	68.350300	321,246.41	-145,172.19	0.20
Original Face:		470,000.000	Base	99.238000	466,418.60	68.350300	321,246.41	-145,172.19	0.20
83444MAC5	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4					5.400000	01 Mar 2029		
		80,000.000	Local	99.863025	79,890.42	102.827493	82,261.99	2,371.57	0.05
			Base	99.863025	79,890.42	102.827493	82,261.99	2,371.57	0.05

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83444MAE1	SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45					5.450000	13 Mar 2031		
		Local	70,000.000	99.787071	69,850.95	103.022830	72,115.98	2,265.03	0.05
		Base		99.787071	69,850.95	103.022830	72,115.98	2,265.03	0.05
83444MAG6	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6					5.600000	23 Mar 2034		
		Local	70,000.000	99.935986	69,955.19	103.464691	72,425.28	2,470.09	0.05
		Base		99.935986	69,955.19	103.464691	72,425.28	2,470.09	0.05
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9					5.900000	30 Apr 2054		
		Local	60,000.000	99.578100	59,746.86	103.688888	62,213.33	2,466.47	0.04
		Base		99.578100	59,746.86	103.688888	62,213.33	2,466.47	0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	70,000.000	99.366286	69,556.40	97.646600	68,352.62	-1,203.78	0.04
		Base		99.366286	69,556.40	97.646600	68,352.62	-1,203.78	0.04
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8					1.291630	25 Aug 2034		
		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
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
		Local	20,000.000	118.681700	23,736.34	95.196228	19,039.25	-4,697.09	0.01
		Base		118.681700	23,736.34	95.196228	19,039.25	-4,697.09	0.01
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
		Local	260,000.000	104.431435	271,521.73	103.618100	269,407.06	-2,114.67	0.17
		Base		104.431435	271,521.73	103.618100	269,407.06	-2,114.67	0.17
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
		Local	40,000.000	100.551375	40,220.55	99.272135	39,708.85	-511.70	0.03
		Base		100.551375	40,220.55	99.272135	39,708.85	-511.70	0.03
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
		Local	10,000.000	102.261500	10,226.15	98.772122	9,877.21	-348.94	0.01
		Base		102.261500	10,226.15	98.772122	9,877.21	-348.94	0.01
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		
		Local	260,000.000	99.505427	258,714.11	97.212255	252,751.86	-5,962.25	0.16
		Base		99.505427	258,714.11	97.212255	252,751.86	-5,962.25	0.16

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87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
		30,000.000	Local	97.943400	29,383.02	76.717210	23,015.16	-6,367.86	0.01
			Base	97.943400	29,383.02	76.717210	23,015.16	-6,367.86	0.01
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3					3.300000	15 Feb 2051		
		10,000.000	Local	97.214600	9,721.46	72.508876	7,250.89	-2,470.57	0.00
			Base	97.214600	9,721.46	72.508876	7,250.89	-2,470.57	0.00
87264ABX2	T MOBILE USA INC COMPANY GUAR 11/31 2.25					2.250000	15 Nov 2031		
		10,000.000	Local	99.993100	9,999.31	86.216969	8,621.70	-1,377.61	0.01
			Base	99.993100	9,999.31	86.216969	8,621.70	-1,377.61	0.01
87264ACQ6	T MOBILE USA INC COMPANY GUAR 03/32 2.7					2.700000	15 Mar 2032		
		80,000.000	Local	99.953325	79,962.66	88.125591	70,500.47	-9,462.19	0.04
			Base	99.953325	79,962.66	88.125591	70,500.47	-9,462.19	0.04
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4					3.400000	15 Oct 2052		
		80,000.000	Local	101.918300	81,534.64	73.128117	58,502.49	-23,032.15	0.04
			Base	101.918300	81,534.64	73.128117	58,502.49	-23,032.15	0.04
87264ADF9	T MOBILE USA INC COMPANY GUAR 04/34 5.15					5.150000	15 Apr 2034		
		40,000.000	Local	99.672825	39,869.13	102.901119	41,160.45	1,291.32	0.03
			Base	99.672825	39,869.13	102.901119	41,160.45	1,291.32	0.03
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
		150,000.000	Local	102.942467	154,413.70	94.755536	142,133.30	-12,280.40	0.09
			Base	102.942467	154,413.70	94.755536	142,133.30	-12,280.40	0.09
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
		120,000.000	Local	100.459475	120,551.37	91.507128	109,808.55	-10,742.82	0.07
			Base	100.459475	120,551.37	91.507128	109,808.55	-10,742.82	0.07
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
		60,000.000	Local	100.366950	60,220.17	89.002207	53,401.32	-6,818.85	0.03
			Base	100.366950	60,220.17	89.002207	53,401.32	-6,818.85	0.03
88316AAA9	TEXTAINER MARINE CONTAINERS LI TMCL 2024 1A A 144A					5.250000	20 Aug 2049		
		109,120.000	Local	99.998607	109,118.48	100.416100	109,574.05	455.57	0.07
Original Face:		110,000.000	Base	99.998607	109,118.48	100.416100	109,574.05	455.57	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88339WAC0	WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15					5.150000	15 Mar 2034		
		80,000.000	Local	99.976263	79,981.01	100.992123	80,793.70	812.69	0.05
			Base	99.976263	79,981.01	100.992123	80,793.70	812.69	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		20,000.000	Local	137.492750	27,498.55	104.945593	20,989.12	-6,509.43	0.01
			Base	137.492750	27,498.55	104.945593	20,989.12	-6,509.43	0.01
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
		40,000.000	Local	99.999150	39,999.66	97.697196	39,078.88	-920.78	0.02
			Base	99.999150	39,999.66	97.697196	39,078.88	-920.78	0.02
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
		30,000.000	Local	100.277700	30,083.31	99.235449	29,770.63	-312.68	0.02
			Base	100.277700	30,083.31	99.235449	29,770.63	-312.68	0.02
89788MAN2	TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR					6.047000	08 Jun 2027		
		60,000.000	Local	100.000000	60,000.00	102.612127	61,567.28	1,567.28	0.04
			Base	100.000000	60,000.00	102.612127	61,567.28	1,567.28	0.04
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
		280,000.000	Local	104.596543	292,870.32	93.485230	261,758.64	-31,111.68	0.17
			Base	104.596543	292,870.32	93.485230	261,758.64	-31,111.68	0.17
902674A26	UBS AG LONDON SR UNSECURED 06/48 4.5					4.500000	26 Jun 2048		
		200,000.000	Local	132.500710	265,001.42	95.151651	190,303.30	-74,698.12	0.12
			Base	132.500710	265,001.42	95.151651	190,303.30	-74,698.12	0.12
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B					4.786300	15 Oct 2051		
		220,000.000	Local	110.995814	244,190.79	93.863560	206,499.83	-37,690.96	0.13
Original Face:		220,000.000	Base	110.995814	244,190.79	93.863560	206,499.83	-37,690.96	0.13
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		80,000.000	Local	100.157763	80,126.21	79.793841	63,835.07	-16,291.14	0.04
			Base	100.157763	80,126.21	79.793841	63,835.07	-16,291.14	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		10,000.000	Local	99.974700	9,997.47	95.858093	9,585.81	-411.66	0.01
			Base	99.974700	9,997.47	95.858093	9,585.81	-411.66	0.01

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91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		Local	90,000.000	95.058178	85,552.36	84.599595	76,139.64	-9,412.72	0.05
		Base		95.058178	85,552.36	84.599595	76,139.64	-9,412.72	0.05
91087BAS9	UNITED MEXICAN STATES SR UNSECURED 02/52 4.4					4.400000	12 Feb 2052		
		Local	290,000.000	98.487066	285,612.49	76.819753	222,777.28	-62,835.21	0.14
		Base		98.487066	285,612.49	76.819753	222,777.28	-62,835.21	0.14
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	70,000.000	99.985371	69,989.76	98.164798	68,715.36	-1,274.40	0.04
		Base		99.985371	69,989.76	98.164798	68,715.36	-1,274.40	0.04
91159HJC5	US BANCORP SR UNSECURED 01/28 VAR					2.215000	27 Jan 2028		
		Local	10,000.000	91.396100	9,139.61	95.456412	9,545.64	406.03	0.01
		Base		91.396100	9,139.61	95.456412	9,545.64	406.03	0.01
91159HJM3	US BANCORP SR UNSECURED 06/29 VAR					5.775000	12 Jun 2029		
		Local	60,000.000	99.967050	59,980.23	104.757092	62,854.26	2,874.03	0.04
		Base		99.967050	59,980.23	104.757092	62,854.26	2,874.03	0.04
91159HJN1	US BANCORP SR UNSECURED 06/34 VAR					5.836000	12 Jun 2034		
		Local	30,000.000	100.039967	30,011.99	106.654154	31,996.25	1,984.26	0.02
		Base		100.039967	30,011.99	106.654154	31,996.25	1,984.26	0.02
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
		Local	40,000.000	104.167900	41,667.16	92.503906	37,001.56	-4,665.60	0.02
		Base		104.167900	41,667.16	92.503906	37,001.56	-4,665.60	0.02
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
		Local	160,000.000	128.370000	205,392.00	92.191406	147,506.25	-57,885.75	0.09
		Base		128.370000	205,392.00	92.191406	147,506.25	-57,885.75	0.09
912810RH3	US TREASURY N/B 08/44 3.125					3.125000	15 Aug 2044		
		Local	80,000.000	91.016388	72,813.11	85.171875	68,137.50	-4,675.61	0.04
		Base		91.016388	72,813.11	85.171875	68,137.50	-4,675.61	0.04
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
		Local	480,000.000	97.695948	468,940.55	77.933594	374,081.25	-94,859.30	0.24
		Base		97.695948	468,940.55	77.933594	374,081.25	-94,859.30	0.24

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912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
		90,000.000	Local	96.107433	86,496.69	86.539062	77,885.16	-8,611.53	0.05
			Base	96.107433	86,496.69	86.539062	77,885.16	-8,611.53	0.05
912810SF6	US TREASURY N/B 02/49 3					3.000000	15 Feb 2049		
		680,000.000	Local	84.116503	571,992.22	80.843750	549,737.50	-22,254.72	0.35
			Base	84.116503	571,992.22	80.843750	549,737.50	-22,254.72	0.35
912810SH2	US TREASURY N/B 05/49 2.875					2.875000	15 May 2049		
		90,000.000	Local	82.148967	73,934.07	78.824219	70,941.80	-2,992.27	0.04
			Base	82.148967	73,934.07	78.824219	70,941.80	-2,992.27	0.04
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
		980,000.000	Local	94.941756	930,429.21	58.710938	575,367.19	-355,062.02	0.36
			Base	94.941756	930,429.21	58.710938	575,367.19	-355,062.02	0.36
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
		500,000.000	Local	93.582754	467,913.77	67.773438	338,867.19	-129,046.58	0.21
			Base	93.582754	467,913.77	67.773438	338,867.19	-129,046.58	0.21
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
		1,730,000.000	Local	87.298349	1,510,261.44	70.449219	1,218,771.49	-291,489.95	0.77
			Base	87.298349	1,510,261.44	70.449219	1,218,771.49	-291,489.95	0.77
912810SZ2	US TREASURY N/B 08/51 2					2.000000	15 Aug 2051		
		200,000.000	Local	92.523645	185,047.29	64.308594	128,617.19	-56,430.10	0.08
			Base	92.523645	185,047.29	64.308594	128,617.19	-56,430.10	0.08
912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		
		273,000.000	Local	98.272491	268,283.90	62.187500	169,771.88	-98,512.02	0.11
			Base	98.272491	268,283.90	62.187500	169,771.88	-98,512.02	0.11
912810TD0	US TREASURY N/B 02/52 2.25					2.250000	15 Feb 2052		
		1,000.000	Local	93.943000	939.43	68.085938	680.86	-258.57	0.00
			Base	93.943000	939.43	68.085938	680.86	-258.57	0.00
912810TG3	US TREASURY N/B 05/52 2.875					2.875000	15 May 2052		
		1,830,000.000	Local	92.589977	1,694,396.57	78.195312	1,430,974.21	-263,422.36	0.91
			Base	92.589977	1,694,396.57	78.195312	1,430,974.21	-263,422.36	0.91

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912810TH1	US TREASURY N/B 05/42 3.25					3.250000	15 May 2042		
		80,000.000	Local	100.271100	80,216.88	88.796875	71,037.50	-9,179.38	0.04
			Base	100.271100	80,216.88	88.796875	71,037.50	-9,179.38	0.04
912810TJ7	US TREASURY N/B 08/52 3					3.000000	15 Aug 2052		
		240,000.000	Local	90.469179	217,126.03	80.246094	192,590.63	-24,535.40	0.12
			Base	90.469179	217,126.03	80.246094	192,590.63	-24,535.40	0.12
912810TN8	US TREASURY N/B 02/53 3.625					3.625000	15 Feb 2053		
		355,000.000	Local	97.196845	345,048.80	90.789062	322,301.17	-22,747.63	0.20
			Base	97.196845	345,048.80	90.789062	322,301.17	-22,747.63	0.20
912810TQ1	US TREASURY N/B 02/43 3.875					3.875000	15 Feb 2043		
		310,000.000	Local	98.879403	306,526.15	96.367188	298,738.28	-7,787.87	0.19
			Base	98.879403	306,526.15	96.367188	298,738.28	-7,787.87	0.19
912810TR9	US TREASURY N/B 05/53 3.625					3.625000	15 May 2053		
		310,000.000	Local	93.592442	290,136.57	90.875000	281,712.50	-8,424.07	0.18
			Base	93.592442	290,136.57	90.875000	281,712.50	-8,424.07	0.18
912810TS7	US TREASURY N/B 05/43 3.875					3.875000	15 May 2043		
		210,000.000	Local	90.372829	189,782.94	96.164062	201,944.53	12,161.59	0.13
			Base	90.372829	189,782.94	96.164062	201,944.53	12,161.59	0.13
912810TW8	US TREASURY N/B 11/43 4.75					4.750000	15 Nov 2043		
		1,020,000.000	Local	102.195173	1,042,390.76	107.757812	1,099,129.68	56,738.92	0.70
			Base	102.195173	1,042,390.76	107.757812	1,099,129.68	56,738.92	0.70
912810TX6	US TREASURY N/B 02/54 4.25					4.250000	15 Feb 2054		
		240,000.000	Local	98.187838	235,650.81	101.765625	244,237.50	8,586.69	0.15
			Base	98.187838	235,650.81	101.765625	244,237.50	8,586.69	0.15
912810TZ1	US TREASURY N/B 02/44 4.5					4.500000	15 Feb 2044		
		110,000.000	Local	98.915845	108,807.43	104.218750	114,640.63	5,833.20	0.07
			Base	98.915845	108,807.43	104.218750	114,640.63	5,833.20	0.07
912810UA4	US TREASURY N/B 05/54 4.625					4.625000	15 May 2054		
		10,000.000	Local	108.115300	10,811.53	108.312500	10,831.25	19.72	0.01
			Base	108.115300	10,811.53	108.312500	10,831.25	19.72	0.01

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912810UB2	US TREASURY N/B 05/44 4.625					4.625000	15 May 2044		
		Local	30,000.000	100.023200	30,006.96	105.875000	31,762.50	1,755.54	0.02
		Base		100.023200	30,006.96	105.875000	31,762.50	1,755.54	0.02
912810UD8	US TREASURY N/B 08/44 4.125					4.125000	15 Aug 2044		
		Local	10,000.000	101.181600	10,118.16	99.109375	9,910.94	-207.22	0.01
		Base		101.181600	10,118.16	99.109375	9,910.94	-207.22	0.01
91282CDF5	US TREASURY N/B 10/28 1.375					1.375000	31 Oct 2028		
		Local	100,000.000	99.660440	99,660.44	91.628906	91,628.91	-8,031.53	0.06
		Base		99.660440	99,660.44	91.628906	91,628.91	-8,031.53	0.06
91282CEP2	US TREASURY N/B 05/32 2.875					2.875000	15 May 2032		
		Local	80,000.000	96.603850	77,283.08	94.445312	75,556.25	-1,726.83	0.05
		Base		96.603850	77,283.08	94.445312	75,556.25	-1,726.83	0.05
91282CFC0	US TREASURY N/B 07/29 2.625					2.625000	31 Jul 2029		
		Local	130,000.000	99.527723	129,386.04	95.703125	124,414.06	-4,971.98	0.08
		Base		99.527723	129,386.04	95.703125	124,414.06	-4,971.98	0.08
91282CFJ5	US TREASURY N/B 08/29 3.125					3.125000	31 Aug 2029		
		Local	120,000.000	99.977383	119,972.86	97.855469	117,426.56	-2,546.30	0.07
		Base		99.977383	119,972.86	97.855469	117,426.56	-2,546.30	0.07
91282CFY2	US TREASURY N/B 11/29 3.875					3.875000	30 Nov 2029		
		Local	180,000.000	97.327611	175,189.70	101.238281	182,228.91	7,039.21	0.12
		Base		97.327611	175,189.70	101.238281	182,228.91	7,039.21	0.12
91282CGK1	TSY INFL IX N/B 01/33 1.125					1.125000	15 Jan 2033		
		Local	295,652.000	99.438313	293,991.36	96.300082	284,713.12	-9,278.24	0.18
Original Face:		Base	280,000.000	99.438313	293,991.36	96.300082	284,713.12	-9,278.24	0.18
91282CGR6	US TREASURY N/B 03/26 4.625					4.625000	15 Mar 2026		
		Local	60,000.000	99.942000	59,965.20	101.191406	60,714.84	749.64	0.04
		Base		99.942000	59,965.20	101.191406	60,714.84	749.64	0.04
91282CGT2	US TREASURY N/B 03/28 3.625					3.625000	31 Mar 2028		
		Local	20,000.000	99.895750	19,979.15	100.156250	20,031.25	52.10	0.01
		Base		99.895750	19,979.15	100.156250	20,031.25	52.10	0.01

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91282CHE4	US TREASURY N/B 05/28 3.625					3.625000	31 May 2028		
		90,000.000	Local	99.579267	89,621.34	100.113281	90,101.95	480.61	0.06
			Base	99.579267	89,621.34	100.113281	90,101.95	480.61	0.06
91282CHN4	US TREASURY N/B 07/25 4.75					4.750000	31 Jul 2025		
		20,000.000	Local	99.648800	19,929.76	100.548437	20,109.69	179.93	0.01
			Base	99.648800	19,929.76	100.548437	20,109.69	179.93	0.01
91282CHY0	US TREASURY N/B 09/26 4.625					4.625000	15 Sep 2026		
		30,000.000	Local	99.583767	29,875.13	101.781250	30,534.38	659.25	0.02
			Base	99.583767	29,875.13	101.781250	30,534.38	659.25	0.02
91282CJM4	US TREASURY N/B 11/30 4.375					4.375000	30 Nov 2030		
		680,000.000	Local	99.871671	679,127.36	103.945312	706,828.12	27,700.76	0.45
			Base	99.871671	679,127.36	103.945312	706,828.12	27,700.76	0.45
91282CJR3	US TREASURY N/B 12/28 3.75					3.750000	31 Dec 2028		
		60,000.000	Local	98.949150	59,369.49	100.621094	60,372.66	1,003.17	0.04
			Base	98.949150	59,369.49	100.621094	60,372.66	1,003.17	0.04
91282CJZ5	US TREASURY N/B 02/34 4					4.000000	15 Feb 2034		
		50,000.000	Local	97.534220	48,767.11	101.609375	50,804.69	2,037.58	0.03
			Base	97.534220	48,767.11	101.609375	50,804.69	2,037.58	0.03
91282CKC4	US TREASURY N/B 02/31 4.25					4.250000	28 Feb 2031		
		720,000.000	Local	99.572613	716,922.81	103.335938	744,018.75	27,095.94	0.47
			Base	99.572613	716,922.81	103.335938	744,018.75	27,095.94	0.47
91282CKD2	US TREASURY N/B 02/29 4.25					4.250000	28 Feb 2029		
		60,000.000	Local	98.734283	59,240.57	102.726562	61,635.94	2,395.37	0.04
			Base	98.734283	59,240.57	102.726562	61,635.94	2,395.37	0.04
91282CKN0	US TREASURY N/B 04/31 4.625					4.625000	30 Apr 2031		
		2,640,000.000	Local	100.832087	2,661,967.09	105.558594	2,786,746.88	124,779.79	1.76
			Base	100.832087	2,661,967.09	105.558594	2,786,746.88	124,779.79	1.76
91282CKP5	US TREASURY N/B 04/29 4.625					4.625000	30 Apr 2029		
		40,000.000	Local	100.559625	40,223.85	104.359375	41,743.75	1,519.90	0.03
			Base	100.559625	40,223.85	104.359375	41,743.75	1,519.90	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CKT7	US TREASURY N/B 05/29 4.5					4.500000	31 May 2029		
		Local	10,000.000	100.694100	10,069.41	103.933594	10,393.36	323.95	0.01
		Base		100.694100	10,069.41	103.933594	10,393.36	323.95	0.01
91282CKU4	US TREASURY N/B 05/31 4.625					4.625000	31 May 2031		
		Local	750,000.000	99.858167	748,936.25	105.585938	791,894.54	42,958.29	0.50
		Base		99.858167	748,936.25	105.585938	791,894.54	42,958.29	0.50
91282CKW0	US TREASURY N/B 06/31 4.25					4.250000	30 Jun 2031		
		Local	2,580,000.000	100.536417	2,593,839.56	103.449219	2,668,989.85	75,150.29	1.69
		Base		100.536417	2,593,839.56	103.449219	2,668,989.85	75,150.29	1.69
91282CLE9	TSY INFL IX N/B 07/34 1.875					1.875000	15 Jul 2034		
		Local	1,052,488.500	102.553903	1,079,368.04	102.245621	1,076,123.40	-3,244.64	0.68
	Original Face:	Base	1,050,000.000	102.553903	1,079,368.04	102.245621	1,076,123.40	-3,244.64	0.68
91282CLF6	US TREASURY N/B 08/34 3.875					3.875000	15 Aug 2034		
		Local	60,000.000	101.803300	61,081.98	100.593750	60,356.25	-725.73	0.04
		Base		101.803300	61,081.98	100.593750	60,356.25	-725.73	0.04
91282CLG4	US TREASURY N/B 08/27 3.75					3.750000	15 Aug 2027		
		Local	60,000.000	100.691217	60,414.73	100.445312	60,267.19	-147.54	0.04
		Base		100.691217	60,414.73	100.445312	60,267.19	-147.54	0.04
91282CLM1	US TREASURY N/B 09/31 3.625					3.500000	30 Sep 2031		
		Local	940,000.000	99.736740	937,525.36	99.734375	937,503.13	-22.23	0.59
		Base		99.736740	937,525.36	99.734375	937,503.13	-22.23	0.59
913017CA5	RTX CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
		Local	30,000.000	84.736000	25,420.80	87.295432	26,188.63	767.83	0.02
		Base		84.736000	25,420.80	87.295432	26,188.63	767.83	0.02
913017CY3	RTX CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		Local	10,000.000	99.818300	9,981.83	99.708153	9,970.82	-11.01	0.01
		Base		99.818300	9,981.83	99.708153	9,970.82	-11.01	0.01
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	40,000.000	99.906750	39,962.70	99.466664	39,786.67	-176.03	0.03
		Base		99.906750	39,962.70	99.466664	39,786.67	-176.03	0.03

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7					5.700000	15 Oct 2040		
		30,000.000	Local	114.565567	34,369.67	107.313054	32,193.92	-2,175.75	0.02
			Base	114.565567	34,369.67	107.313054	32,193.92	-2,175.75	0.02
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
		20,000.000	Local	100.783500	20,156.70	99.374948	19,874.99	-281.71	0.01
			Base	100.783500	20,156.70	99.374948	19,874.99	-281.71	0.01
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		30,000.000	Local	86.185933	25,855.78	80.351397	24,105.42	-1,750.36	0.02
			Base	86.185933	25,855.78	80.351397	24,105.42	-1,750.36	0.02
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		30,000.000	Local	102.148333	30,644.50	79.679155	23,903.75	-6,740.75	0.02
			Base	102.148333	30,644.50	79.679155	23,903.75	-6,740.75	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		10,000.000	Local	99.909100	9,990.91	96.487180	9,648.72	-342.19	0.01
			Base	99.909100	9,990.91	96.487180	9,648.72	-342.19	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		20,000.000	Local	99.504150	19,900.83	89.083457	17,816.69	-2,084.14	0.01
			Base	99.504150	19,900.83	89.083457	17,816.69	-2,084.14	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
		30,000.000	Local	97.584567	29,275.37	76.467381	22,940.21	-6,335.16	0.01
			Base	97.584567	29,275.37	76.467381	22,940.21	-6,335.16	0.01
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
		30,000.000	Local	99.313433	29,794.03	69.934705	20,980.41	-8,813.62	0.01
			Base	99.313433	29,794.03	69.934705	20,980.41	-8,813.62	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		10,000.000	Local	105.296500	10,529.65	68.046839	6,804.68	-3,724.97	0.00
			Base	105.296500	10,529.65	68.046839	6,804.68	-3,724.97	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
		10,000.000	Local	95.260700	9,526.07	88.592038	8,859.20	-666.87	0.01
			Base	95.260700	9,526.07	88.592038	8,859.20	-666.87	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000	15 May 2051		
		Local	20,000.000	109.941800	21,988.36	73.965467	14,793.09	-7,195.27	0.01
		Base		109.941800	21,988.36	73.965467	14,793.09	-7,195.27	0.01
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
		Local	40,000.000	99.750025	39,900.01	99.706975	39,882.79	-17.22	0.03
		Base		99.750025	39,900.01	99.706975	39,882.79	-17.22	0.03
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
		Local	30,000.000	99.793767	29,938.13	99.137718	29,741.32	-196.81	0.02
		Base		99.793767	29,938.13	99.137718	29,741.32	-196.81	0.02
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
		Local	57,000.000	114.325912	65,165.77	111.514700	63,563.38	-1,602.39	0.04
		Base		114.325912	65,165.77	111.514700	63,563.38	-1,602.39	0.04
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	10,000.000	95.925400	9,592.54	85.329331	8,532.93	-1,059.61	0.01
		Base		95.925400	9,592.54	85.329331	8,532.93	-1,059.61	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
		Local	20,000.000	109.655600	21,931.12	106.767952	21,353.59	-577.53	0.01
		Base		109.655600	21,931.12	106.767952	21,353.59	-577.53	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
		Local	200,000.000	113.142960	226,285.92	98.730451	197,460.90	-28,825.02	0.13
		Base		113.142960	226,285.92	98.730451	197,460.90	-28,825.02	0.13
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
		Local	30,000.000	99.908600	29,972.58	98.603942	29,581.18	-391.40	0.02
		Base		99.908600	29,972.58	98.603942	29,581.18	-391.40	0.02
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		Local	60,000.000	120.150333	72,090.20	83.223866	49,934.32	-22,155.88	0.03
		Base		120.150333	72,090.20	83.223866	49,934.32	-22,155.88	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
		Local	30,000.000	99.820167	29,946.05	94.182684	28,254.81	-1,691.24	0.02
		Base		99.820167	29,946.05	94.182684	28,254.81	-1,691.24	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
		Local	20,000.000	99.708250	19,941.65	85.219627	17,043.93	-2,897.72	0.01
		Base		99.708250	19,941.65	85.219627	17,043.93	-2,897.72	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	30,000.000	100.165933	30,049.78	73.607586	22,082.28	-7,967.50	0.01
		Base		100.165933	30,049.78	73.607586	22,082.28	-7,967.50	0.01
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
		Local	98,000.000	99.721969	97,727.53	89.274031	87,488.55	-10,238.98	0.06
		Base		99.721969	97,727.53	89.274031	87,488.55	-10,238.98	0.06
92343VGX6	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/35 4.78					4.780000	15 Feb 2035		
		Local	115,000.000	101.426948	116,640.99	99.742455	114,703.82	-1,937.17	0.07
		Base		101.426948	116,640.99	99.742455	114,703.82	-1,937.17	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	50,000.000	127.526720	63,763.36	92.992923	46,496.46	-17,266.90	0.03
		Base		127.526720	63,763.36	92.992923	46,496.46	-17,266.90	0.03
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
		Local	10,000.000	102.651800	10,265.18	93.739821	9,373.98	-891.20	0.01
		Base		102.651800	10,265.18	93.739821	9,373.98	-891.20	0.01
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
		Local	20,000.000	99.938450	19,987.69	91.911163	18,382.23	-1,605.46	0.01
		Base		99.938450	19,987.69	91.911163	18,382.23	-1,605.46	0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
		Local	10,000.000	99.745600	9,974.56	86.912728	8,691.27	-1,283.29	0.01
		Base		99.745600	9,974.56	86.912728	8,691.27	-1,283.29	0.01
94106BAG6	WASTE CONNECTIONS INC SR UNSECURED 03/34 5					5.000000	01 Mar 2034		
		Local	60,000.000	98.890100	59,334.06	102.547716	61,528.63	2,194.57	0.04
		Base		98.890100	59,334.06	102.547716	61,528.63	2,194.57	0.04
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	40,000.000	100.125575	40,050.23	100.178700	40,071.48	21.25	0.03
		Base		100.125575	40,050.23	100.178700	40,071.48	21.25	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	40,000.000	98.552375	39,420.95	91.286173	36,514.47	-2,906.48	0.02
		Base		98.552375	39,420.95	91.286173	36,514.47	-2,906.48	0.02
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
		Local	160,000.000	98.050519	156,880.83	98.035000	156,856.00	-24.83	0.10
		Base		98.050519	156,880.83	98.035000	156,856.00	-24.83	0.10
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		Local	140,000.000	99.914171	139,879.84	99.648377	139,507.73	-372.11	0.09
		Base		99.914171	139,879.84	99.648377	139,507.73	-372.11	0.09
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		Local	80,000.000	108.698475	86,958.78	100.059441	80,047.55	-6,911.23	0.05
		Base		108.698475	86,958.78	100.059441	80,047.55	-6,911.23	0.05
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	460,000.000	120.286796	553,319.26	97.940117	450,524.54	-102,794.72	0.29
		Base		120.286796	553,319.26	97.940117	450,524.54	-102,794.72	0.29
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		Local	70,000.000	100.005886	70,004.12	98.361593	68,853.12	-1,151.00	0.04
		Base		100.005886	70,004.12	98.361593	68,853.12	-1,151.00	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
		Local	40,000.000	100.000000	40,000.00	95.054128	38,021.65	-1,978.35	0.02
		Base		100.000000	40,000.00	95.054128	38,021.65	-1,978.35	0.02
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
		Local	30,000.000	98.582767	29,574.83	91.352219	27,405.67	-2,169.16	0.02
		Base		98.582767	29,574.83	91.352219	27,405.67	-2,169.16	0.02
95000U3E1	WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR					5.574000	25 Jul 2029		
		Local	10,000.000	100.000000	10,000.00	103.992690	10,399.27	399.27	0.01
		Base		100.000000	10,000.00	103.992690	10,399.27	399.27	0.01
95000U3F8	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR					5.557000	25 Jul 2034		
		Local	60,000.000	100.000000	60,000.00	104.799198	62,879.52	2,879.52	0.04
		Base		100.000000	60,000.00	104.799198	62,879.52	2,879.52	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1					3.100000	01 Feb 2025		
		Local	20,000.000	99.996300	19,999.26	99.164570	19,832.91	-166.35	0.01
		Base		99.996300	19,999.26	99.164570	19,832.91	-166.35	0.01
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	60,000.000	112.504017	67,502.41	113.879289	68,327.57	825.16	0.04
		Base		112.504017	67,502.41	113.879289	68,327.57	825.16	0.04
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
		Local	60,000.000	107.187550	64,312.53	94.474939	56,684.96	-7,627.57	0.04
		Base		107.187550	64,312.53	94.474939	56,684.96	-7,627.57	0.04
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
		Local	30,000.000	122.749033	36,824.71	95.138437	28,541.53	-8,283.18	0.02
		Base		122.749033	36,824.71	95.138437	28,541.53	-8,283.18	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	110,000.000	101.943800	112,138.18	98.495138	108,344.65	-3,793.53	0.07
		Base		101.943800	112,138.18	98.495138	108,344.65	-3,793.53	0.07
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	50,000.000	114.937840	57,468.92	110.629362	55,314.68	-2,154.24	0.04
		Base		114.937840	57,468.92	110.629362	55,314.68	-2,154.24	0.04
US DOLLAR Total									
		Local	114,511,098.070		98,553,695.33		93,701,871.99	-4,851,823.34	59.34
	Original Face:	Base	124,297,738.310		98,553,766.74		93,701,871.99	-4,851,894.75	59.34
FIXED INCOME Total									
		Base	114,511,098.070		98,553,766.74		93,701,871.99	-4,851,894.75	59.34
	Original Face:		124,297,738.310						

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Base Currency: USD - US DOLLAR

OPTIONS PURCHASED - CALLS

US DOLLAR — Exchange Rate: 1.000000

Asset ID	Asset Description		Notional Par	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI2P2494	SOFR 1YR MIDCURVE DEC24C 97.25 DEC24 97.25 CALL								13 Dec 2024		
			30,000.000	12.000	Local	0.070840	2,125.20	0.140000	4,200.00	2,074.80	0.00
					Base	0.070840	2,125.20	0.140000	4,200.00	2,074.80	0.00
ADI2P24B9	SOFR 1YR MIDCURVE DEC24C 96.25 DEC24 96.25 CALL								13 Dec 2024		
			30,000.000	12.000	Local	0.275840	8,275.20	0.770000	23,100.00	14,824.80	0.01
					Base	0.275840	8,275.20	0.770000	23,100.00	14,824.80	0.01
ADI2QLMJ9	US 5YR FUTR OPTN DEC24C 109.5 NOV24 109.5 CALL								22 Nov 2024		
			8,000.000	8.000	Local	1.095480	8,763.84	0.992188	7,937.50	-826.34	0.01
					Base	1.095480	8,763.84	0.992188	7,937.50	-826.34	0.01
ADI2QX6P7	US 10YR FUT OPTN NOV24C 114.5 OCT24 114.5 CALL								25 Oct 2024		
			16,000.000	16.000	Local	0.803488	12,855.81	0.578125	9,250.00	-3,605.81	0.01
					Base	0.803488	12,855.81	0.578125	9,250.00	-3,605.81	0.01
ADI2R0876	US 5YR FUTR OPTN NOV24C 110.2 OCT24 110.25 CALL								25 Oct 2024		
			20,000.000	20.000	Local	0.513449	10,268.98	0.328125	6,562.50	-3,706.48	0.00
					Base	0.513449	10,268.98	0.328125	6,562.50	-3,706.48	0.00
ADI2R56T9	US 10YR FUT OPTN NOV24C 115 OCT24 115 CALL								25 Oct 2024		
			5,000.000	5.000	Local	0.704856	3,524.28	0.390625	1,953.13	-1,571.15	0.00
					Base	0.704856	3,524.28	0.390625	1,953.13	-1,571.15	0.00
ADI2R97C7	US 5YR FUTR OPTN NOV24C 110.5 OCT24 110.5 CALL								25 Oct 2024		
			10,000.000	10.000	Local	0.615012	6,150.12	0.242188	2,421.88	-3,728.24	0.00
					Base	0.615012	6,150.12	0.242188	2,421.88	-3,728.24	0.00
ADI2RD746	US LONG BND W4 OP SEP24C 125.5 SEP24 125.5 CALL								27 Sep 2024		
			4,000.000	4.000	Local	0.407980	1,631.92	0.000001	0.00	-1,631.92	0.00
					Base	0.407980	1,631.92	0.000001	0.00	-1,631.92	0.00
ADI2RGRN5	US 10YR FUT OPTN NOV24C 114.7 OCT24 114.75 CALL								25 Oct 2024		
			5,000.000	5.000	Local	0.673606	3,368.03	0.484375	2,421.88	-946.15	0.00
					Base	0.673606	3,368.03	0.484375	2,421.88	-946.15	0.00

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

Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
128,000.000		92.000	Local		56,963.38		57,846.89	883.51	0.04
			Base		56,963.38		57,846.89	883.51	0.04
OPTIONS PURCHASED - CALLS Total									
128,000.000		92.000	Base		56,963.38		57,846.89	883.51	0.04

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

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI2P4XD9	SOFR 1YR MIDCURVE DEC24P 95.87 DEC24 95.875 PUT						13 Dec 2024		
32,500.000		13.000	Local	0.335840	10,914.80	0.010000	325.00	-10,589.80	0.00
			Base	0.335840	10,914.80	0.010000	325.00	-10,589.80	0.00
ADI2R6188	US BOND FUTR OPTN NOV24P 124 OCT24 124 PUT						25 Oct 2024		
4,000.000		4.000	Local	1.251730	5,006.92	1.234375	4,937.50	-69.42	0.00
			Base	1.251730	5,006.92	1.234375	4,937.50	-69.42	0.00
ADI2R6VN2	US BOND FUTR OPTN NOV24P 125 OCT24 125 PUT						25 Oct 2024		
4,000.000		4.000	Local	1.259543	5,038.17	1.765625	7,062.50	2,024.33	0.00
			Base	1.259543	5,038.17	1.765625	7,062.50	2,024.33	0.00
ADI2R7Z63	US 10YR FUT OPTN NOV24P 115 OCT24 115 PUT						25 Oct 2024		
4,000.000		4.000	Local	0.689230	2,756.92	1.109375	4,437.50	1,680.58	0.00
			Base	0.689230	2,756.92	1.109375	4,437.50	1,680.58	0.00
ADI2R8H04	US 5Y NOTE FRI WK2OCT24P 110.2 OCT24 110.25 PUT						11 Oct 2024		
13,000.000		13.000	Local	0.415793	5,405.31	0.617188	8,023.44	2,618.13	0.01
			Base	0.415793	5,405.31	0.617188	8,023.44	2,618.13	0.01
ADI2RG4J9	US BOND FUTR OPTN NOV24P 123.5 OCT24 123.5 PUT						25 Oct 2024		
8,000.000		8.000	Local	1.165793	9,326.34	1.015625	8,125.00	-1,201.34	0.01
			Base	1.165793	9,326.34	1.015625	8,125.00	-1,201.34	0.01
US DOLLAR Total									
65,500.000		46.000	Local		38,448.46		32,910.94	-5,537.52	0.02
			Base		38,448.46		32,910.94	-5,537.52	0.02
OPTIONS PURCHASED - PUTS Total									
65,500.000		46.000	Base		38,448.46		32,910.94	-5,537.52	0.02

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

Base Currency: USD - US DOLLAR

OPTIONS WRITTEN - CALLS

US DOLLAR — Exchange Rate: 1.000000

Asset ID	Asset Description		Notional Par	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ADI2M40J5	3 MONTH SOFR OPT DEC24C 97.12 DEC24 97.125 CALL							13 Dec 2024		
			-65,000.000	-26.000	Local 0.217045	-14,107.90	0.012500	-812.50	13,295.40	0.00
					Base 0.217045	-14,107.90	0.012500	-812.50	13,295.40	0.00
ADI2P24F0	SOFR 1YR MIDCURVE DEC24C 96.75 DEC24 96.75 CALL							13 Dec 2024		
			-62,500.000	-25.000	Local 0.144160	-9,010.00	0.370000	-23,125.00	-14,115.00	0.01
					Base 0.144160	-9,010.00	0.370000	-23,125.00	-14,115.00	0.01
ADI2QPH49	US 10YR FUT OPTN NOV24C 117 OCT24 117 CALL							25 Oct 2024		
			-16,000.000	-16.000	Local 0.443583	-7,097.32	0.062500	-1,000.00	6,097.32	0.00
					Base 0.443583	-7,097.32	0.062500	-1,000.00	6,097.32	0.00
ADI2QW190	US 10YR FUT OPTN NOV24C 116 OCT24 116 CALL							25 Oct 2024		
			-10,000.000	-10.000	Local 0.326395	-3,263.95	0.156250	-1,562.50	1,701.45	0.00
					Base 0.326395	-3,263.95	0.156250	-1,562.50	1,701.45	0.00
ADI2R0Y02	US BOND FUTR OPTN DEC24C 131 NOV24 131 CALL							22 Nov 2024		
			-6,000.000	-6.000	Local 0.842020	-5,052.12	0.406250	-2,437.50	2,614.62	0.00
					Base 0.842020	-5,052.12	0.406250	-2,437.50	2,614.62	0.00
ADI2R36C1	US 10YR FUT OPTN NOV24C 117.5 OCT24 117.5 CALL							25 Oct 2024		
			-8,000.000	-8.000	Local 0.295145	-2,361.16	0.046875	-375.00	1,986.16	0.00
					Base 0.295145	-2,361.16	0.046875	-375.00	1,986.16	0.00
ADI2R68X6	US 5YR FUTR OPTN DEC24C 111.5 NOV24 111.5 CALL							22 Nov 2024		
			-12,000.000	-12.000	Local 0.554260	-6,651.12	0.265625	-3,187.50	3,463.62	0.00
					Base 0.554260	-6,651.12	0.265625	-3,187.50	3,463.62	0.00
ADI2R7M59	US 5YR FUTR OPTN NOV24C 112.2 OCT24 112.25 CALL							25 Oct 2024		
			-26,000.000	-26.000	Local 0.178559	-4,642.53	0.023438	-609.39	4,033.14	0.00
					Base 0.178559	-4,642.53	0.023438	-609.39	4,033.14	0.00
ADI2RGRL9	US 10YR FUT OPTN NOV24C 115.7 OCT24 115.75 CALL							25 Oct 2024		
			-10,000.000	-10.000	Local 0.295145	-2,951.45	0.203125	-2,031.25	920.20	0.00
					Base 0.295145	-2,951.45	0.203125	-2,031.25	920.20	0.00

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

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
-215,500.000		-139.000	Local		-55,137.55		-35,140.64	19,996.91	0.02
			Base		-55,137.55		-35,140.64	19,996.91	0.02
OPTIONS WRITTEN - CALLS Total									
-215,500.000		-139.000	Base		-55,137.55		-35,140.64	19,996.91	0.02

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

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI2P4XF4	SOFR 1YR MIDCURVE DEC24P 95.37 DEC24 95.375 PUT						13 Dec 2024		
-65,000.000		-26.000	Local	0.154160	-10,020.40	0.002500	-162.50	9,857.90	0.00
			Base	0.154160	-10,020.40	0.002500	-162.50	9,857.90	0.00
ADI2QTTW6	US 5YR FUTR OPTN NOV24P 108 OCT24 108 PUT						25 Oct 2024		
-18,000.000		-18.000	Local	0.255215	-4,593.87	0.031250	-562.50	4,031.37	0.00
			Base	0.255215	-4,593.87	0.031250	-562.50	4,031.37	0.00
ADI2QVJ10	US 10YR FUT OPTN DEC24P 112.5 NOV24 112.5 PUT						22 Nov 2024		
-10,000.000		-10.000	Local	0.592020	-5,920.20	0.500000	-5,000.00	920.20	0.00
			Base	0.592020	-5,920.20	0.500000	-5,000.00	920.20	0.00
ADI2R0XG8	US BOND FUTR OPTN DEC24P 121 NOV24 121 PUT						22 Nov 2024		
-10,000.000		-10.000	Local	0.748270	-7,482.70	1.125000	-11,250.00	-3,767.30	0.01
			Base	0.748270	-7,482.70	1.125000	-11,250.00	-3,767.30	0.01
ADI2R0XK9	US BOND FUTR OPTN DEC24P 117 NOV24 117 PUT						22 Nov 2024		
-6,000.000		-6.000	Local	0.795145	-4,770.87	0.375000	-2,250.00	2,520.87	0.00
			Base	0.795145	-4,770.87	0.375000	-2,250.00	2,520.87	0.00
ADI2R1452	US BOND FUTR OPTN NOV24P 121 OCT24 121 PUT						25 Oct 2024		
-9,000.000		-9.000	Local	0.373271	-3,359.44	0.296875	-2,671.88	687.56	0.00
			Base	0.373271	-3,359.44	0.296875	-2,671.88	687.56	0.00
ADI2R8H53	US 5YR FUTR OPTN DEC24P 109.2 NOV24 109.25 PUT						22 Nov 2024		
-13,000.000		-13.000	Local	0.381083	-4,954.08	0.507813	-6,601.57	-1,647.49	0.00
			Base	0.381083	-4,954.08	0.507813	-6,601.57	-1,647.49	0.00
US DOLLAR Total									
-131,000.000		-92.000	Local		-41,101.56		-28,498.45	12,603.11	0.02
			Base		-41,101.56		-28,498.45	12,603.11	0.02
OPTIONS WRITTEN - PUTS Total									
-131,000.000		-92.000	Base		-41,101.56		-28,498.45	12,603.11	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
SWAPS FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
99S1VROU5	BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS					4.830000	15 May 2048		
			209,000.000	Local 109.918206	229,729.05	100.000000	209,000.00	-20,729.05	0.13
				Base 109.918206	229,729.05	100.000000	209,000.00	-20,729.05	0.13
99S1VROV3	BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS					3.150000	15 May 2048		
			-209,000.000	Local 100.000000	-209,000.00	95.781863	-200,184.09	8,815.91	0.13
				Base 100.000000	-209,000.00	95.781863	-200,184.09	8,815.91	0.13
99S1WBH94	BWS076240 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	15 May 2048		
			967,000.000	Local 69.933778	676,259.63	100.000000	967,000.00	290,740.37	0.61
				Base 69.933778	676,259.63	100.000000	967,000.00	290,740.37	0.61
99S1WBHA1	BWS076240 IRS USD P F 3.15000 2 CCPOIS					3.150000	15 May 2048		
			-967,000.000	Local 100.000000	-967,000.00	95.781863	-926,210.62	40,789.38	0.59
				Base 100.000000	-967,000.00	95.781863	-926,210.62	40,789.38	0.59
99S23KEO4	BWS122689 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	30 Apr 2031		
			7,911,000.000	Local 98.735006	7,810,926.34	100.000000	7,911,000.00	100,073.66	5.01
				Base 98.735006	7,810,926.34	100.000000	7,911,000.00	100,073.66	5.01
99S23KEP1	BWS122689 IRS USD P F 4.20000 2 CCPOIS					4.200000	30 Apr 2031		
			-7,911,000.000	Local 100.000000	-7,911,000.00	105.455671	-8,342,598.13	-431,598.13	5.28
				Base 100.000000	-7,911,000.00	105.455671	-8,342,598.13	-431,598.13	5.28
99S252835	SWS123323 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Dec 2029		
			19,833,000.000	Local 102.246374	20,278,523.36	102.239200	20,277,100.54	-1,422.82	12.84
				Base 102.246374	20,278,523.36	102.239200	20,277,100.54	-1,422.82	12.84
99S252843	SWS123323 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2029		
			-19,833,000.000	Local 100.000000	-19,833,000.00	100.000000	-19,833,000.00	0.00	12.56
				Base 100.000000	-19,833,000.00	100.000000	-19,833,000.00	0.00	12.56
US DOLLAR Total									
				Local	75,438.38		62,107.70	-13,330.68	37.15
				Base	75,438.38		62,107.70	-13,330.68	37.15

& 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
SWAPS FIXED INCOME Total								
		0.000	Base	75,438.38		62,107.70	-13,330.68	37.15

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

Holdings

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
-153,000.000	118,975,094.720	Base		103,092,467.50		98,255,188.08	-4,837,279.42	99.94
Original Face:	124,297,738.310							

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

Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
US DOLLAR								Exchange Rate:	1.000000	
ADI22MDC8	3 MONTH SOFR FUT SEP24 XCME 20241217							17 Dec 2024		
	14.000	3,500,000.000	Local	3,334,450.00	3,322,834.90	95.270000	11,615.10	12,402.60	-787.50	
			Base	3,334,450.00		95.270000	11,615.10	12,402.60	-787.50	0.00
ADI23N1K0	3 MONTH SOFR FUT DEC25 XCME 20260317							17 Mar 2026		
	95.000	23,750,000.000	Local	23,037,500.00	22,833,032.31	97.000000	204,467.69	225,842.69	-21,375.00	
			Base	23,037,500.00		97.000000	204,467.69	225,842.69	-21,375.00	0.01
ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231							31 Dec 2024		
	51.000	5,100,000.000	Local	5,604,023.46	5,606,445.02	109.882813	-2,421.56	16,304.98	-18,726.54	
			Base	5,604,023.46		109.882813	-2,421.56	16,304.98	-18,726.54	0.01
ADI2P8HH9	US 2YR NOTE (CBT) DEC24 XCBT 20241231							31 Dec 2024		
	1.000	200,000.000	Local	208,242.19	208,790.79	104.121094	-548.60	-173.60	-375.00	
			Base	208,242.19		104.121094	-548.60	-173.60	-375.00	0.00
ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219							19 Dec 2024		
	113.000	11,300,000.000	Local	12,913,781.25	12,924,962.92	114.281250	-11,181.67	40,021.46	-51,203.13	
			Base	12,913,781.25		114.281250	-11,181.67	40,021.46	-51,203.13	0.03
US DOLLAR Total										
	274.000	43,850,000.000	Local	45,097,996.90	44,896,065.94		201,930.96	294,398.13	-92,467.17	
			Base				201,930.96	294,398.13	-92,467.17	0.06
FUTURES LONG Total										
	274.000	43,850,000.000	Base				201,930.96	294,398.13	-92,467.17	0.06

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

Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT									
US DOLLAR							Exchange Rate:	1.000000	
ADI2P8GS6	US LONG BOND(CBT) DEC24 XCBT 20241219						19 Dec 2024		
-10.000	-1,000,000.000	Local	-1,241,875.00	-1,254,361.70	124.187500	12,486.70	5,611.70	6,875.00	
		Base	-1,241,875.00		124.187500	12,486.70	5,611.70	6,875.00	0.00
ADI2P8J79	US 10YR ULTRA FUT DEC24 XCBT 20241219						19 Dec 2024		
-3.000	-300,000.000	Local	-354,890.63	-354,277.93	118.296875	-612.70	-2,159.57	1,546.87	
		Base	-354,890.63		118.296875	-612.70	-2,159.57	1,546.87	0.00
ADI2P8JB0	US ULTRA BOND CBT DEC24 XCBT 20241219						19 Dec 2024		
-2.000	-200,000.000	Local	-266,187.50	-274,684.04	133.093750	8,496.54	6,934.04	1,562.50	
		Base	-266,187.50		133.093750	8,496.54	6,934.04	1,562.50	0.00
US DOLLAR Total									
-15.000	-1,500,000.000	Local	-1,862,953.13	-1,883,323.67		20,370.54	10,386.17	9,984.37	
		Base				20,370.54	10,386.17	9,984.37	0.01
FUTURES SHORT Total									
-15.000	-1,500,000.000	Base				20,370.54	10,386.17	9,984.37	0.01

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

Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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											
		259.000	42,350,000.000	Base			222,301.50		304,784.30	-82,482.80	0.06

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

Books Open

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
ARGENTINE PESO								Exchange Rate:	968.743550
ARS	ARGENTINE PESO								
		652.030	Local	1.000000	652.03	1.000000	652.03	0.00	100.00
			Base	0.012929	8.43	0.001032	0.67	-7.76	0.00
ARGENTINE PESO Total									
		652.030	Local		652.03		652.03	0.00	100.00
			Base		8.43		0.67	-7.76	0.00
AUSTRALIAN DOLLAR								Exchange Rate:	1.446445
AUD	AUSTRALIAN DOLLAR								
		438,548.140	Local	1.000000	438,548.14	1.000000	438,548.14	0.00	100.00
			Base	0.671244	294,372.61	0.691350	303,190.33	8,817.72	0.03
AUSTRALIAN DOLLAR Total									
		438,548.140	Local		438,548.14		438,548.14	0.00	100.00
			Base		294,372.61		303,190.33	8,817.72	0.03
CANADIAN DOLLAR								Exchange Rate:	1.352450
CAD	CANADIAN DOLLAR								
		472,719.210	Local	1.000000	472,719.21	1.000000	472,719.21	0.00	100.00
			Base	0.728604	344,425.30	0.739399	349,528.05	5,102.75	0.03
CANADIAN DOLLAR Total									
		472,719.210	Local		472,719.21		472,719.21	0.00	100.00
			Base		344,425.30		349,528.05	5,102.75	0.03
EURO CURRENCY								Exchange Rate:	0.898352
INTERNATIONAL									
EUR	EURO CURRENCY								
		426,072.030	Local	1.000000	426,072.03	1.000000	426,072.03	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	1.087928	463,535.56	1.113149	474,281.83	10,746.27	0.05
INTERNATIONAL Total									
		426,072.030	Local		426,072.03		426,072.03	0.00	100.00
			Base		463,535.56		474,281.83	10,746.27	0.05
EURO CURRENCY Total									
		426,072.030	Local		426,072.03		426,072.03	0.00	100.00
			Base		463,535.56		474,281.83	10,746.27	0.05
JAPANESE YEN								Exchange Rate:	143.725000
JPY	JAPANESE YEN								
		34,600,653.000	Local	1.000000	34,600,653.00	1.000000	34,600,653.00	0.00	85.86
			Base	0.006365	220,245.00	0.006958	240,742.06	20,497.06	0.02
JAPANESE YEN Total									
		34,600,653.000	Local		34,600,653.00		34,600,653.00	0.00	85.86
			Base		220,245.00		240,742.06	20,497.06	0.02
MEXICAN PESO								Exchange Rate:	19.690000
MXN	MEXICAN PESO (NEW)								
		18,784,024.320	Local	1.000000	18,784,024.32	1.000000	18,784,024.32	0.00	2.86
			Base	0.052981	995,197.35	0.050787	953,988.03	-41,209.32	0.10
MEXICAN PESO Total									
		18,784,024.320	Local		18,784,024.32		18,784,024.32	0.00	2.86
			Base		995,197.35		953,988.03	-41,209.32	0.10
POUND STERLING								Exchange Rate:	0.747971
GBP	POUND STERLING								
		1,449,601.810	Local	1.000000	1,449,601.81	1.000000	1,449,601.81	0.00	99.35
			Base	1.293926	1,875,677.51	1.336950	1,938,045.47	62,367.96	0.19
POUND STERLING Total									
		1,449,601.810	Local		1,449,601.81		1,449,601.81	0.00	99.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		1,875,677.51		1,938,045.47	62,367.96	0.19
RUSSIAN RUBLE								Exchange Rate:	93.000000
RUB	RUSSIAN RUBLE								
		17,713,962.300	Local	1.000000	17,713,962.30	1.000000	17,713,962.30	0.00	100.00
			Base	0.012268	217,312.47	0.010753	190,472.71	-26,839.76	0.02
RUSSIAN RUBLE Total									
		17,713,962.300	Local		17,713,962.30		17,713,962.30	0.00	100.00
			Base		217,312.47		190,472.71	-26,839.76	0.02
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		4,505,202.200	Local	1.000000	4,505,202.20	1.000000	4,505,202.20	0.00	0.51
			Base	1.000000	4,505,202.20	1.000000	4,505,202.20	0.00	0.45
US DOLLAR Total									
		4,505,202.200	Local		4,505,202.20		4,505,202.20	0.00	0.51
			Base		4,505,202.20		4,505,202.20	0.00	0.45
CASH Total									
		78,391,435.040	Base		8,915,976.43		8,955,451.35	39,474.92	0.89
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					4.936151	31 Dec 2030		
		17,826,549.400	Local	100.000000	17,826,549.40	100.000000	17,826,549.40	0.00	2.01
			Base	100.000000	17,826,549.40	100.000000	17,826,549.40	0.00	1.78
US DOLLAR Total									
		17,826,549.400	Local		17,826,549.40		17,826,549.40	0.00	2.01
			Base		17,826,549.40		17,826,549.40	0.00	1.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			17,826,549.400	Base	17,826,549.40		17,826,549.40	0.00	1.78
FIXED INCOME									
INDIAN RUPEE								Exchange Rate:	83.801250
ACI2K1907	INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35					7.350000	06 Oct 2030		
			261,000,000.000	Local	261,000,000.00	102.154500	266,623,245.00	5,623,245.00	100.00
				Base	3,147,232.61	1.219009	3,181,614.18	34,381.57	0.32
INDIAN RUPEE Total									
			261,000,000.000	Local	261,000,000.00		266,623,245.00	5,623,245.00	100.00
				Base	3,147,232.61		3,181,614.18	34,381.57	0.32
JAMAICAN DOLLAR								Exchange Rate:	157.240000
470160CF7	GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625					9.625000	03 Nov 2030		
			76,000,000.000	Local	75,571,175.69	104.762410	79,619,431.60	4,048,255.91	100.00
				Base	487,133.83	0.666258	506,356.09	19,222.26	0.05
JAMAICAN DOLLAR Total									
			76,000,000.000	Local	75,571,175.69		79,619,431.60	4,048,255.91	100.00
				Base	487,133.83		506,356.09	19,222.26	0.05
MEXICAN PESO								Exchange Rate:	19.690000
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.750000	13 Nov 2042		
			250,926,300.000	Local	260,888,541.30	83.289000	208,994,006.01	-51,894,535.29	31.81
				Base	14,042,664.27	4.230015	10,614,220.72	-3,428,443.55	1.06
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
			110,700,000.000	Local	102,768,494.15	89.496000	99,072,072.00	-3,696,422.15	15.08
				Base	5,394,722.02	4.545251	5,031,593.30	-363,128.72	0.50
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.000000	07 Nov 2047		
			92,610,000.000	Local	95,170,754.84	84.260000	78,033,186.00	-17,137,568.84	11.88
				Base	4,941,407.82	4.279330	3,963,087.15	-978,320.67	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
		Local	32,180,000.000	107.800903	34,690,330.50	97.451000	31,359,731.80	-3,330,598.70	4.77
		Base		5.378995	1,730,960.61	4.949264	1,592,673.02	-138,287.59	0.16
MEXICAN PESO Total									
		Local	486,416,300.000		493,518,120.79		417,458,995.81	-76,059,124.98	63.54
		Base			26,109,754.72		21,201,574.19	-4,908,180.53	2.11
RUSSIAN RUBLE								Exchange Rate:	93.000000
ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7					7.000000	25 Jan 2023		
		Local	0.000	0.000000	-237,501.16	0.000000	0.00	237,501.16	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
RUSSIAN RUBLE Total									
		Local			-237,501.16		0.00	237,501.16	0.00
		Base			0.00		0.00	0.00	0.00
URUGUAYAN PESO								Exchange Rate:	41.570000
917288BL5	REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875					3.875000	02 Jul 2040		
		Local	16,729,058.990	102.313468	17,116,080.46	103.588285	17,329,345.30	213,264.84	100.00
Original Face:		Base	12,770,000.000	2.568436	429,675.22	2.491900	416,871.43	-12,803.79	0.04
URUGUAYAN PESO Total									
		Local	16,729,058.990		17,116,080.46		17,329,345.30	213,264.84	100.00
Original Face:		Base	12,770,000.000		429,675.22		416,871.43	-12,803.79	0.04
US DOLLAR								Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.750000	28 Jul 2025		
		Local	320,000.000	99.972878	319,913.21	99.552224	318,567.12	-1,346.09	0.04
		Base		99.972878	319,913.21	99.552224	318,567.12	-1,346.09	0.03
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A					6.397210	15 Jun 2036		
		Local	1,124,127.860	100.000000	1,124,127.86	99.433460	1,117,759.23	-6,368.63	0.13
Original Face:		Base	1,420,000.000	100.000000	1,124,127.86	99.433460	1,117,759.23	-6,368.63	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00121DAA3	AGL CLO LTD. AGL 2024 33A A1 144A					6.559260	21 Jul 2037		
		Local	850,000.000	100.000000	850,000.00	100.109800	850,933.30	933.30	0.10
Original Face:		Base	850,000.000	100.000000	850,000.00	100.109800	850,933.30	933.30	0.08
00186XAM5	API GROUP DE INC 2024 TERM LOAN B						03 Jan 2029		
		Local	196,484.890	100.633428	197,729.48	99.901800	196,291.94	-1,437.54	0.02
		Base		100.633428	197,729.48	99.901800	196,291.94	-1,437.54	0.02
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
		Local	100,000.000	129.328000	129,328.00	102.508754	102,508.75	-26,819.25	0.01
		Base		129.328000	129,328.00	102.508754	102,508.75	-26,819.25	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		Local	42,000.000	88.629881	37,224.55	88.243003	37,062.06	-162.49	0.00
		Base		88.629881	37,224.55	88.243003	37,062.06	-162.49	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
		Local	530,000.000	100.077002	530,408.11	95.468214	505,981.53	-24,426.58	0.06
		Base		100.077002	530,408.11	95.468214	505,981.53	-24,426.58	0.05
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
		Local	790,000.000	100.226097	791,786.17	85.748040	677,409.52	-114,376.65	0.08
		Base		100.226097	791,786.17	85.748040	677,409.52	-114,376.65	0.07
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
		Local	370,000.000	100.072681	370,268.92	73.314837	271,264.90	-99,004.02	0.03
		Base		100.072681	370,268.92	73.314837	271,264.90	-99,004.02	0.03
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
		Local	166,000.000	96.564988	160,297.88	72.987946	121,159.99	-39,137.89	0.01
		Base		96.564988	160,297.88	72.987946	121,159.99	-39,137.89	0.01
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
		Local	90,000.000	101.503544	91,353.19	72.467827	65,221.04	-26,132.15	0.01
		Base		101.503544	91,353.19	72.467827	65,221.04	-26,132.15	0.01
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
		Local	230,000.000	95.770835	220,272.92	84.195738	193,650.20	-26,622.72	0.02
		Base		95.770835	220,272.92	84.195738	193,650.20	-26,622.72	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
		Local	40,000.000	104.552525	41,821.01	75.518384	30,207.35	-11,613.66	0.00
		Base		104.552525	41,821.01	75.518384	30,207.35	-11,613.66	0.00
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
		Local	100,000.000	100.015540	100,015.54	102.482505	102,482.51	2,466.97	0.01
		Base		100.015540	100,015.54	102.482505	102,482.51	2,466.97	0.01
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
		Local	60,000.000	111.995450	67,197.27	98.317109	58,990.27	-8,207.00	0.01
		Base		111.995450	67,197.27	98.317109	58,990.27	-8,207.00	0.01
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
		Local	610,000.000	101.462784	618,922.98	97.880645	597,071.93	-21,851.05	0.07
		Base		101.462784	618,922.98	97.880645	597,071.93	-21,851.05	0.06
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
		Local	2,020,000.000	103.011402	2,080,830.32	95.568811	1,930,489.98	-150,340.34	0.22
		Base		103.011402	2,080,830.32	95.568811	1,930,489.98	-150,340.34	0.19
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
		Local	780,000.000	99.998808	779,990.70	99.668421	777,413.68	-2,577.02	0.09
		Base		99.998808	779,990.70	99.668421	777,413.68	-2,577.02	0.08
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		Local	650,000.000	119.051738	773,836.30	89.454275	581,452.79	-192,383.51	0.07
		Base		119.051738	773,836.30	89.454275	581,452.79	-192,383.51	0.06
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
		Local	270,000.000	100.380667	271,027.80	99.625285	268,988.27	-2,039.53	0.03
		Base		100.380667	271,027.80	99.625285	268,988.27	-2,039.53	0.03
00287YDS5	ABBVIE INC SR UNSECURED 03/29 4.8					4.800000	15 Mar 2029		
		Local	460,000.000	99.814857	459,148.34	102.858096	473,147.24	13,998.90	0.05
		Base		99.814857	459,148.34	102.858096	473,147.24	13,998.90	0.05
00287YDT3	ABBVIE INC SR UNSECURED 03/31 4.95					4.950000	15 Mar 2031		
		Local	200,000.000	99.903455	199,806.91	103.919001	207,838.00	8,031.09	0.02
		Base		99.903455	199,806.91	103.919001	207,838.00	8,031.09	0.02

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00287YDU0	ABBVIE INC SR UNSECURED 03/34 5.05					5.050000	15 Mar 2034		
		Local	280,000.000	99.699543	279,158.72	104.331379	292,127.86	12,969.14	0.03
		Base		99.699543	279,158.72	104.331379	292,127.86	12,969.14	0.03
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
		Local	1,120,000.000	95.552545	1,070,188.50	96.019611	1,075,419.64	5,231.14	0.12
		Base		95.552545	1,070,188.50	96.019611	1,075,419.64	5,231.14	0.11
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
		Local	860,000.000	100.155633	861,338.44	94.405065	811,883.56	-49,454.88	0.09
		Base		100.155633	861,338.44	94.405065	811,883.56	-49,454.88	0.08
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
		Local	540,000.000	100.816359	544,408.34	90.121963	486,658.60	-57,749.74	0.05
		Base		100.816359	544,408.34	90.121963	486,658.60	-57,749.74	0.05
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
		Local	340,000.000	99.228212	337,375.92	98.827989	336,015.16	-1,360.76	0.04
		Base		99.228212	337,375.92	98.827989	336,015.16	-1,360.76	0.03
00914AAU6	AIR LEASE CORP SR UNSECURED 02/28 5.3					5.300000	01 Feb 2028		
		Local	200,000.000	99.216565	198,433.13	102.615628	205,231.26	6,798.13	0.02
		Base		99.216565	198,433.13	102.615628	205,231.26	6,798.13	0.02
01608UAE7	ALI GROUP NORTH AMER CORP 2021 TERM LOAN B						30 Jul 2029		
		Local	277,661.900	99.344689	275,842.35	100.250000	278,356.05	2,513.70	0.03
		Base		99.344689	275,842.35	100.250000	278,356.05	2,513.70	0.03
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028		
		Local	988,534.160	99.324659	981,858.18	98.975000	978,401.68	-3,456.50	0.11
		Base		99.324659	981,858.18	98.975000	978,401.68	-3,456.50	0.10
01F0206A2	FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE					2.000000	15 Oct 2054		
		Local	1,600,000.000	83.730469	1,339,687.50	82.691406	1,323,062.50	-16,625.00	0.15
Original Face:		Base	1,600,000.000	83.730469	1,339,687.50	82.691406	1,323,062.50	-16,625.00	0.13
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.000000	15 Oct 2054		
		Local	2,600,000.000	90.742188	2,359,296.89	89.775391	2,334,160.17	-25,136.72	0.26
Original Face:		Base	2,600,000.000	90.742188	2,359,296.89	89.775391	2,334,160.17	-25,136.72	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	15 Oct 2054		
		Local	300,000.000	96.746093	290,238.28	95.959743	287,879.23	-2,359.05	0.03
	Original Face:	Base	300,000.000	96.746093	290,238.28	95.959743	287,879.23	-2,359.05	0.03
01F0506A9	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	15 Oct 2054		
		Local	1,200,000.000	100.510743	1,206,128.91	99.898438	1,198,781.26	-7,347.65	0.14
	Original Face:	Base	1,200,000.000	100.510743	1,206,128.91	99.898438	1,198,781.26	-7,347.65	0.12
01F0526A5	FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE					5.500000	15 Oct 2054		
		Local	300,000.000	101.511720	304,535.16	101.196048	303,588.14	-947.02	0.03
	Original Face:	Base	300,000.000	101.511720	304,535.16	101.196048	303,588.14	-947.02	0.03
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
		Local	340,000.000	75.404938	256,376.79	71.301699	242,425.78	-13,951.01	0.03
		Base		75.404938	256,376.79	71.301699	242,425.78	-13,951.01	0.02
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
		Local	20,000.000	96.925500	19,385.10	62.180615	12,436.12	-6,948.98	0.00
		Base		96.925500	19,385.10	62.180615	12,436.12	-6,948.98	0.00
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
		Local	140,000.000	85.141771	119,198.48	78.021179	109,229.65	-9,968.83	0.01
		Base		85.141771	119,198.48	78.021179	109,229.65	-9,968.83	0.01
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
		Local	17,000.000	105.368824	17,912.70	101.177701	17,200.21	-712.49	0.00
		Base		105.368824	17,912.70	101.177701	17,200.21	-712.49	0.00
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		Local	200,000.000	99.882335	199,764.67	105.036253	210,072.51	10,307.84	0.02
		Base		99.882335	199,764.67	105.036253	210,072.51	10,307.84	0.02
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		Local	830,000.000	124.430706	1,032,774.86	104.796780	869,813.27	-162,961.59	0.10
		Base		124.430706	1,032,774.86	104.796780	869,813.27	-162,961.59	0.09
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		Local	4,000.000	101.001750	4,040.07	105.825307	4,233.01	192.94	0.00
		Base		101.001750	4,040.07	105.825307	4,233.01	192.94	0.00

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02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
		Local	80,000.000	99.994738	79,995.79	98.484268	78,787.41	-1,208.38	0.01
		Base		99.994738	79,995.79	98.484268	78,787.41	-1,208.38	0.01
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
		Local	870,000.000	97.577674	848,925.76	85.260499	741,766.34	-107,159.42	0.08
		Base		97.577674	848,925.76	85.260499	741,766.34	-107,159.42	0.07
02209SBR3	ALTRIA GROUP INC COMPANY GUAR 11/33 6.875					6.875000	01 Nov 2033		
		Local	600,000.000	99.729540	598,377.24	112.838259	677,029.55	78,652.31	0.08
		Base		99.729540	598,377.24	112.838259	677,029.55	78,652.31	0.07
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
		Local	360,000.000	99.942356	359,792.48	98.138412	353,298.28	-6,494.20	0.04
		Base		99.942356	359,792.48	98.138412	353,298.28	-6,494.20	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
		Local	10,000.000	99.818500	9,981.85	93.881333	9,388.13	-593.72	0.00
		Base		99.818500	9,981.85	93.881333	9,388.13	-593.72	0.00
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
		Local	400,000.000	120.580613	482,322.45	89.892885	359,571.54	-122,750.91	0.04
		Base		120.580613	482,322.45	89.892885	359,571.54	-122,750.91	0.04
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
		Local	70,000.000	137.643657	96,350.56	90.385369	63,269.76	-33,080.80	0.01
		Base		137.643657	96,350.56	90.385369	63,269.76	-33,080.80	0.01
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
		Local	450,000.000	100.001642	450,007.39	93.407475	420,333.64	-29,673.75	0.05
		Base		100.001642	450,007.39	93.407475	420,333.64	-29,673.75	0.04
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
		Local	210,000.000	99.935000	209,863.50	87.425138	183,592.79	-26,270.71	0.02
		Base		99.935000	209,863.50	87.425138	183,592.79	-26,270.71	0.02
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
		Local	850,000.000	101.159256	859,853.68	65.972440	560,765.74	-299,087.94	0.06
		Base		101.159256	859,853.68	65.972440	560,765.74	-299,087.94	0.06

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023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	120,000.000	99.891400	119,869.68	98.696930	118,436.32	-1,433.36	0.01
		Base		99.891400	119,869.68	98.696930	118,436.32	-1,433.36	0.01
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
		Local	250,000.000	99.854256	249,635.64	98.445647	246,114.12	-3,521.52	0.03
		Base		99.854256	249,635.64	98.445647	246,114.12	-3,521.52	0.02
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
		Local	560,000.000	99.856246	559,194.98	96.574779	540,818.76	-18,376.22	0.06
		Base		99.856246	559,194.98	96.574779	540,818.76	-18,376.22	0.05
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
		Local	890,000.000	103.191612	918,405.35	106.145978	944,699.20	26,293.85	0.11
		Base		103.191612	918,405.35	106.145978	944,699.20	26,293.85	0.09
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
		Local	390,000.000	99.871533	389,498.98	100.126103	390,491.80	992.82	0.04
		Base		99.871533	389,498.98	100.126103	390,491.80	992.82	0.04
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
		Local	130,000.000	94.897892	123,367.26	87.781619	114,116.10	-9,251.16	0.01
		Base		94.897892	123,367.26	87.781619	114,116.10	-9,251.16	0.01
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 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
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
		Local	29,000.000	103.076862	29,892.29	91.471763	26,526.81	-3,365.48	0.00
		Base		103.076862	29,892.29	91.471763	26,526.81	-3,365.48	0.00
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B						19 Feb 2028		
		Local	72,503.360	99.480396	72,126.63	99.802100	72,359.88	233.25	0.01
		Base		99.480396	72,126.63	99.802100	72,359.88	233.25	0.01
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
		Local	250,000.000	97.187504	242,968.76	98.422881	246,057.20	3,088.44	0.03
		Base		97.187504	242,968.76	98.422881	246,057.20	3,088.44	0.02

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03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		Local	570,000.000	96.132972	547,957.94	98.370932	560,714.31	12,756.37	0.06
		Base		96.132972	547,957.94	98.370932	560,714.31	12,756.37	0.06
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
		Local	90,000.000	110.989211	99,890.29	107.519605	96,767.64	-3,122.65	0.01
		Base		110.989211	99,890.29	107.519605	96,767.64	-3,122.65	0.01
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
		Local	1,170,000.000	106.946685	1,251,276.22	102.572472	1,200,097.92	-51,178.30	0.14
		Base		106.946685	1,251,276.22	102.572472	1,200,097.92	-51,178.30	0.12
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
		Local	600,000.000	95.308455	571,850.73	94.354399	566,126.39	-5,724.34	0.06
		Base		95.308455	571,850.73	94.354399	566,126.39	-5,724.34	0.06
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	280,000.000	100.227382	280,636.67	96.981998	271,549.59	-9,087.08	0.03
		Base		100.227382	280,636.67	96.981998	271,549.59	-9,087.08	0.03
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
		Local	80,000.000	99.998050	79,998.44	99.694866	79,755.89	-242.55	0.01
		Base		99.998050	79,998.44	99.694866	79,755.89	-242.55	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
		Local	230,000.000	98.712000	227,037.60	97.525627	224,308.94	-2,728.66	0.03
		Base		98.712000	227,037.60	97.525627	224,308.94	-2,728.66	0.02
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
		Local	200,000.000	99.075780	198,151.56	89.115350	178,230.70	-19,920.86	0.02
		Base		99.075780	198,151.56	89.115350	178,230.70	-19,920.86	0.02
03740MAD2	AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45					5.450000	01 Mar 2034		
		Local	830,000.000	99.855318	828,799.14	104.884876	870,544.47	41,745.33	0.10
		Base		99.855318	828,799.14	104.884876	870,544.47	41,745.33	0.09
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
		Local	260,000.000	100.877823	262,282.34	88.993439	231,382.94	-30,899.40	0.03
		Base		100.877823	262,282.34	88.993439	231,382.94	-30,899.40	0.02

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037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		Local	30,000.000	110.078167	33,023.45	89.638450	26,891.54	-6,131.91	0.00
		Base		110.078167	33,023.45	89.638450	26,891.54	-6,131.91	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
		Local	40,000.000	50.992900	20,397.16	82.613200	33,045.28	12,648.12	0.00
		Base		50.992900	20,397.16	82.613200	33,045.28	12,648.12	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		Local	330,000.000	92.320697	304,658.30	75.831400	250,243.62	-54,414.68	0.03
		Base		92.320697	304,658.30	75.831400	250,243.62	-54,414.68	0.02
037411BF1	APACHE CORP SR UNSECURED 01/30 4.25					4.250000	15 Jan 2030		
		Local	290,000.000	93.689800	271,700.42	96.282750	279,219.98	7,519.56	0.03
		Base		93.689800	271,700.42	96.282750	279,219.98	7,519.56	0.03
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
		Local	50,000.000	111.477900	55,738.95	86.659940	43,329.97	-12,408.98	0.00
		Base		111.477900	55,738.95	86.659940	43,329.97	-12,408.98	0.00
03746AAA8	APACHE CORP SR UNSECURED 12/29 7.75					7.750000	15 Dec 2029		
		Local	170,000.000	118.399559	201,279.25	110.963900	188,638.63	-12,640.62	0.02
		Base		118.399559	201,279.25	110.963900	188,638.63	-12,640.62	0.02
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A					3.970000	17 Jul 2046		
		Local	449,799.780	103.745515	466,647.10	94.253550	423,952.26	-42,694.84	0.05
Original Face:		Base	460,000.000	103.745515	466,647.10	94.253550	423,952.26	-42,694.84	0.04
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.750000	09 Jul 2030		
		Local	682,467.840	68.076296	464,598.83	60.500000	412,893.04	-51,705.79	0.05
Original Face:		Base	710,904.000	68.076296	464,598.83	60.500000	412,893.04	-51,705.79	0.04
040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					3.500000	09 Jul 2041		
		Local	860,000.000	52.936336	455,252.49	45.521011	391,480.69	-63,771.80	0.04
Original Face:		Base	860,000.000	52.936336	455,252.49	45.521011	391,480.69	-63,771.80	0.04
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		Local	32,634.000	71.899675	23,463.74	65.350000	21,326.32	-2,137.42	0.00
Original Face:		Base	32,634.000	71.899675	23,463.74	65.350000	21,326.32	-2,137.42	0.00

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04020FAA2	ARES CLO LTD ARES 2023 ALF4A A1 144A					7.051370	15 Oct 2036		
		Local	1,080,000.000	100.000000	1,080,000.00	100.704100	1,087,604.28	7,604.28	0.12
Original Face:		Base	1,080,000.000	100.000000	1,080,000.00	100.704100	1,087,604.28	7,604.28	0.11
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
		Local	715,886.020	100.120725	716,750.27	100.015600	715,997.70	-752.57	0.08
		Base		100.120725	716,750.27	100.015600	715,997.70	-752.57	0.07
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
		Local	0.000	0.000000	0.06	0.000000	0.00	-0.06	0.00
		Base		0.000000	0.06	0.000000	0.00	-0.06	0.00
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
		Local	179,490.000	99.548304	178,679.25	98.464300	176,733.57	-1,945.68	0.02
		Base		99.548304	178,679.25	98.464300	176,733.57	-1,945.68	0.02
04649VBD1	ASURION LLC 2024 TERM LOAN B12						13 Sep 2030		
		Local	473,420.570	99.754709	472,259.31	98.166700	464,741.35	-7,517.96	0.05
		Base		99.754709	472,259.31	98.166700	464,741.35	-7,517.96	0.05
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
		Local	100,000.000	125.150350	125,150.35	101.308076	101,308.08	-23,842.27	0.01
		Base		125.150350	125,150.35	101.308076	101,308.08	-23,842.27	0.01
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B						15 Feb 2029		
		Local	530,302.790	99.696364	528,692.60	99.203100	526,076.81	-2,615.79	0.06
		Base		99.696364	528,692.60	99.203100	526,076.81	-2,615.79	0.05
05377RJA3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A C 144A					6.480000	20 Jun 2030		
		Local	370,000.000	99.977043	369,915.06	103.068750	381,354.38	11,439.32	0.04
Original Face:		Base	370,000.000	99.977043	369,915.06	103.068750	381,354.38	11,439.32	0.04
05400KAJ9	AVOLON TLB BORROWER 1 US LLC 2023 TERM LOAN B6						22 Jun 2028		
		Local	94,620.840	99.344986	94,001.06	100.204500	94,814.34	813.28	0.01
		Base		99.344986	94,001.06	100.204500	94,814.34	813.28	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557					3.557000	15 Aug 2027		
		Local	153,000.000	102.335373	156,573.12	97.924056	149,823.81	-6,749.31	0.02
		Base		102.335373	156,573.12	97.924056	149,823.81	-6,749.31	0.01

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05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54					4.540000	15 Aug 2047		
		Local	670,000.000	100.517085	673,464.47	84.316299	564,919.20	-108,545.27	0.06
		Base		100.517085	673,464.47	84.316299	564,919.20	-108,545.27	0.06
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
		Local	150,000.000	102.189760	153,284.64	100.199435	150,299.15	-2,985.49	0.02
		Base		102.189760	153,284.64	100.199435	150,299.15	-2,985.49	0.01
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA					1.337472	15 Jul 2054		
		Local	4,415,584.820	7.696743	339,856.20	5.976050	263,877.56	-75,978.64	0.03
Original Face:		Base	4,700,000.000	7.696743	339,856.20	5.976050	263,877.56	-75,978.64	0.03
05554JAJ6	FIRST EAGLE INVESTMENT MGMT 2024 TERM LOAN B2						05 Mar 2029		
		Local	276,805.860	100.401686	277,917.75	99.156200	274,470.17	-3,447.58	0.03
		Base		100.401686	277,917.75	99.156200	274,470.17	-3,447.58	0.03
05565A5R0	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					8.500000	31 Dec 2099		
		Local	580,000.000	100.524347	583,041.21	107.291400	622,290.12	39,248.91	0.07
		Base		100.524347	583,041.21	107.291400	622,290.12	39,248.91	0.06
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625000	13 Mar 2027		
		Local	250,000.000	99.422640	248,556.60	99.687540	249,218.85	662.25	0.03
		Base		99.422640	248,556.60	99.687540	249,218.85	662.25	0.02
05581KAG6	BNP PARIBAS 144A 12/34 VAR					5.894000	05 Dec 2034		
		Local	570,000.000	100.228865	571,304.53	107.859087	614,796.80	43,492.27	0.07
		Base		100.228865	571,304.53	107.859087	614,796.80	43,492.27	0.06
05602XDJ4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					8.000000	31 Dec 2099		
		Local	440,000.000	100.000000	440,000.00	106.706800	469,509.92	29,509.92	0.05
		Base		100.000000	440,000.00	106.706800	469,509.92	29,509.92	0.05
05608RAJ4	BX TRUST BX 2021 ARIA D 144A					7.106880	15 Oct 2036		
		Local	470,000.000	99.597787	468,109.60	99.125000	465,887.50	-2,222.10	0.05
Original Face:		Base	470,000.000	99.597787	468,109.60	99.125000	465,887.50	-2,222.10	0.05
05609KAG4	BX TRUST BX 2021 XL2 D 144A					6.608180	15 Oct 2038		
		Local	350,000.000	99.586369	348,552.29	98.750000	345,625.00	-2,927.29	0.04
Original Face:		Base	500,000.000	99.586369	348,552.29	98.750000	345,625.00	-2,927.29	0.03

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05612GAA1	BX TRUST BX 2024 XL5 A 144A					6.488160	15 Mar 2041		
		508,512.150	Local	99.758031	507,281.71	100.005990	508,542.61	1,260.90	0.06
Original Face:		550,000.000	Base	99.758031	507,281.71	100.005990	508,542.61	1,260.90	0.05
05612TAJ4	BX TRUST BX 2024 VLT4 E 144A					7.985914	15 Jul 2029		
		1,010,000.000	Local	99.764166	1,007,618.08	99.750000	1,007,475.00	-143.08	0.11
Original Face:		1,010,000.000	Base	99.764166	1,007,618.08	99.750000	1,007,475.00	-143.08	0.10
05613GAG7	BX TRUST BX 2024 BIO2 D 144A					7.969800	13 Aug 2041		
		420,000.000	Local	99.503755	417,915.77	100.615140	422,583.59	4,667.82	0.05
Original Face:		420,000.000	Base	99.503755	417,915.77	100.615140	422,583.59	4,667.82	0.04
05971KAE9	BANCO SANTANDER SA 05/25 2.746					2.746000	28 May 2025		
		1,000,000.000	Local	98.562215	985,622.15	98.534001	985,340.01	-282.14	0.11
			Base	98.562215	985,622.15	98.534001	985,340.01	-282.14	0.10
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
		510,000.000	Local	105.485925	537,978.22	101.654517	518,438.04	-19,540.18	0.06
			Base	105.485925	537,978.22	101.654517	518,438.04	-19,540.18	0.05
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
		50,000.000	Local	103.462200	51,731.10	99.934416	49,967.21	-1,763.89	0.01
			Base	103.462200	51,731.10	99.934416	49,967.21	-1,763.89	0.00
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
		520,000.000	Local	100.773787	524,023.69	100.132821	520,690.67	-3,333.02	0.06
			Base	100.773787	524,023.69	100.132821	520,690.67	-3,333.02	0.05
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
		690,000.000	Local	99.994312	689,960.75	98.130680	677,101.69	-12,859.06	0.08
			Base	99.994312	689,960.75	98.130680	677,101.69	-12,859.06	0.07
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
		682,000.000	Local	99.765979	680,403.98	97.252545	663,262.36	-17,141.62	0.07
			Base	99.765979	680,403.98	97.252545	663,262.36	-17,141.62	0.07
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
		250,000.000	Local	99.082000	247,705.00	98.771140	246,927.85	-777.15	0.03
			Base	99.082000	247,705.00	98.771140	246,927.85	-777.15	0.02

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06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
		970,000.000	Local	105.477368	1,023,130.47	98.165118	952,201.64	-70,928.83	0.11
			Base	105.477368	1,023,130.47	98.165118	952,201.64	-70,928.83	0.09
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
		140,000.000	Local	100.000000	140,000.00	90.429396	126,601.15	-13,398.85	0.01
			Base	100.000000	140,000.00	90.429396	126,601.15	-13,398.85	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
		1,190,000.000	Local	109.408337	1,301,959.21	86.780741	1,032,690.82	-269,268.39	0.12
			Base	109.408337	1,301,959.21	86.780741	1,032,690.82	-269,268.39	0.10
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
		1,790,000.000	Local	102.225888	1,829,843.39	90.644172	1,622,530.68	-207,312.71	0.18
			Base	102.225888	1,829,843.39	90.644172	1,622,530.68	-207,312.71	0.16
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
		350,000.000	Local	100.000000	350,000.00	97.534033	341,369.12	-8,630.88	0.04
			Base	100.000000	350,000.00	97.534033	341,369.12	-8,630.88	0.03
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
		140,000.000	Local	96.674100	135,343.74	87.603743	122,645.24	-12,698.50	0.01
			Base	96.674100	135,343.74	87.603743	122,645.24	-12,698.50	0.01
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
		1,480,000.000	Local	87.975812	1,302,042.02	89.471729	1,324,181.59	22,139.57	0.15
			Base	87.975812	1,302,042.02	89.471729	1,324,181.59	22,139.57	0.13
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
		820,000.000	Local	100.000000	820,000.00	100.129732	821,063.80	1,063.80	0.09
			Base	100.000000	820,000.00	100.129732	821,063.80	1,063.80	0.08
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
		1,070,000.000	Local	95.217836	1,018,830.85	99.332359	1,062,856.24	44,025.39	0.12
			Base	95.217836	1,018,830.85	99.332359	1,062,856.24	44,025.39	0.11
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
		940,000.000	Local	98.444255	925,376.00	98.411874	925,071.62	-304.38	0.10
			Base	98.444255	925,376.00	98.411874	925,071.62	-304.38	0.09

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06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
		Local	10,000.000	99.995700	9,999.57	98.287073	9,828.71	-170.86	0.00
		Base		99.995700	9,999.57	98.287073	9,828.71	-170.86	0.00
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
		Local	520,000.000	97.329135	506,111.50	97.817997	508,653.58	2,542.08	0.06
		Base		97.329135	506,111.50	97.817997	508,653.58	2,542.08	0.05
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
		Local	320,000.000	99.116694	317,173.42	95.042303	304,135.37	-13,038.05	0.03
		Base		99.116694	317,173.42	95.042303	304,135.37	-13,038.05	0.03
065404BB0	BANK BANK 2018 BN10 A5					3.688000	15 Feb 2061		
		Local	400,000.000	93.571310	374,285.24	97.443410	389,773.64	15,488.40	0.04
	Original Face:	Base	400,000.000	93.571310	374,285.24	97.443410	389,773.64	15,488.40	0.04
06540RAE4	BANK BANK 2017 BNK9 A4					3.538000	15 Nov 2054		
		Local	800,000.000	93.523875	748,191.00	96.426060	771,408.48	23,217.48	0.09
	Original Face:	Base	800,000.000	93.523875	748,191.00	96.426060	771,408.48	23,217.48	0.08
06540XBG5	BANK BANK 2019 BN22 A4					2.978000	15 Nov 2062		
		Local	1,720,000.000	87.736299	1,509,064.35	92.325850	1,588,004.62	78,940.27	0.18
	Original Face:	Base	1,720,000.000	87.736299	1,509,064.35	92.325850	1,588,004.62	78,940.27	0.16
06541WAX0	BANK BANK 2017 BNK5 A5					3.390000	15 Jun 2060		
		Local	1,060,000.000	97.709150	1,035,716.99	97.077210	1,029,018.43	-6,698.56	0.12
	Original Face:	Base	1,060,000.000	97.709150	1,035,716.99	97.077210	1,029,018.43	-6,698.56	0.10
066043AS9	BANK5 BANK5 2024 5YR6 C					7.199225	15 May 2057		
		Local	680,000.000	99.826159	678,817.88	103.360020	702,848.14	24,030.26	0.08
	Original Face:	Base	680,000.000	99.826159	678,817.88	103.360020	702,848.14	24,030.26	0.07
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR					5.088000	20 Jun 2030		
		Local	720,000.000	106.701514	768,250.90	100.265987	721,915.11	-46,335.79	0.08
		Base		106.701514	768,250.90	100.265987	721,915.11	-46,335.79	0.07
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
		Local	10,000.000	101.447000	10,144.70	105.377338	10,537.73	393.03	0.00
		Base		101.447000	10,144.70	105.377338	10,537.73	393.03	0.00

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06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		Local	200,000.000	130.615995	261,231.99	106.174893	212,349.79	-48,882.20	0.02
		Base		130.615995	261,231.99	106.174893	212,349.79	-48,882.20	0.02
07133YAL4	BATTERY PARK CLO LTD. BATPK 2019 1A AR 144A					6.701370	15 Jul 2036		
		Local	500,000.000	100.000000	500,000.00	100.248300	501,241.50	1,241.50	0.06
	Original Face:	Base	500,000.000	100.000000	500,000.00	100.248300	501,241.50	1,241.50	0.05
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25					7.250000	30 May 2029		
		Local	150,000.000	103.019727	154,529.59	61.165760	91,748.64	-62,780.95	0.01
		Base		103.019727	154,529.59	61.165760	91,748.64	-62,780.95	0.01
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25					5.250000	30 Jan 2030		
		Local	570,000.000	99.050584	564,588.33	55.750000	317,775.00	-246,813.33	0.04
		Base		99.050584	564,588.33	55.750000	317,775.00	-246,813.33	0.03
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25					6.250000	15 Feb 2029		
		Local	460,000.000	100.645828	462,970.81	61.230634	281,660.92	-181,309.89	0.03
		Base		100.645828	462,970.81	61.230634	281,660.92	-181,309.89	0.03
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5					5.000000	15 Feb 2029		
		Local	430,000.000	95.177407	409,262.85	57.750000	248,325.00	-160,937.85	0.03
		Base		95.177407	409,262.85	57.750000	248,325.00	-160,937.85	0.02
07336QAA0	BAYVIEW OPPORTUNITY MASTER FUN BVCLN 2024 CAR1 A 144A					6.380120	26 Dec 2031		
		Local	1,322,745.690	100.000000	1,322,745.69	100.156590	1,324,816.98	2,071.29	0.15
	Original Face:	Base	1,650,000.000	100.000000	1,322,745.69	100.156590	1,324,816.98	2,071.29	0.13
075887BF5	BECTON DICKINSON + CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
		Local	23,000.000	100.000174	23,000.04	99.683095	22,927.11	-72.93	0.00
		Base		100.000174	23,000.04	99.683095	22,927.11	-72.93	0.00
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		Local	20,000.000	100.386100	20,077.22	93.373419	18,674.68	-1,402.54	0.00
		Base		100.386100	20,077.22	93.373419	18,674.68	-1,402.54	0.00
075887BV0	BECTON DICKINSON + CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 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

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08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA					1.718652	15 Oct 2053		
		4,237,974.710	Local	6.630082	280,981.20	5.904320	250,223.59	-30,757.61	0.03
	Original Face:	4,310,000.000	Base	6.630082	280,981.20	5.904320	250,223.59	-30,757.61	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
		450,000.000	Local	106.248393	478,117.77	92.428828	415,929.73	-62,188.04	0.05
			Base	106.248393	478,117.77	92.428828	415,929.73	-62,188.04	0.04
09077CAQ5	BIRCH GROVE CLO LTD. BGCLO 2022 4A A1R 144A					6.781370	15 Jul 2037		
		540,000.000	Local	100.000000	540,000.00	100.350000	541,890.00	1,890.00	0.06
	Original Face:	540,000.000	Base	100.000000	540,000.00	100.350000	541,890.00	1,890.00	0.05
09077RAA7	BIRCH GROVE CLO LTD. BGCLO 2023 7A A1 144A					7.082010	20 Oct 2036		
		500,000.000	Local	100.000000	500,000.00	100.630000	503,150.00	3,150.00	0.06
	Original Face:	500,000.000	Base	100.000000	500,000.00	100.630000	503,150.00	3,150.00	0.05
095796AK4	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25					7.250000	15 Jul 2032		
		170,000.000	Local	100.000000	170,000.00	104.935978	178,391.16	8,391.16	0.02
			Base	100.000000	170,000.00	104.935978	178,391.16	8,391.16	0.02
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
		540,000.000	Local	95.908915	517,908.14	97.330384	525,584.07	7,675.93	0.06
			Base	95.908915	517,908.14	97.330384	525,584.07	7,675.93	0.05
09659W2F0	BNP PARIBAS 144A 08/28 4.4					4.400000	14 Aug 2028		
		470,000.000	Local	99.774506	468,940.18	99.661716	468,410.07	-530.11	0.05
			Base	99.774506	468,940.18	99.661716	468,410.07	-530.11	0.05
09659W2H6	BNP PARIBAS 144A 01/30 VAR					5.198000	10 Jan 2030		
		630,000.000	Local	106.265684	669,473.81	102.276366	644,341.11	-25,132.70	0.07
			Base	106.265684	669,473.81	102.276366	644,341.11	-25,132.70	0.06
09659W2L7	BNP PARIBAS 144A 06/26 VAR					2.219000	09 Jun 2026		
		390,000.000	Local	100.000000	390,000.00	98.064291	382,450.73	-7,549.27	0.04
			Base	100.000000	390,000.00	98.064291	382,450.73	-7,549.27	0.04
09659W2V5	BNP PARIBAS 144A 01/29 VAR					5.125000	13 Jan 2029		
		960,000.000	Local	100.104459	961,002.81	102.056736	979,744.67	18,741.86	0.11
			Base	100.104459	961,002.81	102.056736	979,744.67	18,741.86	0.10

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097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
		80,000.000	Local	98.881550	79,105.24	94.853848	75,883.08	-3,222.16	0.01
			Base	98.881550	79,105.24	94.853848	75,883.08	-3,222.16	0.01
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
		80,000.000	Local	90.912300	72,729.84	77.482807	61,986.25	-10,743.59	0.01
			Base	90.912300	72,729.84	77.482807	61,986.25	-10,743.59	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
		190,000.000	Local	99.399932	188,859.87	92.557969	175,860.14	-12,999.73	0.02
			Base	99.399932	188,859.87	92.557969	175,860.14	-12,999.73	0.02
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
		50,000.000	Local	99.982820	49,991.41	96.934932	48,467.47	-1,523.94	0.01
			Base	99.982820	49,991.41	96.934932	48,467.47	-1,523.94	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		70,000.000	Local	99.910043	69,937.03	94.797415	66,358.19	-3,578.84	0.01
			Base	99.910043	69,937.03	94.797415	66,358.19	-3,578.84	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
		190,000.000	Local	96.582774	183,507.27	81.322174	154,512.13	-28,995.14	0.02
			Base	96.582774	183,507.27	81.322174	154,512.13	-28,995.14	0.02
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		50,000.000	Local	96.365140	48,182.57	70.241888	35,120.94	-13,061.63	0.00
			Base	96.365140	48,182.57	70.241888	35,120.94	-13,061.63	0.00
097023CT0	BOEING CO SR UNSECURED 05/25 4.875					4.875000	01 May 2025		
		490,000.000	Local	100.000000	490,000.00	99.625169	488,163.33	-1,836.67	0.06
			Base	100.000000	490,000.00	99.625169	488,163.33	-1,836.67	0.05
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
		1,060,000.000	Local	99.885390	1,058,785.13	96.296641	1,020,744.39	-38,040.74	0.12
			Base	99.885390	1,058,785.13	96.296641	1,020,744.39	-38,040.74	0.10

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10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
		Local	130,000.000	98.782662	128,417.46	98.850698	128,505.91	88.45	0.01
		Base		98.782662	128,417.46	98.850698	128,505.91	88.45	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
		Local	290,000.000	100.001138	290,003.30	99.118950	287,444.96	-2,558.34	0.03
		Base		100.001138	290,003.30	99.118950	287,444.96	-2,558.34	0.03
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		Local	1,020,000.000	100.000350	1,020,003.57	69.150422	705,334.30	-314,669.27	0.08
		Base		100.000350	1,020,003.57	69.150422	705,334.30	-314,669.27	0.07
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
		Local	200,000.000	100.000000	200,000.00	97.014214	194,028.43	-5,971.57	0.02
		Base		100.000000	200,000.00	97.014214	194,028.43	-5,971.57	0.02
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
		Local	1,132,431.040	99.928275	1,131,618.80	98.191780	1,111,954.20	-19,664.60	0.13
Original Face:		Base	1,750,000.000	99.928275	1,131,618.80	98.191780	1,111,954.20	-19,664.60	0.11
10569JAA8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A					5.108000	25 Jul 2062		
		Local	669,593.820	99.998247	669,582.08	99.591290	666,857.12	-2,724.96	0.08
Original Face:		Base	880,000.000	99.998247	669,582.08	99.591290	666,857.12	-2,724.96	0.07
10569LAA3	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM3 A1 144A					6.191000	25 Mar 2064		
		Local	584,700.410	99.998452	584,691.36	101.502710	593,486.76	8,795.40	0.07
Original Face:		Base	650,000.000	99.998452	584,691.36	101.502710	593,486.76	8,795.40	0.06
105925AA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM5 A1 144A					5.803000	25 Jun 2064		
		Local	362,593.500	99.999970	362,593.39	100.996990	366,208.52	3,615.13	0.04
Original Face:		Base	370,000.000	99.999970	362,593.39	100.996990	366,208.52	3,615.13	0.04
105925AC5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM5 A3 144A					6.158000	25 Jun 2064		
		Local	333,194.020	99.999043	333,190.83	101.313460	337,570.39	4,379.56	0.04
Original Face:		Base	340,000.000	99.999043	333,190.83	101.313460	337,570.39	4,379.56	0.03
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4					3.400000	26 Jul 2029		
		Local	158,000.000	105.223652	166,253.37	97.150178	153,497.28	-12,756.09	0.02
		Base		105.223652	166,253.37	97.150178	153,497.28	-12,756.09	0.02

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110122EG9	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/31 5.1					5.100000	22 Feb 2031		
		Local	250,000.000	99.854576	249,636.44	104.640908	261,602.27	11,965.83	0.03
		Base		99.854576	249,636.44	104.640908	261,602.27	11,965.83	0.03
110122EH7	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/34 5.2					5.200000	22 Feb 2034		
		Local	700,000.000	99.978090	699,846.63	105.365963	737,561.74	37,715.11	0.08
		Base		99.978090	699,846.63	105.365963	737,561.74	37,715.11	0.07
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55					5.550000	22 Feb 2054		
		Local	140,000.000	99.612171	139,457.04	105.928746	148,300.24	8,843.20	0.02
		Base		99.612171	139,457.04	105.928746	148,300.24	8,843.20	0.01
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65					5.650000	22 Feb 2064		
		Local	110,000.000	99.576755	109,534.43	105.821563	116,403.72	6,869.29	0.01
		Base		99.576755	109,534.43	105.821563	116,403.72	6,869.29	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
		Local	1,600,000.000	99.881617	1,598,105.87	85.417992	1,366,687.87	-231,418.00	0.15
		Base		99.882836	1,598,125.38	85.417992	1,366,687.87	-231,437.51	0.14
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.667042	11 Mar 2044		
		Local	930,000.000	101.114574	940,365.54	90.058700	837,545.91	-102,819.63	0.09
	Original Face:	Base	930,000.000	101.114574	940,365.54	90.058700	837,545.91	-102,819.63	0.08
12434GAA3	BX TRUST BX 2023 XL3 A 144A					6.857930	09 Dec 2040		
		Local	565,451.550	99.761486	564,102.87	100.312500	567,218.59	3,115.72	0.06
	Original Face:	Base	730,000.000	99.761486	564,102.87	100.312500	567,218.59	3,115.72	0.06
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
		Local	780,000.000	99.404417	775,354.45	86.451160	674,319.05	-101,035.40	0.08
		Base		99.404417	775,354.45	86.451160	674,319.05	-101,035.40	0.07
1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75					4.750000	01 Feb 2032		
		Local	120,000.000	95.050692	114,060.83	88.145226	105,774.27	-8,286.56	0.01
		Base		95.050692	114,060.83	88.145226	105,774.27	-8,286.56	0.01
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4					3.631000	10 Feb 2050		
		Local	380,000.000	92.902055	353,027.81	94.864070	360,483.47	7,455.66	0.04
	Original Face:	Base	380,000.000	92.902055	353,027.81	94.864070	360,483.47	7,455.66	0.04

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125523AH3	CIGNA GROUP/THE COMPANY GUAR 10/28 4.375					4.375000	15 Oct 2028		
		Local	1,240,000.000	105.777744	1,311,644.02	100.344298	1,244,269.30	-67,374.72	0.14
		Base		105.777744	1,311,644.02	100.344298	1,244,269.30	-67,374.72	0.12
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		Local	960,000.000	109.849591	1,054,556.07	97.313738	934,211.88	-120,344.19	0.11
		Base		109.849591	1,054,556.07	97.313738	934,211.88	-120,344.19	0.09
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		Local	10,000.000	110.695200	11,069.52	94.073311	9,407.33	-1,662.19	0.00
		Base		110.695200	11,069.52	94.073311	9,407.33	-1,662.19	0.00
12563EAN3	CIFC FUNDING LTD CIFC 2021 1A A1R 144A					6.762500	25 Jul 2037		
		Local	940,000.000	100.000000	940,000.00	100.380000	943,572.00	3,572.00	0.11
Original Face:		Base	940,000.000	100.000000	940,000.00	100.380000	943,572.00	3,572.00	0.09
12569UAA9	CIM TRUST CIM 2023 R4 A1 144A					5.000000	25 May 2062		
		Local	1,248,002.960	98.678452	1,231,510.00	99.980370	1,247,757.98	16,247.98	0.14
Original Face:		Base	1,490,000.000	98.678452	1,231,510.00	99.980370	1,247,757.98	16,247.98	0.12
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.300000	10 Oct 2046		
		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
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C					4.408837	15 Jun 2050		
		Local	1,000,000.000	95.148454	951,484.54	85.252190	852,521.90	-98,962.64	0.10
Original Face:		Base	1,000,000.000	95.148454	951,484.54	85.252190	852,521.90	-98,962.64	0.08
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035000	10 Feb 2048		
		Local	240,000.000	102.121963	245,092.71	94.250000	226,200.00	-18,892.71	0.03
Original Face:		Base	240,000.000	102.121963	245,092.71	94.250000	226,200.00	-18,892.71	0.02
126307BB2	CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125					4.125000	01 Dec 2030		
		Local	210,000.000	79.335381	166,604.30	72.875527	153,038.61	-13,565.69	0.02
		Base		79.335381	166,604.30	72.875527	153,038.61	-13,565.69	0.02
126307BF3	CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375					3.375000	15 Feb 2031		
		Local	200,000.000	86.800465	173,600.93	70.995071	141,990.14	-31,610.79	0.02
		Base		86.800465	173,600.93	70.995071	141,990.14	-31,610.79	0.01

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126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
		Local	1,240,000.000	89.954263	1,115,432.86	72.799130	902,709.21	-212,723.65	0.10
		Base		89.954263	1,115,432.86	72.799130	902,709.21	-212,723.65	0.09
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A					2.815900	15 Aug 2037		
		Local	450,000.000	103.762767	466,932.45	96.422390	433,900.76	-33,031.69	0.05
Original Face:		Base	450,000.000	103.762767	466,932.45	96.422390	433,900.76	-33,031.69	0.04
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048		
		Local	733,178.920	97.904194	717,812.91	91.745290	672,657.13	-45,155.78	0.08
Original Face:		Base	3,881,000.000	97.904194	717,812.91	91.745290	672,657.13	-45,155.78	0.07
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A					3.860000	25 Oct 2059		
		Local	244,258.240	99.999193	244,256.27	98.626410	240,903.13	-3,353.14	0.03
Original Face:		Base	1,200,000.000	99.999193	244,256.27	98.626410	240,903.13	-3,353.14	0.02
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A					2.446000	10 Nov 2046		
		Local	870,000.000	102.542671	892,121.24	83.360030	725,232.26	-166,888.98	0.08
Original Face:		Base	870,000.000	102.542671	892,121.24	83.360030	725,232.26	-166,888.98	0.07
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		Local	186,000.000	99.972301	185,948.48	99.283487	184,667.29	-1,281.19	0.02
		Base		99.972301	185,948.48	99.283487	184,667.29	-1,281.19	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		Local	200,000.000	104.774295	209,548.59	93.081889	186,163.78	-23,384.81	0.02
		Base		104.774295	209,548.59	93.081889	186,163.78	-23,384.81	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
		Local	484,000.000	101.053014	489,096.59	99.691782	482,508.22	-6,588.37	0.05
		Base		101.053014	489,096.59	99.691782	482,508.22	-6,588.37	0.05
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
		Local	940,000.000	110.321104	1,037,018.38	91.159233	856,896.79	-180,121.59	0.10
		Base		110.321104	1,037,018.38	91.159233	856,896.79	-180,121.59	0.09
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
		Local	90,000.000	99.931222	89,938.10	98.583862	88,725.48	-1,212.62	0.01
		Base		99.931222	89,938.10	98.583862	88,725.48	-1,212.62	0.01

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126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
		Local	1,730,000.000	104.038549	1,799,866.89	95.764732	1,656,729.86	-143,137.03	0.19
		Base		104.038549	1,799,866.89	95.764732	1,656,729.86	-143,137.03	0.17
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
		Local	120,000.000	98.580408	118,296.49	85.594951	102,713.94	-15,582.55	0.01
		Base		98.580408	118,296.49	85.594951	102,713.94	-15,582.55	0.01
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
		Local	90,000.000	90.865356	81,778.82	84.163392	75,747.05	-6,031.77	0.01
		Base		90.865356	81,778.82	84.163392	75,747.05	-6,031.77	0.01
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
		Local	300,000.000	99.549823	298,649.47	84.431733	253,295.20	-45,354.27	0.03
		Base		99.549823	298,649.47	84.431733	253,295.20	-45,354.27	0.03
127097AG8	COTERRA ENERGY INC SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
		Local	890,000.000	97.811467	870,522.06	98.485205	876,518.32	5,996.26	0.10
		Base		97.811467	870,522.06	98.485205	876,518.32	5,996.26	0.09
127097AK9	COTERRA ENERGY INC SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		Local	800,000.000	103.253199	826,025.59	98.683768	789,470.14	-36,555.45	0.09
		Base		103.253199	826,025.59	98.683768	789,470.14	-36,555.45	0.08
12768EAG1	CAESARS ENTERTAINMENT CORP TERM LOAN B						06 Feb 2030		
		Local	56,700.000	100.000000	56,700.00	99.875000	56,629.13	-70.87	0.01
		Base		100.000000	56,700.00	99.875000	56,629.13	-70.87	0.01
12768EAH9	CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1						06 Feb 2031		
		Local	640,753.940	99.767333	639,263.12	99.890600	640,052.96	789.84	0.07
		Base		99.767333	639,263.12	99.890600	640,052.96	789.84	0.06
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
		Local	610,000.000	104.878041	639,756.05	89.717700	547,277.97	-92,478.08	0.06
		Base		104.878041	639,756.05	89.717700	547,277.97	-92,478.08	0.05
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
		Local	270,000.000	103.262081	278,807.62	86.195686	232,728.35	-46,079.27	0.03
		Base		103.262081	278,807.62	86.195686	232,728.35	-46,079.27	0.02

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13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1					3.100000	02 Dec 2051		
		Local	360,000.000	68.083750	245,101.50	71.295596	256,664.15	11,562.65	0.03
		Base		68.083750	245,101.50	71.295596	256,664.15	11,562.65	0.03
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
		Local	40,000.000	99.905475	39,962.19	90.203268	36,081.31	-3,880.88	0.00
		Base		99.905475	39,962.19	90.203268	36,081.31	-3,880.88	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
		Local	80,000.000	101.368538	81,094.83	92.388592	73,910.87	-7,183.96	0.01
		Base		101.368538	81,094.83	92.388592	73,910.87	-7,183.96	0.01
14688RAA8	CARVAL CLO LTD CARVL 2024 3A A1 144A					5.961390	20 Oct 2037		
		Local	750,000.000	100.000000	750,000.00	100.150000	751,125.00	1,125.00	0.08
Original Face:		Base	750,000.000	100.000000	750,000.00	100.150000	751,125.00	1,125.00	0.07
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B						22 Oct 2026		
		Local	421,847.250	99.568770	420,028.12	100.181300	422,612.06	2,583.94	0.05
		Base		99.568770	420,028.12	100.181300	422,612.06	2,583.94	0.04
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
		Local	210,000.000	100.410381	210,861.80	98.233310	206,289.95	-4,571.85	0.02
		Base		100.410381	210,861.80	98.233310	206,289.95	-4,571.85	0.02
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
		Local	520,000.000	99.946596	519,722.30	97.846651	508,802.59	-10,919.71	0.06
		Base		99.946596	519,722.30	97.846651	508,802.59	-10,919.71	0.05
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
		Local	30,000.000	94.546567	28,363.97	89.642090	26,892.63	-1,471.34	0.00
		Base		94.546567	28,363.97	89.642090	26,892.63	-1,471.34	0.00
15135BAZ4	CENTENE CORP SR UNSECURED 08/31 2.625					2.625000	01 Aug 2031		
		Local	30,000.000	91.871433	27,561.43	85.866820	25,760.05	-1,801.38	0.00
		Base		91.871433	27,561.43	85.866820	25,760.05	-1,801.38	0.00
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
		Local	60,000.000	101.515167	60,909.10	99.834563	59,900.74	-1,008.36	0.01
		Base		101.515167	60,909.10	99.834563	59,900.74	-1,008.36	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
		20,000.000	Local	113.234100	22,646.82	96.436662	19,287.33	-3,359.49	0.00
			Base	113.234100	22,646.82	96.436662	19,287.33	-3,359.49	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
		30,000.000	Local	111.584833	33,475.45	99.559104	29,867.73	-3,607.72	0.00
			Base	111.584833	33,475.45	99.559104	29,867.73	-3,607.72	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
		780,000.000	Local	98.395628	767,485.90	97.175202	757,966.58	-9,519.32	0.09
			Base	98.395628	767,485.90	97.175202	757,966.58	-9,519.32	0.08
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
		40,000.000	Local	89.009225	35,603.69	83.912820	33,565.13	-2,038.56	0.00
			Base	89.009225	35,603.69	83.912820	33,565.13	-2,038.56	0.00
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		400,000.000	Local	121.013303	484,053.21	87.209206	348,836.82	-135,216.39	0.04
			Base	121.013303	484,053.21	87.209206	348,836.82	-135,216.39	0.03
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
		1,470,000.000	Local	109.585847	1,610,911.95	99.427228	1,461,580.25	-149,331.70	0.16
			Base	109.585847	1,610,911.95	99.427228	1,461,580.25	-149,331.70	0.15
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
		610,000.000	Local	81.082143	494,601.07	80.301053	489,836.42	-4,764.65	0.06
			Base	81.082143	494,601.07	80.301053	489,836.42	-4,764.65	0.05
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
		220,000.000	Local	103.178768	226,993.29	76.478712	168,253.17	-58,740.12	0.02
			Base	103.178768	226,993.29	76.478712	168,253.17	-58,740.12	0.02
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
		360,000.000	Local	88.240406	317,665.46	69.418322	249,905.96	-67,759.50	0.03
			Base	88.240406	317,665.46	69.418322	249,905.96	-67,759.50	0.02
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
		440,000.000	Local	99.703370	438,694.83	91.384850	402,093.34	-36,601.49	0.05
			Base	99.703370	438,694.83	91.384850	402,093.34	-36,601.49	0.04

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161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
		Local	10,000.000	100.760300	10,076.03	81.384917	8,138.49	-1,937.54	0.00
		Base		100.760300	10,076.03	81.384917	8,138.49	-1,937.54	0.00
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
		Local	500,000.000	100.877350	504,386.75	104.009654	520,048.27	15,661.52	0.06
		Base		100.877350	504,386.75	104.009654	520,048.27	15,661.52	0.05
16411QAK7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4					4.000000	01 Mar 2031		
		Local	80,000.000	103.166163	82,532.93	94.654910	75,723.93	-6,809.00	0.01
		Base		103.166163	82,532.93	94.654910	75,723.93	-6,809.00	0.01
16411QAN1	CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25					3.250000	31 Jan 2032		
		Local	690,000.000	94.764978	653,878.35	89.426010	617,039.47	-36,838.88	0.07
		Base		94.764978	653,878.35	89.426010	617,039.47	-36,838.88	0.06
16411RAK5	CHENIERE ENERGY INC SR UNSECURED 10/28 4.625					4.625000	15 Oct 2028		
		Local	200,000.000	100.000000	200,000.00	99.391020	198,782.04	-1,217.96	0.02
		Base		100.000000	200,000.00	99.391020	198,782.04	-1,217.96	0.02
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
		Local	440,000.000	107.947548	474,969.21	73.084436	321,571.52	-153,397.69	0.04
		Base		107.947548	474,969.21	73.084436	321,571.52	-153,397.69	0.03
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					5.219260	25 Aug 2035		
		Local	98,759.300	94.861152	93,684.21	95.323580	94,140.90	456.69	0.01
Original Face:		Base	21,100,000.000	94.861152	93,684.21	95.323580	94,140.90	456.69	0.01
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
		Local	170,000.000	98.563876	167,558.59	97.964165	166,539.08	-1,019.51	0.02
		Base		98.563876	167,558.59	97.964165	166,539.08	-1,019.51	0.02
17288YAM4	CITADEL SECURITIES LP 2024 TERM LOAN B						29 Jul 2030		
		Local	281,094.250	99.874163	280,740.53	99.925000	280,883.43	142.90	0.03
		Base		99.874163	280,740.53	99.925000	280,883.43	142.90	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
		Local	40,000.000	109.151525	43,660.61	110.682294	44,272.92	612.31	0.00
		Base		109.151525	43,660.61	110.682294	44,272.92	612.31	0.00

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172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		Local	572,000.000	149.543909	855,391.16	132.562871	758,259.62	-97,131.54	0.09
		Base		149.543909	855,391.16	132.562871	758,259.62	-97,131.54	0.08
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675000	13 Sep 2043		
		Local	110,000.000	108.701745	119,571.92	117.899009	129,688.91	10,116.99	0.01
		Base		108.701745	119,571.92	117.899009	129,688.91	10,116.99	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
		Local	1,160,000.000	102.056691	1,183,857.61	100.621735	1,167,212.13	-16,645.48	0.13
		Base		102.056691	1,183,857.61	100.621735	1,167,212.13	-16,645.48	0.12
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.300000	06 May 2044		
		Local	351,000.000	106.117174	372,471.28	101.636934	356,745.64	-15,725.64	0.04
		Base		106.117174	372,471.28	101.636934	356,745.64	-15,725.64	0.04
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.950000	29 Dec 2049		
		Local	440,000.000	99.850202	439,340.89	100.201654	440,887.28	1,546.39	0.05
		Base		99.850202	439,340.89	100.201654	440,887.28	1,546.39	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
		Local	704,000.000	101.587865	715,178.57	95.084004	669,391.39	-45,787.18	0.08
		Base		101.587865	715,178.57	95.084004	669,391.39	-45,787.18	0.07
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
		Local	400,000.000	104.794733	419,178.93	98.947413	395,789.65	-23,389.28	0.04
		Base		104.794733	419,178.93	98.947413	395,789.65	-23,389.28	0.04
172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
		Local	670,000.000	102.526243	686,925.83	91.037936	609,954.17	-76,971.66	0.07
		Base		102.526243	686,925.83	91.037936	609,954.17	-76,971.66	0.06
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
		Local	390,000.000	100.000000	390,000.00	99.232977	387,008.61	-2,991.39	0.04
		Base		100.000000	390,000.00	99.232977	387,008.61	-2,991.39	0.04
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
		Local	220,000.000	100.506609	221,114.54	99.006878	217,815.13	-3,299.41	0.02
		Base		100.506609	221,114.54	99.006878	217,815.13	-3,299.41	0.02

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172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
		Local	820,000.000	93.476388	766,506.38	89.827298	736,583.84	-29,922.54	0.08
		Base		93.476388	766,506.38	89.827298	736,583.84	-29,922.54	0.07
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
		Local	690,000.000	91.771888	633,226.03	86.643014	597,836.80	-35,389.23	0.07
		Base		91.771888	633,226.03	86.643014	597,836.80	-35,389.23	0.06
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
		Local	280,000.000	100.380589	281,065.65	93.585247	262,038.69	-19,026.96	0.03
		Base		100.380589	281,065.65	93.585247	262,038.69	-19,026.96	0.03
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
		Local	160,000.000	100.000000	160,000.00	100.801640	161,282.62	1,282.62	0.02
		Base		100.000000	160,000.00	100.801640	161,282.62	1,282.62	0.02
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
		Local	200,000.000	100.000000	200,000.00	100.663798	201,327.60	1,327.60	0.02
		Base		100.000000	200,000.00	100.663798	201,327.60	1,327.60	0.02
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.164669	25 Aug 2035		
		Local	44,325.690	87.515885	38,792.02	79.927880	35,428.58	-3,363.44	0.00
Original Face:		Base	690,000.000	87.515885	38,792.02	79.927880	35,428.58	-3,363.44	0.00
17328CAJ1	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019 C7 XA					0.978495	15 Dec 2072		
		Local	8,494,743.940	3.343769	284,044.64	3.456470	293,618.28	9,573.64	0.03
Original Face:		Base	8,880,000.000	3.343769	284,044.64	3.456470	293,618.28	9,573.64	0.03
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
		Local	10,000.000	101.519700	10,151.97	75.455258	7,545.53	-2,606.44	0.00
		Base		101.519700	10,151.97	75.455258	7,545.53	-2,606.44	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6					2.600000	01 Jun 2050		
		Local	400,000.000	101.982300	407,929.20	67.454116	269,816.46	-138,112.74	0.03
		Base		101.982300	407,929.20	67.454116	269,816.46	-138,112.74	0.03
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625000	26 Feb 2044		
		Local	1,060,000.000	116.763605	1,237,694.21	80.419757	852,449.42	-385,244.79	0.10
		Base		116.763605	1,237,694.21	80.419757	852,449.42	-385,244.79	0.08

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195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25					3.250000	22 Apr 2032		
		Local	340,000.000	99.297844	337,612.67	80.589969	274,005.89	-63,606.78	0.03
		Base		99.297844	337,612.67	80.589969	274,005.89	-63,606.78	0.03
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125					4.125000	22 Feb 2042		
		Local	550,000.000	98.660075	542,630.41	68.909825	379,004.04	-163,626.37	0.04
		Base		98.660075	542,630.41	68.909825	379,004.04	-163,626.37	0.04
19828TAB2	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036					6.036000	15 Nov 2033		
		Local	660,000.000	100.477930	663,154.34	106.608154	703,613.82	40,459.48	0.08
		Base		100.477930	663,154.34	106.608154	703,613.82	40,459.48	0.07
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
		Local	190,000.000	100.919489	191,747.03	112.509919	213,768.85	22,021.82	0.02
		Base		100.919489	191,747.03	112.509919	213,768.85	22,021.82	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.250000	15 Jan 2033		
		Local	360,000.000	113.408900	408,272.04	98.236471	353,651.30	-54,620.74	0.04
		Base		113.408900	408,272.04	98.236471	353,651.30	-54,620.74	0.04
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
		Local	130,000.000	100.451308	130,586.70	96.564847	125,534.30	-5,052.40	0.01
		Base		100.451308	130,586.70	96.564847	125,534.30	-5,052.40	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
		Local	210,000.000	100.947924	211,990.64	98.614257	207,089.94	-4,900.70	0.02
		Base		100.947924	211,990.64	98.614257	207,089.94	-4,900.70	0.02
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
		Local	30,000.000	106.991567	32,097.47	77.355158	23,206.55	-8,890.92	0.00
		Base		106.991567	32,097.47	77.355158	23,206.55	-8,890.92	0.00
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
		Local	70,000.000	99.344357	69,541.05	83.997600	58,798.32	-10,742.73	0.01
		Base		99.344357	69,541.05	83.997600	58,798.32	-10,742.73	0.01
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
		Local	440,000.000	85.149423	374,657.46	83.404470	366,979.67	-7,677.79	0.04
		Base		85.149423	374,657.46	83.404470	366,979.67	-7,677.79	0.04

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20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		230,000.000	Local	83.557648	192,182.59	83.424606	191,876.59	-306.00	0.02
			Base	83.557648	192,182.59	83.424606	191,876.59	-306.00	0.02
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
		10,000.000	Local	99.635800	9,963.58	90.122413	9,012.24	-951.34	0.00
			Base	99.635800	9,963.58	90.122413	9,012.24	-951.34	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
		50,000.000	Local	111.637020	55,818.51	83.687260	41,843.63	-13,974.88	0.00
			Base	111.637020	55,818.51	83.687260	41,843.63	-13,974.88	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
		10,000.000	Local	102.944600	10,294.46	96.029924	9,602.99	-691.47	0.00
			Base	102.944600	10,294.46	96.029924	9,602.99	-691.47	0.00
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		580,000.000	Local	100.063493	580,368.26	100.096027	580,556.96	188.70	0.07
			Base	100.063493	580,368.26	100.096027	580,556.96	188.70	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
		810,000.000	Local	105.277375	852,746.74	99.697419	807,549.09	-45,197.65	0.09
			Base	105.277375	852,746.74	99.697419	807,549.09	-45,197.65	0.08
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
		30,000.000	Local	101.465233	30,439.57	81.702938	24,510.88	-5,928.69	0.00
			Base	101.465233	30,439.57	81.702938	24,510.88	-5,928.69	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
		280,000.000	Local	102.256004	286,316.81	75.560201	211,568.56	-74,748.25	0.02
			Base	102.256004	286,316.81	75.560201	211,568.56	-74,748.25	0.02
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
		170,000.000	Local	99.895394	169,822.17	95.864996	162,970.49	-6,851.68	0.02
			Base	99.895394	169,822.17	95.864996	162,970.49	-6,851.68	0.02
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
		170,000.000	Local	101.245265	172,116.95	86.488583	147,030.59	-25,086.36	0.02
			Base	101.245265	172,116.95	86.488583	147,030.59	-25,086.36	0.01

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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
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
		Local	120,000.000	104.704475	125,645.37	98.359067	118,030.88	-7,614.49	0.01
		Base		104.704475	125,645.37	98.359067	118,030.88	-7,614.49	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
		Local	390,000.000	92.257138	359,802.84	66.288791	258,526.28	-101,276.56	0.03
		Base		92.257138	359,802.84	66.288791	258,526.28	-101,276.56	0.03
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
		Local	530,000.000	92.128613	488,281.65	67.017057	355,190.40	-133,091.25	0.04
		Base		92.128613	488,281.65	67.017057	355,190.40	-133,091.25	0.04
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
		Local	11,000.000	99.881364	10,986.95	65.328421	7,186.13	-3,800.82	0.00
		Base		99.881364	10,986.95	65.328421	7,186.13	-3,800.82	0.00
203372AX5	COMMSCOPE LLC SR SECURED 144A 09/29 4.75					4.750000	01 Sep 2029		
		Local	40,000.000	92.863150	37,145.26	84.000000	33,600.00	-3,545.26	0.00
		Base		92.863150	37,145.26	84.000000	33,600.00	-3,545.26	0.00
20753UAB6	FANNIE MAE CAS CAS 2024 R01 1M2 144A					7.080120	25 Jan 2044		
		Local	610,000.000	100.000000	610,000.00	101.085480	616,621.43	6,621.43	0.07
Original Face:		Base	610,000.000	100.000000	610,000.00	101.085480	616,621.43	6,621.43	0.06
20754EAB1	FANNIE MAE CAS CAS 2023 R06 1M2 144A					7.980120	25 Jul 2043		
		Local	670,000.000	100.000000	670,000.00	103.289640	692,040.59	22,040.59	0.08
Original Face:		Base	670,000.000	100.000000	670,000.00	103.289640	692,040.59	22,040.59	0.07
20754MBZ9	FANNIE MAE CAS CAS 2022 R07 1M1 144A					8.213410	25 Jun 2042		
		Local	303,571.940	102.798707	312,068.03	103.098320	312,977.57	909.54	0.04
Original Face:		Base	500,000.000	102.798707	312,068.03	103.098320	312,977.57	909.54	0.03
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95					6.950000	15 Apr 2029		
		Local	10,000.000	104.284000	10,428.40	111.152719	11,115.27	686.87	0.00
		Base		104.284000	10,428.40	111.152719	11,115.27	686.87	0.00
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
		Local	110,000.000	99.865255	109,851.78	96.132465	105,745.71	-4,106.07	0.01
		Base		99.865255	109,851.78	96.132465	105,745.71	-4,106.07	0.01

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209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
		Local	80,000.000	99.394763	79,515.81	85.488729	68,390.98	-11,124.83	0.01
		Base		99.394763	79,515.81	85.488729	68,390.98	-11,124.83	0.01
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
		Local	260,000.000	99.968235	259,917.41	100.248274	260,645.51	728.10	0.03
		Base		99.968235	259,917.41	100.248274	260,645.51	728.10	0.03
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		Local	70,000.000	100.431014	70,301.71	85.441565	59,809.10	-10,492.61	0.01
		Base		100.431014	70,301.71	85.441565	59,809.10	-10,492.61	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
		Local	780,000.000	99.591714	776,815.37	98.528020	768,518.56	-8,296.81	0.09
		Base		99.591714	776,815.37	98.528020	768,518.56	-8,296.81	0.08
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
		Local	290,000.000	113.099328	327,988.05	102.123548	296,158.29	-31,829.76	0.03
		Base		113.099328	327,988.05	102.123548	296,158.29	-31,829.76	0.03
212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268					2.268000	15 Nov 2026		
		Local	170,000.000	100.000000	170,000.00	94.745945	161,068.11	-8,931.89	0.02
		Base		100.000000	170,000.00	94.745945	161,068.11	-8,931.89	0.02
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
		Local	820,000.000	99.207187	813,498.93	99.477022	815,711.58	2,212.65	0.09
		Base		99.207187	813,498.93	99.477022	815,711.58	2,212.65	0.08
21H0206A8	GNMA II TBA 30 YR 2 JUMBOS					2.000000	21 Oct 2054		
		Local	1,200,000.000	85.062500	1,020,750.00	84.808594	1,017,703.13	-3,046.87	0.11
Original Face:		Base	1,200,000.000	85.062500	1,020,750.00	84.808594	1,017,703.13	-3,046.87	0.10
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	21 Oct 2054		
		Local	2,200,000.000	94.531250	2,079,687.50	93.902344	2,065,851.57	-13,835.93	0.23
Original Face:		Base	2,200,000.000	94.531250	2,079,687.50	93.902344	2,065,851.57	-13,835.93	0.21
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.000000	21 Oct 2054		
		Local	2,700,000.000	97.271701	2,626,335.94	96.656250	2,609,718.75	-16,617.19	0.29
Original Face:		Base	2,700,000.000	97.271701	2,626,335.94	96.656250	2,609,718.75	-16,617.19	0.26

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21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	21 Oct 2054		
		3,900,000.000	Local	99.259015	3,871,101.57	98.703734	3,849,445.63	-21,655.94	0.43
	Original Face:	3,900,000.000	Base	99.259015	3,871,101.57	98.703734	3,849,445.63	-21,655.94	0.38
21H0506A5	GNMA II TBA 30 YR 5 JUMBOS					5.000000	15 Oct 2054		
		200,000.000	Local	100.429690	200,859.38	100.170406	200,340.81	-518.57	0.02
	Original Face:	200,000.000	Base	100.429690	200,859.38	100.170406	200,340.81	-518.57	0.02
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
		440,000.000	Local	100.116809	440,513.96	93.776478	412,616.50	-27,897.46	0.05
			Base	100.116809	440,513.96	93.776478	412,616.50	-27,897.46	0.04
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
		600,000.000	Local	100.681927	604,091.56	88.272656	529,635.94	-74,455.62	0.06
			Base	100.681927	604,091.56	88.272656	529,635.94	-74,455.62	0.05
22164MAB3	COTIVITI CORPORATION 2024 TERM LOAN						01 May 2031		
		1,160,070.500	Local	99.521410	1,154,518.52	99.791700	1,157,654.07	3,135.55	0.13
			Base	99.521410	1,154,518.52	99.791700	1,157,654.07	3,135.55	0.12
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
		250,000.000	Local	99.613300	249,033.25	96.257819	240,644.55	-8,388.70	0.03
			Base	99.613300	249,033.25	96.257819	240,644.55	-8,388.70	0.02
22535WAG2	CREDIT AGRICOLE LONDON 144A 06/26 VAR					1.907000	16 Jun 2026		
		410,000.000	Local	96.812876	396,932.79	97.862512	401,236.30	4,303.51	0.05
			Base	96.812876	396,932.79	97.862512	401,236.30	4,303.51	0.04
225401AP3	UBS GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
		1,000,000.000	Local	107.644294	1,076,442.94	97.596623	975,966.23	-100,476.71	0.11
			Base	107.644294	1,076,442.94	97.596623	975,966.23	-100,476.71	0.10
225401AQ1	UBS GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 Jun 2026		
		1,560,000.000	Local	98.617521	1,538,433.32	98.160341	1,531,301.32	-7,132.00	0.17
			Base	98.617521	1,538,433.32	98.160341	1,531,301.32	-7,132.00	0.15
225401AU2	UBS GROUP AG SR UNSECURED 144A 05/32 VAR					3.091000	14 May 2032		
		1,660,000.000	Local	88.318919	1,466,094.06	90.037511	1,494,622.68	28,528.62	0.17
			Base	88.318919	1,466,094.06	90.037511	1,494,622.68	28,528.62	0.15

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22550L2C4	UBS AG STAMFORD CT SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
		Local	320,000.000	99.980963	319,939.08	99.008109	316,825.95	-3,113.13	0.04
		Base		99.980963	319,939.08	99.008109	316,825.95	-3,113.13	0.03
22550L2L4	UBS AG STAMFORD CT SR UNSECURED 01/25 7.95					7.950000	09 Jan 2025		
		Local	1,440,000.000	100.188383	1,442,712.71	100.778269	1,451,207.07	8,494.36	0.16
		Base		100.188383	1,442,712.71	100.778269	1,451,207.07	8,494.36	0.14
22550L2M2	UBS AG STAMFORD CT SR UNSECURED 02/28 7.5					7.500000	15 Feb 2028		
		Local	1,030,000.000	99.839227	1,028,344.04	109.787888	1,130,815.25	102,471.21	0.13
		Base		99.839227	1,028,344.04	109.787888	1,130,815.25	102,471.21	0.11
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					2.976010	25 Jul 2057		
		Local	960,000.000	86.809619	833,372.34	79.543720	763,619.71	-69,752.63	0.09
Original Face:		Base	960,000.000	86.809619	833,372.34	79.543720	763,619.71	-69,752.63	0.08
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					8.500000	15 Jun 2034		
		Local	116,946.560	100.000000	116,946.56	100.008580	116,956.59	10.03	0.01
Original Face:		Base	120,000.000	100.000000	116,946.56	100.008580	116,956.59	10.03	0.01
23312VAE6	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4					2.632000	10 Aug 2049		
		Local	305,031.970	94.631746	288,657.08	96.894040	295,557.80	6,900.72	0.03
Original Face:		Base	430,000.000	94.631746	288,657.08	96.894040	295,557.80	6,900.72	0.03
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	810,000.000	96.470322	781,409.61	99.976000	809,805.60	28,395.99	0.09
		Base		96.470322	781,409.61	99.976000	809,805.60	28,395.99	0.08
23346GAA7	DTP COMMERCIAL MORTGAGE TRUST DTP 2023 STE2 A 144A					6.038046	15 Jan 2041		
		Local	730,000.000	98.566936	719,538.63	102.502300	748,266.79	28,728.16	0.08
Original Face:		Base	730,000.000	98.566936	719,538.63	102.502300	748,266.79	28,728.16	0.07
23636AAT8	DANSKE BANK A/S 144A 01/24 5.375					5.375000	12 Jan 2024		
		Local	0.000	0.000000	-56,047.10	0.000000	0.00	56,047.10	0.00
		Base		0.000000	-56,047.10	0.000000	0.00	56,047.10	0.00
23636ABC4	DANSKE BANK A/S 144A 04/28 VAR					4.298000	01 Apr 2028		
		Local	200,000.000	97.225645	194,451.29	99.580837	199,161.67	4,710.38	0.02
		Base		97.225645	194,451.29	99.580837	199,161.67	4,710.38	0.02

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23636ABE0	DANSKE BANK A/S 144A 09/26 VAR					6.259000	22 Sep 2026		
		Local	360,000.000	100.674792	362,429.25	101.559126	365,612.85	3,183.60	0.04
		Base		100.674792	362,429.25	101.559126	365,612.85	3,183.60	0.04
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	833,176.390	99.660250	830,345.67	96.875000	807,139.63	-23,206.04	0.09
		Base		99.660250	830,345.67	96.875000	807,139.63	-23,206.04	0.08
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
		Local	60,000.000	99.888583	59,933.15	94.893205	56,935.92	-2,997.23	0.01
		Base		99.888583	59,933.15	94.893205	56,935.92	-2,997.23	0.01
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
		Local	340,000.000	109.887874	373,618.77	85.081177	289,276.00	-84,342.77	0.03
		Base		109.887874	373,618.77	85.081177	289,276.00	-84,342.77	0.03
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
		Local	457,292.130	99.153716	453,422.14	97.840300	447,415.99	-6,006.15	0.05
		Base		99.153716	453,422.14	97.840300	447,415.99	-6,006.15	0.04
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
		Local	380,000.000	99.795447	379,222.70	99.680350	378,785.33	-437.37	0.04
		Base		99.795447	379,222.70	99.680350	378,785.33	-437.37	0.04
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
		Local	360,000.000	99.995750	359,984.70	102.870700	370,334.52	10,349.82	0.04
		Base		99.995750	359,984.70	102.870700	370,334.52	10,349.82	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		Local	50,000.000	101.005700	50,502.85	97.937731	48,968.87	-1,533.98	0.01
		Base		101.005700	50,502.85	97.937731	48,968.87	-1,533.98	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
		Local	150,000.000	112.337253	168,505.88	88.454879	132,682.32	-35,823.56	0.01
		Base		112.337253	168,505.88	88.454879	132,682.32	-35,823.56	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		Local	1,600,000.000	100.965068	1,615,441.09	89.182419	1,426,918.70	-188,522.39	0.16
		Base		100.965068	1,615,441.09	89.182419	1,426,918.70	-188,522.39	0.14

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25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
			10,000.000	Local 101.870000	10,187.00	101.008821	10,100.88	-86.12	0.00
				Base 101.870000	10,187.00	101.008821	10,100.88	-86.12	0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
			19,000.000	Local 100.909000	19,172.71	100.447157	19,084.96	-87.75	0.00
				Base 100.909000	19,172.71	100.447157	19,084.96	-87.75	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875					5.875000	15 Jun 2028		
			13,000.000	Local 101.040231	13,135.23	101.084345	13,140.96	5.73	0.00
				Base 101.040231	13,135.23	101.084345	13,140.96	5.73	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
			460,000.000	Local 98.053491	451,046.06	95.050918	437,234.22	-13,811.84	0.05
				Base 98.053491	451,046.06	95.050918	437,234.22	-13,811.84	0.04
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
			260,000.000	Local 98.815481	256,920.25	82.943962	215,654.30	-41,265.95	0.02
				Base 98.815481	256,920.25	82.943962	215,654.30	-41,265.95	0.02
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
			80,000.000	Local 126.391650	101,113.32	118.027339	94,421.87	-6,691.45	0.01
				Base 126.391650	101,113.32	118.027339	94,421.87	-6,691.45	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
			180,000.000	Local 99.910939	179,839.69	99.358460	178,845.23	-994.46	0.02
				Base 99.910939	179,839.69	99.358460	178,845.23	-994.46	0.02
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
			170,000.000	Local 102.355488	174,004.33	87.224850	148,282.25	-25,722.08	0.02
				Base 102.355488	174,004.33	87.224850	148,282.25	-25,722.08	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
			260,000.000	Local 99.806865	259,497.85	67.121170	174,515.04	-84,982.81	0.02
				Base 99.806865	259,497.85	67.121170	174,515.04	-84,982.81	0.02
25470XBE4	DISH DBS CORP SR SECURED 144A 12/26 5.25					5.250000	01 Dec 2026		
			140,000.000	Local 100.000000	140,000.00	92.412333	129,377.27	-10,622.73	0.01
				Base 100.000000	140,000.00	92.412333	129,377.27	-10,622.73	0.01

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25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
		Local	20,000.000	95.784050	19,156.81	87.372099	17,474.42	-1,682.39	0.00
		Base		95.784050	19,156.81	87.372099	17,474.42	-1,682.39	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
		Local	991,008.730	99.991980	990,929.25	90.701610	898,860.87	-92,068.38	0.10
	Original Face:	Base	2,000,000.000	99.991980	990,929.25	90.701610	898,860.87	-92,068.38	0.09
25746UBD0	DOMINION ENERGY INC SR UNSECURED 06/38 7					7.000000	15 Jun 2038		
		Local	90,000.000	110.832856	99,749.57	117.185015	105,466.51	5,716.94	0.01
		Base		110.832856	99,749.57	117.185015	105,466.51	5,716.94	0.01
257867BJ9	RR DONNELLEY + SONS CO SR SECURED 144A 08/29 9.5					9.500000	01 Aug 2029		
		Local	330,000.000	100.000000	330,000.00	100.861820	332,844.01	2,844.01	0.04
		Base		100.000000	330,000.00	100.861820	332,844.01	2,844.01	0.03
26245MAC5	DRYDEN SENIOR LOAN FUND DRSLF 2018 55A A1 144A					6.582980	15 Apr 2031		
		Local	381,512.360	99.606684	380,011.81	100.000600	381,514.65	1,502.84	0.04
	Original Face:	Base	470,000.000	99.606684	380,011.81	100.000600	381,514.65	1,502.84	0.04
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
		Local	20,000.000	104.040800	20,808.16	107.721500	21,544.30	736.14	0.00
		Base		104.040800	20,808.16	107.721500	21,544.30	736.14	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
		Local	120,000.000	104.573633	125,488.36	104.042026	124,850.43	-637.93	0.01
		Base		104.573633	125,488.36	104.042026	124,850.43	-637.93	0.01
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65					3.650000	01 Feb 2029		
		Local	280,000.000	106.795775	299,028.17	97.850633	273,981.77	-25,046.40	0.03
		Base		106.795775	299,028.17	97.850633	273,981.77	-25,046.40	0.03
26829XAA9	ECMC GROUP STUDENT LOAN TRUST ECMC 2019 1A A1A 144A					2.720000	25 Jul 2069		
		Local	952,531.000	90.596312	862,957.96	92.222280	878,445.81	15,487.85	0.10
	Original Face:	Base	2,000,000.000	90.596312	862,957.96	92.222280	878,445.81	15,487.85	0.09
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035		
		Local	40,000.000	110.345175	44,138.07	93.630072	37,452.03	-6,686.04	0.00
		Base		110.345175	44,138.07	93.630072	37,452.03	-6,686.04	0.00

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26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		Local	730,000.000	126.016999	919,924.09	96.305883	703,032.95	-216,891.14	0.08
		Base		126.016999	919,924.09	96.305883	703,032.95	-216,891.14	0.07
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030		
		Local	100,000.000	99.975730	99,975.73	100.673622	100,673.62	697.89	0.01
		Base		99.975730	99,975.73	100.673622	100,673.62	697.89	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9					3.900000	01 Oct 2027		
		Local	460,000.000	100.982324	464,518.69	98.333640	452,334.74	-12,183.95	0.05
		Base		100.982324	464,518.69	98.333640	452,334.74	-12,183.95	0.05
26884LAL3	EQT CORP SR UNSECURED 01/29 5					5.000000	15 Jan 2029		
		Local	120,000.000	107.016033	128,419.24	101.184300	121,421.16	-6,998.08	0.01
		Base		107.016033	128,419.24	101.184300	121,421.16	-6,998.08	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026		
		Local	10,000.000	100.487600	10,048.76	97.372250	9,737.23	-311.53	0.00
		Base		100.487600	10,048.76	97.372250	9,737.23	-311.53	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
		Local	490,000.000	96.850559	474,567.74	91.659010	449,129.15	-25,438.59	0.05
		Base		96.850559	474,567.74	91.659010	449,129.15	-25,438.59	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		Local	80,000.000	91.748363	73,398.69	91.132022	72,905.62	-493.07	0.01
		Base		91.748363	73,398.69	91.132022	72,905.62	-493.07	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		Local	260,000.000	93.612185	243,391.68	75.039080	195,101.61	-48,290.07	0.02
		Base		93.612185	243,391.68	75.039080	195,101.61	-48,290.07	0.02
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
		Local	1,120,000.000	98.520903	1,103,434.11	85.876910	961,821.39	-141,612.72	0.11
		Base		98.520903	1,103,434.11	85.876910	961,821.39	-141,612.72	0.10
28622EAC2	ELEVATION CLO LTD AWPT 2021 13A A1 144A					6.752980	15 Jul 2034		
		Local	440,000.000	98.677309	434,180.16	100.068100	440,299.64	6,119.48	0.05
Original Face:		Base	440,000.000	98.677309	434,180.16	100.068100	440,299.64	6,119.48	0.04

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290015AW6	ELMWOOD CLO I LTD. ELMW1 2019 1A A1RR 144A					6.802010	20 Apr 2037		
		Local	550,000.000	100.000000	550,000.00	100.250000	551,375.00	1,375.00	0.06
Original Face:		Base	550,000.000	100.000000	550,000.00	100.250000	551,375.00	1,375.00	0.05
29267YAS1	ENERGIZER HOLDINGS INC 2020 TERM LOAN						22 Dec 2027		
		Local	0.000	0.000000	-363.83	0.000000	0.00	363.83	0.00
		Base		0.000000	-363.83	0.000000	0.00	363.83	0.00
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		Local	290,000.000	99.805190	289,435.05	99.475495	288,478.94	-956.11	0.03
		Base		99.805190	289,435.05	99.475495	288,478.94	-956.11	0.03
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		Local	520,000.000	98.063987	509,932.73	102.090323	530,869.68	20,936.95	0.06
		Base		98.063987	509,932.73	102.090323	530,869.68	20,936.95	0.05
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
		Local	160,000.000	98.907525	158,252.04	99.760770	159,617.23	1,365.19	0.02
		Base		98.907525	158,252.04	99.760770	159,617.23	1,365.19	0.02
29273VAY6	ENERGY TRANSFER LP SR UNSECURED 05/34 5.55					5.550000	15 May 2034		
		Local	320,000.000	99.728400	319,130.88	103.593400	331,498.88	12,368.00	0.04
		Base		99.728400	319,130.88	103.593400	331,498.88	12,368.00	0.03
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
		Local	90,000.000	102.877789	92,590.01	101.546600	91,391.94	-1,198.07	0.01
		Base		102.877789	92,590.01	101.546600	91,391.94	-1,198.07	0.01
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
		Local	180,000.000	99.990483	179,982.87	98.761378	177,770.48	-2,212.39	0.02
		Base		99.990483	179,982.87	98.761378	177,770.48	-2,212.39	0.02
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
		Local	1,230,000.000	101.024389	1,242,599.98	95.467125	1,174,245.64	-68,354.34	0.13
		Base		101.024389	1,242,599.98	95.467125	1,174,245.64	-68,354.34	0.12
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
		Local	560,000.000	113.146323	633,619.41	105.029244	588,163.77	-45,455.64	0.07
		Base		113.146323	633,619.41	105.029244	588,163.77	-45,455.64	0.06

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293791AP4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/34 6.65					6.650000	15 Oct 2034		
		480,000.000	Local	109.589110	526,027.73	113.707498	545,795.99	19,768.26	0.06
			Base	109.589110	526,027.73	113.707498	545,795.99	19,768.26	0.05
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		10,000.000	Local	136.193500	13,619.35	123.774437	12,377.44	-1,241.91	0.00
			Base	136.193500	13,619.35	123.774437	12,377.44	-1,241.91	0.00
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
		10,000.000	Local	113.652400	11,365.24	95.219546	9,521.95	-1,843.29	0.00
			Base	113.652400	11,365.24	95.219546	9,521.95	-1,843.29	0.00
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
		130,000.000	Local	92.425000	120,152.50	95.524100	124,181.33	4,028.83	0.01
			Base	92.425000	120,152.50	95.524100	124,181.33	4,028.83	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
		530,000.000	Local	101.027247	535,444.41	99.908021	529,512.51	-5,931.90	0.06
			Base	101.027247	535,444.41	99.908021	529,512.51	-5,931.90	0.05
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		30,000.000	Local	113.846167	34,153.85	93.298598	27,989.58	-6,164.27	0.00
			Base	113.846167	34,153.85	93.298598	27,989.58	-6,164.27	0.00
29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
		10,000.000	Local	101.138200	10,113.82	95.429919	9,542.99	-570.83	0.00
			Base	101.138200	10,113.82	95.429919	9,542.99	-570.83	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
		360,000.000	Local	106.948069	385,013.05	85.209134	306,752.88	-78,260.17	0.03
			Base	106.948069	385,013.05	85.209134	306,752.88	-78,260.17	0.03
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
		1,330,000.000	Local	101.459725	1,349,414.34	93.219473	1,239,818.99	-109,595.35	0.14
			Base	101.459725	1,349,414.34	93.219473	1,239,818.99	-109,595.35	0.12
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		300,000.000	Local	103.501947	310,505.84	77.760382	233,281.15	-77,224.69	0.03
			Base	103.501947	310,505.84	77.760382	233,281.15	-77,224.69	0.02

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29379VCH4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55					5.550000	16 Feb 2055		
		Local	110,000.000	99.974100	109,971.51	103.162097	113,478.31	3,506.80	0.01
		Base		99.974100	109,971.51	103.162097	113,478.31	3,506.80	0.01
29441WAC9	MEGLOBAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
		Local	300,000.000	99.699783	299,099.35	98.694300	296,082.90	-3,016.45	0.03
		Base		99.699783	299,099.35	98.694300	296,082.90	-3,016.45	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		Local	360,000.000	111.360011	400,896.04	89.025017	320,490.06	-80,405.98	0.04
		Base		111.360011	400,896.04	89.025017	320,490.06	-80,405.98	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
		Local	40,000.000	119.284475	47,713.79	90.454261	36,181.70	-11,532.09	0.00
		Base		119.284475	47,713.79	90.454261	36,181.70	-11,532.09	0.00
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
		Local	290,000.000	100.000000	290,000.00	97.080423	281,533.23	-8,466.77	0.03
		Base		100.000000	290,000.00	97.080423	281,533.23	-8,466.77	0.03
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
		Local	360,000.000	111.678286	402,041.83	77.377023	278,557.28	-123,484.55	0.03
		Base		111.678286	402,041.83	77.377023	278,557.28	-123,484.55	0.03
30303M8U9	META PLATFORMS INC SR UNSECURED 08/34 4.75					4.750000	15 Aug 2034		
		Local	580,000.000	99.812167	578,910.57	101.960761	591,372.41	12,461.84	0.07
		Base		99.812167	578,910.57	101.960761	591,372.41	12,461.84	0.06
31288Q3L2	FED HM LN PC POOL 841703 FH 12/50 FLOATING VAR					2.638000	01 Dec 2050		
		Local	272,866.310	92.347663	251,985.66	94.414020	257,624.05	5,638.39	0.03
Original Face:		Base	300,000.000	92.347663	251,985.66	94.414020	257,624.05	5,638.39	0.03
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.008000	01 Nov 2048		
		Local	879,161.000	103.510152	910,020.89	97.599792	858,059.31	-51,961.58	0.10
Original Face:		Base	4,000,000.000	103.510152	910,020.89	97.599792	858,059.31	-51,961.58	0.09
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.931000	01 Nov 2047		
		Local	268,515.140	103.563002	278,082.34	99.899779	268,246.03	-9,836.31	0.03
Original Face:		Base	1,100,000.000	103.563002	278,082.34	99.899779	268,246.03	-9,836.31	0.03

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31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.100000	01 Feb 2050		
		Local	320,908.400	103.220966	331,244.75	98.722858	316,809.94	-14,434.81	0.04
Original Face:		Base	1,600,000.000	103.220966	331,244.75	98.722858	316,809.94	-14,434.81	0.03
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041		
		Local	40,709.580	107.816268	43,891.55	102.338140	41,661.43	-2,230.12	0.00
Original Face:		Base	700,000.000	107.816268	43,891.55	102.338140	41,661.43	-2,230.12	0.00
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
		Local	6,693.480	106.552346	7,132.06	104.772477	7,012.92	-119.14	0.00
Original Face:		Base	200,000.000	106.552346	7,132.06	104.772477	7,012.92	-119.14	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038		
		Local	67,411.970	105.680505	71,241.31	100.904429	68,021.66	-3,219.65	0.01
Original Face:		Base	700,000.000	105.680505	71,241.31	100.904429	68,021.66	-3,219.65	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
		Local	13,106.110	106.205655	13,919.43	107.417480	14,078.25	158.82	0.00
Original Face:		Base	200,000.000	106.205655	13,919.43	107.417480	14,078.25	158.82	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
		Local	0.000	0.000000	-17.56	0.000000	0.00	17.56	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
		Local	17,659.100	98.489334	17,392.33	94.479636	16,684.25	-708.08	0.00
Original Face:		Base	100,000.000	98.489334	17,392.33	94.479636	16,684.25	-708.08	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
		Local	15,994.930	98.495211	15,754.24	94.609217	15,132.68	-621.56	0.00
Original Face:		Base	100,000.000	98.495211	15,754.24	94.609217	15,132.68	-621.56	0.00
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5					3.500000	01 Nov 2042		
		Local	67,921.280	103.653317	70,402.66	95.191133	64,655.04	-5,747.62	0.01
Original Face:		Base	300,000.000	103.653317	70,402.66	95.191133	64,655.04	-5,747.62	0.01
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	13,332.500	103.681905	13,823.39	95.190047	12,691.21	-1,132.18	0.00
Original Face:		Base	100,000.000	103.681905	13,823.39	95.190047	12,691.21	-1,132.18	0.00

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31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4					4.000000	01 Mar 2048		
		Local	2,066.600	107.601374	2,223.69	97.199945	2,008.73	-214.96	0.00
Original Face:		Base	10,000.000	107.601374	2,223.69	97.199945	2,008.73	-214.96	0.00
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6					6.000000	01 Oct 2036		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5					3.500000	01 Jan 2038		
		Local	246,447.640	106.786233	263,172.15	96.541882	237,925.19	-25,246.96	0.03
Original Face:		Base	900,000.000	106.786233	263,172.15	96.541882	237,925.19	-25,246.96	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3					3.000000	01 Jan 2046		
		Local	161,848.460	107.635593	174,206.55	92.774636	150,154.32	-24,052.23	0.02
Original Face:		Base	400,000.000	107.635593	174,206.55	92.774636	150,154.32	-24,052.23	0.01
3132D9C69	FED HM LN PC POOL SC0093 FR 10/40 FIXED 2					2.000000	01 Oct 2040		
		Local	131,574.390	86.532318	113,854.37	87.524287	115,159.55	1,305.18	0.01
Original Face:		Base	200,000.000	86.532318	113,854.37	87.524287	115,159.55	1,305.18	0.01
3132D9E91	FED HM LN PC POOL SC0160 FR 07/41 FIXED 2					2.000000	01 Jul 2041		
		Local	147,092.230	86.461725	127,178.48	87.311842	128,428.94	1,250.46	0.01
Original Face:		Base	200,000.000	86.461725	127,178.48	87.311842	128,428.94	1,250.46	0.01
3132D9GP3	FED HM LN PC POOL SC0206 FR 11/41 FIXED 2					2.000000	01 Nov 2041		
		Local	75,625.930	86.444107	65,374.16	87.642315	66,280.32	906.16	0.01
Original Face:		Base	100,000.000	86.444107	65,374.16	87.642315	66,280.32	906.16	0.01
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
		Local	81,345.440	91.299193	74,267.73	87.279914	70,998.23	-3,269.50	0.01
Original Face:		Base	100,000.000	91.299193	74,267.73	87.279914	70,998.23	-3,269.50	0.01
3132D9K29	FED HM LN PC POOL SC0313 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
		Local	957,649.570	86.358640	827,013.14	86.892289	832,123.63	5,110.49	0.09
Original Face:		Base	1,100,000.000	86.358640	827,013.14	86.892289	832,123.63	5,110.49	0.08
3132D9K86	FED HM LN PC POOL SC0319 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
		Local	170,513.320	86.350949	147,239.87	87.162558	148,623.77	1,383.90	0.02
Original Face:		Base	200,000.000	86.350949	147,239.87	87.162558	148,623.77	1,383.90	0.01

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3132D9KX1	FED HM LN PC POOL SC0310 FR 08/42 FIXED 2					2.000000	01 Aug 2042		
		Local	85,893.560	87.037503	74,759.61	87.186190	74,887.32	127.71	0.01
Original Face:		Base	100,000.000	87.037503	74,759.61	87.186190	74,887.32	127.71	0.01
3132D9L28	FED HM LN PC POOL SC0345 FR 05/42 FIXED 2					2.000000	01 May 2042		
		Local	88,371.650	87.286251	77,136.30	86.951927	76,840.85	-295.45	0.01
Original Face:		Base	100,000.000	87.286251	77,136.30	86.951927	76,840.85	-295.45	0.01
3132D9M92	FED HM LN PC POOL SC0384 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
		Local	896,811.120	85.705290	768,614.57	87.279875	782,735.62	14,121.05	0.09
Original Face:		Base	1,000,000.000	85.705290	768,614.57	87.279875	782,735.62	14,121.05	0.08
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	157,845.710	100.484536	158,610.53	87.822761	138,624.46	-19,986.07	0.02
Original Face:		Base	200,000.000	100.484536	158,610.53	87.822761	138,624.46	-19,986.07	0.01
3132DMRX5	FED HM LN PC POOL SD0502 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
		Local	1,759,275.390	86.936542	1,529,453.18	91.157927	1,603,718.98	74,265.80	0.18
Original Face:		Base	3,100,000.000	86.936542	1,529,453.18	91.157927	1,603,718.98	74,265.80	0.16
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	128,166.240	100.151990	128,361.04	85.144292	109,126.24	-19,234.80	0.01
Original Face:		Base	200,000.000	100.151990	128,361.04	85.144292	109,126.24	-19,234.80	0.01
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3132DMVG7	FED HM LN PC POOL SD0615 FR 01/51 FIXED 4.5					4.500000	01 Jan 2051		
		Local	272,517.710	99.615298	271,469.33	99.518301	271,204.99	-264.34	0.03
Original Face:		Base	700,000.000	99.615298	271,469.33	99.518301	271,204.99	-264.34	0.03
3132DMVK8	FED HM LN PC POOL SD0618 FR 02/51 FIXED 3					3.000000	01 Feb 2051		
		Local	76,361.030	94.928984	72,488.75	91.331762	69,741.87	-2,746.88	0.01
Original Face:		Base	100,000.000	94.928984	72,488.75	91.331762	69,741.87	-2,746.88	0.01
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	239,532.620	94.186362	225,607.06	84.178002	201,633.77	-23,973.29	0.02
Original Face:		Base	300,000.000	94.186362	225,607.06	84.178002	201,633.77	-23,973.29	0.02

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3132DN5J8	FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	693,539.190	86.068900	596,921.55	87.468607	606,629.07	9,707.52	0.07
Original Face:		Base	800,000.000	86.068900	596,921.55	87.468607	606,629.07	9,707.52	0.06
3132DN5L3	FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5					2.500000	01 Oct 2051		
		Local	254,337.630	86.377726	219,691.06	87.615230	222,838.50	3,147.44	0.03
Original Face:		Base	300,000.000	86.377726	219,691.06	87.615230	222,838.50	3,147.44	0.02
3132DN6L2	FED HM LN PC POOL SD1775 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	533,604.820	98.064776	523,278.37	99.064559	528,613.26	5,334.89	0.06
Original Face:		Base	600,000.000	98.064776	523,278.37	99.064559	528,613.26	5,334.89	0.05
3132DNBV4	FED HM LN PC POOL SD0952 FR 04/52 FIXED 3					3.000000	01 Apr 2052		
		Local	168,723.600	94.954174	160,210.10	90.788519	153,181.66	-7,028.44	0.02
Original Face:		Base	200,000.000	94.954174	160,210.10	90.788519	153,181.66	-7,028.44	0.02
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
		Local	502,880.330	100.899588	507,404.18	99.270635	499,212.50	-8,191.68	0.06
Original Face:		Base	680,000.000	100.899588	507,404.18	99.270635	499,212.50	-8,191.68	0.05
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
		Local	662,033.160	99.749481	660,374.64	97.199840	643,495.17	-16,879.47	0.07
Original Face:		Base	850,000.000	99.749481	660,374.64	97.199840	643,495.17	-16,879.47	0.06
3132DNTU7	FED HM LN PC POOL SD1463 FR 12/51 FIXED 3					3.000000	01 Dec 2051		
		Local	82,844.020	87.392910	72,399.80	90.623889	75,076.47	2,676.67	0.01
Original Face:		Base	100,000.000	87.392910	72,399.80	90.623889	75,076.47	2,676.67	0.01
3132DP2K3	FED HM LN PC POOL SD2578 FR 03/53 FIXED 6					6.000000	01 Mar 2053		
		Local	173,926.620	102.174595	177,708.82	102.844750	178,874.40	1,165.58	0.02
Original Face:		Base	200,000.000	102.174595	177,708.82	102.844750	178,874.40	1,165.58	0.02
3132DP2Y3	FED HM LN PC POOL SD2591 FR 03/53 FIXED 5					5.000000	01 Mar 2053		
		Local	354,535.040	100.831954	357,484.61	100.643038	356,814.84	-669.77	0.04
Original Face:		Base	400,000.000	100.831954	357,484.61	100.643038	356,814.84	-669.77	0.04
3132DPAG3	FED HM LN PC POOL SD1807 FR 07/52 FIXED 4.5					4.500000	01 Jul 2052		
		Local	349,868.810	98.812898	345,715.51	98.960166	346,230.76	515.25	0.04
Original Face:		Base	400,000.000	98.812898	345,715.51	98.960166	346,230.76	515.25	0.03

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3132DPLT3	FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5					5.500000	01 Jan 2053		
		Local	92,246.000	102.053249	94,140.04	102.090285	94,174.20	34.16	0.01
Original Face:		Base	100,000.000	102.053249	94,140.04	102.090285	94,174.20	34.16	0.01
3132DPNF1	FED HM LN PC POOL SD2190 FR 10/52 FIXED 4.5					4.500000	01 Oct 2052		
		Local	115,853.620	98.144322	113,703.75	98.394108	113,993.14	289.39	0.01
Original Face:		Base	130,000.000	98.144322	113,703.75	98.394108	113,993.14	289.39	0.01
3132DPRD2	FED HM LN PC POOL SD2284 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
		Local	422,564.610	102.950086	435,030.63	102.817772	434,471.52	-559.11	0.05
Original Face:		Base	500,000.000	102.950086	435,030.63	102.817772	434,471.52	-559.11	0.04
3132DPT73	FED HM LN PC POOL SD2374 FR 01/53 FIXED 5					5.000000	01 Jan 2053		
		Local	170,993.120	100.742609	172,262.93	100.364909	171,617.09	-645.84	0.02
Original Face:		Base	200,000.000	100.742609	172,262.93	100.364909	171,617.09	-645.84	0.02
3132DPTL2	FED HM LN PC POOL SD2355 FR 12/52 FIXED 4.5					4.500000	01 Dec 2052		
		Local	258,373.140	97.625492	252,238.05	98.455995	254,383.85	2,145.80	0.03
Original Face:		Base	300,000.000	97.625492	252,238.05	98.455995	254,383.85	2,145.80	0.03
3132DPUT3	FED HM LN PC POOL SD2394 FR 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	267,185.090	98.307357	262,662.60	98.456016	263,059.79	397.19	0.03
Original Face:		Base	300,000.000	98.307357	262,662.60	98.456016	263,059.79	397.19	0.03
3132DPUU0	FED HM LN PC POOL SD2395 FR 01/53 FIXED 5					5.000000	01 Jan 2053		
		Local	259,673.240	100.452996	260,849.55	100.171788	260,119.33	-730.22	0.03
Original Face:		Base	300,000.000	100.452996	260,849.55	100.171788	260,119.33	-730.22	0.03
3132DPWC8	FED HM LN PC POOL SD2443 FR 10/52 FIXED 4.5					4.500000	01 Oct 2052		
		Local	266,590.100	97.775401	260,659.54	98.334742	262,150.69	1,491.15	0.03
Original Face:		Base	300,000.000	97.775401	260,659.54	98.334742	262,150.69	1,491.15	0.03
3132DPWM6	FED HM LN PC POOL SD2452 FR 02/53 FIXED 6.5					6.500000	01 Feb 2053		
		Local	81,168.770	103.499733	84,009.46	103.360984	83,896.84	-112.62	0.01
Original Face:		Base	100,000.000	103.499733	84,009.46	103.360984	83,896.84	-112.62	0.01
3132DPXB9	FED HM LN PC POOL SD2474 FR 01/53 FIXED 5.5					5.500000	01 Jan 2053		
		Local	84,841.030	98.855012	83,869.61	101.622939	86,217.95	2,348.34	0.01
Original Face:		Base	100,000.000	98.855012	83,869.61	101.622939	86,217.95	2,348.34	0.01

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3132DPYG7	FED HM LN PC POOL SD2511 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
		Local	434,948.220	101.173818	440,053.72	101.402616	441,048.87	995.15	0.05
Original Face:		Base	500,000.000	101.173818	440,053.72	101.402616	441,048.87	995.15	0.04
3132DQ2G0	FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5					5.500000	01 Aug 2053		
		Local	460,441.600	99.129683	456,434.30	101.623196	467,915.47	11,481.17	0.05
Original Face:		Base	500,000.000	99.129683	456,434.30	101.623196	467,915.47	11,481.17	0.05
3132DQAQ9	FED HM LN PC POOL SD2715 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
		Local	82,341.940	98.631329	81,214.95	99.177831	81,664.95	450.00	0.01
Original Face:		Base	100,000.000	98.631329	81,214.95	99.177831	81,664.95	450.00	0.01
3132DQAY2	FED HM LN PC POOL SD2723 FR 03/53 FIXED 5.5					5.500000	01 Mar 2053		
		Local	272,897.940	100.239031	273,550.25	101.907526	278,103.54	4,553.29	0.03
Original Face:		Base	300,000.000	100.239031	273,550.25	101.907526	278,103.54	4,553.29	0.03
3132DQB70	FED HM LN PC POOL SD2762 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
		Local	356,167.930	100.968411	359,617.10	101.756674	362,424.64	2,807.54	0.04
Original Face:		Base	400,000.000	100.968411	359,617.10	101.756674	362,424.64	2,807.54	0.04
3132DQBZ8	FED HM LN PC POOL SD2756 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
		Local	355,524.500	100.849224	358,543.70	102.044120	362,791.85	4,248.15	0.04
Original Face:		Base	400,000.000	100.849224	358,543.70	102.044120	362,791.85	4,248.15	0.04
3132DQC53	FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5					4.500000	01 Mar 2047		
		Local	166,126.240	99.748992	165,709.25	100.855674	167,547.74	1,838.49	0.02
Original Face:		Base	200,000.000	99.748992	165,709.25	100.855674	167,547.74	1,838.49	0.02
3132DQF92	FED HM LN PC POOL SD2892 FR 05/53 FIXED 5.5					5.500000	01 May 2053		
		Local	262,618.440	100.268983	263,324.84	101.714435	267,120.86	3,796.02	0.03
Original Face:		Base	300,000.000	100.268983	263,324.84	101.714435	267,120.86	3,796.02	0.03
3132DQG42	FED HM LN PC POOL SD2919 FR 04/53 FIXED 5.5					5.500000	01 Apr 2053		
		Local	440,724.790	98.606577	434,583.63	101.623172	447,878.51	13,294.88	0.05
Original Face:		Base	500,000.000	98.606577	434,583.63	101.623172	447,878.51	13,294.88	0.04
3132DQJ23	FED HM LN PC POOL SD2981 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
		Local	329,220.310	102.374592	337,037.95	103.095068	339,409.90	2,371.95	0.04
Original Face:		Base	400,000.000	102.374592	337,037.95	103.095068	339,409.90	2,371.95	0.03

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3132DQJE7	FED HM LN PC POOL SD2961 FR 11/52 FIXED 5					5.000000	01 Nov 2052		
		Local	255,062.330	98.113289	250,250.04	100.456547	256,226.81	5,976.77	0.03
	Original Face:	Base	300,000.000	98.113289	250,250.04	100.456547	256,226.81	5,976.77	0.03
3132DQKC9	FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	441,646.720	80.591474	355,929.60	87.725986	387,438.94	31,509.34	0.04
	Original Face:	Base	500,000.000	80.591474	355,929.60	87.725986	387,438.94	31,509.34	0.04
3132DQQY5	FED HM LN PC POOL SD3171 FR 06/53 FIXED 5.5					5.500000	01 Jun 2053		
		Local	458,133.840	100.210423	459,097.86	101.623186	465,570.20	6,472.34	0.05
	Original Face:	Base	500,000.000	100.210423	459,097.86	101.623186	465,570.20	6,472.34	0.05
3132DQY59	FED HM LN PC POOL SD3432 FR 07/53 FIXED 6					6.000000	01 Jul 2053		
		Local	266,102.990	98.575082	262,311.24	103.420189	275,204.22	12,892.98	0.03
	Original Face:	Base	300,000.000	98.575082	262,311.24	103.420189	275,204.22	12,892.98	0.03
3132DS5M0	FED HM LN PC POOL SD5352 FR 07/50 FIXED 4					4.000000	01 Jul 2050		
		Local	94,969.560	92.508663	87,855.07	97.572115	92,663.81	4,808.74	0.01
	Original Face:	Base	100,000.000	92.508663	87,855.07	97.572115	92,663.81	4,808.74	0.01
3132DSUT7	FED HM LN PC POOL SD5094 FR 08/53 FIXED 5.5					5.500000	01 Aug 2053		
		Local	193,095.040	98.108206	189,442.08	101.738243	196,451.50	7,009.42	0.02
	Original Face:	Base	200,000.000	98.108206	189,442.08	101.738243	196,451.50	7,009.42	0.02
3132DSWC2	FED HM LN PC POOL SD5143 FR 04/54 FIXED 6					6.000000	01 Apr 2054		
		Local	565,287.890	102.013535	576,670.16	102.638834	580,204.90	3,534.74	0.07
	Original Face:	Base	600,000.000	102.013535	576,670.16	102.638834	580,204.90	3,534.74	0.06
3132DSXG2	FED HM LN PC POOL SD5179 FR 12/44 FIXED 5					5.000000	01 Dec 2044		
		Local	94,603.220	100.251408	94,841.06	103.225123	97,654.29	2,813.23	0.01
	Original Face:	Base	100,000.000	100.251408	94,841.06	103.225123	97,654.29	2,813.23	0.01
3132DTKC3	FED HM LN PC POOL SD5691 FR 06/54 FIXED 6					6.000000	01 Jun 2054		
		Local	398,890.300	102.239047	407,821.64	102.673644	409,555.21	1,733.57	0.05
	Original Face:	Base	400,000.000	102.239047	407,821.64	102.673644	409,555.21	1,733.57	0.04
3132DTKW9	FED HM LN PC POOL SD5709 FR 07/54 FIXED 6					6.000000	01 Jul 2054		
		Local	393,479.930	101.951238	401,157.66	102.812974	404,548.42	3,390.76	0.05
	Original Face:	Base	400,000.000	101.951238	401,157.66	102.812974	404,548.42	3,390.76	0.04

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3132DTQ52	FED HM LN PC POOL SD5876 FR 05/54 FIXED 6					6.000000	01 May 2054		
		Local	399,094.820	101.795876	406,262.07	102.561277	409,316.74	3,054.67	0.05
Original Face:		Base	400,000.000	101.795876	406,262.07	102.561277	409,316.74	3,054.67	0.04
3132DTT26	FED HM LN PC POOL SD5969 FR 07/54 FIXED 6.5					6.500000	01 Jul 2054		
		Local	97,466.500	103.142095	100,528.99	103.676868	101,050.21	521.22	0.01
Original Face:		Base	100,000.000	103.142095	100,528.99	103.676868	101,050.21	521.22	0.01
3132DV6Q3	FED HM LN PC POOL SD8079 FR 07/50 FIXED 2					2.000000	01 Jul 2050		
		Local	610,465.910	80.154861	489,318.10	83.444343	509,399.27	20,081.17	0.06
Original Face:		Base	1,100,000.000	80.154861	489,318.10	83.444343	509,399.27	20,081.17	0.05
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
		Local	211,341.680	95.520567	201,874.77	91.276318	192,904.90	-8,969.87	0.02
Original Face:		Base	500,000.000	95.520567	201,874.77	91.276318	192,904.90	-8,969.87	0.02
3132DVL94	FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	2,527,019.590	87.740172	2,217,211.34	87.603430	2,213,755.84	-3,455.50	0.25
Original Face:		Base	3,100,000.000	87.740172	2,217,211.34	87.603430	2,213,755.84	-3,455.50	0.22
3132DVLA1	FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		
		Local	605,278.500	87.450965	529,321.89	87.981997	532,536.11	3,214.22	0.06
Original Face:		Base	1,000,000.000	87.450965	529,321.89	87.981997	532,536.11	3,214.22	0.05
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	381,785.660	93.483375	356,906.12	88.120382	336,430.98	-20,475.14	0.04
Original Face:		Base	600,000.000	93.483375	356,906.12	88.120382	336,430.98	-20,475.14	0.03
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	605,379.900	93.649023	566,932.36	88.142911	533,599.47	-33,332.89	0.06
Original Face:		Base	900,000.000	93.649023	566,932.36	88.142911	533,599.47	-33,332.89	0.05
3132DVMB8	FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5					2.500000	01 Apr 2052		
		Local	2,472,098.430	86.898779	2,148,223.36	87.585330	2,165,195.57	16,972.21	0.24
Original Face:		Base	2,980,000.000	86.898779	2,148,223.36	87.585330	2,165,195.57	16,972.21	0.22
3132DVMH5	FED HM LN PC POOL SD7560 FR 02/53 FIXED 4					4.000000	01 Feb 2053		
		Local	785,105.120	96.336418	756,342.15	96.950720	761,165.07	4,822.92	0.09
Original Face:		Base	900,000.000	96.336418	756,342.15	96.950720	761,165.07	4,822.92	0.08

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3132DWDN0	FED HM LN PC POOL SD8209 FR 03/52 FIXED 1.5					1.500000	01 Mar 2052		
		Local	360,143.280	79.861293	287,615.08	79.088231	284,830.95	-2,784.13	0.03
	Original Face:	Base	400,000.000	79.861293	287,615.08	79.088231	284,830.95	-2,784.13	0.03
3132E0BK7	FED HM LN PC POOL SD3642 FR 09/53 FIXED 6					6.000000	01 Sep 2053		
		Local	453,294.060	98.771934	447,727.31	103.926682	471,093.48	23,366.17	0.05
	Original Face:	Base	500,000.000	98.771934	447,727.31	103.926682	471,093.48	23,366.17	0.05
3132E0D33	FED HM LN PC POOL SD3722 FR 05/53 FIXED 5					5.000000	01 May 2053		
		Local	339,756.640	93.789331	318,655.48	100.720246	342,203.72	23,548.24	0.04
	Original Face:	Base	400,000.000	93.789331	318,655.48	100.720246	342,203.72	23,548.24	0.03
3132E0EJ7	FED HM LN PC POOL SD3737 FR 09/53 FIXED 6					6.000000	01 Sep 2053		
		Local	284,865.470	98.635479	280,978.42	102.342648	291,538.87	10,560.45	0.03
	Original Face:	Base	300,000.000	98.635479	280,978.42	102.342648	291,538.87	10,560.45	0.03
3132E0PP1	FED HM LN PC POOL SD4030 FR 10/53 FIXED 6.5					6.500000	01 Oct 2053		
		Local	558,135.380	103.823893	579,477.88	104.501108	583,257.66	3,779.78	0.07
	Original Face:	Base	600,000.000	103.823893	579,477.88	104.501108	583,257.66	3,779.78	0.06
3132E0Z62	FED HM LN PC POOL SD4365 FR 09/53 FIXED 5.5					5.500000	01 Sep 2053		
		Local	188,594.770	99.688326	188,006.97	101.735110	191,867.10	3,860.13	0.02
	Original Face:	Base	200,000.000	99.688326	188,006.97	101.735110	191,867.10	3,860.13	0.02
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.500000	01 Jan 2043		
		Local	12,967.880	103.714177	13,449.53	95.294901	12,357.73	-1,091.80	0.00
	Original Face:	Base	100,000.000	103.714177	13,449.53	95.294901	12,357.73	-1,091.80	0.00
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
		Local	13,377.340	106.886720	14,298.60	98.278564	13,147.06	-1,151.54	0.00
	Original Face:	Base	100,000.000	106.886720	14,298.60	98.278564	13,147.06	-1,151.54	0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
		Local	6,199.240	103.707713	6,429.09	95.297046	5,907.69	-521.40	0.00
	Original Face:	Base	100,000.000	103.707713	6,429.09	95.297046	5,907.69	-521.40	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
		Local	19,959.430	103.720848	20,702.09	95.295992	19,020.54	-1,681.55	0.00
	Original Face:	Base	100,000.000	103.720848	20,702.09	95.295992	19,020.54	-1,681.55	0.00

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3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
		Local	15,256.870	101.690976	15,514.86	98.299187	14,997.38	-517.48	0.00
Original Face:		Base	100,000.000	101.690976	15,514.86	98.299187	14,997.38	-517.48	0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
		Local	35,952.320	105.055946	37,770.05	100.358996	36,081.39	-1,688.66	0.00
Original Face:		Base	200,000.000	105.055946	37,770.05	100.358996	36,081.39	-1,688.66	0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	204,049.890	105.033009	214,319.74	101.124598	206,344.63	-7,975.11	0.02
Original Face:		Base	1,000,000.000	105.033009	214,319.74	101.124598	206,344.63	-7,975.11	0.02
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
		Local	159,189.360	105.048679	167,226.32	101.124532	160,979.50	-6,246.82	0.02
Original Face:		Base	800,000.000	105.048679	167,226.32	101.124532	160,979.50	-6,246.82	0.02
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
		Local	40,856.840	102.062519	41,699.52	98.299010	40,161.87	-1,537.65	0.00
Original Face:		Base	200,000.000	102.062519	41,699.52	98.299010	40,161.87	-1,537.65	0.00
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	22,178.460	105.033262	23,294.76	100.358772	22,258.03	-1,036.73	0.00
Original Face:		Base	100,000.000	105.033262	23,294.76	100.358772	22,258.03	-1,036.73	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
		Local	90,538.730	104.397809	94,520.45	95.543140	86,503.55	-8,016.90	0.01
Original Face:		Base	500,000.000	104.397809	94,520.45	95.543140	86,503.55	-8,016.90	0.01
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	20,045.960	102.264247	20,499.85	98.997510	19,845.00	-654.85	0.00
Original Face:		Base	100,000.000	102.264247	20,499.85	98.997510	19,845.00	-654.85	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	18,434.940	102.264450	18,852.39	98.851206	18,223.16	-629.23	0.00
Original Face:		Base	100,000.000	102.264450	18,852.39	98.851206	18,223.16	-629.23	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	42,402.700	102.532834	43,476.69	99.133295	42,035.19	-1,441.50	0.00
Original Face:		Base	200,000.000	102.532834	43,476.69	99.133295	42,035.19	-1,441.50	0.00

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3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	38,282.150	102.357208	39,184.54	98.997378	37,898.32	-1,286.22	0.00
	Original Face:	Base	200,000.000	102.357208	39,184.54	98.997378	37,898.32	-1,286.22	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044		
		Local	10,416.180	107.201680	11,166.32	100.524234	10,470.79	-695.53	0.00
	Original Face:	Base	100,000.000	107.201680	11,166.32	100.524234	10,470.79	-695.53	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045		
		Local	103,892.230	103.150293	107,165.14	97.680888	101,482.85	-5,682.29	0.01
	Original Face:	Base	482,939.000	103.150293	107,165.14	97.680888	101,482.85	-5,682.29	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
		Local	41,519.890	100.584587	41,762.61	95.205225	39,529.10	-2,233.51	0.00
	Original Face:	Base	200,000.000	100.584587	41,762.61	95.205225	39,529.10	-2,233.51	0.00
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		
		Local	159,387.090	105.264454	167,777.95	99.760769	159,005.79	-8,772.16	0.02
	Original Face:	Base	902,639.000	105.264454	167,777.95	99.760769	159,005.79	-8,772.16	0.02
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
		Local	458,877.750	97.885217	449,173.48	92.174687	422,969.13	-26,204.35	0.05
	Original Face:	Base	1,500,000.000	97.885217	449,173.48	92.174687	422,969.13	-26,204.35	0.04
3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4					4.000000	01 Jun 2048		
		Local	314,392.060	108.070029	339,763.59	97.572081	306,758.88	-33,004.71	0.03
	Original Face:	Base	1,400,000.000	108.070029	339,763.59	97.572081	306,758.88	-33,004.71	0.03
3132XGQC3	FED HM LN PC POOL WN2250 FR 09/32 FIXED 4					4.000000	01 Sep 2032		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
		Local	749,708.450	97.605865	731,759.42	92.143266	690,805.85	-40,953.57	0.08
	Original Face:	Base	2,200,000.000	97.605865	731,759.42	92.143266	690,805.85	-40,953.57	0.07
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3					3.000000	01 Mar 2050		
		Local	27,403.620	103.894084	28,470.74	91.656270	25,117.14	-3,353.60	0.00
	Original Face:	Base	100,000.000	103.894084	28,470.74	91.656270	25,117.14	-3,353.60	0.00

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3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	133,756.100	106.469813	142,409.87	88.119684	117,865.45	-24,544.42	0.01
Original Face:		Base	200,000.000	106.469813	142,409.87	88.119684	117,865.45	-24,544.42	0.01
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	140,651.640	106.168851	149,328.23	87.848905	123,560.93	-25,767.30	0.01
Original Face:		Base	200,000.000	106.168851	149,328.23	87.848905	123,560.93	-25,767.30	0.01
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	80,456.180	103.084350	82,937.73	84.179431	67,727.55	-15,210.18	0.01
Original Face:		Base	100,000.000	103.084350	82,937.73	84.179431	67,727.55	-15,210.18	0.01
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	68,876.960	103.233302	71,103.96	85.145202	58,645.43	-12,458.53	0.01
Original Face:		Base	100,000.000	103.233302	71,103.96	85.145202	58,645.43	-12,458.53	0.01
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	64,521.890	103.164647	66,563.78	84.420173	54,469.49	-12,094.29	0.01
Original Face:		Base	100,000.000	103.164647	66,563.78	84.420173	54,469.49	-12,094.29	0.01
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	63,962.990	103.164674	65,987.21	84.377480	53,970.36	-12,016.85	0.01
Original Face:		Base	100,000.000	103.164674	65,987.21	84.377480	53,970.36	-12,016.85	0.01
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	391,503.960	102.952545	403,063.29	84.230872	329,767.20	-73,296.09	0.04
Original Face:		Base	600,000.000	102.952545	403,063.29	84.230872	329,767.20	-73,296.09	0.03
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	303,319.420	100.096697	303,612.72	84.179055	255,331.42	-48,281.30	0.03
Original Face:		Base	400,000.000	100.096697	303,612.72	84.179055	255,331.42	-48,281.30	0.03
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	22,105.770	99.889486	22,081.34	84.181378	18,608.94	-3,472.40	0.00
Original Face:		Base	30,000.000	99.889486	22,081.34	84.181378	18,608.94	-3,472.40	0.00
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	67,066.660	100.552525	67,437.22	84.178440	56,455.67	-10,981.55	0.01
Original Face:		Base	100,000.000	100.552525	67,437.22	84.178440	56,455.67	-10,981.55	0.01

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3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	69,886.940	100.787329	70,437.18	85.145367	59,505.49	-10,931.69	0.01
Original Face:		Base	100,000.000	100.787329	70,437.18	85.145367	59,505.49	-10,931.69	0.01
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	150,057.430	100.511064	150,824.32	84.178638	126,316.30	-24,508.02	0.01
Original Face:		Base	200,000.000	100.511064	150,824.32	84.178638	126,316.30	-24,508.02	0.01
3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	72,920.650	100.124395	73,011.36	85.144034	62,087.58	-10,923.78	0.01
Original Face:		Base	100,000.000	100.124395	73,011.36	85.144034	62,087.58	-10,923.78	0.01
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	141,516.840	100.497227	142,220.50	84.178337	119,126.52	-23,093.98	0.01
Original Face:		Base	200,000.000	100.497227	142,220.50	84.178337	119,126.52	-23,093.98	0.01
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	58,678.000	100.511060	58,977.88	84.178179	49,394.07	-9,583.81	0.01
Original Face:		Base	100,000.000	100.511060	58,977.88	84.178179	49,394.07	-9,583.81	0.00
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	144,062.030	100.483431	144,758.47	84.178174	121,268.79	-23,489.68	0.01
Original Face:		Base	200,000.000	100.483431	144,758.47	84.178174	121,268.79	-23,489.68	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
		Local	136,997.520	103.024945	141,141.62	88.419100	121,131.97	-20,009.65	0.01
Original Face:		Base	200,000.000	103.024945	141,141.62	88.419100	121,131.97	-20,009.65	0.01
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	66,615.930	100.400535	66,882.75	84.339100	56,183.28	-10,699.47	0.01
Original Face:		Base	100,000.000	100.400535	66,882.75	84.339100	56,183.28	-10,699.47	0.01
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	74,503.090	105.128901	78,324.28	88.489579	65,927.47	-12,396.81	0.01
Original Face:		Base	100,000.000	105.128901	78,324.28	88.489579	65,927.47	-12,396.81	0.01
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	550,206.970	100.498083	552,947.46	87.424781	481,017.24	-71,930.22	0.05
Original Face:		Base	700,000.000	100.498083	552,947.46	87.424781	481,017.24	-71,930.22	0.05

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3133AR4L6	FED HM LN PC POOL QC7127 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
		Local	82,385.170	94.160709	77,574.46	84.177553	69,349.82	-8,224.64	0.01
Original Face:		Base	100,000.000	94.160709	77,574.46	84.177553	69,349.82	-8,224.64	0.01
3133ARAC9	FED HM LN PC POOL QC6303 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
		Local	82,382.550	94.160754	77,572.03	84.177571	69,347.63	-8,224.40	0.01
Original Face:		Base	100,000.000	94.160754	77,572.03	84.177571	69,347.63	-8,224.40	0.01
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	76,641.760	103.986182	79,696.84	87.865900	67,341.97	-12,354.87	0.01
Original Face:		Base	100,000.000	103.986182	79,696.84	87.865900	67,341.97	-12,354.87	0.01
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
		Local	82,733.120	92.953813	76,903.59	87.624704	72,494.65	-4,408.94	0.01
Original Face:		Base	100,000.000	92.953813	76,903.59	87.624704	72,494.65	-4,408.94	0.01
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
		Local	250,015.150	99.856845	249,657.24	91.220810	228,065.84	-21,591.40	0.03
Original Face:		Base	300,000.000	99.856845	249,657.24	91.220810	228,065.84	-21,591.40	0.02
3133AWH72	FED HM LN PC POOL QD0254 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
		Local	83,976.370	99.943532	83,928.95	83.564061	70,174.07	-13,754.88	0.01
Original Face:		Base	100,000.000	99.943532	83,928.95	83.564061	70,174.07	-13,754.88	0.01
3133AYBT6	FED HM LN PC POOL QD1850 FR 12/51 FIXED 2.5					2.500000	01 Dec 2051		
		Local	77,523.710	86.566329	67,109.43	87.501974	67,834.78	725.35	0.01
Original Face:		Base	100,000.000	86.566329	67,109.43	87.501974	67,834.78	725.35	0.01
3133B1TB7	FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	75,119.250	100.171035	75,247.73	87.957523	66,073.03	-9,174.70	0.01
Original Face:		Base	100,000.000	100.171035	75,247.73	87.957523	66,073.03	-9,174.70	0.01
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	248,567.960	100.370619	249,489.20	87.832580	218,323.65	-31,165.55	0.02
Original Face:		Base	300,000.000	100.370619	249,489.20	87.832580	218,323.65	-31,165.55	0.02
3133B3ZF7	FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	84,030.320	100.769734	84,677.13	87.823008	73,797.95	-10,879.18	0.01
Original Face:		Base	100,000.000	100.769734	84,677.13	87.823008	73,797.95	-10,879.18	0.01

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3133B6T83	FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	166,849.110	95.685527	159,650.45	87.822452	146,530.98	-13,119.47	0.02
Original Face:		Base	200,000.000	95.685527	159,650.45	87.822452	146,530.98	-13,119.47	0.01
3133B9NQ3	FED HM LN PC POOL QE0399 FR 04/52 FIXED 3					3.000000	01 Apr 2052		
		Local	419,458.470	86.544849	363,019.70	90.706870	380,477.65	17,457.95	0.04
Original Face:		Base	500,000.000	86.544849	363,019.70	90.706870	380,477.65	17,457.95	0.04
3133BAUR0	FED HM LN PC POOL QE1492 FR 05/52 FIXED 3.5					3.500000	01 May 2052		
		Local	78,745.390	97.943816	77,126.24	94.266634	74,230.63	-2,895.61	0.01
Original Face:		Base	100,000.000	97.943816	77,126.24	94.266634	74,230.63	-2,895.61	0.01
3133BNAW3	FED HM LN PC POOL QF0921 FR 09/52 FIXED 5					5.000000	01 Sep 2052		
		Local	80,962.570	93.824406	75,962.65	100.171918	81,101.76	5,139.11	0.01
Original Face:		Base	100,000.000	93.824406	75,962.65	100.171918	81,101.76	5,139.11	0.01
3133BREB6	FED HM LN PC POOL QF3730 FR 11/52 FIXED 5					5.000000	01 Nov 2052		
		Local	84,803.920	97.087576	82,334.07	100.066308	84,860.15	2,526.08	0.01
Original Face:		Base	100,000.000	97.087576	82,334.07	100.066308	84,860.15	2,526.08	0.01
3133BSPH9	FED HM LN PC POOL QF4924 FR 12/52 FIXED 6					6.000000	01 Dec 2052		
		Local	71,610.190	101.671117	72,806.88	103.727558	74,279.50	1,472.62	0.01
Original Face:		Base	100,000.000	101.671117	72,806.88	103.727558	74,279.50	1,472.62	0.01
3133BTCA6	FED HM LN PC POOL QF5465 FR 12/52 FIXED 5					5.000000	01 Dec 2052		
		Local	173,579.510	100.831590	175,022.98	100.272359	174,052.27	-970.71	0.02
Original Face:		Base	200,000.000	100.831590	175,022.98	100.272359	174,052.27	-970.71	0.02
3133BUGZ4	FED HM LN PC POOL QF6516 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	145,337.500	102.458436	148,910.53	103.256469	150,070.37	1,159.84	0.02
Original Face:		Base	200,000.000	102.458436	148,910.53	103.256469	150,070.37	1,159.84	0.01
3133C8DQ5	FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5					5.500000	01 Jul 2053		
		Local	90,784.360	98.868373	89,757.02	102.532379	93,083.36	3,326.34	0.01
Original Face:		Base	100,000.000	98.868373	89,757.02	102.532379	93,083.36	3,326.34	0.01
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	68,191.400	103.606877	70,650.98	90.570140	61,761.05	-8,889.93	0.01
Original Face:		Base	100,000.000	103.606877	70,650.98	90.570140	61,761.05	-8,889.93	0.01

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3133D4QF3	FED HM LN PC POOL QK1354 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
		Local	244,399.780	87.414821	213,641.63	86.998682	212,624.59	-1,017.04	0.02
Original Face:		Base	300,000.000	87.414821	213,641.63	86.998682	212,624.59	-1,017.04	0.02
3133JLYK9	FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
		Local	93,491.580	93.763353	87,660.84	83.308080	77,886.04	-9,774.80	0.01
Original Face:		Base	100,000.000	93.763353	87,660.84	83.308080	77,886.04	-9,774.80	0.01
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
		Local	362,021.200	100.289649	363,069.79	84.107046	304,485.34	-58,584.45	0.03
Original Face:		Base	500,000.000	100.289649	363,069.79	84.107046	304,485.34	-58,584.45	0.03
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	923,303.160	93.268449	861,150.54	88.120092	813,615.59	-47,534.95	0.09
Original Face:		Base	1,400,000.000	93.268449	861,150.54	88.120092	813,615.59	-47,534.95	0.08
3133KKS75	FED HM LN PC POOL RA4142 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	131,982.490	92.171795	121,650.63	87.949237	116,077.59	-5,573.04	0.01
Original Face:		Base	200,000.000	92.171795	121,650.63	87.949237	116,077.59	-5,573.04	0.01
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	873,625.840	84.996507	742,551.45	87.479947	764,247.42	21,695.97	0.09
Original Face:		Base	1,300,000.000	84.996507	742,551.45	87.479947	764,247.42	21,695.97	0.08
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2					2.000000	01 Jun 2051		
		Local	158,808.300	101.056739	160,486.49	83.618474	132,793.08	-27,693.41	0.01
Original Face:		Base	200,000.000	101.056739	160,486.49	83.618474	132,793.08	-27,693.41	0.01
3133KLBE6	FED HM LN PC POOL RA4537 FR 02/51 FIXED 1.5					1.500000	01 Feb 2051		
		Local	232,582.800	78.547992	182,689.12	79.295411	184,427.49	1,738.37	0.02
Original Face:		Base	300,000.000	78.547992	182,689.12	79.295411	184,427.49	1,738.37	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	661,531.190	102.890589	680,653.34	83.980280	555,555.75	-125,097.59	0.06
Original Face:		Base	900,000.000	102.890589	680,653.34	83.980280	555,555.75	-125,097.59	0.06
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2					2.000000	01 May 2051		
		Local	1,509,812.080	100.684214	1,520,142.42	83.787744	1,265,037.48	-255,104.94	0.14
Original Face:		Base	2,000,000.000	100.684214	1,520,142.42	83.787744	1,265,037.48	-255,104.94	0.13

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3133KN6X6	FED HM LN PC POOL RA7186 FR 04/52 FIXED 4					4.000000	01 Apr 2052		
		Local	1,620,637.540	95.257961	1,543,786.27	96.665275	1,566,593.73	22,807.46	0.18
Original Face:		Base	2,000,000.000	95.257961	1,543,786.27	96.665275	1,566,593.73	22,807.46	0.16
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	309,334.810	97.808022	302,554.26	87.964873	272,105.97	-30,448.29	0.03
Original Face:		Base	400,000.000	97.808022	302,554.26	87.964873	272,105.97	-30,448.29	0.03
3133KNQT3	FED HM LN PC POOL RA6766 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	81,861.300	83.015259	67,957.37	87.355705	71,510.52	3,553.15	0.01
Original Face:		Base	100,000.000	83.015259	67,957.37	87.355705	71,510.52	3,553.15	0.01
3133KQ3M6	FED HM LN PC POOL RA8904 FR 04/53 FIXED 6.5					6.500000	01 Apr 2053		
		Local	306,072.940	103.590066	317,061.16	103.343182	316,305.52	-755.64	0.04
Original Face:		Base	400,000.000	103.590066	317,061.16	103.343182	316,305.52	-755.64	0.03
3133KQUT1	FED HM LN PC POOL RA8694 FR 04/53 FIXED 5					5.000000	01 Apr 2053		
		Local	181,794.020	92.937903	168,955.55	101.089193	183,774.11	14,818.56	0.02
Original Face:		Base	200,000.000	92.937903	168,955.55	101.089193	183,774.11	14,818.56	0.02
3133KQXT8	FED HM LN PC POOL RA8790 FR 04/53 FIXED 5					5.000000	01 Apr 2053		
		Local	454,508.170	100.364035	456,162.74	99.948010	454,271.87	-1,890.87	0.05
Original Face:		Base	500,000.000	100.364035	456,162.74	99.948010	454,271.87	-1,890.87	0.05
3133KRCQ5	FED HM LN PC POOL RA9079 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
		Local	89,651.410	104.242354	93,454.74	104.820228	93,972.81	518.07	0.01
Original Face:		Base	100,000.000	104.242354	93,454.74	104.820228	93,972.81	518.07	0.01
3133KRCR3	FED HM LN PC POOL RA9080 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
		Local	163,898.020	103.944404	170,362.82	104.618646	171,467.89	1,105.07	0.02
Original Face:		Base	200,000.000	103.944404	170,362.82	104.618646	171,467.89	1,105.07	0.02
3133KRCS1	FED HM LN PC POOL RA9081 FR 05/53 FIXED 6.5					6.500000	01 May 2053		
		Local	262,766.430	103.743264	272,602.47	104.534730	274,682.18	2,079.71	0.03
Original Face:		Base	300,000.000	103.743264	272,602.47	104.534730	274,682.18	2,079.71	0.03
3133KRPW8	FED HM LN PC POOL RA9437 FR 07/53 FIXED 5.5					5.500000	01 Jul 2053		
		Local	184,049.980	99.167753	182,518.23	101.726547	187,227.69	4,709.46	0.02
Original Face:		Base	200,000.000	99.167753	182,518.23	101.726547	187,227.69	4,709.46	0.02

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3133KTYK0	FED HM LN PC POOL RB0714 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	722,657.920	80.860975	584,348.24	87.007977	628,770.04	44,421.80	0.07
Original Face:		Base	900,000.000	80.860975	584,348.24	87.007977	628,770.04	44,421.80	0.06
3133KYT41	FED HM LN PC POOL RB5071 FR 09/40 FIXED 2					2.000000	01 Sep 2040		
		Local	56,820.720	86.039089	48,888.03	87.555455	49,749.64	861.61	0.01
Original Face:		Base	100,000.000	86.039089	48,888.03	87.555455	49,749.64	861.61	0.00
3133KYU64	FED HM LN PC POOL RB5105 FR 03/41 FIXED 2					2.000000	01 Mar 2041		
		Local	493,717.900	82.184636	405,760.26	87.366805	431,345.55	25,585.29	0.05
Original Face:		Base	700,000.000	82.184636	405,760.26	87.366805	431,345.55	25,585.29	0.04
3133KYUH0	FED HM LN PC POOL RB5084 FR 11/40 FIXED 1.5					1.500000	01 Nov 2040		
		Local	1,165,805.120	85.228089	993,593.43	84.468564	984,738.84	-8,854.59	0.11
Original Face:		Base	1,700,000.000	85.228089	993,593.43	84.468564	984,738.84	-8,854.59	0.10
3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	956,594.900	87.122824	833,412.49	87.008386	832,317.78	-1,094.71	0.09
Original Face:		Base	1,200,000.000	87.122824	833,412.49	87.008386	832,317.78	-1,094.71	0.08
3133KYVB2	FED HM LN PC POOL RB5110 FR 05/41 FIXED 1.5					1.500000	01 May 2041		
		Local	1,606,961.770	84.469176	1,357,387.36	84.050668	1,350,662.10	-6,725.26	0.15
Original Face:		Base	2,100,000.000	84.469176	1,357,387.36	84.050668	1,350,662.10	-6,725.26	0.13
3133KYVF3	FED HM LN PC POOL RB5114 FR 06/41 FIXED 2					2.000000	01 Jun 2041		
		Local	148,942.740	85.232291	126,947.31	87.384222	130,152.45	3,205.14	0.01
Original Face:		Base	200,000.000	85.232291	126,947.31	87.384222	130,152.45	3,205.14	0.01
3133KYVJ5	FED HM LN PC POOL RB5117 FR 07/41 FIXED 1.5					1.500000	01 Jul 2041		
		Local	1,247,971.820	84.457027	1,053,999.90	80.745379	1,007,679.58	-46,320.32	0.11
Original Face:		Base	1,600,000.000	84.457027	1,053,999.90	80.745379	1,007,679.58	-46,320.32	0.10
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
		Local	1,077,603.790	102.458153	1,104,092.94	86.947217	936,946.51	-167,146.43	0.11
Original Face:		Base	1,400,000.000	102.458153	1,104,092.94	86.947217	936,946.51	-167,146.43	0.09
3133KYVY2	FED HM LN PC POOL RB5131 FR 10/41 FIXED 2					2.000000	01 Oct 2041		
		Local	859,720.800	86.521761	743,845.58	87.147644	749,226.42	5,380.84	0.08
Original Face:		Base	1,100,000.000	86.521761	743,845.58	87.147644	749,226.42	5,380.84	0.07

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3133KYW39	FED HM LN PC POOL RB5166 FR 07/42 FIXED 3					3.000000	01 Jul 2042		
		Local	257,440.180	91.158455	234,678.49	92.798570	238,900.81	4,222.32	0.03
Original Face:		Base	300,000.000	91.158455	234,678.49	92.798570	238,900.81	4,222.32	0.02
3133KYWA3	FED HM LN PC POOL RB5141 FR 01/42 FIXED 2					2.000000	01 Jan 2042		
		Local	81,038.210	87.382816	70,813.47	87.007960	70,509.69	-303.78	0.01
Original Face:		Base	100,000.000	87.382816	70,813.47	87.007960	70,509.69	-303.78	0.01
3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
		Local	737,967.650	87.337870	644,525.23	86.516686	638,465.15	-6,060.08	0.07
Original Face:		Base	900,000.020	87.337870	644,525.23	86.516686	638,465.15	-6,060.08	0.06
3133KYWJ4	FED HM LN PC POOL RB5149 FR 03/42 FIXED 2.5					2.500000	01 Mar 2042		
		Local	244,899.770	90.100301	220,655.43	90.213245	220,932.03	276.60	0.02
Original Face:		Base	300,000.000	90.100301	220,655.43	90.213245	220,932.03	276.60	0.02
3133KYWN5	FED HM LN PC POOL RB5153 FR 04/42 FIXED 2					2.000000	01 Apr 2042		
		Local	420,197.480	84.744913	356,095.99	86.951767	365,369.13	9,273.14	0.04
Original Face:		Base	500,000.000	84.744913	356,095.99	86.951767	365,369.13	9,273.14	0.04
3133KYWP0	FED HM LN PC POOL RB5154 FR 04/42 FIXED 2.5					2.500000	01 Apr 2042		
		Local	166,994.430	87.513811	146,143.19	89.779386	149,926.57	3,783.38	0.02
Original Face:		Base	200,000.000	87.513811	146,143.19	89.779386	149,926.57	3,783.38	0.01
3133USH95	FED HM LN PC POOL SI2056 FR 12/50 FIXED 3.5					3.500000	01 Dec 2050		
		Local	534,732.790	90.186257	482,255.49	93.906909	502,151.03	19,895.54	0.06
Original Face:		Base	600,000.000	90.186257	482,255.49	93.906909	502,151.03	19,895.54	0.05
3133USHZ7	FED HM LN PC POOL SI2048 FR 07/50 FIXED 2.5					2.500000	01 Jul 2050		
		Local	88,699.330	86.537959	76,758.59	87.544912	77,651.75	893.16	0.01
Original Face:		Base	100,000.000	86.537959	76,758.59	87.544912	77,651.75	893.16	0.01
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	760,000.000	117.723321	894,697.24	115.638584	878,853.24	-15,844.00	0.10
		Base		117.723321	894,697.24	115.638584	878,853.24	-15,844.00	0.09
3136A03E5	FANNIE MAE FNR 2011 87 SG					1.155400	25 Apr 2040		
		Local	18,055.890	86.901836	15,690.90	2.632520	475.32	-15,215.58	0.00
Original Face:		Base	1,000,000.000	86.901836	15,690.90	2.632520	475.32	-15,215.58	0.00

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3136A1QW8	FANNIE MAE FNR 2011 96 SA					1.155400	25 Oct 2041		
		Local	60,754.230	0.000016	0.01	8.486610	5,155.97	5,155.96	0.00
Original Face:		Base	1,000,000.000	0.000016	0.01	8.486610	5,155.97	5,155.96	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		
		Local	1,036.490	109.101873	1,130.83	102.946910	1,067.03	-63.80	0.00
Original Face:		Base	200,000.000	109.101873	1,130.83	102.946910	1,067.03	-63.80	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
		Local	16,939.220	111.440727	18,877.19	108.838080	18,436.32	-440.87	0.00
Original Face:		Base	400,000.000	111.440727	18,877.19	108.838080	18,436.32	-440.87	0.00
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
		Local	27,061.220	108.673888	29,408.48	106.019870	28,690.27	-718.21	0.00
Original Face:		Base	600,000.000	108.673888	29,408.48	106.019870	28,690.27	-718.21	0.00
3136A65Y6	FANNIE MAE FNR 2012 74 SA					1.255400	25 Mar 2042		
		Local	20,637.410	0.000048	0.01	8.094300	1,670.45	1,670.44	0.00
Original Face:		Base	300,000.000	0.000048	0.01	8.094300	1,670.45	1,670.44	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					1.205400	25 Jul 2042		
		Local	5,717.160	62.023102	3,545.96	13.655370	780.70	-2,765.26	0.00
Original Face:		Base	100,000.000	62.023102	3,545.96	13.655370	780.70	-2,765.26	0.00
3136A92R8	FANNIE MAE FNR 2012 118 VZ					3.000000	25 Nov 2042		
		Local	360,370.790	90.771278	327,113.17	91.909250	331,214.09	4,100.92	0.04
Original Face:		Base	300,000.000	90.771278	327,113.17	91.909250	331,214.09	4,100.92	0.03
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
		Local	48,081.240	112.564235	54,122.28	107.398240	51,638.41	-2,483.87	0.01
Original Face:		Base	700,000.000	112.564235	54,122.28	107.398240	51,638.41	-2,483.87	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
		Local	110,579.350	109.189844	120,741.42	103.378550	114,315.33	-6,426.09	0.01
Original Face:		Base	1,200,000.000	109.189844	120,741.42	103.378550	114,315.33	-6,426.09	0.01
3136AH6K1	FANNIE MAE FNR 2014 6 Z					2.500000	25 Feb 2044		
		Local	652,621.530	87.362334	570,145.40	88.772720	579,349.88	9,204.48	0.07
Original Face:		Base	500,000.000	87.362334	570,145.40	88.772720	579,349.88	9,204.48	0.06

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3136AKTB9	FANNIE MAE FNR 2014 47 AI					0.892360	25 Aug 2044		
		Local	63,190.210	31.538224	19,929.07	6.036420	3,814.43	-16,114.64	0.00
Original Face:		Base	800,000.000	31.538224	19,929.07	6.036420	3,814.43	-16,114.64	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.573000	25 Dec 2024		
		Local	3,520,663.680	3.205101	112,840.81	0.001220	42.95	-112,797.86	0.00
Original Face:		Base	9,885,000.000	3.205101	112,840.81	0.001220	42.95	-112,797.86	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
		Local	412,087.690	95.092120	391,862.92	88.541380	364,868.13	-26,994.79	0.04
Original Face:		Base	300,000.000	95.092120	391,862.92	88.541380	364,868.13	-26,994.79	0.04
3136APB68	FANNIE MAE FNR 2015 55 IO					0.674706	25 Aug 2055		
		Local	8,833.210	19.454649	1,718.47	4.376940	386.62	-1,331.85	0.00
Original Face:		Base	100,000.000	19.454649	1,718.47	4.376940	386.62	-1,331.85	0.00
3136APTN2	FANNIE MAE FNR 2015 56 AS					0.755400	25 Aug 2045		
		Local	98,623.260	19.433965	19,166.41	11.805200	11,642.67	-7,523.74	0.00
Original Face:		Base	400,000.000	19.433965	19,166.41	11.805200	11,642.67	-7,523.74	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
		Local	98,928.770	100.709571	99,630.74	96.488460	95,454.85	-4,175.89	0.01
Original Face:		Base	100,000.000	100.709571	99,630.74	96.488460	95,454.85	-4,175.89	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
		Local	91,098.380	101.934820	92,860.97	97.399370	88,729.25	-4,131.72	0.01
Original Face:		Base	100,000.000	101.934820	92,860.97	97.399370	88,729.25	-4,131.72	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
		Local	79,981.600	101.896149	81,498.17	89.503780	71,586.56	-9,911.61	0.01
Original Face:		Base	100,000.000	101.896149	81,498.17	89.503780	71,586.56	-9,911.61	0.01
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
		Local	326,592.010	99.556416	325,143.30	62.516780	204,174.81	-120,968.49	0.02
Original Face:		Base	300,000.000	99.556416	325,143.30	62.516780	204,174.81	-120,968.49	0.02
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.542770	25 Sep 2034		
		Local	1,132,054.640	8.998440	101,867.26	5.943280	67,281.18	-34,586.08	0.01
Original Face:		Base	1,300,000.000	8.998440	101,867.26	5.943280	67,281.18	-34,586.08	0.01

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3136BBEM0	FANNIE MAE FNR 2020 57 TA					2.000000	25 Apr 2050		
		Local	768,315.030	86.457805	664,268.31	88.111230	676,971.82	12,703.51	0.08
Original Face:		Base	1,700,000.000	86.457805	664,268.31	88.111230	676,971.82	12,703.51	0.07
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
		Local	1,100,000.000	85.349455	938,844.01	80.846440	889,310.84	-49,533.17	0.10
Original Face:		Base	1,100,000.000	85.349455	938,844.01	80.846440	889,310.84	-49,533.17	0.09
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
		Local	144,719.800	7.125438	10,311.92	15.713160	22,740.05	12,428.13	0.00
Original Face:		Base	200,000.000	7.125438	10,311.92	15.713160	22,740.05	12,428.13	0.00
3136BBXG2	FANNIE MAE FNR 2020 62 AI					2.500000	25 Sep 2050		
		Local	670,630.550	15.239716	102,202.19	16.052370	107,652.10	5,449.91	0.01
Original Face:		Base	900,000.000	15.239716	102,202.19	16.052370	107,652.10	5,449.91	0.01
3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
		Local	213,328.210	9.921688	21,165.76	16.312940	34,800.10	13,634.34	0.00
Original Face:		Base	300,000.000	9.921688	21,165.76	16.312940	34,800.10	13,634.34	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
		Local	973,045.040	8.727591	84,923.39	15.178450	147,693.15	62,769.76	0.02
Original Face:		Base	1,400,000.000	8.727591	84,923.39	15.178450	147,693.15	62,769.76	0.01
3136BCER7	FANNIE MAE FNR 2020 73 KI					3.000000	25 Oct 2050		
		Local	592,304.650	15.768103	93,395.21	18.120830	107,330.52	13,935.31	0.01
Original Face:		Base	900,000.000	15.768103	93,395.21	18.120830	107,330.52	13,935.31	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
		Local	736,066.240	9.843076	72,451.56	15.123750	111,320.82	38,869.26	0.01
Original Face:		Base	1,000,000.000	9.843076	72,451.56	15.123750	111,320.82	38,869.26	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
		Local	557,093.400	10.154024	56,567.40	16.561540	92,263.25	35,695.85	0.01
Original Face:		Base	700,000.000	10.154024	56,567.40	16.561540	92,263.25	35,695.85	0.01
3136BG4M0	FANNIE MAE FNR 2021 65 JA					2.000000	25 Jan 2046		
		Local	203,905.540	87.094603	177,590.72	89.045580	181,568.87	3,978.15	0.02
Original Face:		Base	300,000.000	87.094603	177,590.72	89.045580	181,568.87	3,978.15	0.02

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3136BGNQ0	FANNIE MAE FNR 2021 52 CI					2.500000	25 Dec 2047		
		Local	804,525.280	12.524102	100,759.57	13.443780	108,158.61	7,399.04	0.01
Original Face:		Base	1,000,000.000	12.524102	100,759.57	13.443780	108,158.61	7,399.04	0.01
3136BH7G8	FANNIE MAE FNR 2021 43 IO					2.500000	25 Jun 2051		
		Local	1,404,101.650	14.165653	198,900.17	15.030170	211,038.86	12,138.69	0.02
Original Face:		Base	1,800,000.000	14.165653	198,900.17	15.030170	211,038.86	12,138.69	0.02
3136BHD55	FANNIE MAE FNR 2021 44 MI					2.500000	25 Jul 2051		
		Local	876,738.960	15.791851	138,453.31	17.379400	152,371.97	13,918.66	0.02
Original Face:		Base	1,000,000.000	15.791851	138,453.31	17.379400	152,371.97	13,918.66	0.02
3136BJWT8	FANNIE MAE FNR 2021 77 WI					3.000000	25 Aug 2050		
		Local	638,403.150	15.425010	98,473.75	15.404650	98,343.77	-129.98	0.01
Original Face:		Base	900,000.000	15.425010	98,473.75	15.404650	98,343.77	-129.98	0.01
3136BMZX9	FANNIE MAE FNR 2022 22 IO					2.500000	25 Oct 2051		
		Local	1,323,207.560	16.535057	218,793.12	16.276950	215,377.83	-3,415.29	0.02
Original Face:		Base	1,500,000.000	16.535057	218,793.12	16.276950	215,377.83	-3,415.29	0.02
3136BP3K5	FANNIEMAE ACES FNA 2023 M4 A2					3.893430	25 Sep 2032		
		Local	200,000.000	95.745995	191,491.99	97.363900	194,727.80	3,235.81	0.02
Original Face:		Base	200,000.000	95.745995	191,491.99	97.363900	194,727.80	3,235.81	0.02
3136BPPT2	FANNIE MAE FNR 2022 86 IO					2.500000	25 May 2050		
		Local	721,219.590	12.281305	88,575.18	13.824420	99,704.43	11,129.25	0.01
Original Face:		Base	800,000.000	12.281305	88,575.18	13.824420	99,704.43	11,129.25	0.01
3136BPUY5	FANNIE MAE FNR 2023 2 CI					2.000000	25 Oct 2050		
		Local	1,791,473.760	11.912646	213,411.92	12.155440	217,761.52	4,349.60	0.02
Original Face:		Base	2,000,000.000	11.912646	213,411.92	12.155440	217,761.52	4,349.60	0.02
3136BQ3W7	FANNIE MAE FNR 2024 5 DI					3.000000	25 Oct 2051		
		Local	1,048,771.200	18.309732	192,027.20	16.554270	173,616.42	-18,410.78	0.02
Original Face:		Base	1,100,000.000	18.309732	192,027.20	16.554270	173,616.42	-18,410.78	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
		Local	38,174.290	27.816182	10,618.63	2.394533	914.10	-9,704.53	0.00
Original Face:		Base	1,400,000.000	27.816182	10,618.63	2.394533	914.10	-9,704.53	0.00

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3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
		Local	55,362.540	74.900610	41,466.88	14.641391	8,105.85	-33,361.03	0.00
Original Face:		Base	800,000.000	74.900610	41,466.88	14.641391	8,105.85	-33,361.03	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
		Local	101,291.760	67.393458	68,264.02	18.303936	18,540.38	-49,723.64	0.00
Original Face:		Base	1,600,000.000	67.393458	68,264.02	18.303936	18,540.38	-49,723.64	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
		Local	27,050.730	15.370454	4,157.82	18.994751	5,138.22	980.40	0.00
Original Face:		Base	700,000.000	15.370454	4,157.82	18.994751	5,138.22	980.40	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
		Local	15,850.370	104.956856	16,636.05	102.979716	16,322.67	-313.38	0.00
Original Face:		Base	861,059.000	104.956856	16,636.05	102.979716	16,322.67	-313.38	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					0.493450	15 Oct 2041		
		Local	80,526.020	209.411889	168,631.06	12.134190	9,771.18	-158,859.88	0.00
Original Face:		Base	1,300,000.000	209.411889	168,631.06	12.134190	9,771.18	-158,859.88	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					0.543450	15 Aug 2042		
		Local	64,644.660	79.421796	51,341.95	10.259580	6,632.27	-44,709.68	0.00
Original Face:		Base	500,000.000	79.421796	51,341.95	10.259580	6,632.27	-44,709.68	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
		Local	132,683.700	11.982512	15,898.84	2.333890	3,096.69	-12,802.15	0.00
Original Face:		Base	3,000,000.000	11.982512	15,898.84	2.333890	3,096.69	-12,802.15	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
		Local	74,615.840	91.127447	67,995.51	83.674070	62,434.11	-5,561.40	0.01
Original Face:		Base	200,000.000	91.127447	67,995.51	83.674070	62,434.11	-5,561.40	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
		Local	13,818.670	105.394586	14,564.13	2.141770	295.96	-14,268.17	0.00
Original Face:		Base	700,000.000	105.394586	14,564.13	2.141770	295.96	-14,268.17	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					0.493450	15 Feb 2044		
		Local	32,370.990	37.146779	12,024.78	11.890360	3,849.03	-8,175.75	0.00
Original Face:		Base	200,000.000	37.146779	12,024.78	11.890360	3,849.03	-8,175.75	0.00

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3137BAQX3	FREDDIE MAC FHR 4335 SW					0.543450	15 May 2044		
		Local	63,861.270	44.024320	28,114.49	11.493420	7,339.84	-20,774.65	0.00
Original Face:		Base	400,000.000	44.024320	28,114.49	11.493420	7,339.84	-20,774.65	0.00
3137BDMP8	FREDDIE MAC FHR 4391 MZ					3.000000	15 Sep 2044		
		Local	539,741.410	89.671120	483,992.17	90.742790	489,776.41	5,784.24	0.06
Original Face:		Base	400,000.000	89.671120	483,992.17	90.742790	489,776.41	5,784.24	0.05
3137BF4Y4	FREDDIE MAC FHR 4415 IO					0.959341	15 Apr 2041		
		Local	112,920.880	61.597696	69,556.66	4.720420	5,330.34	-64,226.32	0.00
Original Face:		Base	1,600,000.000	61.597696	69,556.66	4.720420	5,330.34	-64,226.32	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
		Local	129,718.650	9.372361	12,157.70	13.930300	18,070.20	5,912.50	0.00
Original Face:		Base	200,000.000	9.372361	12,157.70	13.930300	18,070.20	5,912.50	0.00
3137F72R5	FHLMC MULTIFAMILY STRUCTURED P FHMS K120 X1					1.128150	25 Oct 2030		
		Local	5,425,826.010	4.759431	258,238.43	4.927660	267,366.26	9,127.83	0.03
Original Face:		Base	5,500,000.000	4.759431	258,238.43	4.927660	267,366.26	9,127.83	0.03
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
		Local	706,222.490	11.589409	81,847.01	16.028000	113,193.34	31,346.33	0.01
Original Face:		Base	900,000.000	11.589409	81,847.01	16.028000	113,193.34	31,346.33	0.01
3137FFZS9	FREDDIE MAC FHR 5085 NI					2.000000	25 Mar 2051		
		Local	319,892.390	11.262963	36,029.36	11.789710	37,714.39	1,685.03	0.00
Original Face:		Base	400,000.000	11.262963	36,029.36	11.789710	37,714.39	1,685.03	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		Local	71,896.480	96.919807	69,681.93	88.900390	63,916.25	-5,765.68	0.01
Original Face:		Base	1,100,000.000	96.919807	69,681.93	88.900390	63,916.25	-5,765.68	0.01
3137FREK3	FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1					1.233200	25 Jan 2030		
		Local	3,374,165.200	4.741826	159,997.03	4.773160	161,054.30	1,057.27	0.02
Original Face:		Base	3,500,000.000	4.741826	159,997.03	4.773160	161,054.30	1,057.27	0.02
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX					2.608230	27 Oct 2028		
		Local	7,580,000.000	10.293122	780,218.68	8.030680	608,725.54	-171,493.14	0.07
Original Face:		Base	7,580,000.000	10.293122	780,218.68	8.030680	608,725.54	-171,493.14	0.06

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3137FTLA3	FREDDIE MAC FHR 4980 KI					4.500000	25 Jun 2050		
		Local	1,254,104.370	22.898285	287,168.39	22.084340	276,960.67	-10,207.72	0.03
Original Face:		Base	4,500,000.000	22.898285	287,168.39	22.084340	276,960.67	-10,207.72	0.03
3137FUVK7	FREDDIE MAC FHR 4991 QV					2.000000	25 Sep 2045		
		Local	182,271.490	82.547221	150,460.05	83.773720	152,695.61	2,235.56	0.02
Original Face:		Base	200,000.000	82.547221	150,460.05	83.773720	152,695.61	2,235.56	0.02
3137FVQ54	FREDDIE MAC FHR 5010 IK					2.500000	25 Sep 2050		
		Local	186,585.520	8.446481	15,759.91	15.129600	28,229.64	12,469.73	0.00
Original Face:		Base	300,000.000	8.446481	15,759.91	15.129600	28,229.64	12,469.73	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI					2.500000	25 Sep 2050		
		Local	448,362.230	6.680235	29,951.65	15.967900	71,594.03	41,642.38	0.01
Original Face:		Base	600,000.000	6.680235	29,951.65	15.967900	71,594.03	41,642.38	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN					2.500000	25 Sep 2050		
		Local	152,788.750	5.283406	8,072.45	15.770360	24,095.34	16,022.89	0.00
Original Face:		Base	200,000.000	5.283406	8,072.45	15.770360	24,095.34	16,022.89	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1					1.435733	25 Jul 2035		
		Local	380,935.930	1.552626	5,914.51	10.084640	38,416.02	32,501.51	0.00
Original Face:		Base	390,000.000	2.485751	9,469.12	10.084640	38,416.02	28,946.90	0.00
3137FWHV5	FHLMC MULTIFAMILY STRUCTURED P FHMS K116 X1					1.523685	25 Jul 2030		
		Local	1,086,406.880	6.292014	68,356.87	6.478680	70,384.83	2,027.96	0.01
Original Face:		Base	1,100,000.000	6.292014	68,356.87	6.478680	70,384.83	2,027.96	0.01
3137FXC89	FREDDIE MAC FHR 5018 MI					2.000000	25 Oct 2050		
		Local	389,373.580	8.836234	34,405.96	13.143610	51,177.74	16,771.78	0.01
Original Face:		Base	500,000.000	8.836234	34,405.96	13.143610	51,177.74	16,771.78	0.01
3137FYAR7	FREDDIE MAC FHR 5092 AP					2.000000	25 Apr 2041		
		Local	295,793.630	86.793539	256,729.76	87.945590	260,137.45	3,407.69	0.03
Original Face:		Base	400,000.000	86.793539	256,729.76	87.945590	260,137.45	3,407.69	0.03
3137FYJM9	FREDDIE MAC FHR 5093 IY					4.500000	25 Dec 2050		
		Local	913,892.380	22.850180	208,826.05	20.924770	191,229.88	-17,596.17	0.02
Original Face:		Base	2,000,000.000	22.850180	208,826.05	20.924770	191,229.88	-17,596.17	0.02

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3137FYUL8	FHLMC MULTIFAMILY STRUCTURED P FHMS K128 X1					0.609244	25 Mar 2031		
		Local	8,903,483.460	2.620179	233,287.19	2.667390	237,490.63	4,203.44	0.03
	Original Face:	Base	9,000,000.000	2.620179	233,287.19	2.667390	237,490.63	4,203.44	0.02
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					14.744600	25 Apr 2028		
		Local	1,498,854.190	99.995427	1,498,785.65	106.592180	1,597,661.36	98,875.71	0.18
	Original Face:	Base	1,530,000.000	99.995427	1,498,785.65	106.592180	1,597,661.36	98,875.71	0.16
3137H0TS7	FREDDIE MAC FHR 5118 NI					2.000000	25 Feb 2051		
		Local	1,473,673.280	12.834894	189,144.41	12.517510	184,467.20	-4,677.21	0.02
	Original Face:	Base	1,800,000.000	12.834894	189,144.41	12.517510	184,467.20	-4,677.21	0.02
3137H0X60	FREDDIE MAC FHR 5115 IO					4.500000	25 Oct 2049		
		Local	465,593.990	22.635576	105,389.88	21.532920	100,255.98	-5,133.90	0.01
	Original Face:	Base	1,100,000.000	22.635576	105,389.88	21.532920	100,255.98	-5,133.90	0.01
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
		Local	669,535.940	6.200030	41,511.43	13.921010	93,206.17	51,694.74	0.01
	Original Face:	Base	800,000.000	6.200030	41,511.43	13.921010	93,206.17	51,694.74	0.01
3137H3ST0	FREDDIE MAC FHR 5159 IP					3.000000	25 Nov 2051		
		Local	1,376,868.720	14.107405	194,240.45	13.982390	192,519.15	-1,721.30	0.02
	Original Face:	Base	2,000,000.000	14.107405	194,240.45	13.982390	192,519.15	-1,721.30	0.02
3137H4AC4	FREDDIE MAC FHR 5161 IO					2.000000	25 Mar 2051		
		Local	774,989.760	12.868806	99,731.93	13.673280	105,966.52	6,234.59	0.01
	Original Face:	Base	900,000.000	12.868806	99,731.93	13.673280	105,966.52	6,234.59	0.01
3137H4SK7	FHLMC MULTIFAMILY STRUCTURED P FHMS K136 X1					0.493630	25 Dec 2031		
		Local	12,030,503.890	1.966303	236,556.18	2.076230	249,780.93	13,224.75	0.03
	Original Face:	Base	12,100,000.000	1.966303	236,556.18	2.076230	249,780.93	13,224.75	0.02
3137H62K0	FREDDIE MAC FHR 5202 IN					3.000000	25 Jan 2047		
		Local	687,594.290	10.872334	74,757.55	12.579160	86,493.59	11,736.04	0.01
	Original Face:	Base	900,000.000	10.872334	74,757.55	12.579160	86,493.59	11,736.04	0.01
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
		Local	900,000.000	100.890394	908,013.55	93.655750	842,901.75	-65,111.80	0.10
	Original Face:	Base	900,000.000	100.890394	908,013.55	93.655750	842,901.75	-65,111.80	0.08

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3137H8UB5	FHLMC MULTIFAMILY STRUCTURED P FHMS K148 X1					0.391095	25 Jul 2032		
		Local	24,267,667.640	1.867177	453,120.40	1.922550	466,558.04	13,437.64	0.05
Original Face:		Base	24,300,000.000	1.867177	453,120.40	1.922550	466,558.04	13,437.64	0.05
3137H9F46	FREDDIE MAC FHR 5274 IO					2.500000	25 Jan 2051		
		Local	623,854.640	15.465654	96,483.20	16.442510	102,577.36	6,094.16	0.01
Original Face:		Base	700,000.000	15.465654	96,483.20	16.442510	102,577.36	6,094.16	0.01
3137H9QF9	FREDDIE MAC FHR 5293 CI					2.500000	25 Apr 2051		
		Local	1,529,055.840	15.935219	243,658.40	14.966050	228,839.26	-14,819.14	0.03
Original Face:		Base	1,700,000.000	15.935219	243,658.40	14.966050	228,839.26	-14,819.14	0.02
3137H9QG7	FREDDIE MAC FHR 5293 IO					2.000000	25 Mar 2051		
		Local	2,691,978.120	12.184866	328,013.92	11.881870	319,857.34	-8,156.58	0.04
Original Face:		Base	3,000,000.000	12.184866	328,013.92	11.881870	319,857.34	-8,156.58	0.03
3137H9QH5	FREDDIE MAC FHR 5293 KI					2.000000	25 Feb 2051		
		Local	1,832,535.980	13.131940	240,647.52	12.988100	238,011.61	-2,635.91	0.03
Original Face:		Base	2,000,000.000	13.131940	240,647.52	12.988100	238,011.61	-2,635.91	0.02
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
		Local	12,430.110	106.663497	13,258.39	98.799148	12,280.84	-977.55	0.00
Original Face:		Base	100,000.000	106.663497	13,258.39	98.799148	12,280.84	-977.55	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
		Local	72,502.300	106.663527	77,333.51	98.228458	71,217.89	-6,115.62	0.01
Original Face:		Base	500,000.000	106.663527	77,333.51	98.228458	71,217.89	-6,115.62	0.01
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
		Local	18,113.650	108.012521	19,565.01	105.437324	19,098.55	-466.46	0.00
Original Face:		Base	300,000.000	108.012521	19,565.01	105.437324	19,098.55	-466.46	0.00
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
		Local	20,698.720	102.353962	21,185.96	98.889161	20,468.79	-717.17	0.00
Original Face:		Base	100,000.000	102.353962	21,185.96	98.889161	20,468.79	-717.17	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
		Local	62,844.770	106.327655	66,821.37	105.495601	66,298.47	-522.90	0.01
Original Face:		Base	900,000.000	106.327655	66,821.37	105.495601	66,298.47	-522.90	0.01

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3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
		Local	14,179.720	105.862034	15,010.94	100.248652	14,214.98	-795.96	0.00
Original Face:		Base	100,000.000	105.862034	15,010.94	100.248652	14,214.98	-795.96	0.00
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
		Local	29,863.880	101.282050	30,246.75	91.718137	27,390.59	-2,856.16	0.00
Original Face:		Base	100,000.000	101.282050	30,246.75	91.718137	27,390.59	-2,856.16	0.00
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
		Local	17,135.360	106.831721	18,306.00	98.345716	16,851.89	-1,454.11	0.00
Original Face:		Base	100,000.000	106.831721	18,306.00	98.345716	16,851.89	-1,454.11	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	18,854.500	102.465724	19,319.40	98.889527	18,645.13	-674.27	0.00
Original Face:		Base	100,000.000	102.465724	19,319.40	98.889527	18,645.13	-674.27	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	13,489.050	102.358209	13,807.15	98.644513	13,306.21	-500.94	0.00
Original Face:		Base	100,000.000	102.358209	13,807.15	98.644513	13,306.21	-500.94	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		Local	24,718.990	105.531901	26,086.42	98.314946	24,302.46	-1,783.96	0.00
Original Face:		Base	200,000.000	105.531901	26,086.42	98.314946	24,302.46	-1,783.96	0.00
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
		Local	15,244.740	107.147711	16,334.39	98.387245	14,998.88	-1,335.51	0.00
Original Face:		Base	100,000.000	107.147711	16,334.39	98.387245	14,998.88	-1,335.51	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
		Local	11,569.810	106.763551	12,352.34	98.716803	11,421.35	-930.99	0.00
Original Face:		Base	100,000.000	106.763551	12,352.34	98.716803	11,421.35	-930.99	0.00
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
		Local	49,483.780	96.911149	47,955.30	92.461981	45,753.68	-2,201.62	0.01
Original Face:		Base	300,000.000	96.911149	47,955.30	92.461981	45,753.68	-2,201.62	0.00
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
		Local	127,739.900	96.909666	123,792.31	92.464015	118,113.44	-5,678.87	0.01
Original Face:		Base	700,000.000	96.909666	123,792.31	92.464015	118,113.44	-5,678.87	0.01

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3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
		Local	16,883.420	102.081450	17,234.84	98.190782	16,577.96	-656.88	0.00
Original Face:		Base	100,000.000	102.081450	17,234.84	98.190782	16,577.96	-656.88	0.00
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		Local	126,673.900	108.100122	136,934.64	100.917495	127,836.13	-9,098.51	0.01
Original Face:		Base	600,000.000	108.100122	136,934.64	100.917495	127,836.13	-9,098.51	0.01
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
		Local	75,397.910	108.290946	81,649.11	101.282490	76,364.88	-5,284.23	0.01
Original Face:		Base	300,000.000	108.290946	81,649.11	101.282490	76,364.88	-5,284.23	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
		Local	18,983.250	108.279984	20,555.06	101.322990	19,234.40	-1,320.66	0.00
Original Face:		Base	100,000.000	108.279984	20,555.06	101.322990	19,234.40	-1,320.66	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
		Local	51,055.490	105.190764	53,705.66	98.277251	50,175.93	-3,529.73	0.01
Original Face:		Base	300,000.000	105.190764	53,705.66	98.277251	50,175.93	-3,529.73	0.01
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
		Local	127,593.010	108.089244	137,914.32	100.899960	128,741.30	-9,173.02	0.01
Original Face:		Base	700,000.000	108.089244	137,914.32	100.899960	128,741.30	-9,173.02	0.01
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
		Local	465,831.210	105.527013	491,577.76	98.889041	460,656.02	-30,921.74	0.05
Original Face:		Base	1,900,000.000	105.527013	491,577.76	98.889041	460,656.02	-30,921.74	0.05
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
		Local	465,824.260	98.655860	459,562.93	92.028738	428,692.19	-30,870.74	0.05
Original Face:		Base	1,700,000.000	98.655860	459,562.93	92.028738	428,692.19	-30,870.74	0.04
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
		Local	26,234.500	101.281176	26,570.61	91.905865	24,111.04	-2,459.57	0.00
Original Face:		Base	100,000.000	101.281176	26,570.61	91.905865	24,111.04	-2,459.57	0.00
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
		Local	72,419.690	105.598836	76,474.35	97.437077	70,563.63	-5,910.72	0.01
Original Face:		Base	400,000.000	105.598836	76,474.35	97.437077	70,563.63	-5,910.72	0.01

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3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	14,518.510	102.283912	14,850.10	98.742958	14,336.01	-514.09	0.00
	Original Face:	Base	100,000.000	102.283912	14,850.10	98.742958	14,336.01	-514.09	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	42,520.190	102.465393	43,568.48	98.889211	42,047.88	-1,520.60	0.00
	Original Face:	Base	200,000.000	102.465393	43,568.48	98.889211	42,047.88	-1,520.60	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	18,813.150	102.362071	19,257.53	98.314532	18,496.06	-761.47	0.00
	Original Face:	Base	100,000.000	102.362071	19,257.53	98.314532	18,496.06	-761.47	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	43,389.290	102.469434	44,460.76	98.889177	42,907.31	-1,553.45	0.00
	Original Face:	Base	200,000.000	102.469434	44,460.76	98.889177	42,907.31	-1,553.45	0.00
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
		Local	35,087.150	102.313440	35,898.87	98.314562	34,495.78	-1,403.09	0.00
	Original Face:	Base	200,000.000	102.313440	35,898.87	98.314562	34,495.78	-1,403.09	0.00
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
		Local	111,983.600	96.905011	108,517.72	92.471145	103,552.52	-4,965.20	0.01
	Original Face:	Base	500,000.000	96.905011	108,517.72	92.471145	103,552.52	-4,965.20	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
		Local	1,046,179.510	104.983586	1,098,316.77	99.025170	1,035,981.04	-62,335.73	0.12
	Original Face:	Base	4,898,873.000	104.983586	1,098,316.77	99.025170	1,035,981.04	-62,335.73	0.10
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		Local	85,194.900	105.441159	89,830.49	99.754831	84,986.03	-4,844.46	0.01
	Original Face:	Base	715,719.000	105.441159	89,830.49	99.754831	84,986.03	-4,844.46	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
		Local	8,399.350	105.749731	8,882.29	98.906526	8,307.51	-574.78	0.00
	Original Face:	Base	498,051.000	105.749731	8,882.29	98.906526	8,307.51	-574.78	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
		Local	257,383.340	103.140502	265,466.47	95.794792	246,559.84	-18,906.63	0.03
	Original Face:	Base	982,188.000	103.140502	265,466.47	95.794792	246,559.84	-18,906.63	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
		Local	154,014.460	106.421955	163,905.20	104.854260	161,490.72	-2,414.48	0.02
Original Face:		Base	2,000,000.000	106.421955	163,905.20	104.854260	161,490.72	-2,414.48	0.02
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
		Local	31,219.690	107.336716	33,510.19	105.042320	32,793.89	-716.30	0.00
Original Face:		Base	300,000.000	107.336716	33,510.19	105.042320	32,793.89	-716.30	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI					0.973450	15 Feb 2037		
		Local	68,394.380	1.991070	1,361.78	9.774610	6,685.28	5,323.50	0.00
Original Face:		Base	2,100,000.000	1.991070	1,361.78	9.774610	6,685.28	5,323.50	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
		Local	39,909.310	104.769564	41,812.81	103.725590	41,396.17	-416.64	0.00
Original Face:		Base	100,000.000	104.769564	41,812.81	103.725590	41,396.17	-416.64	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					0.773450	15 Jan 2040		
		Local	3,226.100	93.683085	3,022.31	9.220570	297.46	-2,724.85	0.00
Original Face:		Base	100,000.000	93.683085	3,022.31	9.220570	297.46	-2,724.85	0.00
3140EVVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
		Local	29,605.420	101.280036	29,984.38	91.864887	27,196.99	-2,787.39	0.00
Original Face:		Base	100,000.000	101.280036	29,984.38	91.864887	27,196.99	-2,787.39	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
		Local	27,400.720	101.281025	27,751.73	91.821937	25,159.87	-2,591.86	0.00
Original Face:		Base	100,000.000	101.281025	27,751.73	91.821937	25,159.87	-2,591.86	0.00
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
		Local	113,375.920	107.109949	121,436.89	94.323653	106,940.31	-14,496.58	0.01
Original Face:		Base	400,000.000	107.109949	121,436.89	94.323653	106,940.31	-14,496.58	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
		Local	408,850.320	101.803650	416,224.55	97.259882	397,647.34	-18,577.21	0.04
Original Face:		Base	1,200,000.000	101.803650	416,224.55	97.259882	397,647.34	-18,577.21	0.04
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
		Local	248,209.440	110.789501	274,990.00	104.640765	259,728.26	-15,261.74	0.03
Original Face:		Base	800,000.000	110.789501	274,990.00	104.640765	259,728.26	-15,261.74	0.03

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3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
		Local	427,270.100	101.699634	434,532.13	96.145522	410,801.07	-23,731.06	0.05
Original Face:		Base	1,300,000.000	101.699634	434,532.13	96.145522	410,801.07	-23,731.06	0.04
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
		Local	219,254.970	107.153265	234,938.86	101.377093	222,274.31	-12,664.55	0.03
Original Face:		Base	1,100,000.000	107.153265	234,938.86	101.377093	222,274.31	-12,664.55	0.02
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
		Local	272,775.780	101.812258	277,719.18	96.269369	262,599.52	-15,119.66	0.03
Original Face:		Base	700,000.000	101.812258	277,719.18	96.269369	262,599.52	-15,119.66	0.03
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
		Local	265,462.820	104.106488	276,364.02	99.136231	263,169.83	-13,194.19	0.03
Original Face:		Base	800,000.000	104.106488	276,364.02	99.136231	263,169.83	-13,194.19	0.03
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
		Local	32,300.470	112.671921	36,393.56	99.136649	32,021.60	-4,371.96	0.00
Original Face:		Base	100,000.000	112.671921	36,393.56	99.136649	32,021.60	-4,371.96	0.00
3140FXTS1	FNMA POOL BF0560 FN 09/61 FIXED 2.5					2.500000	01 Sep 2061		
		Local	241,585.220	89.809724	216,967.02	83.251187	201,122.56	-15,844.46	0.02
Original Face:		Base	300,000.000	89.809724	216,967.02	83.251187	201,122.56	-15,844.46	0.02
3140FXWG3	FNMA POOL BF0646 FN 06/62 FIXED 2.5					2.500000	01 Jun 2062		
		Local	1,058,634.310	84.766390	897,366.09	85.292436	902,934.99	5,568.90	0.10
Original Face:		Base	1,200,000.000	84.766390	897,366.09	85.292436	902,934.99	5,568.90	0.09
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
		Local	20,900.620	98.501193	20,587.36	94.174856	19,683.13	-904.23	0.00
Original Face:		Base	100,000.000	98.501193	20,587.36	94.174856	19,683.13	-904.23	0.00
3140HSB34	FNMA POOL BL0957 FN 01/29 FIXED 3.78					3.780000	01 Jan 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
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
		Local	407,677.940	97.620082	397,975.54	92.051605	375,274.09	-22,701.45	0.04
Original Face:		Base	1,200,000.000	97.620082	397,975.54	92.051605	375,274.09	-22,701.45	0.04

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3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
		Local	62,872.270	101.631864	63,898.26	95.780609	60,219.44	-3,678.82	0.01
Original Face:		Base	200,000.000	101.631864	63,898.26	95.780609	60,219.44	-3,678.82	0.01
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
		Local	22,558.870	101.697115	22,941.72	95.441664	21,530.56	-1,411.16	0.00
Original Face:		Base	70,000.000	101.697115	22,941.72	95.441664	21,530.56	-1,411.16	0.00
3140JBLD6	FNMA POOL BM6623 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	85,969.060	93.778424	80,620.43	84.816589	72,916.02	-7,704.41	0.01
Original Face:		Base	100,000.000	93.778424	80,620.43	84.816589	72,916.02	-7,704.41	0.01
3140JBVE3	FNMA POOL BM6912 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	87,116.350	91.833795	80,002.25	84.443699	73,564.27	-6,437.98	0.01
Original Face:		Base	100,000.000	91.833795	80,002.25	84.443699	73,564.27	-6,437.98	0.01
3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050		
		Local	60,316.540	99.834622	60,216.79	84.177586	50,773.01	-9,443.78	0.01
Original Face:		Base	100,000.000	99.834622	60,216.79	84.177586	50,773.01	-9,443.78	0.01
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
		Local	61,086.550	99.807061	60,968.69	84.096405	51,371.59	-9,597.10	0.01
Original Face:		Base	100,000.000	99.807061	60,968.69	84.096405	51,371.59	-9,597.10	0.01
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
		Local	147,755.200	106.223571	156,950.85	87.850252	129,803.32	-27,147.53	0.01
Original Face:		Base	200,000.000	106.223571	156,950.85	87.850252	129,803.32	-27,147.53	0.01
3140KULR1	FNMA POOL BQ8435 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	104,056.200	85.161240	88,615.55	87.422951	90,969.00	2,353.45	0.01
Original Face:		Base	200,000.000	85.161240	88,615.55	87.422951	90,969.00	2,353.45	0.01
3140KUM82	FNMA POOL BQ8482 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
		Local	151,919.900	85.161253	129,376.89	87.652198	133,161.13	3,784.24	0.02
Original Face:		Base	300,000.000	85.161253	129,376.89	87.652198	133,161.13	3,784.24	0.01
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	227,226.890	100.096688	227,446.59	84.142239	191,193.79	-36,252.80	0.02
Original Face:		Base	300,000.000	100.096688	227,446.59	84.142239	191,193.79	-36,252.80	0.02

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3140KYDF8	FNMA POOL BR1001 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		Local	73,948.370	92.046938	68,067.21	87.881599	64,987.01	-3,080.20	0.01
Original Face:		Base	100,000.000	92.046938	68,067.21	87.881599	64,987.01	-3,080.20	0.01
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	69,098.880	103.013609	71,181.25	84.339964	58,277.97	-12,903.28	0.01
Original Face:		Base	100,000.000	103.013609	71,181.25	84.339964	58,277.97	-12,903.28	0.01
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	131,724.580	102.903786	135,549.58	84.178938	110,884.35	-24,665.23	0.01
Original Face:		Base	200,000.000	102.903786	135,549.58	84.178938	110,884.35	-24,665.23	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	64,233.300	102.924433	66,111.76	84.185660	54,075.23	-12,036.53	0.01
Original Face:		Base	100,000.000	102.924433	66,111.76	84.185660	54,075.23	-12,036.53	0.01
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	255,711.670	103.061687	263,540.76	84.340155	215,667.62	-47,873.14	0.02
Original Face:		Base	400,000.000	103.061687	263,540.76	84.340155	215,667.62	-47,873.14	0.02
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	63,295.280	103.370646	65,428.74	85.466947	54,096.54	-11,332.20	0.01
Original Face:		Base	100,000.000	103.370646	65,428.74	85.466947	54,096.54	-11,332.20	0.01
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
		Local	130,593.150	103.233317	134,815.64	85.144923	111,193.44	-23,622.20	0.01
Original Face:		Base	200,000.000	103.233317	134,815.64	85.144923	111,193.44	-23,622.20	0.01
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	71,142.150	99.848079	71,034.07	84.340124	60,001.38	-11,032.69	0.01
Original Face:		Base	100,000.000	99.848079	71,034.07	84.340124	60,001.38	-11,032.69	0.01
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	66,857.520	99.778963	66,709.74	84.180357	56,280.90	-10,428.84	0.01
Original Face:		Base	100,000.000	99.778963	66,709.74	84.180357	56,280.90	-10,428.84	0.01

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3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	74,351.140	99.896330	74,274.06	84.339663	62,707.50	-11,566.56	0.01
Original Face:		Base	100,000.000	99.896330	74,274.06	84.339663	62,707.50	-11,566.56	0.01
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	66,030.800	100.605884	66,430.87	84.178619	55,583.82	-10,847.05	0.01
Original Face:		Base	100,000.000	100.605884	66,430.87	84.178619	55,583.82	-10,847.05	0.01
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	74,664.850	100.619649	75,127.51	84.179761	62,852.69	-12,274.82	0.01
Original Face:		Base	100,000.000	100.619649	75,127.51	84.179761	62,852.69	-12,274.82	0.01
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	73,441.780	100.771087	74,008.08	84.187074	61,828.49	-12,179.59	0.01
Original Face:		Base	100,000.000	100.771087	74,008.08	84.187074	61,828.49	-12,179.59	0.01
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
		Local	73,859.440	100.660918	74,347.59	84.187171	62,180.17	-12,167.42	0.01
Original Face:		Base	100,000.000	100.660918	74,347.59	84.187171	62,180.17	-12,167.42	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
		Local	130,386.230	103.026048	134,331.78	88.368304	115,220.10	-19,111.68	0.01
Original Face:		Base	200,000.000	103.026048	134,331.78	88.368304	115,220.10	-19,111.68	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	72,086.530	100.787637	72,654.31	85.144619	61,377.80	-11,276.51	0.01
Original Face:		Base	100,000.000	100.787637	72,654.31	85.144619	61,377.80	-11,276.51	0.01
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	66,863.150	100.082886	66,918.57	84.419741	56,445.70	-10,472.87	0.01
Original Face:		Base	100,000.000	100.082886	66,918.57	84.419741	56,445.70	-10,472.87	0.01
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	134,435.740	100.151842	134,639.87	84.338638	113,381.27	-21,258.60	0.01
Original Face:		Base	200,000.000	100.151842	134,639.87	84.338638	113,381.27	-21,258.60	0.01

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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
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	76,664.050	100.082946	76,727.64	84.419642	64,719.52	-12,008.12	0.01
Original Face:		Base	100,000.000	100.082946	76,727.64	84.419642	64,719.52	-12,008.12	0.01
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	70,188.110	100.082906	70,246.30	84.338321	59,195.47	-11,050.83	0.01
Original Face:		Base	100,000.000	100.082906	70,246.30	84.338321	59,195.47	-11,050.83	0.01
3140L8ZQ6	FNMA POOL BR9750 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140LFY73	FNMA POOL BS5233 FN 06/32 FIXED 3.52					3.520000	01 Jun 2032		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140LG3Z3	FNMA POOL BS6215 FN 07/32 FIXED 3.84					3.840000	01 Jul 2032		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140LGX98	FNMA POOL BS6103 FN 07/32 FIXED 4.06					4.060000	01 Jul 2032		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140LJAK2	FNMA POOL BS7209 FN 11/32 FIXED 5.18					5.180000	01 Nov 2032		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
3140LJHA7	FNMA POOL BS7424 FN 12/32 FIXED 4.94					4.940000	01 Dec 2032		
		Local	97,750.190	102.394103	100,090.43	103.304325	100,980.17	889.74	0.01
Original Face:		Base	100,000.000	102.394103	100,090.43	103.304325	100,980.17	889.74	0.01
3140LJP34	FNMA POOL BS7641 FN 01/33 FIXED 4.58					4.580000	01 Jan 2033		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140LLZP9	FNMA POOL BS9749 FN 11/28 FIXED 5.14					5.140000	01 Nov 2028		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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3140LLZT1	FNMA POOL BS9753 FN 10/28 FIXED 5.13					5.130000	01 Oct 2028		
		0.000	Local	0.000000	0.93	0.000000	0.00	-0.93	0.00
			Base	0.000000	0.93	0.000000	0.00	-0.93	0.00
3140LMAV1	FNMA POOL BS9919 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
3140LPCJ9	FNMA POOL BT0972 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
		88,465.300	Local	93.766618	82,950.92	82.837275	73,282.24	-9,668.68	0.01
Original Face:		100,000.000	Base	93.766618	82,950.92	82.837275	73,282.24	-9,668.68	0.01
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		73,848.970	Local	103.727960	76,602.03	87.851499	64,877.43	-11,724.60	0.01
Original Face:		100,000.000	Base	103.727960	76,602.03	87.851499	64,877.43	-11,724.60	0.01
3140LUFQ9	FNMA POOL BT5574 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		222,844.740	Local	88.564137	197,360.52	87.755810	195,559.21	-1,801.31	0.02
Original Face:		300,000.000	Base	88.564137	197,360.52	87.755810	195,559.21	-1,801.31	0.02
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		158,620.930	Local	100.769520	159,841.55	87.827695	139,313.11	-20,528.44	0.02
Original Face:		200,000.000	Base	100.769520	159,841.55	87.827695	139,313.11	-20,528.44	0.01
3140MAWL4	FNMA POOL BU8750 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		82,290.890	Local	100.624820	82,805.06	100.866960	83,004.32	199.26	0.01
Original Face:		100,000.000	Base	100.624820	82,805.06	100.866960	83,004.32	199.26	0.01
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		157,330.400	Local	98.569679	155,080.07	87.822065	138,170.81	-16,909.26	0.02
Original Face:		200,000.000	Base	98.569679	155,080.07	87.822065	138,170.81	-16,909.26	0.01
3140MGQV6	FNMA POOL BV3167 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
		85,190.890	Local	97.943853	83,439.24	94.286860	80,323.82	-3,115.42	0.01
Original Face:		100,000.000	Base	97.943853	83,439.24	94.286860	80,323.82	-3,115.42	0.01
3140MHS83	FNMA POOL BV4142 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
		74,652.150	Local	99.756337	74,470.25	91.398452	68,230.91	-6,239.34	0.01
Original Face:		100,000.000	Base	99.756337	74,470.25	91.398452	68,230.91	-6,239.34	0.01

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3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
		Local	237,294.770	97.154758	230,543.16	94.277541	223,715.67	-6,827.49	0.03
Original Face:		Base	300,000.000	97.154758	230,543.16	94.277541	223,715.67	-6,827.49	0.02
3140MRBS5	FNMA POOL BW0048 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
		Local	230,914.810	99.732196	230,296.41	100.704798	232,542.29	2,245.88	0.03
Original Face:		Base	300,000.000	99.732196	230,296.41	100.704798	232,542.29	2,245.88	0.02
3140N3AS8	FNMA POOL BW9916 FN 10/52 FIXED 5					5.000000	01 Oct 2052		
		Local	343,527.380	96.859511	332,738.94	99.955744	343,375.35	10,636.41	0.04
Original Face:		Base	400,000.000	96.859511	332,738.94	99.955744	343,375.35	10,636.41	0.03
3140N4TK3	FNMA POOL BX0553 FN 10/52 FIXED 5.5					5.500000	01 Oct 2052		
		Local	83,910.650	96.016441	80,568.02	101.660827	85,304.26	4,736.24	0.01
Original Face:		Base	100,000.000	96.016441	80,568.02	101.660827	85,304.26	4,736.24	0.01
3140N6NC2	FNMA POOL BX2186 FN 11/52 FIXED 4.5					4.500000	01 Nov 2052		
		Local	277,214.050	98.188577	272,192.53	98.369535	272,694.17	501.64	0.03
Original Face:		Base	300,000.000	98.188577	272,192.53	98.369535	272,694.17	501.64	0.03
3140NU6L8	FNMA POOL BZ0874 FN 06/29 FIXED 4.76					4.760000	01 Jun 2029		
		Local	600,000.000	99.988905	599,933.43	102.699442	616,196.65	16,263.22	0.07
Original Face:		Base	600,000.000	99.988905	599,933.43	102.699442	616,196.65	16,263.22	0.06
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
		Local	142,936.910	107.794768	154,078.51	99.952722	142,869.33	-11,209.18	0.02
Original Face:		Base	700,000.000	107.794768	154,078.51	99.952722	142,869.33	-11,209.18	0.01
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
		Local	114,028.060	108.896494	124,172.56	99.853600	113,861.12	-10,311.44	0.01
Original Face:		Base	300,000.000	108.896494	124,172.56	99.853600	113,861.12	-10,311.44	0.01
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
		Local	33,387.320	107.815662	35,996.76	97.200010	32,452.48	-3,544.28	0.00
Original Face:		Base	100,000.000	107.815662	35,996.76	97.200010	32,452.48	-3,544.28	0.00
3140QEAR3	FNMA POOL CA6315 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
		Local	168,064.200	86.208205	144,885.13	90.477944	152,061.03	7,175.90	0.02
Original Face:		Base	400,000.000	86.208205	144,885.13	90.477944	152,061.03	7,175.90	0.02

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3140QFB32	FNMA POOL CA7257 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	136,965.710	92.358744	126,499.81	87.850524	120,325.09	-6,174.72	0.01
Original Face:		Base	200,000.000	92.358744	126,499.81	87.850524	120,325.09	-6,174.72	0.01
3140QFBJ7	FNMA POOL CA7240 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
		Local	2,909,345.900	83.560112	2,431,052.68	87.850330	2,555,869.97	124,817.29	0.29
Original Face:		Base	4,300,000.000	83.560112	2,431,052.68	87.850330	2,555,869.97	124,817.29	0.25
3140QFG86	FNMA POOL CA7422 FN 10/40 FIXED 2					2.000000	01 Oct 2040		
		Local	1,058,623.630	86.111482	911,596.50	87.529286	926,605.70	15,009.20	0.10
Original Face:		Base	1,600,000.000	86.111482	911,596.50	87.529286	926,605.70	15,009.20	0.09
3140QFLM9	FNMA POOL CA7531 FN 10/50 FIXED 3					3.000000	01 Oct 2050		
		Local	272,923.550	92.679598	252,944.45	91.753015	250,415.59	-2,528.86	0.03
Original Face:		Base	400,000.000	92.679598	252,944.45	91.753015	250,415.59	-2,528.86	0.02
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	366,370.520	104.283964	382,065.70	90.035617	329,863.96	-52,201.74	0.04
Original Face:		Base	500,000.000	104.283964	382,065.70	90.035617	329,863.96	-52,201.74	0.03
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5					2.500000	01 Apr 2041		
		Local	71,048.060	104.127727	73,980.73	89.973871	63,924.69	-10,056.04	0.01
Original Face:		Base	100,000.000	104.127727	73,980.73	89.973871	63,924.69	-10,056.04	0.01
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5					2.500000	01 May 2041		
		Local	750,558.860	103.733658	778,582.16	89.602778	672,521.59	-106,060.57	0.08
Original Face:		Base	1,000,000.000	103.733658	778,582.16	89.602778	672,521.59	-106,060.57	0.07
3140QLHN9	FNMA POOL CB1136 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
		Local	698,838.530	82.719636	578,076.69	87.591128	612,120.55	34,043.86	0.07
Original Face:		Base	900,000.000	82.719636	578,076.69	87.591128	612,120.55	34,043.86	0.06
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2					2.000000	01 Aug 2051		
		Local	326,712.430	94.183775	307,710.10	83.541016	272,938.88	-34,771.22	0.03
Original Face:		Base	400,000.000	94.183775	307,710.10	83.541016	272,938.88	-34,771.22	0.03
3140QLNT9	FNMA POOL CB1301 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
		Local	1,776,278.570	85.025253	1,510,285.34	87.219255	1,549,256.94	38,971.60	0.17
Original Face:		Base	2,300,000.000	85.025253	1,510,285.34	87.219255	1,549,256.94	38,971.60	0.15

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3140QM4P6	FNMA POOL CB2629 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
		Local	812,955.380	85.485520	694,959.13	87.043342	707,623.53	12,664.40	0.08
Original Face:		Base	1,000,000.000	85.485520	694,959.13	87.043342	707,623.53	12,664.40	0.07
3140QM6A7	FNMA POOL CB2664 FN 01/52 FIXED 3					3.000000	01 Jan 2052		
		Local	1,452,647.750	90.750374	1,318,283.26	90.681018	1,317,275.77	-1,007.49	0.15
Original Face:		Base	1,800,000.000	90.750374	1,318,283.26	90.681018	1,317,275.77	-1,007.49	0.13
3140QM6S8	FNMA POOL CB2680 FN 01/52 FIXED 3.5					3.500000	01 Jan 2052		
		Local	152,194.270	105.811408	161,038.90	93.560521	142,393.75	-18,645.15	0.02
Original Face:		Base	200,000.000	105.811408	161,038.90	93.560521	142,393.75	-18,645.15	0.01
3140QMCQ5	FNMA POOL CB1878 FN 10/51 FIXED 3					3.000000	01 Oct 2051		
		Local	378,811.270	94.265487	357,088.29	90.508327	342,855.74	-14,232.55	0.04
Original Face:		Base	500,000.000	94.265487	357,088.29	90.508327	342,855.74	-14,232.55	0.03
3140QMK37	FNMA POOL CB2113 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
		Local	81,165.100	88.292764	71,662.91	90.156614	73,175.71	1,512.80	0.01
Original Face:		Base	100,000.000	88.292764	71,662.91	90.156614	73,175.71	1,512.80	0.01
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
		Local	77,484.570	94.900907	73,533.56	90.527956	70,145.20	-3,388.36	0.01
Original Face:		Base	100,000.000	94.900907	73,533.56	90.527956	70,145.20	-3,388.36	0.01
3140QMQ64	FNMA POOL CB2276 FN 11/51 FIXED 2.5					2.500000	01 Nov 2051		
		Local	412,069.320	82.446939	339,738.54	86.795554	357,657.85	17,919.31	0.04
Original Face:		Base	500,000.000	82.446939	339,738.54	86.795554	357,657.85	17,919.31	0.04
3140QNDJ8	FNMA POOL CB2804 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
		Local	412,497.790	82.536161	340,459.84	87.346005	360,300.34	19,840.50	0.04
Original Face:		Base	500,000.000	82.536161	340,459.84	87.346005	360,300.34	19,840.50	0.04
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	340,750.890	98.213187	334,662.31	87.440921	297,955.72	-36,706.59	0.03
Original Face:		Base	400,000.000	98.213187	334,662.31	87.440921	297,955.72	-36,706.59	0.03
3140QNLM2	FNMA POOL CB3031 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00

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3140QNSY9	FNMA POOL CB3234 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
		Local	498,419.330	86.386308	430,566.06	90.389483	450,518.66	19,952.60	0.05
Original Face:		Base	600,000.000	86.386308	430,566.06	90.389483	450,518.66	19,952.60	0.04
3140QNXQ0	FNMA POOL CB3386 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	81,834.040	99.171555	81,156.09	95.535296	78,180.39	-2,975.70	0.01
Original Face:		Base	100,000.000	99.171555	81,156.09	95.535296	78,180.39	-2,975.70	0.01
3140QP4C8	FNMA POOL CB4418 FN 08/52 FIXED 5.5					5.500000	01 Aug 2052		
		Local	77,566.740	101.101129	78,420.85	101.204578	78,501.09	80.24	0.01
Original Face:		Base	100,000.000	101.101129	78,420.85	101.204578	78,501.09	80.24	0.01
3140QPJ24	FNMA POOL CB3880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	76,927.120	100.624812	77,407.77	100.924945	77,638.65	230.88	0.01
Original Face:		Base	100,000.000	100.624812	77,407.77	100.924945	77,638.65	230.88	0.01
3140QPRZ2	FNMA POOL CB4103 FN 07/52 FIXED 5					5.000000	01 Jul 2052		
		Local	498,822.350	98.409263	490,887.40	102.571857	511,651.35	20,763.95	0.06
Original Face:		Base	600,000.000	98.409263	490,887.40	102.571857	511,651.35	20,763.95	0.05
3140QQ4A0	FNMA POOL CB5316 FN 12/52 FIXED 6					6.000000	01 Dec 2052		
		Local	664,427.100	98.021399	651,280.74	102.598695	681,693.53	30,412.79	0.08
Original Face:		Base	800,000.000	98.021399	651,280.74	102.598695	681,693.53	30,412.79	0.07
3140QQVA0	FNMA POOL CB5108 FN 11/52 FIXED 5.5					5.500000	01 Nov 2052		
		Local	527,005.240	96.394774	508,005.51	101.895853	536,996.48	28,990.97	0.06
Original Face:		Base	600,000.000	96.394774	508,005.51	101.895853	536,996.48	28,990.97	0.05
3140QQWS0	FNMA POOL CB5156 FN 11/52 FIXED 6.5					6.500000	01 Nov 2052		
		Local	79,492.110	103.464407	82,246.04	104.550875	83,109.70	863.66	0.01
Original Face:		Base	100,000.000	103.464407	82,246.04	104.550875	83,109.70	863.66	0.01
3140QRDB6	FNMA POOL CB5497 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	744,301.420	103.490684	770,282.63	104.551229	778,176.28	7,893.65	0.09
Original Face:		Base	900,000.000	103.490684	770,282.63	104.551229	778,176.28	7,893.65	0.08
3140QS3T6	FNMA POOL CB7109 FN 09/53 FIXED 5.5					5.500000	01 Sep 2053		
		Local	1,205,764.940	98.149148	1,183,448.02	101.623191	1,225,336.81	41,888.79	0.14
Original Face:		Base	1,300,000.000	98.149148	1,183,448.02	101.623191	1,225,336.81	41,888.79	0.12

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3140QSAY7	FNMA POOL CB6322 FN 05/53 FIXED 5.5					5.500000	01 May 2053		
		Local	361,809.260	100.224157	362,620.28	101.848378	368,496.86	5,876.58	0.04
Original Face:		Base	400,000.000	100.224157	362,620.28	101.848378	368,496.86	5,876.58	0.04
3140QSHS3	FNMA POOL CB6540 FN 06/53 FIXED 6					6.000000	01 Jun 2053		
		Local	539,263.550	101.557965	547,665.09	103.426107	557,739.30	10,074.21	0.06
Original Face:		Base	600,000.000	101.557965	547,665.09	103.426107	557,739.30	10,074.21	0.06
3140QSQF1	FNMA POOL CB6753 FN 07/53 FIXED 6					6.000000	01 Jul 2053		
		Local	995,440.070	100.340986	998,834.38	103.175955	1,027,054.80	28,220.42	0.12
Original Face:		Base	1,100,000.000	100.340986	998,834.38	103.175955	1,027,054.80	28,220.42	0.10
3140QUD86	FNMA POOL CB8226 FN 03/54 FIXED 6.5					6.500000	01 Mar 2054		
		Local	191,484.200	102.729489	196,710.74	104.019039	199,180.02	2,469.28	0.02
Original Face:		Base	200,000.000	102.729489	196,710.74	104.019039	199,180.02	2,469.28	0.02
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
		Local	169,764.240	106.911161	181,496.92	96.755548	164,256.32	-17,240.60	0.02
Original Face:		Base	400,000.000	106.911161	181,496.92	96.755548	164,256.32	-17,240.60	0.02
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR					3.500000	01 Feb 2040		
		Local	71,175.910	106.360846	75,703.30	96.392493	68,608.23	-7,095.07	0.01
Original Face:		Base	200,000.000	106.360846	75,703.30	96.392493	68,608.23	-7,095.07	0.01
3140X4MM5	FNMA POOL FM1263 FN 07/49 FIXED VAR					4.500000	01 Jul 2049		
		Local	88,934.090	98.931242	87,983.60	99.466527	88,459.65	476.05	0.01
Original Face:		Base	500,000.000	98.931242	87,983.60	99.466527	88,459.65	476.05	0.01
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049		
		Local	775,477.620	109.274994	847,403.12	99.952336	775,108.00	-72,295.12	0.09
Original Face:		Base	2,630,000.000	109.274994	847,403.12	99.952336	775,108.00	-72,295.12	0.08
3140X6L74	FNMA POOL FM3049 FN 04/44 FIXED VAR					4.000000	01 Apr 2044		
		Local	521,964.440	97.334401	508,050.96	98.147865	512,296.95	4,245.99	0.06
Original Face:		Base	1,400,000.000	97.334401	508,050.96	98.147865	512,296.95	4,245.99	0.05
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
		Local	369,102.340	104.339328	385,118.90	93.137610	343,773.10	-41,345.80	0.04
Original Face:		Base	1,200,000.000	104.339328	385,118.90	93.137610	343,773.10	-41,345.80	0.03

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3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	492,302.260	105.874474	521,222.43	94.325368	464,365.92	-56,856.51	0.05
Original Face:		Base	1,680,000.000	105.874474	521,222.43	94.325368	464,365.92	-56,856.51	0.05
3140X7YH6	FNMA POOL FM4311 FN 08/50 FIXED VAR					3.000000	01 Aug 2050		
		Local	125,217.510	95.430607	119,495.83	91.564721	114,655.06	-4,840.77	0.01
Original Face:		Base	200,000.000	95.430607	119,495.83	91.564721	114,655.06	-4,840.77	0.01
3140X83X3	FNMA POOL FM5313 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
		Local	150,722.890	92.301514	139,119.51	87.623889	132,069.26	-7,050.25	0.01
Original Face:		Base	200,000.000	92.301514	139,119.51	87.623889	132,069.26	-7,050.25	0.01
3140X8NR4	FNMA POOL FM4899 FN 11/50 FIXED VAR					2.500000	01 Nov 2050		
		Local	539,037.650	85.835002	462,682.98	87.219787	470,147.49	7,464.51	0.05
Original Face:		Base	1,100,000.000	85.835002	462,682.98	87.219787	470,147.49	7,464.51	0.05
3140X8SG3	FNMA POOL FM5018 FN 12/50 FIXED VAR					2.500000	01 Dec 2050		
		Local	404,085.110	83.224336	336,297.15	87.361860	353,016.27	16,719.12	0.04
Original Face:		Base	600,000.000	83.224336	336,297.15	87.361860	353,016.27	16,719.12	0.04
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	813,560.450	100.027624	813,785.19	84.420506	686,811.85	-126,973.34	0.08
Original Face:		Base	1,200,000.000	100.027624	813,785.19	84.420506	686,811.85	-126,973.34	0.07
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
		Local	216,151.320	104.620476	226,138.54	95.300400	205,993.07	-20,145.47	0.02
Original Face:		Base	500,000.000	104.620476	226,138.54	95.300400	205,993.07	-20,145.47	0.02
3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR					3.500000	01 Mar 2037		
		Local	40,561.170	106.058405	43,018.53	97.899115	39,709.03	-3,309.50	0.00
Original Face:		Base	100,000.000	106.058405	43,018.53	97.899115	39,709.03	-3,309.50	0.00
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
		Local	101,930.160	105.079949	107,108.16	87.908110	89,604.88	-17,503.28	0.01
Original Face:		Base	200,000.000	105.079949	107,108.16	87.908110	89,604.88	-17,503.28	0.01
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR					2.000000	01 Feb 2051		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00

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3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR					3.500000	01 Aug 2039		
		Local	87,771.620	106.104524	93,129.66	97.409786	85,498.15	-7,631.51	0.01
Original Face:		Base	200,000.000	106.104524	93,129.66	97.409786	85,498.15	-7,631.51	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR					3.000000	01 Mar 2040		
		Local	216,406.450	104.522194	226,192.77	94.820593	205,197.88	-20,994.89	0.02
Original Face:		Base	500,000.000	104.522194	226,192.77	94.820593	205,197.88	-20,994.89	0.02
3140XA3J9	FNMA POOL FM7100 FN 06/50 FIXED VAR					3.500000	01 Jun 2050		
		Local	156,565.000	93.600607	146,545.79	93.971927	147,127.15	581.36	0.02
Original Face:		Base	300,000.000	93.600607	146,545.79	93.971927	147,127.15	581.36	0.01
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	76,988.090	101.349404	78,026.97	84.186872	64,813.86	-13,213.11	0.01
Original Face:		Base	100,000.000	101.349404	78,026.97	84.186872	64,813.86	-13,213.11	0.01
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	73,487.930	100.817059	74,088.37	84.420904	62,039.17	-12,049.20	0.01
Original Face:		Base	100,000.000	100.817059	74,088.37	84.420904	62,039.17	-12,049.20	0.01
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
		Local	466,906.990	100.511059	469,293.16	83.865000	391,571.55	-77,721.61	0.04
Original Face:		Base	600,000.000	100.511059	469,293.16	83.865000	391,571.55	-77,721.61	0.04
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
		Local	137,363.130	103.511241	142,186.28	87.994042	120,871.37	-21,314.91	0.01
Original Face:		Base	200,000.000	103.511241	142,186.28	87.994042	120,871.37	-21,314.91	0.01
3140XB4K3	FNMA POOL FM8025 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
		Local	75,108.360	92.043163	69,132.11	88.159712	66,215.31	-2,916.80	0.01
Original Face:		Base	100,000.000	92.043163	69,132.11	88.159712	66,215.31	-2,916.80	0.01
3140XBLM0	FNMA POOL FM7531 FN 05/51 FIXED VAR					3.000000	01 May 2051		
		Local	120,678.600	86.388614	104,252.57	91.158866	110,009.24	5,756.67	0.01
Original Face:		Base	200,000.000	86.388614	104,252.57	91.158866	110,009.24	5,756.67	0.01
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
		Local	245,660.170	103.025594	253,092.85	87.857795	215,831.61	-37,261.24	0.02
Original Face:		Base	400,000.000	103.025594	253,092.85	87.857795	215,831.61	-37,261.24	0.02

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3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
		Local	74,979.760	102.914093	77,164.74	87.626597	65,702.21	-11,462.53	0.01
Original Face:		Base	100,000.000	102.914093	77,164.74	87.626597	65,702.21	-11,462.53	0.01
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
		Local	624,545.160	106.919660	667,761.56	97.205125	607,089.90	-60,671.66	0.07
Original Face:		Base	1,320,000.000	106.919660	667,761.56	97.205125	607,089.90	-60,671.66	0.06
3140XBW71	FNMA POOL FM7869 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
		Local	71,298.690	92.295314	65,805.35	87.850674	62,636.38	-3,168.97	0.01
Original Face:		Base	100,000.000	92.295314	65,805.35	87.850674	62,636.38	-3,168.97	0.01
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
		Local	148,534.880	104.027532	154,517.17	87.630243	130,161.48	-24,355.69	0.01
Original Face:		Base	200,000.000	104.027532	154,517.17	87.630243	130,161.48	-24,355.69	0.01
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	71,817.530	103.386262	74,249.46	88.418473	63,499.96	-10,749.50	0.01
Original Face:		Base	100,000.000	103.386262	74,249.46	88.418473	63,499.96	-10,749.50	0.01
3140XCCC0	FNMA POOL FM8166 FN 06/51 FIXED VAR					3.000000	01 Jun 2051		
		Local	133,290.930	95.296612	127,021.74	91.941511	122,549.70	-4,472.04	0.01
Original Face:		Base	200,000.000	95.296612	127,021.74	91.941511	122,549.70	-4,472.04	0.01
3140XCM62	FNMA POOL FM8480 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
		Local	567,450.300	90.059179	511,041.08	91.199820	517,513.65	6,472.57	0.06
Original Face:		Base	1,000,000.000	90.059179	511,041.08	91.199820	517,513.65	6,472.57	0.05
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050		
		Local	522,130.930	105.115163	548,838.78	91.663911	478,605.63	-70,233.15	0.05
Original Face:		Base	850,000.000	105.115163	548,838.78	91.663911	478,605.63	-70,233.15	0.05
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	561,350.290	100.186009	562,394.45	91.820059	515,432.17	-46,962.28	0.06
Original Face:		Base	800,000.000	100.186009	562,394.45	91.820059	515,432.17	-46,962.28	0.05
3140XCTE8	FNMA POOL FM8648 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
		Local	287,764.110	92.229531	265,403.49	90.477028	260,360.41	-5,043.08	0.03
Original Face:		Base	400,000.000	92.229531	265,403.49	90.477028	260,360.41	-5,043.08	0.03

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3140XCUK2	FNMA POOL FM8685 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
		Local	70,233.800	105.810934	74,315.04	90.680819	63,688.59	-10,626.45	0.01
Original Face:		Base	100,000.000	105.810934	74,315.04	90.680819	63,688.59	-10,626.45	0.01
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	553,055.540	90.224828	498,993.41	87.612922	484,548.12	-14,445.29	0.05
Original Face:		Base	700,000.000	90.224828	498,993.41	87.612922	484,548.12	-14,445.29	0.05
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
		Local	371,782.870	103.062653	383,169.29	87.837706	326,565.54	-56,603.75	0.04
Original Face:		Base	500,000.000	103.062653	383,169.29	87.837706	326,565.54	-56,603.75	0.03
3140XDGP5	FNMA POOL FM9205 FN 04/51 FIXED VAR					2.500000	01 Apr 2051		
		Local	75,162.230	96.398231	72,455.06	88.036103	66,169.90	-6,285.16	0.01
Original Face:		Base	100,000.000	96.398231	72,455.06	88.036103	66,169.90	-6,285.16	0.01
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	149,071.990	100.329338	149,562.94	91.596187	136,544.26	-13,018.68	0.02
Original Face:		Base	200,000.000	100.329338	149,562.94	91.596187	136,544.26	-13,018.68	0.01
3140XDQS8	FNMA POOL FM9464 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	450,616.630	92.523081	416,924.39	91.191913	410,925.93	-5,998.46	0.05
Original Face:		Base	600,000.000	92.523081	416,924.39	91.191913	410,925.93	-5,998.46	0.04
3140XF4V0	FNMA POOL FS0835 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
		Local	83,498.740	80.959198	67,599.91	87.289896	72,885.96	5,286.05	0.01
Original Face:		Base	100,000.000	80.959198	67,599.91	87.289896	72,885.96	5,286.05	0.01
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
		Local	209,199.970	97.717242	204,424.44	88.424535	184,984.10	-19,440.34	0.02
Original Face:		Base	300,000.000	97.717242	204,424.44	88.424535	184,984.10	-19,440.34	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
		Local	228,943.890	100.300768	229,632.48	91.484502	209,448.18	-20,184.30	0.02
Original Face:		Base	300,000.000	100.300768	229,632.48	91.484502	209,448.18	-20,184.30	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
		Local	128,069.430	99.642311	127,611.34	91.973890	117,790.44	-9,820.90	0.01
Original Face:		Base	200,000.000	99.642311	127,611.34	91.973890	117,790.44	-9,820.90	0.01

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3140XFCD1	FNMA POOL FS0067 FN 09/51 FIXED VAR					4.500000	01 Sep 2051		
		Local	123,166.750	99.061086	122,010.32	99.458641	122,499.98	489.66	0.01
Original Face:		Base	200,000.000	99.061086	122,010.32	99.458641	122,499.98	489.66	0.01
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	79,563.110	100.798008	80,198.03	87.828255	69,878.89	-10,319.14	0.01
Original Face:		Base	100,000.000	100.798008	80,198.03	87.828255	69,878.89	-10,319.14	0.01
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	308,261.270	98.997127	305,169.80	91.647004	282,512.22	-22,657.58	0.03
Original Face:		Base	400,000.000	98.997127	305,169.80	91.647004	282,512.22	-22,657.58	0.03
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	80,902.460	102.451137	82,885.49	90.043005	72,847.01	-10,038.48	0.01
Original Face:		Base	100,000.000	102.451137	82,885.49	90.043005	72,847.01	-10,038.48	0.01
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	159,312.330	97.808010	155,820.22	88.542577	141,059.24	-14,760.98	0.02
Original Face:		Base	200,000.000	97.808010	155,820.22	88.542577	141,059.24	-14,760.98	0.01
3140XFN23	FNMA POOL FS0408 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
		Local	155,771.640	95.087187	148,118.87	91.820699	143,030.61	-5,088.26	0.02
Original Face:		Base	200,000.000	95.087187	148,118.87	91.820699	143,030.61	-5,088.26	0.01
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
		Local	402,388.380	100.299266	403,592.59	87.822883	353,389.08	-50,203.51	0.04
Original Face:		Base	500,000.000	100.299266	403,592.59	87.822883	353,389.08	-50,203.51	0.04
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	154,638.580	96.620656	149,412.81	88.040455	136,144.51	-13,268.30	0.02
Original Face:		Base	200,000.000	96.620656	149,412.81	88.040455	136,144.51	-13,268.30	0.01
3140XFRD5	FNMA POOL FS0483 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	82,180.290	98.592205	81,023.36	93.704249	77,006.42	-4,016.94	0.01
Original Face:		Base	100,000.000	98.592205	81,023.36	93.704249	77,006.42	-4,016.94	0.01
3140XFTF8	FNMA POOL FS0549 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	754,909.930	86.059393	649,670.90	87.232132	658,524.03	8,853.13	0.07
Original Face:		Base	900,000.000	86.059393	649,670.90	87.232132	658,524.03	8,853.13	0.07

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3140XFTH4	FNMA POOL FS0551 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	81,948.250	92.470895	75,778.28	87.822884	71,969.32	-3,808.96	0.01
Original Face:		Base	100,000.000	92.470895	75,778.28	87.822884	71,969.32	-3,808.96	0.01
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	160,699.380	98.502745	158,293.30	87.827275	141,137.89	-17,155.41	0.02
Original Face:		Base	200,000.000	98.502745	158,293.30	87.827275	141,137.89	-17,155.41	0.01
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
		Local	85,733.360	98.417197	84,376.37	87.600413	75,102.78	-9,273.59	0.01
Original Face:		Base	100,000.000	98.417197	84,376.37	87.600413	75,102.78	-9,273.59	0.01
3140XFX30	FNMA POOL FS0697 FN 02/42 FIXED VAR					2.500000	01 Feb 2042		
		Local	311,781.890	89.440403	278,858.98	90.151303	281,075.44	2,216.46	0.03
Original Face:		Base	400,000.000	89.440403	278,858.98	90.151303	281,075.44	2,216.46	0.03
3140XFZR5	FNMA POOL FS0751 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	957,604.700	86.244885	825,885.07	90.714985	868,690.96	42,805.89	0.10
Original Face:		Base	1,200,000.000	86.244885	825,885.07	90.714985	868,690.96	42,805.89	0.09
3140XG4L0	FNMA POOL FS1726 FN 09/41 FIXED VAR					2.000000	01 Sep 2041		
		Local	81,131.800	91.251630	74,034.09	87.342067	70,862.19	-3,171.90	0.01
Original Face:		Base	100,000.000	91.251630	74,034.09	87.342067	70,862.19	-3,171.90	0.01
3140XGC98	FNMA POOL FS0995 FN 03/42 FIXED VAR					2.500000	01 Mar 2042		
		Local	324,010.300	87.968250	285,026.19	89.779823	290,895.87	5,869.68	0.03
Original Face:		Base	400,000.000	87.968250	285,026.19	89.779823	290,895.87	5,869.68	0.03
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	164,076.640	94.124593	154,436.47	84.156564	138,081.26	-16,355.21	0.02
Original Face:		Base	200,000.000	94.124593	154,436.47	84.156564	138,081.26	-16,355.21	0.01
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
		Local	676,160.840	94.067241	636,045.85	83.669480	565,740.26	-70,305.59	0.06
Original Face:		Base	800,000.000	94.067241	636,045.85	83.669480	565,740.26	-70,305.59	0.06
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	1,845,475.060	100.236507	1,849,839.74	91.339294	1,685,643.89	-164,195.85	0.19
Original Face:		Base	2,300,000.000	100.236507	1,849,839.74	91.339294	1,685,643.89	-164,195.85	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
		Local	155,686.590	96.391539	150,068.70	87.866562	136,796.45	-13,272.25	0.02
Original Face:		Base	200,000.000	96.391539	150,068.70	87.866562	136,796.45	-13,272.25	0.01
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	491,217.880	94.495827	464,180.40	84.409657	414,635.33	-49,545.07	0.05
Original Face:		Base	600,000.000	94.495827	464,180.40	84.409657	414,635.33	-49,545.07	0.04
3140XGLT4	FNMA POOL FS1237 FN 12/51 FIXED VAR					3.500000	01 Dec 2051		
		Local	385,109.560	93.210958	358,964.31	94.419981	363,620.37	4,656.06	0.04
Original Face:		Base	500,000.000	93.210958	358,964.31	94.419981	363,620.37	4,656.06	0.04
3140XGLW7	FNMA POOL FS1240 FN 12/51 FIXED VAR					3.500000	01 Dec 2051		
		Local	158,813.890	97.659084	155,096.19	93.697090	148,803.99	-6,292.20	0.02
Original Face:		Base	200,000.000	97.659084	155,096.19	93.697090	148,803.99	-6,292.20	0.01
3140XGLX5	FNMA POOL FS1241 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	87,652.900	97.572311	85,524.96	93.732093	82,158.90	-3,366.06	0.01
Original Face:		Base	100,000.000	97.572311	85,524.96	93.732093	82,158.90	-3,366.06	0.01
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
		Local	395,341.800	95.935163	379,271.80	91.535115	361,876.57	-17,395.23	0.04
Original Face:		Base	500,000.000	95.935163	379,271.80	91.535115	361,876.57	-17,395.23	0.04
3140XGRZ4	FNMA POOL FS1403 FN 01/45 FIXED VAR					3.000000	01 Jan 2045		
		Local	152,437.020	96.701766	147,409.29	92.471970	140,961.52	-6,447.77	0.02
Original Face:		Base	200,000.000	96.701766	147,409.29	92.471970	140,961.52	-6,447.77	0.01
3140XGTL3	FNMA POOL FS1454 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
		Local	248,667.230	96.968559	241,129.03	93.639025	232,849.57	-8,279.46	0.03
Original Face:		Base	300,000.000	96.968559	241,129.03	93.639025	232,849.57	-8,279.46	0.02
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	240,426.350	97.651326	234,779.52	94.414805	226,998.07	-7,781.45	0.03
Original Face:		Base	300,000.000	97.651326	234,779.52	94.414805	226,998.07	-7,781.45	0.02
3140XGV97	FNMA POOL FS1539 FN 11/48 FIXED VAR					3.000000	01 Nov 2048		
		Local	155,775.520	96.716467	150,660.58	92.471260	144,047.59	-6,612.99	0.02
Original Face:		Base	200,000.000	96.716467	150,660.58	92.471260	144,047.59	-6,612.99	0.01

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3140XGWR6	FNMA POOL FS1555 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
		Local	249,363.570	97.232711	242,462.96	93.629642	233,478.22	-8,984.74	0.03
Original Face:		Base	300,000.000	97.232711	242,462.96	93.629642	233,478.22	-8,984.74	0.02
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR					3.500000	01 May 2052		
		Local	1,076,476.910	97.861130	1,053,452.47	94.307207	1,015,195.31	-38,257.16	0.11
Original Face:		Base	1,300,000.000	97.861130	1,053,452.47	94.307207	1,015,195.31	-38,257.16	0.10
3140XGX95	FNMA POOL FS1603 FN 05/52 FIXED VAR					3.500000	01 May 2052		
		Local	337,125.770	90.268418	304,318.10	93.782745	316,165.80	11,847.70	0.04
Original Face:		Base	400,000.000	90.268418	304,318.10	93.782745	316,165.80	11,847.70	0.03
3140XHRS8	FNMA POOL FS2296 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
		Local	78,716.730	89.482846	70,437.97	93.731762	73,782.58	3,344.61	0.01
Original Face:		Base	100,000.000	89.482846	70,437.97	93.731762	73,782.58	3,344.61	0.01
3140XJ7B3	FNMA POOL FS3589 FN 01/50 FIXED VAR					4.500000	01 Jan 2050		
		Local	175,918.100	98.328290	172,977.26	100.752817	177,242.44	4,265.18	0.02
Original Face:		Base	200,000.000	98.328290	172,977.26	100.752817	177,242.44	4,265.18	0.02
3140XJKX0	FNMA POOL FS3009 FN 05/42 FIXED VAR					2.000000	01 May 2042		
		Local	85,654.560	86.346775	73,959.95	87.154316	74,651.65	691.70	0.01
Original Face:		Base	100,000.000	86.346775	73,959.95	87.154316	74,651.65	691.70	0.01
3140XJT94	FNMA POOL FS3275 FN 04/52 FIXED VAR					3.000000	01 Apr 2052		
		Local	892,545.410	85.510252	763,217.83	89.952617	802,867.95	39,650.12	0.09
Original Face:		Base	1,000,000.000	85.510252	763,217.83	89.952617	802,867.95	39,650.12	0.08
3140XJTF0	FNMA POOL FS3249 FN 11/52 FIXED VAR					5.000000	01 Nov 2052		
		Local	327,886.740	96.813668	317,439.18	100.107412	328,238.93	10,799.75	0.04
Original Face:		Base	400,000.000	96.813668	317,439.18	100.107412	328,238.93	10,799.75	0.03
3140XJU84	FNMA POOL FS3306 FN 11/50 FIXED VAR					3.000000	01 Nov 2050		
		Local	496,822.010	87.331439	433,881.81	91.147590	452,841.29	18,959.48	0.05
Original Face:		Base	600,000.000	87.331439	433,881.81	91.147590	452,841.29	18,959.48	0.05
3140XJW66	FNMA POOL FS3368 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
		Local	522,031.820	87.127176	454,831.58	87.211101	455,269.70	438.12	0.05
Original Face:		Base	602,310.590	87.127176	454,831.58	87.211101	455,269.70	438.12	0.05

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3140XJYH0	FNMA POOL FS3411 FN 01/53 FIXED VAR					6.000000	01 Jan 2053		
		Local	165,235.550	102.862054	169,964.68	102.815038	169,886.99	-77.69	0.02
Original Face:		Base	200,000.000	102.862054	169,964.68	102.815038	169,886.99	-77.69	0.02
3140XK5J5	FNMA POOL FS4448 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	85,105.220	97.270167	82,781.99	98.195740	83,569.70	787.71	0.01
Original Face:		Base	100,000.000	97.270167	82,781.99	98.195740	83,569.70	787.71	0.01
3140XK5Q9	FNMA POOL FS4454 FN 04/53 FIXED VAR					6.000000	01 Apr 2053		
		Local	177,442.880	101.996147	180,984.90	102.576274	182,014.29	1,029.39	0.02
Original Face:		Base	200,000.000	101.996147	180,984.90	102.576274	182,014.29	1,029.39	0.02
3140XK6H8	FNMA POOL FS4471 FN 09/42 FIXED VAR					2.500000	01 Sep 2042		
		Local	88,930.050	89.547391	79,634.54	90.342200	80,341.36	706.82	0.01
Original Face:		Base	100,000.000	89.547391	79,634.54	90.342200	80,341.36	706.82	0.01
3140XK6S4	FNMA POOL FS4480 FN 03/50 FIXED VAR					4.500000	01 Mar 2050		
		Local	168,142.900	99.732484	167,693.09	100.248962	168,561.51	868.42	0.02
Original Face:		Base	200,000.000	99.732484	167,693.09	100.248962	168,561.51	868.42	0.02
3140XKCJ7	FNMA POOL FS3672 FN 02/53 FIXED VAR					5.500000	01 Feb 2053		
		Local	90,794.870	102.053596	92,659.43	102.353480	92,931.71	272.28	0.01
Original Face:		Base	100,000.000	102.053596	92,659.43	102.353480	92,931.71	272.28	0.01
3140XKHM5	FNMA POOL FS3835 FN 11/52 FIXED VAR					4.500000	01 Nov 2052		
		Local	273,975.980	98.288069	269,285.70	99.120981	271,567.68	2,281.98	0.03
Original Face:		Base	300,000.000	98.288069	269,285.70	99.120981	271,567.68	2,281.98	0.03
3140XKM31	FNMA POOL FS3977 FN 11/52 FIXED VAR					4.500000	01 Nov 2052		
		Local	181,577.890	98.307349	178,504.41	98.456061	178,774.44	270.03	0.02
Original Face:		Base	200,000.000	98.307349	178,504.41	98.456061	178,774.44	270.03	0.02
3140XKM49	FNMA POOL FS3978 FN 01/53 FIXED VAR					5.000000	01 Jan 2053		
		Local	179,304.570	100.452972	180,116.77	100.171763	179,612.55	-504.22	0.02
Original Face:		Base	200,000.000	100.452972	180,116.77	100.171763	179,612.55	-504.22	0.02
3140XKNS5	FNMA POOL FS4000 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
		Local	79,347.960	104.230077	82,704.44	105.403347	83,635.41	930.97	0.01
Original Face:		Base	100,000.000	104.230077	82,704.44	105.403347	83,635.41	930.97	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140XKSW1	FNMA POOL FS4132 FN 03/53 FIXED VAR					6.000000	01 Mar 2053		
		Local	92,671.280	100.361644	93,006.42	102.844765	95,307.56	2,301.14	0.01
Original Face:		Base	100,000.000	100.361644	93,006.42	102.844765	95,307.56	2,301.14	0.01
3140XKTY6	FNMA POOL FS4166 FN 04/53 FIXED VAR					5.500000	01 Apr 2053		
		Local	353,781.170	100.965800	357,197.99	101.623155	359,523.59	2,325.60	0.04
Original Face:		Base	400,000.000	100.965800	357,197.99	101.623155	359,523.59	2,325.60	0.04
3140XKW71	FNMA POOL FS4269 FN 10/51 FIXED VAR					2.000000	01 Oct 2051		
		Local	811,409.180	85.204718	691,358.90	83.628655	678,570.58	-12,788.32	0.08
Original Face:		Base	900,000.000	85.204718	691,358.90	83.628655	678,570.58	-12,788.32	0.07
3140XKW89	FNMA POOL FS4270 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	540,329.530	84.718949	457,761.50	83.764901	452,606.50	-5,155.00	0.05
Original Face:		Base	600,000.000	84.718949	457,761.50	83.764901	452,606.50	-5,155.00	0.05
3140XKWD8	FNMA POOL FS4243 FN 05/42 FIXED VAR					3.000000	01 May 2042		
		Local	84,949.890	91.662555	77,867.24	92.995678	78,999.73	1,132.49	0.01
Original Face:		Base	100,000.000	91.662555	77,867.24	92.995678	78,999.73	1,132.49	0.01
3140XKYL8	FNMA POOL FS4314 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
		Local	89,685.590	83.539853	74,923.21	83.862800	75,212.85	289.64	0.01
Original Face:		Base	100,000.000	83.539853	74,923.21	83.862800	75,212.85	289.64	0.01
3140XL2C1	FNMA POOL FS5270 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
		Local	362,427.480	98.984108	358,745.61	101.832883	369,070.35	10,324.74	0.04
Original Face:		Base	400,000.000	98.984108	358,745.61	101.832883	369,070.35	10,324.74	0.04
3140XL3Q9	FNMA POOL FS5306 FN 07/53 FIXED VAR					6.000000	01 Jul 2053		
		Local	349,580.610	99.060165	346,295.13	104.203715	364,275.98	17,980.85	0.04
Original Face:		Base	400,000.000	99.060165	346,295.13	104.203715	364,275.98	17,980.85	0.04
3140XL3X4	FNMA POOL FS5313 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
		Local	1,081,953.220	90.175045	975,651.80	94.323469	1,020,535.81	44,884.01	0.12
Original Face:		Base	1,200,000.000	90.175045	975,651.80	94.323469	1,020,535.81	44,884.01	0.10
3140XL6X1	FNMA POOL FS5385 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
		Local	825,804.050	83.146720	686,628.98	87.497117	722,554.74	35,925.76	0.08
Original Face:		Base	900,000.000	83.146720	686,628.98	87.497117	722,554.74	35,925.76	0.07

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3140XLCG1	FNMA POOL FS4570 FN 12/47 FIXED VAR					5.000000	01 Dec 2047		
		Local	161,268.670	102.085904	164,632.58	102.813393	165,805.79	1,173.21	0.02
Original Face:		Base	200,000.000	102.085904	164,632.58	102.813393	165,805.79	1,173.21	0.02
3140XLCK2	FNMA POOL FS4573 FN 05/53 FIXED VAR					6.000000	01 May 2053		
		Local	436,353.620	101.539192	443,069.94	103.264467	450,598.24	7,528.30	0.05
Original Face:		Base	500,000.000	101.539192	443,069.94	103.264467	450,598.24	7,528.30	0.04
3140XLKT4	FNMA POOL FS4805 FN 05/53 FIXED VAR					5.500000	01 May 2053		
		Local	187,142.330	100.000000	187,142.33	101.700668	190,325.00	3,182.67	0.02
Original Face:		Base	200,000.000	100.000000	187,142.33	101.700668	190,325.00	3,182.67	0.02
3140XLTR9	FNMA POOL FS5059 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
		Local	1,063,608.410	93.582157	995,347.69	94.325084	1,003,249.53	7,901.84	0.11
Original Face:		Base	1,200,000.000	93.582157	995,347.69	94.325084	1,003,249.53	7,901.84	0.10
3140XLWR5	FNMA POOL FS5155 FN 07/53 FIXED VAR					5.000000	01 Jul 2053		
		Local	532,713.650	94.483391	503,325.92	102.359551	545,283.30	41,957.38	0.06
Original Face:		Base	600,000.000	94.483391	503,325.92	102.359551	545,283.30	41,957.38	0.05
3140XLXV5	FNMA POOL FS5191 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	822,137.030	80.048428	658,107.77	86.143733	708,219.53	50,111.76	0.08
Original Face:		Base	900,000.000	80.048428	658,107.77	86.143733	708,219.53	50,111.76	0.07
3140XM5A0	FNMA POOL FS6240 FN 04/52 FIXED VAR					3.000000	01 Apr 2052		
		Local	742,280.340	86.028019	638,569.07	90.638728	672,793.46	34,224.39	0.08
Original Face:		Base	800,000.000	86.028019	638,569.07	90.638728	672,793.46	34,224.39	0.07
3140XMBU9	FNMA POOL FS5450 FN 11/51 FIXED VAR					3.000000	01 Nov 2051		
		Local	358,755.840	87.193951	312,813.39	91.151670	327,011.94	14,198.55	0.04
Original Face:		Base	400,000.000	87.193951	312,813.39	91.151670	327,011.94	14,198.55	0.03
3140XMHZ2	FNMA POOL FS5647 FN 07/53 FIXED VAR					5.500000	01 Jul 2053		
		Local	184,201.390	96.414978	177,597.73	102.287731	188,415.42	10,817.69	0.02
Original Face:		Base	200,000.000	96.414978	177,597.73	102.287731	188,415.42	10,817.69	0.02
3140XMKW5	FNMA POOL FS5708 FN 06/53 FIXED VAR					5.000000	01 Jun 2053		
		Local	179,400.250	93.803827	168,284.30	100.886323	180,990.32	12,706.02	0.02
Original Face:		Base	200,000.000	93.803827	168,284.30	100.886323	180,990.32	12,706.02	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3140XN6G4	FNMA POOL FS7170 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	285,478.330	84.602555	241,521.96	87.248107	249,074.44	7,552.48	0.03
Original Face:		Base	300,000.000	84.602555	241,521.96	87.248107	249,074.44	7,552.48	0.02
3140XNEZ3	FNMA POOL FS6451 FN 08/53 FIXED VAR					5.500000	01 Aug 2053		
		Local	460,689.490	99.764368	459,603.96	102.095123	470,341.50	10,737.54	0.05
Original Face:		Base	500,000.000	99.764368	459,603.96	102.095123	470,341.50	10,737.54	0.05
3140XNQ98	FNMA POOL FS6779 FN 12/53 FIXED VAR					6.500000	01 Dec 2053		
		Local	175,428.980	102.100793	179,114.38	103.962734	182,380.76	3,266.38	0.02
Original Face:		Base	200,000.000	102.100793	179,114.38	103.962734	182,380.76	3,266.38	0.02
3140XP4M8	FNMA POOL FS8027 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
		Local	485,168.060	82.612889	400,811.35	87.474834	424,399.96	23,588.61	0.05
Original Face:		Base	500,000.000	82.612889	400,811.35	87.474834	424,399.96	23,588.61	0.04
3140XP6Z7	FNMA POOL FS8087 FN 06/54 FIXED VAR					5.500000	01 Jun 2054		
		Local	496,359.870	101.182154	502,227.61	101.412079	503,368.86	1,141.25	0.06
Original Face:		Base	500,000.000	101.182154	502,227.61	101.412079	503,368.86	1,141.25	0.05
3140XPGS2	FNMA POOL FS7408 FN 04/52 FIXED VAR					2.500000	01 Apr 2052		
		Local	1,241,013.810	83.085042	1,031,096.84	87.258963	1,082,895.78	51,798.94	0.12
Original Face:		Base	1,300,000.000	83.085042	1,031,096.84	87.258963	1,082,895.78	51,798.94	0.11
3140XPPJ2	FNMA POOL FS7624 FN 03/54 FIXED VAR					6.500000	01 Mar 2054		
		Local	279,538.090	102.798681	287,361.47	103.795064	290,146.74	2,785.27	0.03
Original Face:		Base	300,000.000	102.798681	287,361.47	103.795064	290,146.74	2,785.27	0.03
3140XPWK1	FNMA POOL FS7849 FN 05/52 FIXED VAR					2.500000	01 May 2052		
		Local	193,015.360	81.815753	157,916.97	87.064336	168,047.54	10,130.57	0.02
Original Face:		Base	200,000.000	81.815753	157,916.97	87.064336	168,047.54	10,130.57	0.02
3140XPX87	FNMA POOL FS7902 FN 12/53 FIXED VAR					6.500000	01 Dec 2053		
		Local	97,884.410	102.103277	99,943.19	104.662748	102,448.51	2,505.32	0.01
Original Face:		Base	100,000.000	102.103277	99,943.19	104.662748	102,448.51	2,505.32	0.01
3140XQA23	FNMA POOL FS8124 FN 06/52 FIXED VAR					3.000000	01 Jun 2052		
		Local	1,064,983.980	86.073476	916,668.73	90.751549	966,489.46	49,820.73	0.11
Original Face:		Base	1,100,000.000	86.073476	916,668.73	90.751549	966,489.46	49,820.73	0.10

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31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
		Local	173,940.850	106.499520	185,246.17	100.501965	174,813.97	-10,432.20	0.02
Original Face:		Base	1,200,000.000	106.499520	185,246.17	100.501965	174,813.97	-10,432.20	0.02
31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR					3.500000	01 Dec 2037		
		Local	67,194.780	106.728677	71,716.10	96.422269	64,790.73	-6,925.37	0.01
Original Face:		Base	200,000.000	106.728677	71,716.10	96.422269	64,790.73	-6,925.37	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
		Local	1,128,143.970	98.641753	1,112,820.99	91.933215	1,037,139.02	-75,681.97	0.12
Original Face:		Base	3,200,000.000	98.641753	1,112,820.99	91.933215	1,037,139.02	-75,681.97	0.10
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
		Local	978.400	108.448487	1,061.06	104.018717	1,017.72	-43.34	0.00
Original Face:		Base	100,000.000	108.448487	1,061.06	104.018717	1,017.72	-43.34	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		Local	1,678.940	108.725744	1,825.44	106.191860	1,782.90	-42.54	0.00
Original Face:		Base	500,000.000	108.725744	1,825.44	106.191860	1,782.90	-42.54	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
		Local	2,101.790	108.589345	2,282.32	103.814944	2,181.97	-100.35	0.00
Original Face:		Base	100,000.000	108.589345	2,282.32	103.814944	2,181.97	-100.35	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
		Local	8,864.810	104.823228	9,292.38	103.140869	9,143.24	-149.14	0.00
Original Face:		Base	491,391.000	104.823228	9,292.38	103.140869	9,143.24	-149.14	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
		Local	29,629.790	102.205854	30,283.38	98.314597	29,130.41	-1,152.97	0.00
Original Face:		Base	200,000.000	102.205854	30,283.38	98.314597	29,130.41	-1,152.97	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
		Local	8,193.320	102.110744	8,366.26	100.796552	8,258.58	-107.68	0.00
Original Face:		Base	200,000.000	102.110744	8,366.26	100.796552	8,258.58	-107.68	0.00
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
		Local	23,973.460	102.092731	24,475.16	100.761489	24,156.02	-319.14	0.00
Original Face:		Base	600,000.000	102.092731	24,475.16	100.761489	24,156.02	-319.14	0.00

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31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
		Local	6,884.670	102.076062	7,027.60	100.827434	6,941.64	-85.96	0.00
Original Face:		Base	200,000.000	102.076062	7,027.60	100.827434	6,941.64	-85.96	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
		Local	35,842.380	105.873243	37,947.49	100.248715	35,931.53	-2,015.96	0.00
Original Face:		Base	200,000.000	105.873243	37,947.49	100.248715	35,931.53	-2,015.96	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
		Local	12,380.870	102.819188	12,729.91	101.011494	12,506.10	-223.81	0.00
Original Face:		Base	200,000.000	102.819188	12,729.91	101.011494	12,506.10	-223.81	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
		Local	12,702.170	102.839987	13,062.91	100.839265	12,808.77	-254.14	0.00
Original Face:		Base	200,000.000	102.839987	13,062.91	100.839265	12,808.77	-254.14	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
		Local	22,518.530	104.695200	23,575.82	98.191766	22,111.34	-1,464.48	0.00
Original Face:		Base	200,000.000	104.695200	23,575.82	98.191766	22,111.34	-1,464.48	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	8,786.010	105.713743	9,288.02	100.248540	8,807.85	-480.17	0.00
Original Face:		Base	100,000.000	105.713743	9,288.02	100.248540	8,807.85	-480.17	0.00
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
		Local	51,433.800	104.919780	53,964.23	98.191712	50,503.73	-3,460.50	0.01
Original Face:		Base	400,000.000	104.919780	53,964.23	98.191712	50,503.73	-3,460.50	0.01
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
		Local	20,525.050	102.081408	20,952.26	98.190840	20,153.72	-798.54	0.00
Original Face:		Base	100,000.000	102.081408	20,952.26	98.190840	20,153.72	-798.54	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
		Local	55,625.420	105.861421	58,885.86	100.248760	55,763.79	-3,122.07	0.01
Original Face:		Base	300,000.000	105.861421	58,885.86	100.248760	55,763.79	-3,122.07	0.01
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
		Local	32,021.180	105.870427	33,900.96	100.248780	32,100.84	-1,800.12	0.00
Original Face:		Base	200,000.000	105.870427	33,900.96	100.248780	32,100.84	-1,800.12	0.00

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31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
		Local	30,680.830	105.844203	32,473.88	100.248750	30,757.15	-1,716.73	0.00
Original Face:		Base	200,000.000	105.844203	32,473.88	100.248750	30,757.15	-1,716.73	0.00
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
		Local	125,803.210	104.418210	131,361.46	95.538072	120,189.96	-11,171.50	0.01
Original Face:		Base	900,000.000	104.418210	131,361.46	95.538072	120,189.96	-11,171.50	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
		Local	404,024.380	104.560356	422,449.33	95.339778	385,195.95	-37,253.38	0.04
Original Face:		Base	2,400,000.000	104.560356	422,449.33	95.339778	385,195.95	-37,253.38	0.04
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
		Local	57,203.000	106.012552	60,642.36	97.699262	55,886.91	-4,755.45	0.01
Original Face:		Base	500,000.000	106.012552	60,642.36	97.699262	55,886.91	-4,755.45	0.01
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
		Local	35,209.510	106.060295	37,343.31	97.685447	34,394.57	-2,948.74	0.00
Original Face:		Base	300,000.000	106.060295	37,343.31	97.685447	34,394.57	-2,948.74	0.00
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3					3.000000	01 Jul 2035		
		Local	15,344.330	104.591989	16,048.94	95.651460	14,677.08	-1,371.86	0.00
Original Face:		Base	100,000.000	104.591989	16,048.94	95.651460	14,677.08	-1,371.86	0.00
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
		Local	165,909.210	104.415409	173,234.78	95.494754	158,434.59	-14,800.19	0.02
Original Face:		Base	1,100,000.000	104.415409	173,234.78	95.494754	158,434.59	-14,800.19	0.02
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
		Local	226,753.290	104.737757	237,496.31	95.306615	216,110.89	-21,385.42	0.02
Original Face:		Base	1,300,000.000	104.737757	237,496.31	95.306615	216,110.89	-21,385.42	0.02
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
		Local	905,967.540	104.752474	949,023.41	95.208250	862,555.84	-86,467.57	0.10
Original Face:		Base	4,700,000.000	104.752474	949,023.41	95.208250	862,555.84	-86,467.57	0.09
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	689,900.490	104.624468	721,804.72	95.186669	656,693.30	-65,111.42	0.07
Original Face:		Base	3,400,000.000	104.624468	721,804.72	95.186669	656,693.30	-65,111.42	0.07

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31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
		Local	657,108.030	94.900525	623,598.97	94.324095	619,811.20	-3,787.77	0.07
Original Face:		Base	4,300,000.000	94.900525	623,598.97	94.324095	619,811.20	-3,787.77	0.06
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
		Local	0.000	0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418D4G4	FNMA POOL MA4422 FN 09/41 FIXED 2					2.000000	01 Sep 2041		
		Local	994,939.220	86.205496	857,692.29	87.177805	867,366.17	9,673.88	0.10
Original Face:		Base	1,300,000.000	86.205496	857,692.29	87.177805	867,366.17	9,673.88	0.09
31418D5G3	FNMA POOL MA4446 FN 10/41 FIXED 2					2.000000	01 Oct 2041		
		Local	385,528.880	86.201314	332,330.96	87.107772	335,825.62	3,494.66	0.04
Original Face:		Base	500,000.000	86.201314	332,330.96	87.107772	335,825.62	3,494.66	0.03
31418D6K3	FNMA POOL MA4473 FN 11/41 FIXED 1.5					1.500000	01 Nov 2041		
		Local	161,730.100	81.504964	131,818.06	83.954985	135,780.48	3,962.42	0.02
Original Face:		Base	200,000.000	81.504964	131,818.06	83.954985	135,780.48	3,962.42	0.01
31418D6L1	FNMA POOL MA4474 FN 11/41 FIXED 2					2.000000	01 Nov 2041		
		Local	391,340.470	86.691629	339,259.43	87.061420	340,706.57	1,447.14	0.04
Original Face:		Base	500,000.000	86.691629	339,259.43	87.061420	340,706.57	1,447.14	0.03
31418DP97	FNMA POOL MA4047 FN 06/50 FIXED 2					2.000000	01 Jun 2050		
		Local	1,255,255.830	78.124596	980,663.55	83.466376	1,047,716.55	67,053.00	0.12
Original Face:		Base	2,200,000.000	78.124596	980,663.55	83.466376	1,047,716.55	67,053.00	0.10
31418DPR7	FNMA POOL MA4031 FN 05/50 FIXED 4.5					4.500000	01 May 2050		
		Local	183,917.500	98.947941	181,982.58	99.260823	182,558.02	575.44	0.02
Original Face:		Base	900,000.000	98.947941	181,982.58	99.260823	182,558.02	575.44	0.02
31418DUB6	FNMA POOL MA4177 FN 11/40 FIXED 2.5					2.500000	01 Nov 2040		
		Local	216,275.540	89.140261	192,788.58	90.736400	196,240.64	3,452.06	0.02
Original Face:		Base	400,000.000	89.140261	192,788.58	90.736400	196,240.64	3,452.06	0.02
31418DV66	FNMA POOL MA4236 FN 01/51 FIXED 1.5					1.500000	01 Jan 2051		
		Local	78,271.600	78.221794	61,225.45	79.184126	61,978.68	753.23	0.01
Original Face:		Base	100,000.000	78.221794	61,225.45	79.184126	61,978.68	753.23	0.01

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31418DXJ6	FNMA POOL MA4280 FN 03/51 FIXED 1.5					1.500000	01 Mar 2051		
		Local	854,350.020	86.345642	737,694.01	79.133446	676,076.61	-61,617.40	0.08
Original Face:		Base	1,070,000.000	86.345642	737,694.01	79.133446	676,076.61	-61,617.40	0.07
31418DYG1	FNMA POOL MA4310 FN 04/41 FIXED 1.5					1.500000	01 Apr 2041		
		Local	150,367.100	77.042997	115,847.32	84.056905	126,393.93	10,546.61	0.01
Original Face:		Base	200,000.000	77.042997	115,847.32	84.056905	126,393.93	10,546.61	0.01
31418DZ62	FNMA POOL MA4364 FN 06/41 FIXED 2					2.000000	01 Jun 2041		
		Local	376,676.770	91.828246	345,895.67	87.390761	329,180.70	-16,714.97	0.04
Original Face:		Base	500,000.000	91.828246	345,895.67	87.390761	329,180.70	-16,714.97	0.03
31418EAB6	FNMA POOL MA4501 FN 12/41 FIXED 2					2.000000	01 Dec 2041		
		Local	1,040,166.730	84.852790	882,610.49	87.015009	905,101.17	22,490.68	0.10
Original Face:		Base	1,300,000.000	84.852790	882,610.49	87.015009	905,101.17	22,490.68	0.09
31418EAV2	FNMA POOL MA4519 FN 01/42 FIXED 1.5					1.500000	01 Jan 2042		
		Local	247,346.350	83.692341	207,009.95	84.053066	207,902.19	892.24	0.02
Original Face:		Base	300,000.000	83.692341	207,009.95	84.053066	207,902.19	892.24	0.02
31418EBJ8	FNMA POOL MA4540 FN 02/42 FIXED 2					2.000000	01 Feb 2042		
		Local	889,006.750	85.494713	760,053.77	86.967649	773,148.27	13,094.50	0.09
Original Face:		Base	1,100,000.000	85.494713	760,053.77	86.967649	773,148.27	13,094.50	0.08
31418ECG3	FNMA POOL MA4570 FN 03/42 FIXED 2					2.000000	01 Mar 2042		
		Local	81,939.290	87.410948	71,623.91	86.967322	71,260.41	-363.50	0.01
Original Face:		Base	100,000.000	87.410948	71,623.91	86.967322	71,260.41	-363.50	0.01
31418ECH1	FNMA POOL MA4571 FN 03/42 FIXED 2.5					2.500000	01 Mar 2042		
		Local	241,497.380	90.100294	217,589.85	89.784898	216,828.18	-761.67	0.02
Original Face:		Base	300,000.000	90.100294	217,589.85	89.784898	216,828.18	-761.67	0.02
31418EDL1	FNMA POOL MA4606 FN 05/42 FIXED 2					2.000000	01 May 2042		
		Local	85,482.910	87.402616	74,714.30	86.393797	73,851.93	-862.37	0.01
Original Face:		Base	100,000.000	87.402616	74,714.30	86.393797	73,851.93	-862.37	0.01
31418EDM9	FNMA POOL MA4607 FN 05/42 FIXED 2.5					2.500000	01 May 2042		
		Local	167,225.220	88.217890	147,522.56	89.723513	150,040.34	2,517.78	0.02
Original Face:		Base	200,000.000	88.217890	147,522.56	89.723513	150,040.34	2,517.78	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418EER7	FNMA POOL MA4643 FN 05/42 FIXED 3					3.000000	01 May 2042		
		Local	167,580.740	90.226610	151,202.42	92.613223	155,201.92	3,999.50	0.02
Original Face:		Base	200,000.000	90.226610	151,202.42	92.613223	155,201.92	3,999.50	0.02
31423XMX6	FANNIEMAE STRIP FNS 427 C21					2.000000	25 Mar 2050		
		Local	787,601.120	11.963486	94,224.55	11.796993	92,913.25	-1,311.30	0.01
Original Face:		Base	900,000.000	11.963486	94,224.55	11.796993	92,913.25	-1,311.30	0.01
31423XQB0	FANNIEMAE STRIP FNS 427 C73					3.000000	25 Dec 2048		
		Local	1,161,100.230	14.254152	165,504.99	16.076159	186,660.32	21,155.33	0.02
Original Face:		Base	1,400,000.000	14.254152	165,504.99	16.076159	186,660.32	21,155.33	0.02
31424U6J0	FANNIEMAE STRIP FNS 440 C6					2.000000	25 Oct 2052		
		Local	1,821,607.650	12.515058	227,975.26	11.660556	212,409.58	-15,565.68	0.02
Original Face:		Base	1,900,000.000	12.515058	227,975.26	11.660556	212,409.58	-15,565.68	0.02
31424UGV2	FANNIEMAE STRIP FNS 436 C32					2.000000	25 Oct 2052		
		Local	1,593,301.760	12.658858	201,693.81	11.709339	186,565.10	-15,128.71	0.02
Original Face:		Base	1,700,000.000	12.658858	201,693.81	11.709339	186,565.10	-15,128.71	0.02
3142GRBY5	FED HM LN PC POOL RJ0954 FR 02/54 FIXED 6.5					6.500000	01 Feb 2054		
		Local	367,598.690	102.848544	378,069.90	103.837206	381,704.21	3,634.31	0.04
Original Face:		Base	400,000.000	102.848544	378,069.90	103.837206	381,704.21	3,634.31	0.04
3142GRQC7	FED HM LN PC POOL RJ1350 FR 04/54 FIXED 6					6.000000	01 Apr 2054		
		Local	192,862.110	101.195642	195,168.05	102.818262	198,297.47	3,129.42	0.02
Original Face:		Base	200,000.000	101.195642	195,168.05	102.818262	198,297.47	3,129.42	0.02
3142GRQL7	FED HM LN PC POOL RJ1358 FR 04/54 FIXED 6.5					6.500000	01 Apr 2054		
		Local	393,040.850	102.748829	403,844.87	103.749301	407,777.13	3,932.26	0.05
Original Face:		Base	400,000.000	102.748829	403,844.87	103.749301	407,777.13	3,932.26	0.04
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
		Local	460,000.000	99.997339	459,987.76	76.501410	351,906.49	-108,081.27	0.04
Original Face:		Base	460,000.000	99.997339	459,987.76	76.501410	351,906.49	-108,081.27	0.04
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		Local	650,000.000	97.193517	631,757.86	98.880030	642,720.20	10,962.34	0.07
		Base		97.193517	631,757.86	98.880030	642,720.20	10,962.34	0.06

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335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375					9.375000	01 Mar 2029		
		Local	200,000.000	100.000000	200,000.00	106.000390	212,000.78	12,000.78	0.02
		Base		100.000000	200,000.00	106.000390	212,000.78	12,000.78	0.02
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
		Local	310,000.000	100.082800	310,256.68	98.975330	306,823.52	-3,433.16	0.03
		Base		100.082800	310,256.68	98.975330	306,823.52	-3,433.16	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
		Local	300,000.000	96.213687	288,641.06	91.827990	275,483.97	-13,157.09	0.03
		Base		96.213687	288,641.06	91.827990	275,483.97	-13,157.09	0.03
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
		Local	120,000.000	100.031208	120,037.45	96.369410	115,643.29	-4,394.16	0.01
		Base		100.031208	120,037.45	96.369410	115,643.29	-4,394.16	0.01
34416DBB3	FOCUS FINANCIAL PARTNERS LLC 2024 TERM LOAN B8						11 Sep 2031		
		Local	903,014.030	99.750823	900,763.93	99.640600	899,768.60	-995.33	0.10
		Base		99.750823	900,763.93	99.640600	899,768.60	-995.33	0.09
34416DBC1	FOCUS FINANCIAL PARTNERS LLC 2024 DELAYED DRAW TERM LOAN						11 Sep 2031		
		Local	96,985.970	100.000000	96,985.97	99.640600	96,637.40	-348.57	0.01
		Base		100.000000	96,985.97	99.640600	96,637.40	-348.57	0.01
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
		Local	420,000.000	99.969162	419,870.48	99.076160	416,119.87	-3,750.61	0.05
Original Face:		Base	420,000.000	99.969162	419,870.48	99.076160	416,119.87	-3,750.61	0.04
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
		Local	760,000.000	90.710112	689,396.85	85.085745	646,651.66	-42,745.19	0.07
		Base		90.710112	689,396.85	85.085745	646,651.66	-42,745.19	0.06
345370DB3	FORD MOTOR COMPANY SR UNSECURED 08/32 6.1					6.100000	19 Aug 2032		
		Local	280,000.000	100.000000	280,000.00	102.415019	286,762.05	6,762.05	0.03
		Base		100.000000	280,000.00	102.415019	286,762.05	6,762.05	0.03
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
		Local	400,000.000	100.786698	403,146.79	99.972194	399,888.78	-3,258.01	0.05
		Base		100.786698	403,146.79	99.972194	399,888.78	-3,258.01	0.04

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345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
		Local	400,000.000	99.548205	398,192.82	97.368090	389,472.36	-8,720.46	0.04
		Base		99.548205	398,192.82	97.368090	389,472.36	-8,720.46	0.04
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
		Local	460,000.000	100.467487	462,150.44	92.395058	425,017.27	-37,133.17	0.05
		Base		100.467487	462,150.44	92.395058	425,017.27	-37,133.17	0.04
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9					2.900000	16 Feb 2028		
		Local	200,000.000	100.000000	200,000.00	92.769910	185,539.82	-14,460.18	0.02
		Base		100.000000	200,000.00	92.769910	185,539.82	-14,460.18	0.02
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031		
		Local	300,000.000	100.000000	300,000.00	88.639230	265,917.69	-34,082.31	0.03
		Base		100.000000	300,000.00	88.639230	265,917.69	-34,082.31	0.03
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95					4.950000	28 May 2027		
		Local	830,000.000	98.882140	820,721.76	99.743234	827,868.84	7,147.08	0.09
		Base		98.882140	820,721.76	99.743234	827,868.84	7,147.08	0.08
345397C68	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35					7.350000	06 Mar 2030		
		Local	1,080,000.000	100.755820	1,088,162.86	108.239616	1,168,987.85	80,824.99	0.13
		Base		100.755820	1,088,162.86	108.239616	1,168,987.85	80,824.99	0.12
350930AA1	FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/34 5.875					5.875000	25 Jan 2034		
		Local	400,000.000	102.803490	411,213.96	101.782612	407,130.45	-4,083.51	0.05
		Base		102.803490	411,213.96	101.782612	407,130.45	-4,083.51	0.04
35100DAV8	FOUR SEASONS HOTELS LIMITED 2024 1ST LIEN TERM LOAN B						30 Nov 2029		
		Local	196,888.000	100.000000	196,888.00	99.916700	196,723.99	-164.01	0.02
		Base		100.000000	196,888.00	99.916700	196,723.99	-164.01	0.02
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		Local	560,000.000	118.509213	663,651.59	100.759687	564,254.25	-99,397.34	0.06
		Base		118.509213	663,651.59	100.759687	564,254.25	-99,397.34	0.06
35137LAN5	FOX CORP SR UNSECURED 10/33 6.5					6.500000	13 Oct 2033		
		Local	380,000.000	98.866511	375,692.74	109.308407	415,371.95	39,679.21	0.05
		Base		98.866511	375,692.74	109.308407	415,371.95	39,679.21	0.04

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35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A					7.580120	25 Aug 2033		
		Local	522,703.010	100.044832	522,937.35	102.328390	534,873.57	11,936.22	0.06
Original Face:		Base	690,000.000	100.044832	522,937.35	102.328390	534,873.57	11,936.22	0.05
35564KH77	FREDDIE MAC STACR STACR 2022 DNA6 M2 144A					11.030120	25 Sep 2042		
		Local	310,000.000	111.615594	346,008.34	111.095110	344,394.84	-1,613.50	0.04
Original Face:		Base	310,000.000	111.615594	346,008.34	111.095110	344,394.84	-1,613.50	0.03
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					6.780120	25 Oct 2041		
		Local	480,000.000	100.000000	480,000.00	100.546970	482,625.46	2,625.46	0.05
Original Face:		Base	480,000.000	100.000000	480,000.00	100.546970	482,625.46	2,625.46	0.05
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A					7.130120	25 Jan 2042		
		Local	1,770,000.000	100.000000	1,770,000.00	101.363980	1,794,142.45	24,142.45	0.20
Original Face:		Base	1,770,000.000	100.000000	1,770,000.00	101.363980	1,794,142.45	24,142.45	0.18
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A					6.580120	25 Feb 2042		
		Local	309,602.260	100.000000	309,602.26	100.198970	310,218.28	616.02	0.03
Original Face:		Base	780,000.000	100.000000	309,602.26	100.198970	310,218.28	616.02	0.03
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A					7.680120	25 Feb 2042		
		Local	560,000.000	102.327638	573,034.77	102.301860	572,890.42	-144.35	0.06
Original Face:		Base	560,000.000	102.327638	573,034.77	102.301860	572,890.42	-144.35	0.06
35564KWT2	FREDDIE MAC STACR STACR 2022 DNA4 M1B 144A					8.630120	25 May 2042		
		Local	700,000.000	103.454704	724,182.93	104.821450	733,750.15	9,567.22	0.08
Original Face:		Base	700,000.000	103.454704	724,182.93	104.821450	733,750.15	9,567.22	0.07
35564KYP8	FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A					9.780120	25 Jun 2042		
		Local	340,000.000	106.664512	362,659.34	107.228060	364,575.40	1,916.06	0.04
Original Face:		Base	340,000.000	106.664512	362,659.34	107.228060	364,575.40	1,916.06	0.04
35564NBA0	FREDDIE MAC STACR STACR 2024 DNA1 M2 144A					7.230120	25 Feb 2044		
		Local	970,000.000	100.274812	972,665.68	100.519980	975,043.81	2,378.13	0.11
Original Face:		Base	970,000.000	100.274812	972,665.68	100.519980	975,043.81	2,378.13	0.10
35564NCW1	FREDDIE MAC STACR STACR 2024 DNA2 A1 144A					6.530120	25 May 2044		
		Local	607,725.910	100.000000	607,725.91	100.084530	608,239.62	513.71	0.07
Original Face:		Base	630,000.000	100.000000	607,725.91	100.084530	608,239.62	513.71	0.06

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35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		Local	816,000.000	97.546065	795,975.89	100.625400	821,103.26	25,127.37	0.09
		Base		97.546065	795,975.89	100.625400	821,103.26	25,127.37	0.08
35671DCH6	FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625					4.625000	01 Aug 2030		
		Local	120,000.000	100.000000	120,000.00	99.877110	119,852.53	-147.47	0.01
		Base		100.000000	120,000.00	99.877110	119,852.53	-147.47	0.01
36168QAQ7	GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75					6.750000	15 Jan 2031		
		Local	360,000.000	102.383889	368,582.00	104.941200	377,788.32	9,206.32	0.04
		Base		102.383889	368,582.00	104.941200	377,788.32	9,206.32	0.04
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	30,799.750	100.120326	30,836.81	93.590176	28,825.54	-2,011.27	0.00
Original Face:		Base	200,000.000	100.120326	30,836.81	93.590176	28,825.54	-2,011.27	0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
		Local	75,510.560	99.486350	75,122.70	93.467205	70,577.61	-4,545.09	0.01
Original Face:		Base	800,000.000	99.486350	75,122.70	93.467205	70,577.61	-4,545.09	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	38,429.200	101.716039	39,088.66	93.466592	35,918.46	-3,170.20	0.00
Original Face:		Base	300,000.000	101.716039	39,088.66	93.466592	35,918.46	-3,170.20	0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
		Local	39,657.730	102.037938	40,465.93	92.293945	36,601.68	-3,864.25	0.00
Original Face:		Base	300,000.000	102.037938	40,465.93	92.293945	36,601.68	-3,864.25	0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
		Local	33,767.570	102.040034	34,456.44	92.294124	31,165.48	-3,290.96	0.00
Original Face:		Base	300,000.000	102.040034	34,456.44	92.294124	31,165.48	-3,290.96	0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
		Local	8,890.520	101.467631	9,021.00	95.405180	8,482.02	-538.98	0.00
Original Face:		Base	100,000.000	101.467631	9,021.00	95.405180	8,482.02	-538.98	0.00
36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5					3.500000	20 Apr 2046		
		Local	6,255.630	105.837941	6,620.83	95.225747	5,956.97	-663.86	0.00
Original Face:		Base	50,000.000	105.837941	6,620.83	95.225747	5,956.97	-663.86	0.00

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36179RS91	GNMA II POOL MA3244 G2 11/45 FIXED 3.5					3.500000	20 Nov 2045		
		Local	117,895.640	91.596780	107,988.61	95.306919	112,362.70	4,374.09	0.01
Original Face:		Base	1,000,000.000	91.596780	107,988.61	95.306919	112,362.70	4,374.09	0.01
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3					3.000000	20 Jan 2046		
		Local	27,707.930	104.957029	29,081.42	92.689328	25,682.29	-3,399.13	0.00
Original Face:		Base	200,000.000	104.957029	29,081.42	92.689328	25,682.29	-3,399.13	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046		
		Local	164,974.490	105.521296	174,083.22	92.450237	152,519.31	-21,563.91	0.02
Original Face:		Base	1,100,000.000	105.521296	174,083.22	92.450237	152,519.31	-21,563.91	0.02
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048		
		Local	33,060.540	103.974224	34,374.44	99.971859	33,051.24	-1,323.20	0.00
Original Face:		Base	400,000.000	103.974224	34,374.44	99.971859	33,051.24	-1,323.20	0.00
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5					4.500000	20 Aug 2048		
		Local	73,071.390	107.172739	78,312.61	99.961576	73,043.31	-5,269.30	0.01
Original Face:		Base	800,000.000	107.172739	78,312.61	99.961576	73,043.31	-5,269.30	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
		Local	500,342.700	106.388725	532,308.22	97.635015	488,509.67	-43,798.55	0.06
Original Face:		Base	4,400,000.000	106.388725	532,308.22	97.635015	488,509.67	-43,798.55	0.05
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4					4.000000	20 Jul 2047		
		Local	76,993.990	107.093450	82,455.52	98.046075	75,489.59	-6,965.93	0.01
Original Face:		Base	680,000.000	107.093450	82,455.52	98.046075	75,489.59	-6,965.93	0.01
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5					4.500000	20 Aug 2047		
		Local	100,354.720	108.486786	108,871.61	100.177203	100,532.55	-8,339.06	0.01
Original Face:		Base	1,000,000.000	108.486786	108,871.61	100.177203	100,532.55	-8,339.06	0.01
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5					3.500000	20 Sep 2047		
		Local	673,450.130	105.587159	711,076.86	94.759917	638,160.78	-72,916.08	0.07
Original Face:		Base	4,800,000.000	105.587159	711,076.86	94.759917	638,160.78	-72,916.08	0.06
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	185,318.940	102.862460	190,623.62	97.999791	181,612.17	-9,011.45	0.02
Original Face:		Base	1,500,000.000	102.862460	190,623.62	97.999791	181,612.17	-9,011.45	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
		14,978.530	Local	103.091291	15,441.56	94.791086	14,198.31	-1,243.25	0.00
Original Face:		100,000.000	Base	103.091291	15,441.56	94.791086	14,198.31	-1,243.25	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
		139,528.910	Local	103.288035	144,116.67	97.849683	136,528.60	-7,588.07	0.02
Original Face:		1,100,000.000	Base	103.288035	144,116.67	97.849683	136,528.60	-7,588.07	0.01
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
		63,016.710	Local	102.618734	64,666.95	97.849680	61,661.65	-3,005.30	0.01
Original Face:		500,000.000	Base	102.618734	64,666.95	97.849680	61,661.65	-3,005.30	0.01
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		46,833.610	Local	103.805750	48,615.98	97.667727	45,741.32	-2,874.66	0.01
Original Face:		400,000.000	Base	103.805750	48,615.98	97.667727	45,741.32	-2,874.66	0.00
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
		623,663.690	Local	98.553214	614,640.61	97.855415	610,288.69	-4,351.92	0.07
Original Face:		5,900,000.000	Base	98.553214	614,640.61	97.855415	610,288.69	-4,351.92	0.06
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
		37,316.340	Local	103.427560	38,595.38	97.570716	36,409.82	-2,185.56	0.00
Original Face:		400,000.000	Base	103.427560	38,595.38	97.570716	36,409.82	-2,185.56	0.00
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
		175,418.240	Local	107.598702	188,747.75	100.038701	175,486.13	-13,261.62	0.02
Original Face:		2,000,000.000	Base	107.598702	188,747.75	100.038701	175,486.13	-13,261.62	0.02
36179TXV2	GNMA II POOL MA5192 G2 05/48 FIXED 4					4.000000	20 May 2048		
		100,969.840	Local	95.236271	96,159.91	97.663911	98,611.09	2,451.18	0.01
Original Face:		1,000,000.000	Base	95.236271	96,159.91	97.663911	98,611.09	2,451.18	0.01
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.000000	20 May 2048		
		58,842.190	Local	102.024874	60,033.67	101.654181	59,815.55	-218.12	0.01
Original Face:		700,000.000	Base	102.024874	60,033.67	101.654181	59,815.55	-218.12	0.01

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36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
		Local	286,589.320	100.674244	288,521.63	99.982140	286,538.14	-1,983.49	0.03
Original Face:		Base	3,513,336.000	100.674244	288,521.63	99.982140	286,538.14	-1,983.49	0.03
36179U6Y3	GNMA II POOL MA6287 G2 11/49 FIXED 5					5.000000	20 Nov 2049		
		Local	74,156.440	99.251892	73,601.67	101.638809	75,371.72	1,770.05	0.01
Original Face:		Base	500,000.000	99.251892	73,601.67	101.638809	75,371.72	1,770.05	0.01
36179UCA8	GNMA II POOL MA5465 G2 09/48 FIXED 3.5					3.500000	20 Sep 2048		
		Local	116,640.010	91.655230	106,906.67	94.885472	110,674.42	3,767.75	0.01
Original Face:		Base	900,000.000	91.655230	106,906.67	94.885472	110,674.42	3,767.75	0.01
36179UCD2	GNMA II POOL MA5468 G2 09/48 FIXED 5					5.000000	20 Sep 2048		
		Local	94,694.000	99.223594	93,958.79	101.469288	96,085.33	2,126.54	0.01
Original Face:		Base	1,100,000.000	99.223594	93,958.79	101.469288	96,085.33	2,126.54	0.01
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
		Local	114,165.860	106.532680	121,623.95	99.951293	114,110.25	-7,513.70	0.01
Original Face:		Base	1,300,000.000	106.532680	121,623.95	99.951293	114,110.25	-7,513.70	0.01
36179UEB4	GNMA II POOL MA5530 G2 10/48 FIXED 5					5.000000	20 Oct 2048		
		Local	183,939.820	99.470963	182,966.71	101.608212	186,897.96	3,931.25	0.02
Original Face:		Base	2,400,000.000	99.470963	182,966.71	101.608212	186,897.96	3,931.25	0.02
36179UGB2	GNMA II POOL MA5594 G2 11/48 FIXED 3.5					3.500000	20 Nov 2048		
		Local	352,317.530	91.353155	321,853.18	94.925844	334,440.39	12,587.21	0.04
Original Face:		Base	2,400,000.000	91.353155	321,853.18	94.925844	334,440.39	12,587.21	0.03
36179UGE6	GNMA II POOL MA5597 G2 11/48 FIXED 5					5.000000	20 Nov 2048		
		Local	122,895.630	101.348543	124,552.93	101.289123	124,479.91	-73.02	0.01
Original Face:		Base	1,800,000.000	101.348543	124,552.93	101.289123	124,479.91	-73.02	0.01
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
		Local	46,035.050	106.374426	48,969.52	99.946151	46,010.26	-2,959.26	0.01
Original Face:		Base	600,000.000	106.374426	48,969.52	99.946151	46,010.26	-2,959.26	0.00
36179UH62	GNMA II POOL MA5653 G2 12/48 FIXED 5					5.000000	20 Dec 2048		
		Local	172,457.830	101.566568	175,159.50	101.500268	175,045.16	-114.34	0.02
Original Face:		Base	2,500,000.000	101.566568	175,159.50	101.500268	175,045.16	-114.34	0.02

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36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
		Local	111,771.990	101.456045	113,399.44	101.376879	113,310.96	-88.48	0.01
Original Face:		Base	1,700,000.000	101.456045	113,399.44	101.376879	113,310.96	-88.48	0.01
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
		Local	61,068.810	102.833460	62,799.17	94.761878	57,869.95	-4,929.22	0.01
Original Face:		Base	500,000.000	102.833460	62,799.17	94.761878	57,869.95	-4,929.22	0.01
36179UML3	GNMA II POOL MA5763 G2 02/49 FIXED 4					4.000000	20 Feb 2049		
		Local	376,148.230	97.551904	366,939.76	97.517073	366,808.74	-131.02	0.04
Original Face:		Base	4,100,000.000	97.551904	366,939.76	97.517073	366,808.74	-131.02	0.04
36179UPA4	GNMA II POOL MA5817 G2 03/49 FIXED 4					4.000000	20 Mar 2049		
		Local	105,851.980	97.677370	103,393.43	97.634235	103,347.77	-45.66	0.01
Original Face:		Base	1,100,000.000	97.677370	103,393.43	97.634235	103,347.77	-45.66	0.01
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
		Local	427,528.850	99.564979	425,669.01	99.935791	427,254.34	1,585.33	0.05
Original Face:		Base	5,000,000.000	99.564979	425,669.01	99.935791	427,254.34	1,585.33	0.04
36179UQ54	GNMA II POOL MA5876 G2 04/49 FIXED 4					4.000000	20 Apr 2049		
		Local	91,650.850	97.765716	89,603.11	97.446676	89,310.71	-292.40	0.01
Original Face:		Base	1,000,000.000	97.765716	89,603.11	97.446676	89,310.71	-292.40	0.01
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5					4.500000	20 Apr 2049		
		Local	30,345.620	103.879703	31,522.94	99.930653	30,324.58	-1,198.36	0.00
Original Face:		Base	314,000.000	103.879703	31,522.94	99.930653	30,324.58	-1,198.36	0.00
36179UQ70	GNMA II POOL MA5878 G2 04/49 FIXED 5					5.000000	20 Apr 2049		
		Local	83,184.160	101.720652	84,615.47	101.345953	84,303.78	-311.69	0.01
Original Face:		Base	1,000,000.000	101.720652	84,615.47	101.345953	84,303.78	-311.69	0.01
36179UZW5	GNMA II POOL MA6157 G2 09/49 FIXED 5					5.000000	20 Sep 2049		
		Local	98,777.460	98.829531	97,621.30	101.623393	100,381.01	2,759.71	0.01
Original Face:		Base	700,000.000	98.829531	97,621.30	101.623393	100,381.01	2,759.71	0.01
36179VDS6	GNMA II POOL MA6413 G2 01/50 FIXED 5					5.000000	20 Jan 2050		
		Local	98,581.570	99.251706	97,843.89	101.571875	100,131.15	2,287.26	0.01
Original Face:		Base	600,000.000	99.251706	97,843.89	101.571875	100,131.15	2,287.26	0.01

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36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		Local	169,751.660	105.491881	179,074.22	97.450338	165,423.57	-13,650.65	0.02
Original Face:		Base	1,000,000.010	105.491881	179,074.22	97.450338	165,423.57	-13,650.65	0.02
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5					4.500000	20 Feb 2050		
		Local	74,072.660	106.295994	78,736.27	99.935731	74,025.05	-4,711.22	0.01
Original Face:		Base	500,000.000	106.295994	78,736.27	99.935731	74,025.05	-4,711.22	0.01
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5					3.500000	20 Jul 2050		
		Local	554,491.350	105.458229	584,756.76	94.796910	525,640.67	-59,116.09	0.06
Original Face:		Base	1,800,000.000	105.458229	584,756.76	94.796910	525,640.67	-59,116.09	0.05
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5					4.500000	20 Sep 2050		
		Local	1,148,227.140	107.324633	1,232,330.56	99.971693	1,147,902.11	-84,428.45	0.13
Original Face:		Base	4,100,000.000	107.324633	1,232,330.56	99.971693	1,147,902.11	-84,428.45	0.11
36179VX21	GNMA II POOL MA6997 G2 11/50 FIXED 3.5					3.500000	20 Nov 2050		
		Local	923,322.100	95.099800	878,077.47	94.611226	873,566.36	-4,511.11	0.10
Original Face:		Base	2,400,000.000	95.099800	878,077.47	94.611226	873,566.36	-4,511.11	0.09
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5					4.500000	20 Nov 2050		
		Local	367,869.030	105.988596	389,899.22	99.961419	367,727.10	-22,172.12	0.04
Original Face:		Base	1,362,979.000	105.988596	389,899.22	99.961419	367,727.10	-22,172.12	0.04
36179WDR6	GNMA II POOL MA7312 G2 04/51 FIXED 2.5					2.500000	20 Apr 2051		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
36179WNE4	GNMA II POOL MA7589 G2 09/51 FIXED 2.5					2.500000	20 Sep 2051		
		Local	0.000	0.000000	-100.54	0.000000	0.00	100.54	0.00
		Base		0.000000	-100.54	0.000000	0.00	100.54	0.00
36179WR34	GNMA II POOL MA7706 G2 11/51 FIXED 3					3.000000	20 Nov 2051		
		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
36179XDF0	GNMA II POOL MA8202 G2 08/52 FIXED 5					5.000000	20 Aug 2052		
		Local	85,469.730	98.006897	83,766.23	100.423876	85,832.02	2,065.79	0.01
Original Face:		Base	100,000.000	98.006897	83,766.23	100.423876	85,832.02	2,065.79	0.01

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36179XHZ2	GNMA II POOL MA8348 G2 10/52 FIXED 5					5.000000	20 Oct 2052		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
36179XLJ3	GNMA II POOL MA8429 G2 11/52 FIXED 5.5					5.500000	20 Nov 2052		
		769,114.310	Local	101.069827	777,342.50	101.076462	777,393.53	51.03	0.09
	Original Face:	900,000.000	Base	101.069827	777,342.50	101.076462	777,393.53	51.03	0.08
36179XNF9	GNMA II POOL MA8490 G2 12/52 FIXED 5					5.000000	20 Dec 2052		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
36179XVT0	GNMA II POOL MA8726 G2 03/53 FIXED 5.5					5.500000	20 Mar 2053		
		613,018.610	Local	97.020456	594,753.45	101.113198	619,842.72	25,089.27	0.07
	Original Face:	700,000.000	Base	97.020456	594,753.45	101.113198	619,842.72	25,089.27	0.06
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		67,005.500	Local	103.199603	69,149.41	94.492218	63,314.98	-5,834.43	0.01
	Original Face:	300,000.000	Base	103.199603	69,149.41	94.492218	63,314.98	-5,834.43	0.01
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5					3.500000	20 Oct 2047		
		71,146.250	Local	103.199621	73,422.66	94.798612	67,445.66	-5,977.00	0.01
	Original Face:	300,000.000	Base	103.199621	73,422.66	94.798612	67,445.66	-5,977.00	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5					3.500000	20 Feb 2050		
		26,836.360	Local	104.614970	28,074.85	93.892914	25,197.44	-2,877.41	0.00
	Original Face:	100,000.000	Base	104.614970	28,074.85	93.892914	25,197.44	-2,877.41	0.00
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4					4.000000	20 Oct 2049		
		27,672.240	Local	104.389814	28,887.00	97.784970	27,059.29	-1,827.71	0.00
	Original Face:	100,000.000	Base	104.389814	28,887.00	97.784970	27,059.29	-1,827.71	0.00
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4					4.000000	20 Jan 2050		
		32,286.070	Local	105.063112	33,920.75	95.654349	30,883.03	-3,037.72	0.00
	Original Face:	100,000.000	Base	105.063112	33,920.75	95.654349	30,883.03	-3,037.72	0.00
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
		28,553.860	Local	105.065795	30,000.34	98.583449	28,149.38	-1,850.96	0.00
	Original Face:	100,000.000	Base	105.065795	30,000.34	98.583449	28,149.38	-1,850.96	0.00

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3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4					4.000000	20 Mar 2050		
		Local	29,062.670	106.075870	30,828.48	98.803739	28,715.00	-2,113.48	0.00
Original Face:		Base	100,000.000	106.075870	30,828.48	98.803739	28,715.00	-2,113.48	0.00
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4					4.000000	20 Apr 2050		
		Local	111,952.560	106.078843	118,757.98	97.030220	108,627.82	-10,130.16	0.01
Original Face:		Base	400,000.000	106.078843	118,757.98	97.030220	108,627.82	-10,130.16	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5					3.500000	15 May 2050		
		Local	73,061.930	105.700246	77,226.64	95.053436	69,447.87	-7,778.77	0.01
Original Face:		Base	200,000.000	105.700246	77,226.64	95.053436	69,447.87	-7,778.77	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5					2.500000	20 Dec 2050		
		Local	65,893.370	90.103314	59,372.11	86.338631	56,891.43	-2,480.68	0.01
Original Face:		Base	100,000.000	90.103314	59,372.11	86.338631	56,891.43	-2,480.68	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3					3.000000	20 Mar 2050		
		Local	318,280.890	104.079793	331,266.09	90.840415	289,127.68	-42,138.41	0.03
Original Face:		Base	1,300,000.000	104.079793	331,266.09	90.840415	289,127.68	-42,138.41	0.03
3617X5VE7	GNMA II POOL CI1513 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	89,345.800	98.629908	88,121.68	89.961914	80,377.19	-7,744.49	0.01
Original Face:		Base	100,000.000	98.629908	88,121.68	89.961914	80,377.19	-7,744.49	0.01
3617Y5UR8	GNMA II POOL CK9592 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
		Local	163,268.410	96.814234	158,067.06	96.334865	157,284.40	-782.66	0.02
Original Face:		Base	200,000.000	96.814234	158,067.06	96.334865	157,284.40	-782.66	0.02
3617YDD41	GNMA II POOL CL5523 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	75,393.230	93.892754	70,788.78	89.928025	67,799.64	-2,989.14	0.01
Original Face:		Base	100,000.000	93.892754	70,788.78	89.928025	67,799.64	-2,989.14	0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
		Local	18,292.460	105.630243	19,322.37	109.022647	19,942.92	620.55	0.00
Original Face:		Base	1,600,000.000	105.630243	19,322.37	109.022647	19,942.92	620.55	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
		Local	73,486.350	106.294176	78,111.71	107.975727	79,347.42	1,235.71	0.01
Original Face:		Base	7,900,000.000	106.294176	78,111.71	107.975727	79,347.42	1,235.71	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
		Local	12,742.660	105.023598	13,382.80	101.234275	12,899.94	-482.86	0.00
Original Face:		Base	300,000.000	105.023598	13,382.80	101.234275	12,899.94	-482.86	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
		Local	15,752.060	105.072099	16,551.02	101.203626	15,941.66	-609.36	0.00
Original Face:		Base	400,000.000	105.072099	16,551.02	101.203626	15,941.66	-609.36	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
		Local	4,341.100	106.004008	4,601.74	104.952068	4,556.07	-45.67	0.00
Original Face:		Base	222,231.000	106.004008	4,601.74	104.952068	4,556.07	-45.67	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
		Local	9,908.510	105.887868	10,491.91	104.953854	10,399.36	-92.55	0.00
Original Face:		Base	302,944.000	105.887868	10,491.91	104.953854	10,399.36	-92.55	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
		Local	8,888.480	103.535813	9,202.76	102.762472	9,134.02	-68.74	0.00
Original Face:		Base	200,000.000	103.535813	9,202.76	102.762472	9,134.02	-68.74	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
		Local	5,648.690	103.245531	5,832.02	101.162660	5,714.37	-117.65	0.00
Original Face:		Base	100,000.000	103.245531	5,832.02	101.162660	5,714.37	-117.65	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
		Local	7,433.540	105.948310	7,875.71	104.230979	7,748.05	-127.66	0.00
Original Face:		Base	347,788.000	105.948310	7,875.71	104.230979	7,748.05	-127.66	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
		Local	126,488.770	103.312286	130,678.44	101.162704	127,959.46	-2,718.98	0.01
Original Face:		Base	2,800,000.000	103.312286	130,678.44	101.162704	127,959.46	-2,718.98	0.01
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
		Local	14,400.450	105.944606	15,256.50	104.636254	15,068.09	-188.41	0.00
Original Face:		Base	437,880.000	105.944606	15,256.50	104.636254	15,068.09	-188.41	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
		Local	6,467.770	102.341456	6,619.21	102.196009	6,609.80	-9.41	0.00
Original Face:		Base	100,000.000	102.341456	6,619.21	102.196009	6,609.80	-9.41	0.00

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3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.000000	15 May 2040		
		Local	12,047.480	102.449641	12,342.60	102.196009	12,312.04	-30.56	0.00
Original Face:		Base	200,000.000	102.449641	12,342.60	102.196009	12,312.04	-30.56	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					7.196000	20 Jul 2060		
		Local	58,831.610	103.650589	60,979.31	101.726570	59,847.38	-1,131.93	0.01
Original Face:		Base	430,000.000	103.650589	60,979.31	101.726570	59,847.38	-1,131.93	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					7.097000	20 Nov 2060		
		Local	29,243.240	104.171426	30,463.10	101.950530	29,813.64	-649.46	0.00
Original Face:		Base	500,000.000	104.171426	30,463.10	101.950530	29,813.64	-649.46	0.00
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5					3.500000	20 Jan 2046		
		Local	58,626.680	105.639787	61,933.10	95.270204	55,853.76	-6,079.34	0.01
Original Face:		Base	500,000.000	105.639787	61,933.10	95.270204	55,853.76	-6,079.34	0.01
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
		Local	385,345.970	101.572893	391,407.05	95.828788	369,272.37	-22,134.68	0.04
Original Face:		Base	1,100,000.000	101.572893	391,407.05	95.828788	369,272.37	-22,134.68	0.04
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5					3.500000	20 Oct 2049		
		Local	27,159.020	102.270406	27,775.64	93.652273	25,435.04	-2,340.60	0.00
Original Face:		Base	500,000.000	102.270406	27,775.64	93.652273	25,435.04	-2,340.60	0.00
3622AAKF0	GNMA II POOL 784894 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	522,733.600	91.747655	479,595.82	94.149234	492,149.68	12,553.86	0.06
Original Face:		Base	1,700,000.000	91.747655	479,595.82	94.149234	492,149.68	12,553.86	0.05
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
		Local	331,046.960	106.371528	352,139.71	96.645771	319,942.89	-32,196.82	0.04
Original Face:		Base	1,900,000.000	106.371528	352,139.71	96.645771	319,942.89	-32,196.82	0.03
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3					3.000000	20 Jan 2050		
		Local	169,776.800	102.776298	174,490.31	89.853248	152,549.97	-21,940.34	0.02
Original Face:		Base	300,000.000	102.776298	174,490.31	89.853248	152,549.97	-21,940.34	0.02
3622AB4U3	GNMA II POOL 786335 G2 09/52 FIXED 4.5					4.500000	20 Sep 2052		
		Local	598,217.170	98.942583	591,891.52	99.072207	592,666.95	775.43	0.07
Original Face:		Base	700,000.000	98.942583	591,891.52	99.072207	592,666.95	775.43	0.06

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3622AB4Z2	GNMA II POOL 786340 G2 09/52 FIXED 5					5.000000	20 Sep 2052		
		Local	262,676.980	100.878707	264,985.14	101.438527	266,455.66	1,470.52	0.03
Original Face:		Base	300,000.000	100.878707	264,985.14	101.438527	266,455.66	1,470.52	0.03
3622ABE65	GNMA II POOL 785657 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
		Local	545,280.410	87.479893	477,010.72	87.461746	476,911.77	-98.95	0.05
Original Face:		Base	700,000.010	87.479893	477,010.72	87.461746	476,911.77	-98.95	0.05
3622ABFC1	GNMA II POOL 785663 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
		Local	606,782.850	87.479890	530,812.97	87.531420	531,125.64	312.67	0.06
Original Face:		Base	800,000.000	87.479890	530,812.97	87.531420	531,125.64	312.67	0.05
3622ABFG2	GNMA II POOL 785667 G2 10/51 FIXED 2.5					2.500000	20 Oct 2051		
		Local	699,818.990	87.479891	612,200.89	86.986968	608,751.32	-3,449.57	0.07
Original Face:		Base	900,000.000	87.479891	612,200.89	86.986968	608,751.32	-3,449.57	0.06
3622ABJF0	GNMA II POOL 785762 G2 11/51 FIXED 2.5					2.500000	20 Nov 2051		
		Local	397,967.610	87.478006	348,134.13	87.570219	348,501.11	366.98	0.04
Original Face:		Base	500,000.000	87.478006	348,134.13	87.570219	348,501.11	366.98	0.03
3622ABKA9	GNMA II POOL 785789 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
		Local	395,863.220	87.476182	346,286.03	86.987088	344,349.89	-1,936.14	0.04
Original Face:		Base	500,000.000	87.476182	346,286.03	86.987088	344,349.89	-1,936.14	0.03
3622ABLA8	GNMA II POOL 785821 G2 12/51 FIXED 2.5					2.500000	20 Dec 2051		
		Local	649,816.740	87.476172	568,434.81	87.461651	568,340.45	-94.36	0.06
Original Face:		Base	800,000.000	87.476172	568,434.81	87.461651	568,340.45	-94.36	0.06
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
		Local	243,096.760	94.880705	230,651.92	90.619893	220,294.02	-10,357.90	0.02
Original Face:		Base	300,000.000	94.880705	230,651.92	90.619893	220,294.02	-10,357.90	0.02
3622ABU91	GNMA II POOL 786108 G2 03/52 FIXED 3.5					3.500000	20 Mar 2052		
		Local	179,086.620	97.037032	173,780.34	91.906761	164,592.71	-9,187.63	0.02
Original Face:		Base	200,000.000	97.037032	173,780.34	91.906761	164,592.71	-9,187.63	0.02
3622ABUA8	GNMA II POOL 786077 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	76,402.320	94.649416	72,314.35	90.493842	69,139.39	-3,174.96	0.01
Original Face:		Base	100,000.000	94.649416	72,314.35	90.493842	69,139.39	-3,174.96	0.01

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3622ABUF7	GNMA II POOL 786082 G2 11/51 FIXED 3					3.000000	20 Nov 2051		
		Local	80,029.610	94.913208	75,958.67	89.918721	71,961.60	-3,997.07	0.01
Original Face:		Base	100,000.000	94.913208	75,958.67	89.918721	71,961.60	-3,997.07	0.01
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	326,745.290	94.187690	307,753.84	89.240897	291,590.43	-16,163.41	0.03
Original Face:		Base	400,000.000	94.187690	307,753.84	89.240897	291,590.43	-16,163.41	0.03
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
		Local	438,252.760	94.878271	415,806.64	89.609165	392,714.64	-23,092.00	0.04
Original Face:		Base	600,000.000	94.878271	415,806.64	89.609165	392,714.64	-23,092.00	0.04
3622ABWK4	GNMA II POOL 786150 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	590,481.990	86.731675	512,134.92	90.396983	533,777.90	21,642.98	0.06
Original Face:		Base	700,000.000	86.731675	512,134.92	90.396983	533,777.90	21,642.98	0.05
3622ABYM8	GNMA II POOL 786216 G2 06/52 FIXED 3.5					3.500000	20 Jun 2052		
		Local	159,442.540	94.762728	151,092.10	92.681505	147,773.75	-3,318.35	0.02
Original Face:		Base	200,000.000	94.762728	151,092.10	92.681505	147,773.75	-3,318.35	0.01
3622AC3X6	GNMA II POOL 787214 G2 01/54 FIXED 6.5					6.500000	20 Jan 2054		
		Local	92,054.030	103.608131	95,375.46	103.563691	95,334.55	-40.91	0.01
Original Face:		Base	100,000.000	103.608131	95,375.46	103.563691	95,334.55	-40.91	0.01
3622AC4M9	GNMA II POOL 787228 G2 01/54 FIXED 6					6.000000	20 Jan 2054		
		Local	567,302.470	102.448748	581,194.28	103.143535	585,135.82	3,941.54	0.07
Original Face:		Base	600,000.000	102.448748	581,194.28	103.143535	585,135.82	3,941.54	0.06
3622AC4V9	GNMA II POOL 787236 G2 01/54 FIXED 6.5					6.500000	20 Jan 2054		
		Local	458,107.700	103.321119	473,322.00	103.206997	472,799.20	-522.80	0.05
Original Face:		Base	500,000.000	103.321119	473,322.00	103.206997	472,799.20	-522.80	0.05
3622AC6M7	GNMA II POOL 787276 G2 02/54 FIXED 6					6.000000	20 Feb 2054		
		Local	387,130.500	103.584864	401,008.60	102.770417	397,855.63	-3,152.97	0.04
Original Face:		Base	400,000.000	103.584864	401,008.60	102.770417	397,855.63	-3,152.97	0.04
3622ACA67	GNMA II POOL 786429 G2 06/52 FIXED 4					4.000000	20 Jun 2052		
		Local	176,238.530	97.320365	171,515.98	97.139183	171,196.67	-319.31	0.02
Original Face:		Base	200,000.000	97.320365	171,515.98	97.139183	171,196.67	-319.31	0.02

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3622ACCK4	GNMA II POOL 786474 G2 01/53 FIXED 5					5.000000	20 Jan 2053		
		Local	350,856.380	101.485924	356,069.84	100.912318	354,057.31	-2,012.53	0.04
	Original Face:	Base	400,000.000	101.485924	356,069.84	100.912318	354,057.31	-2,012.53	0.04
3622ACEG1	GNMA II POOL 786535 G2 02/53 FIXED 5.5					5.500000	20 Feb 2053		
		Local	269,558.150	101.684093	274,097.76	101.200810	272,795.03	-1,302.73	0.03
	Original Face:	Base	300,000.000	101.684093	274,097.76	101.200810	272,795.03	-1,302.73	0.03
3622ACFY1	GNMA II POOL 786583 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	792,976.140	89.819285	712,245.50	90.429287	717,082.67	4,837.17	0.08
	Original Face:	Base	900,000.000	89.819285	712,245.50	90.429287	717,082.67	4,837.17	0.07
3622ACKW9	GNMA II POOL 786709 G2 05/53 FIXED 5					5.000000	20 May 2053		
		Local	183,757.890	99.566326	182,960.98	100.326849	184,358.50	1,397.52	0.02
	Original Face:	Base	200,000.000	99.566326	182,960.98	100.326849	184,358.50	1,397.52	0.02
3622ACLF5	GNMA II POOL 786726 G2 03/51 FIXED 2					2.000000	20 Mar 2051		
		Local	1,080,039.110	80.605113	870,566.74	83.631674	903,254.79	32,688.05	0.10
	Original Face:	Base	1,200,000.000	80.605113	870,566.74	83.631674	903,254.79	32,688.05	0.09
3622ACP46	GNMA II POOL 786843 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
		Local	356,579.410	87.936513	313,563.50	90.399477	322,345.92	8,782.42	0.04
	Original Face:	Base	400,000.000	87.936513	313,563.50	90.399477	322,345.92	8,782.42	0.03
3622ACPG9	GNMA II POOL 786823 G2 07/53 FIXED 5.5					5.500000	20 Jul 2053		
		Local	93,635.510	97.231179	91,042.91	101.912083	95,425.90	4,382.99	0.01
	Original Face:	Base	100,000.000	97.231179	91,042.91	101.912083	95,425.90	4,382.99	0.01
3622ACPQ7	GNMA II POOL 786831 G2 07/53 FIXED 5.5					5.500000	20 Jul 2053		
		Local	275,360.290	100.471549	276,658.75	102.122132	281,203.80	4,545.05	0.03
	Original Face:	Base	300,000.000	100.471549	276,658.75	102.122132	281,203.80	4,545.05	0.03
3622ACPU8	GNMA II POOL 786835 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
		Local	472,657.720	97.230910	459,569.40	101.216563	478,407.90	18,838.50	0.05
	Original Face:	Base	500,000.000	97.230910	459,569.40	101.216563	478,407.90	18,838.50	0.05
3622ACSD3	GNMA II POOL 786916 G2 08/53 FIXED 5.5					5.500000	20 Aug 2053		
		Local	755,429.230	100.338482	757,986.22	101.941571	770,096.42	12,110.20	0.09
	Original Face:	Base	800,000.000	100.338482	757,986.22	101.941571	770,096.42	12,110.20	0.08

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3622ACSR2	GNMA II POOL 786928 G2 09/53 FIXED 6.5					6.500000	20 Sep 2053		
		Local	169,827.260	103.021511	174,958.61	103.181929	175,231.04	272.43	0.02
Original Face:		Base	200,000.000	103.021511	174,958.61	103.181929	175,231.04	272.43	0.02
3622ACTU4	GNMA II POOL 786963 G2 09/53 FIXED 6					6.000000	20 Sep 2053		
		Local	1,148,560.400	102.478775	1,177,030.63	102.957677	1,182,531.11	5,500.48	0.13
Original Face:		Base	1,300,000.000	102.478775	1,177,030.63	102.957677	1,182,531.11	5,500.48	0.12
3622ACWT3	GNMA II POOL 787058 G2 08/53 FIXED 5					5.000000	20 Aug 2053		
		Local	921,838.940	98.566212	908,621.72	100.727476	928,545.10	19,923.38	0.10
Original Face:		Base	1,000,000.000	98.566212	908,621.72	100.727476	928,545.10	19,923.38	0.09
3622ACX21	GNMA II POOL 787097 G2 08/53 FIXED 5					5.000000	20 Aug 2053		
		Local	258,886.740	98.280982	254,436.43	100.979081	261,421.45	6,985.02	0.03
Original Face:		Base	300,000.000	98.280982	254,436.43	100.979081	261,421.45	6,985.02	0.03
3622ACZT0	GNMA II POOL 787154 G2 11/53 FIXED 6.5					6.500000	20 Nov 2053		
		Local	178,492.990	103.147832	184,111.65	103.563691	184,853.93	742.28	0.02
Original Face:		Base	200,000.000	103.147832	184,111.65	103.563691	184,853.93	742.28	0.02
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.000000	20 Jul 2040		
		Local	18,425.300	103.877332	19,139.71	101.652543	18,729.79	-409.92	0.00
Original Face:		Base	500,000.000	103.877332	19,139.71	101.652543	18,729.79	-409.92	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.500000	20 Jul 2041		
		Local	19,590.890	105.468715	20,662.26	101.162904	19,818.71	-843.55	0.00
Original Face:		Base	400,000.000	105.468715	20,662.26	101.162904	19,818.71	-843.55	0.00
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.055308	10 Feb 2048		
		Local	1,286,694.600	7.919258	101,896.67	0.026890	345.99	-101,550.68	0.00
Original Face:		Base	4,130,000.000	7.919258	101,896.67	0.026890	345.99	-101,550.68	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					6.944000	15 Sep 2031		
		Local	311,547.660	100.000000	311,547.66	71.554760	222,927.18	-88,620.48	0.03
Original Face:		Base	350,000.000	100.000000	311,547.66	71.554760	222,927.18	-88,620.48	0.02
36264FAK7	HALEON US CAPITAL LLC COMPANY GUAR 03/27 3.375					3.375000	24 Mar 2027		
		Local	340,000.000	99.886741	339,614.92	98.186642	333,834.58	-5,780.34	0.04
		Base		99.886741	339,614.92	98.186642	333,834.58	-5,780.34	0.03

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36264FAL5	HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375					3.375000	24 Mar 2029		
		Local	470,000.000	99.514715	467,719.16	96.444016	453,286.88	-14,432.28	0.05
		Base		99.514715	467,719.16	96.444016	453,286.88	-14,432.28	0.05
36264FAM3	HALEON US CAPITAL LLC COMPANY GUAR 03/32 3.625					3.625000	24 Mar 2032		
		Local	290,000.000	99.882869	289,660.32	93.882987	272,260.66	-17,399.66	0.03
		Base		99.882869	289,660.32	93.882987	272,260.66	-17,399.66	0.03
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					6.511480	15 May 2026		
		Local	510,000.000	100.000000	510,000.00	92.329500	470,880.45	-39,119.55	0.05
Original Face:		Base	510,000.000	100.000000	510,000.00	92.329500	470,880.45	-39,119.55	0.05
362948AA9	GS MORTGAGE BACKED SECURITIES GSMBS 2024 RPL4 A1 144A					3.900000	25 Sep 2061		
		Local	403,084.130	94.867786	382,396.99	97.408330	392,637.52	10,240.53	0.04
Original Face:		Base	410,000.000	94.867786	382,396.99	97.408330	392,637.52	10,240.53	0.04
36830FAS5	GCAT GCAT 2024 INV3 A17 144A					6.500000	25 Sep 2054		
		Local	294,575.820	101.803604	299,888.80	101.828100	299,960.96	72.16	0.03
Original Face:		Base	300,000.000	101.803604	299,888.80	101.828100	299,960.96	72.16	0.03
36831BAB0	GCAT GCAT 2024 INV1 1A2 144A					5.500000	25 Jan 2054		
		Local	1,318,297.460	98.125356	1,293,584.08	99.808600	1,315,774.24	22,190.16	0.15
Original Face:		Base	1,410,000.000	98.125356	1,293,584.08	99.808600	1,315,774.24	22,190.16	0.13
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		Local	20,000.000	115.152100	23,030.42	93.429947	18,685.99	-4,344.43	0.00
		Base		115.152100	23,030.42	93.429947	18,685.99	-4,344.43	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
		Local	380,000.000	126.808774	481,873.34	90.176348	342,670.12	-139,203.22	0.04
		Base		126.808774	481,873.34	90.176348	342,670.12	-139,203.22	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		Local	10,000.000	111.780500	11,178.05	102.503111	10,250.31	-927.74	0.00
		Base		111.780500	11,178.05	102.503111	10,250.31	-927.74	0.00
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		Local	30,000.000	114.785633	34,435.69	108.089258	32,426.78	-2,008.91	0.00
		Base		114.785633	34,435.69	108.089258	32,426.78	-2,008.91	0.00

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37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
		30,000.000	Local	104.527100	31,358.13	95.751499	28,725.45	-2,632.68	0.00
			Base	104.527100	31,358.13	95.751499	28,725.45	-2,632.68	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		140,000.000	Local	94.562029	132,386.84	99.023820	138,633.35	6,246.51	0.02
			Base	94.562029	132,386.84	99.023820	138,633.35	6,246.51	0.01
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
		310,000.000	Local	100.146768	310,454.98	101.050823	313,257.55	2,802.57	0.04
			Base	100.146768	310,454.98	101.050823	313,257.55	2,802.57	0.03
37045VAZ3	GENERAL MOTORS CO SR UNSECURED 10/32 5.6					5.600000	15 Oct 2032		
		120,000.000	Local	94.701683	113,642.02	103.068755	123,682.51	10,040.49	0.01
			Base	94.701683	113,642.02	103.068755	123,682.51	10,040.49	0.01
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
		40,000.000	Local	100.315500	40,126.20	99.743544	39,897.42	-228.78	0.00
			Base	100.315500	40,126.20	99.743544	39,897.42	-228.78	0.00
37156QAZ9	GENESEE + WYOMING INC NEW 2024 TERM LOAN B						10 Apr 2031		
		245,000.000	Local	99.493763	243,759.72	99.765600	244,425.72	666.00	0.03
			Base	99.493763	243,759.72	99.765600	244,425.72	666.00	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		100,000.000	Local	102.237480	102,237.48	95.606192	95,606.19	-6,631.29	0.01
			Base	102.237480	102,237.48	95.606192	95,606.19	-6,631.29	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
		760,000.000	Local	99.953563	759,647.08	99.043453	752,730.24	-6,916.84	0.08
			Base	99.953563	759,647.08	99.043453	752,730.24	-6,916.84	0.08
38138LAL2	GOLDENTREE LOAN MANAGEMENT US GLM 2020 7A AR 144A					6.613620	20 Apr 2034		
		540,000.000	Local	99.201498	535,688.09	100.068000	540,367.20	4,679.11	0.06
Original Face:		540,000.000	Base	99.201498	535,688.09	100.068000	540,367.20	4,679.11	0.05
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
		180,000.000	Local	117.138806	210,849.85	114.936424	206,885.56	-3,964.29	0.02
			Base	117.138806	210,849.85	114.936424	206,885.56	-3,964.29	0.02

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38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		Local	320,000.000	100.347119	321,110.78	113.569557	363,422.58	42,311.80	0.04
		Base		100.347119	321,110.78	113.569557	363,422.58	42,311.80	0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 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
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
		Local	2,280,000.000	99.504233	2,268,696.52	98.000093	2,234,402.12	-34,294.40	0.25
		Base		99.504233	2,268,696.52	98.000093	2,234,402.12	-34,294.40	0.22
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
		Local	890,000.000	104.219879	927,556.92	99.362022	884,322.00	-43,234.92	0.10
		Base		104.219879	927,556.92	99.362022	884,322.00	-43,234.92	0.09
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
		Local	350,000.000	100.572560	352,003.96	99.353690	347,737.92	-4,266.04	0.04
		Base		100.572560	352,003.96	99.353690	347,737.92	-4,266.04	0.03
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
		Local	140,000.000	100.223936	140,313.51	98.359428	137,703.20	-2,610.31	0.02
		Base		100.223936	140,313.51	98.359428	137,703.20	-2,610.31	0.01
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					6.044800	29 Dec 2049		
		Local	8,000.000	81.232375	6,498.59	84.139060	6,731.12	232.53	0.00
		Base		81.232375	6,498.59	84.139060	6,731.12	232.53	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
		Local	570,000.000	99.808993	568,911.26	98.490136	561,393.78	-7,517.48	0.06
		Base		99.808993	568,911.26	98.490136	561,393.78	-7,517.48	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		Local	1,000,000.000	115.595903	1,155,959.03	99.832784	998,327.84	-157,631.19	0.11
		Base		115.595903	1,155,959.03	99.832784	998,327.84	-157,631.19	0.10
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					6.461600	20 May 2060		
		Local	46,773.580	101.828212	47,628.70	100.527460	47,020.29	-608.41	0.01
Original Face:		Base	670,000.000	101.828212	47,628.70	100.527460	47,020.29	-608.41	0.00

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38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					5.796520	20 Oct 2060		
		Local	121,892.960	100.000000	121,892.96	99.612230	121,420.30	-472.66	0.01
Original Face:		Base	1,150,000.000	100.000000	121,892.96	99.612230	121,420.30	-472.66	0.01
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					5.966520	20 Mar 2061		
		Local	14,032.530	99.990878	14,031.25	99.862360	14,013.22	-18.03	0.00
Original Face:		Base	200,000.000	99.990878	14,031.25	99.862360	14,013.22	-18.03	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					1.389010	16 Apr 2042		
		Local	550,333.840	39.496005	217,359.88	17.110160	94,163.00	-123,196.88	0.01
Original Face:		Base	4,700,000.000	39.496005	217,359.88	17.110160	94,163.00	-123,196.88	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					5.896520	20 Oct 2064		
		Local	592,627.020	100.027306	592,788.84	99.765700	591,238.49	-1,550.35	0.07
Original Face:		Base	3,000,000.000	100.027306	592,788.84	99.765700	591,238.49	-1,550.35	0.06
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					1.404660	20 Apr 2040		
		Local	10,765.180	96.630154	10,402.41	13.745050	1,479.68	-8,922.73	0.00
Original Face:		Base	300,000.000	96.630154	10,402.41	13.745050	1,479.68	-8,922.73	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					0.974660	20 Mar 2042		
		Local	690,155.520	33.224691	229,302.04	10.793250	74,490.21	-154,811.83	0.01
Original Face:		Base	4,800,000.000	33.224691	229,302.04	10.793250	74,490.21	-154,811.83	0.01
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.524290	16 Mar 2047		
		Local	424,617.040	45.476880	193,102.58	0.947290	4,022.35	-189,080.23	0.00
Original Face:		Base	6,680,000.000	45.476880	193,102.58	0.947290	4,022.35	-189,080.23	0.00
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.797350	16 Nov 2047		
		Local	96,159.740	102.349164	98,418.69	90.862160	87,372.82	-11,045.87	0.01
Original Face:		Base	600,000.000	102.349164	98,418.69	90.862160	87,372.82	-11,045.87	0.01
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.535900	16 Jun 2048		
		Local	3,688.760	102.245470	3,771.59	96.127800	3,545.92	-225.67	0.00
Original Face:		Base	100,000.000	102.245470	3,771.59	96.127800	3,545.92	-225.67	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.197290	16 Aug 2054		
		Local	1,939,648.490	19.008724	368,702.43	0.616860	11,964.92	-356,737.51	0.00
Original Face:		Base	10,130,000.000	19.008724	368,702.43	0.616860	11,964.92	-356,737.51	0.00

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38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
		Local	232,320.630	213.510608	496,029.19	19.568570	45,461.83	-450,567.36	0.01
Original Face:		Base	3,000,000.000	213.510608	496,029.19	19.568570	45,461.83	-450,567.36	0.00
38380JXG8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 45 IO					0.541570	16 Mar 2059		
		Local	7,028,248.810	3.444436	242,083.54	3.491840	245,415.20	3,331.66	0.03
Original Face:		Base	13,000,000.000	3.444436	242,083.54	3.491840	245,415.20	3,331.66	0.02
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					6.616520	20 May 2070		
		Local	356,123.970	102.980850	366,739.49	101.318530	360,819.57	-5,919.92	0.04
Original Face:		Base	600,000.000	102.980850	366,739.49	101.318530	360,819.57	-5,919.92	0.04
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					6.716520	20 Apr 2070		
		Local	172,539.050	102.553457	176,944.76	101.213120	174,632.16	-2,312.60	0.02
Original Face:		Base	400,000.000	102.553457	176,944.76	101.213120	174,632.16	-2,312.60	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					5.966520	20 Jul 2070		
		Local	145,110.950	100.123822	145,290.63	98.813320	143,388.95	-1,901.68	0.02
Original Face:		Base	300,000.000	100.123822	145,290.63	98.813320	143,388.95	-1,901.68	0.01
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					5.916520	20 Jul 2070		
		Local	1,226,062.680	99.501698	1,219,953.19	98.470070	1,207,304.78	-12,648.41	0.14
Original Face:		Base	2,000,000.000	99.501698	1,219,953.19	98.470070	1,207,304.78	-12,648.41	0.12
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					5.916520	20 Jul 2070		
		Local	1,553,546.400	99.856567	1,551,318.10	98.462840	1,529,665.91	-21,652.19	0.17
Original Face:		Base	3,500,000.000	99.856567	1,551,318.10	98.462840	1,529,665.91	-21,652.19	0.15
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO					1.009780	16 Sep 2062		
		Local	15,837,263.010	7.637854	1,209,627.03	7.676570	1,215,758.58	6,131.55	0.14
Original Face:		Base	18,444,080.000	7.637854	1,209,627.03	7.676570	1,215,758.58	6,131.55	0.12
38380RRS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 AB					1.340000	16 Jun 2063		
		Local	496,248.670	83.346605	413,606.42	76.179220	378,038.37	-35,568.05	0.04
Original Face:		Base	700,000.000	83.346605	413,606.42	76.179220	378,038.37	-35,568.05	0.04
38380RRU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 14 IO					1.326990	16 Jun 2063		
		Local	2,623,028.670	9.320172	244,470.78	9.192740	241,128.21	-3,342.57	0.03
Original Face:		Base	3,700,000.000	9.320172	244,470.78	9.192740	241,128.21	-3,342.57	0.02

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38380RTP5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 21 AH					1.400000	16 Jun 2063		
		Local	937,954.710	84.234787	790,084.15	76.471320	717,266.35	-72,817.80	0.08
Original Face:		Base	1,100,000.000	84.234787	790,084.15	76.471320	717,266.35	-72,817.80	0.07
38381DY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 169 IO					1.112430	16 Jun 2061		
		Local	2,874,647.100	8.076555	232,172.44	8.197100	235,637.70	3,465.26	0.03
Original Face:		Base	3,100,000.000	8.076555	232,172.44	8.197100	235,637.70	3,465.26	0.02
38381EQD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 4 Z					1.900000	16 Mar 2064		
		Local	210,385.990	66.779038	140,493.74	47.251470	99,410.47	-41,083.27	0.01
Original Face:		Base	200,000.000	66.779038	140,493.74	47.251470	99,410.47	-41,083.27	0.01
38381ETU2	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B					1.850000	16 Feb 2061		
		Local	100,000.000	72.317030	72,317.03	54.775540	54,775.54	-17,541.49	0.01
Original Face:		Base	100,000.000	72.317030	72,317.03	54.775540	54,775.54	-17,541.49	0.01
38381H8D6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 IA					0.611090	16 Jun 2064		
		Local	1,998,469.630	6.199297	123,891.06	5.844640	116,803.36	-7,087.70	0.01
Original Face:		Base	2,000,000.000	6.199297	123,891.06	5.844640	116,803.36	-7,087.70	0.01
38381H8H7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 92 AH					2.000000	16 Jun 2064		
		Local	1,998,469.630	76.342478	1,525,681.23	78.276210	1,564,326.28	38,645.05	0.18
Original Face:		Base	2,000,000.000	76.342478	1,525,681.23	78.276210	1,564,326.28	38,645.05	0.16
38381HB67	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE					3.000000	16 Oct 2064		
		Local	300,000.000	77.702873	233,108.62	75.676280	227,028.84	-6,079.78	0.03
Original Face:		Base	300,000.000	77.702873	233,108.62	75.676280	227,028.84	-6,079.78	0.02
38381HCN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z					2.000000	16 Feb 2064		
		Local	419,092.800	74.972178	314,203.00	54.824200	229,764.27	-84,438.73	0.03
Original Face:		Base	400,000.000	74.972178	314,203.00	54.824200	229,764.27	-84,438.73	0.02
38381HK26	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO					0.749100	16 Jul 2065		
		Local	1,479,374.610	6.632496	98,119.46	6.620640	97,944.07	-175.39	0.01
Original Face:		Base	1,500,000.000	6.632496	98,119.46	6.620640	97,944.07	-175.39	0.01
38381HL25	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO					0.698960	16 Jul 2064		
		Local	1,468,957.930	6.979222	102,521.84	6.312980	92,735.02	-9,786.82	0.01
Original Face:		Base	1,500,000.000	6.979222	102,521.84	6.312980	92,735.02	-9,786.82	0.01

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38381JZQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 179 IO					0.611310	16 Sep 2063		
		Local	8,335,609.740	3.839750	320,066.56	4.208050	350,766.63	30,700.07	0.04
Original Face:		Base	8,500,000.000	3.839750	320,066.56	4.208050	350,766.63	30,700.07	0.03
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
		Local	224,031.750	13.498207	30,240.27	18.602990	41,676.60	11,436.33	0.00
Original Face:		Base	400,000.000	13.498207	30,240.27	18.602990	41,676.60	11,436.33	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
		Local	65,075.650	10.941343	7,120.15	18.639940	12,130.06	5,009.91	0.00
Original Face:		Base	100,000.000	10.941343	7,120.15	18.639940	12,130.06	5,009.91	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
		Local	486,457.620	9.491818	46,173.67	13.907630	67,654.73	21,481.06	0.01
Original Face:		Base	700,000.000	9.491818	46,173.67	13.907630	67,654.73	21,481.06	0.01
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
		Local	124,624.680	10.427798	12,995.61	13.661850	17,026.04	4,030.43	0.00
Original Face:		Base	200,000.000	10.427798	12,995.61	13.661850	17,026.04	4,030.43	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
		Local	203,353.320	9.835605	20,001.03	14.065310	28,602.27	8,601.24	0.00
Original Face:		Base	300,000.000	9.835605	20,001.03	14.065310	28,602.27	8,601.24	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
		Local	212,015.230	9.572468	20,295.09	14.135910	29,970.28	9,675.19	0.00
Original Face:		Base	300,000.000	9.572468	20,295.09	14.135910	29,970.28	9,675.19	0.00
38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		
		Local	146,132.320	9.077588	13,265.29	14.236530	20,804.17	7,538.88	0.00
Original Face:		Base	200,000.000	9.077588	13,265.29	14.236530	20,804.17	7,538.88	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
		Local	4,459.650	10.256634	457.41	14.521910	647.63	190.22	0.00
Original Face:		Base	6,242.010	10.256634	457.41	14.521910	647.63	190.22	0.00
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
		Local	212,812.280	9.849234	20,960.38	14.046380	29,892.42	8,932.04	0.00
Original Face:		Base	300,000.000	9.849234	20,960.38	14.046380	29,892.42	8,932.04	0.00

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38382LNV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 173 MI					2.500000	20 Nov 2050		
		Local	1,974,712.950	12.448700	245,826.10	14.248910	281,375.07	35,548.97	0.03
	Original Face:	Base	3,000,000.000	12.448700	245,826.10	14.248910	281,375.07	35,548.97	0.03
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
		Local	1,618,545.910	9.449409	152,943.02	11.577910	187,393.79	34,450.77	0.02
	Original Face:	Base	2,400,000.000	9.449409	152,943.02	11.577910	187,393.79	34,450.77	0.02
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051		
		Local	437,105.380	14.359794	62,767.43	17.073470	74,629.06	11,861.63	0.01
	Original Face:	Base	500,000.000	14.359794	62,767.43	17.073470	74,629.06	11,861.63	0.01
38382T4P6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI					2.500000	20 May 2051		
		Local	142,257.960	10.720419	15,250.65	11.065860	15,742.07	491.42	0.00
	Original Face:	Base	200,000.000	10.720419	15,250.65	11.065860	15,742.07	491.42	0.00
38382UG39	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI					2.500000	20 Jun 2051		
		Local	638,143.150	13.989519	89,273.16	13.762930	87,827.20	-1,445.96	0.01
	Original Face:	Base	800,000.000	13.989519	89,273.16	13.762930	87,827.20	-1,445.96	0.01
38382XZT5	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 138 IK					3.000000	20 Jul 2051		
		Local	851,554.180	13.721422	116,845.34	12.558560	106,942.94	-9,902.40	0.01
	Original Face:	Base	1,100,000.000	13.721422	116,845.34	12.558560	106,942.94	-9,902.40	0.01
38383CRU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 188 PA					2.000000	20 Oct 2051		
		Local	387,788.400	84.940112	329,387.90	83.841030	325,125.79	-4,262.11	0.04
	Original Face:	Base	600,000.000	84.940112	329,387.90	83.841030	325,125.79	-4,262.11	0.03
38383FHR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 223 P					2.000000	20 Jun 2051		
		Local	156,625.920	86.544679	135,551.40	88.908000	139,252.97	3,701.57	0.02
	Original Face:	Base	200,000.000	86.544679	135,551.40	88.908000	139,252.97	3,701.57	0.01
38383FR62	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 9 GA					2.000000	20 Jan 2052		
		Local	469,636.560	80.880573	379,844.74	84.642730	397,513.21	17,668.47	0.04
	Original Face:	Base	600,000.000	80.880573	379,844.74	84.642730	397,513.21	17,668.47	0.04
38383FX73	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 24 AH					2.500000	20 Feb 2052		
		Local	158,979.050	83.675327	133,026.24	87.906260	139,752.54	6,726.30	0.02
	Original Face:	Base	200,000.000	83.675327	133,026.24	87.906260	139,752.54	6,726.30	0.01

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38383LDU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 189 PT					2.500000	20 Oct 2051		
		Local	623,464.170	85.478850	532,930.00	85.096380	530,545.44	-2,384.56	0.06
Original Face:		Base	700,000.000	85.478850	532,930.00	85.096380	530,545.44	-2,384.56	0.05
38383R7N1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 99 JW					2.500000	20 Jan 2052		
		Local	200,000.000	81.470640	162,941.28	83.358470	166,716.94	3,775.66	0.02
Original Face:		Base	200,000.000	81.470640	162,941.28	83.358470	166,716.94	3,775.66	0.02
38383RXB8	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 81 CI					3.000000	20 Sep 2050		
		Local	731,896.620	13.855649	101,409.03	14.152970	103,585.11	2,176.08	0.01
Original Face:		Base	900,000.000	13.855649	101,409.03	14.152970	103,585.11	2,176.08	0.01
38384BPF2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 80 IA					4.500000	20 Oct 2047		
		Local	1,303,574.240	19.173531	249,941.21	18.037640	235,134.03	-14,807.18	0.03
Original Face:		Base	1,500,000.000	19.173531	249,941.21	18.037640	235,134.03	-14,807.18	0.02
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
		Local	110,000.000	99.986318	109,984.95	97.606899	107,367.59	-2,617.36	0.01
		Base		99.986318	109,984.95	97.606899	107,367.59	-2,617.36	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375000	01 Feb 2025		
		Local	100,000.000	100.567690	100,567.69	100.032015	100,032.02	-535.67	0.01
		Base		100.567690	100,567.69	100.032015	100,032.02	-535.67	0.01
404119BW8	HCA INC COMPANY GUAR 02/29 5.875					5.875000	01 Feb 2029		
		Local	220,000.000	107.630005	236,786.01	104.754919	230,460.82	-6,325.19	0.03
		Base		107.630005	236,786.01	104.754919	230,460.82	-6,325.19	0.02
404119CA5	HCA INC COMPANY GUAR 09/30 3.5					3.500000	01 Sep 2030		
		Local	460,000.000	98.195422	451,698.94	94.145270	433,068.24	-18,630.70	0.05
		Base		98.195422	451,698.94	94.145270	433,068.24	-18,630.70	0.04
404121AH8	HCA INC COMPANY GUAR 09/26 5.375					5.375000	01 Sep 2026		
		Local	60,000.000	100.000000	60,000.00	101.076005	60,645.60	645.60	0.01
		Base		100.000000	60,000.00	101.076005	60,645.60	645.60	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
		Local	60,000.000	100.827167	60,496.30	103.789253	62,273.55	1,777.25	0.01
		Base		100.827167	60,496.30	103.789253	62,273.55	1,777.25	0.01

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404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR					2.099000	04 Jun 2026		
		Local	650,000.000	99.001129	643,507.34	98.094432	637,613.81	-5,893.53	0.07
		Base		99.001129	643,507.34	98.094432	637,613.81	-5,893.53	0.06
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR					2.848000	04 Jun 2031		
		Local	530,000.000	101.618908	538,580.21	90.918174	481,866.32	-56,713.89	0.05
		Base		101.618908	538,580.21	90.918174	481,866.32	-56,713.89	0.05
404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR					4.762000	29 Mar 2033		
		Local	550,000.000	97.878793	538,333.36	98.526778	541,897.28	3,563.92	0.06
		Base		97.878793	538,333.36	98.526778	541,897.28	3,563.92	0.05
40439DAN8	HPS LOAN MANAGEMENT HLM 15A 19 A1R 144A					6.602010	22 Jan 2035		
		Local	330,000.000	98.462518	324,926.31	100.047900	330,158.07	5,231.76	0.04
Original Face:		Base	330,000.000	98.462518	324,926.31	100.047900	330,158.07	5,231.76	0.03
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.850000	15 Nov 2035		
		Local	110,000.000	97.020382	106,722.42	99.730884	109,703.97	2,981.55	0.01
		Base		97.020382	106,722.42	99.730884	109,703.97	2,981.55	0.01
406375AA3	HALSEYPOINT CLO I, LTD. HLSY 2019 1A A1A1 144A					6.893620	20 Jan 2033		
		Local	320,000.000	99.355441	317,937.41	100.060000	320,192.00	2,254.59	0.04
Original Face:		Base	320,000.000	99.355441	317,937.41	100.060000	320,192.00	2,254.59	0.03
41151PAR6	HARBOR FREIGHT TOOLS USA INC 2024 TERM LOAN B						05 Jun 2031		
		Local	0.000	0.000000	-34.80	0.000000	0.00	34.80	0.00
		Base		0.000000	-34.80	0.000000	0.00	34.80	0.00
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A					7.044010	15 May 2038		
		Local	2,090,000.000	100.000000	2,090,000.00	99.750000	2,084,775.00	-5,225.00	0.23
Original Face:		Base	2,090,000.000	100.000000	2,090,000.00	99.750000	2,084,775.00	-5,225.00	0.21
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A					2.600000	01 Nov 2035		
		Local	656,392.470	100.000000	656,392.47	85.541000	561,484.68	-94,907.79	0.06
Original Face:		Base	710,000.010	100.000000	656,392.47	85.541000	561,484.68	-94,907.79	0.06
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
		Local	400,000.000	88.561425	354,245.70	90.361240	361,444.96	7,199.26	0.04
		Base		88.561425	354,245.70	90.361240	361,444.96	7,199.26	0.04

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432833AQ4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/32 6.125					6.125000	01 Apr 2032		
		Local	200,000.000	100.198210	200,396.42	102.988800	205,977.60	5,581.18	0.02
		Base		100.198210	200,396.42	102.988800	205,977.60	5,581.18	0.02
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
		Local	30,000.000	109.457600	32,837.28	99.681720	29,904.52	-2,932.76	0.00
		Base		109.457600	32,837.28	99.681720	29,904.52	-2,932.76	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	180,000.000	102.223106	184,001.59	96.610574	173,899.03	-10,102.56	0.02
		Base		102.223106	184,001.59	96.610574	173,899.03	-10,102.56	0.02
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
		Local	200,000.000	99.672840	199,345.68	92.957820	185,915.64	-13,430.04	0.02
		Base		99.672840	199,345.68	92.957820	185,915.64	-13,430.04	0.02
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		Local	230,000.000	101.722413	233,961.55	83.536659	192,134.32	-41,827.23	0.02
		Base		101.722413	233,961.55	83.536659	192,134.32	-41,827.23	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		Local	670,000.000	106.906348	716,272.53	76.765789	514,330.79	-201,941.74	0.06
		Base		106.906348	716,272.53	76.765789	514,330.79	-201,941.74	0.05
438516CS3	HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5					5.000000	01 Mar 2035		
		Local	620,000.000	99.639202	617,763.05	103.962830	644,569.55	26,806.50	0.07
		Base		99.639202	617,763.05	103.962830	644,569.55	26,806.50	0.06
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
		Local	10,000.000	101.227000	10,122.70	89.628343	8,962.83	-1,159.87	0.00
		Base		101.227000	10,122.70	89.628343	8,962.83	-1,159.87	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		Local	40,000.000	104.112125	41,644.85	92.718566	37,087.43	-4,557.42	0.00
		Base		104.112125	41,644.85	92.718566	37,087.43	-4,557.42	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
		Local	220,000.000	100.465795	221,024.75	99.138730	218,105.21	-2,919.54	0.02
		Base		100.465795	221,024.75	99.138730	218,105.21	-2,919.54	0.02

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444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.800000	15 Mar 2047		
		Local	10,000.000	102.913400	10,291.34	90.174385	9,017.44	-1,273.90	0.00
		Base		102.913400	10,291.34	90.174385	9,017.44	-1,273.90	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
		Local	50,000.000	101.106460	50,553.23	99.794184	49,897.09	-656.14	0.01
		Base		101.106460	50,553.23	99.794184	49,897.09	-656.14	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
		Local	110,000.000	91.154145	100,269.56	84.043712	92,448.08	-7,821.48	0.01
		Base		91.154145	100,269.56	84.043712	92,448.08	-7,821.48	0.01
45173JAQ7	II VI INCORPORATED 2022 TERM LOAN B						02 Jul 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
45173JAR5	II VI INCORPORATED 2024 TERM LOAN B						02 Jul 2029		
		Local	488,238.620	99.431847	485,464.68	99.900000	487,750.38	2,285.70	0.05
		Base		99.431847	485,464.68	99.900000	487,750.38	2,285.70	0.05
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.250000	08 Jan 2047		
		Local	200,000.000	100.885240	201,770.48	103.639500	207,279.00	5,508.52	0.02
		Base		100.885240	201,770.48	103.639500	207,279.00	5,508.52	0.02
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
		Local	110,000.000	109.169964	120,086.96	86.347299	94,982.03	-25,104.93	0.01
		Base		109.169964	120,086.96	86.347299	94,982.03	-25,104.93	0.01
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
		Local	290,000.000	99.884538	289,665.16	89.370189	259,173.55	-30,491.61	0.03
		Base		99.884538	289,665.16	89.370189	259,173.55	-30,491.61	0.03
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
		Local	140,000.000	99.690286	139,566.40	63.931925	89,504.70	-50,061.70	0.01
		Base		99.690286	139,566.40	63.931925	89,504.70	-50,061.70	0.01
458140CF5	INTEL CORP SR UNSECURED 02/30 5.125					5.125000	10 Feb 2030		
		Local	160,000.000	99.976906	159,963.05	102.111718	163,378.75	3,415.70	0.02
		Base		99.976906	159,963.05	102.111718	163,378.75	3,415.70	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
		Local	20,000.000	102.860050	20,572.01	99.413060	19,882.61	-689.40	0.00
		Base		102.860050	20,572.01	99.413060	19,882.61	-689.40	0.00
46124CAN7	ALTERRA MOUNTAIN COMPANY 2024 TERM LOAN B4						17 Aug 2028		
		Local	51,806.460	99.776206	51,690.52	100.000000	51,806.46	115.94	0.01
		Base		99.776206	51,690.52	100.000000	51,806.46	115.94	0.01
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
		Local	390,000.000	101.566731	396,110.25	87.625000	341,737.50	-54,372.75	0.04
		Base		101.566731	396,110.25	87.625000	341,737.50	-54,372.75	0.03
46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375					3.375000	15 Jan 2050		
		Local	210,000.000	108.455343	227,756.22	67.875000	142,537.50	-85,218.72	0.02
		Base		108.455343	227,756.22	67.875000	142,537.50	-85,218.72	0.01
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		Local	450,000.000	100.723756	453,256.90	99.711310	448,700.90	-4,556.00	0.05
		Base		100.723756	453,256.90	99.711310	448,700.90	-4,556.00	0.04
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
		Local	200,000.000	101.756400	203,512.80	100.659781	201,319.56	-2,193.24	0.02
		Base		101.756400	203,512.80	100.659781	201,319.56	-2,193.24	0.02
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					9.193000	15 May 2028		
		Local	229,840.930	99.437807	228,548.78	85.391000	196,263.47	-32,285.31	0.02
Original Face:		Base	400,000.000	99.437807	228,548.78	85.391000	196,263.47	-32,285.31	0.02
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
		Local	960,000.000	100.000000	960,000.00	97.603103	936,989.79	-23,010.21	0.11
		Base		100.000000	960,000.00	97.603103	936,989.79	-23,010.21	0.09
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
		Local	260,000.000	100.000000	260,000.00	99.578608	258,904.38	-1,095.62	0.03
		Base		100.000000	260,000.00	99.578608	258,904.38	-1,095.62	0.03
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
		Local	620,000.000	105.820090	656,084.56	100.418452	622,594.40	-33,490.16	0.07
		Base		105.820090	656,084.56	100.418452	622,594.40	-33,490.16	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
		Local	520,000.000	100.000000	520,000.00	98.400224	511,681.16	-8,318.84	0.06
		Base		100.000000	520,000.00	98.400224	511,681.16	-8,318.84	0.05
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
		Local	1,040,000.000	103.102938	1,072,270.56	90.783740	944,150.90	-128,119.66	0.11
		Base		103.102938	1,072,270.56	90.783740	944,150.90	-128,119.66	0.09
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR					3.109000	22 Apr 2051		
		Local	320,000.000	107.593066	344,297.81	73.660910	235,714.91	-108,582.90	0.03
		Base		107.593066	344,297.81	73.660910	235,714.91	-108,582.90	0.02
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
		Local	600,000.000	91.477920	548,867.52	87.704495	526,226.97	-22,640.55	0.06
		Base		91.477920	548,867.52	87.704495	526,226.97	-22,640.55	0.05
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.500000	25 Oct 2048		
		Local	50,610.770	98.454064	49,828.36	91.661040	46,390.36	-3,438.00	0.01
Original Face:		Base	532,000.000	98.454064	49,828.36	91.661040	46,390.36	-3,438.00	0.00
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.500000	25 Sep 2048		
		Local	164,784.400	98.869401	162,921.35	91.687870	151,087.31	-11,834.04	0.02
Original Face:		Base	1,700,000.000	98.869401	162,921.35	91.687870	151,087.31	-11,834.04	0.02
47077WAC2	JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125					7.125000	30 Apr 2031		
		Local	230,000.000	100.000000	230,000.00	105.949300	243,683.39	13,683.39	0.03
		Base		100.000000	230,000.00	105.949300	243,683.39	13,683.39	0.02
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		Local	460,000.000	113.008524	519,839.21	92.725119	426,535.55	-93,303.66	0.05
		Base		113.008524	519,839.21	92.725119	426,535.55	-93,303.66	0.04
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		Local	10,000.000	101.464600	10,146.46	100.970603	10,097.06	-49.40	0.00
		Base		101.464600	10,146.46	100.970603	10,097.06	-49.40	0.00
482606AA8	KNDR TRUST 2021 KIND KNDR 2021 KIND A 144A					6.164480	15 Aug 2038		
		Local	535,528.750	98.196791	525,872.05	98.405340	526,988.89	1,116.84	0.06
Original Face:		Base	540,000.000	98.196791	525,872.05	98.405340	526,988.89	1,116.84	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		Local	600,000.000	108.380140	650,280.84	100.760000	604,560.00	-45,720.84	0.07
		Base		108.380140	650,280.84	100.760000	604,560.00	-45,720.84	0.06
49177JAK8	KENVUE INC COMPANY GUAR 03/33 4.9					4.900000	22 Mar 2033		
		Local	360,000.000	99.804397	359,295.83	103.418126	372,305.25	13,009.42	0.04
		Base		99.804397	359,295.83	103.418126	372,305.25	13,009.42	0.04
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
		Local	400,000.000	102.548690	410,194.76	96.020000	384,080.00	-26,114.76	0.04
		Base		102.548690	410,194.76	96.020000	384,080.00	-26,114.76	0.04
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3					6.300000	23 Jan 2034		
		Local	230,000.000	99.992548	229,982.86	81.574511	187,621.38	-42,361.48	0.02
Original Face:		Base	230,000.000	99.992548	229,982.86	81.574511	187,621.38	-42,361.48	0.02
491798AM6	REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75					9.750000	16 Feb 2031		
		Local	400,000.000	97.444048	389,776.19	100.934400	403,737.60	13,961.41	0.05
Original Face:		Base	400,000.000	97.444048	389,776.19	100.934400	403,737.60	13,961.41	0.04
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
		Local	20,000.000	112.066400	22,413.28	98.245464	19,649.09	-2,764.19	0.00
		Base		112.066400	22,413.28	98.245464	19,649.09	-2,764.19	0.00
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
		Local	10,000.000	115.976600	11,597.66	96.629211	9,662.92	-1,934.74	0.00
		Base		115.976600	11,597.66	96.629211	9,662.92	-1,934.74	0.00
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
		Local	10,000.000	100.704100	10,070.41	99.539686	9,953.97	-116.44	0.00
		Base		100.704100	10,070.41	99.539686	9,953.97	-116.44	0.00
49456BAJ0	KINDER MORGAN INC COMPANY GUAR 02/46 5.05					5.050000	15 Feb 2046		
		Local	30,000.000	108.638867	32,591.66	92.661017	27,798.31	-4,793.35	0.00
		Base		108.638867	32,591.66	92.661017	27,798.31	-4,793.35	0.00
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2					5.200000	01 Mar 2048		
		Local	10,000.000	113.027400	11,302.74	93.505252	9,350.53	-1,952.21	0.00
		Base		113.027400	11,302.74	93.505252	9,350.53	-1,952.21	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
496094AA1	KINGS PARK CLO LTD KINGP 2021 1A A 144A					6.673620	21 Jan 2035		
		Local	330,000.000	99.086409	326,985.15	100.019700	330,065.01	3,079.86	0.04
Original Face:		Base	330,000.000	99.086409	326,985.15	100.019700	330,065.01	3,079.86	0.03
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
		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
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
		Local	40,000.000	109.003250	43,601.30	98.695637	39,478.25	-4,123.05	0.00
		Base		109.003250	43,601.30	98.695637	39,478.25	-4,123.05	0.00
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875					4.875000	01 Oct 2049		
		Local	40,000.000	103.559000	41,423.60	93.887218	37,554.89	-3,868.71	0.00
		Base		103.559000	41,423.60	93.887218	37,554.89	-3,868.71	0.00
50077LBF2	KRAFT HEINZ FOODS CO COMPANY GUAR 03/31 4.25					4.250000	01 Mar 2031		
		Local	70,000.000	100.000000	70,000.00	99.705980	69,794.19	-205.81	0.01
		Base		100.000000	70,000.00	99.705980	69,794.19	-205.81	0.01
501044DV0	KROGER CO SR UNSECURED 09/34 5					5.000000	15 Sep 2034		
		Local	300,000.000	99.748883	299,246.65	100.750961	302,252.88	3,006.23	0.03
		Base		99.748883	299,246.65	100.750961	302,252.88	3,006.23	0.03
50203JAA6	LFT CRE LLC LMNT 2021 FL1 A 144A					6.380990	15 Jun 2039		
		Local	1,254,077.440	100.000000	1,254,077.44	99.296760	1,245,258.27	-8,819.17	0.14
Original Face:		Base	1,900,000.000	100.000000	1,254,077.44	99.296760	1,245,258.27	-8,819.17	0.12
516681AA1	LA QUINTA MORTGAGE TRUST LAQ 2023 LAQ A 144A					7.188423	15 Mar 2036		
		Local	50,858.270	99.779466	50,746.11	100.000000	50,858.27	112.16	0.01
Original Face:		Base	360,000.000	99.779466	50,746.11	100.000000	50,858.27	112.16	0.01
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9					3.900000	08 Aug 2029		
		Local	130,000.000	93.090177	121,017.23	95.380120	123,994.16	2,976.93	0.01
		Base		93.090177	121,017.23	95.380120	123,994.16	2,976.93	0.01
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
		Local	920,000.000	100.503727	924,634.29	98.255540	903,950.97	-20,683.32	0.10
		Base		100.503727	924,634.29	98.255540	903,950.97	-20,683.32	0.09

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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
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6					6.000000	15 Aug 2029		
		Local	190,000.000	99.862189	189,738.16	103.862040	197,337.88	7,599.72	0.02
		Base		99.862189	189,738.16	103.862040	197,337.88	7,599.72	0.02
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.500000	19 Jul 2017		
		Local	790,000.000	98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
		Base		98.502795	778,172.08	0.001000	7.90	-778,164.18	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.750000	29 Nov 2027		
		Local	110,000.000	97.744164	107,518.58	101.241575	111,365.73	3,847.15	0.01
		Base		97.744164	107,518.58	101.241575	111,365.73	3,847.15	0.01
53219LAV1	LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875					9.875000	15 Aug 2030		
		Local	50,000.000	100.652260	50,326.13	110.042700	55,021.35	4,695.22	0.01
		Base		100.652260	50,326.13	110.042700	55,021.35	4,695.22	0.01
53219LAW9	LIFEPOINT HEALTH INC SR SECURED 144A 10/30 11					11.000000	15 Oct 2030		
		Local	70,000.000	104.501286	73,150.90	112.825800	78,978.06	5,827.16	0.01
		Base		104.501286	73,150.90	112.825800	78,978.06	5,827.16	0.01
532457CL0	ELI LILLY + CO SR UNSECURED 02/34 4.7					4.700000	09 Feb 2034		
		Local	640,000.000	99.969647	639,805.74	102.125427	653,602.73	13,796.99	0.07
		Base		99.969647	639,805.74	102.125427	653,602.73	13,796.99	0.07
532457CM8	ELI LILLY + CO SR UNSECURED 02/54 5					5.000000	09 Feb 2054		
		Local	70,000.000	99.436386	69,605.47	101.464591	71,025.21	1,419.74	0.01
		Base		99.436386	69,605.47	101.464591	71,025.21	1,419.74	0.01
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1					5.100000	09 Feb 2064		
		Local	520,000.000	99.868690	519,317.19	102.009507	530,449.44	11,132.25	0.06
		Base		99.868690	519,317.19	102.009507	530,449.44	11,132.25	0.05
532457CR7	ELI LILLY + CO SR UNSECURED 08/34 4.6					4.600000	14 Aug 2034		
		Local	250,000.000	100.025076	250,062.69	101.371646	253,429.12	3,366.43	0.03
		Base		100.025076	250,062.69	101.371646	253,429.12	3,366.43	0.03
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
		Local	200,000.000	100.000000	200,000.00	97.358903	194,717.81	-5,282.19	0.02
		Base		100.000000	200,000.00	97.358903	194,717.81	-5,282.19	0.02

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53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.500000	04 Nov 2024		
		Local	250,000.000	99.993604	249,984.01	99.883357	249,708.39	-275.62	0.03
		Base		99.993604	249,984.01	99.883357	249,708.39	-275.62	0.02
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A					2.220000	20 Mar 2048		
		Local	597,751.190	99.992204	597,704.59	79.524560	475,359.00	-122,345.59	0.05
Original Face:		Base	910,000.000	99.992204	597,704.59	79.524560	475,359.00	-122,345.59	0.05
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
		Local	100,000.000	104.682070	104,682.07	99.751231	99,751.23	-4,930.84	0.01
		Base		104.682070	104,682.07	99.751231	99,751.23	-4,930.84	0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9					3.900000	15 Jun 2032		
		Local	180,000.000	99.929944	179,873.90	97.911462	176,240.63	-3,633.27	0.02
		Base		99.929944	179,873.90	97.911462	176,240.63	-3,633.27	0.02
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15					4.150000	15 Jun 2053		
		Local	1,100,000.000	96.042160	1,056,463.76	88.029523	968,324.75	-88,139.01	0.11
		Base		96.042160	1,056,463.76	88.029523	968,324.75	-88,139.01	0.10
539830CE7	LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2					5.200000	15 Feb 2064		
		Local	70,000.000	102.696871	71,887.81	103.357953	72,350.57	462.76	0.01
		Base		102.696871	71,887.81	103.357953	72,350.57	462.76	0.01
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
		Local	120,000.000	99.707825	119,649.39	101.193528	121,432.23	1,782.84	0.01
		Base		99.707825	119,649.39	101.193528	121,432.23	1,782.84	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
		Local	30,000.000	114.582000	34,374.60	106.124202	31,837.26	-2,537.34	0.00
		Base		114.582000	34,374.60	106.124202	31,837.26	-2,537.34	0.00
55285BAA3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL10 A 144A					7.599820	17 Sep 2037		
		Local	1,670,000.000	99.571584	1,662,845.45	100.187630	1,673,133.42	10,287.97	0.19
Original Face:		Base	1,670,000.000	99.571584	1,662,845.45	100.187630	1,673,133.42	10,287.97	0.17
55293AAA5	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 A 144A					6.061480	15 May 2038		
		Local	167,805.060	98.206598	164,795.64	99.562500	167,070.91	2,275.27	0.02
Original Face:		Base	370,000.000	98.206598	164,795.64	99.562500	167,070.91	2,275.27	0.02

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55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A					6.711480	15 May 2038		
		Local	376,000.000	100.000000	376,000.00	98.812500	371,535.00	-4,465.00	0.04
Original Face:		Base	470,000.000	100.000000	376,000.00	98.812500	371,535.00	-4,465.00	0.04
55318CAD6	MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A4 144A					5.100000	13 Jul 2049		
		Local	380,000.000	99.992868	379,972.90	102.363860	388,982.67	9,009.77	0.04
Original Face:		Base	380,000.000	99.992868	379,972.90	102.363860	388,982.67	9,009.77	0.04
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		Local	110,000.000	99.090127	108,999.14	92.319172	101,551.09	-7,448.05	0.01
		Base		99.090127	108,999.14	92.319172	101,551.09	-7,448.05	0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
		Local	250,000.000	99.424496	248,561.24	87.107919	217,769.80	-30,791.44	0.02
		Base		99.424496	248,561.24	87.107919	217,769.80	-30,791.44	0.02
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
		Local	640,000.000	104.800298	670,721.91	101.506202	649,639.69	-21,082.22	0.07
		Base		104.800298	670,721.91	101.506202	649,639.69	-21,082.22	0.06
55361AAU8	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A5					6.014000	15 Dec 2056		
		Local	850,000.000	102.928546	874,892.64	110.060190	935,511.62	60,618.98	0.11
Original Face:		Base	850,000.000	102.928546	874,892.64	110.060190	935,511.62	60,618.98	0.09
55361AAV6	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 XA					1.141016	15 Dec 2056		
		Local	4,387,212.620	6.053513	265,580.49	6.411470	281,284.82	15,704.33	0.03
Original Face:		Base	4,390,000.000	6.053513	265,580.49	6.411470	281,284.82	15,704.33	0.03
55376YAD7	M+T EQUIPMENT NOTES MTLRF 2024 1A A4 144A					4.940000	18 Aug 2031		
		Local	350,000.000	99.989903	349,964.66	101.272730	354,454.56	4,489.90	0.04
Original Face:		Base	350,000.000	99.989903	349,964.66	101.272730	354,454.56	4,489.90	0.04
55903VBA0	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755					3.755000	15 Mar 2027		
		Local	170,000.000	100.000000	170,000.00	96.669405	164,337.99	-5,662.01	0.02
		Base		100.000000	170,000.00	96.669405	164,337.99	-5,662.01	0.02
55903VBB8	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054					4.054000	15 Mar 2029		
		Local	210,000.000	100.000000	210,000.00	94.517878	198,487.54	-11,512.46	0.02
		Base		100.000000	210,000.00	94.517878	198,487.54	-11,512.46	0.02

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55903VBC6	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279					4.279000	15 Mar 2032		
		Local	470,000.000	97.841036	459,852.87	89.152693	419,017.66	-40,835.21	0.05
		Base		97.841036	459,852.87	89.152693	419,017.66	-40,835.21	0.04
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
		Local	80,000.000	100.641275	80,513.02	81.602935	65,282.35	-15,230.67	0.01
		Base		100.641275	80,513.02	81.602935	65,282.35	-15,230.67	0.01
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
		Local	170,000.000	100.370535	170,629.91	77.140938	131,139.59	-39,490.32	0.01
		Base		100.370535	170,629.91	77.140938	131,139.59	-39,490.32	0.01
55903VBF9	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391					5.391000	15 Mar 2062		
		Local	30,000.000	75.273200	22,581.96	76.549491	22,964.85	382.89	0.00
		Base		75.273200	22,581.96	76.549491	22,964.85	382.89	0.00
55903VBG7	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 6.412					6.412000	15 Mar 2026		
		Local	50,000.000	100.000000	50,000.00	100.058985	50,029.49	29.49	0.01
		Base		100.000000	50,000.00	100.058985	50,029.49	29.49	0.00
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
		Local	90,000.000	99.839622	89,855.66	94.617414	85,155.67	-4,699.99	0.01
		Base		99.839622	89,855.66	94.617414	85,155.67	-4,699.99	0.01
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
		Local	500,000.000	98.745816	493,729.08	71.135799	355,679.00	-138,050.08	0.04
		Base		98.745816	493,729.08	71.135799	355,679.00	-138,050.08	0.04
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		Local	40,000.000	119.261050	47,704.42	84.466306	33,786.52	-13,917.90	0.00
		Base		119.261050	47,704.42	84.466306	33,786.52	-13,917.90	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					5.269260	25 May 2037		
		Local	846,530.240	94.344543	798,655.09	89.452890	757,245.76	-41,409.33	0.09
Original Face:		Base	10,140,000.000	94.344543	798,655.09	89.452890	757,245.76	-41,409.33	0.08
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
		Local	30,000.000	110.499200	33,149.76	78.681448	23,604.43	-9,545.33	0.00
		Base		110.499200	33,149.76	78.681448	23,604.43	-9,545.33	0.00

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58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
		Local	50,000.000	99.922040	49,961.02	97.363098	48,681.55	-1,279.47	0.01
		Base		99.922040	49,961.02	97.363098	48,681.55	-1,279.47	0.00
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
		Local	350,000.000	100.761691	352,665.92	90.021896	315,076.64	-37,589.28	0.04
		Base		100.761691	352,665.92	90.021896	315,076.64	-37,589.28	0.03
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	290,000.000	102.308059	296,693.37	98.579063	285,879.28	-10,814.09	0.03
		Base		102.308059	296,693.37	98.579063	285,879.28	-10,814.09	0.03
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
		Local	180,000.000	99.555367	179,199.66	96.994865	174,590.76	-4,608.90	0.02
		Base		99.555367	179,199.66	96.994865	174,590.76	-4,608.90	0.02
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
		Local	500,000.000	115.518074	577,590.37	86.356735	431,783.68	-145,806.69	0.05
		Base		115.518074	577,590.37	86.356735	431,783.68	-145,806.69	0.04
58503UAF0	MEDLINE BORROWER LP 2024 USD ADD ON TERM LOAN B						23 Oct 2028		
		Local	560,000.000	100.375000	562,100.00	99.875000	559,300.00	-2,800.00	0.06
		Base		100.375000	562,100.00	99.875000	559,300.00	-2,800.00	0.06
58506DAA6	MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25					6.250000	01 Apr 2029		
		Local	270,000.000	99.955993	269,881.18	103.057300	278,254.71	8,373.53	0.03
		Base		99.955993	269,881.18	103.057300	278,254.71	8,373.53	0.03
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
		Local	200,000.000	113.109955	226,219.91	104.580300	209,160.60	-17,059.31	0.02
		Base		113.109955	226,219.91	104.580300	209,160.60	-17,059.31	0.02
58547DAH2	MELCO RESORTS FINANCE SR UNSECURED 144A 04/32 7.625					7.625000	17 Apr 2032		
		Local	270,000.000	100.050474	270,136.28	103.090500	278,344.35	8,208.07	0.03
		Base		100.050474	270,136.28	103.090500	278,344.35	8,208.07	0.03
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	190,000.000	99.491800	189,034.42	86.651125	164,637.14	-24,397.28	0.02
		Base		99.491800	189,034.42	86.651125	164,637.14	-24,397.28	0.02

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58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75					2.750000	10 Dec 2051		
		Local	420,000.000	84.936505	356,733.32	67.406541	283,107.47	-73,625.85	0.03
		Base		84.936505	356,733.32	67.406541	283,107.47	-73,625.85	0.03
58940BAR7	MERCURY FINANCIAL CREDIT CARD MFCC 2023 1A A 144A					8.040000	20 Sep 2027		
		Local	2,120,000.000	100.326573	2,126,923.35	100.483350	2,130,247.02	3,323.67	0.24
	Original Face:	Base	2,120,000.000	100.326573	2,126,923.35	100.483350	2,130,247.02	3,323.67	0.21
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					5.899260	25 Jul 2035		
		Local	733,732.240	99.869248	732,772.87	100.329220	736,147.83	3,374.96	0.08
	Original Face:	Base	2,200,000.000	99.869248	732,772.87	100.329220	736,147.83	3,374.96	0.07
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		Local	550,000.000	101.170531	556,437.92	106.027400	583,150.70	26,712.78	0.07
		Base		101.170531	556,437.92	106.027400	583,150.70	26,712.78	0.06
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
		Local	10,000.000	99.720500	9,972.05	93.114025	9,311.40	-660.65	0.00
		Base		99.720500	9,972.05	93.114025	9,311.40	-660.65	0.00
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
		Local	3,000.000	100.534667	3,016.04	68.538995	2,056.17	-959.87	0.00
		Base		100.534667	3,016.04	68.538995	2,056.17	-959.87	0.00
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
		Local	17,000.000	97.419412	16,561.30	73.309660	12,462.64	-4,098.66	0.00
		Base		97.419412	16,561.30	73.309660	12,462.64	-4,098.66	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
		Local	50,000.000	95.699220	47,849.61	71.848046	35,924.02	-11,925.59	0.00
		Base		95.699220	47,849.61	71.848046	35,924.02	-11,925.59	0.00
595112BZ5	MICRON TECHNOLOGY INC SR UNSECURED 02/33 5.875					5.875000	09 Feb 2033		
		Local	250,000.000	103.011676	257,529.19	106.661018	266,652.55	9,123.36	0.03
		Base		103.011676	257,529.19	106.661018	266,652.55	9,123.36	0.03
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
		Local	503,015.710	99.465039	500,324.77	94.875000	477,236.15	-23,088.62	0.05
		Base		99.465039	500,324.77	94.875000	477,236.15	-23,088.62	0.05

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599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
		Local	176,000.000	99.443227	175,020.08	101.245000	178,191.20	3,171.12	0.02
	Original Face:	Base	320,000.000	99.443227	175,020.08	101.245000	178,191.20	3,171.12	0.02
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059		
		Local	1,090,000.000	104.703288	1,141,265.84	91.138830	993,413.25	-147,852.59	0.11
	Original Face:	Base	1,090,000.000	104.703288	1,141,265.84	91.138830	993,413.25	-147,852.59	0.10
606822CE2	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR					4.080000	19 Apr 2028		
		Local	320,000.000	100.000000	320,000.00	99.428757	318,172.02	-1,827.98	0.04
		Base		100.000000	320,000.00	99.428757	318,172.02	-1,827.98	0.03
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
		Local	460,000.000	98.770754	454,345.47	99.413365	457,301.48	2,956.01	0.05
		Base		98.770754	454,345.47	99.413365	457,301.48	2,956.01	0.05
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
		Local	630,000.000	100.077386	630,487.53	98.011740	617,473.96	-13,013.57	0.07
		Base		100.077386	630,487.53	98.011740	617,473.96	-13,013.57	0.06
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
		Local	10,000.000	100.000000	10,000.00	100.161984	10,016.20	16.20	0.00
		Base		100.000000	10,000.00	100.161984	10,016.20	16.20	0.00
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
		Local	20,000.000	102.596050	20,519.21	91.524048	18,304.81	-2,214.40	0.00
		Base		102.596050	20,519.21	91.524048	18,304.81	-2,214.40	0.00
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
		Local	1,780,000.000	102.490803	1,824,336.30	95.951016	1,707,928.08	-116,408.22	0.19
		Base		102.490803	1,824,336.30	95.951016	1,707,928.08	-116,408.22	0.17
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
		Local	930,000.000	98.111640	912,438.25	98.433500	915,431.55	2,993.30	0.10
		Base		98.111640	912,438.25	98.433500	915,431.55	2,993.30	0.09
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					5.779260	25 Apr 2034		
		Local	468,681.010	98.946396	463,742.97	101.463850	475,541.80	11,798.83	0.05
	Original Face:	Base	2,150,000.000	98.946396	463,742.97	101.463850	475,541.80	11,798.83	0.05

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61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
		Local	440,000.000	98.705398	434,303.75	98.299479	432,517.71	-1,786.04	0.05
		Base		98.705398	434,303.75	98.299479	432,517.71	-1,786.04	0.04
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
		Local	890,000.000	111.261770	990,229.75	90.290760	803,587.76	-186,641.99	0.09
Original Face:		Base	890,000.000	111.261770	990,229.75	90.290760	803,587.76	-186,641.99	0.08
61776GAA6	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV3 A1 144A					6.500000	25 Jun 2054		
		Local	1,056,819.090	100.727940	1,064,512.10	101.448100	1,072,122.89	7,610.79	0.12
Original Face:		Base	1,100,000.000	100.727940	1,064,512.10	101.448100	1,072,122.89	7,610.79	0.11
617939AA1	MORGAN STANLEY RESIDENTIAL MOR MSRM 2024 INV2 A1 144A					6.500000	25 Feb 2054		
		Local	1,261,940.350	100.246466	1,265,050.60	101.608100	1,282,233.61	17,183.01	0.14
Original Face:		Base	1,420,000.000	100.246466	1,265,050.60	101.608100	1,282,233.61	17,183.01	0.13
62886HBN0	NCL CORPORATION LTD SR SECURED 144A 01/29 8.125					8.125000	15 Jan 2029		
		Local	340,000.000	104.175132	354,195.45	106.957100	363,654.14	9,458.69	0.04
		Base		104.175132	354,195.45	106.957100	363,654.14	9,458.69	0.04
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
		Local	170,000.000	100.053129	170,090.32	98.620303	167,654.52	-2,435.80	0.02
		Base		100.053129	170,090.32	98.620303	167,654.52	-2,435.80	0.02
62956HAA4	NYC COMMERCIAL MORTGAGE TRUST NYC 2024 3ELV A 144A					7.087450	15 Aug 2029		
		Local	410,000.000	99.757337	409,005.08	100.439280	411,801.05	2,795.97	0.05
Original Face:		Base	410,000.000	99.757337	409,005.08	100.439280	411,801.05	2,795.97	0.04
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
		Local	500,000.000	102.101174	510,505.87	91.500000	457,500.00	-53,005.87	0.05
Original Face:		Base	500,000.000	102.101174	510,505.87	91.500000	457,500.00	-53,005.87	0.05
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.497183	15 Aug 2036		
		Local	7,710,000.000	0.000001	0.08	0.003380	260.60	260.52	0.00
Original Face:		Base	7,710,000.000	0.000001	0.08	0.003380	260.60	260.52	0.00
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
		Local	627,000.000	102.101384	640,175.68	84.500000	529,815.00	-110,360.68	0.06
Original Face:		Base	627,000.000	102.101384	640,175.68	84.500000	529,815.00	-110,360.68	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					6.744600	25 Jun 2065		
		Local	799,500.950	101.610465	812,376.63	101.015470	807,619.64	-4,756.99	0.09
	Original Face:	Base	1,690,000.000	101.610465	812,376.63	101.015470	807,619.64	-4,756.99	0.08
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A					3.571000	15 Nov 2046		
		Local	506,730.620	99.999509	506,728.13	91.548210	463,902.81	-42,825.32	0.05
	Original Face:	Base	630,000.000	99.999509	506,728.13	91.548210	463,902.81	-42,825.32	0.05
64035DAB2	NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A					1.360000	20 Apr 2062		
		Local	253,809.970	93.580059	237,515.52	92.646310	235,145.57	-2,369.95	0.03
	Original Face:	Base	600,000.000	93.580059	237,515.52	92.646310	235,145.57	-2,369.95	0.02
64130TBA2	NEUBERGER BERMAN CLO LTD NEUB 2015 20A ARR 144A					6.722980	15 Jul 2034		
		Local	440,000.000	99.384264	437,290.76	100.019800	440,087.12	2,796.36	0.05
	Original Face:	Base	440,000.000	99.384264	437,290.76	100.019800	440,087.12	2,796.36	0.04
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
		Local	379,209.670	100.000000	379,209.67	94.566700	358,606.07	-20,603.60	0.04
	Original Face:	Base	1,140,000.000	100.000000	379,209.67	94.566700	358,606.07	-20,603.60	0.04
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
		Local	669,369.400	109.855927	735,341.96	97.112390	650,040.62	-85,301.34	0.07
	Original Face:	Base	890,000.000	109.855927	735,341.96	97.112390	650,040.62	-85,301.34	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		Local	386,079.200	103.096929	398,035.80	97.466030	376,296.07	-21,739.73	0.04
	Original Face:	Base	2,040,000.000	103.096929	398,035.80	97.466030	376,296.07	-21,739.73	0.04
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A					1.516260	27 Nov 2056		
		Local	230,938.320	100.000000	230,938.32	88.728590	204,908.32	-26,030.00	0.02
	Original Face:	Base	480,000.000	100.000000	230,938.32	88.728590	204,908.32	-26,030.00	0.02
64831UAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A					5.000000	25 Jun 2062		
		Local	1,243,843.710	99.680173	1,239,865.56	99.347090	1,235,722.53	-4,143.03	0.14
	Original Face:	Base	1,530,000.000	99.680173	1,239,865.56	99.347090	1,235,722.53	-4,143.03	0.12
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95					0.950000	24 Jun 2025		
		Local	220,000.000	99.984809	219,966.58	97.395756	214,270.66	-5,695.92	0.02
		Base		99.984809	219,966.58	97.395756	214,270.66	-5,695.92	0.02

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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
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		260,000.000	Local	103.176219	268,258.17	97.421908	253,296.96	-14,961.21	0.03
			Base	103.176219	268,258.17	97.421908	253,296.96	-14,961.21	0.03
654106AL7	NIKE INC SR UNSECURED 03/40 3.25					3.250000	27 Mar 2040		
		130,000.000	Local	99.481815	129,326.36	83.798111	108,937.54	-20,388.82	0.01
			Base	99.481815	129,326.36	83.798111	108,937.54	-20,388.82	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375					3.375000	27 Mar 2050		
		670,000.000	Local	108.057612	723,986.00	78.778573	527,816.44	-196,169.56	0.06
			Base	108.057612	723,986.00	78.778573	527,816.44	-196,169.56	0.05
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.500000	28 Nov 2027		
		200,000.000	Local	100.000000	200,000.00	93.769700	187,539.40	-12,460.60	0.02
			Base	100.000000	200,000.00	93.769700	187,539.40	-12,460.60	0.02
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143000	23 Feb 2030		
		200,000.000	Local	100.000000	200,000.00	90.625000	181,250.00	-18,750.00	0.02
			Base	100.000000	200,000.00	90.625000	181,250.00	-18,750.00	0.02
654744AB7	NISSAN MOTOR CO SR UNSECURED 144A 09/25 3.522					3.522000	17 Sep 2025		
		1,320,000.000	Local	99.392243	1,311,977.61	98.330539	1,297,963.11	-14,014.50	0.15
			Base	99.392243	1,311,977.61	98.330539	1,297,963.11	-14,014.50	0.13
654744AC5	NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345					4.345000	17 Sep 2027		
		1,350,000.000	Local	99.045285	1,337,111.35	97.470856	1,315,856.56	-21,254.79	0.15
			Base	99.045285	1,337,111.35	97.470856	1,315,856.56	-21,254.79	0.13
65486XAA1	NJ TRUST 2023 GSP NJ 2023 GSP A 144A					6.696783	06 Jan 2029		
		660,000.000	Local	101.041956	666,876.91	106.004220	699,627.85	32,750.94	0.08
Original Face:		660,000.000	Base	101.041956	666,876.91	106.004220	699,627.85	32,750.94	0.07
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
		10,000.000	Local	99.763800	9,976.38	99.373730	9,937.37	-39.01	0.00
			Base	99.763800	9,976.38	99.373730	9,937.37	-39.01	0.00
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		210,000.000	Local	101.655886	213,477.36	97.133839	203,981.06	-9,496.30	0.02
			Base	101.655886	213,477.36	97.133839	203,981.06	-9,496.30	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
		Local	640,000.000	116.709628	746,941.62	102.042733	653,073.49	-93,868.13	0.07
		Base		116.709628	746,941.62	102.042733	653,073.49	-93,868.13	0.07
67021HAA4	NRTH PARK MORTGAGE TRUST NRTH 2024 PARK A 144A					6.737810	15 Mar 2039		
		Local	900,000.000	99.759128	897,832.15	100.044970	900,404.73	2,572.58	0.10
	Original Face:	Base	900,000.000	99.759128	897,832.15	100.044970	900,404.73	2,572.58	0.09
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
		Local	660,000.000	108.444539	715,733.96	81.961405	540,945.27	-174,788.69	0.06
		Base		108.444539	715,733.96	81.961405	540,945.27	-174,788.69	0.05
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
		Local	180,000.000	108.519244	195,334.64	82.138174	147,848.71	-47,485.93	0.02
		Base		108.519244	195,334.64	82.138174	147,848.71	-47,485.93	0.01
670857AA9	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
		Local	622,635.750	99.999822	622,634.64	82.474770	513,517.40	-109,117.24	0.06
	Original Face:	Base	1,130,000.000	99.999822	622,634.64	82.474770	513,517.40	-109,117.24	0.05
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
		Local	280,000.000	99.617304	278,928.45	98.999700	277,199.16	-1,729.29	0.03
		Base		99.617304	278,928.45	98.999700	277,199.16	-1,729.29	0.03
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75					3.750000	23 Jun 2031		
		Local	330,000.000	99.547067	328,505.32	89.625000	295,762.50	-32,742.82	0.03
		Base		99.547067	328,505.32	89.625000	295,762.50	-32,742.82	0.03
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
		Local	290,000.000	98.328255	285,151.94	81.250000	235,625.00	-49,526.94	0.03
		Base		98.328255	285,151.94	81.250000	235,625.00	-49,526.94	0.02
67091TAF2	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/34 6.75					6.750000	02 May 2034		
		Local	1,110,000.000	98.535166	1,093,740.34	107.330000	1,191,363.00	97,622.66	0.13
		Base		98.535166	1,093,740.34	107.330000	1,191,363.00	97,622.66	0.12
67091TAG0	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/54 7.5					7.500000	02 May 2054		
		Local	200,000.000	97.272000	194,544.00	108.730000	217,460.00	22,916.00	0.02
		Base		97.272000	194,544.00	108.730000	217,460.00	22,916.00	0.02

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67114JAA8	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
		298,038.740	Local	99.998715	298,034.91	82.626120	246,257.85	-51,777.06	0.03
Original Face:		480,000.000	Base	99.998715	298,034.91	82.626120	246,257.85	-51,777.06	0.02
67115DAA0	ONSLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A					1.957000	25 Oct 2061		
		337,727.840	Local	99.998638	337,723.24	85.926350	290,197.21	-47,526.03	0.03
Original Face:		480,000.000	Base	99.998638	337,723.24	85.926350	290,197.21	-47,526.03	0.03
67119EAC0	ONSLOW BAY FINANCIAL LLC OBX 2024 NQM11 A3 144A					6.230000	25 Jun 2064		
		552,808.640	Local	99.999662	552,806.77	101.071700	558,733.09	5,926.32	0.06
Original Face:		570,000.000	Base	99.999662	552,806.77	101.071700	558,733.09	5,926.32	0.06
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
		929,026.650	Local	99.996547	928,994.57	95.859830	890,563.37	-38,431.20	0.10
Original Face:		1,010,000.000	Base	99.996547	928,994.57	95.859830	890,563.37	-38,431.20	0.09
67448LAA0	ONSLOW BAY FINANCIAL LLC OBX 2024 NQM1 A1 144A					5.928000	25 Nov 2063		
		848,056.600	Local	100.190257	849,670.09	101.017800	856,688.12	7,018.03	0.10
Original Face:		970,000.000	Base	100.190257	849,670.09	101.017800	856,688.12	7,018.03	0.09
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
		190,000.000	Local	84.951616	161,408.07	82.956210	157,616.80	-3,791.27	0.02
			Base	84.951616	161,408.07	82.956210	157,616.80	-3,791.27	0.02
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
		480,000.000	Local	100.559667	482,686.40	97.876960	469,809.41	-12,876.99	0.05
			Base	100.559667	482,686.40	97.876960	469,809.41	-12,876.99	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		190,000.000	Local	89.427984	169,913.17	81.126890	154,141.09	-15,772.08	0.02
			Base	89.427984	169,913.17	81.126890	154,141.09	-15,772.08	0.02
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
		180,000.000	Local	90.205989	162,370.78	75.911090	136,639.96	-25,730.82	0.02
			Base	90.205989	162,370.78	75.911090	136,639.96	-25,730.82	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
		120,000.000	Local	99.767092	119,720.51	96.513930	115,816.72	-3,903.79	0.01
			Base	99.767092	119,720.51	96.513930	115,816.72	-3,903.79	0.01

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674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
		Local	260,000.000	84.004038	218,410.50	78.777770	204,822.20	-13,588.30	0.02
		Base		84.004038	218,410.50	78.777770	204,822.20	-13,588.30	0.02
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
		Local	230,000.000	100.298622	230,686.83	97.011620	223,126.73	-7,560.10	0.03
		Base		100.298622	230,686.83	97.011620	223,126.73	-7,560.10	0.02
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 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
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
		Local	230,000.000	102.302496	235,295.74	101.178100	232,709.63	-2,586.11	0.03
		Base		102.302496	235,295.74	101.178100	232,709.63	-2,586.11	0.02
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
		Local	140,000.000	105.192779	147,269.89	113.609600	159,053.44	11,783.55	0.02
		Base		105.192779	147,269.89	113.609600	159,053.44	11,783.55	0.02
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		Local	40,000.000	121.784850	48,713.94	115.871800	46,348.72	-2,365.22	0.01
		Base		121.784850	48,713.94	115.871800	46,348.72	-2,365.22	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		Local	320,000.000	117.799403	376,958.09	108.001900	345,606.08	-31,352.01	0.04
		Base		117.799403	376,958.09	108.001900	345,606.08	-31,352.01	0.03
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
		Local	80,000.000	85.931800	68,745.44	81.301520	65,041.22	-3,704.22	0.01
		Base		85.931800	68,745.44	81.301520	65,041.22	-3,704.22	0.01
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
		Local	980,000.000	107.245872	1,051,009.55	107.614900	1,054,626.02	3,616.47	0.12
		Base		107.245872	1,051,009.55	107.614900	1,054,626.02	3,616.47	0.11
674599ED3	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625					6.625000	01 Sep 2030		
		Local	1,020,000.000	103.193928	1,052,578.07	107.882736	1,100,403.91	47,825.84	0.12
		Base		103.193928	1,052,578.07	107.882736	1,100,403.91	47,825.84	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
67577WAP6	OCTAGON 66 LTD OCT66 2022 1A A1R 144A					6.845530	16 Nov 2036		
		Local	1,440,000.000	100.000000	1,440,000.00	100.675100	1,449,721.44	9,721.44	0.16
Original Face:		Base	1,440,000.000	100.000000	1,440,000.00	100.675100	1,449,721.44	9,721.44	0.14
682680BH5	ONEOK INC COMPANY GUAR 11/26 5.55					5.550000	01 Nov 2026		
		Local	160,000.000	99.923294	159,877.27	102.256597	163,610.56	3,733.29	0.02
		Base		99.923294	159,877.27	102.256597	163,610.56	3,733.29	0.02
682680BK8	ONEOK INC COMPANY GUAR 11/30 5.8					5.800000	01 Nov 2030		
		Local	250,000.000	99.830012	249,575.03	106.386150	265,965.38	16,390.35	0.03
		Base		99.830012	249,575.03	106.386150	265,965.38	16,390.35	0.03
682680BL6	ONEOK INC COMPANY GUAR 09/33 6.05					6.050000	01 Sep 2033		
		Local	410,000.000	99.977741	409,908.74	106.748284	437,667.96	27,759.22	0.05
		Base		99.977741	409,908.74	106.748284	437,667.96	27,759.22	0.04
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
		Local	250,000.000	100.768336	251,920.84	110.829273	277,073.18	25,152.34	0.03
		Base		100.768336	251,920.84	110.829273	277,073.18	25,152.34	0.03
682939AA1	ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT A 144A					5.753011	15 Jul 2039		
		Local	1,080,000.000	97.995796	1,058,354.60	102.206680	1,103,832.14	45,477.54	0.12
Original Face:		Base	1,080,000.000	97.995796	1,058,354.60	102.206680	1,103,832.14	45,477.54	0.11
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
		Local	60,000.000	93.526167	56,115.70	92.917678	55,750.61	-365.09	0.01
		Base		93.526167	56,115.70	92.917678	55,750.61	-365.09	0.01
68389XBX2	ORACLE CORP SR UNSECURED 04/50 3.6					3.600000	01 Apr 2050		
		Local	20,000.000	71.269950	14,253.99	76.021876	15,204.38	950.39	0.00
		Base		71.269950	14,253.99	76.021876	15,204.38	950.39	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	750,000.000	99.985352	749,890.14	96.118557	720,889.18	-29,000.96	0.08
		Base		99.985352	749,890.14	96.118557	720,889.18	-29,000.96	0.07
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
		Local	870,000.000	100.196174	871,706.71	90.885110	790,700.46	-81,006.25	0.09
		Base		100.196174	871,706.71	90.885110	790,700.46	-81,006.25	0.08

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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
68389XCN3	ORACLE CORP SR UNSECURED 05/30 4.65					4.650000	06 May 2030		
		Local	270,000.000	99.745296	269,312.30	101.862641	275,029.13	5,716.83	0.03
		Base		99.745296	269,312.30	101.862641	275,029.13	5,716.83	0.03
68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375					5.375000	27 Sep 2054		
		Local	460,000.000	99.719043	458,707.60	99.826140	459,200.24	492.64	0.05
		Base		99.719043	458,707.60	99.826140	459,200.24	492.64	0.05
68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875					1.875000	11 May 2026		
		Local	660,000.000	99.963747	659,760.73	94.677480	624,871.37	-34,889.36	0.07
		Base		99.963747	659,760.73	94.677480	624,871.37	-34,889.36	0.06
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
		Local	630,000.000	99.178319	624,823.41	84.612190	533,056.80	-91,766.61	0.06
		Base		99.178319	624,823.41	84.612190	533,056.80	-91,766.61	0.05
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
		Local	120,000.000	99.999083	119,998.90	98.611678	118,334.01	-1,664.89	0.01
		Base		99.999083	119,998.90	98.611678	118,334.01	-1,664.89	0.01
693475BQ7	PNC FINANCIAL SERVICES SR UNSECURED 06/26 VAR					5.812000	12 Jun 2026		
		Local	270,000.000	100.156244	270,421.86	100.648952	271,752.17	1,330.31	0.03
		Base		100.156244	270,421.86	100.648952	271,752.17	1,330.31	0.03
693475BR5	PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR					5.582000	12 Jun 2029		
		Local	550,000.000	100.000000	550,000.00	104.039250	572,215.88	22,215.88	0.06
		Base		100.000000	550,000.00	104.039250	572,215.88	22,215.88	0.06
693581AA8	PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A					4.000000	25 Jan 2054		
		Local	548,984.330	95.909597	526,528.66	98.480510	540,642.57	14,113.91	0.06
Original Face:		Base	600,000.000	95.909597	526,528.66	98.480510	540,642.57	14,113.91	0.05
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
		Local	372,286.100	99.999710	372,285.02	88.179460	328,279.87	-44,005.15	0.04
Original Face:		Base	480,000.000	99.999710	372,285.02	88.179460	328,279.87	-44,005.15	0.03
69377CAA1	PRKCM TRUST PRKCM 2022 AFC1 A1A 144A					4.100000	25 Apr 2057		
		Local	1,113,821.990	98.465087	1,096,725.79	98.083880	1,092,479.82	-4,245.97	0.12
Original Face:		Base	1,420,000.000	98.465087	1,096,725.79	98.083880	1,092,479.82	-4,245.97	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
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
		140,000.000	Local	100.042657	140,059.72	93.689191	131,164.87	-8,894.85	0.01
			Base	100.042657	140,059.72	93.689191	131,164.87	-8,894.85	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		290,000.000	Local	85.024131	246,569.98	87.551095	253,898.18	7,328.20	0.03
			Base	85.024131	246,569.98	87.551095	253,898.18	7,328.20	0.03
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		40,000.000	Local	99.581350	39,832.54	77.596849	31,038.74	-8,793.80	0.00
			Base	99.581350	39,832.54	77.596849	31,038.74	-8,793.80	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
		80,000.000	Local	99.423575	79,538.86	72.218977	57,775.18	-21,763.68	0.01
			Base	99.423575	79,538.86	72.218977	57,775.18	-21,763.68	0.01
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
		50,000.000	Local	96.079560	48,039.78	98.313346	49,156.67	1,116.89	0.01
			Base	96.079560	48,039.78	98.313346	49,156.67	1,116.89	0.00
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
		500,000.000	Local	104.241638	521,208.19	90.588373	452,941.87	-68,266.32	0.05
			Base	104.241638	521,208.19	90.588373	452,941.87	-68,266.32	0.05
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						18 Jul 2031		
		58,167.650	Local	100.066154	58,206.13	99.375000	57,804.10	-402.03	0.01
			Base	100.066154	58,206.13	99.375000	57,804.10	-402.03	0.01
71424VAB6	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 02/33 6.25					6.250000	01 Feb 2033		
		170,000.000	Local	100.000000	170,000.00	101.447100	172,460.07	2,460.07	0.02
			Base	100.000000	170,000.00	101.447100	172,460.07	2,460.07	0.02
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
		200,000.000	Local	129.090535	258,181.07	103.028041	206,056.08	-52,124.99	0.02
			Base	129.090535	258,181.07	103.028041	206,056.08	-52,124.99	0.02
715638DQ2	REPUBLIC OF PERU SR UNSECURED 12/60 2.78					2.780000	01 Dec 2060		
		140,000.000	Local	62.533500	87,546.90	60.215058	84,301.08	-3,245.82	0.01
			Base	62.533500	87,546.90	60.215058	84,301.08	-3,245.82	0.01

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71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
		Local	60,000.000	101.897783	61,138.67	96.291760	57,775.06	-3,363.61	0.01
		Base		101.897783	61,138.67	96.291760	57,775.06	-3,363.61	0.01
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
		Local	3,353,000.000	100.382844	3,365,836.76	99.681350	3,342,315.67	-23,521.09	0.38
		Base		100.382844	3,365,836.76	99.681350	3,342,315.67	-23,521.09	0.33
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
		Local	20,000.000	99.957550	19,991.51	99.607380	19,921.48	-70.03	0.00
		Base		99.957550	19,991.51	99.607380	19,921.48	-70.03	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
		Local	280,000.000	101.465054	284,102.15	92.696107	259,549.10	-24,553.05	0.03
		Base		101.465054	284,102.15	92.696107	259,549.10	-24,553.05	0.03
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
		Local	260,000.000	99.933654	259,827.50	88.181716	229,272.46	-30,555.04	0.03
		Base		99.933654	259,827.50	88.181716	229,272.46	-30,555.04	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		Local	40,000.000	98.822725	39,529.09	92.213485	36,885.39	-2,643.70	0.00
		Base		98.822725	39,529.09	92.213485	36,885.39	-2,643.70	0.00
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
		Local	190,000.000	99.639163	189,314.41	89.200899	169,481.71	-19,832.70	0.02
		Base		99.639163	189,314.41	89.200899	169,481.71	-19,832.70	0.02
718172DG1	PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875					4.875000	13 Feb 2029		
		Local	210,000.000	99.175467	208,268.48	102.469933	215,186.86	6,918.38	0.02
		Base		99.175467	208,268.48	102.469933	215,186.86	6,918.38	0.02
718172DH9	PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125					5.125000	13 Feb 2031		
		Local	250,000.000	99.330632	248,326.58	103.823466	259,558.67	11,232.09	0.03
		Base		99.330632	248,326.58	103.823466	259,558.67	11,232.09	0.03

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718172DJ5	PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25					5.250000	13 Feb 2034		
		Local	160,000.000	97.917225	156,667.56	103.735353	165,976.56	9,309.00	0.02
		Base		97.917225	156,667.56	103.735353	165,976.56	9,309.00	0.02
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
		Local	370,000.000	99.988908	369,958.96	87.777802	324,777.87	-45,181.09	0.04
		Base		99.988908	369,958.96	87.777802	324,777.87	-45,181.09	0.03
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
		Local	90,000.000	99.994978	89,995.48	96.153611	86,538.25	-3,457.23	0.01
		Base		99.994978	89,995.48	96.153611	86,538.25	-3,457.23	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
		Local	100,000.000	99.987770	99,987.77	97.681924	97,681.92	-2,305.85	0.01
		Base		99.987770	99,987.77	97.681924	97,681.92	-2,305.85	0.01
743263AP0	PROGRESS ENERGY INC SR UNSECURED 12/39 6					6.000000	01 Dec 2039		
		Local	50,000.000	102.587000	51,293.50	107.683747	53,841.87	2,548.37	0.01
		Base		102.587000	51,293.50	107.683747	53,841.87	2,548.37	0.01
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
		Local	201,106.040	99.386538	199,872.33	97.187500	195,449.93	-4,422.40	0.02
		Base		99.386538	199,872.33	97.187500	195,449.93	-4,422.40	0.02
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 2050		
		Local	630,000.000	106.323324	669,836.94	73.043225	460,172.32	-209,664.62	0.05
		Base		106.323324	669,836.94	73.043225	460,172.32	-209,664.62	0.05
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051		
		Local	250,000.000	99.993248	249,983.12	70.298465	175,746.16	-74,236.96	0.02
		Base		99.993248	249,983.12	70.298465	175,746.16	-74,236.96	0.02
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
		Local	1,770,000.000	93.178136	1,649,253.01	88.228661	1,561,647.30	-87,605.71	0.18
		Base		93.178136	1,649,253.01	88.228661	1,561,647.30	-87,605.71	0.16
74839XAH2	QUIKRETE HOLDINGS, INC. 2023 TERM LOAN B						19 Mar 2029		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00

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74923VAA8	RAD CLO LTD RAD 2023 22A A1 144A					7.112010	20 Jan 2037		
		Local	1,330,000.000	100.000000	1,330,000.00	100.751900	1,340,000.27	10,000.27	0.15
Original Face:		Base	1,330,000.000	100.000000	1,330,000.00	100.751900	1,340,000.27	10,000.27	0.13
74977RDH4	COOPERATIEVE RABOBANK UA 144A 06/26 VAR					1.339000	24 Jun 2026		
		Local	610,000.000	97.886911	597,110.16	97.463584	594,527.86	-2,582.30	0.07
		Base		97.886911	597,110.16	97.463584	594,527.86	-2,582.30	0.06
74977RDN1	COOPERATIEVE RABOBANK UA 144A 04/28 VAR					3.649000	06 Apr 2028		
		Local	340,000.000	100.000000	340,000.00	98.141851	333,682.29	-6,317.71	0.04
		Base		100.000000	340,000.00	98.141851	333,682.29	-6,317.71	0.03
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75					4.750000	15 Feb 2030		
		Local	180,000.000	94.432733	169,978.92	96.437910	173,588.24	3,609.32	0.02
		Base		94.432733	169,978.92	96.437910	173,588.24	3,609.32	0.02
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	1,050,000.000	101.311158	1,063,767.16	89.699552	941,845.30	-121,921.86	0.11
		Base		101.311158	1,063,767.16	89.699552	941,845.30	-121,921.86	0.09
75513EBX8	RTX CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
		Local	130,000.000	100.000008	130,000.01	99.494325	129,342.62	-657.39	0.01
		Base		100.000008	130,000.01	99.494325	129,342.62	-657.39	0.01
75513ECP4	RTX CORP SR UNSECURED 03/52 3.03					3.030000	15 Mar 2052		
		Local	410,000.000	66.971059	274,581.34	69.735939	285,917.35	11,336.01	0.03
		Base		66.971059	274,581.34	69.735939	285,917.35	11,336.01	0.03
75513ECV1	RTX CORP SR UNSECURED 03/31 6					6.000000	15 Mar 2031		
		Local	340,000.000	99.939706	339,795.00	108.697643	369,571.99	29,776.99	0.04
		Base		99.939706	339,795.00	108.697643	369,571.99	29,776.99	0.04
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
		Local	1,090,000.000	87.859315	957,666.53	75.669771	824,800.50	-132,866.03	0.09
		Base		87.859315	957,666.53	75.669771	824,800.50	-132,866.03	0.08
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		Local	140,000.000	106.532379	149,145.33	99.972430	139,961.40	-9,183.93	0.02
		Base		106.532379	149,145.33	99.972430	139,961.40	-9,183.93	0.01

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775109DF5	ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3					5.300000	15 Feb 2034		
		Local	400,000.000	98.623868	394,495.47	101.632187	406,528.75	12,033.28	0.05
		Base		98.623868	394,495.47	101.632187	406,528.75	12,033.28	0.04
780153BG6	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 04/28 5.5					5.500000	01 Apr 2028		
		Local	60,000.000	99.407317	59,644.39	101.296300	60,777.78	1,133.39	0.01
		Base		99.407317	59,644.39	101.296300	60,777.78	1,133.39	0.01
780153BU5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25					6.250000	15 Mar 2032		
		Local	160,000.000	100.244913	160,391.86	103.729184	165,966.69	5,574.83	0.02
		Base		100.244913	160,391.86	103.729184	165,966.69	5,574.83	0.02
780153BV3	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 02/33 6					6.000000	01 Feb 2033		
		Local	590,000.000	100.000000	590,000.00	102.500438	604,752.58	14,752.58	0.07
		Base		100.000000	590,000.00	102.500438	604,752.58	14,752.58	0.06
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
		Local	20,000.000	99.950700	19,990.14	97.695325	19,539.07	-451.07	0.00
		Base		99.950700	19,990.14	97.695325	19,539.07	-451.07	0.00
78016FZQ0	ROYAL BANK OF CANADA SR UNSECURED 05/32 3.875					3.875000	04 May 2032		
		Local	270,000.000	99.854719	269,607.74	96.468314	260,464.45	-9,143.29	0.03
		Base		99.854719	269,607.74	96.468314	260,464.45	-9,143.29	0.03
78016HZW3	ROYAL BANK OF CANADA SR UNSECURED 02/34 5.15					5.150000	01 Feb 2034		
		Local	90,000.000	98.897244	89,007.52	103.867170	93,480.45	4,472.93	0.01
		Base		98.897244	89,007.52	103.867170	93,480.45	4,472.93	0.01
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A					1.590000	15 Jan 2053		
		Local	839,770.430	99.952734	839,373.50	91.423600	767,748.36	-71,625.14	0.09
Original Face:		Base	1,420,000.000	99.952734	839,373.50	91.423600	767,748.36	-71,625.14	0.08
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A					2.310000	15 Jan 2053		
		Local	522,133.880	99.971371	521,984.40	95.498290	498,628.93	-23,355.47	0.06
Original Face:		Base	610,000.000	99.971371	521,984.40	95.498290	498,628.93	-23,355.47	0.05
78449HAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B B 144A					5.770000	16 Oct 2056		
		Local	500,000.000	99.966260	499,831.30	101.914340	509,571.70	9,740.40	0.06
Original Face:		Base	500,000.000	99.966260	499,831.30	101.914340	509,571.70	9,740.40	0.05

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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
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.650000	08 Aug 2028		
		Local	200,000.000	101.351035	202,702.07	101.008800	202,017.60	-684.47	0.02
		Base		101.351035	202,702.07	101.008800	202,017.60	-684.47	0.02
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.375000	08 Aug 2025		
		Local	1,170,000.000	96.414212	1,128,046.28	99.743440	1,166,998.25	38,951.97	0.13
		Base		96.414212	1,128,046.28	99.743440	1,166,998.25	38,951.97	0.12
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8					4.050000	08 Jan 2026		
		Local	270,000.000	99.975707	269,934.41	98.264170	265,313.26	-4,621.15	0.03
		Base		99.975707	269,934.41	98.264170	265,313.26	-4,621.15	0.03
80007RAN5	SANDS CHINA LTD SR UNSECURED 03/27 2.3					2.300000	08 Mar 2027		
		Local	460,000.000	99.898730	459,534.16	93.595440	430,539.02	-28,995.14	0.05
		Base		99.898730	459,534.16	93.595440	430,539.02	-28,995.14	0.04
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 2.85					2.850000	08 Mar 2029		
		Local	500,000.000	99.872738	499,363.69	90.829330	454,146.65	-45,217.04	0.05
		Base		99.872738	499,363.69	90.829330	454,146.65	-45,217.04	0.05
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875					5.875000	24 Aug 2026		
		Local	860,000.000	99.945231	859,528.99	102.886655	884,825.23	25,296.24	0.10
		Base		99.945231	859,528.99	102.886655	884,825.23	25,296.24	0.09
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
		Local	170,000.000	101.106976	171,881.86	109.201554	185,642.64	13,760.78	0.02
		Base		101.106976	171,881.86	109.201554	185,642.64	13,760.78	0.02
80875AAT8	LIGHT AND WONDER INTERNATIONAL 2022 USD TERM LOAN						14 Apr 2029		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
80875AAW1	LIGHT + WONDR INTRNATIONAL INC 2024 TERM LOAN B2						14 Apr 2029		
		Local	607,252.370	99.360617	603,369.70	99.625000	604,975.17	1,605.47	0.07
		Base		99.360617	603,369.70	99.625000	604,975.17	1,605.47	0.06
810064AA3	SCOTT TRUST 2023 SFS SCOTT 2023 SFS A 144A					5.909750	10 Mar 2040		
		Local	1,070,000.000	100.000000	1,070,000.00	103.044960	1,102,581.07	32,581.07	0.12
Original Face:		Base	1,070,000.000	100.000000	1,070,000.00	103.044960	1,102,581.07	32,581.07	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
81761LAD4	SERVICE PROPERTIES TRUST COMPANY GUAR 06/29 8.375					8.375000	15 Jun 2029		
		Local	250,000.000	98.973728	247,434.32	99.971360	249,928.40	2,494.08	0.03
		Base		98.973728	247,434.32	99.971360	249,928.40	2,494.08	0.02
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
		Local	160,000.000	117.667744	188,268.39	115.907505	185,452.01	-2,816.38	0.02
		Base		117.667744	188,268.39	115.907505	185,452.01	-2,816.38	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
		Local	90,000.000	104.240567	93,816.51	94.172119	84,754.91	-9,061.60	0.01
		Base		104.240567	93,816.51	94.172119	84,754.91	-9,061.60	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
		Local	170,000.000	100.644976	171,096.46	90.694570	154,180.77	-16,915.69	0.02
		Base		100.644976	171,096.46	90.694570	154,180.77	-16,915.69	0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
		Local	110,000.000	82.394445	90,633.89	85.414028	93,955.43	3,321.54	0.01
		Base		82.394445	90,633.89	85.414028	93,955.43	3,321.54	0.01
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.750000	12 Sep 2046		
		Local	20,000.000	93.410600	18,682.12	81.933240	16,386.65	-2,295.47	0.00
		Base		93.410600	18,682.12	81.933240	16,386.65	-2,295.47	0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75					2.750000	06 Apr 2030		
		Local	270,000.000	99.964311	269,903.64	93.097636	251,363.62	-18,540.02	0.03
		Base		99.964311	269,903.64	93.097636	251,363.62	-18,540.02	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25					3.250000	06 Apr 2050		
		Local	680,000.000	101.684722	691,456.11	74.129538	504,080.86	-187,375.25	0.06
		Base		101.684722	691,456.11	74.129538	504,080.86	-187,375.25	0.05
82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32 6.75					6.750000	15 Aug 2032		
		Local	300,000.000	100.683810	302,051.43	104.434100	313,302.30	11,250.87	0.04
		Base		100.683810	302,051.43	104.434100	313,302.30	11,250.87	0.03
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A					1.350000	20 Sep 2038		
		Local	132,107.040	96.891627	128,000.66	96.224240	127,119.00	-881.66	0.01
Original Face:		Base	680,000.000	96.891627	128,000.66	96.224240	127,119.00	-881.66	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5					4.500000	20 Oct 2025		
		Local	191,666.250	100.204376	192,057.97	99.404928	190,525.70	-1,532.27	0.02
Original Face:		Base	306,666.000	100.204376	192,057.97	99.404928	190,525.70	-1,532.27	0.02
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75					4.750000	20 Oct 2028		
		Local	420,000.000	100.206257	420,866.28	99.838900	419,323.38	-1,542.90	0.05
Original Face:		Base	420,000.000	100.206257	420,866.28	99.838900	419,323.38	-1,542.90	0.04
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
		Local	40,735.130	100.000000	40,735.13	93.863610	38,235.46	-2,499.67	0.00
Original Face:		Base	70,000.000	100.000000	40,735.13	93.863610	38,235.46	-2,499.67	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
		Local	96,720.280	100.000000	96,720.28	90.097930	87,142.97	-9,577.31	0.01
Original Face:		Base	160,000.000	100.000000	96,720.28	90.097930	87,142.97	-9,577.31	0.01
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A					2.300000	15 Jan 2053		
		Local	418,384.580	99.985822	418,325.26	95.403020	399,151.52	-19,173.74	0.04
Original Face:		Base	470,000.000	99.985822	418,325.26	95.403020	399,151.52	-19,173.74	0.04
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A					2.786475	10 Aug 2038		
		Local	980,000.000	96.985450	950,457.41	56.114800	549,925.04	-400,532.37	0.06
Original Face:		Base	980,000.000	96.985450	950,457.41	56.114800	549,925.04	-400,532.37	0.05
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A					3.432000	15 Oct 2046		
		Local	470,332.420	99.998612	470,325.89	90.469220	425,506.07	-44,819.82	0.05
Original Face:		Base	610,000.000	99.998612	470,325.89	90.469220	425,506.07	-44,819.82	0.04
83444MAC5	SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4					5.400000	01 Mar 2029		
		Local	480,000.000	99.863021	479,342.50	102.827493	493,571.97	14,229.47	0.06
		Base		99.863021	479,342.50	102.827493	493,571.97	14,229.47	0.05
83444MAE1	SOLVENTUM CORP COMPANY GUAR 144A 03/31 5.45					5.450000	13 Mar 2031		
		Local	490,000.000	99.787071	488,956.65	103.022830	504,811.87	15,855.22	0.06
		Base		99.787071	488,956.65	103.022830	504,811.87	15,855.22	0.05
83444MAG6	SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6					5.600000	23 Mar 2034		
		Local	650,000.000	99.935992	649,583.95	103.464691	672,520.49	22,936.54	0.08
		Base		99.935992	649,583.95	103.464691	672,520.49	22,936.54	0.07

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83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9					5.900000	30 Apr 2054		
		Local	510,000.000	99.578108	507,848.35	103.688888	528,813.33	20,964.98	0.06
		Base		99.578108	507,848.35	103.688888	528,813.33	20,964.98	0.05
83600VAG6	SOTERA HEALTH HOLDINGS LLC 2024 TERM LOAN B						30 May 2031		
		Local	580,000.000	99.517112	577,199.25	99.625000	577,825.00	625.75	0.07
		Base		99.517112	577,199.25	99.625000	577,825.00	625.75	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		Local	860,000.000	107.490705	924,420.06	97.646600	839,760.76	-84,659.30	0.09
		Base		107.490705	924,420.06	97.646600	839,760.76	-84,659.30	0.08
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
		Local	80,000.000	108.903950	87,123.16	117.431426	93,945.14	6,821.98	0.01
		Base		108.903950	87,123.16	117.431426	93,945.14	6,821.98	0.01
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375					5.375000	01 Feb 2029		
		Local	10,000.000	101.797700	10,179.77	99.680780	9,968.08	-211.69	0.00
		Base		101.797700	10,179.77	99.680780	9,968.08	-211.69	0.00
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375					5.375000	15 Mar 2030		
		Local	100,000.000	101.819760	101,819.76	99.696750	99,696.75	-2,123.01	0.01
		Base		101.819760	101,819.76	99.696750	99,696.75	-2,123.01	0.01
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
		Local	620,000.000	94.316194	584,760.40	95.698150	593,328.53	8,568.13	0.07
		Base		94.316194	584,760.40	95.698150	593,328.53	8,568.13	0.06
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		Local	294,000.000	99.896207	293,694.85	54.975820	161,628.91	-132,065.94	0.02
		Base		99.896207	293,694.85	54.975820	161,628.91	-132,065.94	0.02
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		
		Local	220,000.000	117.208368	257,858.41	123.944400	272,677.68	14,819.27	0.03
		Base		117.208368	257,858.41	123.944400	272,677.68	14,819.27	0.03
85207UAJ4	SPRINT LLC COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
		Local	90,000.000	99.469189	89,522.27	100.319400	90,287.46	765.19	0.01
		Base		99.469189	89,522.27	100.319400	90,287.46	765.19	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2					5.689260	25 Jul 2035		
		Local	503,000.570	98.903457	497,484.95	94.454840	475,108.38	-22,376.57	0.05
Original Face:		Base	930,000.000	98.903457	497,484.95	94.454840	475,108.38	-22,376.57	0.05
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
		Local	20,000.000	106.452850	21,290.57	95.486649	19,097.33	-2,193.24	0.00
		Base		106.452850	21,290.57	95.486649	19,097.33	-2,193.24	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
		Local	510,000.000	101.057847	515,395.02	95.196228	485,500.76	-29,894.26	0.05
		Base		101.057847	515,395.02	95.196228	485,500.76	-29,894.26	0.05
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A					2.460000	30 Jan 2052		
		Local	502,275.130	99.980758	502,178.48	82.699820	415,380.63	-86,797.85	0.05
Original Face:		Base	600,000.000	99.980758	502,178.48	82.699820	415,380.63	-86,797.85	0.04
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
		Local	400,000.000	102.359030	409,436.12	92.096180	368,384.72	-41,051.40	0.04
		Base		102.359030	409,436.12	92.096180	368,384.72	-41,051.40	0.04
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
		Local	500,000.000	92.719370	463,596.85	86.983420	434,917.10	-28,679.75	0.05
		Base		92.719370	463,596.85	86.983420	434,917.10	-28,679.75	0.04
871989AA7	SYMPHONY CLO LTD SYMP 2023 40A A1 144A					6.941370	14 Jan 2034		
		Local	1,290,000.000	100.000000	1,290,000.00	100.103500	1,291,335.15	1,335.15	0.15
Original Face:		Base	1,290,000.000	100.000000	1,290,000.00	100.103500	1,291,335.15	1,335.15	0.13
87264ABB0	T MOBILE USA INC COMPANY GUAR 04/25 3.5					3.500000	15 Apr 2025		
		Local	1,070,000.000	100.509936	1,075,456.31	99.272135	1,062,211.84	-13,244.47	0.12
		Base		100.509936	1,075,456.31	99.272135	1,062,211.84	-13,244.47	0.11
87264ABD6	T MOBILE USA INC COMPANY GUAR 04/27 3.75					3.750000	15 Apr 2027		
		Local	50,000.000	102.261480	51,130.74	98.772122	49,386.06	-1,744.68	0.01
		Base		102.261480	51,130.74	98.772122	49,386.06	-1,744.68	0.00
87264ABF1	T MOBILE USA INC COMPANY GUAR 04/30 3.875					3.875000	15 Apr 2030		
		Local	1,660,000.000	100.721680	1,671,979.89	97.212255	1,613,723.43	-58,256.46	0.18
		Base		100.721680	1,671,979.89	97.212255	1,613,723.43	-58,256.46	0.16

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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
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
		40,000.000	Local	97.943400	39,177.36	76.717210	30,686.88	-8,490.48	0.00
			Base	97.943400	39,177.36	76.717210	30,686.88	-8,490.48	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
		300,000.000	Local	98.001143	294,003.43	90.966630	272,899.89	-21,103.54	0.03
			Base	98.001143	294,003.43	90.966630	272,899.89	-21,103.54	0.03
87264ABV6	T MOBILE USA INC COMPANY GUAR 04/29 3.375					3.375000	15 Apr 2029		
		100,000.000	Local	96.116120	96,116.12	95.979827	95,979.83	-136.29	0.01
			Base	96.116120	96,116.12	95.979827	95,979.83	-136.29	0.01
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5					3.500000	15 Apr 2031		
		1,270,000.000	Local	97.547152	1,238,848.83	94.136690	1,195,535.96	-43,312.87	0.13
			Base	97.547152	1,238,848.83	94.136690	1,195,535.96	-43,312.87	0.12
87264ACB9	T MOBILE USA INC COMPANY GUAR 02/31 2.55					2.550000	15 Feb 2031		
		230,000.000	Local	102.721491	236,259.43	89.068617	204,857.82	-31,401.61	0.02
			Base	102.721491	236,259.43	89.068617	204,857.82	-31,401.61	0.02
87264ADF9	T MOBILE USA INC COMPANY GUAR 04/34 5.15					5.150000	15 Apr 2034		
		560,000.000	Local	99.504786	557,226.80	102.901119	576,246.27	19,019.47	0.06
			Base	99.504786	557,226.80	102.901119	576,246.27	19,019.47	0.06
87612BBL5	TARGA RESOURCES PARTNERS COMPANY GUAR 07/27 6.5					6.500000	15 Jul 2027		
		140,000.000	Local	100.318957	140,446.54	101.259800	141,763.72	1,317.18	0.02
			Base	100.318957	140,446.54	101.259800	141,763.72	1,317.18	0.01
87612BBN1	TARGA RESOURCES PARTNERS COMPANY GUAR 01/29 6.875					6.875000	15 Jan 2029		
		80,000.000	Local	101.327750	81,062.20	102.520200	82,016.16	953.96	0.01
			Base	101.327750	81,062.20	102.520200	82,016.16	953.96	0.01
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875					4.875000	01 Feb 2031		
		240,000.000	Local	100.421592	241,011.82	99.264830	238,235.59	-2,776.23	0.03
			Base	100.421592	241,011.82	99.264830	238,235.59	-2,776.23	0.02
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
		30,000.000	Local	100.000000	30,000.00	94.053350	28,216.01	-1,783.99	0.00
			Base	100.000000	30,000.00	94.053350	28,216.01	-1,783.99	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
87612GAA9	TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2					4.200000	01 Feb 2033		
		90,000.000	Local	95.797744	86,217.97	94.594449	85,135.00	-1,082.97	0.01
			Base	95.797744	86,217.97	94.594449	85,135.00	-1,082.97	0.01
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
		180,000.000	Local	94.680883	170,425.59	89.910830	161,839.49	-8,586.10	0.02
			Base	94.680883	170,425.59	89.910830	161,839.49	-8,586.10	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
		16,000.000	Local	102.300063	16,368.01	119.204676	19,072.75	2,704.74	0.00
			Base	102.300063	16,368.01	119.204676	19,072.75	2,704.74	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		110,000.000	Local	129.749318	142,724.25	95.453153	104,998.47	-37,725.78	0.01
			Base	129.749318	142,724.25	95.453153	104,998.47	-37,725.78	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
		10,000.000	Local	102.426900	10,242.69	101.649070	10,164.91	-77.78	0.00
			Base	102.426900	10,242.69	101.649070	10,164.91	-77.78	0.00
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
		560,000.000	Local	99.277461	555,953.78	91.507128	512,439.92	-43,513.86	0.06
			Base	99.277461	555,953.78	91.507128	512,439.92	-43,513.86	0.05
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15					6.150000	01 Feb 2036		
		60,000.000	Local	102.596217	61,557.73	102.982800	61,789.68	231.95	0.01
			Base	102.596217	61,557.73	102.982800	61,789.68	231.95	0.01
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
		1,200,000.000	Local	94.970630	1,139,647.56	96.123610	1,153,483.32	13,835.76	0.13
			Base	94.970630	1,139,647.56	96.123610	1,153,483.32	13,835.76	0.11
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		1,014,000.000	Local	91.151800	924,279.25	74.317620	753,580.67	-170,698.58	0.08
			Base	91.151800	924,279.25	74.317620	753,580.67	-170,698.58	0.08
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125					7.125000	31 Jan 2025		
		260,000.000	Local	100.000000	260,000.00	100.040900	260,106.34	106.34	0.03
			Base	100.000000	260,000.00	100.040900	260,106.34	106.34	0.03

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88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
		Local	1,060,000.000	99.243932	1,051,985.68	99.184450	1,051,355.17	-630.51	0.12
		Base		99.243932	1,051,985.68	99.184450	1,051,355.17	-630.51	0.10
88167AAR2	TEVA PHARMACEUTICALS NE COMPANY GUAR 09/31 8.125					8.125000	15 Sep 2031		
		Local	200,000.000	100.000000	200,000.00	114.636900	229,273.80	29,273.80	0.03
		Base		100.000000	200,000.00	114.636900	229,273.80	29,273.80	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
		Local	180,000.000	99.900994	179,821.79	88.239466	158,831.04	-20,990.75	0.02
		Base		99.900994	179,821.79	88.239466	158,831.04	-20,990.75	0.02
88316AAA9	TEXTAINER MARINE CONTAINERS LI TMCL 2024 1A A 144A					5.250000	20 Aug 2049		
		Local	694,400.000	99.998607	694,390.33	100.416100	697,289.40	2,899.07	0.08
Original Face:		Base	700,000.000	99.998607	694,390.33	100.416100	697,289.40	2,899.07	0.07
88339WAC0	WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15					5.150000	15 Mar 2034		
		Local	450,000.000	98.327953	442,475.79	100.992123	454,464.55	11,988.76	0.05
		Base		98.327953	442,475.79	100.992123	454,464.55	11,988.76	0.05
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		Local	330,000.000	112.854282	372,419.13	115.045426	379,649.91	7,230.78	0.04
		Base		112.854282	372,419.13	115.045426	379,649.91	7,230.78	0.04
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
		Local	140,000.000	113.634021	159,087.63	98.847171	138,386.04	-20,701.59	0.02
		Base		113.634021	159,087.63	98.847171	138,386.04	-20,701.59	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		Local	150,000.000	115.961320	173,941.98	104.945593	157,418.39	-16,523.59	0.02
		Base		115.961320	173,941.98	104.945593	157,418.39	-16,523.59	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		Local	30,000.000	121.025067	36,307.52	100.140885	30,042.27	-6,265.25	0.00
		Base		121.025067	36,307.52	100.140885	30,042.27	-6,265.25	0.00
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
		Local	20,000.000	99.999050	19,999.81	97.697196	19,539.44	-460.37	0.00
		Base		99.999050	19,999.81	97.697196	19,539.44	-460.37	0.00

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89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
		Local	170,000.000	100.274976	170,467.46	99.235449	168,700.26	-1,767.20	0.02
		Base		100.274976	170,467.46	99.235449	168,700.26	-1,767.20	0.02
89176UAN4	TOWD POINT MORTGAGE TRUST TPMT 2020 2 A1A 144A					1.636000	25 Apr 2060		
		Local	653,472.210	89.477253	584,708.98	91.073210	595,138.12	10,429.14	0.07
Original Face:		Base	1,630,000.000	89.477253	584,708.98	91.073210	595,138.12	10,429.14	0.06
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
		Local	320,000.000	102.571413	328,228.52	103.410403	330,913.29	2,684.77	0.04
		Base		102.571413	328,228.52	103.410403	330,913.29	2,684.77	0.03
893647BV8	TRANSDIGM INC SR SECURED 144A 03/32 6.625					6.625000	01 Mar 2032		
		Local	60,000.000	100.000000	60,000.00	104.181600	62,508.96	2,508.96	0.01
		Base		100.000000	60,000.00	104.181600	62,508.96	2,508.96	0.01
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
		Local	649,458.870	99.744731	647,801.00	99.785700	648,067.08	266.08	0.07
		Base		99.744731	647,801.00	99.785700	648,067.08	266.08	0.06
89788MAN2	TRUIST FINANCIAL CORP SR UNSECURED 06/27 VAR					6.047000	08 Jun 2027		
		Local	370,000.000	100.000000	370,000.00	102.612127	379,664.87	9,664.87	0.04
		Base		100.000000	370,000.00	102.612127	379,664.87	9,664.87	0.04
90205FAA8	280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P A 144A					6.298000	15 Sep 2034		
		Local	380,000.000	97.194779	369,340.16	97.507800	370,529.64	1,189.48	0.04
Original Face:		Base	380,000.000	97.194779	369,340.16	97.507800	370,529.64	1,189.48	0.04
902613AM0	UBS GROUP AG SR UNSECURED 144A 05/26 VAR					4.488000	12 May 2026		
		Local	210,000.000	100.000000	210,000.00	99.704408	209,379.26	-620.74	0.02
		Base		100.000000	210,000.00	99.704408	209,379.26	-620.74	0.02
902613AP3	UBS GROUP AG SR UNSECURED 144A 05/28 4.751					4.751000	12 May 2028		
		Local	340,000.000	100.000000	340,000.00	100.620816	342,110.77	2,110.77	0.04
		Base		100.000000	340,000.00	100.620816	342,110.77	2,110.77	0.03
902613BB3	UBS GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
		Local	300,000.000	103.747303	311,241.91	100.238829	300,716.49	-10,525.42	0.03
		Base		103.747303	311,241.91	100.238829	300,716.49	-10,525.42	0.03

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902613BF4	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					9.250000	31 Dec 2099		
		Local	1,040,000.000	101.488999	1,055,485.59	110.558000	1,149,803.20	94,317.61	0.13
		Base		101.488999	1,055,485.59	110.558000	1,149,803.20	94,317.61	0.11
902613BK3	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
		Local	200,000.000	100.000000	200,000.00	106.932500	213,865.00	13,865.00	0.02
		Base		100.000000	200,000.00	106.932500	213,865.00	13,865.00	0.02
902674A26	UBS AG LONDON SR UNSECURED 06/48 4.5					4.500000	26 Jun 2048		
		Local	200,000.000	90.213545	180,427.09	95.151651	190,303.30	9,876.21	0.02
		Base		90.213545	180,427.09	95.151651	190,303.30	9,876.21	0.02
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
		Local	100,000.000	102.331300	102,331.30	96.733290	96,733.29	-5,598.01	0.01
Original Face:		Base	100,000.000	102.331300	102,331.30	96.733290	96,733.29	-5,598.01	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
		Local	820,000.000	102.363989	839,384.71	95.661720	784,426.10	-54,958.61	0.09
Original Face:		Base	820,000.000	102.363989	839,384.71	95.661720	784,426.10	-54,958.61	0.08
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025		
		Local	240,000.000	99.978096	239,947.43	99.694125	239,265.90	-681.53	0.03
		Base		99.978096	239,947.43	99.694125	239,265.90	-681.53	0.02
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028		
		Local	390,000.000	99.793433	389,194.39	99.171254	386,767.89	-2,426.50	0.04
		Base		99.793433	389,194.39	99.171254	386,767.89	-2,426.50	0.04
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		Local	270,000.000	101.732133	274,676.76	79.793841	215,443.37	-59,233.39	0.02
		Base		101.732133	274,676.76	79.793841	215,443.37	-59,233.39	0.02
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
		Local	560,000.000	100.792336	564,437.08	91.723259	513,650.25	-50,786.83	0.06
		Base		100.792336	564,437.08	91.723259	513,650.25	-50,786.83	0.05
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
		Local	220,000.000	99.975055	219,945.12	95.858093	210,887.80	-9,057.32	0.02
		Base		99.975055	219,945.12	95.858093	210,887.80	-9,057.32	0.02

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907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		Local	90,000.000	102.354544	92,119.09	75.616257	68,054.63	-24,064.46	0.01
		Base		102.354544	92,119.09	75.616257	68,054.63	-24,064.46	0.01
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891					2.891000	06 Apr 2036		
		Local	780,000.000	87.514008	682,609.26	85.909448	670,093.69	-12,515.57	0.08
		Base		87.514008	682,609.26	85.909448	670,093.69	-12,515.57	0.07
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
		Local	1,310,000.000	95.173778	1,246,776.49	96.587100	1,265,291.01	18,514.52	0.14
		Base		95.173778	1,246,776.49	96.587100	1,265,291.01	18,514.52	0.13
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
		Local	1,260,000.000	98.758452	1,244,356.50	78.811891	993,029.83	-251,326.67	0.11
		Base		98.758452	1,244,356.50	78.811891	993,029.83	-251,326.67	0.10
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
		Local	340,000.000	90.454462	307,545.17	80.482037	273,638.93	-33,906.24	0.03
		Base		90.454462	307,545.17	80.482037	273,638.93	-33,906.24	0.03
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
		Local	640,000.000	99.560058	637,184.37	92.983690	595,095.62	-42,088.75	0.07
		Base		99.560058	637,184.37	92.983690	595,095.62	-42,088.75	0.06
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
		Local	100,000.000	97.801400	97,801.40	99.257560	99,257.56	1,456.16	0.01
		Base		97.801400	97,801.40	99.257560	99,257.56	1,456.16	0.01
911365BP8	UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75					3.750000	15 Jan 2032		
		Local	240,000.000	94.915138	227,796.33	91.285790	219,085.90	-8,710.43	0.02
		Base		94.915138	227,796.33	91.285790	219,085.90	-8,710.43	0.02
911365BR4	UNITED RENTALS NORTH AM COMPANY GUAR 144A 03/34 6.125					6.125000	15 Mar 2034		
		Local	490,000.000	100.304514	491,492.12	103.344600	506,388.54	14,896.42	0.06
		Base		100.304514	491,492.12	103.344600	506,388.54	14,896.42	0.05
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	830,000.000	98.009963	813,482.69	98.164798	814,767.82	1,285.13	0.09
		Base		98.009963	813,482.69	98.164798	814,767.82	1,285.13	0.08

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91159HJC5	US BANCORP SR UNSECURED 01/28 VAR					2.215000	27 Jan 2028		
		Local	60,000.000	91.396400	54,837.84	95.456412	57,273.85	2,436.01	0.01
		Base		91.396400	54,837.84	95.456412	57,273.85	2,436.01	0.01
91159HJM3	US BANCORP SR UNSECURED 06/29 VAR					5.775000	12 Jun 2029		
		Local	390,000.000	99.976785	389,909.46	104.757092	408,552.66	18,643.20	0.05
		Base		99.976785	389,909.46	104.757092	408,552.66	18,643.20	0.04
91159HJN1	US BANCORP SR UNSECURED 06/34 VAR					5.836000	12 Jun 2034		
		Local	160,000.000	100.061113	160,097.78	106.654154	170,646.65	10,548.87	0.02
		Base		100.061113	160,097.78	106.654154	170,646.65	10,548.87	0.02
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
		Local	210,000.000	104.167919	218,752.63	92.503906	194,258.20	-24,494.43	0.02
		Base		104.167919	218,752.63	92.503906	194,258.20	-24,494.43	0.02
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
		Local	40,000.000	84.841025	33,936.41	92.191406	36,876.56	2,940.15	0.00
		Base		84.841025	33,936.41	92.191406	36,876.56	2,940.15	0.00
912810RH3	US TREASURY N/B 08/44 3.125					3.125000	15 Aug 2044		
		Local	80,000.000	91.016400	72,813.12	85.171875	68,137.50	-4,675.62	0.01
		Base		91.016400	72,813.12	85.171875	68,137.50	-4,675.62	0.01
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
		Local	2,440,000.000	97.682406	2,383,450.70	81.183594	1,980,879.69	-402,571.01	0.22
		Base		97.682406	2,383,450.70	81.183594	1,980,879.69	-402,571.01	0.20
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
		Local	1,470,000.000	99.155125	1,457,580.34	81.222656	1,193,973.04	-263,607.30	0.13
		Base		99.155125	1,457,580.34	81.222656	1,193,973.04	-263,607.30	0.12
912810SE9	US TREASURY N/B 11/48 3.375					3.375000	15 Nov 2048		
		Local	690,000.000	96.107452	663,141.42	86.539062	597,119.53	-66,021.89	0.07
		Base		96.107452	663,141.42	86.539062	597,119.53	-66,021.89	0.06
912810SF6	US TREASURY N/B 02/49 3					3.000000	15 Feb 2049		
		Local	2,870,000.000	82.634762	2,371,617.67	80.843750	2,320,215.63	-51,402.04	0.26
		Base		82.634762	2,371,617.67	80.843750	2,320,215.63	-51,402.04	0.23

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912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
		790,000.000	Local	61.936877	489,301.33	65.062500	513,993.75	24,692.42	0.06
			Base	61.936877	489,301.33	65.062500	513,993.75	24,692.42	0.05
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
		2,590,000.000	Local	92.966514	2,407,832.70	53.421875	1,383,626.56	-1,024,206.14	0.16
			Base	92.966514	2,407,832.70	53.421875	1,383,626.56	-1,024,206.14	0.14
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
		8,400,000.000	Local	97.262197	8,170,024.52	58.710938	4,931,718.79	-3,238,305.73	0.56
			Base	97.262197	8,170,024.52	58.710938	4,931,718.79	-3,238,305.73	0.49
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
		11,490,000.000	Local	97.066810	11,152,976.46	70.449219	8,094,615.26	-3,058,361.20	0.91
			Base	97.066810	11,152,976.46	70.449219	8,094,615.26	-3,058,361.20	0.81
912810SZ2	US TREASURY N/B 08/51 2					2.000000	15 Aug 2051		
		2,890,000.000	Local	98.669145	2,851,538.30	64.308594	1,858,518.37	-993,019.93	0.21
			Base	98.669145	2,851,538.30	64.308594	1,858,518.37	-993,019.93	0.19
912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		
		159,000.000	Local	98.464698	156,558.87	62.187500	98,878.13	-57,680.74	0.01
			Base	98.464698	156,558.87	62.187500	98,878.13	-57,680.74	0.01
912810TC2	US TREASURY N/B 11/41 2					2.000000	15 Nov 2041		
		420,000.000	Local	100.340686	421,430.88	73.468750	308,568.75	-112,862.13	0.03
			Base	100.340686	421,430.88	73.468750	308,568.75	-112,862.13	0.03
912810TH1	US TREASURY N/B 05/42 3.25					3.250000	15 May 2042		
		130,000.000	Local	100.271115	130,352.45	88.796875	115,435.94	-14,916.51	0.01
			Base	100.271115	130,352.45	88.796875	115,435.94	-14,916.51	0.01
912810TN8	US TREASURY N/B 02/53 3.625					3.625000	15 Feb 2053		
		2,788,000.000	Local	97.145473	2,708,415.80	90.789062	2,531,199.05	-177,216.75	0.29
			Base	97.145473	2,708,415.80	90.789062	2,531,199.05	-177,216.75	0.25
912810TP3	TSY INFL IX N/B 02/53 1.5					1.500000	15 Feb 2053		
		95,229.900	Local	88.417335	84,199.74	90.075496	85,778.80	1,579.06	0.01
Original Face:		90,000.000	Base	88.417335	84,199.74	90.075496	85,778.80	1,579.06	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810TQ1	US TREASURY N/B 02/43 3.875					3.875000	15 Feb 2043		
		1,030,000.000	Local	92.673169	954,533.64	96.367188	992,582.04	38,048.40	0.11
			Base	92.673169	954,533.64	96.367188	992,582.04	38,048.40	0.10
912810TR9	US TREASURY N/B 05/53 3.625					3.625000	15 May 2053		
		6,180,000.000	Local	94.714409	5,853,350.49	90.875000	5,616,075.00	-237,275.49	0.63
			Base	94.714409	5,853,350.49	90.875000	5,616,075.00	-237,275.49	0.56
912810TS7	US TREASURY N/B 05/43 3.875					3.875000	15 May 2043		
		1,780,000.000	Local	94.036924	1,673,857.24	96.164062	1,711,720.30	37,863.06	0.19
			Base	94.036924	1,673,857.24	96.164062	1,711,720.30	37,863.06	0.17
912810TT5	US TREASURY N/B 08/53 4.125					4.125000	15 Aug 2053		
		3,340,000.000	Local	90.531158	3,023,740.69	99.445312	3,321,473.42	297,732.73	0.37
			Base	90.531158	3,023,740.69	99.445312	3,321,473.42	297,732.73	0.33
912810TU2	US TREASURY N/B 08/43 4.375					4.375000	15 Aug 2043		
		4,550,000.000	Local	97.857821	4,452,530.86	102.703125	4,672,992.19	220,461.33	0.53
			Base	97.857821	4,452,530.86	102.703125	4,672,992.19	220,461.33	0.47
912810TV0	US TREASURY N/B 11/53 4.75					4.750000	15 Nov 2053		
		3,420,000.000	Local	104.029966	3,557,824.83	110.304688	3,772,420.33	214,595.50	0.43
			Base	104.029966	3,557,824.83	110.304688	3,772,420.33	214,595.50	0.38
912810TW8	US TREASURY N/B 11/43 4.75					4.750000	15 Nov 2043		
		4,680,000.000	Local	101.888217	4,768,368.57	107.757812	5,043,065.60	274,697.03	0.57
			Base	101.888217	4,768,368.57	107.757812	5,043,065.60	274,697.03	0.50
912810TX6	US TREASURY N/B 02/54 4.25					4.250000	15 Feb 2054		
		1,760,000.000	Local	98.187835	1,728,105.89	101.765625	1,791,075.00	62,969.11	0.20
			Base	98.187835	1,728,105.89	101.765625	1,791,075.00	62,969.11	0.18
912810TZ1	US TREASURY N/B 02/44 4.5					4.500000	15 Feb 2044		
		2,640,000.000	Local	98.947650	2,612,217.95	104.218750	2,751,375.00	139,157.05	0.31
			Base	98.947650	2,612,217.95	104.218750	2,751,375.00	139,157.05	0.27
912810UA4	US TREASURY N/B 05/54 4.625					4.625000	15 May 2054		
		560,000.000	Local	110.853393	620,779.00	108.312500	606,550.00	-14,229.00	0.07
			Base	110.853393	620,779.00	108.312500	606,550.00	-14,229.00	0.06

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912810UB2	US TREASURY N/B 05/44 4.625					4.625000	15 May 2044		
		210,000.000	Local	100.870186	211,827.39	105.875000	222,337.50	10,510.11	0.03
			Base	100.870186	211,827.39	105.875000	222,337.50	10,510.11	0.02
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
		250,000.000	Local	99.956712	249,891.78	99.037109	247,592.77	-2,299.01	0.03
			Base	99.956712	249,891.78	99.037109	247,592.77	-2,299.01	0.02
91282CGK1	TSY INFL IX N/B 01/33 1.125					1.125000	15 Jan 2033		
		1,816,148.000	Local	99.434418	1,805,876.20	96.300082	1,748,952.01	-56,924.19	0.20
	Original Face:	1,720,000.000	Base	99.434418	1,805,876.20	96.300082	1,748,952.01	-56,924.19	0.17
91282CKT7	US TREASURY N/B 05/29 4.5					4.500000	31 May 2029		
		130,000.000	Local	100.694054	130,902.27	103.933594	135,113.67	4,211.40	0.02
			Base	100.694054	130,902.27	103.933594	135,113.67	4,211.40	0.01
91282CLC3	US TREASURY N/B 07/29 4					4.000000	31 Jul 2029		
		380,000.000	Local	101.489432	385,659.84	101.835938	386,976.56	1,316.72	0.04
			Base	101.489432	385,659.84	101.835938	386,976.56	1,316.72	0.04
91282CLE9	TSY INFL IX N/B 07/34 1.875					1.875000	15 Jul 2034		
		7,888,651.900	Local	102.553903	8,090,120.42	102.245621	8,065,801.12	-24,319.30	0.91
	Original Face:	7,870,000.000	Base	102.553903	8,090,120.42	102.245621	8,065,801.12	-24,319.30	0.80
91282CLF6	US TREASURY N/B 08/34 3.875					3.875000	15 Aug 2034		
		940,000.000	Local	101.446496	953,597.06	100.593750	945,581.25	-8,015.81	0.11
			Base	101.446496	953,597.06	100.593750	945,581.25	-8,015.81	0.09
91282CLH2	US TREASURY N/B 08/26 3.75					3.750000	31 Aug 2026		
		20,000.000	Local	100.186400	20,037.28	100.136719	20,027.34	-9.94	0.00
			Base	100.186400	20,037.28	100.136719	20,027.34	-9.94	0.00
91282CLM1	US TREASURY N/B 09/31 3.625					3.500000	30 Sep 2031		
		6,670,000.000	Local	99.736741	6,652,440.61	99.734375	6,652,282.81	-157.80	0.75
			Base	99.736741	6,652,440.61	99.734375	6,652,282.81	-157.80	0.66
913017BT5	RTX CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		80,000.000	Local	101.725988	81,380.79	92.934465	74,347.57	-7,033.22	0.01
			Base	101.725988	81,380.79	92.934465	74,347.57	-7,033.22	0.01

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913017CY3	RTX CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
		Local	130,000.000	100.090392	130,117.51	99.708153	129,620.60	-496.91	0.01
		Base		100.090392	130,117.51	99.708153	129,620.60	-496.91	0.01
913017DD8	RTX CORP SR UNSECURED 08/25 3.95					3.950000	16 Aug 2025		
		Local	380,000.000	98.852418	375,639.19	99.466664	377,973.32	2,334.13	0.04
		Base		98.852418	375,639.19	99.466664	377,973.32	2,334.13	0.04
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
		Local	70,000.000	124.886614	87,420.63	88.278701	61,795.09	-25,625.54	0.01
		Base		124.886614	87,420.63	88.278701	61,795.09	-25,625.54	0.01
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
		Local	70,000.000	100.783586	70,548.51	99.374948	69,562.46	-986.05	0.01
		Base		100.783586	70,548.51	99.374948	69,562.46	-986.05	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
		Local	50,000.000	128.696780	64,348.39	90.809719	45,404.86	-18,943.53	0.01
		Base		128.696780	64,348.39	90.809719	45,404.86	-18,943.53	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
		Local	660,000.000	87.212429	575,602.03	80.351397	530,319.22	-45,282.81	0.06
		Base		87.212429	575,602.03	80.351397	530,319.22	-45,282.81	0.05
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		Local	190,000.000	105.524884	200,497.28	79.679155	151,390.39	-49,106.89	0.02
		Base		105.524884	200,497.28	79.679155	151,390.39	-49,106.89	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
		Local	100,000.000	99.919550	99,919.55	96.487180	96,487.18	-3,432.37	0.01
		Base		99.919550	99,919.55	96.487180	96,487.18	-3,432.37	0.01
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
		Local	100,000.000	99.504220	99,504.22	89.083457	89,083.46	-10,420.76	0.01
		Base		99.504220	99,504.22	89.083457	89,083.46	-10,420.76	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
		Local	30,000.000	105.293600	31,588.08	68.046839	20,414.05	-11,174.03	0.00
		Base		105.293600	31,588.08	68.046839	20,414.05	-11,174.03	0.00

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91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
		Local	70,000.000	95.260614	66,682.43	88.592038	62,014.43	-4,668.00	0.01
		Base		95.260614	66,682.43	88.592038	62,014.43	-4,668.00	0.01
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
		Local	230,000.000	99.750048	229,425.11	99.706975	229,326.04	-99.07	0.03
		Base		99.750048	229,425.11	99.706975	229,326.04	-99.07	0.02
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
		Local	230,000.000	99.793730	229,525.58	99.137718	228,016.75	-1,508.83	0.03
		Base		99.793730	229,525.58	99.137718	228,016.75	-1,508.83	0.02
91324PFB3	UNITEDHEALTH GROUP INC SR UNSECURED 04/34 5					5.000000	15 Apr 2034		
		Local	90,000.000	99.248189	89,323.37	103.120292	92,808.26	3,484.89	0.01
		Base		99.248189	89,323.37	103.120292	92,808.26	3,484.89	0.01
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		Local	170,000.000	98.665135	167,730.73	98.855010	168,053.52	322.79	0.02
		Base		98.665135	167,730.73	98.855010	168,053.52	322.79	0.02
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
		Local	10,000.000	100.000000	10,000.00	97.694473	9,769.45	-230.55	0.00
		Base		100.000000	10,000.00	97.694473	9,769.45	-230.55	0.00
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
		Local	70,000.000	98.010614	68,607.43	93.786481	65,650.54	-2,956.89	0.01
		Base		98.010614	68,607.43	93.786481	65,650.54	-2,956.89	0.01
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
		Local	240,000.000	96.092925	230,623.02	89.654290	215,170.30	-15,452.72	0.02
		Base		96.092925	230,623.02	89.654290	215,170.30	-15,452.72	0.02
92332YAE1	VENTURE GLOBAL LNG INC SR SECURED 144A 01/30 7					7.000000	15 Jan 2030		
		Local	430,000.000	100.386756	431,663.05	102.150700	439,248.01	7,584.96	0.05
		Base		100.386756	431,663.05	102.150700	439,248.01	7,584.96	0.04
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
		Local	40,000.000	115.495375	46,198.15	85.329331	34,131.73	-12,066.42	0.00
		Base		115.495375	46,198.15	85.329331	34,131.73	-12,066.42	0.00

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92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
			20,000.000	Local 116.110550	23,222.11	97.064597	19,412.92	-3,809.19	0.00
				Base 116.110550	23,222.11	97.064597	19,412.92	-3,809.19	0.00
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
			110,000.000	Local 97.295227	107,024.75	97.557282	107,313.01	288.26	0.01
				Base 97.295227	107,024.75	97.557282	107,313.01	288.26	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
			160,000.000	Local 115.419256	184,670.81	86.056327	137,690.12	-46,980.69	0.02
				Base 115.419256	184,670.81	86.056327	137,690.12	-46,980.69	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
			200,000.000	Local 102.226030	204,452.06	103.850564	207,701.13	3,249.07	0.02
				Base 102.226030	204,452.06	103.850564	207,701.13	3,249.07	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
			20,000.000	Local 104.844500	20,968.90	106.767952	21,353.59	384.69	0.00
				Base 104.844500	20,968.90	106.767952	21,353.59	384.69	0.00
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
			1,090,000.000	Local 112.252738	1,223,554.84	98.730451	1,076,161.92	-147,392.92	0.12
				Base 112.252738	1,223,554.84	98.730451	1,076,161.92	-147,392.92	0.11
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
			300,000.000	Local 108.306593	324,919.78	98.603942	295,811.83	-29,107.95	0.03
				Base 108.306593	324,919.78	98.603942	295,811.83	-29,107.95	0.03
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
			370,000.000	Local 122.411370	452,922.07	83.223866	307,928.30	-144,993.77	0.03
				Base 122.411370	452,922.07	83.223866	307,928.30	-144,993.77	0.03
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
			220,000.000	Local 99.820077	219,604.17	94.182684	207,201.90	-12,402.27	0.02
				Base 99.820077	219,604.17	94.182684	207,201.90	-12,402.27	0.02
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
			340,000.000	Local 99.708300	339,008.22	85.219627	289,746.73	-49,261.49	0.03
				Base 99.708300	339,008.22	85.219627	289,746.73	-49,261.49	0.03

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92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
		Local	550,000.000	94.786111	521,323.61	73.607586	404,841.72	-116,481.89	0.05
		Base		94.786111	521,323.61	73.607586	404,841.72	-116,481.89	0.04
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		Local	10,000.000	99.762300	9,976.23	67.654145	6,765.41	-3,210.82	0.00
		Base		99.762300	9,976.23	67.654145	6,765.41	-3,210.82	0.00
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
		Local	611,000.000	99.721982	609,301.31	89.274031	545,464.33	-63,836.98	0.06
		Base		99.721982	609,301.31	89.274031	545,464.33	-63,836.98	0.05
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
		Local	100,000.000	95.108110	95,108.11	81.578245	81,578.25	-13,529.86	0.01
		Base		95.108110	95,108.11	81.578245	81,578.25	-13,529.86	0.01
92343VGX6	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/35 4.78					4.780000	15 Feb 2035		
		Local	1,442,000.000	105.049240	1,514,810.04	99.742455	1,438,286.20	-76,523.84	0.16
		Base		105.049240	1,514,810.04	99.742455	1,438,286.20	-76,523.84	0.14
92540JAC6	VERUS SECURITIZATION TRUST VERUS 2024 6 A3 144A					6.154000	25 Jul 2069		
		Local	342,762.580	99.998638	342,757.91	101.093110	346,509.35	3,751.44	0.04
Original Face:		Base	350,000.000	99.998638	342,757.91	101.093110	346,509.35	3,751.44	0.03
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7					7.000000	15 Feb 2029		
		Local	500,000.000	100.570460	502,852.30	101.229401	506,147.01	3,294.71	0.06
		Base		100.570460	502,852.30	101.229401	506,147.01	3,294.71	0.05
92769XAP0	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5					5.500000	15 May 2029		
		Local	210,000.000	99.306886	208,544.46	95.892719	201,374.71	-7,169.75	0.02
		Base		99.306886	208,544.46	95.892719	201,374.71	-7,169.75	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
		Local	340,000.000	102.552962	348,680.07	92.992923	316,175.94	-32,504.13	0.04
		Base		102.552962	348,680.07	92.992923	316,175.94	-32,504.13	0.03
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	210,000.000	99.916314	209,824.26	90.477016	190,001.73	-19,822.53	0.02
		Base		99.916314	209,824.26	90.477016	190,001.73	-19,822.53	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
		Local	630,000.000	95.723481	603,057.93	89.010630	560,766.97	-42,290.96	0.06
		Base		95.723481	603,057.93	89.010630	560,766.97	-42,290.96	0.06
92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A					2.130000	10 Oct 2042		
		Local	2,170,000.000	102.465393	2,223,499.03	82.541000	1,791,139.70	-432,359.33	0.20
	Original Face:	Base	2,170,000.000	102.465393	2,223,499.03	82.541000	1,791,139.70	-432,359.33	0.18
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A					2.453000	10 Oct 2042		
		Local	2,170,000.000	102.461667	2,223,418.18	80.505060	1,746,959.80	-476,458.38	0.20
	Original Face:	Base	2,170,000.000	102.461667	2,223,418.18	80.505060	1,746,959.80	-476,458.38	0.17
92943EAE6	BOOST NEWCO BORROWER, LLC 2024 USD TERM LOAN B						31 Jan 2031		
		Local	456,000.000	99.912836	455,602.53	99.928600	455,674.42	71.89	0.05
		Base		99.912836	455,602.53	99.928600	455,674.42	71.89	0.05
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
		Local	180,000.000	99.938439	179,889.19	91.911163	165,440.09	-14,449.10	0.02
		Base		99.938439	179,889.19	91.911163	165,440.09	-14,449.10	0.02
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
		Local	90,000.000	99.745611	89,771.05	86.912728	78,221.46	-11,549.59	0.01
		Base		99.745611	89,771.05	86.912728	78,221.46	-11,549.59	0.01
94106BAG6	WASTE CONNECTIONS INC SR UNSECURED 03/34 5					5.000000	01 Mar 2034		
		Local	380,000.000	98.890089	375,782.34	102.547716	389,681.32	13,898.98	0.04
		Base		98.890089	375,782.34	102.547716	389,681.32	13,898.98	0.04
942ZMVII4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4						29 Mar 2027		
		Local	85,726.830	99.881834	85,625.53	100.333300	86,012.56	387.03	0.01
		Base		99.881834	85,625.53	100.333300	86,012.56	387.03	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.000000	23 Oct 2026		
		Local	480,000.000	99.971300	479,862.24	97.718878	469,050.61	-10,811.63	0.05
		Base		99.971300	479,862.24	97.718878	469,050.61	-10,811.63	0.05
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
		Local	130,000.000	99.763231	129,692.20	100.465708	130,605.42	913.22	0.01
		Base		99.763231	129,692.20	100.465708	130,605.42	913.22	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
		Local	1,160,000.000	100.358318	1,164,156.49	100.178700	1,162,072.92	-2,083.57	0.13
		Base		100.358318	1,164,156.49	100.178700	1,162,072.92	-2,083.57	0.12
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
		Local	90,000.000	101.617756	91,455.98	91.286173	82,157.56	-9,298.42	0.01
		Base		101.617756	91,455.98	91.286173	82,157.56	-9,298.42	0.01
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					5.399260	25 Jun 2037		
		Local	44,975.600	81.474444	36,643.62	81.505780	36,657.71	14.09	0.00
Original Face:		Base	1,110,000.000	81.474444	36,643.62	81.505780	36,657.71	14.09	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
		Local	250,000.000	102.108268	255,270.67	99.315370	248,288.43	-6,982.24	0.03
Original Face:		Base	250,000.000	102.108268	255,270.67	99.315370	248,288.43	-6,982.24	0.02
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
		Local	220,000.000	102.182332	224,801.13	98.464290	216,621.44	-8,179.69	0.02
Original Face:		Base	220,000.000	102.182332	224,801.13	98.464290	216,621.44	-8,179.69	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
		Local	750,000.000	102.140384	766,052.88	98.272590	737,044.43	-29,008.45	0.08
Original Face:		Base	750,000.000	102.140384	766,052.88	98.272590	737,044.43	-29,008.45	0.07
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.116277	15 May 2048		
		Local	2,919,190.610	2.844706	83,042.38	0.064350	1,878.50	-81,163.88	0.00
Original Face:		Base	5,169,000.000	2.844706	83,042.38	0.064350	1,878.50	-81,163.88	0.00
94990FAE1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 C63 A5					5.309000	15 Aug 2057		
		Local	480,000.000	102.987688	494,340.90	104.989730	503,950.70	9,609.80	0.06
Original Face:		Base	480,000.000	102.987688	494,340.90	104.989730	503,950.70	9,609.80	0.05
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
		Local	400,000.000	99.914200	399,656.80	99.648377	398,593.51	-1,063.29	0.04
		Base		99.914200	399,656.80	99.648377	398,593.51	-1,063.29	0.04
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
		Local	100,000.000	99.719490	99,719.49	92.607243	92,607.24	-7,112.25	0.01
		Base		99.719490	99,719.49	92.607243	92,607.24	-7,112.25	0.01

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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
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
		Local	700,000.000	109.345749	765,420.24	100.059441	700,416.09	-65,004.15	0.08
		Base		109.345749	765,420.24	100.059441	700,416.09	-65,004.15	0.07
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		Local	3,930,000.000	115.962109	4,557,310.87	97.940117	3,849,046.60	-708,264.27	0.43
		Base		115.962109	4,557,310.87	97.940117	3,849,046.60	-708,264.27	0.38
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
		Local	540,000.000	100.006335	540,034.21	98.361593	531,152.60	-8,881.61	0.06
		Base		100.006335	540,034.21	98.361593	531,152.60	-8,881.61	0.05
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
		Local	1,400,000.000	100.000000	1,400,000.00	95.054128	1,330,757.79	-69,242.21	0.15
		Base		100.000000	1,400,000.00	95.054128	1,330,757.79	-69,242.21	0.13
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
		Local	190,000.000	98.559700	187,263.43	91.352219	173,569.22	-13,694.21	0.02
		Base		98.559700	187,263.43	91.352219	173,569.22	-13,694.21	0.02
95000U3E1	WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR					5.574000	25 Jul 2029		
		Local	210,000.000	100.000000	210,000.00	103.992690	218,384.65	8,384.65	0.02
		Base		100.000000	210,000.00	103.992690	218,384.65	8,384.65	0.02
95000U3F8	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR					5.557000	25 Jul 2034		
		Local	430,000.000	100.000000	430,000.00	104.799198	450,636.55	20,636.55	0.05
		Base		100.000000	430,000.00	104.799198	450,636.55	20,636.55	0.04
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
		Local	10,000.000	101.381800	10,138.18	99.156850	9,915.69	-222.49	0.00
		Base		101.381800	10,138.18	99.156850	9,915.69	-222.49	0.00
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		Local	20,000.000	113.283150	22,656.63	90.801620	18,160.32	-4,496.31	0.00
		Base		113.283150	22,656.63	90.801620	18,160.32	-4,496.31	0.00
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25					5.250000	01 Feb 2050		
		Local	150,000.000	95.482580	143,223.87	90.754550	136,131.83	-7,092.04	0.02
		Base		95.482580	143,223.87	90.754550	136,131.83	-7,092.04	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.1					3.100000	01 Feb 2025		
		Local	160,000.000	100.003900	160,006.24	99.164570	158,663.31	-1,342.93	0.02
		Base		100.003900	160,006.24	99.164570	158,663.31	-1,342.93	0.02
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05					4.050000	01 Feb 2030		
		Local	880,000.000	100.055769	880,490.77	96.341540	847,805.55	-32,685.22	0.10
		Base		100.055769	880,490.77	96.341540	847,805.55	-32,685.22	0.08
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		Local	60,000.000	111.580117	66,948.07	113.879289	68,327.57	1,379.50	0.01
		Base		111.580117	66,948.07	113.879289	68,327.57	1,379.50	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
		Local	720,000.000	120.080808	864,581.82	113.988931	820,720.30	-43,861.52	0.09
		Base		120.080808	864,581.82	113.988931	820,720.30	-43,861.52	0.08
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		Local	200,000.000	130.763325	261,526.65	122.272477	244,544.95	-16,981.70	0.03
		Base		130.763325	261,526.65	122.272477	244,544.95	-16,981.70	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
		Local	300,000.000	101.117623	303,352.87	98.495138	295,485.41	-7,867.46	0.03
		Base		101.117623	303,352.87	98.495138	295,485.41	-7,867.46	0.03
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
		Local	30,000.000	102.558800	30,767.64	91.141639	27,342.49	-3,425.15	0.00
		Base		102.558800	30,767.64	91.141639	27,342.49	-3,425.15	0.00
97719TAA2	WISE CLO LTD 01/37 1					7.101370	15 Jan 2037		
		Local	380,000.000	99.295953	377,324.62	100.561100	382,132.18	4,807.56	0.04
Original Face:		Base	380,000.000	99.295953	377,324.62	100.561100	382,132.18	4,807.56	0.04
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
		Local	140,000.000	112.135300	156,989.42	110.629362	154,881.11	-2,108.31	0.02
		Base		112.135300	156,989.42	110.629362	154,881.11	-2,108.31	0.02
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125					7.125000	15 Feb 2031		
		Local	250,000.000	99.810400	249,526.00	107.812100	269,530.25	20,004.25	0.03
		Base		99.810400	249,526.00	107.812100	269,530.25	20,004.25	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		Local	160,000.000	100.057831	160,092.53	100.118185	160,189.10	96.57	0.02
		Base		100.057831	160,092.53	100.118185	160,189.10	96.57	0.02
98877DAG0	ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875					6.875000	23 Apr 2032		
		Local	480,000.000	100.000000	480,000.00	100.345700	481,659.36	1,659.36	0.05
		Base		100.000000	480,000.00	100.345700	481,659.36	1,659.36	0.05
ACI208PK2	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 09/37 VAR					6.625000	01 Sep 2037		
		Local	1,026,021.000	33.917783	348,003.58	47.500000	487,359.98	139,356.40	0.05
Original Face:		Base	1,065,000.000	33.917783	348,003.58	47.500000	487,359.98	139,356.40	0.05
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
		Local	664,198.790	48.299740	320,806.29	47.500000	315,494.43	-5,311.86	0.04
Original Face:		Base	689,432.000	48.299740	320,806.29	47.500000	315,494.43	-5,311.86	0.03
C4000KAF1	GARDA WORLD SECURITY CORP 2024 TERM LOAN B						01 Feb 2029		
		Local	225,649.830	96.055752	216,749.64	99.875000	225,367.77	8,618.13	0.03
		Base		96.055752	216,749.64	99.875000	225,367.77	8,618.13	0.02
G8057JAC0	SETANTA AIRCRAFT LEASING DAC 2024 TERM LOAN B						05 Nov 2028		
		Local	425,000.000	99.768407	424,015.73	100.458300	426,947.78	2,932.05	0.05
		Base		99.768407	424,015.73	100.458300	426,947.78	2,932.05	0.04
N3313EAB6	FLUTTER FINANCING B.V. TERM LOAN B						29 Nov 2030		
		Local	823,775.000	99.772802	821,903.40	99.950000	823,363.11	1,459.71	0.09
		Base		99.772802	821,903.40	99.950000	823,363.11	1,459.71	0.08
US DOLLAR Total									
		Local	867,154,431.430		676,533,566.02		642,322,396.37	-34,211,169.65	72.40
Original Face:		Base	861,645,285.650		676,537,157.70		642,322,396.37	-34,214,761.33	64.02
FIXED INCOME Total									
		Base	1,707,299,790.420		706,710,954.08		667,628,812.26	-39,082,141.82	66.54
Original Face:			874,415,285.650						

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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
ADI2P2494	SOFR 1YR MIDCURVE DEC24C 97.25 DEC24 97.25 CALL						13 Dec 2024		
195,000.000		78.000	Local	0.070840	13,813.80	0.140000	27,300.00	13,486.20	0.00
			Base	0.070840	13,813.80	0.140000	27,300.00	13,486.20	0.00
ADI2P24B9	SOFR 1YR MIDCURVE DEC24C 96.25 DEC24 96.25 CALL						13 Dec 2024		
195,000.000		78.000	Local	0.275840	53,788.80	0.770000	150,150.00	96,361.20	0.02
			Base	0.275840	53,788.80	0.770000	150,150.00	96,361.20	0.01
ADI2QLMJ9	US 5YR FUTR OPTN DEC24C 109.5 NOV24 109.5 CALL						22 Nov 2024		
49,000.000		49.000	Local	1.095480	53,678.52	0.992188	48,617.21	-5,061.31	0.01
			Base	1.095480	53,678.52	0.992188	48,617.21	-5,061.31	0.00
ADI2QQLS9	US 10YR FUT OPTN NOV24C 115.5 OCT24 115.5 CALL						25 Oct 2024		
3,000.000		3.000	Local	0.938873	2,816.62	0.250000	750.00	-2,066.62	0.00
			Base	0.938873	2,816.62	0.250000	750.00	-2,066.62	0.00
ADI2QX6P7	US 10YR FUT OPTN NOV24C 114.5 OCT24 114.5 CALL						25 Oct 2024		
97,000.000		97.000	Local	0.785880	76,230.32	0.578125	56,078.13	-20,152.19	0.01
			Base	0.785880	76,230.32	0.578125	56,078.13	-20,152.19	0.01
ADI2R0876	US 5YR FUTR OPTN NOV24C 110.2 OCT24 110.25 CALL						25 Oct 2024		
154,000.000		154.000	Local	0.513449	79,071.15	0.328125	50,531.25	-28,539.90	0.01
			Base	0.513449	79,071.15	0.328125	50,531.25	-28,539.90	0.01
ADI2R56T9	US 10YR FUT OPTN NOV24C 115 OCT24 115 CALL						25 Oct 2024		
39,000.000		39.000	Local	0.704855	27,489.35	0.390625	15,234.38	-12,254.97	0.00
			Base	0.704855	27,489.35	0.390625	15,234.38	-12,254.97	0.00
ADI2R97C7	US 5YR FUTR OPTN NOV24C 110.5 OCT24 110.5 CALL						25 Oct 2024		
76,000.000		76.000	Local	0.615011	46,740.87	0.242188	18,406.29	-28,334.58	0.00
			Base	0.615011	46,740.87	0.242188	18,406.29	-28,334.58	0.00
ADI2RD746	US LONG BND W4 OP SEP24C 125.5 SEP24 125.5 CALL						27 Sep 2024		
31,000.000		31.000	Local	0.407980	12,647.38	0.000001	0.03	-12,647.35	0.00
			Base	0.407980	12,647.38	0.000001	0.03	-12,647.35	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
ADI2RGRN5	US 10YR FUT OPTN NOV24C 114.7 OCT24 114.75 CALL					25 Oct 2024		
38,000.000	38.000	Local	0.673605	25,596.99	0.484375	18,406.25	-7,190.74	0.00
		Base	0.673605	25,596.99	0.484375	18,406.25	-7,190.74	0.00
AEII08012	USEUC9843 USD CALL EUR PUT OCT24 1.093 CALL					11 Oct 2024		
6,320,000.000	6,320,000.000	Local	0.005686	35,935.52	0.000271	1,712.72	-34,222.80	0.00
		Base	0.005686	35,935.52	0.000271	1,712.72	-34,222.80	0.00
AEII16569	USCNC0025 USD CALL CNY PUT NOV24 7.1817 CALL					25 Nov 2024		
4,528,000.000	4,528,000.000	Local	0.002303	10,427.98	0.001856	8,403.97	-2,024.01	0.00
		Base	0.002303	10,427.98	0.001856	8,403.97	-2,024.01	0.00
US DOLLAR Total								
11,725,000.000	10,848,643.000	Local		438,237.30		395,590.23	-42,647.07	0.04
		Base		438,237.30		395,590.23	-42,647.07	0.04
OPTIONS PURCHASED - CALLS Total								
11,725,000.000	10,848,643.000	Base		438,237.30		395,590.23	-42,647.07	0.04

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI2P4XD9	SOFR 1YR MIDCURVE DEC24P 95.87 DEC24 95.875 PUT						13 Dec 2024		
195,000.000		78.000	Local	0.335840	65,488.80	0.010000	1,950.00	-63,538.80	0.00
			Base	0.335840	65,488.80	0.010000	1,950.00	-63,538.80	0.00
ADI2R5KP1	US BOND FUTR OPTN NOV24P 126 OCT24 126 PUT						25 Oct 2024		
3,000.000		3.000	Local	1.364347	4,093.04	2.421875	7,265.63	3,172.59	0.00
			Base	1.364347	4,093.04	2.421875	7,265.63	3,172.59	0.00
ADI2R6188	US BOND FUTR OPTN NOV24P 124 OCT24 124 PUT						25 Oct 2024		
33,000.000		33.000	Local	1.251730	41,307.09	1.234375	40,734.38	-572.71	0.00
			Base	1.251730	41,307.09	1.234375	40,734.38	-572.71	0.00
ADI2R6VN2	US BOND FUTR OPTN NOV24P 125 OCT24 125 PUT						25 Oct 2024		
30,000.000		30.000	Local	1.259543	37,786.28	1.765625	52,968.75	15,182.47	0.01
			Base	1.259543	37,786.28	1.765625	52,968.75	15,182.47	0.01
ADI2R7Z63	US 10YR FUT OPTN NOV24P 115 OCT24 115 PUT						25 Oct 2024		
30,000.000		30.000	Local	0.689230	20,676.90	1.109375	33,281.25	12,604.35	0.00
			Base	0.689230	20,676.90	1.109375	33,281.25	12,604.35	0.00
ADI2R8H04	US 5Y NOTE FRI WK2OCT24P 110.2 OCT24 110.25 PUT						11 Oct 2024		
95,000.000		95.000	Local	0.415546	39,476.90	0.617188	58,632.86	19,155.96	0.01
			Base	0.415546	39,476.90	0.617188	58,632.86	19,155.96	0.01
ADI2RG4J9	US BOND FUTR OPTN NOV24P 123.5 OCT24 123.5 PUT						25 Oct 2024		
56,000.000		56.000	Local	1.166072	65,300.01	1.015625	56,875.00	-8,425.01	0.01
			Base	1.166072	65,300.01	1.015625	56,875.00	-8,425.01	0.01
AEII05182	USCAP0072 USD PUT CAD CALL OCT24 1.3695 PUT						30 Oct 2024		
5,652,000.000		5,652,000.000	Local	0.005542	31,323.38	0.015491	87,555.13	56,231.75	0.01
			Base	0.005542	31,323.38	0.015491	87,555.13	56,231.75	0.01
US DOLLAR Total									
6,094,000.000		5,652,325.000	Local		305,452.40		339,263.00	33,810.60	0.04
			Base		305,452.40		339,263.00	33,810.60	0.03

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS PURCHASED - PUTS Total								
6,094,000.000	5,652,325.000	Base		305,452.40		339,263.00	33,810.60	0.03

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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
ADI2M40J5	3 MONTH SOFR OPT DEC24C 97.12 DEC24 97.125 CALL						13 Dec 2024		
-437,500.000		-175.000	Local	0.217103	-94,982.50	0.012500	-5,468.75	89,513.75	0.00
			Base	0.217103	-94,982.50	0.012500	-5,468.75	89,513.75	0.00
ADI2P24F0	SOFR 1YR MIDCURVE DEC24C 96.75 DEC24 96.75 CALL						13 Dec 2024		
-387,500.000		-155.000	Local	0.144160	-55,862.00	0.370000	-143,375.00	-87,513.00	0.02
			Base	0.144160	-55,862.00	0.370000	-143,375.00	-87,513.00	0.01
ADI2QPH49	US 10YR FUT OPTN NOV24C 117 OCT24 117 CALL						25 Oct 2024		
-116,000.000		-116.000	Local	0.443717	-51,471.20	0.062500	-7,250.00	44,221.20	0.00
			Base	0.443717	-51,471.20	0.062500	-7,250.00	44,221.20	0.00
ADI2QW190	US 10YR FUT OPTN NOV24C 116 OCT24 116 CALL						25 Oct 2024		
-78,000.000		-78.000	Local	0.326395	-25,458.81	0.156250	-12,187.50	13,271.31	0.00
			Base	0.326395	-25,458.81	0.156250	-12,187.50	13,271.31	0.00
ADI2R0Y02	US BOND FUTR OPTN DEC24C 131 NOV24 131 CALL						22 Nov 2024		
-35,000.000		-35.000	Local	0.842020	-29,470.70	0.406250	-14,218.75	15,251.95	0.00
			Base	0.842020	-29,470.70	0.406250	-14,218.75	15,251.95	0.00
ADI2R36C1	US 10YR FUT OPTN NOV24C 117.5 OCT24 117.5 CALL						25 Oct 2024		
-60,000.000		-60.000	Local	0.295145	-17,708.70	0.046875	-2,812.50	14,896.20	0.00
			Base	0.295145	-17,708.70	0.046875	-2,812.50	14,896.20	0.00
ADI2R68X6	US 5YR FUTR OPTN DEC24C 111.5 NOV24 111.5 CALL						22 Nov 2024		
-90,000.000		-90.000	Local	0.553913	-49,852.15	0.265625	-23,906.25	25,945.90	0.00
			Base	0.553913	-49,852.15	0.265625	-23,906.25	25,945.90	0.00
ADI2R7M59	US 5YR FUTR OPTN NOV24C 112.2 OCT24 112.25 CALL						25 Oct 2024		
-156,000.000		-156.000	Local	0.178709	-27,878.64	0.023438	-3,656.33	24,222.31	0.00
			Base	0.178709	-27,878.64	0.023438	-3,656.33	24,222.31	0.00
ADI2RGRL9	US 10YR FUT OPTN NOV24C 115.7 OCT24 115.75 CALL						25 Oct 2024		
-76,000.000		-76.000	Local	0.295145	-22,431.02	0.203125	-15,437.50	6,993.52	0.00
			Base	0.295145	-22,431.02	0.203125	-15,437.50	6,993.52	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
US DOLLAR Total									
-1,436,000.000		-941.000	Local		-375,115.72		-228,312.58	146,803.14	0.03
			Base		-375,115.72		-228,312.58	146,803.14	0.02
OPTIONS WRITTEN - CALLS Total									
-1,436,000.000		-941.000	Base		-375,115.72		-228,312.58	146,803.14	0.02

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Base Currency: USD - US DOLLAR

Asset ID / Notional Par	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
OPTIONS WRITTEN - PUTS									
US DOLLAR								Exchange Rate:	1.000000
ADI2P4XF4	SOFR 1YR MIDCURVE DEC24P 95.37 DEC24 95.375 PUT						13 Dec 2024		
-390,000.000		-156.000	Local	0.154160	-60,122.40	0.002500	-975.00	59,147.40	0.00
			Base	0.154160	-60,122.40	0.002500	-975.00	59,147.40	0.00
ADI2QTTW6	US 5YR FUTR OPTN NOV24P 108 OCT24 108 PUT						25 Oct 2024		
-110,000.000		-110.000	Local	0.255231	-28,075.37	0.031250	-3,437.50	24,637.87	0.00
			Base	0.255231	-28,075.37	0.031250	-3,437.50	24,637.87	0.00
ADI2QVJ10	US 10YR FUT OPTN DEC24P 112.5 NOV24 112.5 PUT						22 Nov 2024		
-57,000.000		-57.000	Local	0.592020	-33,745.14	0.500000	-28,500.00	5,245.14	0.00
			Base	0.592020	-33,745.14	0.500000	-28,500.00	5,245.14	0.00
ADI2R0XG8	US BOND FUTR OPTN DEC24P 121 NOV24 121 PUT						22 Nov 2024		
-74,000.000		-74.000	Local	0.748692	-55,403.23	1.125000	-83,250.00	-27,846.77	0.01
			Base	0.748692	-55,403.23	1.125000	-83,250.00	-27,846.77	0.01
ADI2R0XK9	US BOND FUTR OPTN DEC24P 117 NOV24 117 PUT						22 Nov 2024		
-35,000.000		-35.000	Local	0.795145	-27,830.08	0.375000	-13,125.00	14,705.08	0.00
			Base	0.795145	-27,830.08	0.375000	-13,125.00	14,705.08	0.00
ADI2R1452	US BOND FUTR OPTN NOV24P 121 OCT24 121 PUT						25 Oct 2024		
-69,000.000		-69.000	Local	0.373270	-25,755.64	0.296875	-20,484.38	5,271.26	0.00
			Base	0.373270	-25,755.64	0.296875	-20,484.38	5,271.26	0.00
ADI2R8H53	US 5YR FUTR OPTN DEC24P 109.2 NOV24 109.25 PUT						22 Nov 2024		
-95,000.000		-95.000	Local	0.380836	-36,179.45	0.507813	-48,242.24	-12,062.79	0.01
			Base	0.380836	-36,179.45	0.507813	-48,242.24	-12,062.79	0.00
US DOLLAR Total									
-830,000.000		-596.000	Local		-267,111.31		-198,014.12	69,097.19	0.02
			Base		-267,111.31		-198,014.12	69,097.19	0.02
OPTIONS WRITTEN - PUTS Total									
-830,000.000		-596.000	Base		-267,111.31		-198,014.12	69,097.19	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
SWAPS EQUITY									
US DOLLAR								Exchange Rate:	1.000000
99S24D1F2	0WP303159 TRS USD R E JPE1FNTR								
			25,026.060	Local 134.300006	3,361,000.00	139.839000	3,499,619.20	138,619.20	0.39
				Base 134.300006	3,361,000.00	139.839000	3,499,619.20	138,619.20	0.35
US DOLLAR Total									
			25,026.060	Local	3,361,000.00		3,499,619.20	138,619.20	0.39
				Base	3,361,000.00		3,499,619.20	138,619.20	0.35
SWAPS EQUITY Total									
			25,026.060	Base	3,361,000.00		3,499,619.20	138,619.20	0.35
SWAPS FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.447700
99S1ZBOI3	0WP302235 IRS BRL R F 10.23000 2 NDFPREDISWAP					10.230000	02 Jan 2029		
			59,900,000.000	Local 100.000000	59,900,000.00	93.784499	56,176,914.90	-3,723,085.10	13.73
				Base 20.420040	12,231,604.11	17.215430	10,312,042.68	-1,919,561.43	1.03
99S1ZBOJ1	0WP302235 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	02 Jan 2029		
			-59,900,000.000	Local 100.000000	-59,900,000.00	100.000000	-59,900,000.00	0.00	14.64
				Base 20.420040	-12,231,604.11	18.356371	-10,995,465.98	1,236,138.13	1.10
99S244W92	0WP303118 IRS BRL R F 11.03000 2 NDFPREDISWAP					11.030000	02 Jan 2026		
			147,334,000.000	Local 100.000000	147,334,000.00	98.846077	145,633,879.09	-1,700,120.91	35.60
				Base 18.375260	27,073,004.92	18.144552	26,733,094.53	-339,910.39	2.66
99S244WA9	0WP303118 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	02 Jan 2026		
			-147,334,000.000	Local 100.000000	-147,334,000.00	100.000000	-147,334,000.00	0.00	36.02
				Base 18.375260	-27,073,004.92	18.356371	-27,045,175.03	27,829.89	2.70
BRAZILIAN REAL Total									
				Local	0.00		-5,423,206.01	-5,423,206.01	100.00
				Base	0.00		-995,503.80	-995,503.80	7.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
MEXICAN PESO								Exchange Rate:	19.690000
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA					7.450000	18 Jul 2029		
		Local	55,300,000.000	100.397242	55,519,674.85	95.517662	52,821,267.09	-2,698,407.76	8.04
		Base		5.183517	2,866,484.89	4.851075	2,682,644.34	-183,840.55	0.27
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA					10.960600	18 Jul 2029		
		Local	-55,300,000.000	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	8.42
		Base		5.163377	-2,855,347.32	5.078720	-2,808,532.25	46,815.07	0.28
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA					7.440000	20 Jul 2029		
		Local	57,600,000.000	100.480239	57,876,617.43	95.472919	54,992,401.34	-2,884,216.09	8.37
		Base		5.155893	2,969,794.19	4.848802	2,792,910.17	-176,884.02	0.28
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA					10.945000	20 Jul 2029		
		Local	-57,600,000.000	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.77
		Base		5.131429	-2,955,703.02	5.078720	-2,925,342.81	30,360.21	0.29
MEXICAN PESO Total									
		Local			496,292.28		-5,086,331.57	-5,582,623.85	33.60
		Base			25,228.74		-258,320.55	-283,549.29	1.12
US DOLLAR								Exchange Rate:	1.000000
99S1UDC63	BWS075580 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	15 Feb 2048		
		Local	1,090,000.000	103.494532	1,128,090.40	100.000000	1,090,000.00	-38,090.40	0.12
		Base		103.494532	1,128,090.40	100.000000	1,090,000.00	-38,090.40	0.11
99S1UDC71	BWS075580 IRS USD P F 3.05000 2 CCPOIS					3.050000	15 Feb 2048		
		Local	-1,090,000.000	100.000000	-1,090,000.00	94.152194	-1,026,258.91	63,741.09	0.12
		Base		100.000000	-1,090,000.00	94.152194	-1,026,258.91	63,741.09	0.10
99S1VROU5	BWS076240 IRS USD R V 00MSOFR 0WS076240_FLO CCPOIS					4.830000	15 May 2048		
		Local	8,046,000.000	97.170830	7,818,365.01	100.000000	8,046,000.00	227,634.99	0.91
		Base		97.170830	7,818,365.01	100.000000	8,046,000.00	227,634.99	0.80
99S1VROV3	BWS076240 IRS USD P F 3.15000 0WS076240_FIX CCPOIS					3.150000	15 May 2048		
		Local	-8,046,000.000	100.000000	-8,046,000.00	95.781863	-7,706,608.70	339,391.30	0.87

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Base Currency: 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	100.000000	-8,046,000.00	95.781863	-7,706,608.70	339,391.30	0.77
99S23KEO4	BWS122689 IRS USD R V 00MSOFR 1 CCPOIS					4.830000	30 Apr 2031		
		58,500,000.000	Local	98.608736	57,686,110.80	100.000000	58,500,000.00	813,889.20	6.59
			Base	98.608736	57,686,110.80	100.000000	58,500,000.00	813,889.20	5.83
99S23KEP1	BWS122689 IRS USD P F 4.20000 2 CCPOIS					4.200000	30 Apr 2031		
		-58,500,000.000	Local	100.000000	-58,500,000.00	105.455671	-61,691,567.54	-3,191,567.54	6.95
			Base	100.000000	-58,500,000.00	105.455671	-61,691,567.54	-3,191,567.54	6.15
99S24D1G0	0WP303159 TRS USD P V 00MSOFR SOFR 110 BPS SPREAD					5.930000	01 Nov 2024		
		-3,361,000.000	Local	100.000000	-3,361,000.00	100.000000	-3,361,000.00	0.00	0.38
			Base	100.000000	-3,361,000.00	100.000000	-3,361,000.00	0.00	0.33
99S252835	SWS123323 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Dec 2029		
		35,204,000.000	Local	102.246373	35,994,813.01	102.239200	35,992,287.97	-2,525.04	4.06
			Base	102.246373	35,994,813.01	102.239200	35,992,287.97	-2,525.04	3.59
99S252843	SWS123323 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2029		
		-35,204,000.000	Local	100.000000	-35,204,000.00	100.000000	-35,204,000.00	0.00	3.97
			Base	100.000000	-35,204,000.00	100.000000	-35,204,000.00	0.00	3.51
99S256DL0	BWS123489 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2029		
		1,993,800.000	Local	92.669303	1,847,640.57	100.000000	1,993,800.00	146,159.43	0.22
			Base	92.669303	1,847,640.57	100.000000	1,993,800.00	146,159.43	0.20
99S256DM8	BWS123489 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Dec 2029		
		-1,993,800.000	Local	100.000000	-1,993,800.00	107.339100	-2,140,126.98	-146,326.98	0.24
			Base	100.000000	-1,993,800.00	107.339100	-2,140,126.98	-146,326.98	0.21
US DOLLAR Total									
		-3,361,000.000	Local		-3,719,780.21		-5,507,474.16	-1,787,693.95	24.43
			Base		-3,719,780.21		-5,507,474.16	-1,787,693.95	21.60
SWAPS FIXED INCOME Total									
		-3,361,000.000	Base		-3,694,551.47		-6,761,298.51	-3,066,747.04	30.21

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

Holdings

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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

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

Books Open

Holdings

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
15,553,000.000	1,816,681,231.920	Base		733,221,391.11		691,457,660.23	-41,763,730.88	99.88
Original Face:	874,415,285.650							

& Issue has redenominated but Local is not converted
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Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
POUND STERLING								Exchange Rate:	0.747971	
ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227							27 Dec 2024		
50.000		5,000,000.000	Local	4,921,500.00	4,941,139.00	98.430000	-19,639.00	-10,139.00	-9,500.00	
			Base	6,579,800.55		131.596011	-26,256.37	-13,555.34	-12,701.03	0.00
POUND STERLING Total										
50.000		5,000,000.000	Local	4,921,500.00	4,941,139.00		-19,639.00	-10,139.00	-9,500.00	
			Base				-26,256.37	-13,555.34	-12,701.03	0.00
US DOLLAR								Exchange Rate:	1.000000	
ADI21YKZ4	3 MONTH SOFR FUT MAR25 XCME 20250617							17 Jun 2025		
32.000		8,000,000.000	Local	7,718,800.00	7,653,892.20	96.485000	64,907.80	74,907.80	-10,000.00	
			Base	7,718,800.00		96.485000	64,907.80	74,907.80	-10,000.00	0.00
ADI22MDC8	3 MONTH SOFR FUT SEP24 XCME 20241217							17 Dec 2024		
86.000		21,500,000.000	Local	20,483,050.00	20,411,700.10	95.270000	71,349.90	76,187.40	-4,837.50	
			Base	20,483,050.00		95.270000	71,349.90	76,187.40	-4,837.50	0.00
ADI23N1K0	3 MONTH SOFR FUT DEC25 XCME 20260317							17 Mar 2026		
560.000		140,000,000.000	Local	135,800,000.00	134,603,699.08	97.000000	1,196,300.92	1,322,300.92	-126,000.00	
			Base	135,800,000.00		97.000000	1,196,300.92	1,322,300.92	-126,000.00	0.01
ADI2LKS68	AUDUSD CRNCY FUT DEC24 XCME 20241216							16 Dec 2024		
56.000		5,600,000.000	Local	3,877,720.00	3,729,628.00	0.692450	148,092.00	144,732.00	3,360.00	
			Base	3,877,720.00		0.692450	148,092.00	144,732.00	3,360.00	0.00
ADI2P8GS6	US LONG BOND(CBT) DEC24 XCBT 20241219							19 Dec 2024		
27.000		2,700,000.000	Local	3,353,062.50	3,420,327.96	124.187500	-67,265.46	-48,702.96	-18,562.50	
			Base	3,353,062.50		124.187500	-67,265.46	-48,702.96	-18,562.50	0.00
ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231							31 Dec 2024		
2,215.000		221,500,000.000	Local	243,390,430.80	243,148,772.26	109.882813	241,658.54	1,054,977.74	-813,319.20	
			Base	243,390,430.80		109.882813	241,658.54	1,054,977.74	-813,319.20	0.08
ADI2P8J79	US 10YR ULTRA FUT DEC24 XCBT 20241219							19 Dec 2024		

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Books Open

Prepared by State Street

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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
34.000	3,400,000.000	Local	4,022,093.75	4,024,832.27	118.296875	-2,738.52	14,792.73	-17,531.25	
		Base	4,022,093.75		118.296875	-2,738.52	14,792.73	-17,531.25	0.00
US DOLLAR Total									
3,010.000	402,700,000.000	Local	418,645,157.05	416,992,851.87		1,652,305.18	2,639,195.63	-986,890.45	
		Base				1,652,305.18	2,639,195.63	-986,890.45	0.10
FUTURES LONG Total									
3,060.000	407,700,000.000	Base				1,626,048.81	2,625,640.29	-999,591.48	0.10

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Books Open

Prepared by State Street

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT									
JAPANESE YEN							Exchange Rate:	143.725000	
ADI2PL0B1	JPN 10Y BOND(OSE) DEC24 XOSE 20241213						13 Dec 2024		
-10.000	-1,000,000,000.000	Local	-1,446,500,000.00	-1,444,892,000.00	144.650000	-1,608,000.00	-7,308,000.00	5,700,000.00	
		Base	-10,064,359.02		1.006436	-11,188.03	-50,847.10	39,659.07	0.00
JAPANESE YEN Total									
-10.000	-1,000,000,000.000	Local	-1,446,500,000.00	-1,444,892,000.00		-1,608,000.00	-7,308,000.00	5,700,000.00	
		Base				-11,188.03	-50,847.10	39,659.07	0.00
US DOLLAR							Exchange Rate:	1.000000	
ADI2P8HH9	US 2YR NOTE (CBT) DEC24 XCBT 20241231						31 Dec 2024		
-120.000	-24,000,000.000	Local	-24,989,062.56	-24,892,362.78	104.121094	-96,699.78	-141,699.78	45,000.00	
		Base	-24,989,062.56		104.121094	-96,699.78	-141,699.78	45,000.00	0.00
ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219						19 Dec 2024		
-164.000	-16,400,000.000	Local	-18,742,125.00	-18,791,462.61	114.281250	49,337.61	-24,974.89	74,312.50	
		Base	-18,742,125.00		114.281250	49,337.61	-24,974.89	74,312.50	0.01
ADI2P8JB0	US ULTRA BOND CBT DEC24 XCBT 20241219						19 Dec 2024		
-18.000	-1,800,000.000	Local	-2,395,687.50	-2,406,675.92	133.093750	10,988.42	-3,074.08	14,062.50	
		Base	-2,395,687.50		133.093750	10,988.42	-3,074.08	14,062.50	0.00
US DOLLAR Total									
-302.000	-42,200,000.000	Local	-46,126,875.06	-46,090,501.31		-36,373.75	-169,748.75	133,375.00	
		Base				-36,373.75	-169,748.75	133,375.00	0.01
FUTURES SHORT Total									
-312.000	-1,042,200,000.000	Base				-47,561.78	-220,595.85	173,034.07	0.02

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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											
		2,748.000	-634,500,000.000	Base			1,578,487.03		2,405,044.44	-826,557.41	0.12

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Books Open

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
ARGENTINE PESO								Exchange Rate:	968.743550
ARS	ARGENTINE PESO								
		552.940	Local	1.000000	552.94	1.000000	552.94	0.00	100.00
			Base	0.013094	7.24	0.001032	0.57	-6.67	0.00
ARGENTINE PESO Total									
		552.940	Local		552.94		552.94	0.00	100.00
			Base		7.24		0.57	-6.67	0.00
AUSTRALIAN DOLLAR								Exchange Rate:	1.446445
AUD	AUSTRALIAN DOLLAR								
		494,230.550	Local	1.000000	494,230.55	1.000000	494,230.55	0.00	99.08
			Base	0.666357	329,333.97	0.691350	341,686.38	12,352.41	0.08
AUSTRALIAN DOLLAR Total									
		494,230.550	Local		494,230.55		494,230.55	0.00	99.08
			Base		329,333.97		341,686.38	12,352.41	0.08
CANADIAN DOLLAR								Exchange Rate:	1.352450
CAD	CANADIAN DOLLAR								
		777,217.170	Local	1.000000	777,217.17	1.000000	777,217.17	0.00	100.00
			Base	0.728636	566,308.73	0.739399	574,673.50	8,364.77	0.14
CANADIAN DOLLAR Total									
		777,217.170	Local		777,217.17		777,217.17	0.00	100.00
			Base		566,308.73		574,673.50	8,364.77	0.14
EURO CURRENCY								Exchange Rate:	0.898352
INTERNATIONAL									
EUR	EURO CURRENCY								
		272,395.420	Local	1.000000	272,395.42	1.000000	272,395.42	0.00	4.36

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	1.104920	300,975.18	1.113149	303,216.80	2,241.62	0.07
INTERNATIONAL Total									
		272,395.420	Local		272,395.42		272,395.42	0.00	4.36
			Base		300,975.18		303,216.80	2,241.62	0.07
EURO CURRENCY Total									
		272,395.420	Local		272,395.42		272,395.42	0.00	4.36
			Base		300,975.18		303,216.80	2,241.62	0.07
JAPANESE YEN								Exchange Rate:	143.725000
JPY	JAPANESE YEN								
		71,619,039.000	Local	1.000000	71,619,039.00	1.000000	71,619,039.00	0.00	100.00
			Base	0.006489	464,736.88	0.006958	498,306.06	33,569.18	0.12
JAPANESE YEN Total									
		71,619,039.000	Local		71,619,039.00		71,619,039.00	0.00	100.00
			Base		464,736.88		498,306.06	33,569.18	0.12
MEXICAN PESO								Exchange Rate:	19.690000
MXN	MEXICAN PESO (NEW)								
		7,940,058.350	Local	1.000000	7,940,058.35	1.000000	7,940,058.35	0.00	1.13
			Base	0.051577	409,521.25	0.050787	403,253.34	-6,267.91	0.10
MEXICAN PESO Total									
		7,940,058.350	Local		7,940,058.35		7,940,058.35	0.00	1.13
			Base		409,521.25		403,253.34	-6,267.91	0.10
POUND STERLING								Exchange Rate:	0.747971
GBP	POUND STERLING								
		937,198.230	Local	1.000000	937,198.23	1.000000	937,198.23	0.00	27.75
			Base	1.307283	1,225,183.01	1.336950	1,252,987.39	27,804.38	0.30
POUND STERLING Total									
		937,198.230	Local		937,198.23		937,198.23	0.00	27.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		1,225,183.01		1,252,987.39	27,804.38	0.30
TURKISH LIRA								Exchange Rate:	34.197500
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	0.029242	2,324.73	-8,685.69	0.00
TURKISH LIRA Total									
		79,500.000	Local		79,500.00		79,500.00	0.00	100.00
			Base		11,010.42		2,324.73	-8,685.69	0.00
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		5,359,217.690	Local	1.000000	5,359,217.69	1.000000	5,359,217.69	0.00	1.55
			Base	1.000000	5,359,217.69	1.000000	5,359,217.69	0.00	1.30
US DOLLAR Total									
		5,359,217.690	Local		5,359,217.69		5,359,217.69	0.00	1.55
			Base		5,359,217.69		5,359,217.69	0.00	1.30
CASH Total									
		87,479,409.350	Base		8,666,294.37		8,735,666.46	69,372.09	2.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					5.219975	31 Dec 2030		
		2,818,435.580	Local	100.000000	2,818,435.58	100.000000	2,818,435.58	0.00	0.81
			Base	100.000000	2,818,435.58	100.000000	2,818,435.58	0.00	0.68
US DOLLAR Total									
		2,818,435.580	Local		2,818,435.58		2,818,435.58	0.00	0.81
			Base		2,818,435.58		2,818,435.58	0.00	0.68

& 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
CASH EQUIVALENT Total									
			2,818,435.580	Base	2,818,435.58		2,818,435.58	0.00	0.68
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
343928115	FLYEXCLUSIVE INC EG ACQUISITION CORP A CW28								
			15,677.000	Local	0.847260	13,282.49	0.251000	3,934.93	-9,347.56	0.00
				Base	0.847260	13,282.49	0.251000	3,934.93	-9,347.56	0.00
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS								
			1,118.000	Local	0.000000	0.00	120.614015	134,846.47	134,846.47	0.04
				Base	0.000000	0.00	120.614015	134,846.47	134,846.47	0.03
952YKS902	NEXT E GO MOBILE SE WARRA								
			4,926.000	Local	0.010000	49.26	0.000001	0.00	-49.26	0.00
				Base	0.010000	49.26	0.000001	0.00	-49.26	0.00
US DOLLAR Total									
			21,721.000	Local		13,331.75		138,781.40	125,449.65	0.04
				Base		13,331.75		138,781.40	125,449.65	0.03
EQUITY Total									
			21,721.000	Base		13,331.75		138,781.40	125,449.65	0.03
FIXED INCOME									
BRAZILIAN REAL								Exchange Rate:	5.447700
ACI1J1NR6	NOTA DO TESOURO NACIONAL NOTES 01/31 10					10.000000	01 Jan 2031		
			8,568,000.000	Local	96.844549	8,297,640.98	92.540400	7,928,861.47	-368,779.51	9.77
				Base	18.932330	1,622,122.04	16.987059	1,455,451.19	-166,670.85	0.35
ACI276TM1	LETRA TESOURO NACIONAL BILLS 01/26 0.00000						01 Jan 2026		
			2,492,000.000	Local	87.235876	2,173,918.04	86.499200	2,155,560.06	-18,357.98	2.66
				Base	15.736962	392,165.09	15.878114	395,682.59	3,517.50	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
BRAZILIAN REAL Total									
		11,060,000.000	Local		10,471,559.02		10,084,421.53	-387,137.49	12.43
			Base		2,014,287.13		1,851,133.78	-163,153.35	0.45
EURO CURRENCY								Exchange Rate:	0.898352
INTERNATIONAL									
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR					4.625000	31 Dec 2099		
		1,200,000.000	Local	101.485908	1,217,830.89	99.016000	1,188,192.00	-29,638.89	19.02
			Base	114.582314	1,374,987.77	110.219602	1,322,635.23	-52,352.54	0.32
ACI24Q0C3	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR					4.875000	31 Dec 2099		
		600,000.000	Local	91.255545	547,533.27	96.532000	579,192.00	31,658.73	9.27
			Base	98.355243	590,131.46	107.454539	644,727.23	54,595.77	0.16
INTERNATIONAL Total									
		1,800,000.000	Local		1,765,364.16		1,767,384.00	2,019.84	28.29
			Base		1,965,119.23		1,967,362.46	2,243.23	0.48
EURO CURRENCY Total									
		1,800,000.000	Local		1,765,364.16		1,767,384.00	2,019.84	28.29
			Base		1,965,119.23		1,967,362.46	2,243.23	0.48
INDIAN RUPEE								Exchange Rate:	83.801250
ACI2K1907	INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35					7.350000	06 Oct 2030		
		248,000,000.000	Local	100.098916	248,245,311.29	102.154500	253,343,160.00	5,097,848.71	100.00
			Base	1.203205	2,983,949.42	1.219009	3,023,142.97	39,193.55	0.73
INDIAN RUPEE Total									
		248,000,000.000	Local		248,245,311.29		253,343,160.00	5,097,848.71	100.00
			Base		2,983,949.42		3,023,142.97	39,193.55	0.73
JAMAICAN DOLLAR								Exchange Rate:	157.240000
470160CF7	GOVERNMENT OF JAMAICA SR UNSECURED 11/30 9.625					9.625000	03 Nov 2030		
		37,000,000.000	Local	99.435757	36,791,230.27	104.762410	38,762,091.70	1,970,861.43	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	0.640965	237,157.17	0.666258	246,515.46	9,358.29	0.06
JAMAICAN DOLLAR Total									
		37,000,000.000	Local		36,791,230.27		38,762,091.70	1,970,861.43	100.00
			Base		237,157.17		246,515.46	9,358.29	0.06
MEXICAN PESO								Exchange Rate:	19.690000
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.750000	23 Nov 2034		
		54,800,000.000	Local	86.005146	47,130,820.11	89.496000	49,043,808.00	1,912,987.89	6.96
			Base	5.049454	2,767,100.91	4.545251	2,490,797.77	-276,303.14	0.60
ACI0HGZW3	MEX BONOS DESARR FIX RT BONDS 03/26 5.75					5.750000	05 Mar 2026		
		16,330,000.000	Local	94.468941	15,426,778.10	94.884000	15,494,557.20	67,779.10	2.20
			Base	5.024327	820,472.62	4.818893	786,925.20	-33,547.42	0.19
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.500000	31 May 2029		
		44,730,000.000	Local	97.029470	43,401,281.80	97.451000	43,589,832.30	188,550.50	6.19
			Base	5.661964	2,532,596.39	4.949264	2,213,805.60	-318,790.79	0.54
MEXICAN PESO Total									
		115,860,000.000	Local		105,958,880.01		108,128,197.50	2,169,317.49	15.35
			Base		6,120,169.92		5,491,528.57	-628,641.35	1.33
POUND STERLING								Exchange Rate:	0.747971
ACI1WD777	NATWEST GROUP PLC JR SUBORDINA 12/99 VAR					4.500000	31 Dec 2099		
		1,070,000.000	Local	99.948819	1,069,452.36	91.000000	973,700.00	-95,752.36	28.83
			Base	139.055980	1,487,898.99	121.662471	1,301,788.44	-186,110.55	0.32
ACI2C83R8	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					8.500000	31 Dec 2099		
		670,000.000	Local	102.300000	685,410.00	105.125000	704,337.50	18,927.50	20.85
			Base	129.153785	865,330.36	140.546893	941,664.18	76,333.82	0.23
BNG47XII6	GATWICK AIRPORT FINANCE SR SECURED REGS 04/26 4.375					4.375000	07 Apr 2026		
		770,000.000	Local	94.655953	728,850.84	97.799600	753,056.92	24,206.08	22.30
			Base	121.645109	936,667.34	130.753198	1,006,799.62	70,132.28	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
POUND STERLING Total									
		Local	2,510,000.000		2,483,713.20		2,431,094.42	-52,618.78	71.98
		Base			3,289,896.69		3,250,252.24	-39,644.45	0.79
URUGUAYAN PESO								Exchange Rate: 41.570000	
917288BL5	REPUBLICA ORIENT URUGUAY SR UNSECURED 07/40 3.875					3.875000	02 Jul 2040		
		Local	8,344,879.070	102.313839	8,537,966.11	103.588285	8,644,317.11	106,351.00	83.80
Original Face:		Base	6,370,000.000	2.568439	214,333.17	2.491900	207,946.05	-6,387.12	0.05
917288BP6	REPUBLICA ORIENT URUGUAY SR UNSECURED 05/45 3.4					3.400000	16 May 2045		
		Local	1,720,000.000	99.792595	1,716,432.64	97.135640	1,670,733.01	-45,699.63	16.20
Original Face:		Base	1,720,000.000	2.595393	44,640.76	2.336676	40,190.83	-4,449.93	0.01
URUGUAYAN PESO Total									
		Local	10,064,879.070		10,254,398.75		10,315,050.12	60,651.37	100.00
Original Face:		Base	8,090,000.000		258,973.93		248,136.88	-10,837.05	0.06
US DOLLAR								Exchange Rate: 1.000000	
00033GAB1	GLOBAL AUTO HO/AAG FH UK SR UNSECURED 144A 01/32 8.75					8.750000	15 Jan 2032		
		Local	1,070,000.000	99.354337	1,063,091.41	93.650647	1,002,061.92	-61,029.49	0.29
		Base		99.354337	1,063,091.41	93.650647	1,002,061.92	-61,029.49	0.24
00036FAB0	AAP BUYER INC TERM LOAN B						09 Sep 2031		
		Local	290,000.000	99.751417	289,279.11	100.375000	291,087.50	1,808.39	0.08
		Base		99.751417	289,279.11	100.375000	291,087.50	1,808.39	0.07
00038RAA4	AASET 2019 2 TRUST AASET 2019 2 A 144A					3.376000	16 Oct 2039		
		Local	506,131.690	95.875143	485,254.48	96.060000	486,190.10	935.62	0.14
Original Face:		Base	1,000,000.000	95.875143	485,254.48	96.060000	486,190.10	935.62	0.12
00165AAH1	AMC ENTERTAINMENT HLDGS COMPANY GUAR 06/25 5.75					5.750000	15 Jun 2025		
		Local	180,000.000	96.227578	173,209.64	97.422430	175,360.37	2,150.73	0.05
		Base		96.227578	173,209.64	97.422430	175,360.37	2,150.73	0.04
00165CBA1	AMC ENTERTAINMENT HLDGS SR SECURED 144A 02/29 7.5					7.500000	15 Feb 2029		
		Local	460,000.000	67.509559	310,543.97	78.712470	362,077.36	51,533.39	0.10

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		Base	67.509559	310,543.97	78.712470	362,077.36	51,533.39		0.09
00169QAG4	GLOBAL MEDICAL RESPONSE INC 2024 PIK TERM LOAN					31 Oct 2028			
		Local	848,261.990	99.057982	840,271.21	99.325000	842,536.22	2,265.01	0.24
		Base		99.057982	840,271.21	99.325000	842,536.22	2,265.01	0.20
00177JBS3	AMERICAN MONEY MANAGEMENT CORP AMMC 2020 23A D1R2 144A					8.985770	17 Apr 2035		
		Local	450,000.000	100.000000	450,000.00	100.023100	450,103.95	103.95	0.13
Original Face:		Base	450,000.000	100.000000	450,000.00	100.023100	450,103.95	103.95	0.11
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
		Local	380,000.000	101.148629	384,364.79	22.487111	85,451.02	-298,913.77	0.02
		Base		101.148629	384,364.79	22.487111	85,451.02	-298,913.77	0.02
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
		Local	250,000.000	102.306120	255,765.30	99.834898	249,587.25	-6,178.05	0.07
Original Face:		Base	250,000.000	102.306120	255,765.30	99.834898	249,587.25	-6,178.05	0.06
00456LAA0	ACCELERATE360 HOLD LLC SECURED 144A 03/28 8					8.000000	01 Mar 2028		
		Local	1,813,300.000	99.894299	1,811,383.32	102.999997	1,867,698.95	56,315.63	0.54
		Base		99.894299	1,811,383.32	102.999997	1,867,698.95	56,315.63	0.45
00488PAS4	ACRISURE LLC 2024 TERM LOAN B6						06 Nov 2030		
		Local	1,311,348.540	96.021483	1,259,176.31	98.925000	1,297,251.54	38,075.23	0.38
		Base		96.021483	1,259,176.31	98.925000	1,297,251.54	38,075.23	0.31
00737RAH3	ADTALEM GLOBAL EDUCATION INC 2024 1ST LIEN TERM LOAN B						12 Aug 2028		
		Local	112,206.740	99.024230	111,111.86	99.916700	112,113.27	1,001.41	0.03
		Base		99.024230	111,111.86	99.916700	112,113.27	1,001.41	0.03
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					5.614260	25 Dec 2035		
		Local	821,543.560	98.797814	811,667.08	94.200600	773,898.96	-37,768.12	0.22
Original Face:		Base	1,010,000.000	98.797814	811,667.08	94.200600	773,898.96	-37,768.12	0.19
00774MBK0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 03/55 VAR					6.950000	10 Mar 2055		
		Local	390,000.000	100.092805	390,361.94	103.589611	403,999.48	13,637.54	0.12
		Base		100.092805	390,361.94	103.589611	403,999.48	13,637.54	0.10
00790RAA2	ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 09/27 5					5.000000	30 Sep 2027		
		Local	10,000.000	96.779600	9,677.96	98.807140	9,880.71	202.75	0.00

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			Base	96.779600	9,677.96	98.807140	9,880.71	202.75	0.00
00790RAB0	ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375					6.375000	15 Jun 2030		
		630,000.000	Local	101.480500	639,327.15	102.170900	643,676.67	4,349.52	0.19
			Base	101.480500	639,327.15	102.170900	643,676.67	4,349.52	0.16
00847YAE2	AGILITI HEALTH, INC. 2023 TERM LOAN						01 May 2030		
		555,800.000	Local	99.367312	552,283.52	97.250000	540,515.50	-11,768.02	0.16
			Base	99.367312	552,283.52	97.250000	540,515.50	-11,768.02	0.13
00901UAG8	AIMCO AIMCO 2024 22A D 144A					8.726560	19 Apr 2037		
		490,000.000	Local	100.000000	490,000.00	100.967800	494,742.22	4,742.22	0.14
Original Face:		490,000.000	Base	100.000000	490,000.00	100.967800	494,742.22	4,742.22	0.12
01021XAB6	AKUMIN INC SR SECURED 144A 08/27 9					8.000000	01 Aug 2027		
		860,000.000	Local	85.749591	737,446.48	88.750000	763,250.00	25,803.52	0.22
			Base	85.749591	737,446.48	88.750000	763,250.00	25,803.52	0.18
01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B						10 Feb 2027		
		765,062.600	Local	99.195940	758,911.04	63.666700	487,090.11	-271,820.93	0.14
			Base	99.195940	758,911.04	63.666700	487,090.11	-271,820.93	0.12
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5					10.500000	15 Feb 2028		
		1,030,000.000	Local	99.325270	1,023,050.28	43.000000	442,900.00	-580,150.28	0.13
			Base	99.325270	1,023,050.28	43.000000	442,900.00	-580,150.28	0.11
01862LBA5	ALLIANCE LAUNDRY SYSTEMS LLC 2024 TERM LOAN B						19 Aug 2031		
		840,000.000	Local	99.505627	835,847.27	100.125000	841,050.00	5,202.73	0.24
			Base	99.505627	835,847.27	100.125000	841,050.00	5,202.73	0.20
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN						12 May 2028		
		1,128,002.350	Local	98.931205	1,115,946.32	98.975000	1,116,440.33	494.01	0.32
			Base	98.931205	1,115,946.32	98.975000	1,116,440.33	494.01	0.27
02072UAC6	ALPHA GENERATION LLC TERM LOAN B					1.000000	19 Sep 2031		
		390,000.000	Local	99.750000	389,025.00	100.000000	390,000.00	975.00	0.11
			Base	99.750000	389,025.00	100.000000	390,000.00	975.00	0.09
02073LAA9	ALPHA GENERATION LLC SR UNSECURED 144A 10/32 6.75					6.750000	15 Oct 2032		
		190,000.000	Local	100.000000	190,000.00	101.503889	192,857.39	2,857.39	0.06

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			Base	100.000000	190,000.00	101.503889	192,857.39	2,857.39	0.05
02154CAH6	ALTICE FINANCING SA SR SECURED 144A 08/29 5.75					5.750000	15 Aug 2029		
		1,060,000.000	Local	85.079975	901,847.73	80.565320	853,992.39	-47,855.34	0.25
			Base	85.079975	901,847.73	80.565320	853,992.39	-47,855.34	0.21
02156LAF8	ALTICE FRANCE SA SR SECURED 144A 07/29 5.125					5.125000	15 Jul 2029		
		720,000.000	Local	75.334856	542,410.96	70.321790	506,316.89	-36,094.07	0.15
			Base	75.334856	542,410.96	70.321790	506,316.89	-36,094.07	0.12
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5					5.500000	15 Oct 2029		
		530,000.000	Local	71.306372	377,923.77	70.033942	371,179.89	-6,743.88	0.11
			Base	71.306372	377,923.77	70.033942	371,179.89	-6,743.88	0.09
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
		1,080,000.000	Local	99.003805	1,069,241.09	34.502664	372,628.77	-696,612.32	0.11
			Base	99.003805	1,069,241.09	34.502664	372,628.77	-696,612.32	0.09
023771T32	AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25					7.250000	15 Feb 2028		
		630,000.000	Local	99.890908	629,312.72	102.368815	644,923.53	15,610.81	0.19
			Base	99.890908	629,312.72	102.368815	644,923.53	15,610.81	0.16
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
		490,000.000	Local	100.021867	490,107.15	106.145978	520,115.29	30,008.14	0.15
			Base	100.021867	490,107.15	106.145978	520,115.29	30,008.14	0.13
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5					8.500000	01 Sep 2026		
		1,208,854.000	Local	96.048740	1,161,089.03	112.040001	1,354,400.03	193,311.00	0.39
			Base	96.048740	1,161,089.03	112.040001	1,354,400.03	193,311.00	0.33
03165UAJ7	AMERICAN MONEY MANAGEMENT CORP AMMC 2024 30A D 144A					9.790920	15 Jan 2037		
		400,000.000	Local	100.000000	400,000.00	100.441900	401,767.60	1,767.60	0.12
Original Face:		400,000.000	Base	100.000000	400,000.00	100.441900	401,767.60	1,767.60	0.10
03166JAA0	AMERICAN MONEY MANAGEMENT CORP AMMC 2024 28A E 144A					12.032310	20 Jul 2037		
		440,000.000	Local	100.000000	440,000.00	102.286900	450,062.36	10,062.36	0.13
Original Face:		440,000.000	Base	100.000000	440,000.00	102.286900	450,062.36	10,062.36	0.11
03464TAC3	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A3 144A					4.164680	25 Jan 2067		
		943,249.820	Local	97.618540	920,786.70	94.576860	892,096.06	-28,690.64	0.26

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Original Face:		1,170,000.000	Base	97.618540	920,786.70	94.576860	892,096.06	-28,690.64	0.22
035198AF7	REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75					8.750000	14 Apr 2032		
		350,000.000	Local	100.000000	350,000.00	89.625000	313,687.50	-36,312.50	0.09
			Base	100.000000	350,000.00	89.625000	313,687.50	-36,312.50	0.08
03765VAM2	PRIME SECURITY SRVCS BRRWR LLC 2024 TERM LOAN B						13 Oct 2030		
		378,102.370	Local	99.055986	374,533.03	99.863600	377,586.64	3,053.61	0.11
			Base	99.055986	374,533.03	99.863600	377,586.64	3,053.61	0.09
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B						15 May 2026		
		343,909.900	Local	99.539222	342,325.24	98.750000	339,611.03	-2,714.21	0.10
			Base	99.539222	342,325.24	98.750000	339,611.03	-2,714.21	0.08
03769LAJ7	APIDOS CLO LTD APID 2021 36A D 144A					8.443620	20 Jul 2034		
		1,000,000.000	Local	100.000000	1,000,000.00	100.127100	1,001,271.00	1,271.00	0.29
Original Face:		1,000,000.000	Base	100.000000	1,000,000.00	100.127100	1,001,271.00	1,271.00	0.24
037985AA6	APIDOS CLO LTD APID 2024 1A E 144A					11.070380	25 Apr 2035		
		810,000.000	Local	100.000000	810,000.00	100.352600	812,856.06	2,856.06	0.24
Original Face:		810,000.000	Base	100.000000	810,000.00	100.352600	812,856.06	2,856.06	0.20
03836BAB5	AQGEN ISLAND HOLDINGS, INC. TERM LOAN						02 Aug 2028		
		1,004,810.640	Local	99.668916	1,001,483.87	99.812500	1,002,926.62	1,442.75	0.29
			Base	99.668916	1,001,483.87	99.812500	1,002,926.62	1,442.75	0.24
03969AAP5	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 08/27 5.25					5.250000	15 Aug 2027		
		400,000.000	Local	62.357088	249,428.35	74.584074	298,336.30	48,907.95	0.09
			Base	62.357088	249,428.35	74.584074	298,336.30	48,907.95	0.07
03969AAR1	ARDAGH PKG FIN/HLDGS USA SR UNSECURED 144A 08/27 5.25					5.250000	15 Aug 2027		
		610,000.000	Local	69.828557	425,954.20	74.584074	454,962.85	29,008.65	0.13
			Base	69.828557	425,954.20	74.584074	454,962.85	29,008.65	0.11
03969YAC2	ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6					6.000000	15 Jun 2027		
		410,000.000	Local	95.690237	392,329.97	100.731300	412,998.33	20,668.36	0.12
			Base	95.690237	392,329.97	100.731300	412,998.33	20,668.36	0.10
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					5.829260	25 Jan 2034		
		285,949.700	Local	91.418942	261,412.19	95.300440	272,511.32	11,099.13	0.08

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Original Face:		22,150,000.000	Base	91.418942	261,412.19	95.300440	272,511.32	11,099.13	0.07
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					0.750000	09 Jul 2030		
		568,032.000	Local	68.078149	386,705.67	60.500000	343,659.36	-43,046.31	0.10
Original Face:		591,700.000	Base	68.078149	386,705.67	60.500000	343,659.36	-43,046.31	0.08
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
		25,400.000	Local	71.902756	18,263.30	65.350000	16,598.90	-1,664.40	0.00
Original Face:		25,400.000	Base	71.902756	18,263.30	65.350000	16,598.90	-1,664.40	0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A					8.962980	15 Apr 2034		
		920,000.000	Local	100.000000	920,000.00	100.177400	921,632.08	1,632.08	0.27
Original Face:		920,000.000	Base	100.000000	920,000.00	100.177400	921,632.08	1,632.08	0.22
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
		656,200.000	Local	99.548322	653,236.09	98.464300	646,122.74	-7,113.35	0.19
			Base	99.548322	653,236.09	98.464300	646,122.74	-7,113.35	0.16
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4						20 Jan 2029		
		440,000.000	Local	99.376448	437,256.37	92.218800	405,762.72	-31,493.65	0.12
			Base	99.376448	437,256.37	92.218800	405,762.72	-31,493.65	0.10
04649VBB5	ASURION LLC 2022 TERM LOAN B10						19 Aug 2028		
		173,603.750	Local	99.134005	172,100.35	98.281200	170,619.85	-1,480.50	0.05
			Base	99.134005	172,100.35	98.281200	170,619.85	-1,480.50	0.04
04649VBD1	ASURION LLC 2024 TERM LOAN B12						13 Sep 2030		
		85,061.260	Local	98.805143	84,044.90	98.166700	83,501.83	-543.07	0.02
			Base	98.805143	84,044.90	98.166700	83,501.83	-543.07	0.02
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4					3.063000	15 Nov 2052		
		710,000.000	Local	102.556444	728,150.75	93.684000	665,156.40	-62,994.35	0.19
Original Face:		710,000.000	Base	102.556444	728,150.75	93.684000	665,156.40	-62,994.35	0.16
05554JAJ6	FIRST EAGLE INVESTMENT MGMT 2024 TERM LOAN B2						05 Mar 2029		
		0.000	Local	0.000000	-312.74	0.000000	0.00	312.74	0.00
			Base	0.000000	-312.74	0.000000	0.00	312.74	0.00
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
		470,000.000	Local	98.500655	462,953.08	105.353500	495,161.45	32,208.37	0.14

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			Base	98.500655	462,953.08	105.353500	495,161.45	32,208.37	0.12
05606DAS7	BX TRUST BX 2022 PSB A 144A					7.547510	15 Aug 2039		
		494,753.780	Local	100.313522	496,304.94	100.250000	495,990.66	-314.28	0.14
Original Face:		620,000.000	Base	100.313522	496,304.94	100.250000	495,990.66	-314.28	0.12
05606GAJ0	BX TRUST BX 2021 VIEW C 144A					7.561480	15 Jun 2036		
		860,000.000	Local	100.000000	860,000.00	96.328380	828,424.07	-31,575.93	0.24
Original Face:		860,000.000	Base	100.000000	860,000.00	96.328380	828,424.07	-31,575.93	0.20
05608BAQ3	BX TRUST BX 2019 IMC F 144A					8.043300	15 Apr 2034		
		1,370,000.000	Local	100.000000	1,370,000.00	96.706530	1,324,879.46	-45,120.54	0.38
Original Face:		1,370,000.000	Base	100.000000	1,370,000.00	96.706530	1,324,879.46	-45,120.54	0.32
05608RAL9	BX TRUST BX 2021 ARIA E 144A					7.455980	15 Oct 2036		
		1,000,000.000	Local	97.438895	974,388.95	99.068640	990,686.40	16,297.45	0.29
Original Face:		1,000,000.000	Base	97.438895	974,388.95	99.068640	990,686.40	16,297.45	0.24
05609BAK5	BX TRUST BX 2021 LBA DJV 144A					6.811480	15 Feb 2036		
		910,000.000	Local	100.072238	910,657.37	97.625000	888,387.50	-22,269.87	0.26
Original Face:		910,000.000	Base	100.072238	910,657.37	97.625000	888,387.50	-22,269.87	0.22
05612HAG6	BX TRUST BX 2024 CNYN D 144A					7.786600	15 Apr 2041		
		909,948.340	Local	99.757216	907,739.13	100.039540	910,308.13	2,569.00	0.26
Original Face:		920,000.000	Base	99.757216	907,739.13	100.039540	910,308.13	2,569.00	0.22
05613GAG7	BX TRUST BX 2024 BIO2 D 144A					7.969800	13 Aug 2041		
		500,000.000	Local	99.503756	497,518.78	100.615140	503,075.70	5,556.92	0.15
Original Face:		500,000.000	Base	99.503756	497,518.78	100.615140	503,075.70	5,556.92	0.12
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR					7.500000	31 Dec 2099		
		930,000.000	Local	106.924245	994,395.48	100.221100	932,056.23	-62,339.25	0.27
			Base	106.924245	994,395.48	100.221100	932,056.23	-62,339.25	0.23
0641598V1	BANK OF NOVA SCOTIA JR SUBORDINA 01/84 VAR					8.000000	27 Jan 2084		
		890,000.000	Local	100.049411	890,439.76	107.824400	959,637.16	69,197.40	0.28
			Base	100.049411	890,439.76	107.824400	959,637.16	69,197.40	0.23
06541QAE5	BANK BANK 2022 BNK43 E 144A					3.000000	15 Aug 2055		
		1,750,000.000	Local	50.449794	882,871.40	65.622130	1,148,387.28	265,515.88	0.33

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Original Face:		Base	1,750,000.000	50.449794	882,871.40	65.622130	1,148,387.28	265,515.88	0.28
06542BBH9	BANK BANK 2021 BN32 A5					2.643000	15 Apr 2054		
		Local	220,000.000	79.075441	173,965.97	89.137550	196,102.61	22,136.64	0.06
Original Face:		Base	220,000.000	79.075441	173,965.97	89.137550	196,102.61	22,136.64	0.05
06759FAG1	BABSON CLO LTD BABSN 2015 2A DR 144A					8.493620	20 Oct 2030		
		Local	460,000.000	99.932485	459,689.43	100.163800	460,753.48	1,064.05	0.13
Original Face:		Base	460,000.000	99.932485	459,689.43	100.163800	460,753.48	1,064.05	0.11
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA					1.116852	15 May 2052		
		Local	7,698,764.630	3.899869	300,241.70	3.422610	263,498.69	-36,743.01	0.08
Original Face:		Base	8,620,000.000	3.899869	300,241.70	3.422610	263,498.69	-36,743.01	0.06
08163VAC1	BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3					6.362900	15 Jul 2056		
		Local	220,000.000	102.894005	226,366.81	105.969030	233,131.87	6,765.06	0.07
Original Face:		Base	220,000.000	102.894005	226,366.81	105.969030	233,131.87	6,765.06	0.06
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
		Local	1,640,000.000	97.477044	1,598,623.52	97.105110	1,592,523.80	-6,099.72	0.46
		Base		97.477044	1,598,623.52	97.105110	1,592,523.80	-6,099.72	0.39
09075JBC2	BIRCH GROVE CLO LTD. BGCLO 19A D1RR 144A					9.172330	17 Jul 2037		
		Local	380,000.000	100.000000	380,000.00	101.237800	384,703.64	4,703.64	0.11
Original Face:		Base	380,000.000	100.000000	380,000.00	101.237800	384,703.64	4,703.64	0.09
09238FAL5	BLACKHAWK NETWORK HOLDINGS INC 2024 TERM LOAN						12 Mar 2029		
		Local	448,875.000	98.167973	440,651.49	100.354200	450,464.92	9,813.43	0.13
		Base		98.167973	440,651.49	100.354200	450,464.92	9,813.43	0.11
09259GAC7	BLACKSTONE MORTGAGE TRUST INC TREM LOAN B						23 Apr 2026		
		Local	897,643.980	98.546572	884,597.37	98.500000	884,179.32	-418.05	0.26
		Base		98.546572	884,597.37	98.500000	884,179.32	-418.05	0.21
09345BAD2	BLAST MOTION INC SR SECURED 144A 08/26 10					10.000000	15 Aug 2026		
		Local	860,000.000	100.000000	860,000.00	97.000000	834,200.00	-25,800.00	0.24
		Base		100.000000	860,000.00	97.000000	834,200.00	-25,800.00	0.20
095796AK4	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25					7.250000	15 Jul 2032		
		Local	500,000.000	100.000000	500,000.00	104.935978	524,679.89	24,679.89	0.15

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			Base	100.000000	500,000.00	104.935978	524,679.89	24,679.89	0.13
096817AJ0	BOCA COMMERCIAL MORTGAGE TRUST BOCA 2024 BOCA E 144A					9.533540	15 Aug 2041		
		660,000.000	Local	99.751592	658,360.51	99.781140	658,555.52	195.01	0.19
Original Face:		660,000.000	Base	99.751592	658,360.51	99.781140	658,555.52	195.01	0.16
097751BT7	BOMBARDIER INC SR UNSECURED 144A 04/27 7.875					7.875000	15 Apr 2027		
		489,000.000	Local	99.839294	488,214.15	100.263200	490,287.05	2,072.90	0.14
			Base	99.839294	488,214.15	100.263200	490,287.05	2,072.90	0.12
10568KAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A1 144A					4.272000	25 Nov 2061		
		746,594.240	Local	99.998553	746,583.44	98.085250	732,298.83	-14,284.61	0.21
Original Face:		1,110,000.000	Base	99.998553	746,583.44	98.085250	732,298.83	-14,284.61	0.18
10568KAC2	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A3 144A					5.239000	25 Nov 2061		
		746,594.250	Local	99.998651	746,584.18	98.503800	735,423.71	-11,160.47	0.21
Original Face:		1,110,000.000	Base	99.998651	746,584.18	98.503800	735,423.71	-11,160.47	0.18
10568PAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 R1 A 144A					3.125000	29 Jan 2070		
		1,212,129.300	Local	100.000000	1,212,129.30	99.205340	1,202,496.99	-9,632.31	0.35
Original Face:		1,300,000.000	Base	100.000000	1,212,129.30	99.205340	1,202,496.99	-9,632.31	0.29
10569JAC4	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A3 144A					5.500000	25 Jul 2062		
		426,211.150	Local	98.852484	421,320.31	99.565910	424,361.01	3,040.70	0.12
Original Face:		560,000.000	Base	98.852484	421,320.31	99.565910	424,361.01	3,040.70	0.10
10569KAC1	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2024 NQM2 A3 144A					6.589000	25 Feb 2064		
		807,013.900	Local	99.998825	807,004.42	101.432220	818,572.11	11,567.69	0.24
Original Face:		900,000.000	Base	99.998825	807,004.42	101.432220	818,572.11	11,567.69	0.20
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
		560,000.000	Local	84.876096	475,306.14	82.378651	461,320.45	-13,985.69	0.13
			Base	84.876096	475,306.14	82.378651	461,320.45	-13,985.69	0.11
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125					4.125000	20 Sep 2031		
		540,000.000	Local	100.000000	540,000.00	92.260600	498,207.24	-41,792.76	0.14
			Base	100.000000	540,000.00	92.260600	498,207.24	-41,792.76	0.12
118382AW0	BUCKHORN PARK CLO, LTD. BKPRK 2019 1A DR 144A					8.640850	18 Jul 2034		
		650,000.000	Local	98.857308	642,572.50	100.047900	650,311.35	7,738.85	0.19

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Original Face:		Base	650,000.000	98.857308	642,572.50	100.047900	650,311.35	7,738.85	0.16
12116LAE9	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/31 9.25					9.250000	01 Jul 2031		
		Local	710,000.000	101.082789	717,687.80	107.604700	763,993.37	46,305.57	0.22
		Base		101.082789	717,687.80	107.604700	763,993.37	46,305.57	0.19
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.667042	11 Mar 2044		
		Local	430,000.000	99.927323	429,687.49	90.058700	387,252.41	-42,435.08	0.11
Original Face:		Base	430,000.000	99.927323	429,687.49	90.058700	387,252.41	-42,435.08	0.09
124762AA3	COREVEST AMERICAN FINANCE LTD CAFL 2023 RTL1 A1 144A					7.553000	28 Dec 2030		
		Local	670,000.000	99.999306	669,995.35	102.494010	686,709.87	16,714.52	0.20
Original Face:		Base	670,000.000	99.999306	669,995.35	102.494010	686,709.87	16,714.52	0.17
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25					4.250000	01 Feb 2031		
		Local	1,150,000.000	82.619155	950,120.28	88.216370	1,014,488.26	64,367.98	0.29
		Base		82.619155	950,120.28	88.216370	1,014,488.26	64,367.98	0.25
12515HAZ8	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD5 A4					3.431000	15 Aug 2050		
		Local	390,000.000	93.694374	365,408.06	96.717780	377,199.34	11,791.28	0.11
Original Face:		Base	390,000.000	93.694374	365,408.06	96.717780	377,199.34	11,791.28	0.09
12543DBG4	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 03/27 5.625					5.625000	15 Mar 2027		
		Local	950,000.000	94.022448	893,213.26	98.408630	934,881.99	41,668.73	0.27
		Base		94.022448	893,213.26	98.408630	934,881.99	41,668.73	0.23
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875					6.875000	15 Apr 2029		
		Local	300,000.000	82.063210	246,189.63	90.999026	272,997.08	26,807.45	0.08
		Base		82.063210	246,189.63	90.999026	272,997.08	26,807.45	0.07
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125					6.125000	01 Apr 2030		
		Local	610,000.000	99.293387	605,689.66	85.245478	519,997.42	-85,692.24	0.15
		Base		99.293387	605,689.66	85.245478	519,997.42	-85,692.24	0.13
12543DBN9	CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875					10.875000	15 Jan 2032		
		Local	770,000.000	101.888912	784,544.62	110.225500	848,736.35	64,191.73	0.25
		Base		101.888912	784,544.62	110.225500	848,736.35	64,191.73	0.21
12548JAU6	CIFC FUNDING LTD CIFC 2017 3A D1R 144A					8.982010	20 Apr 2037		
		Local	240,000.000	100.000000	240,000.00	101.344000	243,225.60	3,225.60	0.07

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Original Face:		Base	240,000.000	100.000000	240,000.00	101.344000	243,225.60	3,225.60	0.06
126307AQ0	CSC HOLDINGS LLC COMPANY GUAR 144A 04/27 5.5					5.500000	15 Apr 2027		
		Local	1,200,000.000	85.872873	1,030,474.47	87.945220	1,055,342.64	24,868.17	0.31
		Base		85.872873	1,030,474.47	87.945220	1,055,342.64	24,868.17	0.26
126307BB2	CSC HOLDINGS LLC COMPANY GUAR 144A 12/30 4.125					4.125000	01 Dec 2030		
		Local	660,000.000	65.797556	434,263.87	72.875527	480,978.48	46,714.61	0.14
		Base		65.797556	434,263.87	72.875527	480,978.48	46,714.61	0.12
126307BN6	CSC HOLDINGS LLC COMPANY GUAR 144A 01/29 11.75					11.750000	31 Jan 2029		
		Local	2,690,000.000	92.210286	2,480,456.68	96.659113	2,600,130.14	119,673.46	0.75
		Base		92.210286	2,480,456.68	96.659113	2,600,130.14	119,673.46	0.63
12635FAZ7	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C3 C					4.492232	15 Aug 2048		
		Local	1,080,000.000	83.728454	904,267.30	81.881980	884,325.38	-19,941.92	0.26
Original Face:		Base	1,080,000.000	83.728454	904,267.30	81.881980	884,325.38	-19,941.92	0.21
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.705682	15 Nov 2048		
		Local	1,000,000.000	99.978314	999,783.14	97.108940	971,089.40	-28,693.74	0.28
Original Face:		Base	1,000,000.000	99.978314	999,783.14	97.108940	971,089.40	-28,693.74	0.24
12656VAD5	C3NANO INC SR SECURED 144A 08/26 10					10.000000	15 Aug 2026		
		Local	688,800.000	100.000000	688,800.00	97.000000	668,136.00	-20,664.00	0.19
		Base		100.000000	688,800.00	97.000000	668,136.00	-20,664.00	0.16
12658UAB9	CTC HOLDINGS LP TERM LOAN B						20 Feb 2029		
		Local	808,945.330	98.989121	800,767.87	98.750000	798,833.51	-1,934.36	0.23
		Base		98.989121	800,767.87	98.750000	798,833.51	-1,934.36	0.19
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A					6.559300	27 Dec 2060		
		Local	925,494.140	99.999982	925,493.97	100.392420	929,125.96	3,631.99	0.27
Original Face:		Base	910,000.000	99.999982	925,493.97	100.392420	929,125.96	3,631.99	0.23
12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A					1.756000	25 Oct 2066		
		Local	170,554.520	99.998956	170,552.74	88.794830	151,443.60	-19,109.14	0.04
Original Face:		Base	290,000.000	99.998956	170,552.74	88.794830	151,443.60	-19,109.14	0.04
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					5.330990	15 Apr 2037		
		Local	45,630.050	92.578290	42,243.52	94.520040	43,129.54	886.02	0.01

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Original Face:		2,630,000.000	Base	92.578290	42,243.52	94.520040	43,129.54	886.02	0.01
12768EAG1	CAESARS ENTERTAINMENT CORP TERM LOAN B						06 Feb 2030		
		332,410.730	Local	100.000000	332,410.73	99.875000	331,995.22	-415.51	0.10
			Base	100.000000	332,410.73	99.875000	331,995.22	-415.51	0.08
12768EAH9	CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1						06 Feb 2031		
		686,550.000	Local	99.767335	684,952.64	99.890600	685,798.91	846.27	0.20
			Base	99.767335	684,952.64	99.890600	685,798.91	846.27	0.17
12769GAC4	CAESARS ENTERTAIN INC SR SECURED 144A 02/32 6.5					6.500000	15 Feb 2032		
		830,000.000	Local	100.175289	831,454.90	103.441800	858,566.94	27,112.04	0.25
			Base	100.175289	831,454.90	103.441800	858,566.94	27,112.04	0.21
128195AN4	CALATLANTIC GROUP COMPANY GUAR 06/26 5.25					5.250000	01 Jun 2026		
		100,000.000	Local	99.027870	99,027.87	96.642909	96,642.91	-2,384.96	0.03
			Base	99.027870	99,027.87	96.642909	96,642.91	-2,384.96	0.02
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A					8.562980	15 Jul 2030		
		1,000,000.000	Local	100.000000	1,000,000.00	100.216300	1,002,163.00	2,163.00	0.29
Original Face:		1,000,000.000	Base	100.000000	1,000,000.00	100.216300	1,002,163.00	2,163.00	0.24
14074EAL5	CAPTREE PARK CLO LTD CPTPK 2024 1A D 144A					8.582640	20 Jul 2037		
		370,000.000	Local	100.000000	370,000.00	100.750000	372,775.00	2,775.00	0.11
Original Face:		370,000.000	Base	100.000000	370,000.00	100.750000	372,775.00	2,775.00	0.09
14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B						12 Nov 2027		
		806,366.500	Local	95.839789	772,819.95	93.166700	751,265.06	-21,554.89	0.22
			Base	95.839789	772,819.95	93.166700	751,265.06	-21,554.89	0.18
14311DBU9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2015 1A DR3 144A					8.493620	20 Jul 2031		
		320,000.000	Local	98.448013	315,033.64	100.075000	320,240.00	5,206.36	0.09
Original Face:		320,000.000	Base	98.448013	315,033.64	100.075000	320,240.00	5,206.36	0.08
143658BQ4	CARNIVAL CORP SR SECURED 144A 08/28 4					4.000000	01 Aug 2028		
		360,000.000	Local	90.023253	324,083.71	96.504360	347,415.70	23,331.99	0.10
			Base	90.023253	324,083.71	96.504360	347,415.70	23,331.99	0.08
14366RAA7	CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375					10.375000	01 May 2028		
		10,000.000	Local	105.980700	10,598.07	108.043100	10,804.31	206.24	0.00

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		Base		105.980700	10,598.07	108.043100	10,804.31	206.24	0.00
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25					4.250000	15 May 2029		
		Local	390,000.000	100.035882	390,139.94	92.651540	361,341.01	-28,798.93	0.10
		Base		100.035882	390,139.94	92.651540	361,341.01	-28,798.93	0.09
14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875					7.875000	15 Oct 2029		
		Local	990,000.000	93.461242	925,266.30	92.899310	919,703.17	-5,563.13	0.27
		Base		93.461242	925,266.30	92.899310	919,703.17	-5,563.13	0.22
14688TAA4	CARVAL CLO LTD CARVL 2024 3A E 144A					10.921390	20 Oct 2037		
		Local	775,000.000	100.000000	775,000.00	100.941300	782,295.08	7,295.08	0.23
Original Face:		Base	775,000.000	100.000000	775,000.00	100.941300	782,295.08	7,295.08	0.19
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A					3.693000	25 Feb 2046		
		Local	390,000.000	101.712405	396,678.38	80.918640	315,582.70	-81,095.68	0.09
Original Face:		Base	390,000.000	101.712405	396,678.38	80.918640	315,582.70	-81,095.68	0.08
15477CAA3	CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25					7.250000	15 Jun 2029		
		Local	330,000.000	99.719479	329,074.28	102.249693	337,423.99	8,349.71	0.10
		Base		99.719479	329,074.28	102.249693	337,423.99	8,349.71	0.08
15679GAC6	CERDIA FINANZ GMBH SR SECURED 144A 10/31 9.375					9.375000	03 Oct 2031		
		Local	140,000.000	100.000000	140,000.00	101.750000	142,450.00	2,450.00	0.04
		Base		100.000000	140,000.00	101.750000	142,450.00	2,450.00	0.03
17110EAB6	CHROMALLOY CORPORATION 2024 TERM LOAN B						27 Mar 2031		
		Local	448,875.000	97.834312	439,153.77	94.800000	425,533.50	-13,620.27	0.12
		Base		97.834312	439,153.77	94.800000	425,533.50	-13,620.27	0.10
17144CAB0	MULTIPLAN CORP SR UNSECURED 144A 10/27 6					6.000000	15 Oct 2027		
		Local	570,000.000	74.567682	425,035.79	61.500000	350,550.00	-74,485.79	0.10
		Base		74.567682	425,035.79	61.500000	350,550.00	-74,485.79	0.08
172442AT2	CINEMARK USA INC 2023 TERM LOAN B						24 May 2030		
		Local	1,113,106.500	98.717537	1,098,831.32	100.083300	1,114,033.72	15,202.40	0.32
		Base		98.717537	1,098,831.32	100.083300	1,114,033.72	15,202.40	0.27
17288YAM4	CITADEL SECURITIES LP 2024 TERM LOAN B						29 Jul 2030		
		Local	924,515.420	99.723959	921,963.38	99.925000	923,822.03	1,858.65	0.27

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			Base	99.723959	921,963.38	99.925000	923,822.03	1,858.65	0.22
17291NAA9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 SMRT A 144A					6.014686	12 Oct 2040		
		650,000.000	Local	102.765706	667,977.09	103.331580	671,655.27	3,678.18	0.19
Original Face:		650,000.000	Base	102.765706	667,977.09	103.331580	671,655.27	3,678.18	0.16
172967MU2	CITIGROUP INC JR SUBORDINA 12/99 VAR					4.000000	31 Dec 2099		
		440,000.000	Local	87.660770	385,707.39	97.972330	431,078.25	45,370.86	0.12
			Base	87.660770	385,707.39	97.972330	431,078.25	45,370.86	0.10
17330VAA4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2022 A A1 144A					6.170000	25 Sep 2062		
		870,118.190	Local	99.999879	870,117.14	99.995020	870,074.86	-42.28	0.25
Original Face:		1,050,000.000	Base	99.999879	870,117.14	99.995020	870,074.86	-42.28	0.21
184496AP2	CLEAN HARBORS INC COMPANY GUAR 144A 07/29 5.125					5.125000	15 Jul 2029		
		380,000.000	Local	94.610929	359,521.53	98.763960	375,303.05	15,781.52	0.11
			Base	94.610929	359,521.53	98.763960	375,303.05	15,781.52	0.09
18453HAA4	CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 08/27 5.125					5.125000	15 Aug 2027		
		840,000.000	Local	96.253214	808,527.00	98.318210	825,872.96	17,345.96	0.24
			Base	96.253214	808,527.00	98.318210	825,872.96	17,345.96	0.20
18912UAC6	CLOUD SOFTWARE GRP INC SR SECURED 144A 06/32 8.25					8.250000	30 Jun 2032		
		700,000.000	Local	100.117646	700,823.52	104.486961	731,408.73	30,585.21	0.21
			Base	100.117646	700,823.52	104.486961	731,408.73	30,585.21	0.18
18914GAN1	CLOVER CLO CLVR 2018 1A D1RR 144A					8.774410	20 Apr 2037		
		450,000.000	Local	100.000000	450,000.00	100.728800	453,279.60	3,279.60	0.13
Original Face:		450,000.000	Base	100.000000	450,000.00	100.728800	453,279.60	3,279.60	0.11
19416MAB5	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875					5.875000	01 Jul 2029		
		920,000.000	Local	100.563591	925,185.04	99.888810	918,977.05	-6,207.99	0.27
			Base	100.563591	925,185.04	99.888810	918,977.05	-6,207.99	0.22
19425AAE4	COLLEGE AVE STUDENT LOANS CASL 2021 B D 144A					3.780000	25 Jun 2052		
		427,513.050	Local	89.380123	382,111.69	90.766340	388,037.95	5,926.26	0.11
Original Face:		600,000.000	Base	89.380123	382,111.69	90.766340	388,037.95	5,926.26	0.09
19688JAE7	COLT FUNDING LLC COLT 2020 2 B1 144A					5.250000	25 Mar 2065		
		1,150,000.000	Local	98.048879	1,127,562.11	97.180310	1,117,573.57	-9,988.54	0.32

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Original Face:		1,150,000.000	Base	98.048879	1,127,562.11	97.180310	1,117,573.57	-9,988.54	0.27
19688WAC2	COLT FUNDING LLC COLT 2024 4 A3 144A					6.303000	25 Jul 2069		
		605,443.940	Local	99.998117	605,432.54	101.322800	613,452.75	8,020.21	0.18
Original Face:		620,000.000	Base	99.998117	605,432.54	101.322800	613,452.75	8,020.21	0.15
20338QAD5	COMMSCOPE LLC SR SECURED 144A 03/26 6					6.000000	01 Mar 2026		
		1,170,000.000	Local	92.417267	1,081,282.02	97.250000	1,137,825.00	56,542.98	0.33
			Base	92.417267	1,081,282.02	97.250000	1,137,825.00	56,542.98	0.28
20752TAB0	CONNECT FINCO SARL/CONNE SR SECURED 144A 09/29 9					9.000000	15 Sep 2029		
		380,000.000	Local	100.000000	380,000.00	96.813425	367,891.02	-12,108.98	0.11
			Base	100.000000	380,000.00	96.813425	367,891.02	-12,108.98	0.09
20753GAG6	FANNIE MAE CAS CAS 2024 R04 1B1 144A					7.480120	25 May 2044		
		850,000.000	Local	100.000000	850,000.00	100.343950	852,923.58	2,923.58	0.25
Original Face:		850,000.000	Base	100.000000	850,000.00	100.343950	852,923.58	2,923.58	0.21
20753UAB6	FANNIE MAE CAS CAS 2024 R01 1M2 144A					7.080120	25 Jan 2044		
		250,000.000	Local	100.000000	250,000.00	101.085480	252,713.70	2,713.70	0.07
Original Face:		250,000.000	Base	100.000000	250,000.00	101.085480	252,713.70	2,713.70	0.06
20753XAB0	FANNIE MAE CAS CAS 2022 R03 1M2 144A					8.780120	25 Mar 2042		
		1,090,000.000	Local	101.073930	1,101,705.84	105.108340	1,145,680.91	43,975.07	0.33
Original Face:		1,090,000.000	Base	101.073930	1,101,705.84	105.108340	1,145,680.91	43,975.07	0.28
20754AAF0	FANNIE MAE CAS CAS 2021 R03 1B1 144A					8.030120	25 Dec 2041		
		1,170,000.000	Local	100.000000	1,170,000.00	102.293300	1,196,831.61	26,831.61	0.35
Original Face:		1,170,000.000	Base	100.000000	1,170,000.00	102.293300	1,196,831.61	26,831.61	0.29
20754EAB1	FANNIE MAE CAS CAS 2023 R06 1M2 144A					7.980120	25 Jul 2043		
		270,000.000	Local	100.000000	270,000.00	103.289640	278,882.03	8,882.03	0.08
Original Face:		270,000.000	Base	100.000000	270,000.00	103.289640	278,882.03	8,882.03	0.07
20754GAE0	FANNIE MAE CAS CAS 2024 R02 1M2 144A					7.080120	25 Feb 2044		
		250,000.000	Local	100.000000	250,000.00	100.532550	251,331.38	1,331.38	0.07
Original Face:		250,000.000	Base	100.000000	250,000.00	100.532550	251,331.38	1,331.38	0.06
20754GAF7	FANNIE MAE CAS CAS 2024 R02 1B1 144A					7.780120	25 Feb 2044		
		910,000.000	Local	100.000000	910,000.00	101.803820	926,414.76	16,414.76	0.27

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Original Face:		Base	910,000.000	100.000000	910,000.00	101.803820	926,414.76	16,414.76	0.22
207942AB9	FANNIE MAE CAS CAS 2023 R05 1M2 144A					8.363410	25 Jun 2043		
		Local	420,000.000	100.000000	420,000.00	104.850560	440,372.35	20,372.35	0.13
Original Face:		Base	420,000.000	100.000000	420,000.00	104.850560	440,372.35	20,372.35	0.11
21871NAA9	CORECIVIC INC COMPANY GUAR 10/27 4.75					4.750000	15 Oct 2027		
		Local	1,230,000.000	94.333999	1,160,308.19	95.482970	1,174,440.53	14,132.34	0.34
		Base		94.333999	1,160,308.19	95.482970	1,174,440.53	14,132.34	0.28
221625AT3	IVORY COAST SR UNSECURED 144A 01/33 7.625					7.625000	30 Jan 2033		
		Local	1,160,000.000	98.919368	1,147,464.67	102.625000	1,190,450.00	42,985.33	0.34
Original Face:		Base	1,160,000.000	98.919368	1,147,464.67	102.625000	1,190,450.00	42,985.33	0.29
22164MAB3	COTIVITI CORPORATION 2024 TERM LOAN						01 May 2031		
		Local	537,050.630	99.521410	534,480.36	99.791700	535,931.95	1,451.59	0.15
		Base		99.521410	534,480.36	99.791700	535,931.95	1,451.59	0.13
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
		Local	490,000.000	99.051008	485,349.94	102.875000	504,087.50	18,737.56	0.15
		Base		99.051008	485,349.94	102.875000	504,087.50	18,737.56	0.12
22550L2J9	UBS AG STAMFORD CT SR UNSECURED 08/24 4.75					4.750000	09 Aug 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
23166MAC7	CUSHMAN + WAKEFIELD US SR SECURED 144A 09/31 8.875					8.875000	01 Sep 2031		
		Local	310,000.000	101.858261	315,760.61	109.153200	338,374.92	22,614.31	0.10
		Base		101.858261	315,760.61	109.153200	338,374.92	22,614.31	0.08
23330JAB7	DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
		Local	580,000.000	99.357316	576,272.43	99.976000	579,860.80	3,588.37	0.17
		Base		99.357316	576,272.43	99.976000	579,860.80	3,588.37	0.14
23344YAG7	DS PARENT INC TERM LOAN B						31 Jan 2031		
		Local	798,000.000	95.309900	760,573.00	96.750000	772,065.00	11,492.00	0.22
		Base		95.309900	760,573.00	96.750000	772,065.00	11,492.00	0.19
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
		Local	693,955.740	99.914215	693,360.43	96.875000	672,269.62	-21,090.81	0.19

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			Base	99.914215	693,360.43	96.875000	672,269.62	-21,090.81	0.16
24022KAJ8	DCERT BUYER, INC. 2021 2ND LIEN TERM LOAN						19 Feb 2029		
		1,130,000.000	Local	99.835301	1,128,138.90	84.500000	954,850.00	-173,288.90	0.28
			Base	99.835301	1,128,138.90	84.500000	954,850.00	-173,288.90	0.23
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN						07 Apr 2028		
		390,000.000	Local	99.329938	387,386.76	97.250000	379,275.00	-8,111.76	0.11
			Base	99.329938	387,386.76	97.250000	379,275.00	-8,111.76	0.09
25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875					5.875000	15 Aug 2027		
		270,000.000	Local	99.134004	267,661.81	98.226231	265,210.82	-2,450.99	0.08
			Base	99.134004	267,661.81	98.226231	265,210.82	-2,450.99	0.06
25461LAB8	DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875					8.875000	01 Feb 2030		
		340,000.000	Local	99.768047	339,211.36	100.580194	341,972.66	2,761.30	0.10
			Base	99.768047	339,211.36	100.580194	341,972.66	2,761.30	0.08
25470MAG4	DISH NETWORK CORP SR SECURED 144A 11/27 11.75					11.750000	15 Nov 2027		
		1,380,000.000	Local	100.371923	1,385,132.54	104.697935	1,444,831.50	59,698.96	0.42
			Base	100.371923	1,385,132.54	104.697935	1,444,831.50	59,698.96	0.35
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
		1,790,000.000	Local	99.387204	1,779,030.95	99.358460	1,778,516.43	-514.52	0.51
			Base	99.387204	1,779,030.95	99.358460	1,778,516.43	-514.52	0.43
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
		820,000.000	Local	99.945127	819,550.04	87.372099	716,451.21	-103,098.83	0.21
			Base	99.945127	819,550.04	87.372099	716,451.21	-103,098.83	0.17
25714PEP9	DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5					5.500000	22 Feb 2029		
		200,000.000	Local	100.000000	200,000.00	100.490705	200,981.41	981.41	0.06
			Base	100.000000	200,000.00	100.490705	200,981.41	981.41	0.05
257867BJ9	RR DONNELLEY + SONS CO SR SECURED 144A 08/29 9.5					9.500000	01 Aug 2029		
		710,000.000	Local	100.000000	710,000.00	100.861820	716,118.92	6,118.92	0.21
			Base	100.000000	710,000.00	100.861820	716,118.92	6,118.92	0.17
26872NAC3	EMRLD BORROWER LP TERM LOAN B						31 May 2030		
		609,171.970	Local	99.438487	605,751.39	99.734400	607,554.01	1,802.62	0.18

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			Base	99.438487	605,751.39	99.734400	607,554.01	1,802.62	0.15
26872NAD1	EMRLD BORROWER LP 2024 TERM LOAN B						04 Aug 2031		
		110,000.000	Local	99.753482	109,728.83	99.781200	109,759.32	30.49	0.03
			Base	99.753482	109,728.83	99.781200	109,759.32	30.49	0.03
26885BAN0	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5					7.500000	01 Jun 2030		
		530,000.000	Local	100.600392	533,182.08	109.847600	582,192.28	49,010.20	0.17
			Base	100.600392	533,182.08	109.847600	582,192.28	49,010.20	0.14
27034RAC7	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/31 9.875					9.875000	15 Jul 2031		
		290,000.000	Local	98.188476	284,746.58	111.594900	323,625.21	38,878.63	0.09
			Base	98.188476	284,746.58	111.594900	323,625.21	38,878.63	0.08
279158AV1	ECOPETROL SA SR UNSECURED 01/36 8.375					8.375000	19 Jan 2036		
		820,000.000	Local	99.460718	815,577.89	102.275000	838,655.00	23,077.11	0.24
			Base	99.460718	815,577.89	102.275000	838,655.00	23,077.11	0.20
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
		880,000.000	Local	96.643608	850,463.75	99.027090	871,438.39	20,974.64	0.25
			Base	96.643608	850,463.75	99.027090	871,438.39	20,974.64	0.21
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
		150,000.000	Local	99.501027	149,251.54	87.300000	130,950.00	-18,301.54	0.04
			Base	99.501027	149,251.54	87.300000	130,950.00	-18,301.54	0.03
283875CE0	REPUBLIC OF EL SALVADOR SR UNSECURED 144A 04/30 9.25					9.250000	17 Apr 2030		
		200,000.000	Local	90.508420	181,016.84	99.276237	198,552.47	17,535.63	0.06
Original Face:		200,000.000	Base	90.508420	181,016.84	99.276237	198,552.47	17,535.63	0.05
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					6.069260	25 May 2037		
		26,107.970	Local	100.358703	26,201.62	99.472220	25,970.18	-231.44	0.01
Original Face:		410,000.000	Base	100.358703	26,201.62	99.472220	25,970.18	-231.44	0.01
29002VAS7	ELMWOOD CLO X LTD ELM10 2021 3A DR 144A					8.582010	20 Apr 2034		
		1,020,000.000	Local	100.000000	1,020,000.00	100.400300	1,024,083.06	4,083.06	0.30
Original Face:		1,020,000.000	Base	100.000000	1,020,000.00	100.400300	1,024,083.06	4,083.06	0.25
29163VAG8	EMPIRE COMMUNITIES CORP SR UNSECURED 144A 05/29 9.75					9.750000	01 May 2029		
		360,000.000	Local	100.000000	360,000.00	106.749501	384,298.20	24,298.20	0.11

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			Base	100.000000	360,000.00	106.749501	384,298.20	24,298.20	0.09
29244CAE8	EMPOWER CLO LTD. EMPWR 2023 1A C 144A					8.584600	25 Apr 2036		
		570,000.000	Local	99.145849	565,131.34	100.856000	574,879.20	9,747.86	0.17
Original Face:		570,000.000	Base	99.145849	565,131.34	100.856000	574,879.20	9,747.86	0.14
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		80,000.000	Local	99.034263	79,227.41	102.090323	81,672.26	2,444.85	0.02
			Base	99.034263	79,227.41	102.090323	81,672.26	2,444.85	0.02
29281RAA7	ENDO FINANCE HOLDINGS SR SECURED 144A 04/31 8.5					8.500000	15 Apr 2031		
		440,000.000	Local	100.000000	440,000.00	107.160900	471,507.96	31,507.96	0.14
			Base	100.000000	440,000.00	107.160900	471,507.96	31,507.96	0.11
29450YAB5	EQUIPMENTSHARE.COM INC SECURED 144A 05/32 8.625					8.625000	15 May 2032		
		470,000.000	Local	100.000000	470,000.00	104.925000	493,147.50	23,147.50	0.14
			Base	100.000000	470,000.00	104.925000	493,147.50	23,147.50	0.12
29605JAA4	ESAB CORP COMPANY GUAR 144A 04/29 6.25					6.250000	15 Apr 2029		
		320,000.000	Local	100.828669	322,651.74	102.714200	328,685.44	6,033.70	0.10
			Base	100.828669	322,651.74	102.714200	328,685.44	6,033.70	0.08
30233PAR1	EYECARE PARTNERS LLC 2024 SECOND OUT TERM LOAN C						30 Nov 2028		
		113,810.960	Local	100.000000	113,810.96	17.000000	19,347.86	-94,463.10	0.01
			Base	100.000000	113,810.96	17.000000	19,347.86	-94,463.10	0.00
30233PAT7	EYECARE PARTNERS LLC 2024 SECOND OUT TERM LOAN B						30 Nov 2028		
		854,474.300	Local	100.000000	854,474.30	71.500000	610,949.12	-243,525.18	0.18
			Base	100.000000	854,474.30	71.500000	610,949.12	-243,525.18	0.15
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					9.144600	25 Oct 2030		
		1,250,000.000	Local	100.000000	1,250,000.00	108.859350	1,360,741.88	110,741.88	0.39
Original Face:		1,250,000.000	Base	100.000000	1,250,000.00	108.859350	1,360,741.88	110,741.88	0.33
3137BF4Y4	FREDDIE MAC FHR 4415 IO					0.959341	15 Apr 2041		
		628,122.400	Local	4.677308	29,379.22	4.720420	29,650.02	270.80	0.01
Original Face:		8,900,000.000	Base	4.677308	29,379.22	4.720420	29,650.02	270.80	0.01
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					12.944600	25 Dec 2027		
		259,312.960	Local	99.975335	259,249.00	103.363320	268,034.48	8,785.48	0.08

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Original Face:		Base	330,000.000	99.975335	259,249.00	103.363320	268,034.48	8,785.48	0.06
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.198480	25 Oct 2035		
		Local	25,958.860	1.994733	517.81	4.000530	1,038.49	520.68	0.00
Original Face:		Base	1,400,000.000	1.994733	517.81	4.000530	1,038.49	520.68	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.381212	25 Mar 2036		
		Local	15,882.100	29.602446	4,701.49	4.001670	635.55	-4,065.94	0.00
Original Face:		Base	2,700,000.000	29.597471	4,700.70	4.001670	635.55	-4,065.15	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					1.990979	25 Jul 2036		
		Local	27,131.710	0.000221	0.06	3.973710	1,078.14	1,078.08	0.00
Original Face:		Base	1,400,000.000	0.000221	0.06	3.973710	1,078.14	1,078.08	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					5.707431	25 Dec 2036		
		Local	23,779.000	0.278902	66.32	4.961770	1,179.86	1,113.54	0.00
Original Face:		Base	1,800,000.000	0.278902	66.32	4.961770	1,179.86	1,113.54	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					5.707431	25 Dec 2036		
		Local	24,194.630	0.000207	0.05	4.951650	1,198.03	1,197.98	0.00
Original Face:		Base	1,600,000.000	0.000207	0.05	4.951650	1,198.03	1,197.98	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
		Local	7,094.650	2.474118	175.53	0.977570	69.36	-106.17	0.00
Original Face:		Base	425,601.240	2.474118	175.53	0.977570	69.36	-106.17	0.00
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
		Local	1,300,000.000	99.997338	1,299,965.40	76.501410	994,518.33	-305,447.07	0.29
Original Face:		Base	1,300,000.000	99.997338	1,299,965.40	76.501410	994,518.33	-305,447.07	0.24
31935HAD9	FIRST BRANDS 2021 TERM LOAN						30 Mar 2027		
		Local	69,819.590	97.846836	68,316.26	98.871500	69,031.68	715.42	0.02
		Base		97.846836	68,316.26	98.871500	69,031.68	715.42	0.02
31935HAG2	FIRST BRANDS GROUP, LLC 2022 INCREMENTAL TERM LOAN						30 Mar 2027		
		Local	591,311.010	96.922146	573,111.32	98.875000	584,658.76	11,547.44	0.17
		Base		96.922146	573,111.32	98.875000	584,658.76	11,547.44	0.14
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
		Local	380,000.000	97.323992	369,831.17	98.880030	375,744.11	5,912.94	0.11

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		Base		97.323992	369,831.17	98.880030	375,744.11	5,912.94	0.09
335934AV7	FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375					9.375000	01 Mar 2029		
		Local	1,270,000.000	102.189278	1,297,803.83	106.000390	1,346,204.95	48,401.12	0.39
		Base		102.189278	1,297,803.83	106.000390	1,346,204.95	48,401.12	0.33
33834YAB4	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 01/28 VAR					10.500000	15 Jan 2028		
		Local	461,772.000	102.452297	473,096.02	102.314400	472,459.25	-636.77	0.14
		Base		102.452297	473,096.02	102.314400	472,459.25	-636.77	0.11
33884EAL5	FLATIRON CLO LTD FLAT 2024 1A D1 144A					8.266600	15 Jul 2036		
		Local	1,000,000.000	100.000000	1,000,000.00	100.120200	1,001,202.00	1,202.00	0.29
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.120200	1,001,202.00	1,202.00	0.24
34416DBB3	FOCUS FINANCIAL PARTNERS LLC 2024 TERM LOAN B8						11 Sep 2031		
		Local	1,074,586.690	99.750823	1,071,909.07	99.640600	1,070,724.63	-1,184.44	0.31
		Base		99.750823	1,071,909.07	99.640600	1,070,724.63	-1,184.44	0.26
34416DBC1	FOCUS FINANCIAL PARTNERS LLC 2024 DELAYED DRAW TERM LOAN						11 Sep 2031		
		Local	115,413.310	100.000000	115,413.31	99.640600	114,998.51	-414.80	0.03
		Base		100.000000	115,413.31	99.640600	114,998.51	-414.80	0.03
344849AA2	FOOT LOCKER INC SR UNSECURED 144A 10/29 4					4.000000	01 Oct 2029		
		Local	1,010,000.000	83.585891	844,217.50	87.196090	880,680.51	36,463.01	0.25
		Base		83.585891	844,217.50	87.196090	880,680.51	36,463.01	0.21
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031		
		Local	790,000.000	93.806111	741,068.28	88.639230	700,249.92	-40,818.36	0.20
		Base		93.806111	741,068.28	88.639230	700,249.92	-40,818.36	0.17
35100DAV8	FOUR SEASONS HOTELS LIMITED 2024 1ST LIEN TERM LOAN B						30 Nov 2029		
		Local	555,757.580	100.000000	555,757.58	99.916700	555,294.63	-462.95	0.16
		Base		100.000000	555,757.58	99.916700	555,294.63	-462.95	0.13
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A					4.500000	25 Feb 2059		
		Local	1,220,000.000	100.326394	1,223,982.01	93.863380	1,145,133.24	-78,848.77	0.33
Original Face:		Base	1,220,000.000	100.326394	1,223,982.01	93.863380	1,145,133.24	-78,848.77	0.28
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A					8.680120	25 Aug 2033		
		Local	1,120,000.000	99.275666	1,111,887.46	112.354080	1,258,365.70	146,478.24	0.36

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Original Face:		1,120,000.000	Base	99.275666	1,111,887.46	112.354080	1,258,365.70	146,478.24	0.30
35564KH77	FREDDIE MAC STACR STACR 2022 DNA6 M2 144A					11.030120	25 Sep 2042		
		640,000.000	Local	111.615594	714,339.80	111.095110	711,008.70	-3,331.10	0.21
Original Face:		640,000.000	Base	111.615594	714,339.80	111.095110	711,008.70	-3,331.10	0.17
35564KLU1	FREDDIE MAC STACR STACR 2021 DNA6 B1 144A					8.680120	25 Oct 2041		
		690,000.000	Local	101.092630	697,539.15	103.101570	711,400.83	13,861.68	0.21
Original Face:		690,000.000	Base	101.092630	697,539.15	103.101570	711,400.83	13,861.68	0.17
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A					7.130120	25 Jan 2042		
		260,000.000	Local	98.937965	257,238.71	101.363980	263,546.35	6,307.64	0.08
Original Face:		260,000.000	Base	98.937965	257,238.71	101.363980	263,546.35	6,307.64	0.06
35564KYP8	FREDDIE MAC STACR STACR 2022 DNA5 M1B 144A					9.780120	25 Jun 2042		
		240,000.000	Local	106.664513	255,994.83	107.228060	257,347.34	1,352.51	0.07
Original Face:		240,000.000	Base	106.664513	255,994.83	107.228060	257,347.34	1,352.51	0.06
35564NBA0	FREDDIE MAC STACR STACR 2024 DNA1 M2 144A					7.230120	25 Feb 2044		
		520,000.000	Local	100.274812	521,429.02	100.519980	522,703.90	1,274.88	0.15
Original Face:		520,000.000	Base	100.274812	521,429.02	100.519980	522,703.90	1,274.88	0.13
35564NCW1	FREDDIE MAC STACR STACR 2024 DNA2 A1 144A					6.530120	25 May 2044		
		385,857.720	Local	100.000000	385,857.72	100.084530	386,183.89	326.17	0.11
Original Face:		400,000.000	Base	100.000000	385,857.72	100.084530	386,183.89	326.17	0.09
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		110,000.000	Local	89.873855	98,861.24	100.625400	110,687.94	11,826.70	0.03
			Base	89.873855	98,861.24	100.625400	110,687.94	11,826.70	0.03
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25					8.250000	15 Feb 2028		
		1,210,000.000	Local	96.966298	1,173,292.20	100.144100	1,211,743.61	38,451.41	0.35
			Base	96.966298	1,173,292.20	100.144100	1,211,743.61	38,451.41	0.29
36162JAG1	GEO GROUP INC/THE SR SECURED 04/29 8.625					8.625000	15 Apr 2029		
		500,000.000	Local	100.000000	500,000.00	103.958400	519,792.00	19,792.00	0.15
			Base	100.000000	500,000.00	103.958400	519,792.00	19,792.00	0.13
36162JAH9	GEO GROUP INC/THE COMPANY GUAR 04/31 10.25					10.250000	15 Apr 2031		
		740,000.000	Local	100.000000	740,000.00	106.579594	788,689.00	48,689.00	0.23

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			Base	100.000000	740,000.00	106.579594	788,689.00	48,689.00	0.19
36168QAN4	GFL ENVIRONMENTAL INC COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029		
		420,000.000	Local	92.174867	387,134.44	97.554780	409,730.08	22,595.64	0.12
			Base	92.174867	387,134.44	97.554780	409,730.08	22,595.64	0.10
36168QAQ7	GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75					6.750000	15 Jan 2031		
		750,000.000	Local	101.118439	758,388.29	104.941200	787,059.00	28,670.71	0.23
			Base	101.118439	758,388.29	104.941200	787,059.00	28,670.71	0.19
36170EAC1	GEO GROUP INC THE 2024 TERM LOAN B						13 Apr 2029		
		323,916.670	Local	99.068304	320,898.75	101.250000	327,965.63	7,066.88	0.09
			Base	99.068304	320,898.75	101.250000	327,965.63	7,066.88	0.08
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					5.509260	25 Dec 2035		
		375,242.660	Local	96.496211	362,094.95	91.812360	344,519.14	-17,575.81	0.10
Original Face:		2,210,000.000	Base	96.496211	362,094.95	91.812360	344,519.14	-17,575.81	0.08
36250GAW5	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC30 C					4.202681	10 May 2050		
		820,000.000	Local	87.910687	720,867.63	88.974960	729,594.67	8,727.04	0.21
Original Face:		820,000.000	Base	87.910687	720,867.63	88.974960	729,594.67	8,727.04	0.18
36268NAA8	BOOST NEWCO BORROWER LLC SR SECURED 144A 01/31 7.5					7.500000	15 Jan 2031		
		470,000.000	Local	99.528891	467,785.79	107.311200	504,362.64	36,576.85	0.15
			Base	99.528891	467,785.79	107.311200	504,362.64	36,576.85	0.12
36472TAA7	GANNETT CO INC SR SECURED 144A 12/27 6					6.000000	01 Dec 2027		
		128,000.000	Local	97.444789	124,729.33	126.123322	161,437.85	36,708.52	0.05
			Base	97.444789	124,729.33	126.123322	161,437.85	36,708.52	0.04
37156QAZ9	GENESEE + WYOMING INC NEW 2024 TERM LOAN B						10 Apr 2031		
		830,000.000	Local	99.520552	826,020.58	99.765600	828,054.48	2,033.90	0.24
			Base	99.520552	826,020.58	99.765600	828,054.48	2,033.90	0.20
37959JAG6	GLOBAL TEL LINK CORPORATION 2024 TERM LOAN						06 Aug 2029		
		930,000.000	Local	96.079339	893,537.85	96.350000	896,055.00	2,517.15	0.26
			Base	96.079339	893,537.85	96.350000	896,055.00	2,517.15	0.22
38138BAN0	GOLDENTREE LOAN MANAGEMENT US GLM 2018 3A D 144A					8.393620	20 Apr 2030		
		600,000.000	Local	95.416732	572,500.39	100.169000	601,014.00	28,513.61	0.17

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Original Face:		600,000.000	Base	95.416732	572,500.39	100.169000	601,014.00	28,513.61	0.15
38179MAA4	GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2023 66A A 144A					7.234600	25 Apr 2036		
		230,000.000	Local	99.889096	229,744.92	100.621600	231,429.68	1,684.76	0.07
Original Face:		230,000.000	Base	99.889096	229,744.92	100.621600	231,429.68	1,684.76	0.06
38180CAA3	GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2024 76A E 144A					10.491860	25 Oct 2037		
		400,000.000	Local	100.000000	400,000.00	100.210300	400,841.20	841.20	0.12
Original Face:		400,000.000	Base	100.000000	400,000.00	100.210300	400,841.20	841.20	0.10
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA						20 Nov 2042		
		21,787.160	Local	0.000413	0.09	3.744100	815.73	815.64	0.00
Original Face:		300,000.000	Base	0.000413	0.09	3.744100	815.73	815.64	0.00
38723BAJ0	WIN WASTE INNOVATIONS HLDG INC 2021 TERM LOAN B						24 Mar 2028		
		239,383.030	Local	95.082538	227,611.46	95.013900	227,447.15	-164.31	0.07
			Base	95.082538	227,611.46	95.013900	227,447.15	-164.31	0.06
389284AA8	GRAY TELEVISION INC COMPANY GUAR 144A 05/27 7					7.000000	15 May 2027		
		450,000.000	Local	92.771402	417,471.31	98.257820	442,160.19	24,688.88	0.13
			Base	92.771402	417,471.31	98.257820	442,160.19	24,688.88	0.11
389376AZ7	GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN						01 Dec 2028		
		653,265.310	Local	97.468741	636,729.47	92.031200	601,207.90	-35,521.57	0.17
			Base	97.468741	636,729.47	92.031200	601,207.90	-35,521.57	0.15
389376BC7	GRAY TELEVISION INC 2024 TERM LOAN B						04 Jun 2029		
		259,350.000	Local	96.134124	249,323.85	95.861100	248,615.76	-708.09	0.07
			Base	96.134124	249,323.85	95.861100	248,615.76	-708.09	0.06
39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B						16 Jun 2028		
		787,199.960	Local	98.540913	775,714.03	99.375000	782,279.96	6,565.93	0.23
			Base	98.540913	775,714.03	99.375000	782,279.96	6,565.93	0.19
39808MAJ2	GREYSTONE COMMERCIAL REAL ESTA GSTNE 2024 HC3 D 144A					10.429110	15 Mar 2041		
		360,000.000	Local	99.758053	359,128.99	99.750920	359,103.31	-25.68	0.10
Original Face:		360,000.000	Base	99.758053	359,128.99	99.750920	359,103.31	-25.68	0.09
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
		380,000.000	Local	99.456018	377,932.87	93.884800	356,762.24	-21,170.63	0.10

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			Base	99.456018	377,932.87	93.884800	356,762.24	-21,170.63	0.09
404119AJ8	HCA INC COMPANY GUAR 11/33 7.5					7.500000	06 Nov 2033		
		240,000.000	Local	108.834871	261,203.69	115.761616	277,827.88	16,624.19	0.08
			Base	108.834871	261,203.69	115.761616	277,827.88	16,624.19	0.07
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A					6.910990	16 Jun 2036		
		450,000.000	Local	100.000000	450,000.00	97.977250	440,897.63	-9,102.37	0.13
Original Face:		450,000.000	Base	100.000000	450,000.00	97.977250	440,897.63	-9,102.37	0.11
41151PAR6	HARBOR FREIGHT TOOLS USA INC 2024 TERM LOAN B						05 Jun 2031		
		680,000.000	Local	99.756332	678,343.06	98.340900	668,718.12	-9,624.94	0.19
			Base	99.756332	678,343.06	98.340900	668,718.12	-9,624.94	0.16
41809JAA3	KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75					7.750000	15 Jan 2028		
		530,000.000	Local	99.422491	526,939.20	102.512500	543,316.25	16,377.05	0.16
			Base	99.422491	526,939.20	102.512500	543,316.25	16,377.05	0.13
431318AZ7	HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25					6.250000	15 Apr 2032		
		460,000.000	Local	100.000000	460,000.00	97.370850	447,905.91	-12,094.09	0.13
			Base	100.000000	460,000.00	97.370850	447,905.91	-12,094.09	0.11
431318BC7	HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/33 8.375					8.375000	01 Nov 2033		
		360,000.000	Local	100.000000	360,000.00	107.814900	388,133.64	28,133.64	0.11
			Base	100.000000	360,000.00	107.814900	388,133.64	28,133.64	0.09
442722AB0	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/28 8.875					8.875000	15 Jul 2028		
		380,000.000	Local	100.000000	380,000.00	106.049800	402,989.24	22,989.24	0.12
			Base	100.000000	380,000.00	106.049800	402,989.24	22,989.24	0.10
442722AC8	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/32 7.375					7.375000	15 Jul 2032		
		360,000.000	Local	100.000000	360,000.00	103.582100	372,895.56	12,895.56	0.11
			Base	100.000000	360,000.00	103.582100	372,895.56	12,895.56	0.09
443628AH5	HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
		500,000.000	Local	102.558760	512,793.80	101.463700	507,318.50	-5,475.30	0.15
			Base	102.558760	512,793.80	101.463700	507,318.50	-5,475.30	0.12
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
		828,354.560	Local	99.445999	823,765.47	99.828100	826,930.62	3,165.15	0.24

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			Base	99.445999	823,765.47	99.828100	826,930.62	3,165.15	0.20
45344LAC7	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02/28 9.25					9.250000	15 Feb 2028		
		380,000.000	Local	98.444553	374,089.30	104.304700	396,357.86	22,268.56	0.11
			Base	98.444553	374,089.30	104.304700	396,357.86	22,268.56	0.10
45344LAD5	CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/32 7.625					7.625000	01 Apr 2032		
		400,000.000	Local	100.000000	400,000.00	100.028500	400,114.00	114.00	0.12
			Base	100.000000	400,000.00	100.028500	400,114.00	114.00	0.10
45567YAN5	MH SUB I LLC 2023 TERM LOAN						03 May 2028		
		754,271.350	Local	98.267117	741,200.71	99.270800	748,771.20	7,570.49	0.22
			Base	98.267117	741,200.71	99.270800	748,771.20	7,570.49	0.18
45674PAN4	INDY US BIDCO LLC 2024 USD TERM LOAN						06 Mar 2028		
		520,000.000	Local	99.761446	518,759.52	99.500000	517,400.00	-1,359.52	0.15
			Base	99.761446	518,759.52	99.500000	517,400.00	-1,359.52	0.13
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
		370,000.000	Local	98.435362	364,210.84	100.767706	372,840.51	8,629.67	0.11
			Base	98.435362	364,210.84	100.767706	372,840.51	8,629.67	0.09
46115HCF2	INTESA SANPAOLO SPA 144A 11/53 7.8					7.800000	28 Nov 2053		
		1,270,000.000	Local	104.748787	1,330,309.59	119.987990	1,523,847.47	193,537.88	0.44
			Base	104.748787	1,330,309.59	119.987990	1,523,847.47	193,537.88	0.37
46124CAN7	ALTERRA MOUNTAIN COMPANY 2024 TERM LOAN B4						17 Aug 2028		
		347,343.740	Local	100.225601	348,127.35	100.000000	347,343.74	-783.61	0.10
			Base	100.225601	348,127.35	100.000000	347,343.74	-783.61	0.08
46590KAK0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 C					4.878456	15 Jan 2049		
		100,000.000	Local	82.733340	82,733.34	88.468740	88,468.74	5,735.40	0.03
Original Face:		100,000.000	Base	82.733340	82,733.34	88.468740	88,468.74	5,735.40	0.02
465965AC5	JB POINDEXTER + CO INC SR UNSECURED 144A 12/31 8.75					8.750000	15 Dec 2031		
		400,000.000	Local	100.000000	400,000.00	105.820600	423,282.40	23,282.40	0.12
			Base	100.000000	400,000.00	105.820600	423,282.40	23,282.40	0.10
47077WAA6	JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5					4.500000	15 Nov 2029		
		100,000.000	Local	100.426720	100,426.72	96.169350	96,169.35	-4,257.37	0.03

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			Base	100.426720	100,426.72	96.169350	96,169.35	-4,257.37	0.02
47077WAC2	JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125					7.125000	30 Apr 2031		
		690,000.000	Local	100.000000	690,000.00	105.949300	731,050.17	41,050.17	0.21
			Base	100.000000	690,000.00	105.949300	731,050.17	41,050.17	0.18
47947BAE2	JOHNSTONE SUPPLY LLC TERM LOAN						09 Jun 2031		
		210,000.000	Local	99.756257	209,488.14	99.650000	209,265.00	-223.14	0.06
			Base	99.756257	209,488.14	99.650000	209,265.00	-223.14	0.05
482606AN0	KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A					7.514480	15 Aug 2038		
		843,076.550	Local	100.000000	843,076.55	97.526160	822,220.19	-20,856.36	0.24
Original Face:		850,000.000	Base	100.000000	843,076.55	97.526160	822,220.19	-20,856.36	0.20
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A					7.397210	15 Feb 2039		
		1,140,000.000	Local	100.000000	1,140,000.00	94.047540	1,072,141.96	-67,858.04	0.31
Original Face:		1,140,000.000	Base	100.000000	1,140,000.00	94.047540	1,072,141.96	-67,858.04	0.26
48585JAJ9	KATAYMA CLO LTD KTAMA 2023 1A D 144A					10.532010	20 Oct 2036		
		670,000.000	Local	100.000000	670,000.00	102.454500	686,445.15	16,445.15	0.20
Original Face:		670,000.000	Base	100.000000	670,000.00	102.454500	686,445.15	16,445.15	0.17
485862AG1	KATAYMA CLO LTD KTAMA 2024 2A D 144A					9.787900	20 Apr 2037		
		430,000.000	Local	100.000000	430,000.00	102.137100	439,189.53	9,189.53	0.13
Original Face:		430,000.000	Base	100.000000	430,000.00	102.137100	439,189.53	9,189.53	0.11
48668NAA9	QAZAQGAZ NC JSC COMPANY GUAR 144A 09/27 4.375					4.375000	26 Sep 2027		
		340,000.000	Local	100.629121	342,139.01	97.439300	331,293.62	-10,845.39	0.10
			Base	100.629121	342,139.01	97.439300	331,293.62	-10,845.39	0.08
491798AM6	REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75					9.750000	16 Feb 2031		
		880,000.000	Local	97.444048	857,507.62	100.934400	888,222.72	30,715.10	0.26
Original Face:		880,000.000	Base	97.444048	857,507.62	100.934400	888,222.72	30,715.10	0.22
49902TAB8	KNIGHT HEALTH HOLDINGS LLC TERM LOAN B						23 Dec 2028		
		243,521.930	Local	81.773054	199,135.32	55.750000	135,763.48	-63,371.84	0.04
			Base	81.773054	199,135.32	55.750000	135,763.48	-63,371.84	0.03
50205DAA7	LHOME MORTGAGE TRUST LHOME 2024 RTL1 A1 144A					7.017000	25 Jan 2029		
		720,000.000	Local	99.998564	719,989.66	101.616110	731,635.99	11,646.33	0.21

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Original Face:		Base	720,000.000	99.998564	719,989.66	101.616110	731,635.99	11,646.33	0.18
50205HAC4	LRS HOLDINGS, LLC TERM LOAN B						31 Aug 2028		
		Local	616,244.920	99.752199	614,717.86	94.750000	583,892.06	-30,825.80	0.17
		Base		99.752199	614,717.86	94.750000	583,892.06	-30,825.80	0.14
50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN						05 May 2028		
		Local	658,303.340	98.181910	646,334.79	96.500000	635,262.72	-11,072.07	0.18
		Base		98.181910	646,334.79	96.500000	635,262.72	-11,072.07	0.15
505742AR7	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 07/31 7					7.000000	15 Jul 2031		
		Local	1,140,000.000	100.320757	1,143,656.63	106.023000	1,208,662.20	65,005.57	0.35
		Base		100.320757	1,143,656.63	106.023000	1,208,662.20	65,005.57	0.29
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A					6.250000	25 Jul 2061		
		Local	877,602.150	100.055542	878,089.59	98.308450	862,757.07	-15,332.52	0.25
Original Face:		Base	860,000.000	100.055542	878,089.59	98.308450	862,757.07	-15,332.52	0.21
52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A					2.250000	25 Jul 2067		
		Local	191,936.720	100.023143	191,981.14	99.192900	190,387.60	-1,593.54	0.06
Original Face:		Base	290,000.000	100.023143	191,981.14	99.192900	190,387.60	-1,593.54	0.05
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					4.750000	25 Apr 2061		
		Local	224,875.140	98.237649	220,912.05	100.671590	226,385.38	5,473.33	0.07
Original Face:		Base	360,000.000	98.237649	220,912.05	100.671590	226,385.38	5,473.33	0.05
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A					6.500000	25 Apr 2061		
		Local	924,640.200	100.063759	925,229.74	100.031530	924,931.74	-298.00	0.27
Original Face:		Base	900,000.000	100.063759	925,229.74	100.031530	924,931.74	-298.00	0.22
53219LAV1	LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875					9.875000	15 Aug 2030		
		Local	1,070,000.000	95.897350	1,026,101.65	110.042700	1,177,456.89	151,355.24	0.34
		Base		95.897350	1,026,101.65	110.042700	1,177,456.89	151,355.24	0.29
53229KAA7	LIGHTNING POWER LLC SR SECURED 144A 08/32 7.25					7.250000	15 Aug 2032		
		Local	30,000.000	102.018767	30,605.63	104.992000	31,497.60	891.97	0.01
		Base		102.018767	30,605.63	104.992000	31,497.60	891.97	0.01
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A					5.350000	20 Jun 2047		
		Local	342,815.730	109.696985	376,058.52	88.610200	303,769.70	-72,288.82	0.09

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Original Face:		Base	610,000.000	109.696985	376,058.52	88.610200	303,769.70	-72,288.82	0.07
542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1					5.869260	25 Oct 2034		
		Local	203,189.450	99.873552	202,932.52	96.182240	195,432.16	-7,500.36	0.06
Original Face:		Base	1,270,000.000	99.873552	202,932.52	96.182240	195,432.16	-7,500.36	0.05
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4					6.244260	25 Feb 2035		
		Local	493,992.990	100.282326	495,387.66	98.707930	487,610.25	-7,777.41	0.14
Original Face:		Base	890,000.000	100.282326	495,387.66	98.707930	487,610.25	-7,777.41	0.12
55284JAL3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A					8.114820	19 Feb 2037		
		Local	1,310,000.000	100.000000	1,310,000.00	93.686360	1,227,291.32	-82,708.68	0.35
Original Face:		Base	1,310,000.000	100.000000	1,310,000.00	93.686360	1,227,291.32	-82,708.68	0.30
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A					7.161480	15 May 2038		
		Local	728,000.000	100.000000	728,000.00	98.750000	718,900.00	-9,100.00	0.21
Original Face:		Base	910,000.000	100.000000	728,000.00	98.750000	718,900.00	-9,100.00	0.17
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.250000	01 Aug 2026		
		Local	1,020,000.000	91.680813	935,144.29	95.457420	973,665.68	38,521.39	0.28
		Base		91.680813	935,144.29	95.457420	973,665.68	38,521.39	0.24
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
		Local	540,000.000	82.846733	447,372.36	89.869610	485,295.89	37,923.53	0.14
		Base		82.846733	447,372.36	89.869610	485,295.89	37,923.53	0.12
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A					2.717520	15 Dec 2036		
		Local	890,000.000	99.616336	886,585.39	62.070000	552,423.00	-334,162.39	0.16
Original Face:		Base	890,000.000	99.616336	886,585.39	62.070000	552,423.00	-334,162.39	0.13
55361AAZ7	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 C					7.252097	15 Dec 2056		
		Local	370,000.000	99.458130	367,995.08	107.680070	398,416.26	30,421.18	0.12
Original Face:		Base	370,000.000	99.458130	367,995.08	107.680070	398,416.26	30,421.18	0.10
55376CAD5	MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 1 A4					5.472000	15 May 2056		
		Local	370,000.000	100.955957	373,537.04	104.951060	388,318.92	14,781.88	0.11
Original Face:		Base	370,000.000	100.955957	373,537.04	104.951060	388,318.92	14,781.88	0.09
55916AAA2	MICHAELS COS INC/THE SR SECURED 144A 05/28 5.25					5.250000	01 May 2028		
		Local	330,000.000	79.257400	261,549.42	74.933330	247,279.99	-14,269.43	0.07

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		Base		79.257400	261,549.42	74.933330	247,279.99	-14,269.43	0.06
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A					9.073620	20 Jan 2032		
		Local	900,000.000	94.826381	853,437.43	100.119600	901,076.40	47,638.97	0.26
Original Face:		Base	900,000.000	94.826381	853,437.43	100.119600	901,076.40	47,638.97	0.22
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
		Local	260,000.000	100.000000	260,000.00	99.891490	259,717.87	-282.13	0.08
		Base		100.000000	260,000.00	99.891490	259,717.87	-282.13	0.06
57776DAE3	AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN						15 Feb 2029		
		Local	0.010	73,300.000000	7.33	99.812500	0.01	-7.32	0.00
		Base		73,300.000000	7.33	99.812500	0.01	-7.32	0.00
58503UAE3	MEDLINE BORROWER LP 2024 TERM LOAN B						23 Oct 2028		
		Local	338,300.000	100.000000	338,300.00	100.000000	338,300.00	0.00	0.10
		Base		100.000000	338,300.00	100.000000	338,300.00	0.00	0.08
58503UAF0	MEDLINE BORROWER LP 2024 USD ADD ON TERM LOAN B						23 Oct 2028		
		Local	320,000.000	100.000000	320,000.00	99.875000	319,600.00	-400.00	0.09
		Base		100.000000	320,000.00	99.875000	319,600.00	-400.00	0.08
58506DAA6	MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25					6.250000	01 Apr 2029		
		Local	300,000.000	99.935873	299,807.62	103.057300	309,171.90	9,364.28	0.09
		Base		99.935873	299,807.62	103.057300	309,171.90	9,364.28	0.07
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
		Local	390,000.000	114.396236	446,145.32	104.580300	407,863.17	-38,282.15	0.12
		Base		114.396236	446,145.32	104.580300	407,863.17	-38,282.15	0.10
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375					5.375000	04 Dec 2029		
		Local	450,000.000	100.668576	453,008.59	93.417963	420,380.83	-32,627.76	0.12
		Base		100.668576	453,008.59	93.417963	420,380.83	-32,627.76	0.10
58547DAH2	MELCO RESORTS FINANCE SR UNSECURED 144A 04/32 7.625					7.625000	17 Apr 2032		
		Local	240,000.000	100.041346	240,099.23	103.090500	247,417.20	7,317.97	0.07
		Base		100.041346	240,099.23	103.090500	247,417.20	7,317.97	0.06
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125					3.125000	14 Jan 2031		
		Local	840,000.000	97.375165	817,951.39	90.580080	760,872.67	-57,078.72	0.22

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			Base	97.375165	817,951.39	90.580080	760,872.67	-57,078.72	0.18
59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5					6.500000	01 May 2028		
		520,000.000	Local	100.000000	520,000.00	96.898200	503,870.64	-16,129.36	0.15
			Base	100.000000	520,000.00	96.898200	503,870.64	-16,129.36	0.12
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					9.442980	15 Jul 2029		
		750,000.000	Local	99.941467	749,561.00	100.220300	751,652.25	2,091.25	0.22
Original Face:		750,000.000	Base	99.941467	749,561.00	100.220300	751,652.25	2,091.25	0.18
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
		938,697.560	Local	99.945088	938,182.10	94.875000	890,589.31	-47,592.79	0.26
			Base	99.945088	938,182.10	94.875000	890,589.31	-47,592.79	0.22
59980MAJ0	MILL CITY MORTGAGE TRUST MCMLT 2018 2 M3 144A					3.750000	25 May 2058		
		1,188,207.490	Local	94.589049	1,123,914.16	92.843020	1,103,167.72	-20,746.44	0.32
Original Face:		1,190,000.000	Base	94.589049	1,123,914.16	92.843020	1,103,167.72	-20,746.44	0.27
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
		345,105.770	Local	99.538834	343,514.26	94.524190	326,208.43	-17,305.83	0.09
Original Face:		880,000.000	Base	99.538834	343,514.26	94.524190	326,208.43	-17,305.83	0.08
60662WAW2	MITCHELL INTERNATIONAL INC 2024 1ST LIEN TERM LOAN						17 Jun 2031		
		1,010,000.000	Local	99.514911	1,005,100.60	98.454500	994,390.45	-10,710.15	0.29
			Base	99.514911	1,005,100.60	98.454500	994,390.45	-10,710.15	0.24
60753DAC8	MODENA BUYER LLC TERM LOAN						01 Jul 2031		
		1,160,000.000	Local	98.041622	1,137,282.81	95.500000	1,107,800.00	-29,482.81	0.32
			Base	98.041622	1,137,282.81	95.500000	1,107,800.00	-29,482.81	0.27
608328BH2	MOHEGAN TRIBAL GAMING AU SECURED 144A 02/26 8					8.000000	01 Feb 2026		
		556,000.000	Local	95.109446	528,808.52	98.902780	549,899.46	21,090.94	0.16
			Base	95.109446	528,808.52	98.902780	549,899.46	21,090.94	0.13
61691ABQ5	MORGAN STANLEY CAPITAL I TRUST MSC 2015 UBS8 C					4.728826	15 Dec 2048		
		720,000.000	Local	84.872999	611,085.59	89.328090	643,162.25	32,076.66	0.19
Original Face:		720,000.000	Base	84.872999	611,085.59	89.328090	643,162.25	32,076.66	0.16
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					5.779260	25 Apr 2034		
		132,974.610	Local	99.543454	132,367.52	101.463850	134,921.16	2,553.64	0.04

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Original Face:		Base	610,000.000	99.543454	132,367.52	101.463850	134,921.16	2,553.64	0.03
61771MAW0	MORGAN STANLEY CAPITAL I TRUST MSC 2019 H7 A4					3.261000	15 Jul 2052		
		Local	190,000.000	88.807926	168,735.06	94.237930	179,052.07	10,317.01	0.05
Original Face:		Base	190,000.000	88.807926	168,735.06	94.237930	179,052.07	10,317.01	0.04
62482BAB8	MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25					5.250000	01 Oct 2029		
		Local	1,420,000.000	88.209488	1,252,574.73	97.986830	1,391,412.99	138,838.26	0.40
		Base		88.209488	1,252,574.73	97.986830	1,391,412.99	138,838.26	0.34
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A					8.644600	25 Oct 2049		
		Local	674,864.050	100.597497	678,896.34	100.501040	678,245.39	-650.95	0.20
Original Face:		Base	740,000.000	100.597497	678,896.34	100.501040	678,245.39	-650.95	0.16
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A					9.144600	25 Mar 2050		
		Local	648,068.640	103.343971	669,739.87	101.130430	655,394.60	-14,345.27	0.19
Original Face:		Base	670,000.000	103.343971	669,739.87	101.130430	655,394.60	-14,345.27	0.16
62886HBA8	NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875					5.875000	15 Mar 2026		
		Local	550,000.000	92.231335	507,272.34	100.103700	550,570.35	43,298.01	0.16
		Base		92.231335	507,272.34	100.103700	550,570.35	43,298.01	0.13
62886HBN0	NCL CORPORATION LTD SR SECURED 144A 01/29 8.125					8.125000	15 Jan 2029		
		Local	300,000.000	100.000000	300,000.00	106.957100	320,871.30	20,871.30	0.09
		Base		100.000000	300,000.00	106.957100	320,871.30	20,871.30	0.08
62927UAB9	NGP XI MIDSTREAM HOLDINGS LLC TERM LOAN B						25 Jul 2031		
		Local	230,000.000	99.016717	227,738.45	99.812500	229,568.75	1,830.30	0.07
		Base		99.016717	227,738.45	99.812500	229,568.75	1,830.30	0.06
62955HAJ6	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A					7.756480	15 Nov 2038		
		Local	1,460,000.000	99.584568	1,453,934.70	92.049310	1,343,919.93	-110,014.77	0.39
Original Face:		Base	1,460,000.000	99.584568	1,453,934.70	92.049310	1,343,919.93	-110,014.77	0.33
631704AF0	NASSAU LTD NCC 2021 IA D 144A					9.312980	26 Aug 2034		
		Local	1,250,000.000	99.238415	1,240,480.19	98.746100	1,234,326.25	-6,153.94	0.36
Original Face:		Base	1,250,000.000	99.238415	1,240,480.19	98.746100	1,234,326.25	-6,153.94	0.30
64069JAF9	NEPTUNE BIDCO US INC 2022 USD TERM LOAN A						11 Apr 2029		
		Local	908,500.000	88.580888	804,757.37	93.291700	847,555.09	42,797.72	0.25

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			Base	88.580888	804,757.37	93.291700	847,555.09	42,797.72	0.21
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A					8.512980	15 Jul 2034		
		350,000.000	Local	100.000000	350,000.00	100.201700	350,705.95	705.95	0.10
Original Face:		350,000.000	Base	100.000000	350,000.00	100.201700	350,705.95	705.95	0.08
64131TAU8	NEUBERGER BERMAN CLO LTD NEUB 2017 16SA DR 144A					8.462980	15 Apr 2034		
		500,000.000	Local	91.723736	458,618.68	100.102300	500,511.50	41,892.82	0.14
Original Face:		500,000.000	Base	91.723736	458,618.68	100.102300	500,511.50	41,892.82	0.12
64132JAU9	NEUBERGER BERMAN CLO LTD NEUB 2019 31A DR 144A					8.793620	20 Apr 2031		
		410,000.000	Local	99.787720	409,129.65	100.190700	410,781.87	1,652.22	0.12
Original Face:		410,000.000	Base	99.787720	409,129.65	100.190700	410,781.87	1,652.22	0.10
64135UAA5	NEUBERGER BERMAN CLO LTD NEUB 2024 56A E 144A					11.069270	24 Jul 2037		
		550,000.000	Local	100.000000	550,000.00	101.543200	558,487.60	8,487.60	0.16
Original Face:		550,000.000	Base	100.000000	550,000.00	101.543200	558,487.60	8,487.60	0.14
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
		259,070.900	Local	102.018019	264,299.00	95.451490	247,287.03	-17,011.97	0.07
Original Face:		690,000.000	Base	102.018019	264,299.00	95.451490	247,287.03	-17,011.97	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
		183,576.880	Local	102.234857	187,679.56	97.466030	178,925.10	-8,754.46	0.05
Original Face:		970,000.000	Base	102.234857	187,679.56	97.466030	178,925.10	-8,754.46	0.04
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.750000	28 May 2052		
		83,008.050	Local	100.102026	83,092.74	95.846740	79,560.51	-3,532.23	0.02
Original Face:		1,050,000.000	Base	100.102026	83,092.74	95.846740	79,560.51	-3,532.23	0.02
64831UAC8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A3 144A					5.000000	25 Jun 2062		
		722,730.100	Local	96.895130	700,290.27	97.994970	708,239.14	7,948.87	0.20
Original Face:		889,000.000	Base	96.895130	700,290.27	97.994970	708,239.14	7,948.87	0.17
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 5.7					5.700000	01 Apr 2026		
		630,000.000	Local	96.870779	610,285.91	100.246797	631,554.82	21,268.91	0.18
			Base	96.870779	610,285.91	100.246797	631,554.82	21,268.91	0.15
651229BC9	NEWELL BRANDS INC SR UNSECURED 09/27 6.375					6.375000	15 Sep 2027		
		130,000.000	Local	98.853231	128,509.20	101.143300	131,486.29	2,977.09	0.04

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			Base	98.853231	128,509.20	101.143300	131,486.29	2,977.09	0.03
652935AA5	NEXT.E.GO MOBILE SE SR SECURED 144A 06/27 9.75					9.750000	30 Jun 2027		
		710,000.000	Local	99.454827	706,129.27	86.500000	614,150.00	-91,979.27	0.18
			Base	99.454827	706,129.27	86.500000	614,150.00	-91,979.27	0.15
65343HAA9	NEXSTAR MEDIA INC COMPANY GUAR 144A 07/27 5.625					5.625000	15 Jul 2027		
		1,080,000.000	Local	97.292476	1,050,758.74	99.058560	1,069,832.45	19,073.71	0.31
			Base	97.292476	1,050,758.74	99.058560	1,069,832.45	19,073.71	0.26
65343UAG7	NEXUS BUYER LLC 2024 TERM LOAN B						31 Jul 2031		
		1,287,200.000	Local	97.604603	1,256,366.45	99.089300	1,275,477.47	19,111.02	0.37
			Base	97.604603	1,256,366.45	99.089300	1,275,477.47	19,111.02	0.31
65505PAA5	NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8					8.000000	15 Apr 2030		
		410,000.000	Local	100.268583	411,101.19	103.132823	422,844.57	11,743.38	0.12
			Base	100.268583	411,101.19	103.132823	422,844.57	11,743.38	0.10
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.638000	25 Mar 2047		
		177,160.190	Local	100.593565	178,211.75	93.413820	165,492.10	-12,719.65	0.05
Original Face:		1,280,000.000	Base	100.593565	178,211.75	93.413820	165,492.10	-12,719.65	0.04
665531AG4	NORTHERN OIL + GAS INC SR UNSECURED 144A 03/28 8.125					8.125000	01 Mar 2028		
		870,000.000	Local	101.723055	884,990.58	100.729000	876,342.30	-8,648.28	0.25
			Base	101.723055	884,990.58	100.729000	876,342.30	-8,648.28	0.21
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
		780,000.000	Local	78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
			Base	78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
668771AL2	GEN DIGITAL INC COMPANY GUAR 144A 09/30 7.125					7.125000	30 Sep 2030		
		400,000.000	Local	99.410743	397,642.97	104.948100	419,792.40	22,149.43	0.12
			Base	99.410743	397,642.97	104.948100	419,792.40	22,149.43	0.10
67091TAF2	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/34 6.75					6.750000	02 May 2034		
		670,000.000	Local	98.535166	660,185.61	107.330000	719,111.00	58,925.39	0.21
			Base	98.535166	660,185.61	107.330000	719,111.00	58,925.39	0.17
67110DBL0	OCP CLO LTD OCP 2016 11A DR2 144A					8.979210	26 Apr 2036		
		360,000.000	Local	100.000000	360,000.00	100.771200	362,776.32	2,776.32	0.10

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Original Face:		360,000.000	Base	100.000000	360,000.00	100.771200	362,776.32	2,776.32	0.09
67116VAA9	ONSLOW BAY FINANCIAL LLC OBX 2022 NQM6 A1 144A					4.700000	25 Jul 2062		
		903,411.600	Local	98.986493	894,255.46	98.664030	891,342.29	-2,913.17	0.26
Original Face:		1,100,000.000	Base	98.986493	894,255.46	98.664030	891,342.29	-2,913.17	0.22
674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375					6.375000	01 Jun 2026		
		860,000.000	Local	100.269327	862,316.21	100.223600	861,922.96	-393.25	0.25
			Base	100.269327	862,316.21	100.223600	861,922.96	-393.25	0.21
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4					4.400000	15 Aug 2049		
		10,000.000	Local	77.802700	7,780.27	78.930680	7,893.07	112.80	0.00
			Base	77.802700	7,780.27	78.930680	7,893.07	112.80	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		1,320,000.000	Local	101.798749	1,343,743.49	108.001900	1,425,625.08	81,881.59	0.41
			Base	101.798749	1,343,743.49	108.001900	1,425,625.08	81,881.59	0.35
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
		870,000.000	Local	112.066274	974,976.58	119.766200	1,041,965.94	66,989.36	0.30
			Base	112.066274	974,976.58	119.766200	1,041,965.94	66,989.36	0.25
674599DR3	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/28 7.15					7.150000	15 May 2028		
		1,070,000.000	Local	103.369300	1,106,051.51	107.091400	1,145,877.98	39,826.47	0.33
			Base	103.369300	1,106,051.51	107.091400	1,145,877.98	39,826.47	0.28
67515FAE3	OCEAN TRAILS CLO OCTR 2022 12A ER 144A					12.645540	20 Jul 2035		
		600,000.000	Local	100.000000	600,000.00	100.148000	600,888.00	888.00	0.17
Original Face:		600,000.000	Base	100.000000	600,000.00	100.148000	600,888.00	888.00	0.15
67515JAA3	OCEAN TRAILS CLO OCTR 2023 14A A1 144A					7.282010	20 Jan 2035		
		990,000.000	Local	100.000000	990,000.00	100.274000	992,712.60	2,712.60	0.29
Original Face:		990,000.000	Base	100.000000	990,000.00	100.274000	992,712.60	2,712.60	0.24
67570KAG9	OSD CLO 2023 27, LTD. OCP 2023 27A DR 144A					8.673550	16 Jul 2035		
		630,000.000	Local	100.000000	630,000.00	100.686700	634,326.21	4,326.21	0.18
Original Face:		630,000.000	Base	100.000000	630,000.00	100.686700	634,326.21	4,326.21	0.15
67573CAL3	OCTAGON INVESTMENT PARTNERS 32 OCT32 2017 1A D 144A					8.962980	15 Jul 2029		
		500,000.000	Local	99.978072	499,890.36	100.151100	500,755.50	865.14	0.14

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Original Face:		500,000.000	Base	99.978072	499,890.36	100.151100	500,755.50	865.14	0.12
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					8.143620	20 Jan 2031		
		850,000.000	Local	97.946093	832,541.79	98.749300	839,369.05	6,827.26	0.24
Original Face:		850,000.000	Base	97.946093	832,541.79	98.749300	839,369.05	6,827.26	0.20
68250XAB7	19TH HOLDINGS GOLF LLC 2022 TERM LOAN B						07 Feb 2029		
		737,394.450	Local	99.675193	734,999.34	98.000000	722,646.56	-12,352.78	0.21
			Base	99.675193	734,999.34	98.000000	722,646.56	-12,352.78	0.18
682939AG8	ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT D 144A					7.237219	15 Jul 2039		
		950,000.000	Local	97.995826	930,960.35	102.037350	969,354.83	38,394.48	0.28
Original Face:		950,000.000	Base	97.995826	930,960.35	102.037350	969,354.83	38,394.48	0.23
68404LAA0	OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375					4.375000	31 Oct 2029		
		1,010,000.000	Local	94.054964	949,955.14	95.103390	960,544.24	10,589.10	0.28
			Base	94.054964	949,955.14	95.103390	960,544.24	10,589.10	0.23
69014XAB2	KAMAN CORPORATION 2024 TERM LOAN						21 Apr 2031		
		670,000.000	Local	99.761479	668,401.91	100.250000	671,675.00	3,273.09	0.19
			Base	99.761479	668,401.91	100.250000	671,675.00	3,273.09	0.16
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A					9.061490	27 Nov 2031		
		292,454.110	Local	100.236495	293,145.75	100.328530	293,414.91	269.16	0.08
			Base	100.236495	293,145.75	100.328530	293,414.91	269.16	0.07
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5					9.500000	01 Oct 2028		
		1,640,000.000	Local	97.931210	1,606,071.84	101.759300	1,668,852.52	62,780.68	0.48
			Base	97.931210	1,606,071.84	101.759300	1,668,852.52	62,780.68	0.40
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
		224,922.850	Local	99.999684	224,922.14	88.179460	198,335.75	-26,586.39	0.06
Original Face:		290,000.000	Base	99.999684	224,922.14	88.179460	198,335.75	-26,586.39	0.05
69690CAU7	PALMER SQUARE LOAN FUNDING LTD PSTAT 2022 3A CR 144A					8.301370	15 Apr 2031		
		580,000.000	Local	100.000000	580,000.00	100.113800	580,660.04	660.04	0.17
Original Face:		580,000.000	Base	100.000000	580,000.00	100.113800	580,660.04	660.04	0.14
69703QAA5	PALMER SQUARE LOAN FUNDING LTD PSTAT 2024 1A D 144A					10.010770	15 Oct 2032		
		310,000.000	Local	100.000000	310,000.00	100.121500	310,376.65	376.65	0.09

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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
Original Face:		Base	310,000.000	100.000000	310,000.00	100.121500	310,376.65	376.65	0.08
697660AE8	PAMPA ENERGIA SA SR UNSECURED 144A 09/31 7.95					7.950000	10 Sep 2031		
		Local	580,000.000	98.438879	570,945.50	101.250000	587,250.00	16,304.50	0.17
		Base		98.438879	570,945.50	101.250000	587,250.00	16,304.50	0.14
69784DAD0	PAN AMERICAN ENERGY LLC COMPANY GUAR 144A 04/32 8.5					8.500000	30 Apr 2032		
		Local	610,000.000	100.000000	610,000.00	105.600000	644,160.00	34,160.00	0.19
Original Face:		Base	610,000.000	100.000000	610,000.00	105.600000	644,160.00	34,160.00	0.16
71424VAA8	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7					7.000000	15 Jan 2032		
		Local	300,000.000	99.538107	298,614.32	104.032600	312,097.80	13,483.48	0.09
		Base		99.538107	298,614.32	104.032600	312,097.80	13,483.48	0.08
71424VAB6	PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 02/33 6.25					6.250000	01 Feb 2033		
		Local	150,000.000	100.000000	150,000.00	101.447100	152,170.65	2,170.65	0.04
		Base		100.000000	150,000.00	101.447100	152,170.65	2,170.65	0.04
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
		Local	200,000.000	83.981985	167,963.97	96.291760	192,583.52	24,619.55	0.06
		Base		83.981985	167,963.97	96.291760	192,583.52	24,619.55	0.05
71677KAB4	PETSMART INC/PETSMART FI COMPANY GUAR 144A 02/29 7.75					7.750000	15 Feb 2029		
		Local	260,000.000	97.195081	252,707.21	98.717700	256,666.02	3,958.81	0.07
		Base		97.195081	252,707.21	98.717700	256,666.02	3,958.81	0.06
71913BAJ1	PHOENIX GUARANTOR INC. 2024 TERM LOAN						21 Feb 2031		
		Local	513,586.590	99.062195	508,770.15	99.712500	512,110.03	3,339.88	0.15
		Base		99.062195	508,770.15	99.712500	512,110.03	3,339.88	0.12
72353PAA4	PIONEER AIRCRAFT FINANCE LIMIT PION 2019 1 A 144A					3.967000	15 Jun 2044		
		Local	608,068.580	87.966055	534,893.94	93.768000	570,173.75	35,279.81	0.16
Original Face:		Base	1,000,000.000	87.966055	534,893.94	93.768000	570,173.75	35,279.81	0.14
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					9.489700	31 Dec 2099		
		Local	650,000.000	86.818029	564,317.19	99.569180	647,199.67	82,882.48	0.19
		Base		86.818029	564,317.19	99.569180	647,199.67	82,882.48	0.16
72751PAG9	PLANVIEW PARENT INC 2024 2ND LIEN TERM LOAN						18 Dec 2028		
		Local	200,000.000	99.757475	199,514.95	97.750000	195,500.00	-4,014.95	0.06

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			Base	99.757475	199,514.95	97.750000	195,500.00	-4,014.95	0.05
72751PAH7	PLANVIEW PARENT INC 2024 TERM LOAN						17 Dec 2027		
		847,017.090	Local	95.201694	806,374.62	100.041700	847,370.30	40,995.68	0.25
			Base	95.201694	806,374.62	100.041700	847,370.30	40,995.68	0.21
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A					8.343620	20 Jul 2034		
		850,000.000	Local	100.000000	850,000.00	100.060000	850,510.00	510.00	0.25
Original Face:		850,000.000	Base	100.000000	850,000.00	100.060000	850,510.00	510.00	0.21
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027		
		867,772.940	Local	99.330790	861,965.72	99.375000	862,349.36	383.64	0.25
			Base	99.330790	861,965.72	99.375000	862,349.36	383.64	0.21
74339DAK4	PROJECT ALPHA INTERMEDIATE 2024 TERM LOAN B						28 Oct 2030		
		597,000.000	Local	98.085747	585,571.91	100.147700	597,881.77	12,309.86	0.17
			Base	98.085747	585,571.91	100.147700	597,881.77	12,309.86	0.14
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
		1,001,807.080	Local	99.271595	994,509.87	97.187500	973,631.26	-20,878.61	0.28
			Base	99.271595	994,509.87	97.187500	973,631.26	-20,878.61	0.24
74339VAE8	CLOUDERA, INC. 2021 2ND LIEN TERM LOAN						08 Oct 2029		
		200,000.000	Local	99.639880	199,279.76	93.500000	187,000.00	-12,279.76	0.05
			Base	99.639880	199,279.76	93.500000	187,000.00	-12,279.76	0.05
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
		550,000.000	Local	100.000000	550,000.00	88.228661	485,257.64	-64,742.36	0.14
			Base	100.000000	550,000.00	88.228661	485,257.64	-64,742.36	0.12
74588YAB6	PUMA INTERNATIONAL FINAN COMPANY GUAR 144A 04/29 7.75					7.750000	25 Apr 2029		
		410,000.000	Local	100.000000	410,000.00	102.750000	421,275.00	11,275.00	0.12
			Base	100.000000	410,000.00	102.750000	421,275.00	11,275.00	0.10
74839XAK5	QUIKRETE HOLDINGS, INC. 2024 TERM LOAN B1						19 Mar 2029		
		0.000	Local	0.000000	-439.68	0.000000	0.00	439.68	0.00
			Base	0.000000	-439.68	0.000000	0.00	439.68	0.00
75008WAA1	RACKSPACE FINANCE LLC SR SECURED 144A 05/28 3.5					3.500000	15 May 2028		
		304,200.000	Local	57.655569	175,388.24	50.042523	152,229.35	-23,158.89	0.04

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			Base	57.655569	175,388.24	50.042523	152,229.35	-23,158.89	0.04
750099AG8	RAD CLO LTD RAD 2023 21A D 144A					9.684600	25 Jan 2033		
		350,000.000	Local	100.000000	350,000.00	100.143900	350,503.65	503.65	0.10
Original Face:		350,000.000	Base	100.000000	350,000.00	100.143900	350,503.65	503.65	0.08
75079MAA7	RAILWORKS HOLDINGS LP/R SECURED 144A 11/28 8.25					8.250000	15 Nov 2028		
		1,080,000.000	Local	100.890291	1,089,615.14	103.354001	1,116,223.21	26,608.07	0.32
			Base	100.890291	1,089,615.14	103.354001	1,116,223.21	26,608.07	0.27
75281ABJ7	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25					8.250000	15 Jan 2029		
		1,000,000.000	Local	103.152508	1,031,525.08	103.515000	1,035,150.00	3,624.92	0.30
			Base	103.152508	1,031,525.08	103.515000	1,035,150.00	3,624.92	0.25
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75					4.750000	15 Feb 2030		
		700,000.000	Local	90.325493	632,278.45	96.437910	675,065.37	42,786.92	0.20
			Base	90.325493	632,278.45	96.437910	675,065.37	42,786.92	0.16
75915TAH5	LIFEPOINT HEALTH INC 2024 TERM LOAN B						16 Nov 2028		
		1,206,613.390	Local	96.232754	1,161,157.29	99.857100	1,204,889.14	43,731.85	0.35
			Base	96.232754	1,161,157.29	99.857100	1,204,889.14	43,731.85	0.29
75915TAJ1	LIFEPOINT HEALTH INC 2024 INCREMENTAL TERM LOAN B						17 May 2031		
		219,450.000	Local	100.000000	219,450.00	99.953100	219,347.08	-102.92	0.06
			Base	100.000000	219,450.00	99.953100	219,347.08	-102.92	0.05
75973VAC0	RENEW FINANCIAL RENEW 2024 1A B 144A					9.001000	20 Nov 2059		
		338,972.710	Local	99.999923	338,972.45	100.692810	341,321.15	2,348.70	0.10
Original Face:		370,000.000	Base	99.999923	338,972.45	100.692810	341,321.15	2,348.70	0.08
75975DAC8	RENEW FINANCIAL RENEW 2024 2A B 144A					8.223000	20 Nov 2060		
		630,000.000	Local	99.999240	629,995.21	99.999240	629,995.21	0.00	0.18
Original Face:		630,000.000	Base	99.999240	629,995.21	99.999240	629,995.21	0.00	0.15
76243NAJ5	RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 D 144A					9.846510	19 Jan 2037		
		1,500,000.000	Local	100.000000	1,500,000.00	94.417920	1,416,268.80	-83,731.20	0.41
Original Face:		1,500,000.000	Base	100.000000	1,500,000.00	94.417920	1,416,268.80	-83,731.20	0.34
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4					4.000000	15 Oct 2033		
		960,000.000	Local	79.858157	766,638.31	89.369190	857,944.22	91,305.91	0.25

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			Base	79.858157	766,638.31	89.369190	857,944.22	91,305.91	0.21
780153BH4	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 07/26 4.25					4.250000	01 Jul 2026		
		370,000.000	Local	95.555619	353,555.79	98.872040	365,826.55	12,270.76	0.11
			Base	95.555619	353,555.79	98.872040	365,826.55	12,270.76	0.09
780153BJ0	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5					5.500000	31 Aug 2026		
		220,000.000	Local	96.438141	212,163.91	100.960100	222,112.22	9,948.31	0.06
			Base	96.438141	212,163.91	100.960100	222,112.22	9,948.31	0.05
780153BU5	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 03/32 6.25					6.250000	15 Mar 2032		
		250,000.000	Local	100.236240	250,590.60	103.729184	259,322.96	8,732.36	0.07
			Base	100.236240	250,590.60	103.729184	259,322.96	8,732.36	0.06
780153BV3	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 02/33 6					6.000000	01 Feb 2033		
		670,000.000	Local	100.000000	670,000.00	102.500438	686,752.93	16,752.93	0.20
			Base	100.000000	670,000.00	102.500438	686,752.93	16,752.93	0.17
780153BW1	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 09/31 5.625					5.625000	30 Sep 2031		
		200,000.000	Local	100.411505	200,823.01	101.464863	202,929.73	2,106.72	0.06
			Base	100.411505	200,823.01	101.464863	202,929.73	2,106.72	0.05
78350LAZ8	RYAN, LLC TERM LOAN						14 Nov 2030		
		786,050.000	Local	98.179284	771,738.26	98.750000	776,224.38	4,486.12	0.22
			Base	98.179284	771,738.26	98.750000	776,224.38	4,486.12	0.19
78419CAC8	SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 A3					2.779000	10 Oct 2048		
		159,435.530	Local	92.761256	147,894.40	97.068170	154,761.15	6,866.75	0.04
Original Face:		180,000.000	Base	92.761256	147,894.40	97.068170	154,761.15	6,866.75	0.04
78432WAA1	SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 A 144A					6.361480	15 May 2038		
		610,000.000	Local	96.460570	588,409.48	95.250000	581,025.00	-7,384.48	0.17
Original Face:		610,000.000	Base	96.460570	588,409.48	95.250000	581,025.00	-7,384.48	0.14
78432WAG8	SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 D 144A					7.611480	15 May 2038		
		540,000.000	Local	100.000000	540,000.00	91.312500	493,087.50	-46,912.50	0.14
Original Face:		540,000.000	Base	100.000000	540,000.00	91.312500	493,087.50	-46,912.50	0.12
78433CAA4	THE MCCLATCHY CO LLC SECURED 144A 07/27 11					11.000000	15 Jul 2027		
		681,295.000	Local	100.325145	683,510.20	110.500000	752,830.98	69,320.78	0.22

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			Base	100.325145	683,510.20	110.500000	752,830.98	69,320.78	0.18
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A					3.860000	15 Jan 2053		
		379,202.200	Local	99.971490	379,094.09	89.606930	339,791.45	-39,302.64	0.10
Original Face:		920,000.000	Base	99.971490	379,094.09	89.606930	339,791.45	-39,302.64	0.08
78457JAL6	SMRT SMRT 2022 MINI D 144A					7.047000	15 Jan 2039		
		940,000.000	Local	98.132284	922,443.47	98.195810	923,040.61	597.14	0.27
Original Face:		940,000.000	Base	98.132284	922,443.47	98.195810	923,040.61	597.14	0.22
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A					6.586520	15 Jul 2036		
		1,250,000.000	Local	99.713574	1,246,419.68	99.000000	1,237,500.00	-8,919.68	0.36
Original Face:		1,250,000.000	Base	99.713574	1,246,419.68	99.000000	1,237,500.00	-8,919.68	0.30
79546VAQ9	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 03/32 6.75					6.750000	01 Mar 2032		
		310,000.000	Local	100.000000	310,000.00	102.710990	318,404.07	8,404.07	0.09
			Base	100.000000	310,000.00	102.710990	318,404.07	8,404.07	0.08
79584CAA9	SALUDA GRADE ALTERNATIVE MORTG GRADE 2024 RTL4 A1 144A					7.500000	25 Feb 2030		
		390,000.000	Local	99.730569	388,949.22	101.211140	394,723.45	5,774.23	0.11
Original Face:		390,000.000	Base	99.730569	388,949.22	101.211140	394,723.45	5,774.23	0.10
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.650000	08 Aug 2028		
		230,000.000	Local	89.395591	205,609.86	101.008800	232,320.24	26,710.38	0.07
			Base	89.395591	205,609.86	101.008800	232,320.24	26,710.38	0.06
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.375000	08 Aug 2025		
		350,000.000	Local	101.008980	353,531.43	99.743440	349,102.04	-4,429.39	0.10
			Base	101.008980	353,531.43	99.743440	349,102.04	-4,429.39	0.08
80007RAQ8	SANDS CHINA LTD SR UNSECURED 03/29 2.85					2.850000	08 Mar 2029		
		250,000.000	Local	85.289904	213,224.76	90.829330	227,073.33	13,848.57	0.07
			Base	85.289904	213,224.76	90.829330	227,073.33	13,848.57	0.05
81527CAP2	SEDGWICK CLAIMS MGMT SRVCS INC 2023 TERM LOAN B						31 Jul 2031		
		735,278.630	Local	99.029722	728,144.38	99.777800	733,644.84	5,500.46	0.21
			Base	99.029722	728,144.38	99.777800	733,644.84	5,500.46	0.18
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
		240,000.000	Local	86.959946	208,703.87	73.949320	177,478.37	-31,225.50	0.05

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Original Face:		Base	240,000.000	86.959946	208,703.87	73.949320	177,478.37	-31,225.50	0.04
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
		Local	400,000.000	90.934050	363,736.20	95.215900	380,863.60	17,127.40	0.11
		Base		90.934050	363,736.20	95.215900	380,863.60	17,127.40	0.09
822538AH7	SHELF DRILL HOLD LTD SR SECURED 144A 04/29 9.625					9.625000	15 Apr 2029		
		Local	1,000,000.000	97.920541	979,205.41	92.241590	922,415.90	-56,789.51	0.27
Original Face:		Base	1,000,000.000	97.920541	979,205.41	92.241590	922,415.90	-56,789.51	0.22
82453AAB3	SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32 6.75					6.750000	15 Aug 2032		
		Local	340,000.000	100.085129	340,289.44	104.434100	355,075.94	14,786.50	0.10
		Base		100.085129	340,289.44	104.434100	355,075.94	14,786.50	0.09
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625					4.625000	01 Mar 2029		
		Local	250,000.000	89.487048	223,717.62	94.738750	236,846.88	13,129.26	0.07
		Base		89.487048	223,717.62	94.738750	236,846.88	13,129.26	0.06
83207QAE9	SMB PRIVATE EDUCATION LOAN TRU SMB 2024 D D 144A					7.510000	15 Jul 2053		
		Local	750,000.000	99.979743	749,848.07	102.905670	771,792.53	21,944.46	0.22
Original Face:		Base	750,000.000	99.979743	749,848.07	102.905670	771,792.53	21,944.46	0.19
83283WAE3	SMYRNA READY MIX CONCRET SR SECURED 144A 11/31 8.875					8.875000	15 Nov 2031		
		Local	310,000.000	103.574161	321,079.90	107.837678	334,296.80	13,216.90	0.10
		Base		103.574161	321,079.90	107.837678	334,296.80	13,216.90	0.08
83569KAF1	SONRAVA HEALTH HOLDINGS, LLC 2024 PIK 2ND OUT TL TRANCHE A						18 Aug 2028		
		Local	2,098,442.750	99.586015	2,089,755.51	66.000000	1,384,972.22	-704,783.29	0.40
		Base		99.586015	2,089,755.51	66.000000	1,384,972.22	-704,783.29	0.34
83600VAG6	SOTERA HEALTH HOLDINGS LLC 2024 TERM LOAN B						30 May 2031		
		Local	990,000.000	99.517112	985,219.41	99.625000	986,287.50	1,068.09	0.29
		Base		99.517112	985,219.41	99.625000	986,287.50	1,068.09	0.24
83600WAE9	SOTERA HEALTH HLDGS LLC SR SECURED 144A 06/31 7.375					7.375000	01 Jun 2031		
		Local	810,000.000	100.000000	810,000.00	103.849100	841,177.71	31,177.71	0.24
		Base		100.000000	810,000.00	103.849100	841,177.71	31,177.71	0.20
845467AP4	SOUTHWESTERN ENERGY CO COMPANY GUAR 09/28 8.375					8.375000	15 Sep 2028		
		Local	990,000.000	102.532626	1,015,073.00	102.871500	1,018,427.85	3,354.85	0.29

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Base Currency: 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	102.532626	1,015,073.00	102.871500	1,018,427.85	3,354.85	0.25
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
		750,000.000	Local	95.198196	713,986.47	95.698150	717,736.13	3,749.66	0.21
			Base	95.198196	713,986.47	95.698150	717,736.13	3,749.66	0.17
84823UAE2	SPENCER SPIRIT IH LLC 2024 TERM LOAN B						15 Jul 2031		
		970,000.000	Local	99.264904	962,869.57	99.812500	968,181.25	5,311.68	0.28
			Base	99.264904	962,869.57	99.812500	968,181.25	5,311.68	0.23
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		550,000.000	Local	99.354338	546,448.86	54.975820	302,367.01	-244,081.85	0.09
			Base	99.354338	546,448.86	54.975820	302,367.01	-244,081.85	0.07
84859BAB7	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8					8.000000	20 Sep 2025		
		1,140,000.000	Local	92.418364	1,053,569.35	54.975820	626,724.35	-426,845.00	0.18
			Base	92.418364	1,053,569.35	54.975820	626,724.35	-426,845.00	0.15
85571BBB0	STARWOOD PROPERTY TRUST SR UNSECURED 144A 04/29 7.25					7.250000	01 Apr 2029		
		310,000.000	Local	100.021929	310,067.98	104.862300	325,073.13	15,005.15	0.09
			Base	100.021929	310,067.98	104.862300	325,073.13	15,005.15	0.08
857477CH4	STATE STREET CORP JR SUBORDINA 12/99 VAR					6.700000	31 Dec 2099		
		320,000.000	Local	100.000000	320,000.00	103.539500	331,326.40	11,326.40	0.10
			Base	100.000000	320,000.00	103.539500	331,326.40	11,326.40	0.08
85769EBB6	STATION CASINOS LLC 2024 TERM LOAN B						14 Mar 2031		
		895,500.000	Local	99.522953	891,228.04	99.650000	892,365.75	1,137.71	0.26
			Base	99.522953	891,228.04	99.650000	892,365.75	1,137.71	0.22
85858EAD5	STENA INTERNATIONAL SA SR SECURED 144A 01/31 7.25					7.250000	15 Jan 2031		
		260,000.000	Local	100.000000	260,000.00	105.083800	273,217.88	13,217.88	0.08
			Base	100.000000	260,000.00	105.083800	273,217.88	13,217.88	0.07
861896AA6	STONEX GROUP INC SR SECURED 144A 03/31 7.875					7.875000	01 Mar 2031		
		120,000.000	Local	100.000000	120,000.00	106.492400	127,790.88	7,790.88	0.04
			Base	100.000000	120,000.00	106.492400	127,790.88	7,790.88	0.03
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875					5.875000	01 Sep 2026		
		1,210,000.000	Local	93.932285	1,136,580.65	93.369450	1,129,770.35	-6,810.30	0.33

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	93.932285	1,136,580.65	93.369450	1,129,770.35	-6,810.30	0.27
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A					4.870000	20 Jul 2048		
		713,826.730	Local	100.531025	717,617.33	91.005170	649,619.23	-67,998.10	0.19
Original Face:		900,000.000	Base	100.531025	717,617.33	91.005170	649,619.23	-67,998.10	0.16
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
		180,000.000	Local	90.972478	163,750.46	95.193866	171,348.96	7,598.50	0.05
			Base	90.972478	163,750.46	95.193866	171,348.96	7,598.50	0.04
86772FAA9	SUNRUN ISSUER SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
		436,058.290	Local	99.958418	435,876.97	93.552540	407,943.61	-27,933.36	0.12
Original Face:		510,000.000	Base	99.958418	435,876.97	93.552540	407,943.61	-27,933.36	0.10
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
		490,000.000	Local	93.232747	456,840.46	86.983420	426,218.76	-30,621.70	0.12
			Base	93.232747	456,840.46	86.983420	426,218.76	-30,621.70	0.10
87256GAA0	THE 2023 MIC TRUST THE 2023 MIC A 144A					8.731511	05 Dec 2038		
		670,000.000	Local	99.999860	669,999.06	110.149830	738,003.86	68,004.80	0.21
Original Face:		670,000.000	Base	99.999860	669,999.06	110.149830	738,003.86	68,004.80	0.18
87256YAA1	TKC HOLDINGS INC SR UNSECURED 144A 05/29 10.5					10.500000	15 May 2029		
		100,000.000	Local	98.356270	98,356.27	100.459200	100,459.20	2,102.93	0.03
			Base	98.356270	98,356.27	100.459200	100,459.20	2,102.93	0.02
87256YAC7	TKC HOLDINGS INC SR SECURED 144A 05/28 6.875					6.875000	15 May 2028		
		830,000.000	Local	94.798842	786,830.39	98.778190	819,858.98	33,028.59	0.24
			Base	94.798842	786,830.39	98.778190	819,858.98	33,028.59	0.20
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A					7.647210	15 Oct 2034		
		500,000.000	Local	98.700570	493,502.85	96.502810	482,514.05	-10,988.80	0.14
Original Face:		500,000.000	Base	98.700570	493,502.85	96.502810	482,514.05	-10,988.80	0.12
87821EAG8	TEAM SERVICES GROUP 2024 TERM LOAN B						20 Dec 2027		
		160,000.000	Local	98.000000	156,800.00	98.500000	157,600.00	800.00	0.05
			Base	98.000000	156,800.00	98.500000	157,600.00	800.00	0.04
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		870,000.000	Local	68.064444	592,160.66	74.317620	646,563.29	54,402.63	0.19

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			Base	68.064444	592,160.66	74.317620	646,563.29	54,402.63	0.16
88167AAP6	TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75					4.750000	09 May 2027		
		860,000.000	Local	95.021185	817,182.19	98.609980	848,045.83	30,863.64	0.25
			Base	95.021185	817,182.19	98.609980	848,045.83	30,863.64	0.21
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
		200,000.000	Local	95.628870	191,257.74	99.184450	198,368.90	7,111.16	0.06
			Base	95.628870	191,257.74	99.184450	198,368.90	7,111.16	0.05
88366MAE4	THERMOSTAT PURCHASER III INC 2024 TERM LOAN B						31 Aug 2028		
		623,292.060	Local	99.980962	623,173.40	100.000000	623,292.06	118.66	0.18
			Base	99.980962	623,173.40	100.000000	623,292.06	118.66	0.15
887315AZ2	HISTORIC TW INC COMPANY GUAR 01/36 VAR					8.300000	15 Jan 2036		
		730,000.000	Local	104.071684	759,723.29	110.704222	808,140.82	48,417.53	0.23
			Base	104.071684	759,723.29	110.704222	808,140.82	48,417.53	0.20
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		120,000.000	Local	99.224950	119,069.94	100.140885	120,169.06	1,099.12	0.03
			Base	99.224950	119,069.94	100.140885	120,169.06	1,099.12	0.03
88830MAM4	TITAN INTERNATIONAL INC SR SECURED 04/28 7					7.000000	30 Apr 2028		
		790,000.000	Local	96.780078	764,562.62	99.527120	786,264.25	21,701.63	0.23
			Base	96.780078	764,562.62	99.527120	786,264.25	21,701.63	0.19
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625					3.625000	15 Mar 2029		
		550,000.000	Local	89.633873	492,986.30	93.233070	512,781.89	19,795.59	0.15
			Base	89.633873	492,986.30	93.233070	512,781.89	19,795.59	0.12
89055FAC7	TOPBUILD CORP COMPANY GUAR 144A 02/32 4.125					4.125000	15 Feb 2032		
		50,000.000	Local	81.334640	40,667.32	91.953890	45,976.95	5,309.63	0.01
			Base	81.334640	40,667.32	91.953890	45,976.95	5,309.63	0.01
89117F8Z5	TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR					8.125000	31 Oct 2082		
		460,000.000	Local	100.163237	460,750.89	107.279900	493,487.54	32,736.65	0.14
			Base	100.163237	460,750.89	107.279900	493,487.54	32,736.65	0.12
89177HAA0	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A					5.969260	25 May 2058		
		566,905.920	Local	99.419438	563,614.68	103.031350	584,090.82	20,476.14	0.17

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Original Face:		Base	3,560,000.000	99.419438	563,614.68	103.031350	584,090.82	20,476.14	0.14
89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A					6.869260	25 May 2058		
		Local	280,000.000	103.042857	288,520.00	103.025100	288,470.28	-49.72	0.08
Original Face:		Base	280,000.000	103.042857	288,520.00	103.025100	288,470.28	-49.72	0.07
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		Local	810,000.000	107.778263	873,003.93	105.687100	856,065.51	-16,938.42	0.25
		Base		107.778263	873,003.93	105.687100	856,065.51	-16,938.42	0.21
89346DAH0	TRANSALTA CORP SR UNSECURED 11/29 7.75					7.750000	15 Nov 2029		
		Local	310,000.000	103.763423	321,666.61	105.632000	327,459.20	5,792.59	0.09
		Base		103.763423	321,666.61	105.632000	327,459.20	5,792.59	0.08
893647BV8	TRANSDIGM INC SR SECURED 144A 03/32 6.625					6.625000	01 Mar 2032		
		Local	840,000.000	99.995704	839,963.91	104.181600	875,125.44	35,161.53	0.25
		Base		99.995704	839,963.91	104.181600	875,125.44	35,161.53	0.21
89642VAJ7	TRINITAS CLO LTD TRNTS 2024 27A D1 144A					9.545230	18 Apr 2037		
		Local	700,000.000	100.000000	700,000.00	101.939500	713,576.50	13,576.50	0.21
Original Face:		Base	700,000.000	100.000000	700,000.00	101.939500	713,576.50	13,576.50	0.17
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
		Local	197,460.280	99.865026	197,193.76	99.785700	197,037.12	-156.64	0.06
		Base		99.865026	197,193.76	99.785700	197,037.12	-156.64	0.05
89678QAC0	TRITON WATER HOLDINGS INC. 2024 INCREMENTAL TERM LOAN B						31 Mar 2028		
		Local	577,100.000	98.235004	566,914.21	99.812500	576,017.94	9,103.73	0.17
		Base		98.235004	566,914.21	99.812500	576,017.94	9,103.73	0.14
89680EAA7	TRITON WATER HOLDINGS IN SR UNSECURED 144A 04/29 6.25					6.250000	01 Apr 2029		
		Local	180,000.000	95.438233	171,788.82	100.029700	180,053.46	8,264.64	0.05
		Base		95.438233	171,788.82	100.029700	180,053.46	8,264.64	0.04
89788VAB8	TRUIST INSURANCE HOLDINGS LLC 1ST LIEN TERM LOAN						06 May 2031		
		Local	150,000.000	99.760553	149,640.83	99.708300	149,562.45	-78.38	0.04
		Base		99.760553	149,640.83	99.708300	149,562.45	-78.38	0.04
90011QAD2	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 05/29 7.375					7.375000	20 May 2029		
		Local	700,000.000	100.000000	700,000.00	102.474400	717,320.80	17,320.80	0.21

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			Base	100.000000	700,000.00	102.474400	717,320.80	17,320.80	0.17
901109AG3	TUTOR PERINI CORP COMPANY GUAR 144A 04/29 11.875					11.875000	30 Apr 2029		
		750,000.000	Local	99.005348	742,540.11	111.507400	836,305.50	93,765.39	0.24
			Base	99.005348	742,540.11	111.507400	836,305.50	93,765.39	0.20
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A					3.779313	05 Jun 2037		
		1,130,000.000	Local	101.897214	1,151,438.52	87.767710	991,775.12	-159,663.40	0.29
Original Face:		1,130,000.000	Base	101.897214	1,151,438.52	87.767710	991,775.12	-159,663.40	0.24
902613BF4	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					9.250000	31 Dec 2099		
		640,000.000	Local	101.602008	650,252.85	110.558000	707,571.20	57,318.35	0.20
			Base	101.602008	650,252.85	110.558000	707,571.20	57,318.35	0.17
902613BK3	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
		810,000.000	Local	100.129442	811,048.48	106.932500	866,153.25	55,104.77	0.25
			Base	100.129442	811,048.48	106.932500	866,153.25	55,104.77	0.21
90276WAR8	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3					3.418000	15 Dec 2050		
		179,169.460	Local	93.930126	168,294.10	97.165650	174,091.17	5,797.07	0.05
Original Face:		250,000.000	Base	93.930126	168,294.10	97.165650	174,091.17	5,797.07	0.04
90353DAV7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C12 A2					4.151900	15 Aug 2051		
		20,515.960	Local	97.979524	20,101.44	99.137550	20,339.02	237.58	0.01
Original Face:		270,000.000	Base	97.979524	20,101.44	99.137550	20,339.02	237.58	0.00
90355HAB0	UST HOLDINGS LTD TERM LOAN						20 Nov 2028		
		819,000.000	Local	99.685442	816,423.77	100.250000	821,047.50	4,623.73	0.24
			Base	99.685442	816,423.77	100.250000	821,047.50	4,623.73	0.20
90355YAA5	US RENAL CARE INC SR SECURED 144A 06/28 10.625					10.625000	28 Jun 2028		
		413,000.000	Local	79.224942	327,199.01	87.000000	359,310.00	32,110.99	0.10
			Base	79.224942	327,199.01	87.000000	359,310.00	32,110.99	0.09
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
		230,000.000	Local	100.212061	230,487.74	98.325213	226,147.99	-4,339.75	0.07
			Base	100.212061	230,487.74	98.325213	226,147.99	-4,339.75	0.05
90915UAB4	UNIQUIFY INC SR SECURED 144A 08/26 10					10.000000	15 Aug 2026		
		870,000.000	Local	100.000000	870,000.00	97.000000	843,900.00	-26,100.00	0.24

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			Base	100.000000	870,000.00	97.000000	843,900.00	-26,100.00	0.20
90932RAM6	UNITED AIRLINES INC 2024 TERM LOAN B						22 Feb 2031		
		807,975.000	Local	99.532382	804,196.76	100.062500	808,479.98	4,283.22	0.23
			Base	99.532382	804,196.76	100.062500	808,479.98	4,283.22	0.20
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		820,000.000	Local	93.091905	763,353.62	84.599595	693,716.68	-69,636.94	0.20
			Base	93.091905	763,353.62	84.599595	693,716.68	-69,636.94	0.17
91087BAZ3	UNITED MEXICAN STATES SR UNSECURED 05/36 6					6.000000	07 May 2036		
		450,000.000	Local	99.219344	446,487.05	101.844171	458,298.77	11,811.72	0.13
			Base	99.219344	446,487.05	101.844171	458,298.77	11,811.72	0.11
911365BQ6	UNITED RENTALS NORTH AM SR SECURED 144A 12/29 6					6.000000	15 Dec 2029		
		60,000.000	Local	100.000000	60,000.00	103.212100	61,927.26	1,927.26	0.02
			Base	100.000000	60,000.00	103.212100	61,927.26	1,927.26	0.01
91820UAU4	VFH PARENT LLC 2024 TERM LOAN B						21 Jun 2031		
		600,000.000	Local	99.757157	598,542.94	99.625000	597,750.00	-792.94	0.17
			Base	99.757157	598,542.94	99.625000	597,750.00	-792.94	0.14
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
		690,000.000	Local	93.004997	641,734.48	98.855010	682,099.57	40,365.09	0.20
			Base	93.004997	641,734.48	98.855010	682,099.57	40,365.09	0.17
91835CAB9	VR FUNDING LLC VINE 2020 1A B 144A					4.220000	15 Nov 2050		
		490,931.600	Local	93.254663	457,816.61	95.132040	467,033.25	9,216.64	0.14
Original Face:		750,000.000	Base	93.254663	457,816.61	95.132040	467,033.25	9,216.64	0.11
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
		930,000.000	Local	99.756218	927,732.83	97.694473	908,558.60	-19,174.23	0.26
			Base	99.756218	927,732.83	97.694473	908,558.60	-19,174.23	0.22
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
		204,000.000	Local	118.473108	241,685.14	111.514700	227,489.99	-14,195.15	0.07
			Base	118.473108	241,685.14	111.514700	227,489.99	-14,195.15	0.06
92013AAQ2	VALLEY STREAM PARK CLO, LTD VYSPK 2022 1A DR 144A					9.432010	20 Oct 2034		
		430,000.000	Local	100.000000	430,000.00	100.366400	431,575.52	1,575.52	0.12

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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
Original Face:		430,000.000	Base	100.000000	430,000.00	100.366400	431,575.52	1,575.52	0.10
92227QAE6	VARSITY BRANDS INC 2024 TERM LOAN B						26 Aug 2031		
		410,000.000	Local	99.503046	407,962.49	99.267900	406,998.39	-964.10	0.12
			Base	99.503046	407,962.49	99.267900	406,998.39	-964.10	0.10
92328MAA1	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875					3.875000	15 Aug 2029		
		170,000.000	Local	91.008241	154,714.01	94.605160	160,828.77	6,114.76	0.05
			Base	91.008241	154,714.01	94.605160	160,828.77	6,114.76	0.04
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125					4.125000	15 Aug 2031		
		250,000.000	Local	81.952684	204,881.71	92.969420	232,423.55	27,541.84	0.07
			Base	81.952684	204,881.71	92.969420	232,423.55	27,541.84	0.06
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
		370,000.000	Local	76.875484	284,439.29	89.654290	331,720.87	47,281.58	0.10
			Base	76.875484	284,439.29	89.654290	331,720.87	47,281.58	0.08
92328MAE3	VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25					6.250000	15 Jan 2030		
		600,000.000	Local	100.185205	601,111.23	104.839300	629,035.80	27,924.57	0.18
			Base	100.185205	601,111.23	104.839300	629,035.80	27,924.57	0.15
92332YAB7	VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375					8.375000	01 Jun 2031		
		880,000.000	Local	99.444750	875,113.80	105.609400	929,362.72	54,248.92	0.27
			Base	99.444750	875,113.80	105.609400	929,362.72	54,248.92	0.23
92332YAD3	VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875					9.875000	01 Feb 2032		
		430,000.000	Local	101.193021	435,129.99	111.149306	477,942.02	42,812.03	0.14
			Base	101.193021	435,129.99	111.149306	477,942.02	42,812.03	0.12
92332YAE1	VENTURE GLOBAL LNG INC SR SECURED 144A 01/30 7					7.000000	15 Jan 2030		
		290,000.000	Local	100.000000	290,000.00	102.150700	296,237.03	6,237.03	0.09
			Base	100.000000	290,000.00	102.150700	296,237.03	6,237.03	0.07
92332YAF8	VENTURE GLOBAL LNG INC JR SUBORDINA 144A 12/99 VAR					9.000000	31 Dec 2099		
		850,000.000	Local	100.000000	850,000.00	101.384023	861,764.20	11,764.20	0.25
			Base	100.000000	850,000.00	101.384023	861,764.20	11,764.20	0.21
92342KAD1	VERICAST CORP 2024 EXTENDED TERM LOAN						16 Jun 2026		
		422,100.000	Local	99.036309	418,032.26	97.250000	410,492.25	-7,540.01	0.12

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			Base	99.036309	418,032.26	97.250000	410,492.25	-7,540.01	0.10
92342NAL7	VERICAST CORP/HARLAND SECURED 144A 12/30 13					13.000000	15 Dec 2030		
		353,685.000	Local	101.033892	357,341.72	116.500000	412,043.03	54,701.31	0.12
			Base	101.033892	357,341.72	116.500000	412,043.03	54,701.31	0.10
92532MAE5	VERTEX AEROSPACE SERVICES LLC 2021 FIRST LIEN TERM LOAN						06 Dec 2030		
		247,536.740	Local	99.617738	246,590.50	99.902000	247,294.15	703.65	0.07
			Base	99.617738	246,590.50	99.902000	247,294.15	703.65	0.06
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125					4.125000	15 Nov 2028		
		590,000.000	Local	92.032154	542,989.71	96.677390	570,396.60	27,406.89	0.16
			Base	92.032154	542,989.71	96.677390	570,396.60	27,406.89	0.14
92539AAC8	VERUS SECURITIZATION TRUST VERUS 2022 6 A3 144A					4.910000	25 Jun 2067		
		836,158.540	Local	96.823110	809,594.70	99.264510	830,008.68	20,413.98	0.24
Original Face:		1,080,000.000	Base	96.823110	809,594.70	99.264510	830,008.68	20,413.98	0.20
92539TAA1	VERUS SECURITIZATION TRUST VERUS 2023 4 A1 144A					5.811000	25 May 2068		
		447,078.750	Local	99.998463	447,071.88	100.650340	449,986.28	2,914.40	0.13
Original Face:		620,000.000	Base	99.998463	447,071.88	100.650340	449,986.28	2,914.40	0.11
92540DAC9	VERUS SECURITIZATION TRUST VERUS 2023 8 A3 144A					6.967690	25 Dec 2068		
		369,377.700	Local	100.000000	369,377.70	101.875650	376,305.93	6,928.23	0.11
Original Face:		440,000.000	Base	100.000000	369,377.70	101.875650	376,305.93	6,928.23	0.09
92540EAC7	VERUS SECURITIZATION TRUST VERUS 2024 1 A3 144A					6.118000	25 Jan 2069		
		795,761.290	Local	99.999468	795,757.06	100.712470	801,430.85	5,673.79	0.23
Original Face:		920,000.000	Base	99.999468	795,757.06	100.712470	801,430.85	5,673.79	0.19
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7					7.000000	15 Feb 2029		
		730,000.000	Local	100.663236	734,841.62	101.229401	738,974.63	4,133.01	0.21
			Base	100.663236	734,841.62	101.229401	738,974.63	4,133.01	0.18
92676XAG2	VIKING CRUISES LTD SR UNSECURED 144A 07/31 9.125					9.125000	15 Jul 2031		
		720,000.000	Local	101.513064	730,894.06	109.717600	789,966.72	59,072.66	0.23
			Base	101.513064	730,894.06	109.717600	789,966.72	59,072.66	0.19
92840JAD1	VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 05/27 7.875					7.875000	01 May 2027		
		720,000.000	Local	96.959068	698,105.29	97.927890	705,080.81	6,975.52	0.20

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			Base	96.959068	698,105.29	97.927890	705,080.81	6,975.52	0.17
92840VAR3	VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 04/32 6.875					6.875000	15 Apr 2032		
		500,000.000	Local	100.000000	500,000.00	105.212600	526,063.00	26,063.00	0.15
			Base	100.000000	500,000.00	105.212600	526,063.00	26,063.00	0.13
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
		580,000.000	Local	95.242745	552,407.92	89.010630	516,261.65	-36,146.27	0.15
			Base	95.242745	552,407.92	89.010630	516,261.65	-36,146.27	0.13
92905YAA6	VORTEX OPCO LLC SR SECURED 144A 04/30 8					8.000000	30 Apr 2030		
		482,790.000	Local	40.870221	197,317.34	40.000000	193,116.00	-4,201.34	0.06
			Base	40.870221	197,317.34	40.000000	193,116.00	-4,201.34	0.05
92905YAD0	VORTEX OPCO LLC SR SECURED 144A 04/30 VAR					10.843350	30 Apr 2030		
		110,880.000	Local	102.565702	113,724.85	100.098000	110,988.66	-2,736.19	0.03
			Base	102.565702	113,724.85	100.098000	110,988.66	-2,736.19	0.03
92941PAC7	WW INTERNATIONAL, INC. 2021 TERM LOAN B						13 Apr 2028		
		110,000.000	Local	81.242445	89,366.69	26.250000	28,875.00	-60,491.69	0.01
			Base	81.242445	89,366.69	26.250000	28,875.00	-60,491.69	0.01
92943EAE6	BOOST NEWCO BORROWER, LLC 2024 USD TERM LOAN B						31 Jan 2031		
		390,000.000	Local	99.510023	388,089.09	99.928600	389,721.54	1,632.45	0.11
			Base	99.510023	388,089.09	99.928600	389,721.54	1,632.45	0.09
92943PAG6	WB COMMERCIAL MORTGAGE TRUST WB 2024 HQ D 144A					8.277827	15 Mar 2040		
		250,000.000	Local	100.845924	252,114.81	101.146760	252,866.90	752.09	0.07
Original Face:		250,000.000	Base	100.845924	252,114.81	101.146760	252,866.90	752.09	0.06
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A					7.424000	15 Dec 2033		
		450,000.000	Local	99.044678	445,701.05	98.418170	442,881.77	-2,819.28	0.13
Original Face:		450,000.000	Base	99.044678	445,701.05	98.418170	442,881.77	-2,819.28	0.11
937IACII4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN						31 Dec 2027		
		1,105,386.050	Local	100.000000	1,105,386.05	93.980000	1,038,841.81	-66,544.24	0.30
			Base	100.000000	1,105,386.05	93.980000	1,038,841.81	-66,544.24	0.25
938PAAII1	MRI SOFTWARE LLC 2020 TERM LOAN B						10 Feb 2027		
		438,492.280	Local	98.486997	431,857.88	98.500000	431,914.90	57.02	0.12

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			Base	98.486997	431,857.88	98.500000	431,914.90	57.02	0.10
944XVYII1	LIDS TERM LOAN						14 Dec 2026		
		1,083,350.000	Local	99.031946	1,072,862.59	99.000000	1,072,516.50	-346.09	0.31
			Base	99.031946	1,072,862.59	99.000000	1,072,516.50	-346.09	0.26
945VAWII1	RSC ACQUISITION INC 2021 TERM LOAN C						01 Nov 2029		
		109,308.440	Local	99.103729	108,328.74	99.500000	108,761.90	433.16	0.03
			Base	99.103729	108,328.74	99.500000	108,761.90	433.16	0.03
948JMBII8	PEER HOLDING III B V 2023 TERM LOAN B4						28 Oct 2030		
		557,200.000	Local	99.654605	555,275.46	100.208300	558,360.65	3,085.19	0.16
			Base	99.654605	555,275.46	100.208300	558,360.65	3,085.19	0.14
949AAKII9	RYAN LLC 2023 DDTL						14 Nov 2030		
		80,000.000	Local	100.000000	80,000.00	98.833000	79,066.40	-933.60	0.02
			Base	100.000000	80,000.00	98.833000	79,066.40	-933.60	0.02
950BGMII3	RSC ACQUISITION INC 2022 TRANCHE 2 DDTL						01 Nov 2029		
		84,221.890	Local	99.103737	83,467.04	99.500000	83,800.78	333.74	0.02
			Base	99.103737	83,467.04	99.500000	83,800.78	333.74	0.02
953ATPII1	A L PARENT LLC 2023 TAKE BACK TERM LOAN						30 Jun 2028		
		991,166.180	Local	98.778447	979,058.56	99.687500	988,068.79	9,010.23	0.29
			Base	98.778447	979,058.56	99.687500	988,068.79	9,010.23	0.24
953DRHII5	MRI SOFTWARE LLC 2020 TERM LOAN						10 Feb 2027		
		161,785.820	Local	98.335874	159,093.50	98.500000	159,359.03	265.53	0.05
			Base	98.335874	159,093.50	98.500000	159,359.03	265.53	0.04
953HPZII8	EVERTEC GROUP LLC 2023 TERM LOAN B						30 Oct 2030		
		324,000.000	Local	99.024472	320,839.29	100.125000	324,405.00	3,565.71	0.09
			Base	99.024472	320,839.29	100.125000	324,405.00	3,565.71	0.08
953LEFII5	RSC ACQUISITION INC 2023 DELAYED DRAW TERM LOAN						01 Nov 2029		
		32,399.990	Local	98.699876	31,978.75	99.500000	32,237.99	259.24	0.01
			Base	98.699876	31,978.75	99.500000	32,237.99	259.24	0.01
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
		880,000.000	Local	99.414324	874,846.05	94.682720	833,207.94	-41,638.11	0.24

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			Base	99.414324	874,846.05	94.682720	833,207.94	-41,638.11	0.20
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		980,000.000	Local	78.416400	768,480.72	90.801620	889,855.88	121,375.16	0.26
			Base	78.416400	768,480.72	90.801620	889,855.88	121,375.16	0.22
96467KAA7	WHITEBOX CLO IV LTD WBOX 2023 4A A1 144A					7.432010	20 Apr 2036		
		1,180,000.000	Local	99.823362	1,177,915.67	100.459900	1,185,426.82	7,511.15	0.34
Original Face:		1,180,000.000	Base	99.823362	1,177,915.67	100.459900	1,185,426.82	7,511.15	0.29
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A					9.212980	15 Oct 2031		
		500,000.000	Local	98.452634	492,263.17	100.109700	500,548.50	8,285.33	0.14
Original Face:		500,000.000	Base	98.452634	492,263.17	100.109700	500,548.50	8,285.33	0.12
965MURII5	RSC ACQUISITION INC 2019 TERM LOAN						01 Nov 2029		
		151,486.340	Local	99.103734	150,128.62	99.500000	150,728.91	600.29	0.04
			Base	99.103734	150,128.62	99.500000	150,728.91	600.29	0.04
967DGUII2	RSC ACQUISITION INC 2020 INCREMENTAL TL						01 Nov 2029		
		62,108.500	Local	99.103698	61,551.82	99.500000	61,797.96	246.14	0.02
			Base	99.103698	61,551.82	99.500000	61,797.96	246.14	0.01
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		160,000.000	Local	119.810819	191,697.31	122.272477	195,635.96	3,938.65	0.06
			Base	119.810819	191,697.31	122.272477	195,635.96	3,938.65	0.05
974637AC4	WINNEBAGO INDUSTRIES SR SECURED 144A 07/28 6.25					6.250000	15 Jul 2028		
		820,000.000	Local	97.519118	799,656.77	100.087300	820,715.86	21,059.09	0.24
			Base	97.519118	799,656.77	100.087300	820,715.86	21,059.09	0.20
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5					4.500000	15 Apr 2029		
		540,000.000	Local	68.651831	370,719.89	21.911080	118,319.83	-252,400.06	0.03
			Base	68.651831	370,719.89	21.911080	118,319.83	-252,400.06	0.03
983133AC3	WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125					7.125000	15 Feb 2031		
		470,000.000	Local	102.779787	483,065.00	107.812100	506,716.87	23,651.87	0.15
			Base	102.779787	483,065.00	107.812100	506,716.87	23,651.87	0.12
984245AQ3	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95					6.950000	21 Jul 2027		
		650,000.000	Local	78.738235	511,798.53	97.286450	632,361.93	120,563.40	0.18

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			Base	78.738235	511,798.53	97.286450	632,361.93	120,563.40	0.15
98877DAE5	ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125					7.125000	14 Apr 2030		
		1,090,000.000	Local	102.929712	1,121,933.86	103.658100	1,129,873.29	7,939.43	0.33
			Base	102.929712	1,121,933.86	103.658100	1,129,873.29	7,939.43	0.27
98877DAG0	ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875					6.875000	23 Apr 2032		
		530,000.000	Local	100.000000	530,000.00	100.345700	531,832.21	1,832.21	0.15
			Base	100.000000	530,000.00	100.345700	531,832.21	1,832.21	0.13
98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5					5.000000	15 Jan 2030		
		550,000.000	Local	89.802313	493,912.72	90.522820	497,875.51	3,962.79	0.14
			Base	89.802313	493,912.72	90.522820	497,875.51	3,962.79	0.12
ACI10XG45	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/30 7.143					7.143000	23 Feb 2030		
		430,000.000	Local	85.701335	368,515.74	90.625000	389,687.50	21,171.76	0.11
			Base	85.701335	368,515.74	90.625000	389,687.50	21,171.76	0.09
ACI1GJGQ0	REPUBLIC OF MOZAMBIQUE UNSECURED REGS 09/31 VAR					9.000000	15 Sep 2031		
		210,000.000	Local	85.494371	179,538.18	86.499760	181,649.50	2,111.32	0.05
Original Face:		210,000.000	Base	85.494371	179,538.18	86.499760	181,649.50	2,111.32	0.04
ACI1GWJN5	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/32 7.0529					7.052900	15 Jan 2032		
		320,000.000	Local	59.927941	191,769.41	86.559500	276,990.40	85,220.99	0.08
			Base	59.927941	191,769.41	86.559500	276,990.40	85,220.99	0.07
ACI1H0293	REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125					9.125000	26 Nov 2049		
		280,000.000	Local	69.587704	194,845.57	82.750000	231,700.00	36,854.43	0.07
			Base	69.587704	194,845.57	82.750000	231,700.00	36,854.43	0.06
ACI1Q6JR2	REPUBLIC OF ECUADOR SR UNSECURED REGS 07/35 VAR					5.500000	31 Jul 2035		
		150,000.000	Local	41.974540	62,961.81	56.691139	85,036.71	22,074.90	0.02
Original Face:		150,000.000	Base	41.974540	62,961.81	56.691139	85,036.71	22,074.90	0.02
ACI1VRKW7	ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/31 5.875					5.875000	16 Feb 2031		
		380,000.000	Local	82.284900	312,682.62	83.433000	317,045.40	4,362.78	0.09
			Base	82.284900	312,682.62	83.433000	317,045.40	4,362.78	0.08
ACI1YPMC0	REPUBLIC OF KENYA SR UNSECURED REGS 01/34 6.3					6.300000	23 Jan 2034		
		250,000.000	Local	73.672312	184,180.78	81.574511	203,936.28	19,755.50	0.06

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Original Face:		250,000.000	Base	73.672312	184,180.78	81.574511	203,936.28	19,755.50	0.05
ACI1Z6JB7	REPUBLIC OF UZBEKISTAN SR UNSECURED REGS 10/31 3.9					3.900000	19 Oct 2031		
		270,000.000	Local	77.320178	208,764.48	85.415900	230,622.93	21,858.45	0.07
			Base	77.320178	208,764.48	85.415900	230,622.93	21,858.45	0.06
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
		4,063,170.330	Local	65.277679	2,652,343.29	47.500000	1,930,005.91	-722,337.38	0.56
Original Face:		4,217,532.000	Base	65.277679	2,652,343.29	47.500000	1,930,005.91	-722,337.38	0.47
ACI2QXWW5	UKRAINE GOVERNMENT SR UNSECURED REGS 02/35 VAR						01 Feb 2035		
		85,085.000	Local	41.115414	34,983.05	43.950000	37,394.86	2,411.81	0.01
			Base	41.115414	34,983.05	43.950000	37,394.86	2,411.81	0.01
ACI2QXX61	UKRAINE GOVERNMENT SR UNSECURED REGS 02/30 VAR						01 Feb 2030		
		26,943.000	Local	43.116542	11,616.89	44.125000	11,888.60	271.71	0.00
			Base	43.116542	11,616.89	44.125000	11,888.60	271.71	0.00
ACI2QXXG9	UKRAINE GOVERNMENT SR UNSECURED REGS 02/34 VAR					1.750000	01 Feb 2034		
		98,649.000	Local	44.425306	43,825.12	44.500000	43,898.81	73.69	0.01
			Base	44.425306	43,825.12	44.500000	43,898.81	73.69	0.01
ACI2QXYB9	UKRAINE GOVERNMENT SR UNSECURED REGS 02/36 VAR						01 Feb 2036		
		70,904.000	Local	40.436181	28,670.87	43.250000	30,665.98	1,995.11	0.01
			Base	40.436181	28,670.87	43.250000	30,665.98	1,995.11	0.01
ACI2QXYG8	UKRAINE GOVERNMENT SR UNSECURED REGS 02/34 VAR						01 Feb 2034		
		100,684.000	Local	31.488896	31,704.28	33.875000	34,106.71	2,402.43	0.01
			Base	31.488896	31,704.28	33.875000	34,106.71	2,402.43	0.01
ACI2QXYN3	UKRAINE GOVERNMENT SR UNSECURED REGS 02/35 VAR					1.750000	01 Feb 2035		
		172,637.000	Local	43.609533	75,286.19	43.500000	75,097.10	-189.09	0.02
			Base	43.609533	75,286.19	43.500000	75,097.10	-189.09	0.02
ACI2QXZ69	UKRAINE GOVERNMENT SR UNSECURED REGS 02/36 VAR					1.750000	01 Feb 2036		
		221,962.000	Local	42.660437	94,689.96	43.115000	95,698.92	1,008.96	0.03
			Base	42.660437	94,689.96	43.115000	95,698.92	1,008.96	0.02
BA0001SF1	VERSCEND HOLDING CORP 2024 FIXED TERM LOAN B						01 May 2031		
		260,000.000	Local	100.374146	260,972.78	100.437500	261,137.50	164.72	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	100.374146	260,972.78	100.437500	261,137.50	164.72	0.06
BA0003F61	LORCA HOLDCO LIMITED 2024 USD TERM LOAN						25 Mar 2031		
		179,100.000	Local	99.751039	178,654.11	99.750000	178,652.25	-1.86	0.05
			Base	99.751039	178,654.11	99.750000	178,652.25	-1.86	0.04
BA0003RB7	TANZANIA 2024 TERM LOAN						30 Apr 2031		
		460,000.000	Local	100.000000	460,000.00	99.000000	455,400.00	-4,600.00	0.13
			Base	100.000000	460,000.00	99.000000	455,400.00	-4,600.00	0.11
BA0004NH6	ALLWYN INTERNATIONAL AS TERM LOAN B						02 Jun 2031		
		550,000.000	Local	99.500000	547,250.00	99.812500	548,968.75	1,718.75	0.16
			Base	99.500000	547,250.00	99.812500	548,968.75	1,718.75	0.13
BA00058R8	COMMUNITY BRANDS PRIVATE TERM LOAN						13 Jun 2029		
		257,466.000	Local	99.518476	256,226.24	99.000940	254,893.76	-1,332.48	0.07
			Base	99.518476	256,226.24	99.000940	254,893.76	-1,332.48	0.06
BA0005B45	COMMUNITY BRANDS PRIVATE DELAYED DRAW TERM LOAN						13 Jun 2029		
		72,534.000	Local	100.000000	72,534.00	99.000940	71,809.34	-724.66	0.02
			Base	100.000000	72,534.00	99.000940	71,809.34	-724.66	0.02
BA0005FK5	PEER HOLDING III BV 2024 USD TERM LOAN B5						01 Jul 2031		
		450,000.000	Local	100.000000	450,000.00	100.166700	450,750.15	750.15	0.13
			Base	100.000000	450,000.00	100.166700	450,750.15	750.15	0.11
BA0005KV5	DARKTRACE PLC TERM LOAN						02 Jul 2031		
		1,220,000.000	Local	99.500000	1,213,900.00	98.343800	1,199,794.36	-14,105.64	0.35
			Base	99.500000	1,213,900.00	98.343800	1,199,794.36	-14,105.64	0.29
BA0008538	RYAN LLC 2024 FUNGIBLE TERM LOAN						14 Nov 2030		
		200,000.000	Local	99.000000	198,000.00	99.000000	198,000.00	0.00	0.06
			Base	99.000000	198,000.00	99.000000	198,000.00	0.00	0.05
BA00085W4	DYNAMO NEWCO II GMBH USD TERM LOAN B						26 Sep 2031		
		640,000.000	Local	99.500000	636,800.00	99.875000	639,200.00	2,400.00	0.18
			Base	99.500000	636,800.00	99.875000	639,200.00	2,400.00	0.15
BYX3WLII3	REPUBLIC OF GHANA BANK GUARANT REGS 10/30 10.75					10.750000	14 Oct 2030		
		270,000.000	Local	64.740374	174,799.01	68.640000	185,328.00	10,528.99	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	270,000.000	64.740374	174,799.01	68.640000	185,328.00	10,528.99	0.04
C07885AD5	BAUSCH HEALTH COS INC COMPANY GUAR REGS 01/28 5					5.000000	30 Jan 2028		
		Local	840,000.000	59.938976	503,487.40	64.990106	545,916.89	42,429.49	0.16
		Base		59.938976	503,487.40	64.990106	545,916.89	42,429.49	0.13
C4000KAF1	GARDA WORLD SECURITY CORP 2024 TERM LOAN B						01 Feb 2029		
		Local	0.000	0.000000	-184.04	0.000000	0.00	184.04	0.00
		Base		0.000000	-184.04	0.000000	0.00	184.04	0.00
C8000CAM5	CLARIOS GLOBAL LP 2024 USD TERM LOAN B						06 May 2030		
		Local	299,250.000	99.514516	297,797.19	99.937500	299,062.97	1,265.78	0.09
		Base		99.514516	297,797.19	99.937500	299,062.97	1,265.78	0.07
G24524AV5	COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8					8.000000	27 Jan 2024		
		Local	600,000.000	99.742145	598,452.87	6.212500	37,275.00	-561,177.87	0.01
		Base		99.742145	598,452.87	6.212500	37,275.00	-561,177.87	0.01
G4712JAY8	HOWDEN GROUP HOLDINGS LTD 2024 TERM LOAN B						18 Apr 2030		
		Local	157,600.000	96.088623	151,435.67	99.958300	157,534.28	6,098.61	0.05
		Base		96.088623	151,435.67	99.958300	157,534.28	6,098.61	0.04
G5080AAJ1	JAZZ FINANCING LUX SARL 2024 1ST LIEN TERM LOAN B						05 May 2028		
		Local	346,026.000	100.000000	346,026.00	99.861100	345,545.37	-480.63	0.10
		Base		100.000000	346,026.00	99.861100	345,545.37	-480.63	0.08
G9158TAD2	VORTEX OPCO LLC SECOND OUT TERM LOAN						17 Dec 2028		
		Local	803,400.000	100.000000	803,400.00	70.833300	569,074.73	-234,325.27	0.16
		Base		100.000000	803,400.00	70.833300	569,074.73	-234,325.27	0.14
G9368PBH6	VIRGIN MEDIA BRISTOL LLC 2023 USD TERM LOAN Y						31 Mar 2031		
		Local	400,000.000	99.100920	396,403.68	95.468800	381,875.20	-14,528.48	0.11
		Base		99.100920	396,403.68	95.468800	381,875.20	-14,528.48	0.09
N3313EAB6	FLUTTER FINANCING B.V. TERM LOAN B						29 Nov 2030		
		Local	394,506.280	99.681265	393,248.85	99.950000	394,309.03	1,060.18	0.11
		Base		99.681265	393,248.85	99.950000	394,309.03	1,060.18	0.10
P01012AT3	REPUBLIC OF EL SALVADOR SR UNSECURED REGS 01/27 6.375					6.375000	18 Jan 2027		
		Local	80,000.000	86.231388	68,985.11	95.741550	76,593.24	7,608.13	0.02

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	86.231388	68,985.11	95.741550	76,593.24	7,608.13	0.02
P06518AH0	COMMONWEALTH OF BAHAMAS SR UNSECURED REGS 10/32 8.95					8.950000	15 Oct 2032		
		270,000.000	Local	88.061237	237,765.34	101.865789	275,037.63	37,272.29	0.08
Original Face:		270,000.000	Base	88.061237	237,765.34	101.865789	275,037.63	37,272.29	0.07
P2121YAW8	CARNIVAL CORPORATION 2024 TERM LOAN B2						08 Aug 2027		
		0.000	Local	0.000000	-192.59	0.000000	0.00	192.59	0.00
			Base	0.000000	-192.59	0.000000	0.00	192.59	0.00
P3579ECH8	DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875					4.875000	23 Sep 2032		
		330,000.000	Local	84.785458	279,792.01	95.047756	313,657.59	33,865.58	0.09
			Base	84.785458	279,792.01	95.047756	313,657.59	33,865.58	0.08
V6745WAA0	FEDERAL REP OF ETHIOPIA SR UNSECURED REGS 12/24 6.625					6.625000	11 Dec 2024		
		260,000.000	Local	90.798596	236,076.35	77.188000	200,688.80	-35,387.55	0.06
			Base	90.798596	236,076.35	77.188000	200,688.80	-35,387.55	0.05
V7691DAX4	REPUBLIC OF SENEGAL SR UNSECURED REGS 05/33 6.25					6.250000	23 May 2033		
		250,000.000	Local	83.713024	209,282.56	86.117500	215,293.75	6,011.19	0.06
Original Face:		250,000.000	Base	83.713024	209,282.56	86.117500	215,293.75	6,011.19	0.05
Y8137FAH1	REPUBLIC OF SRI LANKA SR UNSECURED REGS 05/27 6.2					6.200000	11 May 2027		
		260,000.000	Local	50.200000	130,520.00	55.719946	144,871.86	14,351.86	0.04
			Base	50.200000	130,520.00	55.719946	144,871.86	14,351.86	0.04
US DOLLAR Total									
		335,943,327.360	Local		315,704,390.30		312,794,042.30	-2,910,348.00	90.45
Original Face:		181,854,233.240	Base		315,704,389.51		312,794,042.30	-2,910,347.21	75.76
FIXED INCOME Total									
		762,238,206.430	Base		332,573,943.00		328,872,114.66	-3,701,828.34	79.65
Original Face:		189,944,233.240							

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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 - CALLS								
US DOLLAR							Exchange Rate:	1.000000
AEII08012	USEUC9843 USD CALL EUR PUT OCT24 1.093 CALL					11 Oct 2024		
3,440,000.000	3,440,000.000	Local	0.005686	19,559.84	0.000271	932.24	-18,627.60	0.00
		Base	0.005686	19,559.84	0.000271	932.24	-18,627.60	0.00
AEII16569	USCNC0025 USD CALL CNY PUT NOV24 7.1817 CALL					25 Nov 2024		
1,091,000.000	1,091,000.000	Local	0.002303	2,512.57	0.001856	2,024.90	-487.67	0.00
		Base	0.002303	2,512.57	0.001856	2,024.90	-487.67	0.00
US DOLLAR Total								
4,531,000.000	4,531,000.000	Local		22,072.41		2,957.14	-19,115.27	0.00
		Base		22,072.41		2,957.14	-19,115.27	0.00
OPTIONS PURCHASED - CALLS Total								
4,531,000.000	4,531,000.000	Base		22,072.41		2,957.14	-19,115.27	0.00

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OPTIONS PURCHASED - PUTS								
US DOLLAR							Exchange Rate:	1.000000
ADI2PWV07	S+P EMINI 3RD WK NOV24P 5100 NOV24 5100 PUT					15 Nov 2024		
600.000	12.000	Local	52.042000	31,225.20	16.250000	9,750.00	-21,475.20	0.00
		Base	52.042000	31,225.20	16.250000	9,750.00	-21,475.20	0.00
ADI2Q1DB0	S+P500 EMINI OPTN DEC24P 5000 DEC24 5000 PUT					20 Dec 2024		
300.000	6.000	Local	63.042000	18,912.60	27.750000	8,325.00	-10,587.60	0.00
		Base	63.042000	18,912.60	27.750000	8,325.00	-10,587.60	0.00
ADI2Q7Y65	S+P EMINI 3RD WK NOV24P 5000 NOV24 5000 PUT					15 Nov 2024		
200.000	4.000	Local	53.792000	10,758.40	13.000000	2,600.00	-8,158.40	0.00
		Base	53.792000	10,758.40	13.000000	2,600.00	-8,158.40	0.00
ADI2R1NJ1	S+P EMINI 3RD WK OCT24P 5300 OCT24 5300 PUT					18 Oct 2024		
700.000	14.000	Local	52.542000	36,779.40	5.500000	3,850.00	-32,929.40	0.00
		Base	52.542000	36,779.40	5.500000	3,850.00	-32,929.40	0.00
AEIH97538	9WP034102 SWAPTION PAYER 60 241120 60 PUT					20 Nov 2024		
14,700,000.000	14,700,000.000	Local	0.285000	41,895.00	0.055653	8,180.99	-33,714.01	0.00
		Base	0.285000	41,895.00	0.055653	8,180.99	-33,714.01	0.00
AEII05182	USCAP0072 USD PUT CAD CALL OCT24 1.3695 PUT					30 Oct 2024		
3,140,000.000	3,140,000.000	Local	0.005542	17,401.88	0.015491	48,641.74	31,239.86	0.01
		Base	0.005542	17,401.88	0.015491	48,641.74	31,239.86	0.01
US DOLLAR Total								
17,841,800.000	17,840,036.000	Local		156,972.48		81,347.73	-75,624.75	0.02
		Base		156,972.48		81,347.73	-75,624.75	0.02
OPTIONS PURCHASED - PUTS Total								
17,841,800.000	17,840,036.000	Base		156,972.48		81,347.73	-75,624.75	0.02

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OPTIONS WRITTEN - PUTS								
US DOLLAR							Exchange Rate:	1.000000
ADI2PWW97	S+P EMINI 3RD WK NOV24P 4600 NOV24 4600 PUT					15 Nov 2024		
-600.000	-12.000	Local	19.958000	-11,974.80	6.500000	-3,900.00	8,074.80	0.00
		Base	19.958000	-11,974.80	6.500000	-3,900.00	8,074.80	0.00
AEIH97546	9WP034128 SWAPTION PAYER 80. 241120 80 PUT					20 Nov 2024		
-29,400,000.000	-29,400,000.000	Local	0.142500	-41,895.00	0.022017	-6,473.00	35,422.00	0.00
		Base	0.142500	-41,895.00	0.022017	-6,473.00	35,422.00	0.00
US DOLLAR Total								
-29,400,600.000	-29,400,012.000	Local		-53,869.80		-10,373.00	43,496.80	0.00
		Base		-53,869.80		-10,373.00	43,496.80	0.00
OPTIONS WRITTEN - PUTS Total								
-29,400,600.000	-29,400,012.000	Base		-53,869.80		-10,373.00	43,496.80	0.00
SWAPS EQUITY								
US DOLLAR							Exchange Rate:	1.000000
99S24D1F2	0WP303159 TRS USD R E JPE1FNTR							
	13,708.120	Local	134.299962	1,841,000.00	139.839000	1,916,929.79	75,929.79	0.55
		Base	134.299962	1,841,000.00	139.839000	1,916,929.79	75,929.79	0.46
US DOLLAR Total								
	13,708.120	Local		1,841,000.00		1,916,929.79	75,929.79	0.55
		Base		1,841,000.00		1,916,929.79	75,929.79	0.46
SWAPS EQUITY Total								
	13,708.120	Base		1,841,000.00		1,916,929.79	75,929.79	0.46
SWAPS FIXED INCOME								
BRAZILIAN REAL							Exchange Rate:	5.447700

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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
99S253B96	0WP303217 IRS BRL R F 12.32000 2 NDFPREDISWAP					12.320000	03 Jan 2033		
		35,510,000.000	Local	100.000000	35,510,000.00	100.153872	35,564,639.95	54,639.95	43.82
			Base	18.068969	6,416,290.98	18.384616	6,528,377.10	112,086.12	1.58
99S253BA3	0WP303217 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP					1.000000	03 Jan 2033		
		-35,510,000.000	Local	100.000000	-35,510,000.00	100.000000	-35,510,000.00	0.00	43.75
			Base	18.068969	-6,416,290.98	18.356371	-6,518,347.19	-102,056.21	1.58
BRAZILIAN REAL Total									
			Local		0.00		54,639.95	54,639.95	87.57
			Base		0.00		10,029.91	10,029.91	3.16
EURO CURRENCY								Exchange Rate:	0.898352
UNITED STATES OF AMERICA (THE)									
99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE					1.000000	20 Dec 2024		
		1,050,000.000	Local	100.049974	1,050,524.73	100.140540	1,051,475.67	950.94	16.83
			Base	110.048305	1,155,507.20	111.471383	1,170,449.52	14,942.32	0.28
99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	16.81
			Base	110.004951	-1,155,051.99	111.314941	-1,168,806.88	-13,754.89	0.28
99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE					1.000000	20 Dec 2024		
		1,050,000.000	Local	99.896346	1,048,911.63	99.816267	1,048,070.80	-840.83	16.77
			Base	109.915055	1,154,108.08	111.110419	1,166,659.39	12,551.31	0.28
99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE					1.000000	20 Dec 2024		
		-1,050,000.000	Local	100.000000	-1,050,000.00	100.000000	-1,050,000.00	0.00	16.81
			Base	110.004951	-1,155,051.99	111.314941	-1,168,806.88	-13,754.89	0.28
UNITED STATES OF AMERICA (THE) Total									
			Base		-488.70		-504.85	-16.15	1.13
EURO CURRENCY Total									
			Local		-563.64		-453.53	110.11	67.22
			Base		-488.70		-504.85	-16.15	1.13

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MEXICAN PESO								Exchange Rate:	19.690000
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA					7.450000	18 Jul 2029		
		Local	0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
99S253AF3	SWS123406 IRS MXN R F 8.49000 2 CCPVANILLA					8.490000	18 Sep 2029		
		Local	294,540,000.000	100.000000	294,540,000.00	99.680423	293,598,717.90	-941,282.10	41.69
		Base		5.151187	15,172,307.23	5.062490	14,911,057.28	-261,249.95	3.61
99S253AG1	SWS123406 IRS MXN P V 01MTIIE 1 CCPVANILLA					1.000000	18 Sep 2029		
		Local	-294,540,000.000	100.000000	-294,540,000.00	100.000000	-294,540,000.00	0.00	41.83
		Base		5.151187	-15,172,307.23	5.078720	-14,958,862.37	213,444.86	3.62
MEXICAN PESO Total									
		Local			0.02		-941,282.10	-941,282.12	83.52
		Base			-0.05		-47,805.09	-47,805.04	7.23
US DOLLAR								Exchange Rate:	1.000000
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026		
		Local	1,300,000.000	93.296027	1,212,848.35	100.000000	1,300,000.00	87,151.65	0.38
		Base		93.296027	1,212,848.35	100.000000	1,300,000.00	87,151.65	0.31
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE					5.000000	20 Jun 2026		
		Local	-1,300,000.000	100.000000	-1,300,000.00	107.747411	-1,400,716.34	-100,716.34	0.41
		Base		100.000000	-1,300,000.00	107.747411	-1,400,716.34	-100,716.34	0.34
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE					5.000000	20 Jun 2026		
		Local	1,300,000.000	104.987887	1,364,842.53	107.488800	1,397,354.40	32,511.87	0.40
		Base		104.987887	1,364,842.53	107.488800	1,397,354.40	32,511.87	0.34
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2026		
		Local	-1,300,000.000	100.000000	-1,300,000.00	100.000000	-1,300,000.00	0.00	0.38
		Base		100.000000	-1,300,000.00	100.000000	-1,300,000.00	0.00	0.31
99S22CDU0	SWS113761 CDS USD R F 5.00000 2 CCPCORPORATE					5.000000	20 Jun 2029		
		Local	1,190,000.000	113.830115	1,354,578.37	114.135200	1,358,208.88	3,630.51	0.39
		Base		113.830115	1,354,578.37	114.135200	1,358,208.88	3,630.51	0.33

& 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
99S22CDV8	SWS113761 CDS USD P V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2029		
		-1,190,000.000	Local	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	0.34
			Base	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	0.29
99S22CDX4	BWS113787 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2029		
		1,190,000.000	Local	83.944542	998,940.05	100.000000	1,190,000.00	191,059.95	0.34
			Base	83.944542	998,940.05	100.000000	1,190,000.00	191,059.95	0.29
99S22CDY2	BWS113787 CDS USD P F 5.00000 2 CCPCORPORATE					5.000000	20 Jun 2029		
		-1,190,000.000	Local	100.000000	-1,190,000.00	116.260100	-1,383,495.19	-193,495.19	0.40
			Base	100.000000	-1,190,000.00	116.260100	-1,383,495.19	-193,495.19	0.34
99S22U430	SWS116004 CDS USD R F 5.00000 2 CCPCDX					5.000000	20 Jun 2029		
		566,000.000	Local	106.272830	601,504.22	107.772700	609,993.48	8,489.26	0.18
			Base	106.272830	601,504.22	107.772700	609,993.48	8,489.26	0.15
99S22U448	SWS116004 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Jun 2029		
		-566,000.000	Local	100.000000	-566,000.00	100.000000	-566,000.00	0.00	0.16
			Base	100.000000	-566,000.00	100.000000	-566,000.00	0.00	0.14
99S23F1O9	SWS113944 CDS USD R F 1.00000 2 CCPCORPORATE					1.000000	20 Jun 2029		
		980,000.000	Local	84.303876	826,177.98	79.768400	781,730.32	-44,447.66	0.23
			Base	84.303876	826,177.98	79.768400	781,730.32	-44,447.66	0.19
99S23F1P6	SWS113944 CDS USD P V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2029		
		-980,000.000	Local	100.000000	-980,000.00	100.000000	-980,000.00	0.00	0.28
			Base	100.000000	-980,000.00	100.000000	-980,000.00	0.00	0.24
99S23F1R2	BWS113860 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Jun 2029		
		980,000.000	Local	111.198481	1,089,745.11	100.000000	980,000.00	-109,745.11	0.28
			Base	111.198481	1,089,745.11	100.000000	980,000.00	-109,745.11	0.24
99S23F1S0	BWS113860 CDS USD P F 1.00000 2 CCPCORPORATE					1.000000	20 Jun 2029		
		-980,000.000	Local	100.000000	-980,000.00	84.994500	-832,946.10	147,053.90	0.24
			Base	100.000000	-980,000.00	84.994500	-832,946.10	147,053.90	0.20
99S24D1G0	0WP303159 TRS USD P V 00MSOFR SOFR 110 BPS SPREAD					5.930000	01 Nov 2024		
		-1,841,000.000	Local	100.000000	-1,841,000.00	100.000000	-1,841,000.00	0.00	0.53
			Base	100.000000	-1,841,000.00	100.000000	-1,841,000.00	0.00	0.45

& 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
99S24UM38	SWS123224 CDS USD R F 1.00000 2 CCPCORPORATE					1.000000	20 Dec 2029		
		1,020,000.000	Local	101.403341	1,034,314.08	101.444300	1,034,731.86	417.78	0.30
			Base	101.403341	1,034,314.08	101.444300	1,034,731.86	417.78	0.25
99S24UM46	SWS123224 CDS USD P V 03MEVENT 1 CCPCORPORATE					1.000000	20 Dec 2029		
		-1,020,000.000	Local	100.000000	-1,020,000.00	100.000000	-1,020,000.00	0.00	0.29
			Base	100.000000	-1,020,000.00	100.000000	-1,020,000.00	0.00	0.25
99S24UN37	BWS123265 CDS USD R V 03MEVENT 1 CCPCORPORATE					1.000000	20 Dec 2029		
		1,020,000.000	Local	97.151033	990,940.54	100.000000	1,020,000.00	29,059.46	0.29
			Base	97.151033	990,940.54	100.000000	1,020,000.00	29,059.46	0.25
99S24UN45	BWS123265 CDS USD P F 1.00000 2 CCPCORPORATE					1.000000	20 Dec 2029		
		-1,020,000.000	Local	100.000000	-1,020,000.00	103.106600	-1,051,687.32	-31,687.32	0.30
			Base	100.000000	-1,020,000.00	103.106600	-1,051,687.32	-31,687.32	0.25
99S256D06	SWS123489 CDS USD R F 5.00000 2 CCPCDX					5.000000	20 Dec 2029		
		555,000.000	Local	107.268411	595,339.68	107.339100	595,732.01	392.33	0.17
			Base	107.268411	595,339.68	107.339100	595,732.01	392.33	0.14
99S256D14	SWS123489 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2029		
		-555,000.000	Local	100.000000	-555,000.00	100.000000	-555,000.00	0.00	0.16
			Base	100.000000	-555,000.00	100.000000	-555,000.00	0.00	0.13
US DOLLAR Total									
		-1,841,000.000	Local		-1,872,769.09		-1,853,094.00	19,675.09	6.47
			Base		-1,872,769.09		-1,853,094.00	19,675.09	5.42
SWAPS FIXED INCOME Total									
		-1,841,000.000	Base		-1,873,257.84		-1,891,374.03	-18,116.19	16.95

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
-7,027,800.000	843,701,504.480	Base		344,164,921.95		340,664,485.73	-3,500,436.22	99.92
Original Face:	189,944,233.240							

& Issue has redenominated but Local is not converted
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Books Open

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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:	1.446445	
ADI2PMG14	AUST 10Y BOND FUT DEC24 XSFE 20241216						16 Dec 2024		
34.000	3,400,000.000	Local	3,957,473.18	3,994,067.38	96.005000	-36,594.20	-32,016.78	-4,577.42	
		Base	2,735,999.76		66.373073	-25,299.41	-22,134.81	-3,164.60	0.00
AUSTRALIAN DOLLAR Total									
34.000	3,400,000.000	Local	3,957,473.18	3,994,067.38		-36,594.20	-32,016.78	-4,577.42	
		Base				-25,299.41	-22,134.81	-3,164.60	0.00
EURO CURRENCY							Exchange Rate:	0.898352	
GERMANY									
ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206						06 Dec 2024		
78.000	7,800,000.000	Local	10,523,760.00	10,364,853.60	134.920000	158,906.40	150,326.40	8,580.00	
		Base	11,714,517.25		150.186119	176,886.57	167,335.74	9,550.83	0.00
GERMANY Total									
78.000	7,800,000.000	Local	10,523,760.00	10,364,853.60		158,906.40	150,326.40	8,580.00	
		Base				176,886.57	167,335.74	9,550.83	0.00
EURO CURRENCY Total									
78.000	7,800,000.000	Local	10,523,760.00	10,364,853.60		158,906.40	150,326.40	8,580.00	
		Base				176,886.57	167,335.74	9,550.83	0.00
POUND STERLING							Exchange Rate:	0.747971	
ADI223JF7	ICE 3MTH SONIA FU DEC24 IFLL 20250318						18 Mar 2025		
1.000	250,000.000	Local	238,775.00	236,901.38	95.510000	1,873.62	1,923.62	-50.00	
		Base	319,230.29		127.692116	2,504.94	2,571.78	-66.84	0.00
ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227						27 Dec 2024		
48.000	4,800,000.000	Local	4,724,640.00	4,743,816.24	98.430000	-19,176.24	-10,056.24	-9,120.00	
		Base	6,316,608.53		131.596011	-25,637.68	-13,444.69	-12,192.99	0.00

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

Books Open

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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
POUND STERLING Total									
49.000	5,050,000.000	Local	4,963,415.00	4,980,717.62		-17,302.62	-8,132.62	-9,170.00	
		Base				-23,132.74	-10,872.91	-12,259.83	0.00
US DOLLAR							Exchange Rate:	1.000000	
ADI2P8GS6	US LONG BOND(CBT) DEC24 XCBT 20241219						19 Dec 2024		
53.000	5,300,000.000	Local	6,581,937.50	6,606,868.46	124.187500	-24,930.96	11,506.54	-36,437.50	
		Base	6,581,937.50		124.187500	-24,930.96	11,506.54	-36,437.50	0.01
ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231						31 Dec 2024		
129.000	12,900,000.000	Local	14,174,882.88	14,153,802.42	109.882813	21,080.46	68,447.58	-47,367.12	
		Base	14,174,882.88		109.882813	21,080.46	68,447.58	-47,367.12	0.01
ADI2P8HH9	US 2YR NOTE (CBT) DEC24 XCBT 20241231						31 Dec 2024		
178.000	35,600,000.000	Local	37,067,109.46	37,016,233.57	104.121094	50,875.89	117,625.89	-66,750.00	
		Base	37,067,109.46		104.121094	50,875.89	117,625.89	-66,750.00	0.02
ADI2P8J79	US 10YR ULTRA FUT DEC24 XCBT 20241219						19 Dec 2024		
40.000	4,000,000.000	Local	4,731,875.00	4,753,327.02	118.296875	-21,452.02	-827.02	-20,625.00	
		Base	4,731,875.00		118.296875	-21,452.02	-827.02	-20,625.00	0.00
ADI2P8JB0	US ULTRA BOND CBT DEC24 XCBT 20241219						19 Dec 2024		
90.000	9,000,000.000	Local	11,978,437.50	12,064,519.63	133.093750	-86,082.13	-15,769.63	-70,312.50	
		Base	11,978,437.50		133.093750	-86,082.13	-15,769.63	-70,312.50	0.02
US DOLLAR Total									
490.000	66,800,000.000	Local	74,534,242.34	74,594,751.10		-60,508.76	180,983.36	-241,492.12	
		Base				-60,508.76	180,983.36	-241,492.12	0.06
FUTURES LONG Total									
651.000	83,050,000.000	Base				67,945.66	315,311.38	-247,365.72	0.06

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

Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID / Contracts	Asset Description / Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT									
US DOLLAR							Exchange Rate:	1.000000	
ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219						19 Dec 2024		
-167.000	-16,700,000.000	Local	-19,084,968.75	-19,133,742.35	114.281250	48,773.60	-26,898.28	75,671.88	
		Base	-19,084,968.75		114.281250	48,773.60	-26,898.28	75,671.88	0.02
US DOLLAR Total									
-167.000	-16,700,000.000	Local	-19,084,968.75	-19,133,742.35		48,773.60	-26,898.28	75,671.88	
		Base				48,773.60	-26,898.28	75,671.88	0.02
FUTURES SHORT Total									
-167.000	-16,700,000.000	Base				48,773.60	-26,898.28	75,671.88	0.02

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

Books Open

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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											
		484.000	66,350,000.000	Base			116,719.26		288,413.10	-171,693.84	0.08

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

Books Open

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
ARGENTINE PESO								Exchange Rate:	968.743550
ARS	ARGENTINE PESO								
		50,000.970	Local	1.000000	50,000.97	1.000000	50,000.97	0.00	100.00
			Base	0.013756	687.79	0.001032	51.61	-636.18	0.00
ARGENTINE PESO Total									
		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		51.61	-636.18	0.00
EURO CURRENCY								Exchange Rate:	0.898352
INTERNATIONAL									
EUR	EURO CURRENCY								
		29,243.730	Local	1.000000	29,243.73	1.000000	29,243.73	0.00	16.13
			Base	1.062054	31,058.41	1.113149	32,552.64	1,494.23	0.05
INTERNATIONAL Total									
		29,243.730	Local		29,243.73		29,243.73	0.00	16.13
			Base		31,058.41		32,552.64	1,494.23	0.05
EURO CURRENCY Total									
		29,243.730	Local		29,243.73		29,243.73	0.00	16.13
			Base		31,058.41		32,552.64	1,494.23	0.05
POUND STERLING								Exchange Rate:	0.747971
GBP	POUND STERLING								
		23,523.810	Local	1.000000	23,523.81	1.000000	23,523.81	0.00	27.71
			Base	1.226190	28,844.65	1.336950	31,450.16	2,605.51	0.05
POUND STERLING Total									
		23,523.810	Local		23,523.81		23,523.81	0.00	27.71
			Base		28,844.65		31,450.16	2,605.51	0.05

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		496,878.700	Local	1.000000	496,878.70	1.000000	496,878.70	0.00	0.83
			Base	1.000000	496,878.70	1.000000	496,878.70	0.00	0.82
US DOLLAR Total									
		496,878.700	Local		496,878.70		496,878.70	0.00	0.83
			Base		496,878.70		496,878.70	0.00	0.82
CASH Total									
		599,647.210	Base		557,469.55		560,933.11	3,463.56	0.92
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					4.936151	31 Dec 2030		
		970,916.080	Local	100.000000	970,916.08	100.000000	970,916.08	0.00	1.62
			Base	100.000000	970,916.08	100.000000	970,916.08	0.00	1.59
US DOLLAR Total									
		970,916.080	Local		970,916.08		970,916.08	0.00	1.62
			Base		970,916.08		970,916.08	0.00	1.59
CASH EQUIVALENT Total									
		970,916.080	Base		970,916.08		970,916.08	0.00	1.59
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		1,350.000	Local	24.990000	33,736.50	24.550000	33,142.50	-594.00	0.06
			Base	24.990000	33,736.50	24.550000	33,142.50	-594.00	0.05
493267843	KEYCORP PREFERRED STOCK VAR								

& 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
		3,309.000	Local	25.000000	82,725.00	24.500000	81,070.50	-1,654.50	0.13
			Base	25.000000	82,725.00	24.500000	81,070.50	-1,654.50	0.13
80620A208	SCE TRUST VIII PREFERRED STOCK 6.95								
		500.000	Local	25.000000	12,500.00	26.700000	13,350.00	850.00	0.02
			Base	25.000000	12,500.00	26.700000	13,350.00	850.00	0.02
US DOLLAR Total									
		5,159.000	Local		128,961.50		127,563.00	-1,398.50	0.21
			Base		128,961.50		127,563.00	-1,398.50	0.21
EQUITY Total									
		5,159.000	Base		128,961.50		127,563.00	-1,398.50	0.21
FIXED INCOME									
EURO CURRENCY								Exchange Rate:	0.898352
INTERNATIONAL									
B2Q3BCII4	GE CAPITAL EURO FUNDING COMPANY GUAR 03/38 6.025					6.025000	01 Mar 2038		
		120,000.000	Local	116.845317	140,214.38	126.606256	151,927.51	11,713.13	83.81
			Base	116.443525	139,732.23	140.931679	169,118.02	29,385.79	0.28
INTERNATIONAL Total									
		120,000.000	Local		140,214.38		151,927.51	11,713.13	83.81
			Base		139,732.23		169,118.02	29,385.79	0.28
EURO CURRENCY Total									
		120,000.000	Local		140,214.38		151,927.51	11,713.13	83.81
			Base		139,732.23		169,118.02	29,385.79	0.28
MEXICAN PESO								Exchange Rate:	19.690000
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.500000	18 Nov 2038		
		10,420,000.000	Local	108.800406	11,337,002.34	92.008000	9,587,233.60	-1,749,768.74	100.00
			Base	5.473420	570,330.35	4.672829	486,908.77	-83,421.58	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
MEXICAN PESO Total									
		10,420,000.000	Local		11,337,002.34		9,587,233.60	-1,749,768.74	100.00
			Base		570,330.35		486,908.77	-83,421.58	0.80
POUND STERLING								Exchange Rate:	0.747971
B3KY3MII7	GE CAPITAL UK FUNDING UN COMPANY GUAR REGS 01/39 8					8.000000	14 Jan 2039		
		50,000.000	Local	120.969000	60,484.50	122.330000	61,165.00	680.50	72.06
			Base	138.012140	69,006.07	163.549122	81,774.56	12,768.49	0.13
POUND STERLING Total									
		50,000.000	Local		60,484.50		61,165.00	680.50	72.06
			Base		69,006.07		81,774.56	12,768.49	0.13
US DOLLAR								Exchange Rate:	1.000000
00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65					3.650000	01 Apr 2050		
		20,000.000	Local	99.967250	19,993.45	78.824690	15,764.94	-4,228.51	0.03
			Base	99.967250	19,993.45	78.824690	15,764.94	-4,228.51	0.03
00115AAP4	AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5					4.500000	15 Jun 2052		
		50,000.000	Local	99.387460	49,693.73	90.116145	45,058.07	-4,635.66	0.07
			Base	99.387460	49,693.73	90.116145	45,058.07	-4,635.66	0.07
00131LAS4	AIA GROUP LTD SUBORDINATED 144A 09/54 5.4					5.400000	30 Sep 2054		
		250,000.000	Local	99.456020	248,640.05	100.388531	250,971.33	2,331.28	0.42
			Base	99.456020	248,640.05	100.388531	250,971.33	2,331.28	0.41
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
		8,000.000	Local	93.030625	7,442.45	88.243003	7,059.44	-383.01	0.01
			Base	93.030625	7,442.45	88.243003	7,059.44	-383.01	0.01
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375					6.375000	01 Mar 2041		
		30,000.000	Local	138.538433	41,561.53	110.869890	33,260.97	-8,300.56	0.06
			Base	138.538433	41,561.53	110.869890	33,260.97	-8,300.56	0.05
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.500000	09 Mar 2048		
		525,000.000	Local	99.428135	521,997.71	88.465712	464,444.99	-57,552.72	0.77

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			Base	99.428135	521,997.71	88.465712	464,444.99	-57,552.72	0.76
00206RKB7	AT+T INC SR UNSECURED 06/60 3.85					3.850000	01 Jun 2060		
		10,000.000	Local	79.444300	7,944.43	75.600590	7,560.06	-384.37	0.01
			Base	79.444300	7,944.43	75.600590	7,560.06	-384.37	0.01
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
		311,000.000	Local	73.589029	228,861.88	72.987946	226,992.51	-1,869.37	0.38
			Base	73.589029	228,861.88	72.987946	226,992.51	-1,869.37	0.37
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
		306,000.000	Local	92.461085	282,930.92	72.467827	221,751.55	-61,179.37	0.37
			Base	92.461085	282,930.92	72.467827	221,751.55	-61,179.37	0.36
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
		80,000.000	Local	94.293475	75,434.78	75.518384	60,414.71	-15,020.07	0.10
			Base	94.293475	75,434.78	75.518384	60,414.71	-15,020.07	0.10
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
		40,000.000	Local	100.138475	40,055.39	99.834898	39,933.96	-121.43	0.07
Original Face:		40,000.000	Base	100.138475	40,055.39	99.834898	39,933.96	-121.43	0.07
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05					4.050000	21 Nov 2039		
		290,000.000	Local	90.377441	262,094.58	92.226997	267,458.29	5,363.71	0.45
			Base	90.377441	262,094.58	92.226997	267,458.29	5,363.71	0.44
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
		360,000.000	Local	89.189231	321,081.23	89.454275	322,035.39	954.16	0.54
			Base	89.189231	321,081.23	89.454275	322,035.39	954.16	0.53
00287YDW6	ABBVIE INC SR UNSECURED 03/54 5.4					5.400000	15 Mar 2054		
		130,000.000	Local	99.659777	129,557.71	105.894783	137,663.22	8,105.51	0.23
			Base	99.659777	129,557.71	105.894783	137,663.22	8,105.51	0.23
00287YDX4	ABBVIE INC SR UNSECURED 03/64 5.5					5.500000	15 Mar 2064		
		70,000.000	Local	99.627557	69,739.29	106.580783	74,606.55	4,867.26	0.12
			Base	99.627557	69,739.29	106.580783	74,606.55	4,867.26	0.12
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
		93,000.000	Local	101.404183	94,305.89	78.000419	72,540.39	-21,765.50	0.12

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			Base	101.404183	94,305.89	78.000419	72,540.39	-21,765.50	0.12
00912XBQ6	AIR LEASE CORP JR SUBORDINA 12/99 VAR					6.000000	31 Dec 2099		
		80,000.000	Local	100.074750	80,059.80	98.965760	79,172.61	-887.19	0.13
			Base	100.074750	80,059.80	98.965760	79,172.61	-887.19	0.13
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3					3.000000	18 May 2051		
		190,000.000	Local	86.294811	163,960.14	66.640612	126,617.16	-37,342.98	0.21
			Base	86.294811	163,960.14	66.640612	126,617.16	-37,342.98	0.21
015271BD0	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/54 5.625					5.625000	15 May 2054		
		60,000.000	Local	99.943450	59,966.07	102.252959	61,351.78	1,385.71	0.10
			Base	99.943450	59,966.07	102.252959	61,351.78	1,385.71	0.10
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15					3.150000	09 Feb 2051		
		250,000.000	Local	98.018808	245,047.02	71.479406	178,698.52	-66,348.50	0.30
			Base	98.018808	245,047.02	71.479406	178,698.52	-66,348.50	0.29
018820AD2	ALLIANZ SE SUBORDINATED 144A 09/54 VAR					5.600000	03 Sep 2054		
		200,000.000	Local	100.000000	200,000.00	103.126200	206,252.40	6,252.40	0.34
			Base	100.000000	200,000.00	103.126200	206,252.40	6,252.40	0.34
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.500000	15 May 2067		
		20,000.000	Local	90.491600	18,098.32	105.184800	21,036.96	2,938.64	0.04
			Base	90.491600	18,098.32	105.184800	21,036.96	2,938.64	0.03
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.250000	09 Aug 2042		
		100,000.000	Local	102.918060	102,918.06	85.646174	85,646.17	-17,271.89	0.14
			Base	102.918060	102,918.06	85.646174	85,646.17	-17,271.89	0.14
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
		270,000.000	Local	102.685570	277,251.04	105.036253	283,597.88	6,346.84	0.47
			Base	102.685570	277,251.04	105.036253	283,597.88	6,346.84	0.47
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
		300,000.000	Local	110.162683	330,488.05	104.796780	314,390.34	-16,097.71	0.52
			Base	110.162683	330,488.05	104.796780	314,390.34	-16,097.71	0.52
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
		65,000.000	Local	102.611215	66,697.29	105.825307	68,786.45	2,089.16	0.11

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			Base	102.611215	66,697.29	105.825307	68,786.45	2,089.16	0.11
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4					3.400000	04 Feb 2041		
		90,000.000	Local	93.394389	84,054.95	77.770582	69,993.52	-14,061.43	0.12
			Base	93.394389	84,054.95	77.770582	69,993.52	-14,061.43	0.11
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
		50,000.000	Local	86.554120	43,277.06	90.385369	45,192.68	1,915.62	0.08
			Base	86.554120	43,277.06	90.385369	45,192.68	1,915.62	0.07
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1					3.100000	12 May 2051		
		250,000.000	Local	75.542992	188,857.48	74.200109	185,500.27	-3,357.21	0.31
			Base	75.542992	188,857.48	74.200109	185,500.27	-3,357.21	0.30
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375000	01 Mar 2035		
		40,000.000	Local	119.435375	47,774.15	112.038032	44,815.21	-2,958.94	0.07
			Base	119.435375	47,774.15	112.038032	44,815.21	-2,958.94	0.07
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125000	15 Nov 2037		
		70,000.000	Local	119.879229	83,915.46	109.540411	76,678.29	-7,237.17	0.13
			Base	119.879229	83,915.46	109.540411	76,678.29	-7,237.17	0.13
023771T40	AMERICAN AIRLINES INC SR SECURED 144A 05/29 8.5					8.500000	15 May 2029		
		60,000.000	Local	100.017017	60,010.21	106.145978	63,687.59	3,677.38	0.11
			Base	100.017017	60,010.21	106.145978	63,687.59	3,677.38	0.10
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95					4.950000	15 Aug 2026		
		53,520.000	Local	98.196170	52,554.59	99.643170	53,329.02	774.43	0.09
Original Face:		160,000.000	Base	98.196170	52,554.59	99.643170	53,329.02	774.43	0.09
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45					3.450000	15 Apr 2031		
		10,000.000	Local	99.814300	9,981.43	85.099810	8,509.98	-1,471.45	0.01
			Base	99.814300	9,981.43	85.099810	8,509.98	-1,471.45	0.01
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805					2.805000	11 Mar 2031		
		10,000.000	Local	100.000000	10,000.00	79.384471	7,938.45	-2,061.55	0.01
			Base	100.000000	10,000.00	79.384471	7,938.45	-2,061.55	0.01
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833					3.833000	11 Mar 2051		
		60,000.000	Local	66.415333	39,849.20	63.415211	38,049.13	-1,800.07	0.06

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			Base	66.415333	39,849.20	63.415211	38,049.13	-1,800.07	0.06
031162BE9	AMGEN INC SR UNSECURED 10/41 4.95					4.950000	01 Oct 2041		
		90,000.000	Local	95.783889	86,205.50	97.578992	87,821.09	1,615.59	0.15
			Base	95.783889	86,205.50	97.578992	87,821.09	1,615.59	0.14
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.400000	01 May 2045		
		20,000.000	Local	98.166050	19,633.21	89.668257	17,933.65	-1,699.56	0.03
			Base	98.166050	19,633.21	89.668257	17,933.65	-1,699.56	0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
		47,000.000	Local	103.856106	48,812.37	91.471763	42,991.73	-5,820.64	0.07
			Base	103.856106	48,812.37	91.471763	42,991.73	-5,820.64	0.07
031162DS6	AMGEN INC SR UNSECURED 03/43 5.6					5.600000	02 Mar 2043		
		80,000.000	Local	103.167950	82,534.36	105.038594	84,030.88	1,496.52	0.14
			Base	103.167950	82,534.36	105.038594	84,030.88	1,496.52	0.14
031162DT4	AMGEN INC SR UNSECURED 03/53 5.65					5.650000	02 Mar 2053		
		100,000.000	Local	104.279870	104,279.87	105.056403	105,056.40	776.53	0.17
			Base	104.279870	104,279.87	105.056403	105,056.40	776.53	0.17
031162DU1	AMGEN INC SR UNSECURED 03/63 5.75					5.750000	02 Mar 2063		
		10,000.000	Local	104.696200	10,469.62	105.478437	10,547.84	78.22	0.02
			Base	104.696200	10,469.62	105.478437	10,547.84	78.22	0.02
032654BC8	ANALOG DEVICES INC SR UNSECURED 04/54 5.3					5.300000	01 Apr 2054		
		170,000.000	Local	99.483565	169,122.06	104.538814	177,715.98	8,593.92	0.30
			Base	99.483565	169,122.06	104.538814	177,715.98	8,593.92	0.29
034863BF6	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/54 6					6.000000	05 Apr 2054		
		200,000.000	Local	98.625145	197,250.29	104.572246	209,144.49	11,894.20	0.35
			Base	98.625145	197,250.29	104.572246	209,144.49	11,894.20	0.34
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7					4.700000	01 Feb 2036		
		50,000.000	Local	97.508620	48,754.31	100.272119	50,136.06	1,381.75	0.08
			Base	97.508620	48,754.31	100.272119	50,136.06	1,381.75	0.08
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
		20,000.000	Local	96.350100	19,270.02	98.370932	19,674.19	404.17	0.03

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			Base	96.350100	19,270.02	98.370932	19,674.19	404.17	0.03
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
		140,000.000	Local	106.798757	149,518.26	112.549459	157,569.24	8,050.98	0.26
			Base	106.798757	149,518.26	112.549459	157,569.24	8,050.98	0.26
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375					4.375000	15 Apr 2038		
		30,000.000	Local	109.371300	32,811.39	96.294719	28,888.42	-3,922.97	0.05
			Base	109.371300	32,811.39	96.294719	28,888.42	-3,922.97	0.05
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
		10,000.000	Local	99.500300	9,950.03	94.932354	9,493.24	-456.79	0.02
			Base	99.500300	9,950.03	94.932354	9,493.24	-456.79	0.02
036752AH6	ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55					4.550000	01 Mar 2048		
		60,000.000	Local	109.578900	65,747.34	90.096249	54,057.75	-11,689.59	0.09
			Base	109.578900	65,747.34	90.096249	54,057.75	-11,689.59	0.09
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
		120,000.000	Local	99.620233	119,544.28	89.115350	106,938.42	-12,605.86	0.18
			Base	99.620233	119,544.28	89.115350	106,938.42	-12,605.86	0.18
036752AX1	ELEVANCE HEALTH INC SR UNSECURED 10/52 6.1					6.100000	15 Oct 2052		
		10,000.000	Local	104.433600	10,443.36	110.929561	11,092.96	649.60	0.02
			Base	104.433600	10,443.36	110.929561	11,092.96	649.60	0.02
03740MAF7	AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75					5.750000	01 Mar 2054		
		230,000.000	Local	99.386326	228,588.55	105.753359	243,232.73	14,644.18	0.40
			Base	99.386326	228,588.55	105.753359	243,232.73	14,644.18	0.40
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.000000	15 Jan 2037		
		8,000.000	Local	112.587500	9,007.00	103.305800	8,264.46	-742.54	0.01
			Base	112.587500	9,007.00	103.305800	8,264.46	-742.54	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
		60,000.000	Local	101.384000	60,830.40	89.638450	53,783.07	-7,047.33	0.09
			Base	101.384000	60,830.40	89.638450	53,783.07	-7,047.33	0.09
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
		20,000.000	Local	96.362550	19,272.51	75.831400	15,166.28	-4,106.23	0.03

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			Base	96.362550	19,272.51	75.831400	15,166.28	-4,106.23	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
		10,000.000	Local	102.326600	10,232.66	86.659940	8,665.99	-1,566.67	0.01
			Base	102.326600	10,232.66	86.659940	8,665.99	-1,566.67	0.01
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625					4.625000	15 Jun 2029		
		170,000.000	Local	100.000000	170,000.00	89.515480	152,176.32	-17,823.68	0.25
			Base	100.000000	170,000.00	89.515480	152,176.32	-17,823.68	0.25
03766GAQ5	APIDOS CLO LTD APID 2017 26A A2R 144A					7.040850	18 Jul 2029		
		250,000.000	Local	99.356248	248,390.62	100.030500	250,076.25	1,685.63	0.42
Original Face:		250,000.000	Base	99.356248	248,390.62	100.030500	250,076.25	1,685.63	0.41
03769MAC0	APOLLO GLOBAL MANAGEMENT COMPANY GUAR 05/54 5.8					5.800000	21 May 2054		
		60,000.000	Local	100.000000	60,000.00	106.432747	63,859.65	3,859.65	0.11
			Base	100.000000	60,000.00	106.432747	63,859.65	3,859.65	0.10
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.750000	01 Mar 2041		
		30,000.000	Local	104.588733	31,376.62	109.658766	32,897.63	1,521.01	0.05
			Base	104.588733	31,376.62	109.658766	32,897.63	1,521.01	0.05
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
		401,554.590	Local	100.038005	401,707.20	100.015600	401,617.23	-89.97	0.67
			Base	100.038005	401,707.20	100.015600	401,617.23	-89.97	0.66
04686JAH4	ATHENE HOLDING LTD SR UNSECURED 04/54 6.25					6.250000	01 Apr 2054		
		130,000.000	Local	99.419154	129,244.90	106.319540	138,215.40	8,970.50	0.23
			Base	99.419154	129,244.90	106.319540	138,215.40	8,970.50	0.23
054989AC2	BAT CAPITAL CORP COMPANY GUAR 08/43 7.079					7.079000	02 Aug 2043		
		30,000.000	Local	100.000000	30,000.00	114.499074	34,349.72	4,349.72	0.06
			Base	100.000000	30,000.00	114.499074	34,349.72	4,349.72	0.06
054989AD0	BAT CAPITAL CORP COMPANY GUAR 08/53 7.081					7.081000	02 Aug 2053		
		10,000.000	Local	98.251400	9,825.14	116.002416	11,600.24	1,775.10	0.02
			Base	98.251400	9,825.14	116.002416	11,600.24	1,775.10	0.02
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39					4.390000	15 Aug 2037		
		20,000.000	Local	101.365200	20,273.04	90.881798	18,176.36	-2,096.68	0.03

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			Base	101.365200	20,273.04	90.881798	18,176.36	-2,096.68	0.03
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734					3.734000	25 Sep 2040		
		260,000.000	Local	97.896823	254,531.74	79.472410	206,628.27	-47,903.47	0.34
			Base	97.896823	254,531.74	79.472410	206,628.27	-47,903.47	0.34
05565AM34	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR					7.750000	31 Dec 2099		
		300,000.000	Local	99.898017	299,694.05	105.353500	316,060.50	16,366.45	0.53
			Base	99.898017	299,694.05	105.353500	316,060.50	16,366.45	0.52
05578QAF0	BPCE SA SUBORDINATED 144A 10/32 VAR					3.116000	19 Oct 2032		
		250,000.000	Local	81.348740	203,371.85	86.057688	215,144.22	11,772.37	0.36
			Base	81.348740	203,371.85	86.057688	215,144.22	11,772.37	0.35
05581KAG6	BNP PARIBAS 144A 12/34 VAR					5.894000	05 Dec 2034		
		210,000.000	Local	100.000000	210,000.00	107.859087	226,504.08	16,504.08	0.38
			Base	100.000000	210,000.00	107.859087	226,504.08	16,504.08	0.37
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031		
		30,000.000	Local	100.000000	30,000.00	88.812430	26,643.73	-3,356.27	0.04
			Base	100.000000	30,000.00	88.812430	26,643.73	-3,356.27	0.04
05964HBH7	BANCO SANTANDER SA JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
		200,000.000	Local	100.000000	200,000.00	106.219470	212,438.94	12,438.94	0.35
			Base	100.000000	200,000.00	106.219470	212,438.94	12,438.94	0.35
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443000	20 Jan 2048		
		120,000.000	Local	101.651825	121,982.19	92.245730	110,694.88	-11,287.31	0.18
			Base	101.651825	121,982.19	92.245730	110,694.88	-11,287.31	0.18
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR					4.330000	15 Mar 2050		
		10,000.000	Local	101.336400	10,133.64	90.429396	9,042.94	-1,090.70	0.02
			Base	101.336400	10,133.64	90.429396	9,042.94	-1,090.70	0.01
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR					2.831000	24 Oct 2051		
		210,000.000	Local	67.023548	140,749.45	69.037045	144,977.79	4,228.34	0.24
			Base	67.023548	140,749.45	69.037045	144,977.79	4,228.34	0.24
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR					3.311000	22 Apr 2042		
		280,000.000	Local	96.020721	268,858.02	81.122195	227,142.15	-41,715.87	0.38

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			Base	96.020721	268,858.02	81.122195	227,142.15	-41,715.87	0.37
06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR					2.299000	21 Jul 2032		
		160,000.000	Local	100.000000	160,000.00	86.491058	138,385.69	-21,614.31	0.23
			Base	100.000000	160,000.00	86.491058	138,385.69	-21,614.31	0.23
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR					2.482000	21 Sep 2036		
		210,000.000	Local	98.151233	206,117.59	84.295947	177,021.49	-29,096.10	0.29
			Base	98.151233	206,117.59	84.295947	177,021.49	-29,096.10	0.29
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR					4.571000	27 Apr 2033		
		240,000.000	Local	98.629150	236,709.96	99.332359	238,397.66	1,687.70	0.40
			Base	98.629150	236,709.96	99.332359	238,397.66	1,687.70	0.39
06051GMA4	BANK OF AMERICA CORP SR UNSECURED 01/35 VAR					5.468000	23 Jan 2035		
		20,000.000	Local	100.000000	20,000.00	104.930691	20,986.14	986.14	0.03
			Base	100.000000	20,000.00	104.930691	20,986.14	986.14	0.03
06237MAD5	BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 07/54 6.25					6.250000	09 Jul 2054		
		200,000.000	Local	99.277915	198,555.83	107.792000	215,584.00	17,028.17	0.36
			Base	99.277915	198,555.83	107.792000	215,584.00	17,028.17	0.35
06368L5Q5	BANK OF MONTREAL JR SUBORDINA 11/84 VAR					7.300000	26 Nov 2084		
		200,000.000	Local	100.000000	200,000.00	105.375400	210,750.80	10,750.80	0.35
			Base	100.000000	200,000.00	105.375400	210,750.80	10,750.80	0.35
0641598S8	BANK OF NOVA SCOTIA JR SUBORDINA 10/82 VAR					8.625000	27 Oct 2082		
		250,000.000	Local	100.273900	250,684.75	108.182200	270,455.50	19,770.75	0.45
			Base	100.273900	250,684.75	108.182200	270,455.50	19,770.75	0.44
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.700000	30 May 2041		
		40,000.000	Local	102.520675	41,008.27	105.377338	42,150.94	1,142.67	0.07
			Base	102.520675	41,008.27	105.377338	42,150.94	1,142.67	0.07
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.750000	01 May 2043		
		90,000.000	Local	116.168356	104,551.52	106.174893	95,557.40	-8,994.12	0.16
			Base	116.168356	104,551.52	106.174893	95,557.40	-8,994.12	0.16
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
		30,000.000	Local	111.790100	33,537.03	107.573956	32,272.19	-1,264.84	0.05

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			Base	111.790100	33,537.03	107.573956	32,272.19	-1,264.84	0.05
075887BG3	BECTON DICKINSON + CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
		68,000.000	Local	106.573853	72,470.22	93.373419	63,493.92	-8,976.30	0.11
			Base	106.573853	72,470.22	93.373419	63,493.92	-8,976.30	0.10
075887BM0	BECTON DICKINSON + CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
		11,000.000	Local	112.649091	12,391.40	92.021021	10,122.31	-2,269.09	0.02
			Base	112.649091	12,391.40	92.021021	10,122.31	-2,269.09	0.02
075887BX6	BECTON DICKINSON + CO SR UNSECURED 06/47 4.669					4.669000	06 Jun 2047		
		50,000.000	Local	110.583240	55,291.62	92.832013	46,416.01	-8,875.61	0.08
			Base	110.583240	55,291.62	92.832013	46,416.01	-8,875.61	0.08
08205QAA6	BENIN INTL GOV BOND SR UNSECURED 144A 02/38 7.96					7.960000	13 Feb 2038		
		200,000.000	Local	96.834725	193,669.45	99.125000	198,250.00	4,580.55	0.33
Original Face:		200,000.000	Base	96.834725	193,669.45	99.125000	198,250.00	4,580.55	0.33
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.200000	15 Aug 2048		
		40,000.000	Local	106.903700	42,761.48	91.750553	36,700.22	-6,061.26	0.06
			Base	106.903700	42,761.48	91.750553	36,700.22	-6,061.26	0.06
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
		140,000.000	Local	99.377243	139,128.14	97.105110	135,947.15	-3,180.99	0.23
			Base	99.377243	139,128.14	97.105110	135,947.15	-3,180.99	0.22
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.000000	15 Jun 2044		
		50,000.000	Local	98.848060	49,424.03	97.885883	48,942.94	-481.09	0.08
			Base	98.848060	49,424.03	97.885883	48,942.94	-481.09	0.08
09261BAH3	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2					3.200000	30 Jan 2052		
		20,000.000	Local	99.727300	19,945.46	71.319524	14,263.90	-5,681.56	0.02
			Base	99.727300	19,945.46	71.319524	14,263.90	-5,681.56	0.02
09290DAC5	BLACKROCK FUNDING INC COMPANY GUAR 03/54 5.25					5.250000	14 Mar 2054		
		40,000.000	Local	98.984725	39,593.89	103.459447	41,383.78	1,789.89	0.07
			Base	98.984725	39,593.89	103.459447	41,383.78	1,789.89	0.07
09290DAK7	BLACKROCK FUNDING INC COMPANY GUAR 01/55 5.35					5.350000	08 Jan 2055		
		50,000.000	Local	99.720680	49,860.34	105.131711	52,565.86	2,705.52	0.09

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			Base	99.720680	49,860.34	105.131711	52,565.86	2,705.52	0.09
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
		60,000.000	Local	99.138200	59,482.92	99.890940	59,934.56	451.64	0.10
			Base	99.138200	59,482.92	99.890940	59,934.56	451.64	0.10
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875000	15 Mar 2039		
		40,000.000	Local	136.175500	54,470.20	108.074145	43,229.66	-11,240.54	0.07
			Base	136.175500	54,470.20	108.074145	43,229.66	-11,240.54	0.07
097023CK9	BOEING CO SR UNSECURED 05/49 3.9					3.900000	01 May 2049		
		50,000.000	Local	98.536540	49,268.27	72.414422	36,207.21	-13,061.06	0.06
			Base	98.536540	49,268.27	72.414422	36,207.21	-13,061.06	0.06
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
		50,000.000	Local	78.443320	39,221.66	70.241888	35,120.94	-4,100.72	0.06
			Base	78.443320	39,221.66	70.241888	35,120.94	-4,100.72	0.06
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		40,000.000	Local	100.000000	40,000.00	97.456257	38,982.50	-1,017.50	0.06
			Base	100.000000	40,000.00	97.456257	38,982.50	-1,017.50	0.06
097023DN2	BOEING CO/THE SR UNSECURED 144A 05/64 7.008					7.008000	01 May 2064		
		60,000.000	Local	100.000000	60,000.00	110.042379	66,025.43	6,025.43	0.11
			Base	100.000000	60,000.00	110.042379	66,025.43	6,025.43	0.11
10112RBJ2	BOSTON PROPERTIES LP SR UNSECURED 01/35 5.75					5.750000	15 Jan 2035		
		50,000.000	Local	99.961280	49,980.64	101.881100	50,940.55	959.91	0.08
			Base	99.961280	49,980.64	101.881100	50,940.55	959.91	0.08
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
		80,000.000	Local	70.897650	56,718.12	69.150422	55,320.34	-1,397.78	0.09
			Base	70.897650	56,718.12	69.150422	55,320.34	-1,397.78	0.09
105756CJ7	FED REPUBLIC OF BRAZIL SR UNSECURED 05/54 7.125					7.125000	13 May 2054		
		200,000.000	Local	99.708920	199,417.84	103.461690	206,923.38	7,505.54	0.34
			Base	99.708920	199,417.84	103.461690	206,923.38	7,505.54	0.34
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25					4.250000	26 Oct 2049		
		40,000.000	Local	94.083425	37,633.37	87.705267	35,082.11	-2,551.26	0.06

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			Base	94.083425	37,633.37	87.705267	35,082.11	-2,551.26	0.06
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35					4.350000	15 Nov 2047		
		10,000.000	Local	115.764700	11,576.47	89.407172	8,940.72	-2,635.75	0.01
			Base	115.764700	11,576.47	89.407172	8,940.72	-2,635.75	0.01
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55					2.550000	13 Nov 2050		
		10,000.000	Local	90.925400	9,092.54	63.647342	6,364.73	-2,727.81	0.01
			Base	90.925400	9,092.54	63.647342	6,364.73	-2,727.81	0.01
110122EC8	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/63 6.4					6.400000	15 Nov 2063		
		160,000.000	Local	101.648206	162,637.13	117.465331	187,944.53	25,307.40	0.31
			Base	101.648206	162,637.13	117.465331	187,944.53	25,307.40	0.31
110122EK0	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55					5.550000	22 Feb 2054		
		130,000.000	Local	99.612169	129,495.82	105.928746	137,707.37	8,211.55	0.23
			Base	99.612169	129,495.82	105.928746	137,707.37	8,211.55	0.23
110122EL8	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65					5.650000	22 Feb 2064		
		40,000.000	Local	99.576750	39,830.70	105.821563	42,328.63	2,497.93	0.07
			Base	99.576750	39,830.70	105.821563	42,328.63	2,497.93	0.07
11014PAL9	BRISTOL PARK CLO, LTD. BRIST 2016 1A BR 144A					7.012980	15 Apr 2029		
		250,000.000	Local	98.485872	246,214.68	100.078200	250,195.50	3,980.82	0.42
Original Face:		250,000.000	Base	98.485872	246,214.68	100.078200	250,195.50	3,980.82	0.41
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625000	15 Dec 2030		
		10,000.000	Local	125.511500	12,551.15	126.198374	12,619.84	68.69	0.02
			Base	125.511500	12,551.15	126.198374	12,619.84	68.69	0.02
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.950000	15 Sep 2041		
		60,000.000	Local	102.698667	61,619.20	99.915493	59,949.30	-1,669.90	0.10
			Base	102.698667	61,619.20	99.915493	59,949.30	-1,669.90	0.10
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.550000	01 Sep 2044		
		10,000.000	Local	99.575700	9,957.57	94.283729	9,428.37	-529.20	0.02
			Base	99.575700	9,957.57	94.283729	9,428.37	-529.20	0.02
12189LAX9	BURLINGTN NORTH SANTA FE SR UNSECURED 09/45 4.7					4.700000	01 Sep 2045		
		10,000.000	Local	94.273600	9,427.36	95.791267	9,579.13	151.77	0.02

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			Base	94.273600	9,427.36	95.791267	9,579.13	151.77	0.02
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4					7.400000	01 Dec 2031		
		10,000.000	Local	122.718400	12,271.84	116.999609	11,699.96	-571.88	0.02
			Base	122.718400	12,271.84	116.999609	11,699.96	-571.88	0.02
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2					3.200000	17 Dec 2030		
		10,000.000	Local	100.415300	10,041.53	84.385322	8,438.53	-1,603.00	0.01
			Base	100.415300	10,041.53	84.385322	8,438.53	-1,603.00	0.01
125491AT7	CI FINANCIAL CORP SR UNSECURED 144A 05/29 7.5					7.500000	30 May 2029		
		290,000.000	Local	99.037586	287,209.00	104.234864	302,281.11	15,072.11	0.50
			Base	99.037586	287,209.00	104.234864	302,281.11	15,072.11	0.50
12550YAQ7	CIFC FUNDING LTD CIFC 2017 2A BR 144A					7.043620	20 Apr 2030		
		250,000.000	Local	98.849228	247,123.07	100.090000	250,225.00	3,101.93	0.42
Original Face:		250,000.000	Base	98.849228	247,123.07	100.090000	250,225.00	3,101.93	0.41
125523AJ9	CIGNA GROUP/THE COMPANY GUAR 08/38 4.8					4.800000	15 Aug 2038		
		130,000.000	Local	96.388823	125,305.47	97.313738	126,507.86	1,202.39	0.21
			Base	96.388823	125,305.47	97.313738	126,507.86	1,202.39	0.21
125523AK6	CIGNA GROUP/THE COMPANY GUAR 12/48 4.9					4.900000	15 Dec 2048		
		190,000.000	Local	94.725695	179,978.82	94.073311	178,739.29	-1,239.53	0.30
			Base	94.725695	179,978.82	94.073311	178,739.29	-1,239.53	0.29
125523BK5	CIGNA GROUP/THE COMPANY GUAR 10/47 3.875					3.875000	15 Oct 2047		
		20,000.000	Local	96.163050	19,232.61	80.671032	16,134.21	-3,098.40	0.03
			Base	96.163050	19,232.61	80.671032	16,134.21	-3,098.40	0.03
125523CK4	CIGNA GROUP/THE SR UNSECURED 03/50 3.4					3.400000	15 Mar 2050		
		140,000.000	Local	86.296029	120,814.44	73.374942	102,724.92	-18,089.52	0.17
			Base	86.296029	120,814.44	73.374942	102,724.92	-18,089.52	0.17
125523CW8	CIGNA GROUP/THE SR UNSECURED 02/54 5.6					5.600000	15 Feb 2054		
		20,000.000	Local	99.856150	19,971.23	103.257985	20,651.60	680.37	0.03
			Base	99.856150	19,971.23	103.257985	20,651.60	680.37	0.03
12661PAD1	CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625					4.625000	27 Apr 2042		
		60,000.000	Local	99.988000	59,992.80	94.238865	56,543.32	-3,449.48	0.09

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			Base	99.988000	59,992.80	94.238865	56,543.32	-3,449.48	0.09
12661PAF6	CSL FINANCE PLC COMPANY GUAR 144A 04/62 4.95					4.950000	27 Apr 2062		
		20,000.000	Local	99.695400	19,939.08	94.577142	18,915.43	-1,023.65	0.03
			Base	99.695400	19,939.08	94.577142	18,915.43	-1,023.65	0.03
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.300000	05 Dec 2043		
		50,000.000	Local	98.613120	49,306.56	96.274116	48,137.06	-1,169.50	0.08
			Base	98.613120	49,306.56	96.274116	48,137.06	-1,169.50	0.08
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
		200,000.000	Local	94.101985	188,203.97	94.313621	188,627.24	423.27	0.31
			Base	94.101985	188,203.97	94.313621	188,627.24	423.27	0.31
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
		340,000.000	Local	71.925691	244,547.35	70.945307	241,214.04	-3,333.31	0.40
			Base	71.925691	244,547.35	70.945307	241,214.04	-3,333.31	0.40
126650EF3	CVS HEALTH CORP SR UNSECURED 06/54 6.05					6.050000	01 Jun 2054		
		100,000.000	Local	100.634970	100,634.97	104.147072	104,147.07	3,512.10	0.17
			Base	100.634970	100,634.97	104.147072	104,147.07	3,512.10	0.17
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.700000	01 Nov 2111		
		30,000.000	Local	99.090567	29,727.17	92.193499	27,658.05	-2,069.12	0.05
			Base	99.090567	29,727.17	92.193499	27,658.05	-2,069.12	0.05
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65					3.650000	01 Sep 2119		
		100,000.000	Local	99.748350	99,748.35	71.530604	71,530.60	-28,217.75	0.12
			Base	99.748350	99,748.35	71.530604	71,530.60	-28,217.75	0.12
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.500000	01 Apr 2034		
		160,000.000	Local	132.067825	211,308.52	119.879410	191,807.06	-19,501.46	0.32
			Base	132.067825	211,308.52	119.879410	191,807.06	-19,501.46	0.32
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35					7.350000	01 Nov 2039		
		120,000.000	Local	147.218808	176,662.57	120.957150	145,148.58	-31,513.99	0.24
Original Face:		120,000.000	Base	147.218808	176,662.57	120.957150	145,148.58	-31,513.99	0.24
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701					3.701000	15 Jan 2039		
		40,000.000	Local	92.385700	36,954.28	86.123333	34,449.33	-2,504.95	0.06

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			Base	92.385700	36,954.28	86.123333	34,449.33	-2,504.95	0.06
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1					3.100000	02 Dec 2051		
		90,000.000	Local	99.326722	89,394.05	71.295596	64,166.04	-25,228.01	0.11
			Base	99.326722	89,394.05	71.295596	64,166.04	-25,228.01	0.11
14149YBD9	CARDINAL HEALTH INC SR UNSECURED 09/45 4.9					4.900000	15 Sep 2045		
		30,000.000	Local	88.401500	26,520.45	93.548092	28,064.43	1,543.98	0.05
			Base	88.401500	26,520.45	93.548092	28,064.43	1,543.98	0.05
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625000	30 Mar 2043		
		10,000.000	Local	109.730200	10,973.02	101.700458	10,170.05	-802.97	0.02
			Base	109.730200	10,973.02	101.700458	10,170.05	-802.97	0.02
14448CBD5	CARRIER GLOBAL CORP SR UNSECURED 03/54 6.2					6.200000	15 Mar 2054		
		25,000.000	Local	115.283440	28,820.86	115.321124	28,830.28	9.42	0.05
			Base	115.283440	28,820.86	115.321124	28,830.28	9.42	0.05
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35					4.350000	01 Nov 2042		
		90,000.000	Local	97.334089	87,600.68	89.321614	80,389.45	-7,211.23	0.13
Original Face:		90,000.000	Base	97.334089	87,600.68	89.321614	80,389.45	-7,211.23	0.13
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375					3.375000	15 Feb 2030		
		60,000.000	Local	100.923400	60,554.04	92.126390	55,275.83	-5,278.21	0.09
			Base	100.923400	60,554.04	92.126390	55,275.83	-5,278.21	0.09
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.500000	01 Apr 2044		
		50,000.000	Local	103.239400	51,619.70	91.533420	45,766.71	-5,852.99	0.08
			Base	103.239400	51,619.70	91.533420	45,766.71	-5,852.99	0.08
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25					4.250000	01 Feb 2049		
		10,000.000	Local	100.013500	10,001.35	87.903817	8,790.38	-1,210.97	0.01
			Base	100.013500	10,001.35	87.903817	8,790.38	-1,210.97	0.01
15189XBC1	CENTERPOINT ENER HOUSTON GENL REF MOR 04/53 5.3					5.300000	01 Apr 2053		
		20,000.000	Local	99.925700	19,985.14	101.602112	20,320.42	335.28	0.03
			Base	99.925700	19,985.14	101.602112	20,320.42	335.28	0.03
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
		190,000.000	Local	103.338642	196,343.42	83.912820	159,434.36	-36,909.06	0.27

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			Base	103.338642	196,343.42	83.912820	159,434.36	-36,909.06	0.26
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
		100,000.000	Local	112.115720	112,115.72	87.209206	87,209.21	-24,906.51	0.15
			Base	112.115720	112,115.72	87.209206	87,209.21	-24,906.51	0.14
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85					3.850000	01 Apr 2061		
		30,000.000	Local	90.929367	27,278.81	61.198212	18,359.46	-8,919.35	0.03
			Base	90.929367	27,278.81	61.198212	18,359.46	-8,919.35	0.03
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5					3.500000	01 Jun 2041		
		380,000.000	Local	98.026189	372,499.52	70.144822	266,550.32	-105,949.20	0.44
			Base	98.026189	372,499.52	70.144822	266,550.32	-105,949.20	0.44
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
		120,000.000	Local	84.229900	101,075.88	69.418322	83,301.99	-17,773.89	0.14
			Base	84.229900	101,075.88	69.418322	83,301.99	-17,773.89	0.14
161175CR3	CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55					6.550000	01 Jun 2034		
		100,000.000	Local	99.775740	99,775.74	104.009654	104,009.65	4,233.91	0.17
			Base	99.775740	99,775.74	104.009654	104,009.65	4,233.91	0.17
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899					6.899000	01 Dec 2040		
		58,217.890	Local	133.531600	77,739.28	114.306450	66,546.80	-11,192.48	0.11
Original Face:		60,000.000	Base	133.531600	77,739.28	114.306450	66,546.80	-11,192.48	0.11
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1					3.100000	07 May 2041		
		200,000.000	Local	99.496185	198,992.37	77.987488	155,974.98	-43,017.39	0.26
			Base	99.496185	198,992.37	77.987488	155,974.98	-43,017.39	0.26
171239AJ5	CHUBB INA HOLDINGS LLC COMPANY GUAR 12/61 3.05					3.050000	15 Dec 2061		
		70,000.000	Local	99.468143	69,627.70	68.143325	47,700.33	-21,927.37	0.08
			Base	99.468143	69,627.70	68.143325	47,700.33	-21,927.37	0.08
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375					4.375000	15 Mar 2029		
		220,000.000	Local	104.723191	230,391.02	93.951100	206,692.42	-23,698.60	0.34
			Base	104.723191	230,391.02	93.951100	206,692.42	-23,698.60	0.34
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625000	15 Jun 2032		
		10,000.000	Local	116.458300	11,645.83	110.682294	11,068.23	-577.60	0.02

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			Base	116.458300	11,645.83	110.682294	11,068.23	-577.60	0.02
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125000	25 Aug 2036		
		112,000.000	Local	94.754598	106,125.15	108.595405	121,626.85	15,501.70	0.20
			Base	94.754598	106,125.15	108.595405	121,626.85	15,501.70	0.20
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
		70,000.000	Local	150.188386	105,131.87	132.562871	92,794.01	-12,337.86	0.15
			Base	150.188386	105,131.87	132.562871	92,794.01	-12,337.86	0.15
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
		110,000.000	Local	121.672182	133,839.40	94.387901	103,826.69	-30,012.71	0.17
			Base	121.672182	133,839.40	94.387901	103,826.69	-30,012.71	0.17
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR					2.904000	03 Nov 2042		
		40,000.000	Local	100.000000	40,000.00	75.255551	30,102.22	-9,897.78	0.05
			Base	100.000000	40,000.00	75.255551	30,102.22	-9,897.78	0.05
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623000	15 Nov 2043		
		70,000.000	Local	113.228643	79,260.05	102.341814	71,639.27	-7,620.78	0.12
			Base	113.228643	79,260.05	102.341814	71,639.27	-7,620.78	0.12
18013RAB3	CLAREMONT MCKENNA UNSECURED 01/22 3.775					3.775000	01 Jan 2122		
		20,000.000	Local	84.028600	16,805.72	72.255295	14,451.06	-2,354.66	0.02
			Base	84.028600	16,805.72	72.255295	14,451.06	-2,354.66	0.02
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858000	01 Jan 2114		
		10,000.000	Local	100.000000	10,000.00	93.970849	9,397.08	-602.92	0.02
			Base	100.000000	10,000.00	93.970849	9,397.08	-602.92	0.02
191216DZ0	COCA COLA CO/THE SR UNSECURED 01/55 5.2					5.200000	14 Jan 2055		
		160,000.000	Local	99.913156	159,861.05	104.729018	167,566.43	7,705.38	0.28
			Base	99.913156	159,861.05	104.729018	167,566.43	7,705.38	0.28
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125000	18 Jan 2041		
		200,000.000	Local	115.831460	231,662.92	88.032956	176,065.91	-55,597.01	0.29
			Base	115.831460	231,662.92	88.032956	176,065.91	-55,597.01	0.29
19828TAC0	COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544					6.544000	15 Nov 2053		
		60,000.000	Local	100.374233	60,224.54	112.509919	67,505.95	7,281.41	0.11

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			Base	100.374233	60,224.54	112.509919	67,505.95	7,281.41	0.11
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
		313,000.000	Local	111.654770	349,479.43	83.424606	261,119.02	-88,360.41	0.43
			Base	111.654770	349,479.43	83.424606	261,119.02	-88,360.41	0.43
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049000	01 Nov 2052		
		127,000.000	Local	109.834630	139,489.98	83.003427	105,414.35	-34,075.63	0.18
			Base	109.834630	139,489.98	83.003427	105,414.35	-34,075.63	0.17
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
		260,000.000	Local	67.820527	176,333.37	67.017057	174,244.35	-2,089.02	0.29
			Base	67.820527	176,333.37	67.017057	174,244.35	-2,089.02	0.29
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
		386,000.000	Local	64.368593	248,462.77	65.328421	252,167.71	3,704.94	0.42
			Base	64.368593	248,462.77	65.328421	252,167.71	3,704.94	0.41
20030NDW8	COMCAST CORP COMPANY GUAR 11/63 2.987					2.987000	01 Nov 2063		
		17,000.000	Local	99.617647	16,935.00	63.312108	10,763.06	-6,171.94	0.02
			Base	99.617647	16,935.00	63.312108	10,763.06	-6,171.94	0.02
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677					4.677000	09 Feb 2051		
		260,000.000	Local	96.574215	251,092.96	74.931370	194,821.56	-56,271.40	0.32
			Base	96.574215	251,092.96	74.931370	194,821.56	-56,271.40	0.32
20268JAG8	COMMONSPIRIT HEALTH SR SECURED 10/50 3.91					3.910000	01 Oct 2050		
		10,000.000	Local	100.000000	10,000.00	80.366103	8,036.61	-1,963.39	0.01
			Base	100.000000	10,000.00	80.366103	8,036.61	-1,963.39	0.01
20268JAT0	COMMONSPIRIT HEALTH SR SECURED 12/54 5.548					5.548000	01 Dec 2054		
		50,000.000	Local	100.000000	50,000.00	103.490200	51,745.10	1,745.10	0.09
			Base	100.000000	50,000.00	103.490200	51,745.10	1,745.10	0.08
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.000000	01 Mar 2048		
		60,000.000	Local	101.522517	60,913.51	84.451159	50,670.70	-10,242.81	0.08
			Base	101.522517	60,913.51	84.451159	50,670.70	-10,242.81	0.08
202795JY7	COMMONWEALTH EDISON CO 1ST MORTGAGE 02/53 5.3					5.300000	01 Feb 2053		
		60,000.000	Local	99.063933	59,438.36	102.422541	61,453.52	2,015.16	0.10

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			Base	99.063933	59,438.36	102.422541	61,453.52	2,015.16	0.10
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.300000	15 Apr 2044		
		10,000.000	Local	100.000000	10,000.00	90.395709	9,039.57	-960.43	0.02
			Base	100.000000	10,000.00	90.395709	9,039.57	-960.43	0.01
20826FBG0	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55					5.550000	15 Mar 2054		
		110,000.000	Local	99.748718	109,723.59	104.403687	114,844.06	5,120.47	0.19
			Base	99.748718	109,723.59	104.403687	114,844.06	5,120.47	0.19
20826FBH8	CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7					5.700000	15 Sep 2063		
		10,000.000	Local	99.728900	9,972.89	106.512006	10,651.20	678.31	0.02
			Base	99.728900	9,972.89	106.512006	10,651.20	678.31	0.02
210385AE0	CONSTELLATION EN GEN LLC SR UNSECURED 10/53 6.5					6.500000	01 Oct 2053		
		30,000.000	Local	99.960367	29,988.11	115.513051	34,653.92	4,665.81	0.06
			Base	99.960367	29,988.11	115.513051	34,653.92	4,665.81	0.06
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5					2.500000	01 May 2060		
		34,000.000	Local	98.035471	33,332.06	61.727711	20,987.42	-12,344.64	0.03
			Base	98.035471	33,332.06	61.727711	20,987.42	-12,344.64	0.03
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
		110,000.000	Local	95.044591	104,549.05	85.441565	93,985.72	-10,563.33	0.16
			Base	95.044591	104,549.05	85.441565	93,985.72	-10,563.33	0.15
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875					2.875000	01 Apr 2032		
		20,000.000	Local	99.941250	19,988.25	84.392828	16,878.57	-3,109.68	0.03
			Base	99.941250	19,988.25	84.392828	16,878.57	-3,109.68	0.03
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
		290,000.000	Local	102.430303	297,047.88	102.875000	298,337.50	1,289.62	0.50
			Base	102.430303	297,047.88	102.875000	298,337.50	1,289.62	0.49
22541LAE3	CREDIT SUISSE USA LLC COMPANY GUAR 07/32 7.125					7.125000	15 Jul 2032		
		10,000.000	Local	116.158600	11,615.86	115.348145	11,534.81	-81.05	0.02
			Base	116.158600	11,615.86	115.348145	11,534.81	-81.05	0.02
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25					3.250000	15 Feb 2032		
		70,000.000	Local	100.000000	70,000.00	88.647610	62,053.33	-7,946.67	0.10

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			Base	100.000000	70,000.00	88.647610	62,053.33	-7,946.67	0.10
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.750000	15 Aug 2047		
		50,000.000	Local	99.953860	49,976.93	81.270545	40,635.27	-9,341.66	0.07
			Base	99.953860	49,976.93	81.270545	40,635.27	-9,341.66	0.07
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25					3.250000	01 Apr 2051		
		80,000.000	Local	80.641738	64,513.39	74.266527	59,413.22	-5,100.17	0.10
			Base	80.641738	64,513.39	74.266527	59,413.22	-5,100.17	0.10
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1					8.100000	15 Jul 2036		
		56,000.000	Local	144.068768	80,678.51	124.389425	69,658.08	-11,020.43	0.12
			Base	144.068768	80,678.51	124.389425	69,658.08	-11,020.43	0.11
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75					3.750000	28 Oct 2029		
		60,000.000	Local	99.839383	59,903.63	94.723010	56,833.81	-3,069.82	0.09
			Base	99.839383	59,903.63	94.723010	56,833.81	-3,069.82	0.09
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
		183,361.940	Local	99.518717	182,479.45	101.770800	186,608.91	4,129.46	0.31
			Base	99.518717	182,479.45	101.770800	186,608.91	4,129.46	0.31
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
		60,000.000	Local	109.870950	65,922.57	97.937731	58,762.64	-7,159.93	0.10
			Base	109.870950	65,922.57	97.937731	58,762.64	-7,159.93	0.10
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
		350,000.000	Local	104.660151	366,310.53	89.182419	312,138.47	-54,172.06	0.52
			Base	104.660151	366,310.53	89.182419	312,138.47	-54,172.06	0.51
25179MBH5	DEVON ENERGY CORPORATION SR UNSECURED 09/54 5.75					5.750000	15 Sep 2054		
		60,000.000	Local	99.882133	59,929.28	97.209832	58,325.90	-1,603.38	0.10
			Base	99.882133	59,929.28	97.209832	58,325.90	-1,603.38	0.10
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4					4.400000	24 Mar 2051		
		70,000.000	Local	105.553929	73,887.75	82.943962	58,060.77	-15,826.98	0.10
			Base	105.553929	73,887.75	82.943962	58,060.77	-15,826.98	0.10
25278XAW9	DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25					6.250000	15 Mar 2053		
		130,000.000	Local	101.170492	131,521.64	106.844300	138,897.59	7,375.95	0.23

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			Base	101.170492	131,521.64	106.844300	138,897.59	7,375.95	0.23
25278XBA6	DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75					5.750000	18 Apr 2054		
		30,000.000	Local	99.957200	29,987.16	100.709125	30,212.74	225.58	0.05
			Base	99.957200	29,987.16	100.709125	30,212.74	225.58	0.05
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4					5.400000	01 Oct 2043		
		10,000.000	Local	116.630000	11,663.00	104.615914	10,461.59	-1,201.41	0.02
			Base	116.630000	11,663.00	104.615914	10,461.59	-1,201.41	0.02
25731VAB0	DOMINION ENERGY SOUTH 1ST MORTGAGE 10/53 6.25					6.250000	15 Oct 2053		
		80,000.000	Local	102.828700	82,262.96	116.409495	93,127.60	10,864.64	0.15
			Base	102.828700	82,262.96	116.409495	93,127.60	10,864.64	0.15
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.950000	15 Jun 2035		
		20,000.000	Local	110.097450	22,019.49	107.974609	21,594.92	-424.57	0.04
			Base	110.097450	22,019.49	107.974609	21,594.92	-424.57	0.04
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.900000	01 Aug 2041		
		10,000.000	Local	108.185000	10,818.50	94.315000	9,431.50	-1,387.00	0.02
			Base	108.185000	10,818.50	94.315000	9,431.50	-1,387.00	0.02
257867BJ9	RR DONNELLEY + SONS CO SR SECURED 144A 08/29 9.5					9.500000	01 Aug 2029		
		120,000.000	Local	100.000000	120,000.00	100.861820	121,034.18	1,034.18	0.20
			Base	100.000000	120,000.00	100.861820	121,034.18	1,034.18	0.20
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
		20,000.000	Local	104.040750	20,808.15	107.721500	21,544.30	736.15	0.04
			Base	104.040750	20,808.15	107.721500	21,544.30	736.15	0.04
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.100000	01 Jun 2037		
		50,000.000	Local	119.630340	59,815.17	109.959949	54,979.97	-4,835.20	0.09
			Base	119.630340	59,815.17	109.959949	54,979.97	-4,835.20	0.09
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
		90,000.000	Local	99.985133	89,986.62	104.042026	93,637.82	3,651.20	0.16
			Base	99.985133	89,986.62	104.042026	93,637.82	3,651.20	0.15
26442CBL7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/54 5.4					5.400000	15 Jan 2054		
		100,000.000	Local	99.643290	99,643.29	103.927132	103,927.13	4,283.84	0.17

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			Base	99.643290	99,643.29	103.927132	103,927.13	4,283.84	0.17
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3					4.300000	01 Feb 2049		
		50,000.000	Local	107.094640	53,547.32	86.395294	43,197.65	-10,349.67	0.07
			Base	107.094640	53,547.32	86.395294	43,197.65	-10,349.67	0.07
26442EAL4	DUKE ENERGY OHIO INC 1ST MORTGAGE 03/54 5.55					5.550000	15 Mar 2054		
		80,000.000	Local	99.740913	79,792.73	104.435827	83,548.66	3,755.93	0.14
			Base	99.740913	79,792.73	104.435827	83,548.66	3,755.93	0.14
26442UAR5	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/53 5.35					5.350000	15 Mar 2053		
		60,000.000	Local	99.420017	59,652.01	103.334623	62,000.77	2,348.76	0.10
			Base	99.420017	59,652.01	103.334623	62,000.77	2,348.76	0.10
26444HAN1	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95					5.950000	15 Nov 2052		
		80,000.000	Local	99.542288	79,633.83	110.427280	88,341.82	8,707.99	0.15
			Base	99.542288	79,633.83	110.427280	88,341.82	8,707.99	0.15
26444HAR2	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/53 6.2					6.200000	15 Nov 2053		
		70,000.000	Local	99.398443	69,578.91	114.534823	80,174.38	10,595.47	0.13
			Base	99.398443	69,578.91	114.534823	80,174.38	10,595.47	0.13
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050		
		90,000.000	Local	100.199900	90,179.91	96.305883	86,675.29	-3,504.62	0.14
			Base	100.199900	90,179.91	96.305883	86,675.29	-3,504.62	0.14
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625					3.625000	15 May 2031		
		20,000.000	Local	100.000000	20,000.00	91.659010	18,331.80	-1,668.20	0.03
			Base	100.000000	20,000.00	91.659010	18,331.80	-1,668.20	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
		20,000.000	Local	97.530950	19,506.19	91.132022	18,226.40	-1,279.79	0.03
			Base	97.530950	19,506.19	91.132022	18,226.40	-1,279.79	0.03
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
		48,000.000	Local	102.750292	49,320.14	75.039080	36,018.76	-13,301.38	0.06
			Base	102.750292	49,320.14	75.039080	36,018.76	-13,301.38	0.06
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
		10,000.000	Local	100.000000	10,000.00	85.876910	8,587.69	-1,412.31	0.01

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			Base	100.000000	10,000.00	85.876910	8,587.69	-1,412.31	0.01
279158AQ2	ECOPETROL SA SR UNSECURED 11/51 5.875					5.875000	02 Nov 2051		
		150,000.000	Local	100.000000	150,000.00	72.735580	109,103.37	-40,896.63	0.18
			Base	100.000000	150,000.00	72.735580	109,103.37	-40,896.63	0.18
279158AV1	ECOPETROL SA SR UNSECURED 01/36 8.375					8.375000	19 Jan 2036		
		100,000.000	Local	99.460710	99,460.71	102.275000	102,275.00	2,814.29	0.17
			Base	99.460710	99,460.71	102.275000	102,275.00	2,814.29	0.17
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
		140,000.000	Local	100.000000	140,000.00	99.027090	138,637.93	-1,362.07	0.23
			Base	100.000000	140,000.00	99.027090	138,637.93	-1,362.07	0.23
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR					5.000000	31 Dec 2099		
		80,000.000	Local	100.032975	80,026.38	97.721910	78,177.53	-1,848.85	0.13
			Base	100.032975	80,026.38	97.721910	78,177.53	-1,848.85	0.13
281020AX5	EDISON INTERNATIONAL JR SUBORDINA 06/53 VAR					8.125000	15 Jun 2053		
		110,000.000	Local	100.000000	110,000.00	105.026400	115,529.04	5,529.04	0.19
			Base	100.000000	110,000.00	105.026400	115,529.04	5,529.04	0.19
28368EAD8	KINDER MORGAN INC COMPANY GUAR 08/31 7.8					7.800000	01 Aug 2031		
		10,000.000	Local	126.813300	12,681.33	116.294740	11,629.47	-1,051.86	0.02
			Base	126.813300	12,681.33	116.294740	11,629.47	-1,051.86	0.02
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125					6.125000	15 Dec 2045		
		20,000.000	Local	117.441900	23,488.38	104.256594	20,851.32	-2,637.06	0.03
			Base	117.441900	23,488.38	104.256594	20,851.32	-2,637.06	0.03
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
		50,000.000	Local	100.035140	50,017.57	99.475495	49,737.75	-279.82	0.08
			Base	100.035140	50,017.57	99.475495	49,737.75	-279.82	0.08
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
		260,000.000	Local	98.682562	256,574.66	102.090323	265,434.84	8,860.18	0.44
			Base	98.682562	256,574.66	102.090323	265,434.84	8,860.18	0.44
29273VAU4	ENERGY TRANSFER LP SR UNSECURED 12/33 6.55					6.550000	01 Dec 2033		
		110,000.000	Local	99.893973	109,883.37	110.410000	121,451.00	11,567.63	0.20

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			Base	99.893973	109,883.37	110.410000	121,451.00	11,567.63	0.20
29273VAW0	ENERGY TRANSFER LP SR UNSECURED 05/54 5.95					5.950000	15 May 2054		
		140,000.000	Local	99.526957	139,337.74	102.358100	143,301.34	3,963.60	0.24
			Base	99.526957	139,337.74	102.358100	143,301.34	3,963.60	0.24
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8					5.800000	15 Jun 2038		
		200,000.000	Local	99.443340	198,886.68	103.930991	207,861.98	8,975.30	0.35
			Base	99.443340	198,886.68	103.930991	207,861.98	8,975.30	0.34
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6					6.000000	15 Jun 2048		
		110,000.000	Local	114.145782	125,560.36	102.291996	112,521.20	-13,039.16	0.19
			Base	114.145782	125,560.36	102.291996	112,521.20	-13,039.16	0.18
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
		70,000.000	Local	114.744671	80,321.27	105.029244	73,520.47	-6,800.80	0.12
			Base	114.744671	80,321.27	105.029244	73,520.47	-6,800.80	0.12
29365TAN4	ENTERGY TEXAS INC 1ST MORTGAGE 09/53 5.8					5.800000	01 Sep 2053		
		30,000.000	Local	99.660967	29,898.29	106.687669	32,006.30	2,108.01	0.05
			Base	99.660967	29,898.29	106.687669	32,006.30	2,108.01	0.05
29365TAP9	ENTERGY TEXAS INC 1ST MORTGAGE 09/54 5.55					5.550000	15 Sep 2054		
		30,000.000	Local	100.017267	30,005.18	103.492009	31,047.60	1,042.42	0.05
			Base	100.017267	30,005.18	103.492009	31,047.60	1,042.42	0.05
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125000	15 Oct 2039		
		110,000.000	Local	117.984082	129,782.49	110.393187	121,432.51	-8,349.98	0.20
			Base	117.984082	129,782.49	110.393187	121,432.51	-8,349.98	0.20
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
		28,000.000	Local	127.612036	35,731.37	123.774437	34,656.84	-1,074.53	0.06
			Base	127.612036	35,731.37	123.774437	34,656.84	-1,074.53	0.06
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.950000	01 Feb 2041		
		70,000.000	Local	130.367843	91,257.49	108.013760	75,609.63	-15,647.86	0.13
			Base	130.367843	91,257.49	108.013760	75,609.63	-15,647.86	0.12
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.250000	15 Feb 2048		
		110,000.000	Local	100.876745	110,964.42	86.399692	95,039.66	-15,924.76	0.16

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			Base	100.876745	110,964.42	86.399692	95,039.66	-15,924.76	0.16
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
		130,000.000	Local	92.851023	120,706.33	95.524100	124,181.33	3,475.00	0.21
			Base	92.851023	120,706.33	95.524100	124,181.33	3,475.00	0.20
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
		170,000.000	Local	107.927841	183,477.33	93.298598	158,607.62	-24,869.71	0.26
			Base	107.927841	183,477.33	93.298598	158,607.62	-24,869.71	0.26
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
		150,000.000	Local	102.680827	154,021.24	77.760382	116,640.57	-37,380.67	0.19
			Base	102.680827	154,021.24	77.760382	116,640.57	-37,380.67	0.19
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
		80,000.000	Local	78.157500	62,526.00	78.338652	62,670.92	144.92	0.10
			Base	78.157500	62,526.00	78.338652	62,670.92	144.92	0.10
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3					3.300000	15 Feb 2053		
		70,000.000	Local	99.218071	69,452.65	71.451560	50,016.09	-19,436.56	0.08
			Base	99.218071	69,452.65	71.451560	50,016.09	-19,436.56	0.08
29379VCH4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55					5.550000	16 Feb 2055		
		120,000.000	Local	99.663633	119,596.36	103.162097	123,794.52	4,198.16	0.21
			Base	99.663633	119,596.36	103.162097	123,794.52	4,198.16	0.20
30036FAB7	EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/53 5.7					5.700000	15 Mar 2053		
		30,000.000	Local	99.427967	29,828.39	105.390659	31,617.20	1,788.81	0.05
			Base	99.427967	29,828.39	105.390659	31,617.20	1,788.81	0.05
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625000	15 Jun 2035		
		70,000.000	Local	104.726071	73,308.25	106.054727	74,238.31	930.06	0.12
			Base	104.726071	73,308.25	106.054727	74,238.31	930.06	0.12
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.450000	15 Apr 2046		
		70,000.000	Local	112.858729	79,001.11	88.919488	62,243.64	-16,757.47	0.10
			Base	112.858729	79,001.11	88.919488	62,243.64	-16,757.47	0.10
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
		30,000.000	Local	103.932167	31,179.65	89.025017	26,707.51	-4,472.14	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	103.932167	31,179.65	89.025017	26,707.51	-4,472.14	0.04
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995					2.995000	16 Aug 2039		
		40,000.000	Local	100.000000	40,000.00	81.971847	32,788.74	-7,211.26	0.05
			Base	100.000000	40,000.00	81.971847	32,788.74	-7,211.26	0.05
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095					3.095000	16 Aug 2049		
		10,000.000	Local	100.000000	10,000.00	73.338291	7,333.83	-2,666.17	0.01
			Base	100.000000	10,000.00	73.338291	7,333.83	-2,666.17	0.01
30303M8V7	META PLATFORMS INC SR UNSECURED 08/54 5.4					5.400000	15 Aug 2054		
		170,000.000	Local	99.873359	169,784.71	104.627859	177,867.36	8,082.65	0.30
			Base	99.873359	169,784.71	104.627859	177,867.36	8,082.65	0.29
30303M8W5	META PLATFORMS INC SR UNSECURED 08/64 5.55					5.550000	15 Aug 2064		
		30,000.000	Local	99.711800	29,913.54	105.902653	31,770.80	1,857.26	0.05
			Base	99.711800	29,913.54	105.902653	31,770.80	1,857.26	0.05
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55					6.550000	15 Oct 2035		
		320,000.000	Local	119.642413	382,855.72	112.035890	358,514.85	-24,340.87	0.60
			Base	119.642413	382,855.72	112.035890	358,514.85	-24,340.87	0.59
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
		280,000.000	Local	109.695021	307,146.06	91.827990	257,118.37	-50,027.69	0.43
			Base	109.695021	307,146.06	91.827990	257,118.37	-50,027.69	0.42
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15					3.150000	01 Oct 2049		
		50,000.000	Local	99.432560	49,716.28	73.355733	36,677.87	-13,038.41	0.06
			Base	99.432560	49,716.28	73.355733	36,677.87	-13,038.41	0.06
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		90,000.000	Local	100.229922	90,206.93	104.376671	93,939.00	3,732.07	0.16
			Base	100.229922	90,206.93	104.376671	93,939.00	3,732.07	0.15
345277AE7	FORD HOLDINGS LLC COMPANY GUAR 03/30 9.3					9.300000	01 Mar 2030		
		200,000.000	Local	108.412505	216,825.01	117.604621	235,209.24	18,384.23	0.39
			Base	108.412505	216,825.01	117.604621	235,209.24	18,384.23	0.39
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
		60,000.000	Local	90.463833	54,278.30	82.801085	49,680.65	-4,597.65	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	90.463833	54,278.30	82.801085	49,680.65	-4,597.65	0.08
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
		110,000.000	Local	99.749664	109,724.63	85.085745	93,594.32	-16,130.31	0.16
			Base	99.749664	109,724.63	85.085745	93,594.32	-16,130.31	0.15
350930AE3	FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/38 6.4					6.400000	25 Jan 2038		
		200,000.000	Local	99.731150	199,462.30	105.174444	210,348.89	10,886.59	0.35
			Base	99.731150	199,462.30	105.174444	210,348.89	10,886.59	0.35
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
		60,000.000	Local	109.073950	65,444.37	100.759687	60,455.81	-4,988.56	0.10
			Base	109.073950	65,444.37	100.759687	60,455.81	-4,988.56	0.10
35137LAN5	FOX CORP SR UNSECURED 10/33 6.5					6.500000	13 Oct 2033		
		150,000.000	Local	100.955793	151,433.69	109.308407	163,962.61	12,528.92	0.27
			Base	100.955793	151,433.69	109.308407	163,962.61	12,528.92	0.27
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.450000	15 Mar 2043		
		90,000.000	Local	104.030011	93,627.01	100.625400	90,562.86	-3,064.15	0.15
			Base	104.030011	93,627.01	100.625400	90,562.86	-3,064.15	0.15
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4					5.400000	14 Nov 2034		
		40,000.000	Local	98.070275	39,228.11	103.742800	41,497.12	2,269.01	0.07
			Base	98.070275	39,228.11	103.742800	41,497.12	2,269.01	0.07
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25					8.250000	15 Feb 2028		
		60,000.000	Local	93.690450	56,214.27	100.144100	60,086.46	3,872.19	0.10
			Base	93.690450	56,214.27	100.144100	60,086.46	3,872.19	0.10
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
		30,000.000	Local	109.188400	32,756.52	93.429947	28,028.98	-4,727.54	0.05
			Base	109.188400	32,756.52	93.429947	28,028.98	-4,727.54	0.05
369604BX0	GE AEROSPACE SR UNSECURED 05/40 4.25					4.250000	01 May 2040		
		20,000.000	Local	88.318650	17,663.73	88.807353	17,761.47	97.74	0.03
			Base	88.318650	17,663.73	88.807353	17,761.47	97.74	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
		30,000.000	Local	93.887900	28,166.37	102.503111	30,750.93	2,584.56	0.05

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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
			Base	93.887900	28,166.37	102.503111	30,750.93	2,584.56	0.05
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
		60,000.000	Local	107.660083	64,596.05	108.089258	64,853.55	257.50	0.11
			Base	107.660083	64,596.05	108.089258	64,853.55	257.50	0.11
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.750000	01 Apr 2046		
		90,000.000	Local	125.819511	113,237.56	108.733007	97,859.71	-15,377.85	0.16
			Base	125.819511	113,237.56	108.733007	97,859.71	-15,377.85	0.16
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
		50,000.000	Local	125.520520	62,760.26	99.023820	49,511.91	-13,248.35	0.08
			Base	125.520520	62,760.26	99.023820	49,511.91	-13,248.35	0.08
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.800000	01 Apr 2044		
		40,000.000	Local	95.994250	38,397.70	96.528978	38,611.59	213.89	0.06
			Base	95.994250	38,397.70	96.528978	38,611.59	213.89	0.06
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.500000	01 Feb 2045		
		70,000.000	Local	91.210200	63,847.14	92.472127	64,730.49	883.35	0.11
			Base	91.210200	63,847.14	92.472127	64,730.49	883.35	0.11
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
		60,000.000	Local	95.436400	57,261.84	95.606192	57,363.72	101.88	0.10
			Base	95.436400	57,261.84	95.606192	57,363.72	101.88	0.09
375558CA9	GILEAD SCIENCES INC SR UNSECURED 10/53 5.55					5.550000	15 Oct 2053		
		10,000.000	Local	107.772900	10,777.29	107.216170	10,721.62	-55.67	0.02
			Base	107.772900	10,777.29	107.216170	10,721.62	-55.67	0.02
37959GAF4	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/54 6.75					6.750000	15 Mar 2054		
		110,000.000	Local	100.420182	110,462.20	106.249285	116,874.21	6,412.01	0.19
			Base	100.420182	110,462.20	106.249285	116,874.21	6,412.01	0.19
37959GAG2	GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 10/54 VAR					7.950000	15 Oct 2054		
		60,000.000	Local	100.000000	60,000.00	104.383000	62,629.80	2,629.80	0.10
			Base	100.000000	60,000.00	104.383000	62,629.80	2,629.80	0.10
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.800000	08 Jul 2044		
		50,000.000	Local	109.148820	54,574.41	97.514253	48,757.13	-5,817.28	0.08

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			Base	109.148820	54,574.41	97.514253	48,757.13	-5,817.28	0.08
38141GA38	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
		40,000.000	Local	100.000000	40,000.00	107.490200	42,996.08	2,996.08	0.07
			Base	100.000000	40,000.00	107.490200	42,996.08	2,996.08	0.07
38141GB37	GOLDMAN SACHS GROUP INC SR UNSECURED 07/35 VAR					5.330000	23 Jul 2035		
		200,000.000	Local	100.000000	200,000.00	103.475222	206,950.44	6,950.44	0.34
			Base	100.000000	200,000.00	103.475222	206,950.44	6,950.44	0.34
38141GB52	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
		40,000.000	Local	100.000000	40,000.00	100.594300	40,237.72	237.72	0.07
			Base	100.000000	40,000.00	100.594300	40,237.72	237.72	0.07
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
		190,000.000	Local	122.060474	231,914.90	113.569557	215,782.16	-16,132.74	0.36
			Base	122.060474	231,914.90	113.569557	215,782.16	-16,132.74	0.35
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR					2.383000	21 Jul 2032		
		90,000.000	Local	100.000000	90,000.00	86.651928	77,986.74	-12,013.26	0.13
			Base	100.000000	90,000.00	86.651928	77,986.74	-12,013.26	0.13
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
		70,000.000	Local	100.000000	70,000.00	87.758525	61,430.97	-8,569.03	0.10
			Base	100.000000	70,000.00	87.758525	61,430.97	-8,569.03	0.10
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
		200,000.000	Local	117.680085	235,360.17	99.832784	199,665.57	-35,694.60	0.33
			Base	117.680085	235,360.17	99.832784	199,665.57	-35,694.60	0.33
404119BY4	HCA INC COMPANY GUAR 06/39 5.125					5.125000	15 Jun 2039		
		50,000.000	Local	101.863320	50,931.66	98.420906	49,210.45	-1,721.21	0.08
			Base	101.863320	50,931.66	98.420906	49,210.45	-1,721.21	0.08
404119CQ0	HCA INC COMPANY GUAR 06/33 5.5					5.500000	01 Jun 2033		
		10,000.000	Local	99.939400	9,993.94	103.757878	10,375.79	381.85	0.02
			Base	99.939400	9,993.94	103.757878	10,375.79	381.85	0.02
404119CR8	HCA INC COMPANY GUAR 06/53 5.9					5.900000	01 Jun 2053		
		100,000.000	Local	97.417200	97,417.20	104.144272	104,144.27	6,727.07	0.17

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			Base	97.417200	97,417.20	104.144272	104,144.27	6,727.07	0.17
404119CV9	HCA INC COMPANY GUAR 04/54 6					6.000000	01 Apr 2054		
		80,000.000	Local	99.427213	79,541.77	105.514919	84,411.94	4,870.17	0.14
			Base	99.427213	79,541.77	105.514919	84,411.94	4,870.17	0.14
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625					7.625000	17 May 2032		
		20,000.000	Local	127.400150	25,480.03	116.219521	23,243.90	-2,236.13	0.04
			Base	127.400150	25,480.03	116.219521	23,243.90	-2,236.13	0.04
43371HAA1	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803					3.803000	15 Jul 2052		
		20,000.000	Local	100.000000	20,000.00	82.330720	16,466.14	-3,533.86	0.03
			Base	100.000000	20,000.00	82.330720	16,466.14	-3,533.86	0.03
437076BD3	HOME DEPOT INC SR UNSECURED 02/44 4.875					4.875000	15 Feb 2044		
		100,000.000	Local	97.054880	97,054.88	99.343562	99,343.56	2,288.68	0.17
			Base	97.054880	97,054.88	99.343562	99,343.56	2,288.68	0.16
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.400000	15 Mar 2045		
		20,000.000	Local	101.246150	20,249.23	93.048829	18,609.77	-1,639.46	0.03
			Base	101.246150	20,249.23	93.048829	18,609.77	-1,639.46	0.03
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.250000	01 Apr 2046		
		40,000.000	Local	108.029875	43,211.95	90.849158	36,339.66	-6,872.29	0.06
			Base	108.029875	43,211.95	90.849158	36,339.66	-6,872.29	0.06
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5					4.500000	06 Dec 2048		
		60,000.000	Local	114.027367	68,416.42	93.390002	56,034.00	-12,382.42	0.09
			Base	114.027367	68,416.42	93.390002	56,034.00	-12,382.42	0.09
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
		20,000.000	Local	99.264950	19,852.99	83.536659	16,707.33	-3,145.66	0.03
			Base	99.264950	19,852.99	83.536659	16,707.33	-3,145.66	0.03
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
		30,000.000	Local	102.656267	30,796.88	76.765789	23,029.74	-7,767.14	0.04
			Base	102.656267	30,796.88	76.765789	23,029.74	-7,767.14	0.04
437076CQ3	HOME DEPOT INC SR UNSECURED 04/52 3.625					3.625000	15 Apr 2052		
		10,000.000	Local	97.964800	9,796.48	80.329633	8,032.96	-1,763.52	0.01

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			Base	97.964800	9,796.48	80.329633	8,032.96	-1,763.52	0.01
438516CT1	HONEYWELL INTERNATIONAL SR UNSECURED 03/54 5.25					5.250000	01 Mar 2054		
		90,000.000	Local	99.776833	89,799.15	104.168030	93,751.23	3,952.08	0.16
			Base	99.776833	89,799.15	104.168030	93,751.23	3,952.08	0.15
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
		30,000.000	Local	101.016067	30,304.82	89.628343	26,888.50	-3,416.32	0.04
			Base	101.016067	30,304.82	89.628343	26,888.50	-3,416.32	0.04
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
		40,000.000	Local	113.631025	45,452.41	92.718566	37,087.43	-8,364.98	0.06
			Base	113.631025	45,452.41	92.718566	37,087.43	-8,364.98	0.06
444859CB6	HUMANA INC SR UNSECURED 04/54 5.75					5.750000	15 Apr 2054		
		10,000.000	Local	99.949300	9,994.93	102.231065	10,223.11	228.18	0.02
			Base	99.949300	9,994.93	102.231065	10,223.11	228.18	0.02
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					6.564880	21 Dec 2065		
		200,000.000	Local	75.771290	151,542.58	79.097609	158,195.22	6,652.64	0.26
			Base	75.771290	151,542.58	79.097609	158,195.22	6,652.64	0.26
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					6.814880	21 Dec 2065		
		180,000.000	Local	83.013100	149,423.58	79.534960	143,162.93	-6,260.65	0.24
			Base	83.013100	149,423.58	79.534960	143,162.93	-6,260.65	0.24
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.630000	01 Feb 2035		
		29,615.390	Local	102.019187	30,213.38	107.082990	31,713.05	1,499.67	0.05
Original Face:		35,000.000	Base	102.019187	30,213.38	107.082990	31,713.05	1,499.67	0.05
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.650000	01 Dec 2038		
		33,333.350	Local	102.836829	34,278.96	102.887180	34,295.74	16.78	0.06
Original Face:		40,000.000	Base	102.836829	34,278.96	102.887180	34,295.74	16.78	0.06
455434BW9	INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 04/54 5.7					5.700000	01 Apr 2054		
		50,000.000	Local	99.713980	49,856.99	106.441805	53,220.90	3,363.91	0.09
			Base	99.713980	49,856.99	106.441805	53,220.90	3,363.91	0.09
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7					3.700000	30 Oct 2049		
		230,000.000	Local	99.191761	228,141.05	82.390200	189,497.46	-38,643.59	0.32

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			Base	99.191761	228,141.05	82.390200	189,497.46	-38,643.59	0.31
45791GAA0	INOVA HEALTH SYSTEMS FOU UNSECURED 05/52 4.068					4.068000	15 May 2052		
		60,000.000	Local	100.000000	60,000.00	88.109779	52,865.87	-7,134.13	0.09
			Base	100.000000	60,000.00	88.109779	52,865.87	-7,134.13	0.09
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8					2.800000	12 Aug 2041		
		140,000.000	Local	75.523421	105,732.79	69.479029	97,270.64	-8,462.15	0.16
			Base	75.523421	105,732.79	69.479029	97,270.64	-8,462.15	0.16
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2					3.200000	12 Aug 2061		
		70,000.000	Local	81.528214	57,069.75	61.259383	42,881.57	-14,188.18	0.07
			Base	81.528214	57,069.75	61.259383	42,881.57	-14,188.18	0.07
458140CB4	INTEL CORP SR UNSECURED 08/52 4.9					4.900000	05 Aug 2052		
		60,000.000	Local	97.354283	58,412.57	87.638827	52,583.30	-5,829.27	0.09
			Base	97.354283	58,412.57	87.638827	52,583.30	-5,829.27	0.09
458140CJ7	INTEL CORP SR UNSECURED 02/53 5.7					5.700000	10 Feb 2053		
		20,000.000	Local	99.957900	19,991.58	98.421768	19,684.35	-307.23	0.03
			Base	99.957900	19,991.58	98.421768	19,684.35	-307.23	0.03
45866FAY0	INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2					5.200000	15 Jun 2062		
		50,000.000	Local	99.370000	49,685.00	102.219730	51,109.87	1,424.87	0.09
			Base	99.370000	49,685.00	102.219730	51,109.87	1,424.87	0.08
461070AW4	INTERSTATE POWER + LIGHT SR UNSECURED 09/54 5.45					5.450000	30 Sep 2054		
		20,000.000	Local	99.613350	19,922.67	103.272553	20,654.51	731.84	0.03
			Base	99.613350	19,922.67	103.272553	20,654.51	731.84	0.03
46115HBE6	INTESA SANPAOLO SPA 144A 01/48 4.375					4.375000	12 Jan 2048		
		300,000.000	Local	89.842143	269,526.43	76.198138	228,594.41	-40,932.02	0.38
			Base	89.842143	269,526.43	76.198138	228,594.41	-40,932.02	0.38
46115HBN6	INTESA SANPAOLO SPA 144A 09/49 4.7					4.700000	23 Sep 2049		
		200,000.000	Local	76.064200	152,128.40	81.497873	162,995.75	10,867.35	0.27
			Base	76.064200	152,128.40	81.497873	162,995.75	10,867.35	0.27
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR					4.950000	01 Jun 2042		
		280,000.000	Local	98.368418	275,431.57	80.189957	224,531.88	-50,899.69	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	98.368418	275,431.57	80.189957	224,531.88	-50,899.69	0.37
46115HCF2	INTESA SANPAOLO SPA 144A 11/53 7.8					7.800000	28 Nov 2053		
		200,000.000	Local	99.771710	199,543.42	119.987990	239,975.98	40,432.56	0.40
			Base	99.771710	199,543.42	119.987990	239,975.98	40,432.56	0.39
46124HAH9	INTUIT INC SR UNSECURED 09/53 5.5					5.500000	15 Sep 2053		
		90,000.000	Local	100.945300	90,850.77	107.335038	96,601.53	5,750.76	0.16
			Base	100.945300	90,850.77	107.335038	96,601.53	5,750.76	0.16
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875					3.875000	03 Jul 2050		
		290,000.000	Local	100.000000	290,000.00	73.199200	212,277.68	-77,722.32	0.35
			Base	100.000000	290,000.00	73.199200	212,277.68	-77,722.32	0.35
46514BRM1	STATE OF ISRAEL SR UNSECURED 03/54 5.75					5.750000	12 Mar 2054		
		490,000.000	Local	95.991212	470,356.94	95.095000	465,965.50	-4,391.44	0.78
			Base	95.991212	470,356.94	95.095000	465,965.50	-4,391.44	0.77
46590UAB8	J.G. WENTWORTH XLII LLC HENDR 2018 2A B 144A					4.700000	15 Oct 2077		
		43,104.660	Local	87.795658	37,844.02	91.510310	39,445.21	1,601.19	0.07
Original Face:		50,000.000	Base	87.795658	37,844.02	91.510310	39,445.21	1,601.19	0.06
46620VAB0	J.G. WENTWORTH XXXIX LLC HENDR 2017 2A B 144A					5.090000	17 Sep 2074		
		41,220.480	Local	88.914637	36,651.04	93.007620	38,338.19	1,687.15	0.06
Original Face:		50,000.000	Base	88.914637	36,651.04	93.007620	38,338.19	1,687.15	0.06
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
		70,000.000	Local	93.992400	65,794.68	99.711310	69,797.92	4,003.24	0.12
			Base	93.992400	65,794.68	99.711310	69,797.92	4,003.24	0.11
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR					4.260000	22 Feb 2048		
		160,000.000	Local	105.699063	169,118.50	90.568423	144,909.48	-24,209.02	0.24
			Base	105.699063	169,118.50	90.568423	144,909.48	-24,209.02	0.24
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR					3.964000	15 Nov 2048		
		40,000.000	Local	105.737300	42,294.92	86.159555	34,463.82	-7,831.10	0.06
			Base	105.737300	42,294.92	86.159555	34,463.82	-7,831.10	0.06
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR					3.897000	23 Jan 2049		
		120,000.000	Local	108.561967	130,274.36	85.323165	102,387.80	-27,886.56	0.17

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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
			Base	108.561967	130,274.36	85.323165	102,387.80	-27,886.56	0.17
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR					3.157000	22 Apr 2042		
		90,000.000	Local	100.000000	90,000.00	80.100988	72,090.89	-17,909.11	0.12
			Base	100.000000	90,000.00	80.100988	72,090.89	-17,909.11	0.12
46647PDY9	JPMORGAN CHASE + CO SR UNSECURED 10/34 VAR					6.254000	23 Oct 2034		
		60,000.000	Local	100.000000	60,000.00	111.062203	66,637.32	6,637.32	0.11
			Base	100.000000	60,000.00	111.062203	66,637.32	6,637.32	0.11
47077WAC2	JANE STREET GRP/JSG FIN SR SECURED 144A 04/31 7.125					7.125000	30 Apr 2031		
		140,000.000	Local	100.000000	140,000.00	105.949300	148,329.02	8,329.02	0.25
			Base	100.000000	140,000.00	105.949300	148,329.02	8,329.02	0.24
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45					2.450000	01 Sep 2060		
		10,000.000	Local	96.649200	9,664.92	62.563038	6,256.30	-3,408.62	0.01
			Base	96.649200	9,664.92	62.563038	6,256.30	-3,408.62	0.01
48126PAA0	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/33 3.5					3.500000	14 Apr 2033		
		200,000.000	Local	100.000000	200,000.00	87.105600	174,211.20	-25,788.80	0.29
			Base	100.000000	200,000.00	87.105600	174,211.20	-25,788.80	0.29
482480AM2	KLA CORP SR UNSECURED 07/52 4.95					4.950000	15 Jul 2052		
		70,000.000	Local	100.574500	70,402.15	99.274694	69,492.29	-909.86	0.12
			Base	100.574500	70,402.15	99.274694	69,492.29	-909.86	0.11
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		60,000.000	Local	111.672300	67,003.38	100.970603	60,582.36	-6,421.02	0.10
			Base	111.672300	67,003.38	100.970603	60,582.36	-6,421.02	0.10
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125000	01 Jun 2044		
		50,000.000	Local	89.852560	44,926.28	96.691960	48,345.98	3,419.70	0.08
			Base	89.852560	44,926.28	96.691960	48,345.98	3,419.70	0.08
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625					3.625000	25 Feb 2050		
		20,000.000	Local	98.869250	19,773.85	75.670135	15,134.03	-4,639.82	0.03
			Base	98.869250	19,773.85	75.670135	15,134.03	-4,639.82	0.02
48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25					3.250000	15 Dec 2051		
		10,000.000	Local	100.184800	10,018.48	70.457074	7,045.71	-2,972.77	0.01

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			Base	100.184800	10,018.48	70.457074	7,045.71	-2,972.77	0.01
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15					4.150000	01 May 2047		
		60,000.000	Local	102.317483	61,390.49	89.796831	53,878.10	-7,512.39	0.09
			Base	102.317483	61,390.49	89.796831	53,878.10	-7,512.39	0.09
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266					3.266000	01 Nov 2049		
		120,000.000	Local	104.626150	125,551.38	76.042133	91,250.56	-34,300.82	0.15
			Base	104.626150	125,551.38	76.042133	91,250.56	-34,300.82	0.15
48305QAF0	KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81					2.810000	01 Jun 2041		
		60,000.000	Local	100.000000	60,000.00	77.050681	46,230.41	-13,769.59	0.08
			Base	100.000000	60,000.00	77.050681	46,230.41	-13,769.59	0.08
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002					3.002000	01 Jun 2051		
		20,000.000	Local	100.000000	20,000.00	71.533000	14,306.60	-5,693.40	0.02
			Base	100.000000	20,000.00	71.533000	14,306.60	-5,693.40	0.02
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3					3.300000	01 Jun 2050		
		70,000.000	Local	86.439714	60,507.80	73.169040	51,218.33	-9,289.47	0.09
			Base	86.439714	60,507.80	73.169040	51,218.33	-9,289.47	0.08
49177JAR3	KENVUE INC COMPANY GUAR 03/63 5.2					5.200000	22 Mar 2063		
		40,000.000	Local	99.400250	39,760.10	102.441178	40,976.47	1,216.37	0.07
			Base	99.400250	39,760.10	102.441178	40,976.47	1,216.37	0.07
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.950000	15 Jan 2038		
		130,000.000	Local	124.062531	161,281.29	113.511640	147,565.13	-13,716.16	0.25
			Base	124.062531	161,281.29	113.511640	147,565.13	-13,716.16	0.24
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625000	01 Sep 2041		
		10,000.000	Local	110.004200	11,000.42	99.344602	9,934.46	-1,065.96	0.02
			Base	110.004200	11,000.42	99.344602	9,934.46	-1,065.96	0.02
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3					5.300000	01 Dec 2034		
		25,000.000	Local	112.345400	28,086.35	101.452292	25,363.07	-2,723.28	0.04
			Base	112.345400	28,086.35	101.452292	25,363.07	-2,723.28	0.04
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
		20,000.000	Local	123.239950	24,647.99	98.712926	19,742.59	-4,905.40	0.03

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			Base	123.239950	24,647.99	98.712926	19,742.59	-4,905.40	0.03
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6					3.600000	15 Feb 2051		
		10,000.000	Local	98.536400	9,853.64	72.235798	7,223.58	-2,630.06	0.01
			Base	98.536400	9,853.64	72.235798	7,223.58	-2,630.06	0.01
501044DW8	KROGER CO SR UNSECURED 09/54 5.5					5.500000	15 Sep 2054		
		70,000.000	Local	99.580957	69,706.67	100.571054	70,399.74	693.07	0.12
			Base	99.580957	69,706.67	100.571054	70,399.74	693.07	0.12
501044DX6	KROGER CO SR UNSECURED 09/64 5.65					5.650000	15 Sep 2064		
		90,000.000	Local	99.725633	89,753.07	100.441191	90,397.07	644.00	0.15
			Base	99.725633	89,753.07	100.441191	90,397.07	644.00	0.15
50155QAM2	KYNDRYL HOLDINGS INC SR UNSECURED 10/41 4.1					4.100000	15 Oct 2041		
		90,000.000	Local	99.316989	89,385.29	80.529342	72,476.41	-16,908.88	0.12
			Base	99.316989	89,385.29	80.529342	72,476.41	-16,908.88	0.12
50203UAA1	LBJ INFRASTRUCTURE GROUP SR SECURED 144A 12/57 3.797					3.797000	31 Dec 2057		
		70,000.000	Local	100.000000	70,000.00	70.944260	49,660.98	-20,339.02	0.08
Original Face:		240,000.000	Base	100.000000	70,000.00	70.944260	49,660.98	-20,339.02	0.08
502431AR0	L3HARRIS TECH INC SR UNSECURED 07/53 5.6					5.600000	31 Jul 2053		
		30,000.000	Local	101.932300	30,579.69	105.030959	31,509.29	929.60	0.05
			Base	101.932300	30,579.69	105.030959	31,509.29	929.60	0.05
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125					3.125000	15 Jun 2060		
		20,000.000	Local	83.798450	16,759.69	68.913641	13,782.73	-2,976.96	0.02
			Base	83.798450	16,759.69	68.913641	13,782.73	-2,976.96	0.02
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5					3.500000	18 Aug 2026		
		50,000.000	Local	97.649000	48,824.50	97.890470	48,945.24	120.74	0.08
			Base	97.649000	48,824.50	97.890470	48,945.24	120.74	0.08
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9					3.900000	08 Aug 2029		
		64,000.000	Local	100.799281	64,511.54	95.380120	61,043.28	-3,468.26	0.10
			Base	100.799281	64,511.54	95.380120	61,043.28	-3,468.26	0.10
517834AK3	LAS VEGAS SANDS CORP SR UNSECURED 08/29 6					6.000000	15 Aug 2029		
		40,000.000	Local	99.862175	39,944.87	103.862040	41,544.82	1,599.95	0.07

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			Base	99.862175	39,944.87	103.862040	41,544.82	1,599.95	0.07
532457CG1	ELI LILLY + CO SR UNSECURED 02/53 4.875					4.875000	27 Feb 2053		
		30,000.000	Local	99.938533	29,981.56	99.909924	29,972.98	-8.58	0.05
			Base	99.938533	29,981.56	99.909924	29,972.98	-8.58	0.05
532457CH9	ELI LILLY + CO SR UNSECURED 02/63 4.95					4.950000	27 Feb 2063		
		10,000.000	Local	98.662700	9,866.27	99.855727	9,985.57	119.30	0.02
			Base	98.662700	9,866.27	99.855727	9,985.57	119.30	0.02
532457CN6	ELI LILLY + CO SR UNSECURED 02/64 5.1					5.100000	09 Feb 2064		
		170,000.000	Local	99.865806	169,771.87	102.009507	173,416.16	3,644.29	0.29
			Base	99.865806	169,771.87	102.009507	173,416.16	3,644.29	0.28
532457CS5	ELI LILLY + CO SR UNSECURED 08/54 5.05					5.050000	14 Aug 2054		
		110,000.000	Local	99.510927	109,462.02	102.140491	112,354.54	2,892.52	0.19
			Base	99.510927	109,462.02	102.140491	112,354.54	2,892.52	0.18
532457CT3	ELI LILLY + CO SR UNSECURED 08/64 5.2					5.200000	14 Aug 2064		
		40,000.000	Local	99.966025	39,986.41	103.058442	41,223.38	1,236.97	0.07
			Base	99.966025	39,986.41	103.058442	41,223.38	1,236.97	0.07
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875					3.875000	01 Jun 2029		
		40,000.000	Local	101.320975	40,528.39	93.322640	37,329.06	-3,199.33	0.06
			Base	101.320975	40,528.39	93.322640	37,329.06	-3,199.33	0.06
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR					7.500000	31 Dec 2099		
		200,000.000	Local	100.684325	201,368.65	100.907900	201,815.80	447.15	0.34
			Base	100.684325	201,368.65	100.907900	201,815.80	447.15	0.33
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.090000	15 Sep 2052		
		40,000.000	Local	86.141650	34,456.66	87.221534	34,888.61	431.95	0.06
			Base	86.141650	34,456.66	87.221534	34,888.61	431.95	0.06
539830BT5	LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3					4.300000	15 Jun 2062		
		150,000.000	Local	99.333073	148,999.61	88.204040	132,306.06	-16,693.55	0.22
			Base	99.333073	148,999.61	88.204040	132,306.06	-16,693.55	0.22
539830CE7	LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2					5.200000	15 Feb 2064		
		120,000.000	Local	99.829575	119,795.49	103.357953	124,029.54	4,234.05	0.21

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			Base	99.829575	119,795.49	103.357953	124,029.54	4,234.05	0.20
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75					6.750000	01 Aug 2049		
		130,000.000	Local	162.860200	211,718.26	120.072450	156,094.19	-55,624.07	0.26
Original Face:		130,000.000	Base	162.860200	211,718.26	120.072450	156,094.19	-55,624.07	0.26
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574000	01 Jul 2045		
		40,000.000	Local	147.109275	58,843.71	116.857280	46,742.91	-12,100.80	0.08
Original Face:		40,000.000	Base	147.109275	58,843.71	116.857280	46,742.91	-12,100.80	0.08
54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475					4.475000	01 Aug 2039		
		50,000.000	Local	100.000000	50,000.00	98.594150	49,297.08	-702.92	0.08
Original Face:		270,000.000	Base	100.000000	50,000.00	98.594150	49,297.08	-702.92	0.08
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3					3.000000	15 Oct 2050		
		130,000.000	Local	93.919315	122,095.11	67.888307	88,254.80	-33,840.31	0.15
			Base	93.919315	122,095.11	67.888307	88,254.80	-33,840.31	0.14
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8					2.800000	15 Sep 2041		
		70,000.000	Local	99.906557	69,934.59	73.378054	51,364.64	-18,569.95	0.09
			Base	99.906557	69,934.59	73.378054	51,364.64	-18,569.95	0.08
548661EJ2	LOWE S COS INC SR UNSECURED 04/52 4.25					4.250000	01 Apr 2052		
		70,000.000	Local	99.934986	69,954.49	84.588281	59,211.80	-10,742.69	0.10
			Base	99.934986	69,954.49	84.588281	59,211.80	-10,742.69	0.10
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
		180,000.000	Local	104.347378	187,825.28	92.319172	166,174.51	-21,650.77	0.28
			Base	104.347378	187,825.28	92.319172	166,174.51	-21,650.77	0.27
55903VBD4	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05					5.050000	15 Mar 2042		
		120,000.000	Local	95.464900	114,557.88	81.602935	97,923.52	-16,634.36	0.16
			Base	95.464900	114,557.88	81.602935	97,923.52	-16,634.36	0.16
55903VBE2	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141					5.141000	15 Mar 2052		
		150,000.000	Local	89.659913	134,489.87	77.140938	115,711.41	-18,778.46	0.19
			Base	89.659913	134,489.87	77.140938	115,711.41	-18,778.46	0.19
55903VBF9	WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391					5.391000	15 Mar 2062		
		40,000.000	Local	81.327450	32,530.98	76.549491	30,619.80	-1,911.18	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	81.327450	32,530.98	76.549491	30,619.80	-1,911.18	0.05
570535AY0	MARKEL GROUP INC SR UNSECURED 05/54 6					6.000000	16 May 2054		
		30,000.000	Local	99.642633	29,892.79	106.184660	31,855.40	1,962.61	0.05
			Base	99.642633	29,892.79	106.184660	31,855.40	1,962.61	0.05
571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9					2.900000	15 Dec 2051		
		90,000.000	Local	99.775656	89,798.09	67.229601	60,506.64	-29,291.45	0.10
			Base	99.775656	89,798.09	67.229601	60,506.64	-29,291.45	0.10
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6					5.600000	31 Dec 2099		
		135,000.000	Local	118.359741	159,785.65	112.151219	151,404.15	-8,381.50	0.25
			Base	118.359741	159,785.65	112.151219	151,404.15	-8,381.50	0.25
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.900000	01 Apr 2077		
		150,000.000	Local	103.292573	154,938.86	88.884015	133,326.02	-21,612.84	0.22
			Base	103.292573	154,938.86	88.884015	133,326.02	-21,612.84	0.22
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375					3.375000	15 Apr 2050		
		50,000.000	Local	101.074340	50,537.17	73.742961	36,871.48	-13,665.69	0.06
			Base	101.074340	50,537.17	73.742961	36,871.48	-13,665.69	0.06
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
		20,000.000	Local	113.988550	22,797.71	84.466306	16,893.26	-5,904.45	0.03
			Base	113.988550	22,797.71	84.466306	16,893.26	-5,904.45	0.03
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.000000	15 Nov 2047		
		10,000.000	Local	100.000000	10,000.00	87.829201	8,782.92	-1,217.08	0.01
Original Face:		10,000.000	Base	100.000000	10,000.00	87.829201	8,782.92	-1,217.08	0.01
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
		60,000.000	Local	106.894483	64,136.69	96.892487	58,135.49	-6,001.20	0.10
			Base	106.894483	64,136.69	96.892487	58,135.49	-6,001.20	0.10
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.450000	01 Sep 2048		
		200,000.000	Local	110.544170	221,088.34	90.809294	181,618.59	-39,469.75	0.30
			Base	110.544170	221,088.34	90.809294	181,618.59	-39,469.75	0.30
585270AD3	MEIJI YASUDA LIFE INSURA SUBORDINATED 144A 09/54 VAR					5.800000	11 Sep 2054		
		200,000.000	Local	100.000000	200,000.00	102.747200	205,494.40	5,494.40	0.34

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			Base	100.000000	200,000.00	102.747200	205,494.40	5,494.40	0.34
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
		65,000.000	Local	86.593431	56,285.73	106.027400	68,917.81	12,632.08	0.11
			Base	86.593431	56,285.73	106.027400	68,917.81	12,632.08	0.11
59156RCC0	METLIFE INC SR UNSECURED 07/52 5					5.000000	15 Jul 2052		
		60,000.000	Local	99.834800	59,900.88	98.856949	59,314.17	-586.71	0.10
			Base	99.834800	59,900.88	98.856949	59,314.17	-586.71	0.10
59335KFS1	MIAMI DADE CNTY FL SEAPORT REV MDCTRN 11/55 FIXED 6.224					6.224000	01 Nov 2055		
		20,000.000	Local	100.000000	20,000.00	108.116540	21,623.31	1,623.31	0.04
Original Face:		20,000.000	Base	100.000000	20,000.00	108.116540	21,623.31	1,623.31	0.04
595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703					2.703000	15 Apr 2032		
		30,000.000	Local	94.552933	28,365.88	87.273670	26,182.10	-2,183.78	0.04
			Base	94.552933	28,365.88	87.273670	26,182.10	-2,183.78	0.04
595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366					3.366000	01 Nov 2041		
		40,000.000	Local	100.000000	40,000.00	77.480581	30,992.23	-9,007.77	0.05
			Base	100.000000	40,000.00	77.480581	30,992.23	-9,007.77	0.05
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15					3.150000	15 Apr 2050		
		170,000.000	Local	102.957459	175,027.68	73.064242	124,209.21	-50,818.47	0.21
			Base	102.957459	175,027.68	73.064242	124,209.21	-50,818.47	0.20
595620AZ8	MIDAMERICAN ENERGY CO 1ST MORTGAGE 02/55 5.3					5.300000	01 Feb 2055		
		60,000.000	Local	99.579800	59,747.88	103.292415	61,975.45	2,227.57	0.10
			Base	99.579800	59,747.88	103.292415	61,975.45	2,227.57	0.10
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
		27,500.000	Local	99.443018	27,346.83	101.245000	27,842.38	495.55	0.05
Original Face:		50,000.000	Base	99.443018	27,346.83	101.245000	27,842.38	495.55	0.05
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625					2.625000	04 Sep 2050		
		20,000.000	Local	99.496300	19,899.26	64.959024	12,991.80	-6,907.46	0.02
			Base	99.496300	19,899.26	64.959024	12,991.80	-6,907.46	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.400000	15 Dec 2043		
		80,000.000	Local	113.372300	90,697.84	99.763058	79,810.45	-10,887.39	0.13

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			Base	113.372300	90,697.84	99.763058	79,810.45	-10,887.39	0.13
61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR					2.239000	21 Jul 2032		
		80,000.000	Local	100.000000	80,000.00	86.012475	68,809.98	-11,190.02	0.11
			Base	100.000000	80,000.00	86.012475	68,809.98	-11,190.02	0.11
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR					2.484000	16 Sep 2036		
		90,000.000	Local	100.000000	90,000.00	83.527242	75,174.52	-14,825.48	0.13
			Base	100.000000	90,000.00	83.527242	75,174.52	-14,825.48	0.12
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
		130,000.000	Local	100.000000	130,000.00	87.214165	113,378.41	-16,621.59	0.19
			Base	100.000000	130,000.00	87.214165	113,378.41	-16,621.59	0.19
61747YEY7	MORGAN STANLEY SR UNSECURED 10/33 VAR					6.342000	18 Oct 2033		
		10,000.000	Local	100.000000	10,000.00	111.082755	11,108.28	1,108.28	0.02
			Base	100.000000	10,000.00	111.082755	11,108.28	1,108.28	0.02
61747YFB6	MORGAN STANLEY SUBORDINATED 01/38 VAR					5.948000	19 Jan 2038		
		130,000.000	Local	100.125638	130,163.33	104.740487	136,162.63	5,999.30	0.23
			Base	100.125638	130,163.33	104.740487	136,162.63	5,999.30	0.22
61747YFM2	MORGAN STANLEY SUBORDINATED 02/39 VAR					5.942000	07 Feb 2039		
		10,000.000	Local	100.000000	10,000.00	104.868915	10,486.89	486.89	0.02
			Base	100.000000	10,000.00	104.868915	10,486.89	486.89	0.02
61747YFT7	MORGAN STANLEY SR UNSECURED 07/35 VAR					5.320000	19 Jul 2035		
		50,000.000	Local	101.859520	50,929.76	103.666811	51,833.41	903.65	0.09
			Base	101.859520	50,929.76	103.666811	51,833.41	903.65	0.09
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375					6.375000	24 Jul 2042		
		20,000.000	Local	148.274900	29,654.98	118.192609	23,638.52	-6,016.46	0.04
			Base	148.274900	29,654.98	118.192609	23,638.52	-6,016.46	0.04
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR					3.217000	22 Apr 2042		
		110,000.000	Local	101.239482	111,363.43	80.413556	88,454.91	-22,908.52	0.15
			Base	101.239482	111,363.43	80.413556	88,454.91	-22,908.52	0.15
62886HAP6	NCL CORPORATION LTD SR UNSECURED 144A 12/24 3.625					3.625000	15 Dec 2024		
		9,000.000	Local	99.560333	8,960.43	99.512700	8,956.14	-4.29	0.01

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			Base	99.560333	8,960.43	99.512700	8,956.14	-4.29	0.01
62937NBC0	NRG ENERGY INC 2024 TERM LOAN						16 Apr 2031		
		149,250.000	Local	99.762245	148,895.15	100.083300	149,374.33	479.18	0.25
			Base	99.762245	148,895.15	100.083300	149,374.33	479.18	0.25
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45					4.450000	15 Jan 2043		
		7,000.000	Local	121.750429	8,522.53	91.632623	6,414.28	-2,108.25	0.01
			Base	121.750429	8,522.53	91.632623	6,414.28	-2,108.25	0.01
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45					4.450000	15 May 2069		
		20,000.000	Local	99.456950	19,891.39	86.577605	17,315.52	-2,575.87	0.03
			Base	99.456950	19,891.39	86.577605	17,315.52	-2,575.87	0.03
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75					3.750000	15 May 2050		
		70,000.000	Local	92.124929	64,487.45	80.040680	56,028.48	-8,458.97	0.09
			Base	92.124929	64,487.45	80.040680	56,028.48	-8,458.97	0.09
64952WEZ2	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/33 4.55					4.550000	28 Jan 2033		
		10,000.000	Local	99.842200	9,984.22	100.324185	10,032.42	48.20	0.02
			Base	99.842200	9,984.22	100.324185	10,032.42	48.20	0.02
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155					3.155000	15 May 2055		
		109,000.000	Local	97.373083	106,136.66	69.208942	75,437.75	-30,698.91	0.13
			Base	97.373083	106,136.66	69.208942	75,437.75	-30,698.91	0.12
655844CP1	NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55					4.550000	01 Jun 2053		
		170,000.000	Local	97.296618	165,404.25	90.593597	154,009.11	-11,395.14	0.26
			Base	97.296618	165,404.25	90.593597	154,009.11	-11,395.14	0.25
655844CU0	NORFOLK SOUTHERN CORP SR UNSECURED 03/64 5.95					5.950000	15 Mar 2064		
		30,000.000	Local	99.722433	29,916.73	110.589333	33,176.80	3,260.07	0.06
			Base	99.722433	29,916.73	110.589333	33,176.80	3,260.07	0.05
666807BD3	NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05					5.050000	15 Nov 2040		
		30,000.000	Local	99.765267	29,929.58	99.879872	29,963.96	34.38	0.05
			Base	99.765267	29,929.58	99.879872	29,963.96	34.38	0.05
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.750000	01 Jun 2043		
		20,000.000	Local	113.316050	22,663.21	96.190545	19,238.11	-3,425.10	0.03

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			Base	113.316050	22,663.21	96.190545	19,238.11	-3,425.10	0.03
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.030000	15 Oct 2047		
		140,000.000	Local	95.258286	133,361.60	85.864850	120,210.79	-13,150.81	0.20
			Base	95.258286	133,361.60	85.864850	120,210.79	-13,150.81	0.20
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.850000	30 Sep 2047		
		220,000.000	Local	100.633700	221,394.14	80.522175	177,148.79	-44,245.35	0.29
			Base	100.633700	221,394.14	80.522175	177,148.79	-44,245.35	0.29
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45					3.450000	30 Mar 2051		
		80,000.000	Local	103.278913	82,623.13	74.392276	59,513.82	-23,109.31	0.10
			Base	103.278913	82,623.13	74.392276	59,513.82	-23,109.31	0.10
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
		310,000.000	Local	99.844113	309,516.75	81.250000	251,875.00	-57,641.75	0.42
			Base	99.844113	309,516.75	81.250000	251,875.00	-57,641.75	0.41
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
		30,000.000	Local	77.334867	23,200.46	81.126890	24,338.07	1,137.61	0.04
			Base	77.334867	23,200.46	81.126890	24,338.07	1,137.61	0.04
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
		20,000.000	Local	69.618850	13,923.77	75.911090	15,182.22	1,258.45	0.03
			Base	69.618850	13,923.77	75.911090	15,182.22	1,258.45	0.02
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3					4.300000	15 Aug 2039		
		40,000.000	Local	102.016200	40,806.48	85.596275	34,238.51	-6,567.97	0.06
			Base	102.016200	40,806.48	85.596275	34,238.51	-6,567.97	0.06
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
		10,000.000	Local	123.510600	12,351.06	115.871800	11,587.18	-763.88	0.02
			Base	123.510600	12,351.06	115.871800	11,587.18	-763.88	0.02
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
		60,000.000	Local	117.813450	70,688.07	108.001900	64,801.14	-5,886.93	0.11
			Base	117.813450	70,688.07	108.001900	64,801.14	-5,886.93	0.11
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95					7.950000	15 Jun 2039		
		120,000.000	Local	123.378692	148,054.43	119.766200	143,719.44	-4,334.99	0.24

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			Base	123.378692	148,054.43	119.766200	143,719.44	-4,334.99	0.24
674599EM3	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/54 6.05					6.050000	01 Oct 2054		
		70,000.000	Local	99.621057	69,734.74	101.565100	71,095.57	1,360.83	0.12
			Base	99.621057	69,734.74	101.565100	71,095.57	1,360.83	0.12
677050AU0	OGLETHORPE POWER CORP 1ST MORTGAGE 12/53 6.2					6.200000	01 Dec 2053		
		60,000.000	Local	98.542233	59,125.34	109.203184	65,521.91	6,396.57	0.11
			Base	98.542233	59,125.34	109.203184	65,521.91	6,396.57	0.11
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.250000	15 Oct 2038		
		10,000.000	Local	137.288900	13,728.89	131.479011	13,147.90	-580.99	0.02
			Base	137.288900	13,728.89	131.479011	13,147.90	-580.99	0.02
677347CH7	OHIO EDISON CO SR UNSECURED 144A 01/33 5.5					5.500000	15 Jan 2033		
		60,000.000	Local	99.823183	59,893.91	103.898176	62,338.91	2,445.00	0.10
			Base	99.823183	59,893.91	103.898176	62,338.91	2,445.00	0.10
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.800000	01 Jun 2111		
		80,000.000	Local	113.441313	90,753.05	94.636870	75,709.50	-15,043.55	0.13
			Base	113.441313	90,753.05	94.636870	75,709.50	-15,043.55	0.12
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1					3.100000	15 Sep 2049		
		20,000.000	Local	99.551650	19,910.33	71.676042	14,335.21	-5,575.12	0.02
			Base	99.551650	19,910.33	71.676042	14,335.21	-5,575.12	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7					3.700000	15 May 2050		
		20,000.000	Local	99.731250	19,946.25	79.197313	15,839.46	-4,106.79	0.03
			Base	99.731250	19,946.25	79.197313	15,839.46	-4,106.79	0.03
68233JCH5	ONCOR ELECTRIC DELIVERY SR SECURED 06/52 4.6					4.600000	01 Jun 2052		
		60,000.000	Local	99.131850	59,479.11	91.473669	54,884.20	-4,594.91	0.09
			Base	99.131850	59,479.11	91.473669	54,884.20	-4,594.91	0.09
68233JCT9	ONCOR ELECTRIC DELIVERY SR SECURED 144A 06/54 5.55					5.550000	15 Jun 2054		
		140,000.000	Local	99.958157	139,941.42	106.261807	148,766.53	8,825.11	0.25
			Base	99.958157	139,941.42	106.261807	148,766.53	8,825.11	0.24
682680BN2	ONEOK INC COMPANY GUAR 09/53 6.625					6.625000	01 Sep 2053		
		340,000.000	Local	111.291526	378,391.19	110.829273	376,819.53	-1,571.66	0.63

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			Base	111.291526	378,391.19	110.829273	376,819.53	-1,571.66	0.62
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4					4.000000	15 Jul 2046		
		90,000.000	Local	106.844289	96,159.86	82.835814	74,552.23	-21,607.63	0.12
			Base	106.844289	96,159.86	82.835814	74,552.23	-21,607.63	0.12
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1					4.100000	25 Mar 2061		
		90,000.000	Local	101.393011	91,253.71	78.555536	70,699.98	-20,553.73	0.12
			Base	101.393011	91,253.71	78.555536	70,699.98	-20,553.73	0.12
68389XCQ6	ORACLE CORP SR UNSECURED 02/53 5.55					5.550000	06 Feb 2053		
		300,000.000	Local	99.504457	298,513.37	102.216411	306,649.23	8,135.86	0.51
			Base	99.504457	298,513.37	102.216411	306,649.23	8,135.86	0.50
68389XCU7	ORACLE CORP SR UNSECURED 09/54 5.375					5.375000	27 Sep 2054		
		490,000.000	Local	99.719043	488,623.31	99.826140	489,148.09	524.78	0.81
			Base	99.719043	488,623.31	99.826140	489,148.09	524.78	0.80
693304BG1	PECO ENERGY CO 1ST MORTGAGE 09/54 5.25					5.250000	15 Sep 2054		
		50,000.000	Local	99.759180	49,879.59	103.174692	51,587.35	1,707.76	0.09
			Base	99.759180	49,879.59	103.174692	51,587.35	1,707.76	0.08
693342AH0	PG+E WILDFIRE RECOVERY SR SECURED 06/43 5.081					5.081000	01 Jun 2043		
		50,000.000	Local	99.995640	49,997.82	104.190593	52,095.30	2,097.48	0.09
Original Face:		50,000.000	Base	99.995640	49,997.82	104.190593	52,095.30	2,097.48	0.09
693342AJ6	PG+E WILDFIRE RECOVERY SR SECURED 12/49 5.212					5.212000	01 Dec 2049		
		20,000.000	Local	99.998800	19,999.76	101.656687	20,331.34	331.58	0.03
Original Face:		20,000.000	Base	99.998800	19,999.76	101.656687	20,331.34	331.58	0.03
693342AK3	PG+E WILDFIRE RECOVERY SR SECURED 06/54 5.099					5.099000	01 Jun 2054		
		30,000.000	Local	99.991600	29,997.48	101.191253	30,357.38	359.90	0.05
Original Face:		30,000.000	Base	99.991600	29,997.48	101.191253	30,357.38	359.90	0.05
693475BZ7	PNC FINANCIAL SERVICES SR UNSECURED 07/35 VAR					5.401000	23 Jul 2035		
		40,000.000	Local	100.000000	40,000.00	104.173841	41,669.54	1,669.54	0.07
			Base	100.000000	40,000.00	104.173841	41,669.54	1,669.54	0.07
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
		70,000.000	Local	99.934700	69,954.29	87.551095	61,285.77	-8,668.52	0.10

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			Base	99.934700	69,954.29	87.551095	61,285.77	-8,668.52	0.10
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
		10,000.000	Local	99.581200	9,958.12	77.596849	7,759.68	-2,198.44	0.01
			Base	99.581200	9,958.12	77.596849	7,759.68	-2,198.44	0.01
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95					4.950000	01 Jul 2050		
		170,000.000	Local	98.310229	167,127.39	90.819752	154,393.58	-12,733.81	0.26
			Base	98.310229	167,127.39	90.819752	154,393.58	-12,733.81	0.25
694308KH9	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75					6.750000	15 Jan 2053		
		230,000.000	Local	105.158161	241,863.77	113.869405	261,899.63	20,035.86	0.44
			Base	105.158161	241,863.77	113.869405	261,899.63	20,035.86	0.43
694308KK2	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7					6.700000	01 Apr 2053		
		40,000.000	Local	99.646975	39,858.79	114.374427	45,749.77	5,890.98	0.08
			Base	99.646975	39,858.79	114.374427	45,749.77	5,890.98	0.08
694308KT3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 10/54 5.9					5.900000	01 Oct 2054		
		40,000.000	Local	99.599100	39,839.64	103.447683	41,379.07	1,539.43	0.07
			Base	99.599100	39,839.64	103.447683	41,379.07	1,539.43	0.07
695114DE5	PACIFICORP 1ST MORTGAGE 01/55 5.8					5.800000	15 Jan 2055		
		160,000.000	Local	99.351288	158,962.06	104.789019	167,662.43	8,700.37	0.28
			Base	99.351288	158,962.06	104.789019	167,662.43	8,700.37	0.28
697660AE8	PAMPA ENERGIA SA SR UNSECURED 144A 09/31 7.95					7.950000	10 Sep 2031		
		40,000.000	Local	98.438875	39,375.55	101.250000	40,500.00	1,124.45	0.07
			Base	98.438875	39,375.55	101.250000	40,500.00	1,124.45	0.07
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87					3.870000	23 Jul 2060		
		230,000.000	Local	108.322348	249,141.40	62.912965	144,699.82	-104,441.58	0.24
Original Face:		230,000.000	Base	108.322348	249,141.40	62.912965	144,699.82	-104,441.58	0.24
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
		150,000.000	Local	100.000000	150,000.00	98.313346	147,470.02	-2,529.98	0.25
			Base	100.000000	150,000.00	98.313346	147,470.02	-2,529.98	0.24
70450YAM5	PAYPAL HOLDINGS INC SR UNSECURED 06/52 5.05					5.050000	01 Jun 2052		
		110,000.000	Local	100.680291	110,748.32	99.611146	109,572.26	-1,176.06	0.18

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			Base	100.680291	110,748.32	99.611146	109,572.26	-1,176.06	0.18
70450YAN3	PAYPAL HOLDINGS INC SR UNSECURED 06/62 5.25					5.250000	01 Jun 2062		
		30,000.000	Local	92.657167	27,797.15	100.827096	30,248.13	2,450.98	0.05
			Base	92.657167	27,797.15	100.827096	30,248.13	2,450.98	0.05
70450YAQ6	PAYPAL HOLDINGS INC SR UNSECURED 06/54 5.5					5.500000	01 Jun 2054		
		20,000.000	Local	101.952750	20,390.55	105.064062	21,012.81	622.26	0.03
			Base	101.952750	20,390.55	105.064062	21,012.81	622.26	0.03
708696BX6	FIRSTENERGY PENN ELECTRI SR UNSECURED 144A 04/25 4.15					4.150000	15 Apr 2025		
		50,000.000	Local	99.984840	49,992.42	99.182843	49,591.42	-401.00	0.08
			Base	99.984840	49,992.42	99.182843	49,591.42	-401.00	0.08
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875000	20 Jan 2040		
		16,000.000	Local	98.880188	15,820.83	102.266900	16,362.70	541.87	0.03
			Base	98.880188	15,820.83	102.266900	16,362.70	541.87	0.03
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9					6.900000	19 Mar 2049		
		50,000.000	Local	106.075060	53,037.53	100.501900	50,250.95	-2,786.58	0.08
			Base	106.075060	53,037.53	100.501900	50,250.95	-2,786.58	0.08
71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		
		190,000.000	Local	93.150184	176,985.35	84.759350	161,042.77	-15,942.58	0.27
			Base	93.150184	176,985.35	84.759350	161,042.77	-15,942.58	0.26
716973AH5	PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34					5.340000	19 May 2063		
		90,000.000	Local	101.707111	91,536.40	102.438445	92,194.60	658.20	0.15
			Base	101.707111	91,536.40	102.438445	92,194.60	658.20	0.15
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.400000	15 May 2044		
		40,000.000	Local	93.306275	37,322.51	94.997832	37,999.13	676.62	0.06
			Base	93.306275	37,322.51	94.997832	37,999.13	676.62	0.06
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375000	16 May 2038		
		50,000.000	Local	117.650800	58,825.40	114.119837	57,059.92	-1,765.48	0.09
			Base	117.650800	58,825.40	114.119837	57,059.92	-1,765.48	0.09
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
		20,000.000	Local	88.701000	17,740.20	92.213485	18,442.70	702.50	0.03

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			Base	88.701000	17,740.20	92.213485	18,442.70	702.50	0.03
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875000	21 Aug 2042		
		20,000.000	Local	87.888600	17,577.72	84.572271	16,914.45	-663.27	0.03
			Base	87.888600	17,577.72	84.572271	16,914.45	-663.27	0.03
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25					4.250000	10 Nov 2044		
		10,000.000	Local	107.891200	10,789.12	88.238286	8,823.83	-1,965.29	0.01
			Base	107.891200	10,789.12	88.238286	8,823.83	-1,965.29	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35					3.350000	01 Jun 2050		
		220,000.000	Local	99.303895	218,468.57	72.100755	158,621.66	-59,846.91	0.26
			Base	99.303895	218,468.57	72.100755	158,621.66	-59,846.91	0.26
720186AP0	PIEDMONT NATURAL GAS CO SR UNSECURED 05/52 5.05					5.050000	15 May 2052		
		20,000.000	Local	99.160450	19,832.09	96.079963	19,215.99	-616.10	0.03
			Base	99.160450	19,832.09	96.079963	19,215.99	-616.10	0.03
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					9.489700	31 Dec 2099		
		170,000.000	Local	75.159818	127,771.69	99.569180	169,267.61	41,495.92	0.28
			Base	75.159818	127,771.69	99.569180	169,267.61	41,495.92	0.28
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7					6.700000	15 May 2036		
		20,000.000	Local	115.611800	23,122.36	109.515686	21,903.14	-1,219.22	0.04
			Base	115.611800	23,122.36	109.515686	21,903.14	-1,219.22	0.04
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647					5.647000	01 Nov 2040		
		55,000.000	Local	131.180182	72,149.10	108.053950	59,429.67	-12,719.43	0.10
Original Face:		55,000.000	Base	131.180182	72,149.10	108.053950	59,429.67	-12,719.43	0.10
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96					4.960000	01 Aug 2046		
		160,000.000	Local	129.899831	207,839.73	101.362540	162,180.06	-45,659.67	0.27
Original Face:		160,000.000	Base	129.899831	207,839.73	101.362540	162,180.06	-45,659.67	0.27
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.750000	01 Mar 2031		
		40,000.000	Local	122.365400	48,946.16	117.073208	46,829.28	-2,116.88	0.08
			Base	122.365400	48,946.16	117.073208	46,829.28	-2,116.88	0.08
74340XCK5	PROLOGIS LP SR UNSECURED 03/54 5.25					5.250000	15 Mar 2054		
		70,000.000	Local	96.726329	67,708.43	101.377458	70,964.22	3,255.79	0.12

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			Base	96.726329	67,708.43	101.377458	70,964.22	3,255.79	0.12
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3					3.300000	12 Jul 2051		
		320,000.000	Local	100.140963	320,451.08	75.000800	240,002.56	-80,448.52	0.40
			Base	100.140963	320,451.08	75.000800	240,002.56	-80,448.52	0.39
747525BR3	QUALCOMM INC SR UNSECURED 05/52 4.5					4.500000	20 May 2052		
		90,000.000	Local	92.906744	83,616.07	91.965084	82,768.58	-847.49	0.14
			Base	92.906744	83,616.07	91.965084	82,768.58	-847.49	0.14
749983AB8	RWE FINANCE US LLC COMPANY GUAR 144A 04/54 6.25					6.250000	16 Apr 2054		
		150,000.000	Local	99.852793	149,779.19	104.470674	156,706.01	6,926.82	0.26
			Base	99.852793	149,779.19	104.470674	156,706.01	6,926.82	0.26
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875000	15 May 2025		
		10,000.000	Local	98.441100	9,844.11	99.493980	9,949.40	105.29	0.02
			Base	98.441100	9,844.11	99.493980	9,949.40	105.29	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.950000	15 Jul 2046		
		40,000.000	Local	111.170125	44,468.05	96.523776	38,609.51	-5,858.54	0.06
			Base	111.170125	44,468.05	96.523776	38,609.51	-5,858.54	0.06
75513EAC5	RTX CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
		20,000.000	Local	69.881400	13,976.28	71.570851	14,314.17	337.89	0.02
			Base	69.881400	13,976.28	71.570851	14,314.17	337.89	0.02
75513ECP4	RTX CORP SR UNSECURED 03/52 3.03					3.030000	15 Mar 2052		
		40,000.000	Local	69.106400	27,642.56	69.735939	27,894.38	251.82	0.05
			Base	69.106400	27,642.56	69.735939	27,894.38	251.82	0.05
75513ECS8	RTX CORP SR UNSECURED 02/53 5.375					5.375000	27 Feb 2053		
		30,000.000	Local	99.826033	29,947.81	102.652126	30,795.64	847.83	0.05
			Base	99.826033	29,947.81	102.652126	30,795.64	847.83	0.05
75513ECX7	RTX CORP SR UNSECURED 03/54 6.4					6.400000	15 Mar 2054		
		100,000.000	Local	103.895170	103,895.17	117.924191	117,924.19	14,029.02	0.20
			Base	103.895170	103,895.17	117.924191	117,924.19	14,029.02	0.19
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
		250,000.000	Local	71.573664	178,934.16	75.669771	189,174.43	10,240.27	0.31

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			Base	71.573664	178,934.16	75.669771	189,174.43	10,240.27	0.31
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
		20,000.000	Local	111.698550	22,339.71	99.972430	19,994.49	-2,345.22	0.03
			Base	111.698550	22,339.71	99.972430	19,994.49	-2,345.22	0.03
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125000	01 May 2040		
		10,000.000	Local	121.667900	12,166.79	121.889504	12,188.95	22.16	0.02
			Base	121.667900	12,166.79	121.889504	12,188.95	22.16	0.02
771196CM2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/54 5.218					5.218000	08 Mar 2054		
		200,000.000	Local	103.674480	207,348.96	104.948600	209,897.20	2,548.24	0.35
			Base	103.674480	207,348.96	104.948600	209,897.20	2,548.24	0.34
77313LAA1	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875					2.875000	15 Oct 2026		
		120,000.000	Local	100.000000	120,000.00	96.068210	115,281.85	-4,718.15	0.19
			Base	100.000000	120,000.00	96.068210	115,281.85	-4,718.15	0.19
775109DF5	ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3					5.300000	15 Feb 2034		
		100,000.000	Local	99.162680	99,162.68	101.632187	101,632.19	2,469.51	0.17
			Base	99.162680	99,162.68	101.632187	101,632.19	2,469.51	0.17
780153BV3	ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 02/33 6					6.000000	01 Feb 2033		
		30,000.000	Local	100.610033	30,183.01	102.500438	30,750.13	567.12	0.05
			Base	100.610033	30,183.01	102.500438	30,750.13	567.12	0.05
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25					3.250000	01 Dec 2049		
		70,000.000	Local	88.315857	61,821.10	75.819102	53,073.37	-8,747.73	0.09
			Base	88.315857	61,821.10	75.819102	53,073.37	-8,747.73	0.09
78433LAG1	SCE RECOVERY FUNDING LLC SR SECURED 06/42 4.697					4.697000	15 Jun 2042		
		47,169.560	Local	99.991626	47,165.61	100.438156	47,376.24	210.63	0.08
Original Face:		50,000.010	Base	99.991626	47,165.61	100.438156	47,376.24	210.63	0.08
78433LAH9	SCE RECOVERY FUNDING LLC SR SECURED 12/49 5.112					5.112000	14 Dec 2049		
		100,000.000	Local	100.553560	100,553.56	100.902318	100,902.32	348.76	0.17
Original Face:		100,000.000	Base	100.553560	100,553.56	100.902318	100,902.32	348.76	0.17
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.300000	01 Apr 2042		
		90,000.000	Local	104.738800	94,264.92	89.719546	80,747.59	-13,517.33	0.13

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			Base	104.738800	94,264.92	89.719546	80,747.59	-13,517.33	0.13
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75					3.750000	01 Jun 2047		
		60,000.000	Local	101.657217	60,994.33	81.323634	48,794.18	-12,200.15	0.08
			Base	101.657217	60,994.33	81.323634	48,794.18	-12,200.15	0.08
797440CF9	SAN DIEGO G + E 1ST MORTGAGE 04/54 5.55					5.550000	15 Apr 2054		
		10,000.000	Local	98.991000	9,899.10	105.546360	10,554.64	655.54	0.02
			Base	98.991000	9,899.10	105.546360	10,554.64	655.54	0.02
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.650000	08 Aug 2028		
		210,000.000	Local	98.725662	207,323.89	101.008800	212,118.48	4,794.59	0.35
			Base	98.725662	207,323.89	101.008800	212,118.48	4,794.59	0.35
80007RAS4	SANDS CHINA LTD SR UNSECURED 08/31 3.25					3.500000	08 Aug 2031		
		250,000.000	Local	100.009760	250,024.40	87.870050	219,675.13	-30,349.27	0.37
			Base	100.009760	250,024.40	87.870050	219,675.13	-30,349.27	0.36
80386WAF2	SASOL FINANCING USA LLC COMPANY GUAR 144A 05/29 8.75					8.750000	03 May 2029		
		200,000.000	Local	100.745105	201,490.21	105.760100	211,520.20	10,029.99	0.35
			Base	100.745105	201,490.21	105.760100	211,520.20	10,029.99	0.35
808513BD6	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR					5.375000	31 Dec 2099		
		170,000.000	Local	98.271641	167,061.79	99.802268	169,663.86	2,602.07	0.28
			Base	98.271641	167,061.79	99.802268	169,663.86	2,602.07	0.28
808513CE3	CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR					5.853000	19 May 2034		
		20,000.000	Local	100.544900	20,108.98	106.996814	21,399.36	1,290.38	0.04
			Base	100.544900	20,108.98	106.996814	21,399.36	1,290.38	0.04
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
		110,000.000	Local	100.086464	110,095.11	109.201554	120,121.71	10,026.60	0.20
			Base	100.086464	110,095.11	109.201554	120,121.71	10,026.60	0.20
80854EAH1	SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B						20 Apr 2028		
		64,877.280	Local	99.743762	64,711.04	99.875000	64,796.18	85.14	0.11
			Base	99.743762	64,711.04	99.875000	64,796.18	85.14	0.11
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
		70,000.000	Local	94.693457	66,285.42	94.172119	65,920.48	-364.94	0.11

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			Base	94.693457	66,285.42	94.172119	65,920.48	-364.94	0.11
826418BQ7	SIERRA PACIFIC POWER CO GENL REF MOR 03/54 5.9					5.900000	15 Mar 2054		
		80,000.000	Local	99.378025	79,502.42	109.448162	87,558.53	8,056.11	0.15
			Base	99.378025	79,502.42	109.448162	87,558.53	8,056.11	0.14
83207DAC2	SMB PRIVATE EDUCATION LOAN TRU SMB 2023 C B 144A					6.360000	15 Nov 2052		
		100,000.000	Local	99.981890	99,981.89	105.910220	105,910.22	5,928.33	0.18
Original Face:		100,000.000	Base	99.981890	99,981.89	105.910220	105,910.22	5,928.33	0.17
832696AY4	JM SMUCKER CO SR UNSECURED 11/43 6.5					6.500000	15 Nov 2043		
		60,000.000	Local	110.922200	66,553.32	112.809399	67,685.64	1,132.32	0.11
			Base	110.922200	66,553.32	112.809399	67,685.64	1,132.32	0.11
83272GAB7	SMURFIT KAPPA TREASURY COMPANY GUAR 144A 04/54 5.777					5.777000	03 Apr 2054		
		200,000.000	Local	100.000000	200,000.00	107.021533	214,043.07	14,043.07	0.36
			Base	100.000000	200,000.00	107.021533	214,043.07	14,043.07	0.35
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5					3.500000	10 Sep 2051		
		280,000.000	Local	99.226846	277,835.17	70.684560	197,916.77	-79,918.40	0.33
			Base	99.226846	277,835.17	70.684560	197,916.77	-79,918.40	0.33
83444MAJ0	SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9					5.900000	30 Apr 2054		
		200,000.000	Local	99.578110	199,156.22	103.688888	207,377.78	8,221.56	0.35
			Base	99.578110	199,156.22	103.688888	207,377.78	8,221.56	0.34
83444MAL5	SOLVENTUM CORP COMPANY GUAR 144A 05/64 6					6.000000	15 May 2064		
		60,000.000	Local	99.537667	59,722.60	103.099634	61,859.78	2,137.18	0.10
			Base	99.537667	59,722.60	103.099634	61,859.78	2,137.18	0.10
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.650000	01 Oct 2043		
		30,000.000	Local	108.865767	32,659.73	93.216560	27,964.97	-4,694.76	0.05
			Base	108.865767	32,659.73	93.216560	27,964.97	-4,694.76	0.05
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4					4.000000	01 Apr 2047		
		10,000.000	Local	95.156700	9,515.67	83.507635	8,350.76	-1,164.91	0.01
			Base	95.156700	9,515.67	83.507635	8,350.76	-1,164.91	0.01
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65					3.650000	01 Feb 2050		
		240,000.000	Local	101.035942	242,486.26	77.755607	186,613.46	-55,872.80	0.31

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			Base	101.035942	242,486.26	77.755607	186,613.46	-55,872.80	0.31
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65					3.650000	01 Jun 2051		
		170,000.000	Local	100.138659	170,235.72	76.647959	130,301.53	-39,934.19	0.22
			Base	100.138659	170,235.72	76.647959	130,301.53	-39,934.19	0.21
842400HV8	SOUTHERN CAL EDISON 1ST MORTGAGE 03/53 5.7					5.700000	01 Mar 2053		
		80,000.000	Local	100.923550	80,738.84	105.396644	84,317.32	3,578.48	0.14
			Base	100.923550	80,738.84	105.396644	84,317.32	3,578.48	0.14
842400JD6	SOUTHERN CAL EDISON 1ST MORTGAGE 04/54 5.75					5.750000	15 Apr 2054		
		90,000.000	Local	99.439200	89,495.28	106.817042	96,135.34	6,640.06	0.16
			Base	99.439200	89,495.28	106.817042	96,135.34	6,640.06	0.16
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.750000	16 Apr 2040		
		30,000.000	Local	100.705967	30,211.79	114.306500	34,291.95	4,080.16	0.06
			Base	100.705967	30,211.79	114.306500	34,291.95	4,080.16	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		160,000.000	Local	101.023519	161,637.63	97.646600	156,234.56	-5,403.07	0.26
			Base	101.023519	161,637.63	97.646600	156,234.56	-5,403.07	0.26
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8					4.800000	15 Mar 2047		
		60,000.000	Local	113.596467	68,157.88	89.152647	53,491.59	-14,666.29	0.09
			Base	113.596467	68,157.88	89.152647	53,491.59	-14,666.29	0.09
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375					5.375000	01 Feb 2029		
		10,000.000	Local	97.903300	9,790.33	99.680780	9,968.08	177.75	0.02
			Base	97.903300	9,790.33	99.680780	9,968.08	177.75	0.02
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375					5.375000	15 Mar 2030		
		20,000.000	Local	97.162250	19,432.45	99.696750	19,939.35	506.90	0.03
			Base	97.162250	19,432.45	99.696750	19,939.35	506.90	0.03
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
		60,000.000	Local	100.187100	60,112.26	95.698150	57,418.89	-2,693.37	0.10
			Base	100.187100	60,112.26	95.698150	57,418.89	-2,693.37	0.09
857477CH4	STATE STREET CORP JR SUBORDINA 12/99 VAR					6.700000	31 Dec 2099		
		20,000.000	Local	100.000000	20,000.00	103.539500	20,707.90	707.90	0.03

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			Base	100.000000	20,000.00	103.539500	20,707.90	707.90	0.03
857477CM3	STATE STREET CORP JR SUBORDINA 12/99 VAR					6.700000	31 Dec 2099		
		80,000.000	Local	100.000000	80,000.00	103.493000	82,794.40	2,794.40	0.14
			Base	100.000000	80,000.00	103.493000	82,794.40	2,794.40	0.14
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172					4.172000	01 Oct 2047		
		60,000.000	Local	100.000000	60,000.00	92.369510	55,421.71	-4,578.29	0.09
Original Face:		60,000.000	Base	100.000000	60,000.00	92.369510	55,421.71	-4,578.29	0.09
87264ABL8	T MOBILE USA INC COMPANY GUAR 02/41 3					3.000000	15 Feb 2041		
		210,000.000	Local	88.866629	186,619.92	76.717210	161,106.14	-25,513.78	0.27
			Base	88.866629	186,619.92	76.717210	161,106.14	-25,513.78	0.26
87264ABN4	T MOBILE USA INC COMPANY GUAR 02/51 3.3					3.300000	15 Feb 2051		
		210,000.000	Local	96.800548	203,281.15	72.508876	152,268.64	-51,012.51	0.25
			Base	96.800548	203,281.15	72.508876	152,268.64	-51,012.51	0.25
87264ACT0	T MOBILE USA INC COMPANY GUAR 10/52 3.4					3.400000	15 Oct 2052		
		10,000.000	Local	99.453300	9,945.33	73.128117	7,312.81	-2,632.52	0.01
			Base	99.453300	9,945.33	73.128117	7,312.81	-2,632.52	0.01
872898AE1	TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25					3.250000	25 Oct 2051		
		210,000.000	Local	98.738767	207,351.41	78.605667	165,071.90	-42,279.51	0.27
			Base	98.738767	207,351.41	78.605667	165,071.90	-42,279.51	0.27
876030AF4	TAPESTRY INC SR UNSECURED 11/33 7.85					7.850000	27 Nov 2033		
		60,000.000	Local	100.512650	60,307.59	108.376687	65,026.01	4,718.42	0.11
			Base	100.512650	60,307.59	108.376687	65,026.01	4,718.42	0.11
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
		90,000.000	Local	99.503556	89,553.20	94.053350	84,648.02	-4,905.18	0.14
			Base	99.503556	89,553.20	94.053350	84,648.02	-4,905.18	0.14
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
		40,000.000	Local	99.446700	39,778.68	89.910830	35,964.33	-3,814.35	0.06
			Base	99.446700	39,778.68	89.910830	35,964.33	-3,814.35	0.06
87612GAD3	TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5					6.500000	15 Feb 2053		
		170,000.000	Local	101.331971	172,264.35	110.882419	188,500.11	16,235.76	0.31

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			Base	101.331971	172,264.35	110.882419	188,500.11	16,235.76	0.31
87612KAC6	TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25					6.250000	01 Jul 2052		
		140,000.000	Local	99.615579	139,461.81	107.505457	150,507.64	11,045.83	0.25
			Base	99.615579	139,461.81	107.505457	150,507.64	11,045.83	0.25
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
		30,000.000	Local	106.498433	31,949.53	95.453153	28,635.95	-3,313.58	0.05
			Base	106.498433	31,949.53	95.453153	28,635.95	-3,313.58	0.05
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27					4.270000	15 May 2047		
		20,000.000	Local	102.527300	20,505.46	87.175287	17,435.06	-3,070.40	0.03
			Base	102.527300	20,505.46	87.175287	17,435.06	-3,070.40	0.03
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3					3.300000	15 May 2050		
		120,000.000	Local	90.268367	108,322.04	73.010957	87,613.15	-20,708.89	0.15
			Base	90.268367	108,322.04	73.010957	87,613.15	-20,708.89	0.14
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25					6.250000	15 Jul 2041		
		123,000.000	Local	120.438545	148,139.41	104.905515	129,033.78	-19,105.63	0.21
			Base	120.438545	148,139.41	104.905515	129,033.78	-19,105.63	0.21
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045000	20 Jun 2036		
		40,000.000	Local	117.652250	47,060.90	115.097699	46,039.08	-1,021.82	0.08
			Base	117.652250	47,060.90	115.097699	46,039.08	-1,021.82	0.08
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.100000	01 Oct 2046		
		170,000.000	Local	76.211100	129,558.87	74.317620	126,339.95	-3,218.92	0.21
			Base	76.211100	129,558.87	74.317620	126,339.95	-3,218.92	0.21
88240TAD3	TEXAS ELECTRIC MKT STABL SR SECURED 144A 02/52 5.167					5.167000	01 Feb 2052		
		120,000.000	Local	99.990975	119,989.17	101.893252	122,271.90	2,282.73	0.20
Original Face:		120,000.000	Base	99.990975	119,989.17	101.893252	122,271.90	2,282.73	0.20
882508CJ1	TEXAS INSTRUMENTS INC SR UNSECURED 02/54 5.15					5.150000	08 Feb 2054		
		80,000.000	Local	99.207388	79,365.91	102.611213	82,088.97	2,723.06	0.14
			Base	99.207388	79,365.91	102.611213	82,088.97	2,723.06	0.13
88258MAB1	TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169					5.169000	01 Apr 2041		
		40,000.000	Local	100.000000	40,000.00	105.333710	42,133.48	2,133.48	0.07

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			Base	100.000000	40,000.00	105.333710	42,133.48	2,133.48	0.07
882667AZ1	TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922					3.922000	31 Dec 2049		
		30,000.000	Local	100.000000	30,000.00	85.943020	25,782.91	-4,217.09	0.04
Original Face:		30,000.000	Base	100.000000	30,000.00	85.943020	25,782.91	-4,217.09	0.04
882926AA6	TEXAS INSTRUMENTS INC SR UNSECURED 05/63 5.05					5.050000	18 May 2063		
		60,000.000	Local	101.800700	61,080.42	100.212982	60,127.79	-952.63	0.10
			Base	101.800700	61,080.42	100.212982	60,127.79	-952.63	0.10
887315AZ2	HISTORIC TW INC COMPANY GUAR 01/36 VAR					8.300000	15 Jan 2036		
		110,000.000	Local	104.071682	114,478.85	110.704222	121,774.64	7,295.79	0.20
			Base	104.071682	114,478.85	110.704222	121,774.64	7,295.79	0.20
88731EAJ9	TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
		180,000.000	Local	122.790667	221,023.20	115.045426	207,081.77	-13,941.43	0.34
			Base	122.790667	221,023.20	115.045426	207,081.77	-13,941.43	0.34
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
		320,000.000	Local	117.636200	376,435.84	104.945593	335,825.90	-40,609.94	0.56
			Base	117.636200	376,435.84	104.945593	335,825.90	-40,609.94	0.55
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
		40,000.000	Local	104.670750	41,868.30	100.140885	40,056.35	-1,811.95	0.07
			Base	104.670750	41,868.30	100.140885	40,056.35	-1,811.95	0.07
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.500000	15 Sep 2042		
		30,000.000	Local	94.650100	28,395.03	76.538467	22,961.54	-5,433.49	0.04
			Base	94.650100	28,395.03	76.538467	22,961.54	-5,433.49	0.04
89117F8Z5	TORONTO DOMINION BANK JR SUBORDINA 10/82 VAR					8.125000	31 Oct 2082		
		300,000.000	Local	100.408577	301,225.73	107.279900	321,839.70	20,613.97	0.54
			Base	100.408577	301,225.73	107.279900	321,839.70	20,613.97	0.53
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5					6.500000	15 Mar 2040		
		60,000.000	Local	103.621183	62,172.71	105.687100	63,412.26	1,239.55	0.11
			Base	103.621183	62,172.71	105.687100	63,412.26	1,239.55	0.10
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
		10,000.000	Local	102.596200	10,259.62	90.776608	9,077.66	-1,181.96	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	102.596200	10,259.62	90.776608	9,077.66	-1,181.96	0.01
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95					3.950000	15 May 2050		
		100,000.000	Local	106.458280	106,458.28	79.397223	79,397.22	-27,061.06	0.13
			Base	106.458280	106,458.28	79.397223	79,397.22	-27,061.06	0.13
89788MAP7	TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR					5.867000	08 Jun 2034		
		40,000.000	Local	100.066475	40,026.59	106.223070	42,489.23	2,462.64	0.07
			Base	100.066475	40,026.59	106.223070	42,489.23	2,462.64	0.07
89788VAB8	TRUIST INSURANCE HOLDINGS LLC 1ST LIEN TERM LOAN						06 May 2031		
		220,000.000	Local	99.809495	219,580.89	99.708300	219,358.26	-222.63	0.37
			Base	99.809495	219,580.89	99.708300	219,358.26	-222.63	0.36
902613AJ7	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					4.875000	31 Dec 2099		
		270,000.000	Local	100.000000	270,000.00	95.683310	258,344.94	-11,655.06	0.43
			Base	100.000000	270,000.00	95.683310	258,344.94	-11,655.06	0.42
902613BE7	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					9.250000	31 Dec 2099		
		210,000.000	Local	100.000000	210,000.00	117.935800	247,665.18	37,665.18	0.41
			Base	100.000000	210,000.00	117.935800	247,665.18	37,665.18	0.41
90346WAA1	US AIRWAYS 2013 1A PTT PASS THRU CE 05/27 3.95					3.950000	15 May 2027		
		69,670.510	Local	96.422877	67,178.31	98.719070	68,778.08	1,599.77	0.11
Original Face:		200,000.000	Base	96.422877	67,178.31	98.719070	68,778.08	1,599.77	0.11
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
		60,000.000	Local	106.277967	63,766.78	79.793841	47,876.30	-15,890.48	0.08
			Base	106.277967	63,766.78	79.793841	47,876.30	-15,890.48	0.08
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25					3.250000	05 Feb 2050		
		90,000.000	Local	99.964656	89,968.19	75.381020	67,842.92	-22,125.27	0.11
			Base	99.964656	89,968.19	75.381020	67,842.92	-22,125.27	0.11
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
		60,000.000	Local	100.908633	60,545.18	75.616257	45,369.75	-15,175.43	0.08
			Base	100.908633	60,545.18	75.616257	45,369.75	-15,175.43	0.07
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799					3.799000	06 Apr 2071		
		20,000.000	Local	102.653850	20,530.77	76.860288	15,372.06	-5,158.71	0.03

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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
			Base	102.653850	20,530.77	76.860288	15,372.06	-5,158.71	0.03
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
		40,000.000	Local	100.489750	40,195.90	96.587100	38,634.84	-1,561.06	0.06
			Base	100.489750	40,195.90	96.587100	38,634.84	-1,561.06	0.06
90932LAJ6	UNITED AIR 2023 1 A PTT PASS THRU CE 07/37 5.8					5.800000	15 Jul 2037		
		185,754.830	Local	100.000000	185,754.83	104.862340	194,786.86	9,032.03	0.32
Original Face:		190,000.000	Base	100.000000	185,754.83	104.862340	194,786.86	9,032.03	0.32
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027		
		22,600.000	Local	100.000000	22,600.00	99.099000	22,396.37	-203.63	0.04
Original Face:		50,000.000	Base	100.000000	22,600.00	99.099000	22,396.37	-203.63	0.04
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
		276,000.000	Local	103.411728	285,416.37	84.599595	233,494.88	-51,921.49	0.39
			Base	103.411728	285,416.37	84.599595	233,494.88	-51,921.49	0.38
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
		230,000.000	Local	101.160487	232,669.12	78.811891	181,267.35	-51,401.77	0.30
			Base	101.160487	232,669.12	78.811891	181,267.35	-51,401.77	0.30
91087BBA7	UNITED MEXICAN STATES SR UNSECURED 05/54 6.4					6.400000	07 May 2054		
		470,000.000	Local	99.318691	466,797.85	100.058594	470,275.39	3,477.54	0.78
			Base	99.318691	466,797.85	100.058594	470,275.39	3,477.54	0.77
912810UD8	US TREASURY N/B 08/44 4.125					4.125000	15 Aug 2044		
		580,000.000	Local	101.193436	586,921.93	99.109375	574,834.38	-12,087.55	0.96
			Base	101.193436	586,921.93	99.109375	574,834.38	-12,087.55	0.94
91282CLF6	US TREASURY N/B 08/34 3.875					3.875000	15 Aug 2034		
		250,000.000	Local	100.959760	252,399.40	100.593750	251,484.38	-915.02	0.42
			Base	100.959760	252,399.40	100.593750	251,484.38	-915.02	0.41
913017BT5	RTX CORP SR UNSECURED 06/42 4.5					4.500000	01 Jun 2042		
		40,000.000	Local	102.370000	40,948.00	92.934465	37,173.79	-3,774.21	0.06
			Base	102.370000	40,948.00	92.934465	37,173.79	-3,774.21	0.06
913017CA5	RTX CORP SR UNSECURED 05/45 4.15					4.150000	15 May 2045		
		50,000.000	Local	124.558360	62,279.18	87.295432	43,647.72	-18,631.46	0.07

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			Base	124.558360	62,279.18	87.295432	43,647.72	-18,631.46	0.07
913017CJ6	RTX CORP SR UNSECURED 11/46 3.75					3.750000	01 Nov 2046		
		40,000.000	Local	86.970000	34,788.00	81.573129	32,629.25	-2,158.75	0.05
			Base	86.970000	34,788.00	81.573129	32,629.25	-2,158.75	0.05
913017CP2	RTX CORP SR UNSECURED 05/47 4.05					4.050000	04 May 2047		
		160,000.000	Local	112.625919	180,201.47	84.881939	135,811.10	-44,390.37	0.23
			Base	112.625919	180,201.47	84.881939	135,811.10	-44,390.37	0.22
913017CW7	RTX CORP SR UNSECURED 11/38 4.45					4.450000	16 Nov 2038		
		90,000.000	Local	104.991322	94,492.19	95.114995	85,603.50	-8,888.69	0.14
			Base	104.991322	94,492.19	95.114995	85,603.50	-8,888.69	0.14
913017CX5	RTX CORP SR UNSECURED 11/48 4.625					4.625000	16 Nov 2048		
		20,000.000	Local	107.829100	21,565.82	92.365275	18,473.06	-3,092.76	0.03
			Base	107.829100	21,565.82	92.365275	18,473.06	-3,092.76	0.03
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.500000	15 Jun 2037		
		20,000.000	Local	94.831450	18,966.29	115.628285	23,125.66	4,159.37	0.04
			Base	94.831450	18,966.29	115.628285	23,125.66	4,159.37	0.04
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625000	15 Nov 2041		
		10,000.000	Local	99.036400	9,903.64	96.436647	9,643.66	-259.98	0.02
			Base	99.036400	9,903.64	96.436647	9,643.66	-259.98	0.02
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5					3.500000	15 Aug 2039		
		170,000.000	Local	88.026082	149,644.34	86.071651	146,321.81	-3,322.53	0.24
			Base	88.026082	149,644.34	86.071651	146,321.81	-3,322.53	0.24
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
		100,000.000	Local	101.223280	101,223.28	79.679155	79,679.16	-21,544.12	0.13
			Base	101.223280	101,223.28	79.679155	79,679.16	-21,544.12	0.13
91324PES7	UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875					5.875000	15 Feb 2053		
		270,000.000	Local	103.075919	278,304.98	110.537110	298,450.20	20,145.22	0.50
			Base	103.075919	278,304.98	110.537110	298,450.20	20,145.22	0.49
91324PET5	UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05					6.050000	15 Feb 2063		
		130,000.000	Local	98.834023	128,484.23	113.083671	147,008.77	18,524.54	0.24

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			Base	98.834023	128,484.23	113.083671	147,008.77	18,524.54	0.24
91324PFC1	UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375					5.375000	15 Apr 2054		
		190,000.000	Local	99.716074	189,460.54	103.781104	197,184.10	7,723.56	0.33
			Base	99.716074	189,460.54	103.781104	197,184.10	7,723.56	0.32
91324PFK3	UNITEDHEALTH GROUP INC SR UNSECURED 07/44 5.5					5.500000	15 Jul 2044		
		120,000.000	Local	99.085733	118,902.88	105.704234	126,845.08	7,942.20	0.21
			Base	99.085733	118,902.88	105.704234	126,845.08	7,942.20	0.21
91324PFL1	UNITEDHEALTH GROUP INC SR UNSECURED 07/54 5.625					5.625000	15 Jul 2054		
		80,000.000	Local	99.801488	79,841.19	107.160971	85,728.78	5,887.59	0.14
			Base	99.801488	79,841.19	107.160971	85,728.78	5,887.59	0.14
913366KC3	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/60 FIXED 3.256					3.256000	15 May 2060		
		160,000.000	Local	100.000000	160,000.00	72.091260	115,346.02	-44,653.98	0.19
			Base	100.000000	160,000.00	72.091260	115,346.02	-44,653.98	0.19
91412GHA6	UNIV OF CALIFORNIA REVENUES UNVHGR 05/12 FIXED 4.858					4.858000	15 May 2112		
		200,000.000	Local	113.289275	226,578.55	93.571880	187,143.76	-39,434.79	0.31
			Base	113.289275	226,578.55	93.571880	187,143.76	-39,434.79	0.31
914453AA3	UNIVERSITY OF MIAMI SR UNSECURED 04/52 4.063					4.063000	01 Apr 2052		
		20,000.000	Local	100.000000	20,000.00	86.131856	17,226.37	-2,773.63	0.03
Original Face:		20,000.000	Base	100.000000	20,000.00	86.131856	17,226.37	-2,773.63	0.03
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75					4.750000	01 Nov 2041		
		190,000.000	Local	99.281221	188,634.32	96.693565	183,717.77	-4,916.55	0.31
			Base	99.281221	188,634.32	96.693565	183,717.77	-4,916.55	0.30
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
		100,000.000	Local	89.405890	89,405.89	86.056327	86,056.33	-3,349.56	0.14
			Base	89.405890	89,405.89	86.056327	86,056.33	-3,349.56	0.14
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
		120,000.000	Local	108.514225	130,217.07	103.850564	124,620.68	-5,596.39	0.21
			Base	108.514225	130,217.07	103.850564	124,620.68	-5,596.39	0.20
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
		80,000.000	Local	103.923475	83,138.78	83.223866	66,579.09	-16,559.69	0.11

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			Base	103.923475	83,138.78	83.223866	66,579.09	-16,559.69	0.11
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
		70,000.000	Local	95.999157	67,199.41	67.654145	47,357.90	-19,841.51	0.08
			Base	95.999157	67,199.41	67.654145	47,357.90	-19,841.51	0.08
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987					2.987000	30 Oct 2056		
		10,000.000	Local	88.756700	8,875.67	65.485915	6,548.59	-2,327.08	0.01
			Base	88.756700	8,875.67	65.485915	6,548.59	-2,327.08	0.01
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
		140,000.000	Local	99.953029	139,934.24	75.529456	105,741.24	-34,193.00	0.18
			Base	99.953029	139,934.24	75.529456	105,741.24	-34,193.00	0.17
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
		200,000.000	Local	101.352525	202,705.05	81.578245	163,156.49	-39,548.56	0.27
			Base	101.352525	202,705.05	81.578245	163,156.49	-39,548.56	0.27
925650AG8	VICI PROPERTIES LP SR UNSECURED 04/54 6.125					6.125000	01 Apr 2054		
		50,000.000	Local	98.203360	49,101.68	104.796500	52,398.25	3,296.57	0.09
			Base	98.203360	49,101.68	104.796500	52,398.25	3,296.57	0.09
927804GS7	VIRGINIA ELEC + POWER CO SR UNSECURED 08/54 5.55					5.550000	15 Aug 2054		
		60,000.000	Local	99.652283	59,791.37	105.009508	63,005.70	3,214.33	0.10
			Base	99.652283	59,791.37	105.009508	63,005.70	3,214.33	0.10
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.750000	17 Sep 2044		
		340,000.000	Local	104.645315	355,794.07	83.354106	283,403.96	-72,390.11	0.47
			Base	104.645315	355,794.07	83.354106	283,403.96	-72,390.11	0.47
931142EV1	WALMART INC SR UNSECURED 09/51 2.65					2.650000	22 Sep 2051		
		20,000.000	Local	96.106150	19,221.23	68.844186	13,768.84	-5,452.39	0.02
			Base	96.106150	19,221.23	68.844186	13,768.84	-5,452.39	0.02
940663AC1	WASHINGTON UNIVERSITY SR UNSECURED 04/54 3.524					3.524000	15 Apr 2054		
		60,000.000	Local	100.000000	60,000.00	80.332355	48,199.41	-11,800.59	0.08
Original Face:		60,000.000	Base	100.000000	60,000.00	80.332355	48,199.41	-11,800.59	0.08
940663AD9	WASHINGTON UNIVERSITY SR UNSECURED 12/99 4.349					4.349000	31 Dec 2099		
		70,000.000	Local	100.000000	70,000.00	85.837025	60,085.92	-9,914.08	0.10

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STATE STREET

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			Base	100.000000	70,000.00	85.837025	60,085.92	-9,914.08	0.10
94973VAN7	ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375					6.375000	15 Jun 2037		
		10,000.000	Local	95.259900	9,525.99	113.288856	11,328.89	1,802.90	0.02
			Base	95.259900	9,525.99	113.288856	11,328.89	1,802.90	0.02
94973VAY3	ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625					4.625000	15 May 2042		
		20,000.000	Local	106.562950	21,312.59	93.621545	18,724.31	-2,588.28	0.03
			Base	106.562950	21,312.59	93.621545	18,724.31	-2,588.28	0.03
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606000	15 Jan 2044		
		98,000.000	Local	105.453316	103,344.25	102.940852	100,882.03	-2,462.22	0.17
			Base	105.453316	103,344.25	102.940852	100,882.03	-2,462.22	0.17
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375000	02 Nov 2043		
		40,000.000	Local	113.025175	45,210.07	100.465708	40,186.28	-5,023.79	0.07
			Base	113.025175	45,210.07	100.465708	40,186.28	-5,023.79	0.07
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.650000	04 Nov 2044		
		60,000.000	Local	97.827600	58,696.56	91.275880	54,765.53	-3,931.03	0.09
			Base	97.827600	58,696.56	91.275880	54,765.53	-3,931.03	0.09
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
		220,000.000	Local	116.193627	255,625.98	97.940117	215,468.26	-40,157.72	0.36
			Base	116.193627	255,625.98	97.940117	215,468.26	-40,157.72	0.35
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR					3.068000	30 Apr 2041		
		170,000.000	Local	100.386200	170,656.54	78.573876	133,575.59	-37,080.95	0.22
			Base	100.386200	170,656.54	78.573876	133,575.59	-37,080.95	0.22
95000U2Z5	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR					4.611000	25 Apr 2053		
		20,000.000	Local	95.598650	19,119.73	92.436832	18,487.37	-632.36	0.03
			Base	95.598650	19,119.73	92.436832	18,487.37	-632.36	0.03
95000U3F8	WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR					5.557000	25 Jul 2034		
		10,000.000	Local	100.000000	10,000.00	104.799198	10,479.92	479.92	0.02
			Base	100.000000	10,000.00	104.799198	10,479.92	479.92	0.02
95000U3H4	WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR					6.491000	23 Oct 2034		
		30,000.000	Local	100.000000	30,000.00	111.603994	33,481.20	3,481.20	0.06

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	100.000000	30,000.00	111.603994	33,481.20	3,481.20	0.05
95002YAC7	WELLS FARGO + COMPANY JR SUBORDINA 12/99 VAR					6.850000	31 Dec 2099		
		30,000.000	Local	100.000000	30,000.00	104.276195	31,282.86	1,282.86	0.05
			Base	100.000000	30,000.00	104.276195	31,282.86	1,282.86	0.05
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
		30,000.000	Local	90.180033	27,054.01	90.801620	27,240.49	186.48	0.05
			Base	90.180033	27,054.01	90.801620	27,240.49	186.48	0.04
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
		190,000.000	Local	97.937526	186,081.30	92.747030	176,219.36	-9,861.94	0.29
			Base	97.937526	186,081.30	92.747030	176,219.36	-9,861.94	0.29
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25					5.250000	01 Feb 2050		
		200,000.000	Local	96.728705	193,457.41	90.754550	181,509.10	-11,948.31	0.30
			Base	96.728705	193,457.41	90.754550	181,509.10	-11,948.31	0.30
958667AE7	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/33 6.15					6.150000	01 Apr 2033		
		120,000.000	Local	101.303900	121,564.68	105.738400	126,886.08	5,321.40	0.21
			Base	101.303900	121,564.68	105.738400	126,886.08	5,321.40	0.21
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR					2.668000	15 Nov 2035		
		30,000.000	Local	100.000000	30,000.00	87.173084	26,151.93	-3,848.07	0.04
			Base	100.000000	30,000.00	87.173084	26,151.93	-3,848.07	0.04
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
		90,000.000	Local	113.881944	102,493.75	113.879289	102,491.36	-2.39	0.17
			Base	113.881944	102,493.75	113.879289	102,491.36	-2.39	0.17
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
		10,000.000	Local	110.180700	11,018.07	113.988931	11,398.89	380.82	0.02
			Base	110.180700	11,018.07	113.988931	11,398.89	380.82	0.02
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
		40,000.000	Local	120.406675	48,162.67	122.272477	48,908.99	746.32	0.08
			Base	120.406675	48,162.67	122.272477	48,908.99	746.32	0.08
96950FAK0	WILLIAMS COMPANIES INC SR UNSECURED 11/43 5.8					5.800000	15 Nov 2043		
		50,000.000	Local	99.419440	49,709.72	102.663763	51,331.88	1,622.16	0.09

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base	99.419440	49,709.72	102.663763	51,331.88	1,622.16	0.08
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
		80,000.000	Local	105.325775	84,260.62	92.446014	73,956.81	-10,303.81	0.12
			Base	105.325775	84,260.62	92.446014	73,956.81	-10,303.81	0.12
976656CT3	WISCONSIN ELECTRIC POWER SR UNSECURED 10/54 5.05					5.050000	01 Oct 2054		
		40,000.000	Local	99.445400	39,778.16	99.165551	39,666.22	-111.94	0.07
			Base	99.445400	39,778.16	99.165551	39,666.22	-111.94	0.07
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85					2.850000	01 Dec 2051		
		60,000.000	Local	99.830383	59,898.23	66.664066	39,998.44	-19,899.79	0.07
			Base	99.830383	59,898.23	66.664066	39,998.44	-19,899.79	0.07
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.900000	15 Nov 2037		
		10,000.000	Local	112.464500	11,246.45	114.149892	11,414.99	168.54	0.02
			Base	112.464500	11,246.45	114.149892	11,414.99	168.54	0.02
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.000000	15 Nov 2041		
		110,000.000	Local	107.294827	118,024.31	104.678294	115,146.12	-2,878.19	0.19
			Base	107.294827	118,024.31	104.678294	115,146.12	-2,878.19	0.19
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.550000	25 Oct 2042		
		90,000.000	Local	104.913344	94,422.01	99.961929	89,965.74	-4,456.27	0.15
			Base	104.913344	94,422.01	99.961929	89,965.74	-4,456.27	0.15
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625000	15 Dec 2027		
		110,000.000	Local	100.291564	110,320.72	100.118185	110,130.00	-190.72	0.18
			Base	100.291564	110,320.72	100.118185	110,130.00	-190.72	0.18
98462YAF7	YAMANA GOLD INC COMPANY GUAR 08/31 2.63					2.630000	15 Aug 2031		
		20,000.000	Local	100.000000	20,000.00	86.476711	17,295.34	-2,704.66	0.03
			Base	100.000000	20,000.00	86.476711	17,295.34	-2,704.66	0.03
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.750000	29 Apr 2025		
		200,000.000	Local	98.652995	197,305.99	99.111870	198,223.74	917.75	0.33
			Base	98.652995	197,305.99	99.111870	198,223.74	917.75	0.33
ACI10XG45	REPUBLIC OF NIGERIA SR UNSECURED REGS 02/30 7.143					7.143000	23 Feb 2030		
		200,000.000	Local	87.580185	175,160.37	90.625000	181,250.00	6,089.63	0.30

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Base Currency: 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	87.580185	175,160.37	90.625000	181,250.00	6,089.63	0.30
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
		691,455.300	Local	51.248273	354,358.90	47.500000	328,441.27	-25,917.63	0.55
Original Face:		717,724.000	Base	51.248273	354,358.90	47.500000	328,441.27	-25,917.63	0.54
US DOLLAR Total									
		62,512,205.780	Local		62,276,122.40		58,362,780.85	-3,913,341.55	97.13
Original Face:		4,597,724.010	Base		62,276,122.40		58,362,780.85	-3,913,341.55	95.85
FIXED INCOME Total									
		73,102,205.780	Base		63,055,191.05		59,100,582.20	-3,954,608.85	97.06
Original Face:		4,597,724.010							
SWAPS FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
99S205JU1	BWS102947 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2028		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
US DOLLAR Total									
			Local		-0.01		0.00	0.01	0.00
			Base		-0.01		0.00	0.01	0.00
SWAPS FIXED INCOME Total									
		0.000	Base		-0.01		0.00	0.01	0.00

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Holdings

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		74,677,928.070	Base	64,712,538.17		60,759,994.39	-3,952,543.78	99.78
Original Face:		4,597,724.010						

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Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Contracts	Notional Par		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date / Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES LONG										
US DOLLAR								Exchange Rate:	1.000000	
ADI2P8GS6	US LONG BOND(CBT) DEC24 XCBT 20241219							19 Dec 2024		
	85.000	8,500,000.000	Local	10,555,937.50	10,600,511.48	124.187500	-44,573.98	13,863.52	-58,437.50	
			Base	10,555,937.50		124.187500	-44,573.98	13,863.52	-58,437.50	0.10
ADI2P8HG1	US 5YR NOTE (CBT) DEC24 XCBT 20241231							31 Dec 2024		
	98.000	9,800,000.000	Local	10,768,515.67	10,753,036.68	109.882813	15,478.99	51,463.32	-35,984.33	
			Base	10,768,515.67		109.882813	15,478.99	51,463.32	-35,984.33	0.06
ADI2P8J79	US 10YR ULTRA FUT DEC24 XCBT 20241219							19 Dec 2024		
	18.000	1,800,000.000	Local	2,129,343.75	2,132,117.08	118.296875	-2,773.33	6,507.92	-9,281.25	
			Base	2,129,343.75		118.296875	-2,773.33	6,507.92	-9,281.25	0.02
ADI2P8JB0	US ULTRA BOND CBT DEC24 XCBT 20241219							19 Dec 2024		
	10.000	1,000,000.000	Local	1,330,937.50	1,339,557.47	133.093750	-8,619.97	-807.47	-7,812.50	
			Base	1,330,937.50		133.093750	-8,619.97	-807.47	-7,812.50	0.01
US DOLLAR Total										
	211.000	21,100,000.000	Local	24,784,734.42	24,825,222.71		-40,488.29	71,027.29	-111,515.58	
			Base				-40,488.29	71,027.29	-111,515.58	0.18
FUTURES LONG Total										
	211.000	21,100,000.000	Base				-40,488.29	71,027.29	-111,515.58	0.18

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Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY Exchange Rate: 0.898352

GERMANY

ADI2P8J87	EURO-BUND FUTURE DEC24 XEUR 20241206						06 Dec 2024		
-1.000	-100,000.000	Local	-134,920.00	-133,058.80	134.920000	-1,861.20	-1,751.20	-110.00	
		Base	-150,186.12		150.186119	-2,071.79	-1,949.35	-122.44	0.00
GERMANY Total									
-1.000	-100,000.000	Local	-134,920.00	-133,058.80		-1,861.20	-1,751.20	-110.00	
		Base				-2,071.79	-1,949.35	-122.44	0.00
EURO CURRENCY Total									
-1.000	-100,000.000	Local	-134,920.00	-133,058.80		-1,861.20	-1,751.20	-110.00	
		Base				-2,071.79	-1,949.35	-122.44	0.00

POUND STERLING Exchange Rate: 0.747971

ADI2P8J46	LONG GILT FUTURE DEC24 IFLL 20241227						27 Dec 2024		
-1.000	-100,000.000	Local	-98,430.00	-98,708.62	98.430000	278.62	88.62	190.00	
		Base	-131,596.01		131.596011	372.50	118.48	254.02	0.00
POUND STERLING Total									
-1.000	-100,000.000	Local	-98,430.00	-98,708.62		278.62	88.62	190.00	
		Base				372.50	118.48	254.02	0.00

US DOLLAR Exchange Rate: 1.000000

ADI2P8J61	US 10YR NOTE (CBT)DEC24 XCBT 20241219						19 Dec 2024		
-42.000	-4,200,000.000	Local	-4,799,812.50	-4,797,518.22	114.281250	-2,294.28	-21,325.53	19,031.25	
		Base	-4,799,812.50		114.281250	-2,294.28	-21,325.53	19,031.25	0.03
US DOLLAR Total									
-42.000	-4,200,000.000	Local	-4,799,812.50	-4,797,518.22		-2,294.28	-21,325.53	19,031.25	
		Base				-2,294.28	-21,325.53	19,031.25	0.03

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Books Open

Holdings - Futures Contracts

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

As of: *September 30, 2024* *View Date:* *October 1, 2024*

STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
FUTURES SHORT Total											
		-44.000	-4,400,000.000	Base			-3,993.57		-23,156.40	19,162.83	0.03

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Books Open

Holdings - Futures Contracts

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX

As of: *September 30, 2024* *View Date:* *October 1, 2024*

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											
		167.000	16,700,000.000	Base			-44,481.86		47,870.89	-92,352.75	0.22

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Books Open

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