

OPERF Fixed Income Holdings
as of 6/30/2021

<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
1A SMART START LLC	1% 02 Jun 2028	2,000,000	1,980,000	0.002095%
1A SMART START LLC	1% 18 Aug 2027	1,995,000	1,991,668	0.002107%
1MDB GLOBAL INVESTMENTS	4.4% 09 Mar 2023	1,600,000	1,612,422	0.001706%
3M COMPANY	2.375% 26 Aug 2029	150,000	157,458	0.000167%
3M COMPANY	3.05% 15 Apr 2030	160,000	175,656	0.000186%
3M COMPANY	3.7% 15 Apr 2050	2,090,000	2,462,680	0.002605%
90DAY EUR FUTR DEC21	XCME 20211213	(69,500,000)	-	0.000000%
90DAY EUR FUTR DEC22	XCME 20221219	69,500,000	-	0.000000%
A L PARENT LLC	1% 01 Dec 2023	7,387,938	7,129,360	0.007542%
AADVANTAGE LOYALTY IP LTD	1% 20 Apr 2028	1,333,000	1,388,653	0.001469%
ABBOTT IRELAND FINANCING	0.1% 19 Nov 2024	310,000	370,491	0.000392%
ABBOTT IRELAND FINANCING	0.875% 27 Sep 2023	405,000	492,195	0.000521%
ABBOTT LABORATORIES	3.75% 30 Nov 2026	351,000	396,394	0.000419%
ABBOTT LABORATORIES	4.75% 30 Nov 2036	490,000	630,959	0.000668%
ABBOTT LABORATORIES	4.9% 30 Nov 2046	910,000	1,245,395	0.001318%
ABBVIE INC	1.25% 01 Jun 2024	140,000	171,754	0.000182%
ABBVIE INC	1.375% 17 May 2024	160,000	196,946	0.000208%
ABBVIE INC	2.3% 21 Nov 2022	3,290,000	3,376,934	0.003573%
ABBVIE INC	2.6% 21 Nov 2024	2,810,000	2,962,996	0.003135%
ABBVIE INC	2.95% 21 Nov 2026	690,000	741,713	0.000785%
ABBVIE INC	3.2% 21 Nov 2029	4,870,000	5,289,036	0.005595%
ABBVIE INC	3.45% 15 Mar 2022	2,440,000	2,481,145	0.002625%
ABBVIE INC	3.6% 14 May 2025	170,000	185,503	0.000196%
ABBVIE INC	3.75% 14 Nov 2023	170,000	182,348	0.000193%
ABBVIE INC	3.8% 15 Mar 2025	750,000	820,385	0.000868%
ABBVIE INC	4.25% 21 Nov 2049	2,065,000	2,474,932	0.002618%
ABBVIE INC	4.3% 14 May 2036	196,000	232,539	0.000246%
ABBVIE INC	4.5% 14 May 2035	948,000	1,141,863	0.001208%
ABBVIE INC	4.55% 15 Mar 2035	1,115,000	1,353,287	0.001432%
ABBVIE INC	4.625% 01 Oct 2042	295,000	363,807	0.000385%
ABENGOA ABENEWCO TWO BIS	1.5% 26 Apr 2024	570,275	8,655	0.000009%
ABG INTERMEDIATE HOLDGS 2 LLC	1% 29 Sep 2024	1,539,000	1,537,076	0.001626%
ABN AMRO BANK NV	4.75% 28 Jul 2025	616,000	690,497	0.000731%

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ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	210,000	247,527	0.000262%
ABU DHABI GOVT INT L	0.75% 02 Sep 2023	2,584,000	2,599,504	0.002750%
ABU DHABI GOVT INT L	2.125% 30 Sep 2024	4,300,000	4,498,875	0.004760%
ABU DHABI GOVT INT L	2.5% 11 Oct 2022	4,090,000	4,202,475	0.004446%
ABU DHABI GOVT INT L	2.7% 02 Sep 2070	200,000	181,120	0.000192%
ABU DHABI GOVT INT L	3.125% 11 Oct 2027	453,000	497,448	0.000526%
ABU DHABI GOVT INT L	3.125% 16 Apr 2030	900,000	977,967	0.001035%
ABU DHABI GOVT INT L	3.125% 30 Sep 2049	840,000	855,876	0.000905%
ABU DHABI GOVT INT L	3.875% 16 Apr 2050	1,613,000	1,856,966	0.001965%
ABU DHABI NATIONAL ENERG	3.625% 12 Jan 2023	353,000	369,768	0.000391%
ABU DHABI NATIONAL ENERG	4% 03 Oct 2049	500,000	570,620	0.000604%
ACRISURE LLC / FIN INC	4.25% 15 Feb 2029	6,100,000	6,023,750	0.006373%
ACRISURE, LLC	1% 15 Feb 2027	8,928,232	8,824,039	0.009335%
ACTIVISION BLIZZARD	2.5% 15 Sep 2050	490,000	439,842	0.000465%
ACTIVISION BLIZZARD	3.4% 15 Sep 2026	694,000	763,526	0.000808%
ADCB FINANCE CAYMAN LTD	4% 29 Mar 2023	1,500,000	1,582,974	0.001675%
ADVANCE AUTO PARTS	3.9% 15 Apr 2030	1,175,000	1,309,519	0.001385%
AEP TEXAS INC	3.45% 15 Jan 2050	457,000	472,412	0.000500%
AEP TEXAS INC	3.45% 15 May 2051	420,000	433,974	0.000459%
AEP TRANSMISSION CO LLC	3.15% 15 Sep 2049	297,000	309,339	0.000327%
AEP TRANSMISSION CO LLC	3.65% 01 Apr 2050	436,000	493,113	0.000522%
AERCAP IRELAND CAP/GLOBA	3.15% 15 Feb 2024	720,000	755,734	0.000800%
AERCAP IRELAND CAP/GLOBA	3.5% 15 Jan 2025	580,000	614,665	0.000650%
AETNA INC	2.8% 15 Jun 2023	220,000	228,968	0.000242%
AFFIRM ASSET SECURITIZATION TR	3.46% 15 Oct 2024	490,877	497,222	0.000526%
AFFIRM INC	1.9% 15 Jan 2025	1,404,922	1,415,814	0.001498%
AFRICA FINANCE CORP	2.875% 28 Apr 2028	730,000	732,205	0.000775%
AFRICAN EXPORT IMPORT BA	3.798% 17 May 2031	700,000	717,864	0.000759%
AGENCE FRANCAISE DEVELOP	0.875% 25 May 2031	1,100,000	1,386,374	0.001467%
AGILENT TECHNOLOGIES INC	2.3% 12 Mar 2031	877,000	876,941	0.000928%
AGL CLO 1 LTD.	1% 20 Oct 2031	900,000	902,821	0.000955%
AGRICUL DEV BANK CHINA	2.96% 17 Apr 2030	10,000,000	1,481,906	0.001568%
AGRICUL DEV BANK CHINA	3.37% 26 Feb 2026	9,000,000	1,399,103	0.001480%

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AI AQUA MERGER SUB INC	1% 13 Dec 2023	12,485,358	12,488,076	0.013212%
AIMBRIDGE ACQUISITION CO INC	1% 02 Feb 2026	1,614,385	1,574,025	0.001665%
AIMBRIDGE HOSPITALITY LLC	1% 01 Feb 2027	6,200,000	5,983,000	0.006330%
AIR CANADA 2015 2B PTT	5% 15 Jun 2025	0	0	0.000000%
AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	247,648	250,542	0.000265%
AIR LEASE CORP	2.875% 15 Jan 2026	532,000	558,937	0.000591%
AIR LEASE CORP	3.375% 01 Jul 2025	440,000	472,618	0.000500%
AIR LEASE CORP	3.625% 01 Apr 2027	116,000	124,537	0.000132%
AIR LIQUIDE FINANCE	0.375% 18 Apr 2022	700,000	833,559	0.000882%
AIR PRODUCTS + CHEMICALS	1.5% 15 Oct 2025	250,000	255,944	0.000271%
AIR PRODUCTS + CHEMICALS	2.8% 15 May 2050	260,000	259,873	0.000275%
AIRBUS SE	2% 07 Apr 2028	820,000	1,074,982	0.001137%
AKER BP ASA	1.125% 12 May 2029	210,000	249,465	0.000264%
ALABAMA POWER CO	2.45% 30 Mar 2022	1,500,000	1,521,852	0.001610%
ALABAMA POWER CO	3.125% 15 Jul 2051	144,000	147,566	0.000156%
ALABAMA POWER CO	3.45% 01 Oct 2049	1,038,000	1,126,634	0.001192%
ALABAMA POWER CO	4.15% 15 Aug 2044	228,000	273,319	0.000289%
ALCON FINANCE CORP	2.75% 23 Sep 2026	2,234,000	2,364,179	0.002501%
ALIBABA GROUP HOLDING	2.125% 09 Feb 2031	2,584,000	2,540,123	0.002687%
ALIBABA GROUP HOLDING	2.8% 06 Jun 2023	255,000	265,157	0.000281%
ALIBABA GROUP HOLDING	3.4% 06 Dec 2027	990,000	1,081,786	0.001144%
ALIBABA GROUP HOLDING	4.2% 06 Dec 2047	440,000	508,333	0.000538%
ALLCO FINANCE GROUP LTD	0.1% 31 Mar 2017	2,950,000	0	0.000000%
ALLCO FINANCE GROUP LTD	1% 21 Dec 2017	2,950,000	0	0.000000%
ALLY MASTER OWNER TRUST	3.3% 17 Jul 2023	2,770,000	2,773,116	0.002934%
ALPHABET INC	2.05% 15 Aug 2050	2,020,000	1,782,481	0.001886%
ALTICE FRANCE SA	1% 31 Jan 2026	2,388,778	2,366,682	0.002504%
ALTICE FRANCE SA	8.125% 01 Feb 2027	5,000,000	5,447,500	0.005763%
ALTRIA GROUP INC	2.2% 15 Jun 2027	204,000	261,139	0.000276%
ALTRIA GROUP INC	2.35% 06 May 2025	565,000	590,694	0.000625%
ALTRIA GROUP INC	2.45% 04 Feb 2032	1,005,000	971,917	0.001028%
ALTRIA GROUP INC	2.625% 16 Sep 2026	1,085,000	1,142,046	0.001208%
ALTRIA GROUP INC	3.125% 15 Jun 2031	905,000	1,234,381	0.001306%

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ALTRIA GROUP INC	3.875% 16 Sep 2046	400,000	397,215	0.000420%
ALTRIA GROUP INC	4.25% 09 Aug 2042	285,000	298,187	0.000315%
ALTRIA GROUP INC	4.4% 14 Feb 2026	1,235,000	1,397,331	0.001478%
ALTRIA GROUP INC	4.8% 14 Feb 2029	456,000	528,678	0.000559%
ALTRIA GROUP INC	5.8% 14 Feb 2039	2,183,000	2,696,760	0.002853%
ALTRIA GROUP INC	5.95% 14 Feb 2049	580,000	741,660	0.000785%
ALTRIA GROUP INC	6.2% 14 Feb 2059	236,000	305,233	0.000323%
AMADEUS IT GROUP SA	2.875% 20 May 2027	700,000	934,622	0.000989%
AMAZON.COM INC	2.5% 03 Jun 2050	790,000	746,473	0.000790%
AMAZON.COM INC	3.15% 22 Aug 2027	630,000	696,079	0.000736%
AMAZON.COM INC	3.875% 22 Aug 2037	560,000	667,772	0.000706%
AMAZON.COM INC	4.05% 22 Aug 2047	690,000	841,692	0.000890%
AMAZON.COM INC	4.95% 05 Dec 2044	960,000	1,300,046	0.001375%
AMCOR FLEXIBLES NORTH AM	2.69% 25 May 2031	583,000	594,611	0.000629%
AMER AIRLINE 16 1 B PTT	5.25% 15 Jul 2025	372,949	366,454	0.000388%
AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	212,490	216,644	0.000229%
AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	511,437	519,593	0.000550%
AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	157,780	162,514	0.000172%
AMER AIRLINE 17 1B PTT	4.95% 15 Aug 2026	128,296	126,364	0.000134%
AMER AIRLINE 19 1AA PTT	3.15% 15 Aug 2033	572,245	589,353	0.000624%
AMER AIRLINE 19 1B PTT	3.85% 15 Aug 2029	0	0	0.000000%
AMER AIRLN 15 2 AA PTT	3.6% 22 Mar 2029	188,503	194,986	0.000206%
AMER AIRLN 15 2 B PTT	4.4% 22 Mar 2025	832,939	815,042	0.000862%
AMEREN ILLINOIS CO	3.25% 15 Mar 2050	333,000	359,964	0.000381%
AMERICAN AIRLINES/AADVAN	5.5% 20 Apr 2026	6,600,000	6,987,750	0.007393%
AMERICAN AIRLINES/AADVAN	5.75% 20 Apr 2029	3,600,000	3,892,500	0.004118%
AMERICAN EXPRESS CO	2.65% 02 Dec 2022	778,000	803,592	0.000850%
AMERICAN EXPRESS CO	4.2% 06 Nov 2025	1,040,000	1,178,174	0.001246%
AMERICAN HONDA FINANCE	0.55% 17 Mar 2023	105,000	126,227	0.000134%
AMERICAN INTL GROUP	2.5% 30 Jun 2025	3,735,000	3,941,360	0.004170%
AMERICAN INTL GROUP	4.5% 16 Jul 2044	523,000	634,787	0.000672%
AMERICAN INTL GROUP	4.8% 10 Jul 2045	135,000	168,710	0.000178%
AMERICAN INTL GROUP	6.25% 15 Mar 2087	3,278,000	3,817,132	0.004038%

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AMERICAN MONEY MANAGEMENT CORP	1% 30 Apr 2031	1,750,000	1,748,425	0.001850%
AMERICAN TOWER CORP	2.95% 15 Jan 2051	310,000	295,972	0.000313%
AMERICAN TOWER CORP	3.8% 15 Aug 2029	1,181,000	1,315,894	0.001392%
AMERICAN WATER CAPITAL C	3.75% 01 Sep 2028	1,300,000	1,469,226	0.001554%
AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	180,000	218,333	0.000231%
AMERICREDIT AUTOMOBILE RECEIVA	1.1% 20 Mar 2023	939,147	939,801	0.000994%
AMERICREDIT AUTOMOBILE RECEIVA	2.58% 18 Sep 2025	1,995,000	2,072,897	0.002193%
AMGEN INC	3.15% 21 Feb 2040	419,000	436,599	0.000462%
AMGEN INC	3.625% 22 May 2024	210,000	226,072	0.000239%
AMGEN INC	4.4% 01 May 2045	281,000	341,175	0.000361%
AMGEN INC	4.663% 15 Jun 2051	150,000	193,457	0.000205%
AMPHENOL TECH HLDS GMBH	0.75% 04 May 2026	630,000	770,540	0.000815%
ANCHORAGE CAPITAL CLO LTD	1% 13 Oct 2030	250,000	249,238	0.000264%
ANGEL OAK MORTGAGE TRUST	1% 25 Mar 2049	289,900	293,301	0.000310%
ANGLO AMERICAN CAPITAL	2.25% 17 Mar 2028	817,000	826,048	0.000874%
ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	2,160,000	2,327,318	0.002462%
ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	915,000	1,014,437	0.001073%
ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	711,000	817,247	0.000865%
ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	1,090,000	1,203,561	0.001273%
ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	4,467,000	5,482,543	0.005800%
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	2,440,000	3,088,430	0.003267%
ANHEUSER BUSCH INBEV WOR	3.75% 15 Jul 2042	779,000	843,527	0.000892%
ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	130,000	148,020	0.000157%
ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	1,130,000	1,379,553	0.001459%
ANHEUSER BUSCH INBEV WOR	4.75% 15 Apr 2058	926,000	1,161,050	0.001228%
ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	1,560,000	1,858,373	0.001966%
ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	4,700,000	6,461,752	0.006836%
ANTHEM INC	2.95% 01 Dec 2022	620,000	641,086	0.000678%
ANTHEM INC	3.125% 15 May 2022	700,000	717,189	0.000759%
ANTHEM INC	3.35% 01 Dec 2024	320,000	345,211	0.000365%
ANTHEM INC	3.65% 01 Dec 2027	270,000	302,187	0.000320%
ANTHEM INC	4.375% 01 Dec 2047	138,000	168,313	0.000178%
ANTHEM INC	4.55% 01 Mar 2048	103,000	128,731	0.000136%

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ANTHEM INC	4.85% 15 Aug 2054	187,000	238,584	0.000252%
ANTHEM INC	5.1% 15 Jan 2044	604,000	794,513	0.000841%
AON CORP	2.8% 15 May 2030	860,000	902,845	0.000955%
AON CORP	4.5% 15 Dec 2028	430,000	502,784	0.000532%
APACHE CORP	3.25% 15 Apr 2022	2,108,000	2,130,450	0.002254%
APACHE CORP	4.25% 15 Jan 2030	90,000	94,950	0.000100%
APACHE CORP	4.25% 15 Jan 2044	1,120,000	1,094,374	0.001158%
APACHE CORP	4.375% 15 Oct 2028	2,310,000	2,458,995	0.002601%
APACHE CORP	4.75% 15 Apr 2043	200,000	207,940	0.000220%
APPLE INC	1.125% 11 May 2025	2,910,000	2,943,801	0.003114%
APPLE INC	1.2% 08 Feb 2028	1,985,000	1,956,612	0.002070%
APPLE INC	2.45% 04 Aug 2026	3,050,000	3,244,200	0.003432%
APPLE INC	2.65% 08 Feb 2051	2,985,000	2,918,061	0.003087%
APPLE INC	2.8% 08 Feb 2061	169,000	164,600	0.000174%
APPLEBEES/IHOP FUNDING LLC	4.194% 07 Jun 2049	2,332,375	2,390,521	0.002529%
APPLIED MATERIALS INC	4.35% 01 Apr 2047	180,000	230,190	0.000244%
APPLIED SYSTEMS INC	1% 19 Sep 2024	10,839,783	10,811,383	0.011438%
APPLIED SYSTEMS, INC.	1% 19 Sep 2025	296,760	300,173	0.000318%
APPRISS HOLDINGS INC	1% 29 May 2026	4,912,500	4,863,375	0.005145%
APTEAN HOLDINGS	1% 23 Apr 2026	4,256,726	4,238,593	0.004484%
APTEAN INC	1% 23 Apr 2027	13,971,928	13,867,138	0.014671%
AQGEN ASCENSUS INC	1% 02 Dec 2027	2,000,000	2,020,000	0.002137%
AQGEN ASCENSUS INC	1% 13 Dec 2026	6,359,398	6,363,405	0.006732%
ARAB REPUBLIC OF EGYPT	3.875% 16 Feb 2026	480,000	471,840	0.000499%
ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	340,000	404,718	0.000428%
ARAB REPUBLIC OF EGYPT	5.875% 16 Feb 2031	2,358,000	2,289,618	0.002422%
ARAB REPUBLIC OF EGYPT	6.588% 21 Feb 2028	200,000	211,400	0.000224%
ARAB REPUBLIC OF EGYPT	7.052% 15 Jan 2032	310,000	317,595	0.000336%
ARAB REPUBLIC OF EGYPT	7.5% 31 Jan 2027	210,000	235,725	0.000249%
ARAB REPUBLIC OF EGYPT	7.6% 01 Mar 2029	2,261,000	2,481,900	0.002626%
ARAB REPUBLIC OF EGYPT	7.625% 29 May 2032	327,000	346,653	0.000367%
ARAB REPUBLIC OF EGYPT	7.903% 21 Feb 2048	852,000	842,296	0.000891%
ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	3,713,000	3,866,161	0.004090%

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ARAB REPUBLIC OF EGYPT	8.7% 01 Mar 2049	792,000	835,560	0.000884%
ARAB REPUBLIC OF EGYPT	8.875% 29 May 2050	1,138,000	1,224,672	0.001296%
ARBOR MULTIFAMILY MORTGAGE SEC	2.756% 15 May 2053	1,000,000	1,060,808	0.001122%
ARBOR REALTY COLLATERALIZED LO	1% 15 May 2036	535,000	535,330	0.000566%
ARCHER DANIELS MIDLAND C	3.25% 27 Mar 2030	680,000	752,869	0.000796%
ARCTIC GLACIER USA INC	1% 01 Feb 2028	1,300,000	1,283,750	0.001358%
ARES CAPITAL CORP	3.25% 15 Jul 2025	509,000	535,386	0.000566%
ARES CAPITAL CORP	4.25% 01 Mar 2025	998,000	1,075,851	0.001138%
ARES CLO LTD	1% 15 Apr 2034	1,750,000	1,749,561	0.001851%
ARES CLO LTD	1% 22 Apr 2031	750,000	749,621	0.000793%
ARGENT SECURITIES INC.	1% 25 May 2034	3,843,829	3,827,292	0.004049%
ARGENT SECURITIES INC.	1% 25 Sep 2033	1,014,335	1,002,737	0.001061%
ARKEMA	0.125% 14 Oct 2026	100,000	119,343	0.000126%
ASAHI GROUP HOLDINGS LTD	0.01% 19 Apr 2024	120,000	142,660	0.000151%
ASAHI GROUP HOLDINGS LTD	0.155% 23 Oct 2024	250,000	298,363	0.000316%
ASHFORD HOSPITALITY TRUST	1% 15 Apr 2035	1,894,720	1,893,560	0.002003%
ASHFORD HOSPITALITY TRUST	1% 15 Jun 2035	3,400,000	3,402,662	0.003600%
ASIAN DEVELOPMENT BANK	2.125% 19 May 2031	1,710,000	1,181,370	0.001250%
ASP CHROMAFLO INTER HLDGS INC	1% 07 May 2029	2,800,000	2,786,000	0.002947%
ASP CHROMAFLO INTERMEDIATE	1% 20 Nov 2023	3,772,681	3,767,965	0.003986%
ASP NAVIGATE ACQUISITION CORP	1% 06 Oct 2027	4,378,000	4,383,472	0.004637%
ASSET BACKED FUNDING CERTIFICA	1% 25 Dec 2032	231,787	230,990	0.000244%
ASSOC MAT LLC/AMH NEW FI	9% 01 Sep 2025	4,492,000	4,761,520	0.005037%
ASSUREDPARTNERS INC	1% 12 Feb 2027	18,550,146	18,444,595	0.019513%
ASTRAZENECA FINANCE LLC	1.2% 28 May 2026	2,075,000	2,067,924	0.002188%
ASTRAZENECA FINANCE LLC	1.75% 28 May 2028	1,420,000	1,418,628	0.001501%
ASTRAZENECA PLC	1.375% 06 Aug 2030	613,000	580,064	0.000614%
ASTRAZENECA PLC	3.375% 16 Nov 2025	607,000	664,174	0.000703%
ASURION LLC	1% 23 Dec 2026	0	-	0.000000%
AT+T INC	0.01% 27 Nov 2022	2,000,000	1,983,620	0.002099%
AT+T INC	1.65% 01 Feb 2028	750,000	744,415	0.000788%
AT+T INC	1.7% 25 Mar 2026	45,000	45,476	0.000048%
AT+T INC	2.3% 01 Jun 2027	503,000	520,254	0.000550%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
AT+T INC	2.55% 01 Dec 2033	499,000	494,330	0.000523%
AT+T INC	2.6% 19 May 2038	335,000	454,932	0.000481%
AT+T INC	2.625% 01 Dec 2022	480,000	492,542	0.000521%
AT+T INC	2.75% 01 Jun 2031	509,000	529,100	0.000560%
AT+T INC	3.1% 01 Feb 2043	580,000	568,313	0.000601%
AT+T INC	3.5% 01 Feb 2061	1,280,000	1,262,715	0.001336%
AT+T INC	3.5% 01 Jun 2041	3,000	3,116	0.000003%
AT+T INC	3.55% 15 Sep 2055	3,583,000	3,595,013	0.003803%
AT+T INC	3.65% 01 Jun 2051	1,135,000	1,178,302	0.001247%
AT+T INC	3.65% 15 Sep 2059	2,374,000	2,407,470	0.002547%
AT+T INC	3.8% 01 Dec 2057	1,473,000	1,534,693	0.001624%
AT+T INC	3.8% 15 Feb 2027	60,000	66,905	0.000071%
AT+T INC	4.25% 01 Mar 2027	170,000	192,853	0.000204%
AT+T INC	4.3% 15 Feb 2030	1,148,000	1,326,887	0.001404%
AT+T INC	4.35% 01 Mar 2029	7,446,000	8,621,403	0.009121%
AT+T INC	4.35% 15 Jun 2045	326,000	374,025	0.000396%
AT+T INC	4.5% 09 Mar 2048	790,000	931,688	0.000986%
AT+T INC	4.5% 15 May 2035	861,000	1,010,659	0.001069%
AT+T INC	5.25% 01 Mar 2037	670,000	844,053	0.000893%
ATHENAHEALTH INC	1% 11 Feb 2026	11,811,957	11,837,825	0.012524%
ATMOS ENERGY CORP	3.375% 15 Sep 2049	111,000	119,853	0.000127%
AUST 10Y BOND FUT SEP21	XSFE 20210915	157,300,000	-	0.000000%
AUST 3YR BOND FUT SEP21	XSFE 20210915	2,000,000	-	0.000000%
AUSTRALIAN GOVERNMENT	0.5% 21 Sep 2026	9,500,000	7,008,127	0.007414%
AUSTRALIAN GOVERNMENT	1% 21 Dec 2030	14,000,000	10,085,142	0.010669%
AUSTRALIAN GOVERNMENT	1.75% 21 Jun 2051	3,400,000	2,254,069	0.002385%
AUSTRALIAN GOVERNMENT	3.25% 21 Apr 2025	10,100,000	8,358,381	0.008843%
AUTODESK INC	2.85% 15 Jan 2030	606,000	639,413	0.000676%
AUTOZONE INC	3.625% 15 Apr 2025	540,000	590,987	0.000625%
AVANT LOANS FUNDING TRUST	1.21% 15 Jul 2030	1,180,000	1,177,937	0.001246%
AVIS BUDGET RENTAL CAR FUNDING	2.68% 20 Aug 2026	2,150,000	2,233,667	0.002363%
AVIS BUDGET RENTAL CAR FUNDING	4% 20 Mar 2025	3,745,000	4,045,043	0.004279%
BABSON CLO LTD	1% 20 Jul 2029	3,014,000	3,014,805	0.003189%

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BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	1,150,000	1,251,042	0.001324%
BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	521,000	575,402	0.000609%
BAIDU INC	3.425% 07 Apr 2030	208,000	225,035	0.000238%
BAIDU INC	4.375% 14 May 2024	400,000	435,236	0.000460%
BAIN CAPITAL CREDIT CLO, LIMIT	1% 25 Jul 2034	3,430,000	3,429,143	0.003628%
BALBOA BAY LOAN FUNDING LTD	1% 20 Jan 2032	1,280,000	1,284,150	0.001359%
BALTIMORE GAS + ELECTRIC	2.25% 15 Jun 2031	168,000	169,597	0.000179%
BALTIMORE GAS + ELECTRIC	3.75% 15 Aug 2047	775,000	887,791	0.000939%
BANC OF AMERICA MERRILL LYNCH	1% 10 Mar 2037	1,455,000	1,331,855	0.001409%
BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2030	5,050,000	5,119,652	0.005416%
BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2032	2,590,000	2,541,079	0.002688%
BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2033	5,720,000	5,596,410	0.005921%
BANCO DE SABADELL SA	1% 11 Mar 2027	600,000	730,852	0.000773%
BANCO DEL ESTADO CHILE	2.704% 09 Jan 2025	1,500,000	1,560,015	0.001650%
BANCO DEL ESTADO CHILE	3.875% 08 Feb 2022	150,000	152,747	0.000162%
BANCO DO BRASIL (CAYMAN)	1% 29 Jun 2049	420,000	468,027	0.000495%
BANCO DO BRASIL (CAYMAN)	1% 29 Oct 2049	415,000	423,732	0.000448%
BANCO MERCANTIL DE NORTE	1% 31 Dec 2099	725,000	833,730	0.000882%
BANCO NACIONAL DE PANAMA	2.5% 11 Aug 2030	230,000	222,762	0.000236%
BANCO SANTANDER SA	1% 12 Apr 2023	400,000	405,464	0.000429%
BANCO SANTANDER SA	2.706% 27 Jun 2024	2,000,000	2,104,534	0.002226%
BANCO SANTANDER SA	2.749% 03 Dec 2030	1,200,000	1,188,742	0.001258%
BANCO SANTANDER SA	3.848% 12 Apr 2023	1,400,000	1,481,497	0.001567%
BANCO SANTANDER SA	5.179% 19 Nov 2025	3,600,000	4,114,233	0.004353%
BANGKO PILIPINAS BOND	8.6% 15 Jun 2027	910,000	1,213,312	0.001284%
BANGKOK BANK PCL/HK	1% 25 Sep 2034	270,000	279,847	0.000296%
BANK	1% 15 Aug 2061	1,420,000	1,529,257	0.001618%
BANK	1% 15 Dec 2052	13,738,184	707,309	0.000748%
BANK	1% 15 Jan 2063	30,657,357	1,985,582	0.002101%
BANK	1% 15 Mar 2063	24,905,255	2,878,893	0.003046%
BANK	1% 15 May 2062	10,404,458	626,399	0.000663%
BANK	1% 15 Nov 2062	25,742,521	1,159,557	0.001227%
BANK	1% 15 Sep 2062	16,307,905	949,410	0.001004%

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BANK OF AMERICA CORP	1% 05 Mar 2024	1,470,000	1,544,495	0.001634%
BANK OF AMERICA CORP	1% 07 Feb 2030	2,290,000	2,596,816	0.002747%
BANK OF AMERICA CORP	1% 11 Mar 2027	2,820,000	2,842,407	0.003007%
BANK OF AMERICA CORP	1% 15 Mar 2050	640,000	787,417	0.000833%
BANK OF AMERICA CORP	1% 19 Jun 2026	2,948,000	2,954,447	0.003126%
BANK OF AMERICA CORP	1% 19 Jun 2041	173,000	167,896	0.000178%
BANK OF AMERICA CORP	1% 19 May 2024	6,000	6,102	0.000006%
BANK OF AMERICA CORP	1% 20 Dec 2023	4,449,000	4,610,713	0.004878%
BANK OF AMERICA CORP	1% 20 Dec 2028	4,998,000	5,443,369	0.005759%
BANK OF AMERICA CORP	1% 20 Jan 2023	6,750,000	6,851,633	0.007249%
BANK OF AMERICA CORP	1% 20 Jan 2028	123,000	136,484	0.000144%
BANK OF AMERICA CORP	1% 20 Mar 2051	5,760,000	6,882,713	0.007282%
BANK OF AMERICA CORP	1% 21 Jul 2028	2,009,000	2,211,801	0.002340%
BANK OF AMERICA CORP	1% 22 Apr 2025	2,098,000	2,104,723	0.002227%
BANK OF AMERICA CORP	1% 22 Apr 2042	1,996,000	2,111,968	0.002234%
BANK OF AMERICA CORP	1% 22 Oct 2025	1,835,000	1,919,584	0.002031%
BANK OF AMERICA CORP	1% 22 Oct 2030	1,886,000	1,986,695	0.002102%
BANK OF AMERICA CORP	1% 23 Apr 2027	3,948,000	4,323,943	0.004574%
BANK OF AMERICA CORP	1% 23 Apr 2040	946,000	1,103,627	0.001168%
BANK OF AMERICA CORP	1% 23 Jan 2026	2,125,000	2,291,164	0.002424%
BANK OF AMERICA CORP	1% 23 Jan 2049	230,000	266,946	0.000282%
BANK OF AMERICA CORP	1% 23 Jul 2024	2,680,000	2,857,572	0.003023%
BANK OF AMERICA CORP	1% 23 Jul 2029	1,169,000	1,342,935	0.001421%
BANK OF AMERICA CORP	1% 23 Jul 2030	1,841,000	1,981,951	0.002097%
BANK OF AMERICA CORP	1% 24 Oct 2026	3,028,000	2,998,989	0.003173%
BANK OF AMERICA CORP	1% 24 Oct 2031	4,895,000	4,770,448	0.005047%
BANK OF AMERICA CORP	1% 26 Oct 2031	440,000	516,361	0.000546%
BANK OF AMERICA CORP	1% 31 Dec 2099	575,000	658,122	0.000696%
BANK OF AMERICA CORP	3.3% 11 Jan 2023	3,150,000	3,287,813	0.003478%
BANK OF AMERICA CORP	3.5% 19 Apr 2026	1,500,000	1,652,488	0.001748%
BANK OF AMERICA CORP	3.95% 21 Apr 2025	3,648,000	4,003,495	0.004235%
BANK OF AMERICA CORP	4% 01 Apr 2024	1,980,000	2,160,030	0.002285%
BANK OF AMERICA CORP	4% 22 Jan 2025	1,690,000	1,854,712	0.001962%

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BANK OF AMERICA CORP	4.2% 26 Aug 2024	1,790,000	1,962,261	0.002076%
BANK OF AMERICA CORP	4.25% 22 Oct 2026	130,000	146,791	0.000155%
BANK OF AMERICA CORP	4.45% 03 Mar 2026	1,515,000	1,720,729	0.001820%
BANK OF AMERICA CORP	5% 21 Jan 2044	1,430,000	1,901,352	0.002012%
BANK OF AMERICA CORP	6.11% 29 Jan 2037	985,000	1,345,916	0.001424%
BANK OF AMERICA CORP	7.75% 14 May 2038	375,000	591,871	0.000626%
BANK OF MONTREAL	1% 15 Dec 2032	260,000	286,647	0.000303%
BANK OF MONTREAL	1.85% 01 May 2025	1,360,000	1,402,834	0.001484%
BANK OF NY MELLON CORP	1% 16 May 2023	1,600,000	1,632,524	0.001727%
BANK OF NY MELLON CORP	1% 29 Dec 2049	6,390,000	6,510,943	0.006888%
BANK OF NY MELLON CORP	2.1% 24 Oct 2024	75,000	78,593	0.000083%
BANK OF NY MELLON CORP	3.25% 16 May 2027	600,000	659,111	0.000697%
BANQUE FED CRED MUTUEL	0.125% 30 Aug 2021	900,000	1,068,386	0.001130%
BANQUE FED CRED MUTUEL	0.75% 15 Jun 2023	500,000	605,528	0.000641%
BANQUE OUEST AFRICAINE D	4.7% 22 Oct 2031	1,800,000	1,945,440	0.002058%
BARCLAYS BANK PLC	1% 29 Sep 2049	424,000	575,580	0.000609%
BARCLAYS BANK PLC	1.7% 12 May 2022	560,000	566,424	0.000599%
BARCLAYS COMMERCIAL MORTGAGE S	1% 15 Aug 2036	4,079,000	4,082,778	0.004319%
BARCLAYS COMMERCIAL MORTGAGE S	3.375% 12 Mar 2036	3,245,000	3,436,278	0.003635%
BARCLAYS COMMERCIAL MORTGAGE S	3.756% 05 Sep 2032	1,153,421	1,154,745	0.001222%
BARCLAYS PLC	1% 10 Mar 2032	1,157,000	1,163,298	0.001231%
BARCLAYS PLC	1% 10 Mar 2042	400,000	421,994	0.000446%
BARCLAYS PLC	1% 15 Feb 2023	969,000	993,809	0.001051%
BARCLAYS PLC	1% 16 May 2024	3,800,000	4,051,506	0.004286%
BARCLAYS PLC	1% 16 May 2029	520,000	608,908	0.000644%
BARRICK GOLD CORP	5.25% 01 Apr 2042	340,000	445,424	0.000471%
BARRICK NA FINANCE LLC	5.7% 30 May 2041	660,000	906,310	0.000959%
BARRICK NA FINANCE LLC	5.75% 01 May 2043	400,000	563,921	0.000597%
BASSWOOD PARK CLO LTD	1% 20 Apr 2034	3,235,000	3,234,974	0.003422%
BAT CAPITAL CORP	2.259% 25 Mar 2028	5,137,000	5,098,466	0.005394%
BAT CAPITAL CORP	2.789% 06 Sep 2024	1,605,000	1,685,994	0.001784%
BAT CAPITAL CORP	3.215% 06 Sep 2026	1,270,000	1,347,362	0.001425%
BAT CAPITAL CORP	3.222% 15 Aug 2024	1,610,000	1,710,077	0.001809%

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BAT CAPITAL CORP	3.557% 15 Aug 2027	1,520,000	1,627,696	0.001722%
BAT CAPITAL CORP	4.54% 15 Aug 2047	1,460,000	1,552,595	0.001643%
BAT CAPITAL CORP	4.758% 06 Sep 2049	225,000	243,803	0.000258%
BAT CAPITAL CORP	4.906% 02 Apr 2030	3,350,000	3,848,598	0.004072%
BAT CAPITAL CORP	5.282% 02 Apr 2050	660,000	765,972	0.000810%
BAT INTL FINANCE PLC	0.875% 13 Oct 2023	525,000	633,034	0.000670%
BAT INTL FINANCE PLC	1.25% 13 Mar 2027	400,000	487,339	0.000516%
BAT INTL FINANCE PLC	1.668% 25 Mar 2026	1,050,000	1,049,411	0.001110%
BATTALION CLO LTD	1% 25 Jan 2035	1,480,000	1,479,627	0.001565%
BAXTER INTERNATIONAL INC	3.95% 01 Apr 2030	630,000	725,143	0.000767%
BAYER AG	1.375% 06 Jul 2032	500,000	607,025	0.000642%
BAYER US FINANCE II LLC	4.875% 25 Jun 2048	590,000	740,797	0.000784%
BAYVIEW KOITERE FUND TRUST	1% 28 Nov 2053	598,434	611,604	0.000647%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Jan 2055	477,298	489,415	0.000518%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Jan 2058	1,068,883	1,079,996	0.001143%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Jun 2057	820,604	839,224	0.000888%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Oct 2057	1,515,993	1,529,229	0.001618%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Oct 2064	1,261,282	1,287,859	0.001362%
BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	210,000	229,499	0.000243%
BBVA USA	3.875% 10 Apr 2025	950,000	1,046,690	0.001107%
BCPE EMPIRE HOLDINGS INC	1% 11 Jun 2026	8,927,430	8,938,589	0.009457%
BECTON DICKINSON AND CO	1.401% 24 May 2023	450,000	547,945	0.000580%
BECTON DICKINSON AND CO	3.363% 06 Jun 2024	1,150,000	1,232,098	0.001303%
BECTON DICKINSON AND CO	3.734% 15 Dec 2024	1,140,000	1,241,401	0.001313%
BECTON DICKINSON AND CO	4.685% 15 Dec 2044	626,000	779,044	0.000824%
BECTON DICKINSON EURO	1.213% 12 Feb 2036	140,000	164,253	0.000174%
BELFOR HLDGS INC	1% 06 Apr 2026	3,148,219	3,144,284	0.003326%
BELGIUM KINGDOM	1.7% 22 Jun 2050	1,730,000	2,476,838	0.002620%
BELGIUM KINGDOM	1.9% 22 Jun 2038	4,580,000	6,673,722	0.007060%
BELK INC	1% 31 Jul 2025	10,528,288	7,539,408	0.007976%
BELLEMEADE RE LT	1% 25 Jul 2029	1,781,410	1,785,951	0.001889%
BELLEMEADE RE LT	1% 25 Mar 2029	3,030,000	3,029,999	0.003206%
BENCHMARK MORTGAGE TRUST	1% 15 Aug 2052	7,425,841	459,289	0.000486%

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BENCHMARK MORTGAGE TRUST	1% 15 Dec 2072	571,000	606,106	0.000641%
BENCHMARK MORTGAGE TRUST	1% 15 Jan 2054	6,446,955	770,611	0.000815%
BENCHMARK MORTGAGE TRUST	1% 15 Jul 2053	5,258,413	593,495	0.000628%
BENCHMARK MORTGAGE TRUST	3.564% 15 Dec 2072	1,085,000	1,169,665	0.001237%
BENEFIT STREET PARTNERS CLO LT	1% 20 Jan 2032	1,000,000	1,001,203	0.001059%
BERKSHIRE HATHAWAY ENERG	3.25% 15 Apr 2028	680,000	747,438	0.000791%
BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	585,000	822,555	0.000870%
BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,040,000	1,284,740	0.001359%
BERKSHIRE HATHAWAY FIN	4.25% 15 Jan 2049	1,150,000	1,428,546	0.001511%
BERLIN PACKAGING LLC	1% 05 Mar 2028	5,885,250	5,855,824	0.006195%
BERLIN PACKAGING LLC	1% 07 Nov 2025	1,339,882	1,326,898	0.001404%
BFLD TRUST	1% 15 Oct 2034	1,280,000	1,276,787	0.001351%
BHMS MORTGAGE TRUST	1% 15 Jul 2035	10,340,075	10,346,389	0.010946%
BHP BILLITON FIN USA LTD	2.875% 24 Feb 2022	92,000	93,589	0.000099%
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	500,000	679,473	0.000719%
BIFM CA BUYER INC	1% 01 Jun 2026	244,898	243,522	0.000258%
BIFM CA BUYER INC	1% 31 May 2026	2,155,102	2,122,776	0.002246%
BIOGEN INC	3.15% 01 May 2050	454,000	445,870	0.000472%
BIRCH GROVE CLO LTD.	1% 15 Jun 2031	1,330,000	1,285,542	0.001360%
BLACKROCK INC	1.9% 28 Jan 2031	2,450,000	2,451,497	0.002594%
BLUEMOUNTAIN CLO LTD	1% 19 Apr 2034	4,235,000	4,233,924	0.004479%
BLUEMOUNTAIN CLO LTD	1% 20 Apr 2031	1,500,000	1,500,596	0.001588%
BMW US CAPITAL LLC	1.85% 15 Sep 2021	200,000	200,398	0.000212%
BMW US CAPITAL LLC	2.55% 01 Apr 2031	535,000	554,021	0.000586%
BMW US CAPITAL LLC	4.15% 09 Apr 2030	211,000	246,099	0.000260%
BNG BANK NV	3.3% 26 Apr 2029	1,250,000	1,051,399	0.001112%
BNP PARIBAS	1% 01 Mar 2033	1,390,000	1,535,950	0.001625%
BNP PARIBAS	1% 10 Jan 2025	1,790,000	1,952,884	0.002066%
BNP PARIBAS	1% 10 Jan 2030	490,000	589,528	0.000624%
BNP PARIBAS	1% 13 Apr 2027	1,200,000	1,413,213	0.001495%
BNP PARIBAS	1% 13 Jan 2027	755,000	745,853	0.000789%
BNP PARIBAS	1% 19 Jan 2030	600,000	699,783	0.000740%
BNP PARIBAS	1% 19 Nov 2025	511,000	537,644	0.000569%

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BNP PARIBAS	3.375% 09 Jan 2025	480,000	514,830	0.000545%
BNP PARIBAS	4.4% 14 Aug 2028	1,570,000	1,810,430	0.001915%
BOC AVIATION USA CORP	1.625% 29 Apr 2024	1,620,000	1,632,746	0.001727%
BOEING CO	1.433% 04 Feb 2024	2,940,000	2,947,780	0.003119%
BOEING CO	2.196% 04 Feb 2026	1,420,000	1,433,573	0.001517%
BOEING CO	2.7% 01 Feb 2027	280,000	289,418	0.000306%
BOEING CO	2.8% 01 Mar 2027	320,000	332,718	0.000352%
BOEING CO	3.1% 01 May 2026	240,000	253,719	0.000268%
BOEING CO	3.2% 01 Mar 2029	1,030,000	1,080,983	0.001144%
BOEING CO	3.25% 01 Feb 2035	2,030,000	2,052,581	0.002172%
BOEING CO	3.55% 01 Mar 2038	210,000	215,684	0.000228%
BOEING CO	3.75% 01 Feb 2050	590,000	608,556	0.000644%
BOEING CO	4.875% 01 May 2025	1,191,000	1,334,478	0.001412%
BOEING CO	5.04% 01 May 2027	2,265,000	2,613,420	0.002765%
BOEING CO	5.15% 01 May 2030	900,000	1,065,739	0.001127%
BONOS Y OBLIG DEL ESTADO	0.1% 30 Apr 2031	2,800,000	3,218,827	0.003405%
BONOS Y OBLIG DEL ESTADO	0.5% 31 Oct 2031	3,552,000	4,217,829	0.004462%
BONOS Y OBLIG DEL ESTADO	0.85% 30 Jul 2037	1,850,000	2,159,112	0.002284%
BONOS Y OBLIG DEL ESTADO	1.25% 31 Oct 2030	15,199,000	19,513,507	0.020644%
BONOS Y OBLIG DEL ESTADO	1.4% 30 Jul 2028	1,300,000	1,687,127	0.001785%
BONOS Y OBLIG DEL ESTADO	1.45% 31 Oct 2027	11,200,000	14,529,197	0.015371%
BONOS Y OBLIG DEL ESTADO	1.45% 31 Oct 2071	220,000	229,296	0.000243%
BONOS Y OBLIG DEL ESTADO	1.6% 30 Apr 2025	10,480,000	13,371,442	0.014146%
BONOS Y OBLIG DEL ESTADO	2.7% 31 Oct 2048	1,500,000	2,332,945	0.002468%
BONOS Y OBLIG DEL ESTADO	3.45% 30 Jul 2066	350,000	638,254	0.000675%
BOOKING HOLDINGS INC	0.1% 08 Mar 2025	400,000	475,709	0.000503%
BORGWARNER INC	1% 19 May 2031	340,000	405,656	0.000429%
BOSTON SCIENTIFIC CORP	1.9% 01 Jun 2025	1,050,000	1,082,908	0.001146%
BOSTON SCIENTIFIC CORP	3.75% 01 Mar 2026	2,580,000	2,860,663	0.003026%
BP CAP MARKETS AMERICA	2.939% 04 Jun 2051	530,000	507,410	0.000537%
BP CAP MARKETS AMERICA	3% 24 Feb 2050	1,390,000	1,342,749	0.001421%
BP CAP MARKETS AMERICA	3.06% 17 Jun 2041	90,000	90,681	0.000096%
BP CAP MARKETS AMERICA	3.119% 04 May 2026	600,000	650,684	0.000688%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
BP CAP MARKETS AMERICA	3.216% 28 Nov 2023	1,880,000	1,990,665	0.002106%
BP CAP MARKETS AMERICA	3.245% 06 May 2022	310,000	317,756	0.000336%
BP CAP MARKETS AMERICA	3.379% 08 Feb 2061	1,023,000	1,028,439	0.001088%
BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	1,640,000	1,838,511	0.001945%
BP CAP MARKETS AMERICA	3.79% 06 Feb 2024	150,000	161,808	0.000171%
BP CAPITAL MARKETS PLC	1% 31 Dec 2099	560,000	709,263	0.000750%
BP CAPITAL MARKETS PLC	3.506% 17 Mar 2025	410,000	448,508	0.000474%
BP CAPITAL MARKETS PLC	3.535% 04 Nov 2024	160,000	174,243	0.000184%
BPCE SA	2.7% 01 Oct 2029	578,000	603,273	0.000638%
BPCE SA	5.15% 21 Jul 2024	1,590,000	1,771,564	0.001874%
BPIFRANCE SACA	1% 25 May 2027	300,000	380,069	0.000402%
BRAND ENERGY AND INFRASTRUCTUR	1% 21 Jun 2024	18,048,000	17,740,643	0.018769%
BRAND INDUSTRIAL SERVICE	8.5% 15 Jul 2025	11,500,000	11,692,395	0.012370%
BRASKEM IDESA SAPI	7.45% 15 Nov 2029	580,000	614,806	0.000650%
BRASKEM NETHERLANDS	5.875% 31 Jan 2050	200,000	219,002	0.000232%
BRISTOL MYERS SQUIBB CO	0.75% 13 Nov 2025	2,155,000	2,136,268	0.002260%
BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	275,000	262,960	0.000278%
BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	1,085,000	1,157,465	0.001225%
BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	1,320,000	1,448,974	0.001533%
BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	1,495,000	1,675,429	0.001773%
BRISTOL MYERS SQUIBB CO	3.875% 15 Aug 2025	246,000	273,871	0.000290%
BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	205,000	280,188	0.000296%
BRITANNIA INDUSTRIES LTD	5.5% 03 Jun 2024	16,820	229	0.000000%
BRITISH COLUMBIA PROV OF	2.2% 18 Jun 2030	3,700,000	3,073,809	0.003252%
BROADCOM CRP / CAYMN FI	3.5% 15 Jan 2028	740,000	811,823	0.000859%
BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	626,000	691,716	0.000732%
BROADCOM INC	3.15% 15 Nov 2025	588,000	630,207	0.000667%
BROADCOM INC	3.419% 15 Apr 2033	2,226,000	2,337,666	0.002473%
BROADCOM INC	4.11% 15 Sep 2028	1,664,000	1,871,896	0.001980%
BROADCOM INC	4.15% 15 Nov 2030	2,012,000	2,256,287	0.002387%
BROADCOM INC	4.7% 15 Apr 2025	1,490,000	1,678,582	0.001776%
BROADCOM INC	4.75% 15 Apr 2029	1,184,000	1,377,296	0.001457%
BROADCOM INC	5% 15 Apr 2030	7,328,000	8,645,367	0.009146%

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BULGARIA	1.375% 23 Sep 2050	350,000	390,898	0.000414%
BULGARIA	3.125% 26 Mar 2035	100,000	149,198	0.000158%
BUNDESREPUB. DEUTSCHLAND	0.25% 15 Feb 2029	3,700,000	4,611,691	0.004879%
BUNDESREPUB. DEUTSCHLAND	2.5% 04 Jul 2044	690,000	1,255,135	0.001328%
BUNDESREPUB. DEUTSCHLAND	4.75% 04 Jul 2034	3,910,000	7,635,582	0.008078%
BUONI POLIENNALI DEL TES	0.01% 01 Apr 2026	23,500,000	27,742,970	0.029350%
BUONI POLIENNALI DEL TES	0.1% 15 May 2022	1,609,875	1,932,031	0.002044%
BUONI POLIENNALI DEL TES	0.4% 15 May 2030	2,575,950	3,299,817	0.003491%
BUONI POLIENNALI DEL TES	0.65% 28 Oct 2027	4,580,758	5,759,854	0.006094%
BUONI POLIENNALI DEL TES	0.9% 01 Apr 2031	4,200,000	5,038,550	0.005330%
BUONI POLIENNALI DEL TES	0.95% 01 Dec 2031	12,100,000	14,469,789	0.015308%
BUONI POLIENNALI DEL TES	0.95% 15 Sep 2027	10,200,000	12,560,389	0.013288%
BUONI POLIENNALI DEL TES	1.25% 15 Sep 2032	850,792	1,192,968	0.001262%
BUONI POLIENNALI DEL TES	1.3% 15 May 2028	4,784,535	6,463,767	0.006838%
BUONI POLIENNALI DEL TES	1.4% 26 May 2025	2,309,913	2,959,405	0.003131%
BUONI POLIENNALI DEL TES	1.65% 01 Dec 2030	4,050,000	5,198,637	0.005500%
BUONI POLIENNALI DEL TES	1.75% 01 Jul 2024	9,340,000	11,718,738	0.012398%
BUONI POLIENNALI DEL TES	1.8% 01 Mar 2041	3,100,000	3,838,210	0.004061%
BUONI POLIENNALI DEL TES	1.85% 01 Jul 2025	6,330,000	8,069,006	0.008537%
BUONI POLIENNALI DEL TES	2.15% 01 Mar 2072	350,000	405,623	0.000429%
BUONI POLIENNALI DEL TES	2.2% 01 Jun 2027	6,100,000	8,053,460	0.008520%
BUONI POLIENNALI DEL TES	2.35% 15 Sep 2024	1,069,920	1,421,442	0.001504%
BUONI POLIENNALI DEL TES	2.35% 15 Sep 2035	1,909,080	3,060,900	0.003238%
BUONI POLIENNALI DEL TES	2.45% 01 Sep 2050	3,330,000	4,514,711	0.004776%
BUONI POLIENNALI DEL TES	2.55% 15 Sep 2041	1,677,244	2,952,212	0.003123%
BUONI POLIENNALI DEL TES	2.6% 15 Sep 2023	1,823,235	2,360,335	0.002497%
BUONI POLIENNALI DEL TES	3.1% 15 Sep 2026	2,258,120	3,275,347	0.003465%
BURLINGTN NORTH SANTA FE	4.15% 15 Dec 2048	689,000	844,303	0.000893%
BWAY HLDG CO	1% 03 Apr 2024	4,259,322	4,153,520	0.004394%
BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	1,796,645	1,863,044	0.001971%
BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	4,078,222	4,083,549	0.004320%
BX TRUST	1% 09 Mar 2044	800,000	868,743	0.000919%
BX TRUST	1% 15 Apr 2034	2,075,172	2,075,172	0.002195%

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BX TRUST	1% 15 Jan 2034	760,000	761,360	0.000805%
BX TRUST	1% 15 Nov 2035	1,292,704	1,293,127	0.001368%
BX TRUST	1% 15 Sep 2037	2,679,799	2,649,758	0.002803%
BXP TRUST	3.379% 13 Jun 2039	385,000	420,806	0.000445%
CABLEVISION LIGHTPATH	3.875% 15 Sep 2027	1,400,000	1,383,676	0.001464%
CAESARS RESORT COLLECTION LLC	1% 23 Dec 2024	7,256,502	7,190,395	0.007607%
CALIFORNIA INSTITUTE OF	4.321% 01 Aug 2045	290,000	369,920	0.000391%
CALIFORNIA ST	7.3% 01 Oct 2039	550,000	880,224	0.000931%
CALIFORNIA ST	7.55% 01 Apr 2039	225,000	383,625	0.000406%
CALIFORNIA ST	7.625% 01 Mar 2040	2,360,000	3,975,523	0.004206%
CALYPSO TECHNOLOGY INC	1% 03 Dec 2025	155,068	155,068	0.000164%
CALYPSO TECHNOLOGY INC	1% 03 Dec 2027	2,344,932	2,300,876	0.002434%
CAMB COMMERCIAL MORTGAGE TRUST	1% 15 Dec 2037	2,251,000	2,254,689	0.002385%
CAMELOT U.S. ACQUISITION 1 CO	1% 30 Oct 2026	1,098,285	1,092,794	0.001156%
CAMELOT US ACQUISITION 1 CO.	1% 30 Oct 2026	2,501,430	2,501,430	0.002646%
CAMERON LNG LLC	2.902% 15 Jul 2031	240,000	255,762	0.000271%
CAMERON LNG LLC	3.302% 15 Jan 2035	1,511,000	1,622,491	0.001717%
CAMERON LNG LLC	3.402% 15 Jan 2038	555,000	586,119	0.000620%
CAN 10YR BOND FUT SEP21	XMOD 20210921	90,300,000	-	0.000000%
CANADA GOVERNMENT	1.625% 22 Jan 2025	47,000,000	48,683,540	0.051504%
CANADA GOVERNMENT	2% 15 Nov 2022	10,000,000	10,243,473	0.010837%
CANADA GOVERNMENT	2.625% 25 Jan 2022	25,000,000	25,354,745	0.026824%
CANADIAN GOVERNMENT	0.5% 01 Dec 2030	6,440,000	4,794,115	0.005072%
CANTOR COMMERCIAL REAL ESTATE	1% 15 Jan 2053	515,000	555,654	0.000588%
CANTOR COMMERCIAL REAL ESTATE	2.623% 15 Nov 2052	1,010,000	1,054,008	0.001115%
CAPITAL ONE FINANCIAL CO	1.65% 12 Jun 2029	700,000	878,610	0.000930%
CAPITAL ONE FINANCIAL CO	3.75% 09 Mar 2027	164,000	182,216	0.000193%
CARLYLE GLOBAL MARKET STRATEGI	1% 20 Apr 2031	2,754,098	2,757,048	0.002917%
CARLYLE GLOBAL MARKET STRATEGI	1% 27 Jul 2031	942,241	942,655	0.000997%
CARRIER GLOBAL CORP	2.242% 15 Feb 2025	975,000	1,013,775	0.001073%
CAS CAPITAL NO1 LTD	1% 31 Dec 2099	250,000	251,000	0.000266%
CASH MGMT BILL	0.01% 05 Oct 2021	2,100,000	2,099,748	0.002221%
CASH MGMT BILL	0.01% 21 Sep 2021	26,160,000	26,157,140	0.027673%

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CASH MGMT BILL	0.01% 28 Sep 2021	5,100,000	5,099,496	0.005395%
CATERPILLAR INC	2.6% 09 Apr 2030	940,000	1,001,932	0.001060%
CATSKILL PARK CLO, LTD.	1% 20 Apr 2029	2,500,000	2,498,750	0.002644%
CAYUGA PARK CLO, LTD.	1% 17 Jul 2034	1,470,000	1,470,000	0.001555%
CBAM CLO MANAGEMENT LLC	1% 20 Jul 2030	4,250,000	4,248,929	0.004495%
CBP MORTGAGE POOL	(blank)	32,391,081	435,983,947	0.461245%
CC HOLDINGS GS V LLC/CRO	3.849% 15 Apr 2023	2,853,000	3,020,113	0.003195%
CD COMMERCIAL MORTGAGE TRUST	1% 10 Feb 2050	17,507,353	779,786	0.000825%
CD COMMERCIAL MORTGAGE TRUST	1% 10 Nov 2049	1,179,000	1,295,699	0.001371%
CD+R SMOKEY BUYER INC	6.75% 15 Jul 2025	6,415,000	6,876,110	0.007275%
CEDAR FUNDING LTD	1% 20 Apr 2034	2,505,000	2,504,369	0.002649%
CEDAR FUNDING LTD	1.937% 17 Jul 2031	1,470,000	1,470,654	0.001556%
CEMEX SAB DE CV	3.875% 11 Jul 2031	390,000	396,435	0.000419%
CENOVUS ENERGY INC	4.4% 15 Apr 2029	3,535,000	3,997,561	0.004229%
CENOVUS ENERGY INC	5.375% 15 Jul 2025	647,000	740,189	0.000783%
CENT CLO LP	1% 25 Oct 2028	1,504,180	1,505,015	0.001592%
CENTERPOINT ENER HOUSTON	3.35% 01 Apr 2051	588,000	644,363	0.000682%
CENTERPOINT ENERGY RES	1.75% 01 Oct 2030	789,000	756,416	0.000800%
CENTRALSQUARE TECHNOLOGIES LLC	1% 29 Aug 2025	21,865,802	20,369,306	0.021550%
CENTRALSQUARE TECHNOLOGIES LLC	1% 31 Aug 2026	6,800,000	6,414,644	0.006786%
CF HIPPOLYTA ISSUER LLC	1.99% 15 Jul 2060	591,964	600,881	0.000636%
CFCRE COMMERCIAL MORTGAGE TRUS	3.283% 10 May 2058	3,120,000	3,361,283	0.003556%
CFCRE COMMERCIAL MORTGAGE TRUS	3.865% 10 Jan 2048	2,672,000	2,942,377	0.003113%
CFK TRUST	2.387% 15 Mar 2039	2,000,000	2,050,860	0.002170%
CGRBS COMMERCIAL MORTGAGE TRUS	3.369% 13 Mar 2035	5,110,000	5,293,825	0.005601%
CHARLES SCHWAB CORP	1% 31 Dec 2099	1,385,000	1,438,208	0.001522%
CHARTER COMM OPT LLC/CAP	2.3% 01 Feb 2032	1,190,000	1,144,092	0.001210%
CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	560,000	617,600	0.000653%
CHARTER COMM OPT LLC/CAP	3.9% 01 Jun 2052	460,000	468,375	0.000496%
CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	1,432,000	1,620,563	0.001714%
CHARTER COMM OPT LLC/CAP	4.4% 01 Dec 2061	910,000	977,782	0.001034%
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	1,795,000	2,061,645	0.002181%
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	3,820,000	4,327,720	0.004578%

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CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,150,000	1,358,370	0.001437%
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	1,140,000	1,357,627	0.001436%
CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	270,000	331,770	0.000351%
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	280,000	343,115	0.000363%
CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	3,879,000	5,342,088	0.005652%
CHARTER NEX FILMS INC	1% 01 Dec 2027	0	-	0.000000%
CHARTER NEX US INC	1% 01 Dec 2027	4,600,308	4,606,058	0.004873%
CHASE MORTGAGE FINANCE CORPORA	1% 25 Apr 2047	524,488	532,132	0.000563%
CHASE MORTGAGE FINANCE CORPORA	1% 25 Jul 2049	414,766	417,101	0.000441%
CHENIERE CORP CHRISTI HD	5.125% 30 Jun 2027	284,000	330,231	0.000349%
CHENIERE CORP CHRISTI HD	7% 30 Jun 2024	926,000	1,060,763	0.001122%
CHESAPEAKE FUNDING II LLC	3.04% 15 Apr 2030	1,256,148	1,257,792	0.001331%
CHEVRON CORP	2.954% 16 May 2026	1,100,000	1,192,381	0.001261%
CHEVRON USA INC	3.85% 15 Jan 2028	7,405,000	8,433,850	0.008923%
CHEVRON USA INC	4.95% 15 Aug 2047	390,000	525,701	0.000556%
CHEVRON USA INC	5.05% 15 Nov 2044	160,000	214,553	0.000227%
CHEVRON USA INC	5.25% 15 Nov 2043	2,124,000	2,887,217	0.003055%
CHICAGO IL TRANSIT AUTH SALES	3.912% 01 Dec 2040	165,000	185,936	0.000197%
CHICAGO IL TRANSIT AUTH SALES	6.899% 01 Dec 2040	1,160,000	1,648,548	0.001744%
CHINA DEVELOPMENT BANK	3.3% 03 Mar 2026	9,000,000	1,397,465	0.001478%
CHINA DEVELOPMENT BANK	3.7% 20 Oct 2030	9,000,000	1,410,911	0.001493%
CHINA EVERGRANDE GROUP	10.5% 11 Apr 2024	715,000	515,163	0.000545%
CHINA EVERGRANDE GROUP	11.5% 22 Jan 2023	440,000	351,125	0.000371%
CHINA EVERGRANDE GROUP	7.5% 28 Jun 2023	715,000	508,024	0.000537%
CHINA EVERGRANDE GROUP	8.75% 28 Jun 2025	755,000	503,490	0.000533%
CHINA GOVERNMENT BOND	3.27% 19 Nov 2030	45,000,000	7,057,425	0.007466%
CHINA GOVERNMENT BOND	3.31% 30 Nov 2025	5,500,000	876,176	0.000927%
CHINA GOVERNMENT BOND	3.52% 25 Apr 2046	12,000,000	1,811,508	0.001916%
CHINA GOVERNMENT BOND	3.81% 14 Sep 2050	41,000,000	6,507,581	0.006885%
CHINA GOVT INTL BOND	0.25% 25 Nov 2030	2,500,000	2,908,226	0.003077%
CHUBB INA HOLDINGS INC	0.3% 15 Dec 2024	320,000	382,797	0.000405%
CIGNA CORP	1.25% 15 Mar 2026	2,505,000	2,512,335	0.002658%
CIGNA CORP	3.05% 15 Oct 2027	630,000	680,321	0.000720%

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CIGNA CORP	3.25% 15 Apr 2025	405,000	436,626	0.000462%
CIGNA CORP	3.5% 15 Jun 2024	413,000	442,750	0.000468%
CIGNA CORP	3.75% 15 Jul 2023	715,000	761,417	0.000806%
CIGNA CORP	4.125% 15 Nov 2025	2,091,000	2,343,257	0.002479%
CIGNA CORP	4.375% 15 Oct 2028	2,865,000	3,332,087	0.003525%
CIM TRUST	1% 25 Apr 2057	1,128,735	1,147,191	0.001214%
CIM TRUST	1% 25 Aug 2049	1,276,482	1,277,187	0.001351%
CIMAREX ENERGY CO	3.9% 15 May 2027	1,560,000	1,719,496	0.001819%
CIMAREX ENERGY CO	4.375% 01 Jun 2024	130,000	141,496	0.000150%
CIMAREX ENERGY CO	4.375% 15 Mar 2029	1,100,000	1,249,939	0.001322%
CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	720,000	806,736	0.000853%
CITIGROUP COMMERCIAL MORTGAGE	1% 14 Apr 2050	16,152,544	782,069	0.000827%
CITIGROUP COMMERCIAL MORTGAGE	2.935% 10 Apr 2048	980,229	1,030,739	0.001090%
CITIGROUP COMMERCIAL MORTGAGE	3.137% 10 Feb 2048	3,704,687	3,950,932	0.004180%
CITIGROUP COMMERCIAL MORTGAGE	3.251% 10 May 2035	420,000	436,741	0.000462%
CITIGROUP COMMERCIAL MORTGAGE	3.616% 10 Feb 2049	1,890,000	2,071,365	0.002191%
CITIGROUP COMMERCIAL MORTGAGE	3.818% 10 Nov 2048	1,695,000	1,869,463	0.001978%
CITIGROUP COMMERCIAL MORTGAGE	4.017% 10 Oct 2047	930,000	1,001,796	0.001060%
CITIGROUP INC	1% 01 May 2025	1,725,000	1,729,105	0.001829%
CITIGROUP INC	1% 03 Jun 2031	3,343,000	3,436,678	0.003636%
CITIGROUP INC	1% 05 Nov 2030	3,245,000	3,437,045	0.003636%
CITIGROUP INC	1% 08 Apr 2026	550,000	588,606	0.000623%
CITIGROUP INC	1% 09 Jun 2027	2,435,000	2,424,517	0.002565%
CITIGROUP INC	1% 15 May 2024	790,000	806,694	0.000853%
CITIGROUP INC	1% 20 Mar 2030	279,000	316,008	0.000334%
CITIGROUP INC	1% 24 Apr 2025	3,605,000	3,841,318	0.004064%
CITIGROUP INC	1% 31 Mar 2031	2,325,000	2,714,827	0.002872%
CITIGROUP INC	3.2% 21 Oct 2026	780,000	844,943	0.000894%
CITIGROUP INC	3.3% 27 Apr 2025	1,860,000	2,022,342	0.002140%
CITIGROUP INC	3.5% 15 May 2023	1,440,000	1,518,116	0.001606%
CITIGROUP INC	3.7% 12 Jan 2026	1,140,000	1,260,684	0.001334%
CITIGROUP INC	4.125% 25 Jul 2028	680,000	766,049	0.000810%
CITIGROUP INC	4.3% 20 Nov 2026	400,000	451,543	0.000478%

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CITIGROUP INC	4.4% 10 Jun 2025	2,003,000	2,236,989	0.002367%
CITIGROUP INC	4.45% 29 Sep 2027	790,000	902,572	0.000955%
CITIGROUP INC	4.65% 23 Jul 2048	2,270,000	2,972,442	0.003145%
CITIGROUP INC	4.65% 30 Jul 2045	2,238,000	2,881,260	0.003048%
CITIGROUP INC	4.75% 18 May 2046	180,000	229,090	0.000242%
CITIGROUP INC	5.3% 06 May 2044	93,000	125,230	0.000132%
CITIGROUP INC	5.5% 13 Sep 2025	1,720,000	2,003,439	0.002120%
CITIGROUP INC	8.125% 15 Jul 2039	140,000	241,853	0.000256%
CITIGROUP MORTGAGE LOAN TRUST	1% 25 Feb 2058	2,299,812	2,383,323	0.002521%
CITIGROUP MORTGAGE LOAN TRUST	1% 25 Jul 2049	705,824	713,163	0.000754%
CITIGROUP MORTGAGE LOAN TRUST	1% 25 Nov 2070	1,323,809	1,327,653	0.001405%
CITRIX SYSTEMS INC	3.3% 01 Mar 2030	523,000	550,236	0.000582%
CLEARENT NEWCO LLC	1% 01 Oct 2026	3,000,000	2,955,000	0.003126%
CLECO CORPORATE HOLDINGS	4.973% 01 May 2046	80,000	95,641	0.000101%
CLEVELAND ELECTRIC ILLUM	3.5% 01 Apr 2028	270,000	288,549	0.000305%
CLEVELAND OH ARPT SYS REVENUE	2.882% 01 Jan 2031	420,000	438,673	0.000464%
CLOUD PASS THROUGH TRUST	1% 05 Dec 2022	1,562,745	1,572,478	0.001664%
CNAC HK FINBRIDGE CO LTD	3.875% 19 Jun 2029	500,000	529,447	0.000560%
COCA COLA CO/THE	1% 09 Mar 2041	320,000	370,295	0.000392%
COCA COLA CO/THE	2.25% 05 Jan 2032	3,200,000	3,276,138	0.003466%
COCA COLA CO/THE	2.5% 01 Jun 2040	30,000	29,716	0.000031%
COCA COLA CO/THE	2.5% 15 Mar 2051	180,000	169,499	0.000179%
COCA COLA CO/THE	2.6% 01 Jun 2050	110,000	105,985	0.000112%
COCA COLA CO/THE	3.375% 25 Mar 2027	450,000	501,243	0.000530%
CODELCO INC	3.15% 15 Jan 2051	200,000	192,943	0.000204%
CODELCO INC	3.625% 01 Aug 2027	2,650,000	2,888,421	0.003056%
CODELCO INC	4.25% 17 Jul 2042	614,000	692,786	0.000733%
CODELCO INC	4.375% 05 Feb 2049	225,000	263,097	0.000278%
CODELCO INC	4.5% 01 Aug 2047	274,000	323,027	0.000342%
CODELCO INC	4.875% 04 Nov 2044	955,000	1,173,275	0.001241%
CODELCO INC	5.625% 18 Oct 2043	449,000	598,625	0.000633%
COLLEGE AVE STUDENT LOANS	1% 25 Jul 2051	147,992	149,244	0.000158%
COLLEGE AVE STUDENT LOANS	1.76% 25 Jun 2052	300,000	299,617	0.000317%

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COLOMBIA TELECOMUNICACIO	4.95% 17 Jul 2030	210,000	217,875	0.000230%
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	2,800,000	2,787,687	0.002949%
COMCAST CORP	2.65% 01 Feb 2030	1,822,000	1,917,963	0.002029%
COMCAST CORP	2.8% 15 Jan 2051	490,000	471,444	0.000499%
COMCAST CORP	3.1% 01 Apr 2025	50,000	54,021	0.000057%
COMCAST CORP	3.15% 01 Mar 2026	380,000	413,423	0.000437%
COMCAST CORP	3.15% 15 Feb 2028	252,000	276,551	0.000293%
COMCAST CORP	3.2% 15 Jul 2036	505,000	541,805	0.000573%
COMCAST CORP	3.25% 01 Nov 2039	1,800,000	1,914,546	0.002025%
COMCAST CORP	3.3% 01 Apr 2027	203,000	223,730	0.000237%
COMCAST CORP	3.4% 01 Apr 2030	1,527,000	1,685,572	0.001783%
COMCAST CORP	3.4% 15 Jul 2046	1,360,000	1,450,760	0.001535%
COMCAST CORP	3.45% 01 Feb 2050	550,000	593,498	0.000628%
COMCAST CORP	3.75% 01 Apr 2040	2,474,000	2,788,891	0.002950%
COMCAST CORP	3.95% 15 Oct 2025	1,170,000	1,310,962	0.001387%
COMCAST CORP	3.969% 01 Nov 2047	43,000	50,062	0.000053%
COMCAST CORP	3.999% 01 Nov 2049	54,000	63,590	0.000067%
COMCAST CORP	4% 01 Mar 2048	120,000	140,505	0.000149%
COMCAST CORP	4% 15 Aug 2047	448,000	522,926	0.000553%
COMCAST CORP	4.15% 15 Oct 2028	2,332,000	2,699,423	0.002856%
COMCAST CORP	4.25% 15 Jan 2033	240,000	286,023	0.000303%
COMCAST CORP	4.25% 15 Oct 2030	1,389,000	1,633,655	0.001728%
COMCAST CORP	4.5% 15 Jan 2043	412,000	507,436	0.000537%
COMCAST CORP	4.6% 15 Oct 2038	1,540,000	1,908,679	0.002019%
COMCAST CORP	4.7% 15 Oct 2048	530,000	683,268	0.000723%
COMCAST CORP	4.95% 15 Oct 2058	660,000	912,657	0.000966%
COMCAST CORP	5.65% 15 Jun 2035	90,000	121,827	0.000129%
COMCAST CORP	7.05% 15 Mar 2033	100,000	145,217	0.000154%
COMISION FED DE ELECTRIC	5.75% 14 Feb 2042	618,000	685,059	0.000725%
COMISION FEDERAL DE ELEC	3.348% 09 Feb 2031	2,455,000	2,435,360	0.002576%
COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	1,630,000	1,819,488	0.001925%
COMISION FEDERAL DE ELEC	4.875% 15 Jan 2024	646,000	702,531	0.000743%
COMM MORTGAGE TRUST	1% 10 Feb 2048	26,527,355	884,963	0.000936%

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COMM MORTGAGE TRUST	1% 10 Jul 2048	52,742,247	1,232,170	0.001304%
COMM MORTGAGE TRUST	1% 10 Oct 2046	600,000	623,068	0.000659%
COMM MORTGAGE TRUST	1% 15 Oct 2034	3,488,032	3,490,116	0.003692%
COMM MORTGAGE TRUST	1.872% 12 Apr 2035	626,210	629,168	0.000666%
COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,500,000	2,679,621	0.002835%
COMM MORTGAGE TRUST	3.367% 10 Feb 2028	3,011,045	2,997,885	0.003172%
COMM MORTGAGE TRUST	3.424% 10 Mar 2031	2,660,000	2,778,060	0.002939%
COMM MORTGAGE TRUST	3.497% 10 May 2048	2,500,000	2,712,668	0.002870%
COMM MORTGAGE TRUST	3.612% 10 Oct 2048	4,528,000	4,947,366	0.005234%
COMM MORTGAGE TRUST	3.696% 10 Aug 2048	1,935,000	2,115,779	0.002238%
COMM MORTGAGE TRUST	3.819% 10 Jun 2047	2,300,000	2,481,775	0.002626%
COMM MORTGAGE TRUST	3.838% 10 Sep 2047	3,075,000	3,333,553	0.003527%
COMM MORTGAGE TRUST	3.897% 10 Mar 2031	835,000	877,166	0.000928%
COMM MORTGAGE TRUST	4.3% 10 Oct 2046	460,000	484,235	0.000512%
COMM MORTGAGE TRUST	4.353% 10 Aug 2030	915,000	969,209	0.001025%
COMMERCEHUB, INC.	1% 29 Dec 2027	3,184,000	3,191,960	0.003377%
COMMONSPIRIT HEALTH	2.76% 01 Oct 2024	665,000	700,132	0.000741%
COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	180,000	210,763	0.000223%
COMMONWEALTH BANK AUST	3.9% 12 Jul 2047	350,000	416,597	0.000441%
COMMONWEALTH EDISON CO	3.125% 15 Mar 2051	380,000	396,668	0.000420%
COMMONWEALTH EDISON CO	4% 01 Mar 2048	710,000	851,648	0.000901%
COMMSCOPE INC	1% 06 Apr 2026	5,571,285	5,539,473	0.005860%
CON EDISON CO OF NY INC	3.35% 01 Apr 2030	490,000	538,500	0.000570%
CON EDISON CO OF NY INC	3.95% 01 Apr 2050	360,000	408,737	0.000432%
CONAGRA BRANDS INC	4.85% 01 Nov 2028	1,047,000	1,246,442	0.001319%
CONNECTICUT ST	3% 01 Jul 2021	140,000	140,000	0.000148%
CONOCO FUNDING CO	7.25% 15 Oct 2031	725,000	1,057,478	0.001119%
CONOCOPHILLIPS	3.75% 01 Oct 2027	1,430,000	1,606,820	0.001700%
CONOCOPHILLIPS	4.3% 15 Aug 2028	280,000	325,045	0.000344%
CONSTELLATION BRANDS INC	2.65% 07 Nov 2022	205,000	210,743	0.000223%
CONSTELLATION BRANDS INC	3.15% 01 Aug 2029	195,000	209,118	0.000221%
CONSTELLATION BRANDS INC	4.4% 15 Nov 2025	25,000	28,196	0.000030%
CONSTELLATION BRANDS INC	4.65% 15 Nov 2028	325,000	381,764	0.000404%

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CONSUMER LOAN UNDERLYING BOND	2.26% 15 Mar 2028	485,684	487,766	0.000516%
CONSUMERS ENERGY CO	3.5% 01 Aug 2051	1,178,000	1,334,575	0.001412%
CONTI GUMMI FINANCE B.V.	1.125% 25 Sep 2024	490,000	600,216	0.000635%
CONTINENTAL RESOURCES	3.8% 01 Jun 2024	830,000	877,725	0.000929%
CONTINENTAL RESOURCES	4.375% 15 Jan 2028	320,000	354,000	0.000375%
CONTINENTAL RESOURCES	4.5% 15 Apr 2023	740,000	770,029	0.000815%
CONTINENTAL RESOURCES	4.9% 01 Jun 2044	10,000	11,325	0.000012%
CONTL AIRLINES 2007 1	5.983% 19 Oct 2023	409,129	418,367	0.000443%
COOPERATIEVE RABOBANK UA	3.75% 21 Jul 2026	2,918,000	3,213,324	0.003400%
COOPERATIEVE RABOBANK UA	3.875% 08 Feb 2022	200,000	204,437	0.000216%
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	3,520,000	3,930,393	0.004158%
COOPERATIEVE RABOBANK UA	4.625% 01 Dec 2023	1,230,000	1,344,981	0.001423%
CORNING INC	4.375% 15 Nov 2057	123,000	146,555	0.000155%
CORP ANDINA DE FOMENTO	1.625% 23 Sep 2025	2,950,000	2,972,780	0.003145%
COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	460,000	466,716	0.000494%
COSTA RICA GOVERNMENT	4.375% 30 Apr 2025	300,000	310,050	0.000328%
COSTA RICA GOVERNMENT	5.625% 30 Apr 2043	283,000	261,464	0.000277%
COSTA RICA GOVERNMENT	6.125% 19 Feb 2031	1,710,000	1,812,617	0.001918%
COSTA RICA GOVERNMENT	7% 04 Apr 2044	690,000	712,432	0.000754%
COSTA RICA GOVERNMENT	7.158% 12 Mar 2045	636,000	663,036	0.000701%
COSTCO WHOLESALE CORP	1.375% 20 Jun 2027	430,000	432,655	0.000458%
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	610,000	602,036	0.000637%
COUNTRY GARDEN HLDGS	5.625% 14 Jan 2030	200,000	216,657	0.000229%
COUNTRYWIDE ASSET BACKED CERTI	1% 25 Dec 2034	4,177,395	4,066,756	0.004302%
COVENANT CREDIT PARTNERS CLO L	1% 15 Oct 2029	1,420,000	1,420,561	0.001503%
COVENANT SURGICAL PARTNERS INC	1% 01 Jul 2027	5,300,000	5,194,000	0.005495%
COX COMMUNICATIONS INC	2.6% 15 Jun 2031	885,000	898,269	0.000950%
COX COMMUNICATIONS INC	3.15% 15 Aug 2024	357,000	380,838	0.000403%
COX COMMUNICATIONS INC	3.6% 15 Jun 2051	227,000	239,037	0.000253%
COX COMMUNICATIONS INC	3.85% 01 Feb 2025	157,000	170,857	0.000181%
CPI HOLDCO LLC	1% 04 Nov 2024	585,799	581,312	0.000615%
CPI HOLDCO LLC	1% 04 Nov 2026	4,075,585	4,077,786	0.004314%
CPI HOLDCO LLC	1% 09 Sep 2027	12,181,169	14,517,884	0.015359%

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CPM HLDGS INC	1% 15 Nov 2026	2,074,748	2,047,091	0.002166%
CPM HLDGS INC	1% 17 Nov 2025	8,416,731	8,345,189	0.008829%
CPT MORTGAGE TRUST	2.865% 13 Nov 2039	1,805,000	1,922,661	0.002034%
CREATIVE ARTISTS AGENCY LLC	1% 26 Nov 2026	3,972	3,958	0.000004%
CREDIT ACCEPTANCE AUTO LOAN TR	0.96% 15 Feb 2030	2,360,000	2,361,566	0.002498%
CREDIT ACCEPTANCE AUTO LOAN TR	1% 15 May 2030	2,185,000	2,189,351	0.002316%
CREDIT ACCEPTANCE AUTO LOAN TR	1.37% 16 Jul 2029	825,000	834,849	0.000883%
CREDIT ACCEPTANCE AUTO LOAN TR	2.38% 15 Nov 2028	2,450,000	2,496,975	0.002642%
CREDIT SUISSE ABS REPACKAGING	2.5% 25 Jan 2030	325,023	325,933	0.000345%
CREDIT SUISSE FIRST BOSTON MOR	7.5% 25 Dec 2032	4,964	5,209	0.000006%
CREDIT SUISSE GROUP AG	1% 01 Apr 2031	1,200,000	1,348,594	0.001427%
CREDIT SUISSE GROUP AG	1% 02 Apr 2026	700,000	914,561	0.000968%
CREDIT SUISSE GROUP AG	1% 11 Sep 2025	250,000	260,094	0.000275%
CREDIT SUISSE GROUP AG	1% 14 May 2032	2,086,000	2,149,105	0.002274%
CREDIT SUISSE MORTGAGE TRUST	1% 15 May 2036	1,440,000	1,443,849	0.001528%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Apr 2047	789,150	831,076	0.000879%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Feb 2066	3,105,008	3,105,661	0.003286%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Jul 2047	1,663,623	1,666,072	0.001763%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2059	2,036,238	2,067,029	0.002187%
CREDIT SUISSE MORTGAGE TRUST	1% 27 Oct 2059	4,146,800	4,179,676	0.004422%
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	2,321,000	2,396,124	0.002535%
CREDIT SUISSE NEW YORK	3.625% 09 Sep 2024	1,370,000	1,488,400	0.001575%
CRH FINLAND SERVICES OYJ	0.875% 05 Nov 2023	250,000	303,467	0.000321%
CROATIA	1.125% 19 Jun 2029	1,300,000	1,583,758	0.001676%
CROATIA	1.5% 17 Jun 2031	100,000	123,457	0.000131%
CROATIA	2.75% 27 Jan 2030	2,000,000	2,737,599	0.002896%
CROATIA	6% 26 Jan 2024	2,030,000	2,300,843	0.002434%
CROWN CASTLE INTL CORP	3.1% 15 Nov 2029	690,000	732,062	0.000774%
CROWN CASTLE INTL CORP	3.3% 01 Jul 2030	758,000	812,040	0.000859%
CROWN CASTLE INTL CORP	5.2% 15 Feb 2049	260,000	338,365	0.000358%
CSAIL COMMERCIAL MORTGAGE TRUS	1% 15 Apr 2051	2,250,000	2,538,952	0.002686%
CSAIL COMMERCIAL MORTGAGE TRUS	3.504% 15 Jun 2057	1,650,275	1,781,717	0.001885%
CSAIL COMMERCIAL MORTGAGE TRUS	3.718% 15 Aug 2048	2,386,890	2,604,988	0.002756%

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CSAIL COMMERCIAL MORTGAGE TRUS	3.807% 15 Nov 2048	8,338,000	9,179,604	0.009711%
CSG GUERNSEY VII LTD	3% 12 Nov 2021	405,000	490,767	0.000519%
CSN ISLANDS XII	7% 29 Sep 2049	450,000	454,725	0.000481%
CSX CORP	2.4% 15 Feb 2030	329,000	338,207	0.000358%
CSX CORP	2.6% 01 Nov 2026	796,000	846,951	0.000896%
CSX CORP	4.1% 15 Mar 2044	270,000	317,025	0.000335%
CT TECH INTERM HLGDS INC	1% 16 Dec 2025	1,500,000	1,500,000	0.001587%
CT TECHNLSG INTRMDT HLDNGS INC	1% 16 Dec 2025	3,407,243	3,411,502	0.003609%
CVS HEALTH CORP	2.875% 01 Jun 2026	260,000	279,250	0.000295%
CVS HEALTH CORP	3% 15 Aug 2026	1,154,000	1,244,689	0.001317%
CVS HEALTH CORP	3.625% 01 Apr 2027	921,000	1,020,611	0.001080%
CVS HEALTH CORP	3.75% 01 Apr 2030	910,000	1,018,354	0.001077%
CVS HEALTH CORP	3.875% 20 Jul 2025	360,000	397,474	0.000421%
CVS HEALTH CORP	4.125% 01 Apr 2040	1,080,000	1,252,841	0.001325%
CVS HEALTH CORP	4.25% 01 Apr 2050	290,000	343,755	0.000364%
CVS HEALTH CORP	4.3% 25 Mar 2028	3,261,000	3,746,585	0.003964%
CVS HEALTH CORP	5.05% 25 Mar 2048	2,580,000	3,351,099	0.003545%
CVS HEALTH CORP	5.125% 20 Jul 2045	1,217,000	1,582,891	0.001675%
CVS PASS THROUGH TRUST	6.036% 10 Dec 2028	890,521	1,042,855	0.001103%
CYPRESS INTER HLDGS III INC	1% 29 Apr 2024	5,617,549	5,614,460	0.005940%
DAE FUNDING LLC	1.55% 01 Aug 2024	2,295,000	2,290,341	0.002423%
DAIMLER FINANCE NA LLC	2.125% 10 Mar 2025	1,046,000	1,082,844	0.001146%
DAIMLER FINANCE NA LLC	3.3% 19 May 2025	478,000	516,018	0.000546%
DAIMLER FINANCE NA LLC	3.4% 22 Feb 2022	300,000	306,003	0.000324%
DAIMLER FINANCE NA LLC	3.5% 03 Aug 2025	301,000	328,672	0.000348%
DAIMLER INTL FINANCE BV	0.25% 06 Nov 2023	270,000	322,896	0.000342%
DAIMLER INTL FINANCE BV	0.25% 09 Aug 2021	820,000	973,119	0.001030%
DANONE SA	2.077% 02 Nov 2021	1,180,000	1,185,431	0.001254%
DANONE SA	2.589% 02 Nov 2023	1,040,000	1,084,172	0.001147%
DANSKE BANK A/S	1% 20 Dec 2025	540,000	574,719	0.000608%
DANSKE BANK A/S	1% 20 Sep 2022	750,000	753,670	0.000797%
DANSKE BANK A/S	1.226% 22 Jun 2024	2,417,000	2,442,191	0.002584%
DANSKE BANK A/S	3.875% 12 Sep 2023	4,998,000	5,318,578	0.005627%

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DANSKE BANK A/S	5% 12 Jan 2022	2,675,000	2,737,063	0.002896%
DANSKE BANK A/S	5.375% 12 Jan 2024	3,691,000	4,092,782	0.004330%
DAYCO PRODS LLC	1% 19 May 2023	1,195,850	1,134,562	0.001200%
DBWF MORTGAGE TRUST	1% 19 Dec 2030	2,912,331	2,916,335	0.003085%
DEERE + COMPANY	3.1% 15 Apr 2030	170,000	187,514	0.000198%
DEERE + COMPANY	3.75% 15 Apr 2050	1,180,000	1,426,583	0.001509%
DEFINITIVE HEALTHCARE HLDG LLC	1% 16 Jul 2024	647,826	647,826	0.000685%
DEFINITIVE HEALTHCARE HLDG LLC	1% 16 Jul 2026	14,315,574	14,315,574	0.015145%
DELL INT LLC / EMC CORP	8.35% 15 Jul 2046	282,000	461,240	0.000488%
DELTA 2 (LUX) SARL	1% 01 Feb 2024	6,923,843	6,881,677	0.007280%
DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	580,000	613,183	0.000649%
DELTA AIR LINES INC	2.9% 28 Oct 2024	450,000	457,837	0.000484%
DELTA AIR LINES INC	7% 01 May 2025	2,550,000	2,975,820	0.003148%
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	2,470,000	2,654,313	0.002808%
DENALI CAPITAL CLO X LTD	1% 26 Oct 2027	642,862	643,120	0.000680%
DEUTSCHE BANK AG	1% 19 Nov 2025	400,000	484,124	0.000512%
DEUTSCHE BANK AG	4.1% 13 Jan 2026	158,000	173,137	0.000183%
DEUTSCHE BANK COMMERCIAL MORTG	1% 15 Sep 2053	2,935,590	300,476	0.000318%
DEUTSCHE BANK NY	0.898% 28 May 2024	185,000	184,158	0.000195%
DEUTSCHE BANK NY	1% 01 Apr 2025	1,090,000	1,096,552	0.001160%
DEUTSCHE BANK NY	1% 24 Nov 2026	2,013,000	2,042,605	0.002161%
DEUTSCHE BANK NY	1% 26 Nov 2025	476,000	514,600	0.000544%
DEUTSCHE BANK NY	1.686% 19 Mar 2026	926,000	934,784	0.000989%
DEUTSCHE BANK NY	4.25% 14 Oct 2021	1,081,000	1,092,722	0.001156%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2023	2,755,925	3,358,130	0.003553%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2026	6,759,459	8,771,463	0.009280%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2033	2,654,626	3,812,325	0.004033%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2046	2,378,178	4,015,801	0.004248%
DEUTSCHLAND I/L BOND	0.5% 15 Apr 2030	73,153,540	104,632,584	0.110695%
DEVELOPMENT BANK BELARUS	6.75% 02 May 2024	390,000	355,867	0.000376%
DEVELOPMENT BANK OF KAZA	4.125% 10 Dec 2022	639,000	665,409	0.000704%
DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	71,000	78,057	0.000083%
DEVON ENERGY CORPORATION	4.75% 15 May 2042	40,000	45,134	0.000048%

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DEVON ENERGY CORPORATION	5% 15 Jun 2045	1,330,000	1,562,354	0.001653%
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	440,000	544,048	0.000576%
DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	1,600,000	1,877,969	0.001987%
DEVT BANK OF MONGOLIA	7.25% 23 Oct 2023	200,000	215,466	0.000228%
DEXKO GLOBAL INC	1% 24 Jul 2024	4,147,009	4,147,009	0.004387%
DEXKO GLOBAL INC	1% 24 Jul 2025	8,693,303	8,671,570	0.009174%
DH EUROPE FINANCE	0.2% 18 Mar 2026	620,000	738,748	0.000782%
DH EUROPE FINANCE	1.8% 18 Sep 2049	400,000	496,604	0.000525%
DIAGEO CAPITAL PLC	2% 29 Apr 2030	1,997,000	1,998,399	0.002114%
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	325,000	336,816	0.000356%
DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	70,000	75,033	0.000079%
DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	878,000	939,940	0.000994%
DIAMONDBACK ENERGY INC	4.75% 31 May 2025	895,000	1,007,720	0.001066%
DIG INTL FIN/DIG INTL HL	8.75% 25 May 2024	90,000	93,713	0.000099%
DIGITAL DUTCH FINCO BV	1% 15 Jan 2032	450,000	528,190	0.000559%
DIGITAL DUTCH FINCO BV	1.5% 15 Mar 2030	370,000	462,867	0.000490%
DILIGENT CORPORATION	1% 04 Aug 2025	2,894,345	2,864,474	0.003030%
DISCOVER BANK	1% 09 Aug 2028	1,102,000	1,170,489	0.001238%
DISCOVERY COMMUNICATIONS	1.9% 19 Mar 2027	847,000	1,074,340	0.001137%
DISCOVERY COMMUNICATIONS	3.8% 13 Mar 2024	1,069,000	1,146,453	0.001213%
DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	991,000	1,086,981	0.001150%
DISCOVERY COMMUNICATIONS	4.65% 15 May 2050	650,000	760,635	0.000805%
DISCOVERY COMMUNICATIONS	5.3% 15 May 2049	1,036,000	1,310,221	0.001386%
DIST OF COLUMBIA REVENUE	3.532% 01 Apr 2047	850,000	904,569	0.000957%
DIVERSITECH HOLDINGS, INC	1% 02 Dec 2024	1,954,325	1,954,931	0.002068%
DIVIDEND SOLAR LOANS LLC	4.29% 20 Jul 2038	10,216,204	11,071,129	0.011713%
DOMINICAN REPUBLIC	4.875% 23 Sep 2032	3,255,000	3,353,358	0.003548%
DOMINICAN REPUBLIC	5.3% 21 Jan 2041	902,000	901,791	0.000954%
DOMINICAN REPUBLIC	5.5% 27 Jan 2025	384,000	421,594	0.000446%
DOMINICAN REPUBLIC	5.875% 18 Apr 2024	610,000	648,125	0.000686%
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	3,058,000	3,047,297	0.003224%
DOMINICAN REPUBLIC	5.95% 25 Jan 2027	390,000	438,555	0.000464%
DOMINICAN REPUBLIC	6% 19 Jul 2028	188,000	213,662	0.000226%

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DOMINICAN REPUBLIC	6.4% 05 Jun 2049	169,000	181,675	0.000192%
DOMINICAN REPUBLIC	6.5% 15 Feb 2048	1,679,000	1,831,789	0.001938%
DOMINICAN REPUBLIC	6.85% 27 Jan 2045	2,494,000	2,818,220	0.002982%
DOMINICAN REPUBLIC	6.875% 29 Jan 2026	1,734,000	2,009,012	0.002125%
DOMINICAN REPUBLIC	7.45% 30 Apr 2044	1,636,000	1,969,744	0.002084%
DOMINION ENERGY INC	3.9% 01 Oct 2025	1,875,000	2,073,296	0.002193%
DOMINION ENERGY SOUTH	5.1% 01 Jun 2065	850,000	1,227,696	0.001299%
DOMINOS PIZZA MASTER ISSUER LL	2.662% 25 Apr 2051	1,410,000	1,458,913	0.001543%
DOMINOS PIZZA MASTER ISSUER LL	3.668% 25 Oct 2049	987,500	1,068,120	0.001130%
DOMINOS PIZZA MASTER ISSUER LL	4.116% 25 Jul 2048	2,262,000	2,358,904	0.002496%
DOW CHEMICAL CO/THE	1.125% 15 Mar 2032	339,000	410,930	0.000435%
DOW CHEMICAL CO/THE	5.55% 30 Nov 2048	195,000	273,762	0.000290%
DP WORLD CRESCENT LTD	3.749% 30 Jan 2030	257,000	276,317	0.000292%
DP WORLD CRESCENT LTD	3.875% 18 Jul 2029	667,000	723,695	0.000766%
DP WORLD PLC	5.625% 25 Sep 2048	2,100,000	2,622,270	0.002774%
DRAKE SOFTWARE LLC	1% 16 Mar 2026	605,769	587,596	0.000622%
DRAKE SOFTWARE LLC	1% 16 Mar 2028	5,694,231	5,580,346	0.005904%
DRIVE AUTO RECEIVABLES TRUST	2.7% 16 Feb 2027	1,720,000	1,769,294	0.001872%
DRUG ROYALTY III LP 1	1% 15 Oct 2031	530,698	525,959	0.000556%
DRYDEN SENIOR LOAN FUND	1% 15 Apr 2029	3,888,808	3,888,913	0.004114%
DRYDEN SENIOR LOAN FUND	1% 15 Apr 2034	710,000	710,515	0.000752%
DRYDEN SENIOR LOAN FUND	1% 17 Jul 2030	1,635,000	1,635,000	0.001730%
DRYDEN SENIOR LOAN FUND	1% 17 Jul 2034	1,635,000	1,635,000	0.001730%
DRYDEN SENIOR LOAN FUND	1% 20 Apr 2034	1,360,000	1,360,488	0.001439%
DTE ELECTRIC CO	3.95% 01 Mar 2049	486,000	587,494	0.000622%
DTE ELECTRIC CO	4.05% 15 May 2048	305,000	370,823	0.000392%
DUBAI GOVT INT L BONDS	3.9% 09 Sep 2050	659,000	616,165	0.000652%
DUBAI GOVT INT L BONDS	5.25% 30 Jan 2043	650,000	731,991	0.000774%
DUKE ENERGY CAROLINAS	2.55% 15 Apr 2031	1,130,000	1,173,156	0.001241%
DUKE ENERGY CAROLINAS	3.2% 15 Aug 2049	189,000	198,199	0.000210%
DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	472,000	544,396	0.000576%
DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	1,626,000	2,207,072	0.002335%
DUKE ENERGY CORP	2.4% 15 Aug 2022	1,650,000	1,684,724	0.001782%

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DUKE ENERGY CORP	2.55% 15 Jun 2031	2,140,000	2,165,516	0.002291%
DUKE ENERGY CORP	3.15% 15 Aug 2027	720,000	777,028	0.000822%
DUKE ENERGY FLORIDA LLC	1.75% 15 Jun 2030	578,000	565,743	0.000599%
DUKE ENERGY FLORIDA LLC	2.5% 01 Dec 2029	2,129,000	2,231,013	0.002360%
DUKE ENERGY FLORIDA LLC	3.4% 01 Oct 2046	198,000	215,423	0.000228%
DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	990,000	1,045,740	0.001106%
DUKE ENERGY OHIO INC	3.65% 01 Feb 2029	469,000	522,286	0.000553%
DUKE ENERGY PROGRESS LLC	2.5% 15 Aug 2050	141,000	129,986	0.000138%
DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	105,000	116,310	0.000123%
DUKE ENERGY PROGRESS LLC	4.1% 15 May 2042	807,000	946,623	0.001001%
DUKE ENERGY PROGRESS LLC	4.2% 15 Aug 2045	149,000	179,605	0.000190%
DUKE ENERGY PROGRESS LLC	4.375% 30 Mar 2044	635,000	783,621	0.000829%
DUKE ENERGY PROGRESS LLC	6.3% 01 Apr 2038	2,000	2,893	0.000003%
DUKE REALTY LP	1.75% 01 Feb 2031	730,000	700,216	0.000741%
DUN + BRADSTREET CORP	1% 06 Feb 2026	15,140,737	15,062,611	0.015935%
DUPONT DE NEMOURS INC	4.205% 15 Nov 2023	2,610,000	2,827,445	0.002991%
DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	1,487,000	1,690,950	0.001789%
E2OPEN, LLC	1% 04 Feb 2028	6,900,000	6,900,000	0.007300%
EAGLE RE 2018 1 LTD.	1% 25 Nov 2028	655,848	656,289	0.000694%
EAGLE RE LTD	1% 25 Jan 2030	845,000	842,958	0.000892%
EASTERN ENERGY GAS	2.5% 15 Nov 2024	575,000	604,213	0.000639%
EATON CORP	4.15% 02 Nov 2042	1,420,000	1,693,483	0.001792%
ECOPETROL SA	4.125% 16 Jan 2025	795,000	837,699	0.000886%
ECOPETROL SA	5.875% 28 May 2045	2,220,000	2,378,730	0.002517%
EDELMAN FINANCIAL CENTER LLC	1% 07 Apr 2028	545,389	545,766	0.000577%
EDELMAN FINANCIAL CENTER LLC	1% 20 Jul 2026	1,900,000	1,905,548	0.002016%
EDISON INTERNATIONAL	4.95% 15 Apr 2025	535,000	592,317	0.000627%
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	379,223	380,027	0.000402%
ELECTRONIC ARTS INC	1.85% 15 Feb 2031	1,059,000	1,023,526	0.001083%
ELI LILLY + CO	1.7% 01 Nov 2049	300,000	394,976	0.000418%
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Feb 2066	507,805	506,346	0.000536%
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Jun 2066	789,769	787,908	0.000834%
ELMWOOD CLO II LTD.	1% 20 Apr 2034	3,430,000	3,429,136	0.003628%

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EMBRAER NETHERLANDS FINA	5.4% 01 Feb 2027	2,370,000	2,525,567	0.002672%
EMBRAER NETHERLANDS FINA	6.95% 17 Jan 2028	200,000	228,750	0.000242%
EMERALD PERFORMANCE MATRIL LLC	1% 12 Aug 2025	2,552,889	2,556,080	0.002704%
EMERGE ENERGY SVSC OPRTING LLC	1% 20 Dec 2022	1,427,201	1,427,201	0.001510%
EMPRESA DE TRANSPORTE ME	4.7% 07 May 2050	376,000	424,880	0.000449%
EMPRESA NACIONAL DEL PET	3.75% 05 Aug 2026	228,000	238,421	0.000252%
EMPRESA NACIONAL DEL PET	4.5% 14 Sep 2047	376,000	370,192	0.000392%
ENA MASTER TRUST	4% 19 May 2048	690,000	694,216	0.000734%
ENBRIDGE ENERGY PARTNERS	7.375% 15 Oct 2045	1,369,000	2,147,997	0.002272%
ENEL FINANCE INTL NV	0.01% 17 Jun 2024	280,000	333,984	0.000353%
ENERGEAN ISRAEL FINANCE	5.375% 30 Mar 2028	120,000	123,162	0.000130%
ENERGEAN ISRAEL FINANCE	5.875% 30 Mar 2031	220,000	225,940	0.000239%
ENERGY TRANSFER LP	2.9% 15 May 2025	247,000	259,962	0.000275%
ENERGY TRANSFER LP	3.6% 01 Feb 2023	2,334,000	2,421,881	0.002562%
ENERGY TRANSFER LP	3.75% 15 May 2030	620,000	673,499	0.000713%
ENERGY TRANSFER LP	4.2% 15 Apr 2027	1,375,000	1,518,569	0.001607%
ENERGY TRANSFER LP	4.5% 15 Apr 2024	1,480,000	1,611,321	0.001705%
ENERGY TRANSFER LP	4.75% 15 Jan 2026	3,250,000	3,658,882	0.003871%
ENERGY TRANSFER LP	4.95% 15 Jun 2028	316,000	365,100	0.000386%
ENERGY TRANSFER LP	5.25% 15 Apr 2029	1,350,000	1,594,579	0.001687%
ENERGY TRANSFER LP	5.3% 01 Apr 2044	70,000	80,712	0.000085%
ENERGY TRANSFER LP	5.5% 01 Jun 2027	440,000	516,025	0.000546%
ENERGY TRANSFER LP	5.875% 15 Jan 2024	650,000	720,268	0.000762%
ENERGY TRANSFER LP	5.95% 01 Dec 2025	127,000	148,690	0.000157%
ENERGY TRANSFER LP	6.125% 15 Dec 2045	1,820,000	2,319,807	0.002454%
ENERGY TRANSFER LP	6.25% 15 Apr 2049	1,345,000	1,764,971	0.001867%
ENI SPA	4.25% 09 May 2029	2,006,000	2,281,999	0.002414%
ENN CLEAN ENERGY	3.375% 12 May 2026	200,000	203,882	0.000216%
ENERGY ARKANSAS LLC	3.35% 15 Jun 2052	195,000	208,209	0.000220%
ENERGY LOUISIANA LLC	1.6% 15 Dec 2030	922,000	885,144	0.000936%
ENERGY LOUISIANA LLC	2.9% 15 Mar 2051	132,000	130,014	0.000138%
ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	1,630,000	1,721,958	0.001822%
ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	1,368,000	1,467,070	0.001552%

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ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	370,000	412,433	0.000436%
ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	1,760,000	2,022,885	0.002140%
ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	210,000	242,215	0.000256%
ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	2,150,000	2,645,997	0.002799%
ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	60,000	73,274	0.000078%
ENTERPRISE PRODUCTS OPER	4.9% 15 May 2046	2,285,000	2,821,415	0.002985%
ENTERPRISE PRODUCTS OPER	5.7% 15 Feb 2042	257,000	344,446	0.000364%
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	60,000	92,161	0.000098%
EOG RESOURCES INC	3.9% 01 Apr 2035	600,000	692,686	0.000733%
EOG RESOURCES INC	4.15% 15 Jan 2026	600,000	675,049	0.000714%
EOG RESOURCES INC	4.95% 15 Apr 2050	2,503,000	3,330,845	0.003524%
EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	1,670,000	1,853,700	0.001961%
EQUINIX INC	1.8% 15 Jul 2027	265,000	268,217	0.000284%
EQUINIX INC	2% 15 May 2028	1,321,000	1,326,685	0.001404%
EQUINIX INC	2.5% 15 May 2031	1,020,000	1,037,369	0.001097%
EQUINIX INC	3.2% 18 Nov 2029	126,000	135,148	0.000143%
EQUINOR ASA	3.625% 06 Apr 2040	895,000	1,020,370	0.001079%
EQUINOR ASA	3.7% 06 Apr 2050	585,000	672,290	0.000711%
EQUINOX HLDGS INC	1% 08 Mar 2024	6,406,603	6,129,005	0.006484%
EQUITABLE FINANCIAL LIFE	1.8% 08 Mar 2028	2,525,000	2,511,882	0.002657%
ERESEARCHTECHNOLOGY INC	1% 04 Feb 2027	4,418,002	4,435,276	0.004692%
ERSTE GROUP BANK AG	1% 08 Sep 2031	200,000	245,529	0.000260%
ESB FINANCE DAC	3.494% 12 Jan 2024	330,000	426,410	0.000451%
ESCROW RCN CORP	11.625% 15 Apr 2023	907,000	89,420	0.000095%
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	530,000	589,625	0.000624%
ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	660,000	689,238	0.000729%
ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	830,000	875,650	0.000926%
ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	510,000	575,918	0.000609%
ESTEE LAUDER CO INC	2.6% 15 Apr 2030	630,000	665,049	0.000704%
EURO-BOBL FUTURE SEP21	XEUR 20210908	41,900,000	-	0.000000%
EURO-BTP FUTURE SEP21	XEUR 20210908	50,400,000	-	0.000000%
EURO-BUND FUTURE SEP21	XEUR 20210908	(4,800,000)	-	0.000000%
EURO-BUXL 30Y BND SEP21	XEUR 20210908	33,200,000	-	0.000000%

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EURO-OAT FUTURE SEP21	XEUR 20210908	51,100,000	-	0.000000%
EUROPEAN INVESTMENT BANK	0.01% 09 Sep 2030	4,170,000	4,952,188	0.005239%
EUROPEAN UNION	0.01% 04 Jul 2031	200,000	236,648	0.000250%
EUROPEAN UNION	0.01% 04 Oct 2030	5,400,000	6,419,873	0.006792%
EUROPEAN UNION	0.01% 06 Jul 2026	1,600,000	1,934,206	0.002046%
EUROPEAN UNION	0.25% 22 Apr 2036	500,000	581,311	0.000615%
EUROPEAN UNION	0.7% 06 Jul 2051	600,000	719,477	0.000761%
EUROPEAN UNION	0.75% 04 Jan 2047	0	-	0.000000%
EURO-SCHATZ FUT SEP21	EUCH 20210908	(14,400,000)	-	0.000000%
EVERGY INC	2.45% 15 Sep 2024	695,000	727,832	0.000770%
EVERGY INC	2.9% 15 Sep 2029	1,265,000	1,340,541	0.001418%
EVERGY METRO	2.25% 01 Jun 2030	190,000	193,276	0.000204%
EXAMWORKS GROUP INC	1% 30 Sep 2029	16,720,000	16,469,200	0.017423%
EXELON CORP	4.7% 15 Apr 2050	399,000	503,983	0.000533%
EXELON CORP	5.625% 15 Jun 2035	414,000	545,193	0.000577%
EXETER AUTOMOBILE RECEIVABLES	2.58% 15 Sep 2025	3,905,000	4,010,043	0.004242%
EXETER AUTOMOBILE RECEIVABLES	2.73% 15 Dec 2025	1,235,000	1,269,076	0.001343%
EXPEDIA GROUP INC	2.95% 15 Mar 2031	360,000	364,793	0.000386%
EXPEDIA GROUP INC	3.25% 15 Feb 2030	251,000	262,181	0.000277%
EXPORT IMPORT BANK CHINA	3.23% 23 Mar 2030	10,000,000	1,512,405	0.001600%
EXPORT IMPORT BANK CHINA	3.33% 22 Feb 2026	9,000,000	1,395,342	0.001476%
EXPORT IMPORT BK INDIA	2.25% 13 Jan 2031	290,000	268,475	0.000284%
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	320,000	325,090	0.000344%
EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	1,880,000	2,002,365	0.002118%
EXPORT IMPORT BK INDIA	3.875% 01 Feb 2028	1,720,000	1,860,797	0.001969%
EXPORT IMPORT BK INDIA	4% 14 Jan 2023	319,000	333,323	0.000353%
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	1,810,000	1,815,087	0.001920%
EXXON MOBIL CORPORATION	1.408% 26 Jun 2039	650,000	758,248	0.000802%
EXXON MOBIL CORPORATION	1.571% 15 Apr 2023	70,000	71,557	0.000076%
EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	2,050,000	2,198,805	0.002326%
EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,310,000	1,422,223	0.001505%
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	790,000	887,088	0.000938%
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	750,000	884,745	0.000936%

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EXXON MOBIL CORPORATION	4.227% 19 Mar 2040	1,170,000	1,396,974	0.001478%
EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	600,000	744,730	0.000788%
FANNIE MAE	0.01% 15 May 2030	4,335,000	3,746,210	0.003963%
FANNIE MAE	0.01% 25 Mar 2042	95,126	90,242	0.000095%
FANNIE MAE	1% 25 Aug 2044	923,494	52,614	0.000056%
FANNIE MAE	1% 25 Aug 2046	1,684,729	1,696,535	0.001795%
FANNIE MAE	1% 25 Dec 2041	2,817,097	597,689	0.000632%
FANNIE MAE	1% 25 Dec 2047	9,765,709	2,364,507	0.002502%
FANNIE MAE	1% 25 Jan 2047	5,099,450	1,018,237	0.001077%
FANNIE MAE	1% 25 Nov 2047	333,208	60,347	0.000064%
FANNIE MAE	1% 25 Oct 2047	5,369,473	1,271,426	0.001345%
FANNIE MAE	2% 25 Jul 2050	612,111	564,612	0.000597%
FANNIE MAE	2.5% 05 Feb 2024	5,024,000	5,299,364	0.005606%
FANNIE MAE	2.5% 25 Aug 2050	740,717	114,725	0.000121%
FANNIE MAE	2.5% 25 Feb 2051	2,542,372	366,374	0.000388%
FANNIE MAE	3% 25 Apr 2032	579,697	16,627	0.000018%
FANNIE MAE	3% 25 Sep 2032	1,977,319	137,764	0.000146%
FANNIE MAE	3.5% 25 Dec 2039	221,218	4,248	0.000004%
FANNIE MAE	4% 25 Aug 2033	4,085,000	4,357,403	0.004610%
FANNIE MAE	4% 25 Feb 2041	3,373,217	3,612,671	0.003822%
FANNIE MAE	4% 25 Sep 2027	54,157	2,742	0.000003%
FANNIE MAE	5% 25 May 2045	4,106,381	650,599	0.000688%
FANNIE MAE	5.5% 25 Jul 2041	2,093,074	2,362,326	0.002499%
FANNIE MAE	6.5% 25 Jun 2039	45,481	49,784	0.000053%
FANNIE MAE CAS	1% 25 Apr 2029	1,216,985	1,265,066	0.001338%
FANNIE MAE CAS	1% 25 Aug 2028	901,352	955,561	0.001011%
FANNIE MAE CAS	1% 25 Jan 2024	1,792,216	1,853,097	0.001960%
FANNIE MAE CAS	1% 25 Nov 2024	752,675	772,477	0.000817%
FANNIE MAE CAS	1% 25 Oct 2023	183,463	191,917	0.000203%
FANNIE MAE CAS	1% 25 Sep 2028	1,406,005	1,483,833	0.001570%
FANNIEMAE ACES	1% 25 Feb 2027	18,399,231	19,949,337	0.021105%
FANNIEMAE ACES	1% 25 Jan 2025	72,994,234	238,297	0.000252%
FANNIEMAE ACES	1% 25 Jan 2030	48,348,958	998,938	0.001057%

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FANNIEMAE ACES	1% 25 Jul 2022	8,431,886	17,622	0.000019%
FANNIEMAE ACES	1% 25 Jun 2034	20,416,449	2,352,445	0.002489%
FANNIEMAE ACES	1% 25 May 2027	200,000	219,550	0.000232%
FANNIEMAE ACES	2.5% 25 Oct 2037	188,335	193,407	0.000205%
FANNIEMAE ACES	2.577% 25 Sep 2031	9,000,000	9,569,708	0.010124%
FANNIEMAE ACES	2.944% 25 Jul 2039	282,034	301,141	0.000319%
FANNIEMAE ACES	3.7% 25 Jan 2036	700,000	804,229	0.000851%
FANNIEMAE GRANTOR TRUST	1% 28 May 2035	1,150,321	1,106,923	0.001171%
FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	239,059	260,131	0.000275%
FANNIEMAE STRIP	1% 25 Jan 2039	29,327	4,647	0.000005%
FANNIEMAE STRIP	3% 25 Apr 2027	959,390	53,897	0.000057%
FANNIEMAE STRIP	3.5% 25 Nov 2041	776,397	72,121	0.000076%
FANNIEMAE STRIP	4% 25 Apr 2042	1,562,820	211,004	0.000223%
FANNIEMAE STRIP	4.5% 25 Nov 2039	132,882	24,274	0.000026%
FANNIEMAE STRIP	5% 25 Jan 2038	16,293	2,508	0.000003%
FANNIEMAE STRIP	5% 25 Jan 2039	26,690	5,106	0.000005%
FANNIEMAE STRIP	6% 25 Jan 2038	276,884	56,324	0.000060%
FANNIEMAE STRIP	6% 25 Jul 2038	188,888	37,458	0.000040%
FANNIEMAE STRIPS	0.01% 15 Nov 2028	13,000,000	11,791,630	0.012475%
FANTASIA HOLDINGS GROUP	10.875% 09 Jan 2023	240,000	211,323	0.000224%
FANTASIA HOLDINGS GROUP	12.25% 18 Oct 2022	200,000	181,101	0.000192%
FANTASIA HOLDINGS GROUP	7.95% 05 Jul 2022	200,000	177,100	0.000187%
FASTLANE PARENT CO INC	1% 04 Feb 2026	7,723,217	7,706,303	0.008153%
FASTLANE PARENT CO INC SYNDI	1% 21 Dec 2026	3,500,000	3,313,345	0.003505%
FCA BANK SPA IRELAND	0.5% 18 Sep 2023	370,000	443,445	0.000469%
FED HM LN PC POOL A39304	5.5% 01 Nov 2035	181,720	210,600	0.000223%
FED HM LN PC POOL A39410	5% 01 Nov 2035	15,011	17,091	0.000018%
FED HM LN PC POOL A90196	4.5% 01 Dec 2039	43,385	48,424	0.000051%
FED HM LN PC POOL A93010	4.5% 01 Jul 2040	20,978	23,413	0.000025%
FED HM LN PC POOL A93534	4% 01 Aug 2040	50,948	55,517	0.000059%
FED HM LN PC POOL A93786	4% 01 Sep 2040	874,281	955,751	0.001011%
FED HM LN PC POOL A93851	4% 01 Sep 2040	101,376	111,523	0.000118%
FED HM LN PC POOL A94779	4% 01 Nov 2040	19,009	20,928	0.000022%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
FED HM LN PC POOL A94977	4% 01 Nov 2040	45,111	49,489	0.000052%
FED HM LN PC POOL A95144	4% 01 Nov 2040	28,672	31,679	0.000034%
FED HM LN PC POOL A95923	4% 01 Oct 2040	32,049	35,410	0.000037%
FED HM LN PC POOL C00575	7.5% 01 Jan 2028	2,318	2,586	0.000003%
FED HM LN PC POOL C00882	7.5% 01 Nov 2029	639	746	0.000001%
FED HM LN PC POOL C00896	7.5% 01 Dec 2029	2,793	3,280	0.000003%
FED HM LN PC POOL C01103	7.5% 01 Dec 2030	155	183	0.000000%
FED HM LN PC POOL C01116	7.5% 01 Jan 2031	2,620	3,077	0.000003%
FED HM LN PC POOL C01165	7.5% 01 Apr 2031	156	170	0.000000%
FED HM LN PC POOL C01253	7.5% 01 Sep 2031	3,387	3,773	0.000004%
FED HM LN PC POOL C03811	3.5% 01 Apr 2042	361,892	395,449	0.000418%
FED HM LN PC POOL C03815	3.5% 01 Mar 2042	559,541	604,951	0.000640%
FED HM LN PC POOL C37871	7.5% 01 Apr 2030	248	249	0.000000%
FED HM LN PC POOL C40546	7.5% 01 Jul 2030	133	133	0.000000%
FED HM LN PC POOL C41221	7.5% 01 Aug 2030	1,287	1,376	0.000001%
FED HM LN PC POOL C43498	7.5% 01 Oct 2030	1,759	1,766	0.000002%
FED HM LN PC POOL C45212	7.5% 01 Dec 2030	1,677	1,861	0.000002%
FED HM LN PC POOL C46243	7.5% 01 Oct 2030	1,401	1,429	0.000002%
FED HM LN PC POOL C72121	7.5% 01 Oct 2032	5,777	5,870	0.000006%
FED HM LN PC POOL G01391	7% 01 Apr 2032	68,137	78,580	0.000083%
FED HM LN PC POOL G01838	5% 01 Jul 2035	292,487	335,067	0.000354%
FED HM LN PC POOL G01840	5% 01 Jul 2035	233,024	266,997	0.000282%
FED HM LN PC POOL G03205	5.5% 01 Jul 2035	442,994	511,592	0.000541%
FED HM LN PC POOL G03696	5.5% 01 Jan 2038	273,366	318,142	0.000337%
FED HM LN PC POOL G06172	5.5% 01 Dec 2038	142,663	166,024	0.000176%
FED HM LN PC POOL G07106	3.5% 01 Aug 2042	125,166	135,949	0.000144%
FED HM LN PC POOL G07335	7% 01 Mar 2039	276,422	323,218	0.000342%
FED HM LN PC POOL G07509	6.5% 01 Sep 2039	383,185	437,663	0.000463%
FED HM LN PC POOL G07553	5.5% 01 Jun 2041	1,032,885	1,200,625	0.001270%
FED HM LN PC POOL G07613	6% 01 Apr 2039	242,266	287,146	0.000304%
FED HM LN PC POOL G07642	5% 01 Oct 2041	113,009	129,305	0.000137%
FED HM LN PC POOL G07848	3.5% 01 Apr 2044	601,737	658,341	0.000696%
FED HM LN PC POOL G07924	3.5% 01 Jan 2045	296,023	320,958	0.000340%

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FED HM LN PC POOL G07962	5% 01 Nov 2041	849,388	961,826	0.001018%
FED HM LN PC POOL G08844	5% 01 Oct 2048	26,701	29,301	0.000031%
FED HM LN PC POOL G16186	2.5% 01 Apr 2031	299,863	315,284	0.000334%
FED HM LN PC POOL G60018	4.5% 01 Dec 2043	317,541	355,698	0.000376%
FED HM LN PC POOL G60732	4% 01 Feb 2046	3,127,378	3,420,156	0.003618%
FED HM LN PC POOL G60886	4% 01 Jul 2044	2,343,247	2,558,784	0.002707%
FED HM LN PC POOL G60901	4% 01 Jul 2044	84,028	91,525	0.000097%
FED HM LN PC POOL G60968	3.5% 01 Mar 2047	471,192	508,286	0.000538%
FED HM LN PC POOL G60985	3% 01 May 2047	1,413,224	1,502,514	0.001590%
FED HM LN PC POOL G61047	4.5% 01 Jul 2047	592,577	655,993	0.000694%
FED HM LN PC POOL G61637	3% 01 Sep 2047	1,328,289	1,419,797	0.001502%
FED HM LN PC POOL G67701	3% 01 Oct 2046	1,992,777	2,132,891	0.002256%
FED HM LN PC POOL G67713	4% 01 Jun 2048	4,995,108	5,442,234	0.005758%
FED HM LN PC POOL G67715	4.5% 01 Aug 2048	1,373,817	1,518,673	0.001607%
FED HM LN PC POOL J27190	3.5% 01 Feb 2029	588,003	635,649	0.000672%
FED HM LN PC POOL J31370	2.5% 01 Apr 2030	112,721	118,338	0.000125%
FED HM LN PC POOL J31413	2.5% 01 Apr 2030	128,607	135,215	0.000143%
FED HM LN PC POOL J31612	3% 01 May 2030	122,416	129,985	0.000138%
FED HM LN PC POOL J31728	2.5% 01 May 2030	215,277	226,359	0.000239%
FED HM LN PC POOL J31902	3% 01 Jun 2030	178,544	189,583	0.000201%
FED HM LN PC POOL J32181	3% 01 Jul 2030	35,856	38,074	0.000040%
FED HM LN PC POOL J32204	2.5% 01 Jul 2030	51,460	54,129	0.000057%
FED HM LN PC POOL J32209	2.5% 01 Jul 2030	50,194	52,855	0.000056%
FED HM LN PC POOL J32436	3% 01 Aug 2030	32,956	34,892	0.000037%
FED HM LN PC POOL J32491	2.5% 01 Jul 2030	12,852	13,508	0.000014%
FED HM LN PC POOL J37902	2.5% 01 Nov 2032	4,393,269	4,604,492	0.004871%
FED HM LN PC POOL K90901	3.5% 01 Jul 2033	626,312	672,990	0.000712%
FED HM LN PC POOL Q00093	4% 01 Apr 2041	3,597	3,938	0.000004%
FED HM LN PC POOL Q00804	4.5% 01 May 2041	114,917	126,875	0.000134%
FED HM LN PC POOL Q00959	4.5% 01 May 2041	124,351	137,302	0.000145%
FED HM LN PC POOL Q03841	4% 01 Oct 2041	30,379	33,570	0.000036%
FED HM LN PC POOL Q04022	4% 01 Oct 2041	61,465	67,436	0.000071%
FED HM LN PC POOL Q07417	3.5% 01 Apr 2042	137,338	148,915	0.000158%

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FED HM LN PC POOL Q08239	3.5% 01 May 2042	13,704	14,816	0.000016%
FED HM LN PC POOL Q08306	3.5% 01 May 2042	4,593	4,980	0.000005%
FED HM LN PC POOL Q11909	3.5% 01 Oct 2042	20,002	21,257	0.000022%
FED HM LN PC POOL Q12162	3.5% 01 Aug 2042	47,288	51,302	0.000054%
FED HM LN PC POOL Q14866	3% 01 Jan 2043	361,822	385,149	0.000407%
FED HM LN PC POOL Q16403	3% 01 Mar 2043	181,228	192,746	0.000204%
FED HM LN PC POOL Q16673	3% 01 Mar 2043	480,260	508,959	0.000538%
FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	86,539	93,770	0.000099%
FED HM LN PC POOL Q20146	3.5% 01 Jul 2043	45,830	50,383	0.000053%
FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	232,489	254,431	0.000269%
FED HM LN PC POOL Q21579	4% 01 Sep 2043	113,218	126,071	0.000133%
FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	37,209	40,709	0.000043%
FED HM LN PC POOL Q25643	4% 01 Apr 2044	124,365	136,903	0.000145%
FED HM LN PC POOL Q26218	3.5% 01 May 2044	20,491	22,520	0.000024%
FED HM LN PC POOL Q27319	3.5% 01 Jul 2044	17,217	18,922	0.000020%
FED HM LN PC POOL Q28604	3.5% 01 Sep 2044	39,774	43,714	0.000046%
FED HM LN PC POOL Q28764	3.5% 01 Jun 2044	70,829	76,842	0.000081%
FED HM LN PC POOL Q31128	4% 01 Feb 2045	9,656	10,440	0.000011%
FED HM LN PC POOL Q31338	4% 01 Feb 2045	23,504	25,670	0.000027%
FED HM LN PC POOL Q36302	3.5% 01 Sep 2045	42,674	46,903	0.000050%
FED HM LN PC POOL Q37955	4% 01 Dec 2045	55,582	60,706	0.000064%
FED HM LN PC POOL Q37957	4% 01 Dec 2045	51,344	55,714	0.000059%
FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	437,841	473,167	0.000501%
FED HM LN PC POOL Q45080	3% 01 Dec 2046	143,975	153,422	0.000162%
FED HM LN PC POOL Q45083	3% 01 Dec 2046	74,746	80,085	0.000085%
FED HM LN PC POOL Q47317	4.5% 01 Apr 2047	838,651	911,550	0.000964%
FED HM LN PC POOL Q53630	3.5% 01 Jan 2048	61,555	67,457	0.000071%
FED HM LN PC POOL Q56795	5% 01 Jun 2048	229,478	252,143	0.000267%
FED HM LN PC POOL Q57724	4% 01 Aug 2048	3,033,534	3,292,063	0.003483%
FED HM LN PC POOL Q59042	4.5% 01 Oct 2048	3,807,234	4,158,363	0.004399%
FED HM LN PC POOL Q59738	5% 01 Nov 2048	1,535,033	1,688,835	0.001787%
FED HM LN PC POOL Q59746	4.5% 01 Nov 2048	3,413,870	3,711,161	0.003926%
FED HM LN PC POOL QA0641	4% 01 Jun 2049	1,888,996	2,061,419	0.002181%

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FED HM LN PC POOL QA4520	3.5% 01 Nov 2049	2,120,977	2,282,739	0.002415%
FED HM LN PC POOL QA4525	3.5% 01 Oct 2049	1,436,013	1,538,902	0.001628%
FED HM LN PC POOL QA5768	3% 01 Jan 2050	138,774	147,117	0.000156%
FED HM LN PC POOL QA5770	3% 01 Jan 2050	63,085	66,154	0.000070%
FED HM LN PC POOL QA6364	3.5% 01 Jan 2050	3,908,905	4,233,908	0.004479%
FED HM LN PC POOL QA7238	3.5% 01 Feb 2050	313,739	334,630	0.000354%
FED HM LN PC POOL QA7256	3% 01 Feb 2050	0	-	0.000000%
FED HM LN PC POOL QA8791	3.5% 01 Apr 2050	369,090	397,209	0.000420%
FED HM LN PC POOL QB1158	3% 01 Jul 2050	7,620	8,201	0.000009%
FED HM LN PC POOL QB1479	3% 01 Jul 2050	69,724	74,724	0.000079%
FED HM LN PC POOL QB1486	3% 01 Jul 2050	16,426	17,677	0.000019%
FED HM LN PC POOL QB1488	3% 01 Jul 2050	7,567	8,139	0.000009%
FED HM LN PC POOL QB2339	3% 01 Aug 2050	51,433	55,285	0.000058%
FED HM LN PC POOL QB5092	2.5% 01 Nov 2050	189,883	198,814	0.000210%
FED HM LN PC POOL QB5093	2.5% 01 Nov 2050	94,913	99,270	0.000105%
FED HM LN PC POOL QB5799	2.5% 01 Nov 2050	90,109	93,550	0.000099%
FED HM LN PC POOL QB8604	2% 01 Feb 2051	98,514	99,729	0.000106%
FED HM LN PC POOL QB8975	2% 01 Mar 2051	198,257	200,557	0.000212%
FED HM LN PC POOL QB9087	2% 01 Feb 2051	693,756	702,152	0.000743%
FED HM LN PC POOL QB9090	2% 01 Feb 2051	198,432	200,587	0.000212%
FED HM LN PC POOL QB9290	2% 01 Mar 2051	495,262	502,122	0.000531%
FED HM LN PC POOL QB9391	2% 01 Mar 2051	29,787	30,132	0.000032%
FED HM LN PC POOL QB9482	2% 01 Mar 2051	198,795	200,890	0.000213%
FED HM LN PC POOL QB9485	2% 01 Mar 2051	99,358	100,636	0.000106%
FED HM LN PC POOL QB9961	2% 01 Mar 2051	298,064	301,524	0.000319%
FED HM LN PC POOL QC0041	2% 01 Mar 2051	297,243	300,375	0.000318%
FED HM LN PC POOL QC0160	2% 01 Mar 2051	198,752	201,117	0.000213%
FED HM LN PC POOL QC0161	2% 01 Mar 2051	198,769	201,045	0.000213%
FED HM LN PC POOL QC0165	2.5% 01 Mar 2051	197,038	205,059	0.000217%
FED HM LN PC POOL QC0288	2% 01 Apr 2051	295,794	298,860	0.000316%
FED HM LN PC POOL QC0297	2% 01 Apr 2051	298,305	301,767	0.000319%
FED HM LN PC POOL QC0885	2% 01 Apr 2051	99,511	100,791	0.000107%
FED HM LN PC POOL QC1164	2% 01 Apr 2051	199,109	201,518	0.000213%

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FED HM LN PC POOL QC1352	2% 01 Apr 2051	298,231	301,323	0.000319%
FED HM LN PC POOL QK0701	2.5% 01 Apr 2041	98,965	103,267	0.000109%
FED HM LN PC POOL RA1293	3% 01 Sep 2049	1,460,438	1,554,994	0.001645%
FED HM LN PC POOL RA1419	3.5% 01 Sep 2049	5,277,695	5,676,313	0.006005%
FED HM LN PC POOL RA1573	3.5% 01 Oct 2049	3,513,261	3,773,402	0.003992%
FED HM LN PC POOL RA2353	4.5% 01 Mar 2050	230,858	249,573	0.000264%
FED HM LN PC POOL RA2358	4% 01 Mar 2050	239,203	254,574	0.000269%
FED HM LN PC POOL RA2362	3.5% 01 Mar 2050	519,665	547,330	0.000579%
FED HM LN PC POOL RA2658	3.5% 01 May 2050	500,841	538,628	0.000570%
FED HM LN PC POOL RA3175	3% 01 Jul 2050	1,717,761	1,820,226	0.001926%
FED HM LN PC POOL RA3282	3% 01 Aug 2050	1,344,242	1,432,546	0.001516%
FED HM LN PC POOL RA3313	3% 01 Aug 2050	957,095	1,014,452	0.001073%
FED HM LN PC POOL RA3474	3% 01 Sep 2050	1,160,080	1,229,384	0.001301%
FED HM LN PC POOL RA3882	2% 01 Nov 2050	775,351	784,738	0.000830%
FED HM LN PC POOL RA4175	2.5% 01 Dec 2050	1,454,484	1,515,872	0.001604%
FED HM LN PC POOL RA4414	2.5% 01 Jan 2051	968,658	1,007,525	0.001066%
FED HM LN PC POOL RA4703	2% 01 Feb 2051	1,369,549	1,385,868	0.001466%
FED HM LN PC POOL RA5117	2% 01 May 2051	2,180,735	2,206,720	0.002335%
FED HM LN PC POOL RA5155	2% 01 May 2051	198,495	201,045	0.000213%
FED HM LN PC POOL RA5373	2% 01 Jun 2051	898,757	909,467	0.000962%
FED HM LN PC POOL RB5028	3.5% 01 Jan 2040	686,873	723,996	0.000766%
FED HM LN PC POOL RB5034	3.5% 01 Feb 2040	86,451	90,959	0.000096%
FED HM LN PC POOL RE6090	1.5% 01 Mar 2051	1,281,049	1,240,438	0.001312%
FED HM LN PC POOL SC0063	3.5% 01 May 2035	156,972	168,995	0.000179%
FED HM LN PC POOL SC0111	3% 01 Jun 2038	920,045	964,707	0.001021%
FED HM LN PC POOL SD0247	4% 01 Jul 2047	119,127	128,905	0.000136%
FED HM LN PC POOL SD0478	4% 01 Jan 2045	1,236,746	1,357,925	0.001437%
FED HM LN PC POOL SD0481	3.5% 01 Sep 2044	3,685,177	4,046,317	0.004281%
FED HM LN PC POOL SD0485	3.5% 01 Mar 2046	1,516,239	1,631,999	0.001727%
FED HM LN PC POOL SD0486	3.5% 01 Sep 2046	6,368,989	6,762,904	0.007155%
FED HM LN PC POOL SD0487	3.5% 01 Aug 2050	799,819	860,931	0.000911%
FED HM LN PC POOL SD0488	4% 01 May 2049	548,763	592,747	0.000627%
FED HM LN PC POOL SD0489	4% 01 Apr 2048	1,273,297	1,417,787	0.001500%

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FED HM LN PC POOL SD0490	4% 01 Jan 2045	4,654,175	5,088,296	0.005383%
FED HM LN PC POOL SD0491	3.5% 01 Aug 2049	1,747,393	1,918,735	0.002030%
FED HM LN PC POOL SD0493	3.5% 01 Jun 2048	703,654	763,365	0.000808%
FED HM LN PC POOL SD0494	3.5% 01 Jun 2049	1,087,017	1,188,247	0.001257%
FED HM LN PC POOL SD0496	3% 01 Feb 2047	55,925	59,864	0.000063%
FED HM LN PC POOL SD0498	3% 01 Jun 2044	7,946,911	8,467,998	0.008959%
FED HM LN PC POOL SD0500	3% 01 Aug 2050	2,666,082	2,836,080	0.003000%
FED HM LN PC POOL SD0501	3% 01 Aug 2050	2,080,687	2,235,169	0.002365%
FED HM LN PC POOL SD0504	4% 01 Jul 2047	1,313,262	1,428,195	0.001511%
FED HM LN PC POOL SD0505	4% 01 Jun 2048	436,146	472,099	0.000499%
FED HM LN PC POOL SD0508	3.5% 01 Jan 2048	528,973	576,348	0.000610%
FED HM LN PC POOL SD0519	3% 01 Aug 2050	1,641,354	1,756,158	0.001858%
FED HM LN PC POOL SD0520	4% 01 Jun 2050	1,141,274	1,238,812	0.001311%
FED HM LN PC POOL SD0552	2% 01 Mar 2051	894,574	903,847	0.000956%
FED HM LN PC POOL SD0573	2% 01 Apr 2051	298,657	302,499	0.000320%
FED HM LN PC POOL U70060	3% 01 Sep 2027	111,931	117,661	0.000124%
FED HM LN PC POOL U79018	3% 01 Jul 2028	66,026	69,408	0.000073%
FED HM LN PC POOL U90316	4% 01 Oct 2042	204,370	223,348	0.000236%
FED HM LN PC POOL U91254	4% 01 Apr 2043	919,134	1,010,796	0.001069%
FED HM LN PC POOL U95137	4% 01 Aug 2043	474,827	522,202	0.000552%
FED HM LN PC POOL V60696	3% 01 Jan 2030	62,241	65,945	0.000070%
FED HM LN PC POOL V60723	3% 01 Feb 2030	483,412	511,738	0.000541%
FED HM LN PC POOL V60724	3% 01 Jan 2030	78,221	82,852	0.000088%
FED HM LN PC POOL V60796	2.5% 01 May 2030	207,074	217,752	0.000230%
FED HM LN PC POOL V60886	2.5% 01 Aug 2030	225,727	237,716	0.000251%
FED HM LN PC POOL V60902	2.5% 01 Aug 2030	187,769	197,742	0.000209%
FED HM LN PC POOL V60903	2.5% 01 Sep 2030	176,488	185,649	0.000196%
FED HM LN PC POOL V60904	2.5% 01 Sep 2030	336,310	353,492	0.000374%
FED HM LN PC POOL V60905	2.5% 01 Jul 2030	14,428	15,141	0.000016%
FED HM LN PC POOL V60909	3% 01 Aug 2030	55,067	58,432	0.000062%
FED HM LN PC POOL V80593	4.5% 01 Oct 2043	137,812	150,759	0.000159%
FED HM LN PC POOL ZA2471	3% 01 Sep 2037	47,049	49,225	0.000052%
FED HM LN PC POOL ZA5297	4% 01 Mar 2048	769,121	836,228	0.000885%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
FED HM LN PC POOL ZA5433	3.5% 01 Jun 2048	2,031,255	2,175,278	0.002301%
FED HM LN PC POOL ZA6476	4% 01 Feb 2049	392,186	420,724	0.000445%
FED HM LN PC POOL ZA6680	4% 01 Apr 2049	1,097,594	1,191,577	0.001261%
FED HM LN PC POOL ZK9957	3.5% 01 Aug 2033	582,825	628,117	0.000665%
FED HM LN PC POOL ZM3481	3.5% 01 Jun 2047	297,318	318,209	0.000337%
FED HM LN PC POOL ZN0480	3.5% 01 Oct 2042	0	-	0.000000%
FED HM LN PC POOL ZN1436	5% 01 Nov 2048	159,944	175,009	0.000185%
FED HM LN PC POOL ZS0823	5% 01 Dec 2034	15,542	17,801	0.000019%
FED HM LN PC POOL ZS1530	5.5% 01 Jul 2037	254,573	295,904	0.000313%
FED HM LN PC POOL ZS4697	3% 01 Jan 2047	196,211	207,477	0.000219%
FED HM LN PC POOL ZS8669	3% 01 Sep 2032	107,054	113,154	0.000120%
FED HM LN PC POOL ZS8673	3% 01 Oct 2032	150,295	158,747	0.000168%
FED HM LN PC POOL ZS8986	3.5% 01 Sep 2032	269,199	289,638	0.000306%
FED HM LN PC POOL ZS9068	3.5% 01 Jan 2034	40,583	43,727	0.000046%
FED HM LN PC POOL ZS9316	3.5% 01 Jan 2038	697,999	751,317	0.000795%
FED HM LN PC POOL ZT1107	3.5% 01 Mar 2043	0	-	0.000000%
FED HM LN PC POOL ZT1159	3.5% 01 Feb 2044	0	-	0.000000%
FED HM LN PC POOL ZT1493	3% 01 Sep 2048	407,888	434,280	0.000459%
FED HM LN PC POOL ZT1596	5% 01 Jan 2049	781,755	856,516	0.000906%
FED HM LN PC POOL ZT1970	3.5% 01 Apr 2033	546,500	589,155	0.000623%
FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	1,235,000	1,245,374	0.001318%
FED REPUBLIC OF BRAZIL	4.5% 30 May 2029	270,000	288,517	0.000305%
FED REPUBLIC OF BRAZIL	4.625% 13 Jan 2028	272,000	293,823	0.000311%
FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	1,570,000	1,586,454	0.001678%
FED REPUBLIC OF BRAZIL	5.625% 07 Jan 2041	390,000	423,883	0.000448%
FED REPUBLIC OF BRAZIL	5.625% 21 Feb 2047	255,000	277,733	0.000294%
FED REPUBLIC OF BRAZIL	6% 07 Apr 2026	244,000	284,990	0.000302%
FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	770,000	974,997	0.001031%
FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	1,334,000	1,838,092	0.001945%
FEDERAL HOME LOAN BANK	1.875% 07 Jul 2021	6,595,000	6,597,260	0.006980%
FEDERAL HOME LOAN BANK	2.5% 13 Feb 2024	3,165,000	3,344,599	0.003538%
FEDEX CORP	0.45% 04 May 2029	400,000	472,400	0.000500%
FEDEX CORP	2.4% 15 May 2031	595,000	605,545	0.000641%

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FEDEX CORP	4.25% 15 May 2030	1,715,000	1,996,787	0.002112%
FEL ENERGY VI SARL	5.75% 01 Dec 2040	248,654	263,574	0.000279%
FERRELLGAS LP/FERRELLGAS	5.375% 01 Apr 2026	2,900,000	2,874,625	0.003041%
FERRELLGAS LP/FERRELLGAS	5.875% 01 Apr 2029	8,100,000	7,998,750	0.008462%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2024	11,513,421	218,445	0.000231%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2030	3,599,914	459,820	0.000486%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Aug 2023	26,646,887	417,064	0.000441%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	5,067,605	146,997	0.000156%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Feb 2052	9,437,050	793,568	0.000840%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	1,574,891	79,186	0.000084%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	7,844,172	601,360	0.000636%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2030	8,849,272	785,890	0.000831%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2027	13,621,137	427,442	0.000452%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2029	4,471,045	181,529	0.000192%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2029	3,985,284	264,810	0.000280%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2030	3,321,271	404,080	0.000427%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2030	2,633,062	188,295	0.000199%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2053	4,995,333	407,419	0.000431%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2025	1,075,000	1,159,796	0.001227%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2026	8,078,294	239,733	0.000254%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2024	31,317,416	621,416	0.000657%
FHLMC MULTIFAMILY STRUCTURED P	1.875% 25 Apr 2022	339,074	339,819	0.000360%
FHLMC MULTIFAMILY STRUCTURED P	3.002% 25 Jan 2024	105,000	111,031	0.000117%
FHLMC MULTIFAMILY STRUCTURED P	3.279% 25 Oct 2030	9,541,229	10,582,005	0.011195%
FHLMC MULTIFAMILY STRUCTURED P	3.37% 25 Jul 2025	1,925,000	2,043,575	0.002162%
FIDELITY NATL INFO SERV	1% 03 Dec 2028	640,000	780,566	0.000826%
FIDELITY NATL INFO SERV	2.25% 01 Mar 2031	2,600,000	2,595,348	0.002746%
FIDELITY NATL INFO SERV	2.95% 21 May 2039	500,000	723,561	0.000765%
FIFTH THIRD BANCORP	2.375% 28 Jan 2025	1,255,000	1,315,751	0.001392%
FILTRATION GROUP CORPORATION	1% 29 Mar 2025	3,473,750	3,473,750	0.003675%
FIN DEPT GOVT SHARJAH	4.375% 10 Mar 2051	200,000	192,760	0.000204%
FINASTRA USA, INC.	1% 13 Jun 2024	14,205,539	13,973,279	0.014783%
FINASTRA USA, INC.	1% 13 Jun 2025	8,700,000	8,783,781	0.009293%

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FIRST INVESTORS AUTO OWNER TRU	1.49% 15 Jan 2025	863,800	867,765	0.000918%
FIRST QUANTUM MINERALS L	7.5% 01 Apr 2025	460,000	477,250	0.000505%
FIRSTENERGY CORP	4.4% 15 Jul 2027	4,320,000	4,698,000	0.004970%
FIRSTENERGY CORP	7.375% 15 Nov 2031	2,330,000	3,190,958	0.003376%
FISERV INC	2.25% 01 Jun 2027	4,300,000	4,460,527	0.004719%
FISERV INC	3.2% 01 Jul 2026	525,000	568,143	0.000601%
FISERV INC	3.5% 01 Jul 2029	2,409,000	2,650,724	0.002804%
FLAGSTAR MORTGAGE TRUST	1% 25 Apr 2048	716,164	719,156	0.000761%
FLAGSTAR MORTGAGE TRUST	1% 25 Mar 2050	1,501,757	1,501,810	0.001589%
FLAGSTAR MORTGAGE TRUST	1% 25 Oct 2049	1,133,469	1,134,060	0.001200%
FLEXERA SOFTWARE LLC	1% 03 Mar 2029	1,500,000	1,515,000	0.001603%
FLIGHT BIDCO INC	1% 23 Jul 2025	488,693	483,504	0.000512%
FLIGHT BIDCO INC	1% 23 Jul 2026	1,600,000	1,488,000	0.001574%
FLORIDA POWER + LIGHT CO	3.15% 01 Oct 2049	612,000	665,042	0.000704%
FLORIDA POWER + LIGHT CO	3.7% 01 Dec 2047	185,000	217,589	0.000230%
FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	647,000	785,904	0.000831%
FLORIDA ST BRD OF ADMIN FIN CO	1.258% 01 Jul 2025	2,365,000	2,387,723	0.002526%
FLUID FLOW PRODUCTS INC	1% 16 Mar 2029	4,400,000	4,444,000	0.004701%
FNMA POOL 190363	1% 01 Nov 2035	159,950	185,313	0.000196%
FNMA POOL 254477	5.5% 01 Oct 2032	6,164	7,110	0.000008%
FNMA POOL 254514	5.5% 01 Nov 2032	15,710	18,120	0.000019%
FNMA POOL 254548	5.5% 01 Dec 2032	101,887	117,514	0.000124%
FNMA POOL 254693	5.5% 01 Apr 2033	364,777	420,743	0.000445%
FNMA POOL 254800	5.5% 01 Jul 2023	5,650	6,286	0.000007%
FNMA POOL 254916	5.5% 01 Sep 2023	9,884	10,996	0.000012%
FNMA POOL 254950	5.5% 01 Nov 2033	17,579	20,291	0.000021%
FNMA POOL 254983	5.5% 01 Dec 2033	20,146	23,263	0.000025%
FNMA POOL 256960	6.5% 01 Nov 2037	19	22	0.000000%
FNMA POOL 357514	5.5% 01 Mar 2034	7,114	8,224	0.000009%
FNMA POOL 357515	5.5% 01 Mar 2034	3,561	4,119	0.000004%
FNMA POOL 357748	5.5% 01 Apr 2035	10,781	12,490	0.000013%
FNMA POOL 420621	7.5% 01 Dec 2027	1,645	1,778	0.000002%
FNMA POOL 545304	1% 01 Nov 2031	41,164	49,153	0.000052%

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FNMA POOL 555424	1% 01 May 2033	314,119	358,037	0.000379%
FNMA POOL 555531	1% 01 Jun 2033	253,530	292,294	0.000309%
FNMA POOL 555592	1% 01 Jul 2033	46,595	53,744	0.000057%
FNMA POOL 555677	1% 01 Jul 2033	824,692	950,139	0.001005%
FNMA POOL 555692	1% 01 Jul 2033	4,960	5,720	0.000006%
FNMA POOL 555800	1% 01 Oct 2033	63,175	72,787	0.000077%
FNMA POOL 625183	5.5% 01 Jan 2032	928	1,036	0.000001%
FNMA POOL 659339	5.5% 01 Oct 2032	13,415	15,469	0.000016%
FNMA POOL 662547	5.5% 01 Oct 2032	1,294	1,441	0.000002%
FNMA POOL 668999	5.5% 01 Nov 2032	17,316	19,377	0.000021%
FNMA POOL 676661	5.5% 01 Jan 2033	190,452	219,669	0.000232%
FNMA POOL 677089	5.5% 01 Jan 2033	532	614	0.000001%
FNMA POOL 677442	5.5% 01 Jan 2033	25,838	29,784	0.000032%
FNMA POOL 678129	5.5% 01 Jan 2033	2,753	3,066	0.000003%
FNMA POOL 683223	5.5% 01 Feb 2033	2,075	2,392	0.000003%
FNMA POOL 683351	5.5% 01 Feb 2033	103	118	0.000000%
FNMA POOL 683531	5.5% 01 Feb 2033	2,320	2,614	0.000003%
FNMA POOL 686908	5.5% 01 Feb 2033	27,344	31,199	0.000033%
FNMA POOL 687398	5.5% 01 Dec 2032	6,294	7,092	0.000008%
FNMA POOL 688613	5.5% 01 Mar 2033	731	813	0.000001%
FNMA POOL 694232	5.5% 01 Mar 2033	7,710	8,596	0.000009%
FNMA POOL 695005	5.5% 01 Apr 2033	25,511	29,418	0.000031%
FNMA POOL 695204	5.5% 01 Mar 2033	1,810	2,081	0.000002%
FNMA POOL 695299	5.5% 01 Feb 2033	407	461	0.000000%
FNMA POOL 699880	5.5% 01 Apr 2033	6,299	7,087	0.000007%
FNMA POOL 702400	5.5% 01 May 2033	7,659	8,745	0.000009%
FNMA POOL 711215	5.5% 01 Jun 2033	13,088	14,723	0.000016%
FNMA POOL 722317	5.5% 01 Jun 2033	91,085	101,499	0.000107%
FNMA POOL 725042	1% 01 Jan 2034	24,816	28,655	0.000030%
FNMA POOL 725221	1% 01 Jan 2034	7,211	8,319	0.000009%
FNMA POOL 725222	1% 01 Feb 2034	96,050	110,825	0.000117%
FNMA POOL 725423	1% 01 May 2034	161,643	186,583	0.000197%
FNMA POOL 725424	1% 01 Apr 2034	146,791	167,934	0.000178%

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FNMA POOL 725946	1% 01 Nov 2034	778,161	900,791	0.000953%
FNMA POOL 726209	5.5% 01 Jul 2033	90,007	103,284	0.000109%
FNMA POOL 731231	5.5% 01 Aug 2033	18,143	20,195	0.000021%
FNMA POOL 735224	1% 01 Feb 2035	728,430	842,097	0.000891%
FNMA POOL 735226	1% 01 Feb 2035	357,933	409,122	0.000433%
FNMA POOL 740213	5.5% 01 Sep 2033	9,813	11,105	0.000012%
FNMA POOL 743235	5.5% 01 Oct 2033	27,549	31,774	0.000034%
FNMA POOL 745000	1% 01 Oct 2035	66,841	79,212	0.000084%
FNMA POOL 745959	1% 01 Nov 2036	318,968	369,400	0.000391%
FNMA POOL 747058	5.5% 01 Feb 2034	131,318	152,193	0.000161%
FNMA POOL 747448	5.5% 01 Oct 2033	20,607	22,951	0.000024%
FNMA POOL 754324	5.5% 01 Dec 2033	9,232	10,381	0.000011%
FNMA POOL 772350	5.5% 01 Mar 2034	6,348	7,176	0.000008%
FNMA POOL 781875	5.5% 01 Jul 2034	124,542	143,972	0.000152%
FNMA POOL 783646	5.5% 01 Jun 2034	57,667	66,768	0.000071%
FNMA POOL 802642	5.5% 01 May 2034	7,017	8,088	0.000009%
FNMA POOL 807683	4.5% 01 Jan 2035	11,346	12,210	0.000013%
FNMA POOL 831635	6% 01 Aug 2021	64	64	0.000000%
FNMA POOL 885678	6.5% 01 Oct 2036	20,467	23,345	0.000025%
FNMA POOL 886331	6% 01 Jul 2021	40	39	0.000000%
FNMA POOL 889466	1% 01 May 2038	101,618	120,439	0.000127%
FNMA POOL 889529	1% 01 Mar 2038	66,025	78,355	0.000083%
FNMA POOL 889974	1% 01 Sep 2035	49,401	56,249	0.000060%
FNMA POOL 889983	1% 01 Oct 2038	63,115	73,954	0.000078%
FNMA POOL 890604	1% 01 Oct 2044	836,503	929,500	0.000983%
FNMA POOL 890827	1% 01 Dec 2037	167,980	181,067	0.000192%
FNMA POOL 890843	1% 01 Sep 2047	116,305	123,502	0.000131%
FNMA POOL 891807	6.5% 01 Jun 2036	7,684	8,603	0.000009%
FNMA POOL 907830	6% 01 Feb 2037	119,075	137,947	0.000146%
FNMA POOL 909897	6% 01 Mar 2037	81,533	94,479	0.000100%
FNMA POOL 930922	4.5% 01 Apr 2039	88,372	98,413	0.000104%
FNMA POOL 962064	5.5% 01 Mar 2038	39,834	46,336	0.000049%
FNMA POOL 975019	4.5% 01 Apr 2023	12,718	13,350	0.000014%

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FNMA POOL 992262	5% 01 Jan 2039	10,479	12,004	0.000013%
FNMA POOL 995113	1% 01 Sep 2036	600,335	695,216	0.000735%
FNMA POOL 995273	1% 01 Jul 2035	5,703	6,017	0.000006%
FNMA POOL AB0040	4% 01 Mar 2035	264,350	289,276	0.000306%
FNMA POOL AB1094	5% 01 Jun 2040	6,385	7,041	0.000007%
FNMA POOL AB1226	4.5% 01 Jul 2040	59,468	65,503	0.000069%
FNMA POOL AB1228	5% 01 Jul 2040	9,075	10,117	0.000011%
FNMA POOL AB1343	4.5% 01 Aug 2040	3,574	3,987	0.000004%
FNMA POOL AB3314	4.5% 01 Jul 2041	31,837	35,441	0.000037%
FNMA POOL AB3701	4.5% 01 Oct 2041	300,962	335,964	0.000355%
FNMA POOL AB4307	4% 01 Jan 2042	498,021	547,701	0.000579%
FNMA POOL AB6194	2.5% 01 Sep 2027	45,220	47,407	0.000050%
FNMA POOL AB6801	3.5% 01 Nov 2042	1,555,928	1,689,250	0.001787%
FNMA POOL AB7462	3.5% 01 Jan 2043	1,611,433	1,749,512	0.001851%
FNMA POOL AB7728	2.5% 01 Jan 2043	447,853	467,778	0.000495%
FNMA POOL AB8446	2.5% 01 Feb 2028	8,495	8,901	0.000009%
FNMA POOL AB8463	2.5% 01 Feb 2043	589,288	615,507	0.000651%
FNMA POOL AB8804	2.5% 01 Mar 2043	273,816	285,998	0.000303%
FNMA POOL AB8870	2.5% 01 Apr 2028	27,550	28,976	0.000031%
FNMA POOL AB8923	3% 01 Apr 2043	228,623	243,038	0.000257%
FNMA POOL AB8924	3% 01 Apr 2043	191,441	203,254	0.000215%
FNMA POOL AB9564	3% 01 Jun 2043	44,935	48,278	0.000051%
FNMA POOL AB9737	2.5% 01 Jun 2043	553,290	577,904	0.000611%
FNMA POOL AB9980	3.5% 01 Jul 2043	126,859	136,900	0.000145%
FNMA POOL AC8517	5% 01 Dec 2039	20,343	23,205	0.000025%
FNMA POOL AD0121	1% 01 Sep 2029	27,776	29,857	0.000032%
FNMA POOL AD4038	4.5% 01 Apr 2040	25,139	28,044	0.000030%
FNMA POOL AD6510	5% 01 May 2040	16,199	17,785	0.000019%
FNMA POOL AD7593	4.5% 01 Jul 2040	107,641	118,777	0.000126%
FNMA POOL AD8716	5% 01 Jun 2040	67,668	77,177	0.000082%
FNMA POOL AE0028	1% 01 Oct 2039	175,620	208,410	0.000220%
FNMA POOL AE0082	1% 01 May 2040	17,974	20,149	0.000021%
FNMA POOL AE0823	1% 01 Sep 2040	81,421	95,841	0.000101%

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FNMA POOL AE3450	4.5% 01 Aug 2040	157,989	174,355	0.000184%
FNMA POOL AE9758	4% 01 Dec 2040	1,439,623	1,575,652	0.001667%
FNMA POOL AH2739	5% 01 Jan 2041	46,659	51,613	0.000055%
FNMA POOL AH5139	5% 01 Feb 2041	25,978	28,469	0.000030%
FNMA POOL AI0511	5% 01 Apr 2041	77,306	86,218	0.000091%
FNMA POOL AI1863	5% 01 May 2041	167,779	191,960	0.000203%
FNMA POOL AI1892	5% 01 May 2041	1,023,125	1,170,595	0.001238%
FNMA POOL AI2433	5% 01 May 2041	230,278	260,891	0.000276%
FNMA POOL AI2443	5% 01 May 2041	131,148	150,052	0.000159%
FNMA POOL AI2462	5% 01 May 2041	211,332	241,792	0.000256%
FNMA POOL AI4261	5% 01 Jun 2041	136,638	154,336	0.000163%
FNMA POOL AI8961	4.5% 01 Sep 2041	32,062	35,770	0.000038%
FNMA POOL AJ3120	4.5% 01 Oct 2041	16,028	17,888	0.000019%
FNMA POOL AJ4060	4.5% 01 Oct 2041	84,066	93,750	0.000099%
FNMA POOL AK7510	3.5% 01 Apr 2042	20,235	21,927	0.000023%
FNMA POOL AK8441	4% 01 Apr 2042	20,055	22,053	0.000023%
FNMA POOL AK9225	3.5% 01 Jun 2042	15,229	16,416	0.000017%
FNMA POOL AL0215	1% 01 Apr 2041	3,768,222	4,189,236	0.004432%
FNMA POOL AL0408	1% 01 Oct 2021	1	1	0.000000%
FNMA POOL AL0476	1% 01 Nov 2040	676,072	773,500	0.000818%
FNMA POOL AL1051	1% 01 Sep 2041	219,918	244,359	0.000259%
FNMA POOL AL1472	1% 01 May 2039	131,785	146,901	0.000155%
FNMA POOL AL1489	1% 01 Feb 2042	900,563	976,772	0.001033%
FNMA POOL AL1704	1% 01 May 2040	4,033	4,769	0.000005%
FNMA POOL AL2482	1% 01 Sep 2042	248,637	276,366	0.000292%
FNMA POOL AL3026	1% 01 Dec 2042	165,893	179,738	0.000190%
FNMA POOL AL4141	1% 01 Apr 2040	420,418	497,671	0.000527%
FNMA POOL AL4142	1% 01 Jun 2041	95,473	113,112	0.000120%
FNMA POOL AL4324	1% 01 May 2040	2,317,778	2,682,080	0.002837%
FNMA POOL AL5540	1% 01 Jul 2044	176,738	196,890	0.000208%
FNMA POOL AL6004	1% 01 Dec 2043	137,614	153,946	0.000163%
FNMA POOL AL6761	1% 01 May 2030	99,698	105,823	0.000112%
FNMA POOL AL6918	1% 01 Sep 2025	800	806	0.000001%

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FNMA POOL AL7139	1% 01 Jul 2030	138,540	146,944	0.000155%
FNMA POOL AL7167	1% 01 Jan 2041	61,851	67,232	0.000071%
FNMA POOL AL7320	1% 01 Sep 2030	22,926	24,335	0.000026%
FNMA POOL AL7521	1% 01 Jun 2039	487,660	553,677	0.000586%
FNMA POOL AL7524	1% 01 Jul 2041	364,071	412,465	0.000436%
FNMA POOL AL7777	1% 01 Dec 2043	578,363	661,719	0.000700%
FNMA POOL AL7800	1% 01 Nov 2030	7,071	7,384	0.000008%
FNMA POOL AL7936	1% 01 Sep 2045	142,813	159,272	0.000169%
FNMA POOL AL8153	1% 01 Mar 2031	69,436	73,479	0.000078%
FNMA POOL AL9031	1% 01 Aug 2046	20,289	21,769	0.000023%
FNMA POOL AL9227	1% 01 Oct 2036	28,239	29,962	0.000032%
FNMA POOL AL9501	1% 01 Nov 2045	92,147	102,768	0.000109%
FNMA POOL AL9920	1% 01 Feb 2047	1,010,279	1,094,012	0.001157%
FNMA POOL AM8130	2.72% 01 Mar 2027	1,704,849	1,831,569	0.001938%
FNMA POOL AM8159	2.81% 01 Feb 2027	1,200,113	1,297,045	0.001372%
FNMA POOL AM8674	2.81% 01 Apr 2025	340,000	364,281	0.000385%
FNMA POOL AN8048	3.08% 01 Jan 2028	100,000	109,980	0.000116%
FNMA POOL AO0777	3.5% 01 Apr 2042	65,943	71,265	0.000075%
FNMA POOL AO2114	4% 01 May 2042	131,886	145,018	0.000153%
FNMA POOL AO2711	4% 01 May 2042	16,173	17,612	0.000019%
FNMA POOL AO2881	3.5% 01 May 2042	10,660	11,519	0.000012%
FNMA POOL AO2961	4% 01 May 2042	380,540	418,475	0.000443%
FNMA POOL AO3048	3.5% 01 Jun 2042	11,015	11,937	0.000013%
FNMA POOL AO9707	3.5% 01 Jul 2042	31,489	34,123	0.000036%
FNMA POOL AP0692	4% 01 Jul 2042	18,066	19,867	0.000021%
FNMA POOL AP2530	4% 01 Aug 2042	48,465	53,292	0.000056%
FNMA POOL AP4532	4% 01 Sep 2042	110,518	121,468	0.000129%
FNMA POOL AP4710	3.5% 01 Aug 2042	619,482	668,486	0.000707%
FNMA POOL AP4903	4% 01 Sep 2042	32,495	35,734	0.000038%
FNMA POOL AP5205	2.5% 01 Sep 2027	29,279	30,676	0.000032%
FNMA POOL AP7399	4% 01 Sep 2042	24,553	26,997	0.000029%
FNMA POOL AP9229	4% 01 Oct 2042	14,263	15,682	0.000017%
FNMA POOL AP9766	4% 01 Oct 2042	591,171	649,856	0.000688%

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FNMA POOL AQ0543	3.5% 01 Nov 2042	8,643,599	9,374,057	0.009917%
FNMA POOL AQ3599	4% 01 Nov 2042	19,597	21,551	0.000023%
FNMA POOL AQ4132	3% 01 Oct 2028	10,023	10,637	0.000011%
FNMA POOL AQ4555	4% 01 Dec 2042	610,607	671,324	0.000710%
FNMA POOL AQ4573	4% 01 Dec 2042	135,268	148,698	0.000157%
FNMA POOL AQ7003	4% 01 Dec 2042	20,698	22,756	0.000024%
FNMA POOL AQ7048	4% 01 Dec 2042	70,545	77,537	0.000082%
FNMA POOL AQ7082	4% 01 Jan 2043	26,786	29,180	0.000031%
FNMA POOL AR7568	3% 01 Mar 2043	254,373	270,254	0.000286%
FNMA POOL AR7576	3% 01 Mar 2043	177,237	188,429	0.000199%
FNMA POOL AR8456	2.5% 01 Mar 2043	475,696	496,467	0.000525%
FNMA POOL AR8630	3% 01 Apr 2043	207,805	220,900	0.000234%
FNMA POOL AR9188	2.5% 01 Mar 2043	97,576	101,917	0.000108%
FNMA POOL AR9218	3% 01 Mar 2043	253,158	269,145	0.000285%
FNMA POOL AS0070	4% 01 Aug 2043	435,155	478,359	0.000506%
FNMA POOL AS0190	2.5% 01 Aug 2028	71,579	75,279	0.000080%
FNMA POOL AS0299	2.5% 01 Aug 2043	136,104	142,155	0.000150%
FNMA POOL AS0514	2.5% 01 Aug 2043	268,421	280,129	0.000296%
FNMA POOL AS1131	4.5% 01 Nov 2043	120,256	134,061	0.000142%
FNMA POOL AS3253	4% 01 Sep 2044	201,940	221,226	0.000234%
FNMA POOL AS3594	3% 01 Oct 2029	135,504	143,824	0.000152%
FNMA POOL AS4271	4.5% 01 Jan 2045	69,425	78,013	0.000083%
FNMA POOL AS4347	4% 01 Jan 2045	323,372	355,529	0.000376%
FNMA POOL AS4485	2.5% 01 Feb 2030	7,303	7,654	0.000008%
FNMA POOL AS4488	2.5% 01 Feb 2030	8,393	8,793	0.000009%
FNMA POOL AS4688	2.5% 01 Mar 2030	87,194	91,649	0.000097%
FNMA POOL AS4884	3% 01 May 2045	4,254,758	4,466,664	0.004725%
FNMA POOL AS5403	2.5% 01 Jul 2030	69,689	73,280	0.000078%
FNMA POOL AS5405	2.5% 01 Jul 2030	11,945	12,541	0.000013%
FNMA POOL AS5548	2.5% 01 Aug 2030	107,748	113,303	0.000120%
FNMA POOL AS5614	2.5% 01 Aug 2030	137,736	144,668	0.000153%
FNMA POOL AS5616	2.5% 01 Aug 2030	243,164	255,492	0.000270%
FNMA POOL AS5623	3% 01 Aug 2030	189,968	201,043	0.000213%

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FNMA POOL AS5708	3.5% 01 Aug 2030	144,914	157,529	0.000167%
FNMA POOL AS5714	3% 01 Sep 2030	141,639	150,230	0.000159%
FNMA POOL AS5728	3% 01 Sep 2030	177,307	188,203	0.000199%
FNMA POOL AS5786	2.5% 01 Sep 2030	128,273	134,825	0.000143%
FNMA POOL AS5872	2.5% 01 Sep 2030	162,308	170,865	0.000181%
FNMA POOL AS6115	2.5% 01 Nov 2030	147,075	154,585	0.000164%
FNMA POOL AS6116	2.5% 01 Nov 2030	138,216	145,110	0.000154%
FNMA POOL AS6141	2.5% 01 Nov 2030	158,847	167,219	0.000177%
FNMA POOL AS6142	2.5% 01 Nov 2030	141,035	148,294	0.000157%
FNMA POOL AS6233	4.5% 01 Nov 2045	10,544	11,590	0.000012%
FNMA POOL AS6328	3.5% 01 Dec 2045	808,715	867,552	0.000918%
FNMA POOL AS6340	3.5% 01 Dec 2045	165,106	178,615	0.000189%
FNMA POOL AS6541	3.5% 01 Jan 2046	171,460	186,127	0.000197%
FNMA POOL AS6562	3.5% 01 Jan 2046	145,518	156,996	0.000166%
FNMA POOL AS7320	2.5% 01 Jun 2031	179,814	189,306	0.000200%
FNMA POOL AS7365	3% 01 Jun 2046	14,395	15,300	0.000016%
FNMA POOL AS7533	3% 01 Jul 2046	45,517	48,353	0.000051%
FNMA POOL AS7605	2.5% 01 Jul 2031	230,014	242,156	0.000256%
FNMA POOL AS7617	2.5% 01 Jul 2031	334,013	351,482	0.000372%
FNMA POOL AS7738	3% 01 Aug 2046	1,342,231	1,434,554	0.001518%
FNMA POOL AS8009	2.5% 01 Oct 2031	360,737	379,355	0.000401%
FNMA POOL AS8193	2.5% 01 Oct 2031	423,413	445,273	0.000471%
FNMA POOL AS8195	2.5% 01 Oct 2031	524,616	552,761	0.000585%
FNMA POOL AS8208	2.5% 01 Oct 2031	574,816	605,201	0.000640%
FNMA POOL AS8240	2.5% 01 Nov 2031	351,789	370,386	0.000392%
FNMA POOL AS8241	2.5% 01 Nov 2031	283,078	297,572	0.000315%
FNMA POOL AS8245	2.5% 01 Nov 2031	232,368	244,836	0.000259%
FNMA POOL AS8251	2% 01 Nov 2031	281,898	291,890	0.000309%
FNMA POOL AS8291	2% 01 Nov 2031	17,468	18,087	0.000019%
FNMA POOL AS8348	3% 01 Nov 2036	216,766	230,608	0.000244%
FNMA POOL AS8349	3% 01 Nov 2036	85,616	90,925	0.000096%
FNMA POOL AS8409	2.5% 01 Nov 2031	3,565,499	3,732,505	0.003949%
FNMA POOL AS8449	2.5% 01 Dec 2031	3,913,659	4,100,763	0.004338%

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FNMA POOL AS8486	3% 01 Dec 2046	858,547	914,492	0.000967%
FNMA POOL AS8553	3% 01 Dec 2036	266,625	284,143	0.000301%
FNMA POOL AS8740	3.5% 01 Feb 2037	65,356	69,584	0.000074%
FNMA POOL AS9316	2.5% 01 Mar 2032	151,103	159,080	0.000168%
FNMA POOL AS9317	2.5% 01 Mar 2032	134,517	141,672	0.000150%
FNMA POOL AS9318	2.5% 01 Mar 2032	251,464	264,849	0.000280%
FNMA POOL AS9319	2.5% 01 Mar 2032	270,307	284,275	0.000301%
FNMA POOL AS9321	2.5% 01 Mar 2032	212,241	224,191	0.000237%
FNMA POOL AS9453	4% 01 Apr 2047	66,586	72,107	0.000076%
FNMA POOL AS9760	4.5% 01 Jun 2047	388,361	422,806	0.000447%
FNMA POOL AT0238	2.5% 01 Mar 2043	1,273,317	1,327,464	0.001404%
FNMA POOL AT2020	3.5% 01 Apr 2043	5,610,895	6,091,328	0.006444%
FNMA POOL AT2037	3% 01 Apr 2043	153,587	163,319	0.000173%
FNMA POOL AT2040	3% 01 Apr 2043	312,479	332,256	0.000352%
FNMA POOL AT2043	3% 01 Apr 2043	316,225	336,206	0.000356%
FNMA POOL AT3008	3.5% 01 Apr 2043	571,085	622,669	0.000659%
FNMA POOL AT3121	3% 01 Apr 2028	40,154	42,585	0.000045%
FNMA POOL AT3729	2.5% 01 Mar 2043	26,500	27,627	0.000029%
FNMA POOL AT6033	3% 01 May 2028	42,449	44,998	0.000048%
FNMA POOL AU5996	4.5% 01 Aug 2043	195,206	218,018	0.000231%
FNMA POOL AU6743	4% 01 Oct 2043	3,025,708	3,327,271	0.003520%
FNMA POOL AU7207	3.5% 01 Sep 2028	1,448,753	1,563,867	0.001654%
FNMA POOL AU8052	4.5% 01 Sep 2043	219,877	244,589	0.000259%
FNMA POOL AU8774	3% 01 Oct 2028	97,777	103,583	0.000110%
FNMA POOL AV0298	3% 01 Nov 2028	10,681	11,330	0.000012%
FNMA POOL AV2078	3.5% 01 Nov 2028	401,061	433,435	0.000459%
FNMA POOL AV4092	4.5% 01 Dec 2043	162,251	179,498	0.000190%
FNMA POOL AW1248	3% 01 May 2029	357,903	379,571	0.000402%
FNMA POOL AW1555	4.5% 01 Apr 2044	206,288	230,645	0.000244%
FNMA POOL AW1887	3.5% 01 May 2029	404,493	438,562	0.000464%
FNMA POOL AW4499	3% 01 Apr 2029	395,340	419,622	0.000444%
FNMA POOL AW7048	4.5% 01 Jun 2044	29,140	31,348	0.000033%
FNMA POOL AW8154	3.5% 01 Jan 2042	105,706	114,523	0.000121%

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FNMA POOL AX2403	2.5% 01 Sep 2029	12,904	13,516	0.000014%
FNMA POOL AX2741	3.5% 01 Oct 2029	28,686	30,938	0.000033%
FNMA POOL AX3298	3% 01 Aug 2030	37,551	39,859	0.000042%
FNMA POOL AX4120	4% 01 Oct 2044	79,390	84,558	0.000089%
FNMA POOL AX9700	3% 01 Jul 2030	37,650	39,926	0.000042%
FNMA POOL AX9701	3% 01 Jul 2030	171,936	182,376	0.000193%
FNMA POOL AY0828	2.5% 01 May 2030	65,801	69,324	0.000073%
FNMA POOL AY0830	2.5% 01 May 2030	130,035	136,681	0.000145%
FNMA POOL AY6181	3.5% 01 Apr 2045	203,897	218,274	0.000231%
FNMA POOL AZ2170	2.5% 01 Jul 2030	64,562	67,935	0.000072%
FNMA POOL AZ2297	3% 01 Jul 2030	24,895	26,239	0.000028%
FNMA POOL AZ5719	3% 01 Sep 2030	73,837	77,788	0.000082%
FNMA POOL AZ7833	3% 01 Aug 2030	33,470	35,530	0.000038%
FNMA POOL AZ8597	3% 01 Aug 2030	15,170	16,078	0.000017%
FNMA POOL BC0884	3% 01 May 2046	901,144	963,038	0.001019%
FNMA POOL BC2628	2.5% 01 Nov 2031	40,795	42,985	0.000045%
FNMA POOL BC2629	2.5% 01 Nov 2031	33,156	34,875	0.000037%
FNMA POOL BC2631	2.5% 01 Nov 2031	64,055	67,341	0.000071%
FNMA POOL BC2777	2.5% 01 Aug 2031	1,032	1,087	0.000001%
FNMA POOL BC4778	2.5% 01 Oct 2031	21,036	22,041	0.000023%
FNMA POOL BC9040	2% 01 Nov 2031	94,088	97,426	0.000103%
FNMA POOL BD2417	3.5% 01 May 2047	605,692	652,246	0.000690%
FNMA POOL BD5055	3% 01 Feb 2047	153,362	164,444	0.000174%
FNMA POOL BD8104	3% 01 Oct 2046	703,244	748,089	0.000791%
FNMA POOL BD8152	2.5% 01 Dec 2031	421,556	442,668	0.000468%
FNMA POOL BE1534	3.5% 01 Feb 2047	346,154	373,799	0.000395%
FNMA POOL BE1896	3% 01 Dec 2036	236,088	250,510	0.000265%
FNMA POOL BE1972	2.5% 01 Jan 2032	1,360,529	1,424,070	0.001507%
FNMA POOL BE2103	3.5% 01 Dec 2046	263,125	284,941	0.000301%
FNMA POOL BE2237	2.5% 01 Jan 2032	1,494,667	1,564,693	0.001655%
FNMA POOL BE8359	5% 01 Apr 2048	16,915	18,607	0.000020%
FNMA POOL BE9375	3.5% 01 May 2047	191,380	206,089	0.000218%
FNMA POOL BF0056	6% 01 Jul 2039	1,235,076	1,404,222	0.001486%

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FNMA POOL BF0104	4% 01 Feb 2056	1,703,726	1,895,592	0.002005%
FNMA POOL BF0163	5% 01 Nov 2046	2,016,573	2,237,110	0.002367%
FNMA POOL BF0183	4% 01 Jan 2057	1,080,460	1,202,139	0.001272%
FNMA POOL BF0191	4% 01 Jun 2057	1,934,914	2,149,484	0.002274%
FNMA POOL BF0222	4.5% 01 Sep 2057	1,772,748	1,967,802	0.002082%
FNMA POOL BF0301	4.5% 01 Aug 2058	121,134	135,591	0.000143%
FNMA POOL BH0158	3.5% 01 Mar 2047	66,264	71,058	0.000075%
FNMA POOL BH0398	4% 01 May 2047	265,330	287,519	0.000304%
FNMA POOL BH0567	3.5% 01 Jun 2047	164,582	177,234	0.000188%
FNMA POOL BJ2054	3.5% 01 Nov 2032	111,253	121,094	0.000128%
FNMA POOL BJ2096	3.5% 01 Jan 2033	74,475	81,258	0.000086%
FNMA POOL BJ2677	3.5% 01 Apr 2048	816,742	877,109	0.000928%
FNMA POOL BJ8777	3.5% 01 Sep 2049	2,465,886	2,662,688	0.002817%
FNMA POOL BJ9057	4% 01 Feb 2048	40,701	43,929	0.000046%
FNMA POOL BJ9058	4% 01 Feb 2048	52,043	56,486	0.000060%
FNMA POOL BK0751	3.5% 01 Mar 2048	75,537	80,641	0.000085%
FNMA POOL BK3609	4% 01 Apr 2048	267,000	284,747	0.000301%
FNMA POOL BK4237	4% 01 Aug 2048	266,005	287,106	0.000304%
FNMA POOL BK4244	4% 01 Aug 2048	203,162	222,318	0.000235%
FNMA POOL BK4251	4% 01 Aug 2048	32,329	35,186	0.000037%
FNMA POOL BK4252	4% 01 Aug 2048	114,480	124,327	0.000132%
FNMA POOL BK4471	4.5% 01 Jul 2048	14,503	16,048	0.000017%
FNMA POOL BK4689	4.5% 01 Jul 2048	91,543	103,040	0.000109%
FNMA POOL BK6113	4.5% 01 Jul 2048	7,148	8,045	0.000009%
FNMA POOL BK7700	4.5% 01 Oct 2048	562,842	616,507	0.000652%
FNMA POOL BK7881	5% 01 Oct 2048	400,800	438,915	0.000464%
FNMA POOL BL2454	3.16% 01 May 2029	379,525	422,821	0.000447%
FNMA POOL BL2576	3.04% 01 Jun 2029	1,000,000	1,109,898	0.001174%
FNMA POOL BL3540	2.79% 01 Aug 2029	2,100,000	2,292,992	0.002426%
FNMA POOL BL5850	2.26% 01 Apr 2030	1,074,566	1,133,345	0.001199%
FNMA POOL BM1036	1% 01 Feb 2032	15,943	16,757	0.000018%
FNMA POOL BM1100	1% 01 Feb 2045	222,667	240,526	0.000254%
FNMA POOL BM1174	1% 01 May 2047	457,814	496,235	0.000525%

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FNMA POOL BM1565	1% 01 Apr 2047	765,835	814,580	0.000862%
FNMA POOL BM1595	1% 01 Mar 2031	49,046	51,338	0.000054%
FNMA POOL BM1660	1% 01 Aug 2047	913,143	988,766	0.001046%
FNMA POOL BM1756	1% 01 Dec 2045	252,658	281,637	0.000298%
FNMA POOL BM1896	1% 01 Nov 2031	9,352	9,823	0.000010%
FNMA POOL BM1898	1% 01 Sep 2032	353,200	373,000	0.000395%
FNMA POOL BM1920	1% 01 Jul 2046	745,757	831,218	0.000879%
FNMA POOL BM1948	1% 01 Jul 2041	272,909	323,792	0.000343%
FNMA POOL BM3052	1% 01 Oct 2047	308,414	344,450	0.000364%
FNMA POOL BM3053	1% 01 Jul 2046	562,877	632,523	0.000669%
FNMA POOL BM3054	1% 01 Nov 2031	317,964	328,898	0.000348%
FNMA POOL BM3061	1% 01 Mar 2032	506,030	523,693	0.000554%
FNMA POOL BM3240	1% 01 Sep 2032	255,630	269,952	0.000286%
FNMA POOL BM3403	1% 01 Feb 2030	27,183	28,497	0.000030%
FNMA POOL BM3552	1% 01 Aug 2030	81,566	85,668	0.000091%
FNMA POOL BM3578	1% 01 Aug 2032	387,005	406,556	0.000430%
FNMA POOL BM3793	1% 01 Feb 2033	805,418	845,374	0.000894%
FNMA POOL BM3799	1% 01 Aug 2047	56,788	60,409	0.000064%
FNMA POOL BM3846	1% 01 Apr 2048	176,152	198,275	0.000210%
FNMA POOL BM3904	1% 01 May 2048	186,875	206,439	0.000218%
FNMA POOL BM4579	1% 01 Apr 2047	5,028,947	5,373,614	0.005685%
FNMA POOL BM4750	1% 01 Feb 2045	0	-	0.000000%
FNMA POOL BM4751	1% 01 Mar 2043	1,222,740	1,320,329	0.001397%
FNMA POOL BM4897	1% 01 Dec 2046	0	-	0.000000%
FNMA POOL BM5119	1% 01 Dec 2048	430,789	468,968	0.000496%
FNMA POOL BM5520	1% 01 Feb 2047	274,707	291,785	0.000309%
FNMA POOL BN0341	5% 01 Dec 2048	282,615	310,503	0.000328%
FNMA POOL BN1047	5% 01 Oct 2048	192,109	210,850	0.000223%
FNMA POOL BN3949	5% 01 Jan 2049	68,393	74,921	0.000079%
FNMA POOL BN3997	4% 01 Dec 2048	407,814	434,343	0.000460%
FNMA POOL BN7753	3% 01 Sep 2049	2,641,872	2,820,521	0.002984%
FNMA POOL BO0968	4% 01 Jun 2049	87,857	93,655	0.000099%
FNMA POOL BO2878	3% 01 Nov 2049	204,524	213,560	0.000226%

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FNMA POOL BO3250	3.5% 01 Nov 2049	3,921,860	4,193,602	0.004437%
FNMA POOL BO7237	3.5% 01 Jan 2050	3,665,429	3,957,843	0.004187%
FNMA POOL BO8932	3% 01 Jan 2050	142,650	149,443	0.000158%
FNMA POOL BO9692	3% 01 Jan 2050	189,477	199,653	0.000211%
FNMA POOL BP7009	3% 01 Aug 2050	224,209	234,800	0.000248%
FNMA POOL BP9421	3% 01 Jul 2050	90,516	95,961	0.000102%
FNMA POOL BQ0254	2% 01 Aug 2050	88,685	89,730	0.000095%
FNMA POOL BQ1528	2% 01 Sep 2050	93,466	94,567	0.000100%
FNMA POOL BQ5876	2.5% 01 Nov 2050	290,683	304,027	0.000322%
FNMA POOL BQ9224	2% 01 Jan 2051	390,927	395,218	0.000418%
FNMA POOL BQ9226	2% 01 Jan 2051	389,230	393,512	0.000416%
FNMA POOL BQ9453	2% 01 Mar 2051	482,707	489,824	0.000518%
FNMA POOL BR1823	2% 01 Jan 2051	193,042	195,281	0.000207%
FNMA POOL BR1967	2% 01 Feb 2051	99,189	100,294	0.000106%
FNMA POOL BR2641	2% 01 Feb 2051	99,059	100,258	0.000106%
FNMA POOL BR2643	2% 01 Feb 2051	96,266	97,287	0.000103%
FNMA POOL BR2644	2% 01 Feb 2051	196,386	198,455	0.000210%
FNMA POOL BR2664	2% 01 Feb 2051	294,611	297,826	0.000315%
FNMA POOL BR2935	1.5% 01 Mar 2036	98,514	99,764	0.000106%
FNMA POOL BR3256	2% 01 Feb 2051	98,539	99,822	0.000106%
FNMA POOL BR3257	2% 01 Feb 2051	98,472	99,738	0.000106%
FNMA POOL BR3286	2% 01 Mar 2051	195,952	198,324	0.000210%
FNMA POOL BR3290	2% 01 Mar 2051	692,520	699,706	0.000740%
FNMA POOL BR3500	2% 01 Feb 2051	99,076	100,103	0.000106%
FNMA POOL BR3750	2% 01 Feb 2051	491,514	496,609	0.000525%
FNMA POOL BR3999	2% 01 Feb 2051	99,132	100,283	0.000106%
FNMA POOL BR4035	2% 01 Feb 2051	396,936	401,358	0.000425%
FNMA POOL BR4056	2% 01 Feb 2051	292,814	296,212	0.000313%
FNMA POOL BR4080	2% 01 Mar 2051	297,417	300,501	0.000318%
FNMA POOL BR4722	2% 01 Mar 2051	198,073	200,282	0.000212%
FNMA POOL BR4753	2% 01 Mar 2051	99,258	100,459	0.000106%
FNMA POOL BR4756	2% 01 Mar 2051	99,176	100,221	0.000106%
FNMA POOL BR5458	2% 01 Mar 2051	298,178	301,417	0.000319%

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FNMA POOL BR5487	2% 01 Mar 2051	99,350	100,397	0.000106%
FNMA POOL BR5577	2% 01 Mar 2051	294,435	297,852	0.000315%
FNMA POOL BR5587	2% 01 Mar 2051	99,152	100,353	0.000106%
FNMA POOL BR5589	2% 01 Mar 2051	198,691	200,873	0.000213%
FNMA POOL BR5633	2% 01 Mar 2051	99,334	100,487	0.000106%
FNMA POOL BR5634	2% 01 Mar 2051	98,626	99,710	0.000105%
FNMA POOL BR5649	2% 01 Mar 2051	99,384	100,537	0.000106%
FNMA POOL BR6462	2% 01 Mar 2051	298,136	301,319	0.000319%
FNMA POOL BR6496	2.5% 01 Apr 2051	197,137	205,162	0.000217%
FNMA POOL BR6515	2% 01 Apr 2051	99,286	100,563	0.000106%
FNMA POOL BR7191	2% 01 Apr 2051	983,301	994,103	0.001052%
FNMA POOL BR7222	2.5% 01 Apr 2051	497,360	517,392	0.000547%
FNMA POOL BR7744	2% 01 Apr 2051	99,405	100,651	0.000106%
FNMA POOL BR7745	2% 01 Apr 2051	298,711	302,326	0.000320%
FNMA POOL BR8478	2% 01 Apr 2051	99,580	100,829	0.000107%
FNMA POOL BR8518	2% 01 Apr 2051	199,020	201,428	0.000213%
FNMA POOL BR8580	2% 01 Apr 2051	199,041	201,105	0.000213%
FNMA POOL BR8656	2% 01 Apr 2051	695,882	703,096	0.000744%
FNMA POOL CA0907	3.5% 01 Dec 2047	306,782	331,335	0.000351%
FNMA POOL CA1354	3.5% 01 Mar 2048	1,213,614	1,301,477	0.001377%
FNMA POOL CA1704	4.5% 01 May 2048	2,875,877	3,178,240	0.003362%
FNMA POOL CA2047	4.5% 01 Jul 2048	754,756	829,431	0.000877%
FNMA POOL CA2251	5% 01 Aug 2048	176,827	193,954	0.000205%
FNMA POOL CA2369	4.5% 01 Sep 2048	2,476,451	2,694,018	0.002850%
FNMA POOL CA2370	4.5% 01 Sep 2048	3,866,315	4,219,299	0.004464%
FNMA POOL CA2482	4.5% 01 Oct 2048	937,006	1,022,251	0.001081%
FNMA POOL CA2527	4% 01 Oct 2033	280,322	304,748	0.000322%
FNMA POOL CA2555	4% 01 Nov 2033	1,832,059	1,994,162	0.002110%
FNMA POOL CA3809	3% 01 Jul 2049	108,459	114,485	0.000121%
FNMA POOL CA4429	3.5% 01 Oct 2049	5,405,399	5,805,706	0.006142%
FNMA POOL CA4819	4% 01 Dec 2049	453,055	491,591	0.000520%
FNMA POOL CA4823	4% 01 Dec 2049	759,342	808,605	0.000855%
FNMA POOL CA5065	3% 01 Jan 2035	1,907,866	2,042,311	0.002161%

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FNMA POOL CA5071	3% 01 Jan 2035	1,935,159	2,060,155	0.002180%
FNMA POOL CA8377	1.5% 01 Dec 2035	285,903	289,796	0.000307%
FNMA POOL CA8460	2.5% 01 Jan 2051	580,755	601,237	0.000636%
FNMA POOL CB0100	2.5% 01 Apr 2041	495,105	519,984	0.000550%
FNMA POOL CB0114	2.5% 01 Apr 2041	790,740	827,059	0.000875%
FNMA POOL CB0470	2.5% 01 May 2041	1,589,002	1,658,065	0.001754%
FNMA POOL FM0068	1% 01 Feb 2040	70,607	75,780	0.000080%
FNMA POOL FM1241	1% 01 Aug 2049	1,028,268	1,099,191	0.001163%
FNMA POOL FM1539	1% 01 Sep 2049	106,563	115,337	0.000122%
FNMA POOL FM1727	1% 01 Sep 2049	965,197	1,073,301	0.001135%
FNMA POOL FM2158	1% 01 Oct 2049	166,135	179,478	0.000190%
FNMA POOL FM2173	1% 01 Sep 2048	160,729	174,387	0.000184%
FNMA POOL FM2333	1% 01 Feb 2050	763,929	806,372	0.000853%
FNMA POOL FM2793	1% 01 Mar 2050	1,093,774	1,173,848	0.001242%
FNMA POOL FM3002	1% 01 Nov 2049	464,519	503,950	0.000533%
FNMA POOL FM3123	1% 01 Mar 2038	1,165,255	1,209,298	0.001279%
FNMA POOL FM3158	1% 01 Nov 2048	298,091	323,532	0.000342%
FNMA POOL FM3347	1% 01 May 2047	20,575	21,916	0.000023%
FNMA POOL FM3445	1% 01 Sep 2048	1,823,033	1,957,358	0.002071%
FNMA POOL FM3454	1% 01 Oct 2047	59,604	64,527	0.000068%
FNMA POOL FM3542	1% 01 May 2049	121,245	130,955	0.000139%
FNMA POOL FM3572	1% 01 Sep 2049	478,702	524,219	0.000555%
FNMA POOL FM3753	1% 01 Apr 2048	1,501,654	1,611,996	0.001705%
FNMA POOL FM3773	1% 01 Nov 2048	33,360	35,531	0.000038%
FNMA POOL FM3904	1% 01 Mar 2049	999,900	1,062,817	0.001124%
FNMA POOL FM3957	1% 01 Mar 2050	480,946	526,980	0.000558%
FNMA POOL FM4129	1% 01 Sep 2050	2,000,000	2,125,846	0.002249%
FNMA POOL FM4281	1% 01 Aug 2050	346,047	370,355	0.000392%
FNMA POOL FM5292	1% 01 Aug 2050	1,768,164	1,880,299	0.001989%
FNMA POOL FM5293	1% 01 Jan 2048	710,955	765,969	0.000810%
FNMA POOL FM5294	1% 01 Feb 2045	731,166	789,595	0.000835%
FNMA POOL FM5295	1% 01 Apr 2048	3,748,086	4,094,354	0.004332%
FNMA POOL FM5296	1% 01 Jan 2049	509,277	552,966	0.000585%

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FNMA POOL FM5412	1% 01 Jul 2048	3,784,213	4,010,816	0.004243%
FNMA POOL FM5423	1% 01 Jan 2051	480,656	500,942	0.000530%
FNMA POOL FM5743	1% 01 Feb 2051	295,172	306,837	0.000325%
FNMA POOL FM5754	1% 01 Mar 2037	84,531	90,433	0.000096%
FNMA POOL FM5783	1% 01 Jun 2038	562,497	591,559	0.000626%
FNMA POOL FM5931	1% 01 Feb 2051	778,845	810,095	0.000857%
FNMA POOL FM5940	1% 01 Feb 2051	1,180,650	1,194,719	0.001264%
FNMA POOL FM6015	1% 01 Aug 2039	165,700	176,994	0.000187%
FNMA POOL FM6117	1% 01 Nov 2048	431,430	454,133	0.000480%
FNMA POOL FM6134	1% 01 Mar 2040	571,323	598,319	0.000633%
FNMA POOL FM6184	1% 01 Mar 2051	1,777,733	1,800,019	0.001904%
FNMA POOL FM6343	1% 01 Mar 2051	99,188	100,425	0.000106%
FNMA POOL FM6400	1% 01 Mar 2051	787,741	798,086	0.000844%
FNMA POOL FM6418	1% 01 Mar 2051	98,020	99,478	0.000105%
FNMA POOL FM6448	1% 01 Mar 2051	892,093	901,894	0.000954%
FNMA POOL FM6460	1% 01 Mar 2051	395,956	411,603	0.000435%
FNMA POOL FM6555	1% 01 Apr 2051	889,349	898,715	0.000951%
FNMA POOL FM6871	1% 01 Apr 2051	395,789	412,658	0.000437%
FNMA POOL FM7304	1% 01 May 2051	399,192	414,840	0.000439%
FNMA POOL FM7460	1% 01 Mar 2051	3,499,974	3,720,203	0.003936%
FNMA POOL FM7461	1% 01 Aug 2050	359,000	381,590	0.000404%
FNMA POOL FM7518	1% 01 Jun 2051	698,360	727,894	0.000770%
FNMA POOL FM7630	1% 01 Jun 2051	1,397,113	1,455,141	0.001539%
FNMA POOL FM7675	1% 01 Jun 2051	600,000	625,275	0.000662%
FNMA POOL FM7676	1% 01 Jun 2051	200,000	208,249	0.000220%
FNMA POOL FM7741	1% 01 May 2051	300,000	311,856	0.000330%
FNMA POOL MA0706	4.5% 01 Apr 2031	24,497	26,718	0.000028%
FNMA POOL MA0863	4.5% 01 Oct 2041	71,290	79,579	0.000084%
FNMA POOL MA0968	4.5% 01 Dec 2031	67,183	73,271	0.000078%
FNMA POOL MA1177	3.5% 01 Sep 2042	134,068	144,677	0.000153%
FNMA POOL MA1213	3.5% 01 Oct 2042	743,148	801,954	0.000848%
FNMA POOL MA1253	4% 01 Nov 2042	928,420	1,012,618	0.001071%
FNMA POOL MA1510	4% 01 Jul 2043	62,123	67,864	0.000072%

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FNMA POOL MA1547	4% 01 Aug 2043	321,391	353,299	0.000374%
FNMA POOL MA1582	3.5% 01 Sep 2043	150,789	162,724	0.000172%
FNMA POOL MA2110	3.5% 01 Dec 2034	22,459	24,081	0.000025%
FNMA POOL MA2138	3.5% 01 Jan 2035	23,351	24,981	0.000026%
FNMA POOL MA2320	3% 01 Jul 2035	181,254	191,894	0.000203%
FNMA POOL MA2523	3% 01 Feb 2036	752,790	792,146	0.000838%
FNMA POOL MA2579	3% 01 Apr 2036	584,084	616,046	0.000652%
FNMA POOL MA2672	3% 01 Jul 2036	1,225,212	1,289,346	0.001364%
FNMA POOL MA2707	3% 01 Aug 2036	801,068	843,899	0.000893%
FNMA POOL MA2773	3% 01 Oct 2036	2,579,409	2,720,530	0.002878%
FNMA POOL MA2774	2% 01 Oct 2031	59,015	61,104	0.000065%
FNMA POOL MA2806	3% 01 Nov 2046	4,042,341	4,275,501	0.004523%
FNMA POOL MA2832	3% 01 Dec 2036	1,506,698	1,586,920	0.001679%
FNMA POOL MA2845	2% 01 Dec 2031	78,004	80,768	0.000085%
FNMA POOL MA2868	2.5% 01 Jan 2032	27,112	28,376	0.000030%
FNMA POOL MA3210	3.5% 01 Dec 2047	329,422	348,425	0.000369%
FNMA POOL MA3472	5% 01 Sep 2048	44,544	48,861	0.000052%
FNMA POOL MA3501	5% 01 Oct 2048	495,714	544,434	0.000576%
FNMA POOL MA3660	3.5% 01 May 2039	56,814	60,074	0.000064%
FNMA POOL MA3869	3.5% 01 Dec 2039	220,087	232,527	0.000246%
FNMA POOL MA3891	3.5% 01 Jan 2040	103,804	109,762	0.000116%
FNMA POOL MA3935	3.5% 01 Feb 2040	173,528	182,691	0.000193%
FNMA POOL MA4079	3% 01 Jul 2050	0	0	0.000000%
FNMA TBA 15 YR 1.5	1.5% 19 Jul 2036	8,604,000	8,707,685	0.009212%
FNMA TBA 15 YR 2	2% 19 Jul 2036	17,119,000	17,656,978	0.018680%
FNMA TBA 15 YR 2.5	2.5% 19 Jul 2036	1,339,000	1,396,274	0.001477%
FNMA TBA 15 YR 3	3% 19 Jul 2036	(67,000)	242,688	0.000257%
FNMA TBA 15 YR 3.5	3.5% 16 Jul 2035	(2,284,979)	-	0.000000%
FNMA TBA 30 YR 2	2% 12 Aug 2051	42,026,685	43,606,365	0.046133%
FNMA TBA 30 YR 2	2% 14 Jul 2051	83,054,000	83,858,586	0.088717%
FNMA TBA 30 YR 2	2% 14 Sep 2051	40,000,000	40,226,563	0.042557%
FNMA TBA 30 YR 2.5	2.5% 12 Aug 2051	73,797,093	76,183,968	0.080598%
FNMA TBA 30 YR 2.5	2.5% 14 Jul 2051	43,589,000	45,083,967	0.047696%

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FNMA TBA 30 YR 3	3% 14 Jul 2051	16,269,106	16,958,319	0.017941%
FNMA TBA 30 YR 3.5	3.5% 14 Jul 2051	2,511,336	2,643,426	0.002797%
FNMA TBA 30 YR 4	4% 14 Jul 2051	(478,000)	-	0.000000%
FNMA TBA 30 YR 4.5	4.5% 14 Jul 2051	(2,998,000)	-	0.000000%
FORD MOTOR COMPANY	4.75% 15 Jan 2043	330,000	350,625	0.000371%
FORD MOTOR CREDIT CO LLC	5.875% 02 Aug 2021	650,000	653,315	0.000691%
FORESIGHT ENERGY LLC	1% 30 Jun 2027	784,501	798,230	0.000844%
FOX CORP	4.03% 25 Jan 2024	580,000	628,321	0.000665%
FOX CORP	5.476% 25 Jan 2039	890,000	1,150,547	0.001217%
FOX CORP	5.576% 25 Jan 2049	10,000	13,499	0.000014%
FRANCE (GOVT OF)	0.01% 25 Feb 2023	11,200,000	13,422,106	0.014200%
FRANCE (GOVT OF)	0.01% 25 Nov 2030	19,130,000	22,618,356	0.023929%
FRANCE (GOVT OF)	0.1% 01 Mar 2025	3,153,900	3,979,496	0.004210%
FRANCE (GOVT OF)	0.1% 01 Mar 2026	3,043,950	3,926,115	0.004154%
FRANCE (GOVT OF)	0.1% 01 Mar 2028	6,297,240	8,290,639	0.008771%
FRANCE (GOVT OF)	0.1% 01 Mar 2029	2,561,725	3,429,847	0.003629%
FRANCE (GOVT OF)	0.1% 01 Mar 2036	1,508,715	2,106,122	0.002228%
FRANCE (GOVT OF)	0.1% 25 Jul 2031	1,524,330	2,087,554	0.002209%
FRANCE (GOVT OF)	0.1% 25 Jul 2036	1,570,725	2,223,161	0.002352%
FRANCE (GOVT OF)	0.1% 25 Jul 2047	796,928	1,195,522	0.001265%
FRANCE (GOVT OF)	0.25% 25 Jul 2024	2,163,020	2,740,325	0.002899%
FRANCE (GOVT OF)	0.5% 25 Jun 2044	4,000,000	4,529,837	0.004792%
FRANCE (GOVT OF)	0.7% 25 Jul 2030	58,159,045	83,309,884	0.088137%
FRANCE (GOVT OF)	0.75% 25 May 2052	4,500,000	5,098,009	0.005393%
FRANCE (GOVT OF)	1.25% 25 May 2036	5,430,000	7,209,855	0.007628%
FRANCE (GOVT OF)	1.5% 25 May 2050	5,300,000	7,301,891	0.007725%
FRANCE (GOVT OF)	1.8% 25 Jul 2040	914,475	1,721,246	0.001821%
FRANCE (GOVT OF)	1.85% 25 Jul 2027	853,583	1,241,744	0.001314%
FRANCE (GOVT OF)	2% 25 May 2048	4,490,000	6,851,922	0.007249%
FRANCE (GOVT OF)	2.1% 25 Jul 2023	1,153,370	1,477,355	0.001563%
FRANCE (GOVT OF)	3.15% 25 Jul 2032	2,632,580	4,795,234	0.005073%
FRANCE (GOVT OF)	5.5% 25 Apr 2029	5,000,000	8,574,915	0.009072%
FREDDIE MAC	0.01% 14 Dec 2029	50,000,000	43,908,889	0.046453%

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FREDDIE MAC	0.01% 15 Jul 2032	7,484,000	6,077,242	0.006429%
FREDDIE MAC	0.01% 15 Mar 2031	299,000	254,367	0.000269%
FREDDIE MAC	0.01% 15 Sep 2029	896,000	791,533	0.000837%
FREDDIE MAC	1% 15 Apr 2039	50,668	163	0.000000%
FREDDIE MAC	1% 15 Aug 2042	494,538	97,843	0.000104%
FREDDIE MAC	1% 15 Aug 2046	1,138,576	1,149,536	0.001216%
FREDDIE MAC	1% 15 Dec 2044	5,353,634	1,141,222	0.001207%
FREDDIE MAC	1% 15 Feb 2037	335,188	68,536	0.000073%
FREDDIE MAC	1% 15 Feb 2044	500,855	88,352	0.000093%
FREDDIE MAC	1% 15 Jan 2040	656,589	129,612	0.000137%
FREDDIE MAC	1% 15 Jun 2047	5,633,961	1,357,728	0.001436%
FREDDIE MAC	1% 15 May 2041	666,180	674,283	0.000713%
FREDDIE MAC	1% 15 Nov 2036	354,740	68,791	0.000073%
FREDDIE MAC	1% 15 Sep 2037	536,929	103,118	0.000109%
FREDDIE MAC	2% 25 Oct 2050	771,141	100,062	0.000106%
FREDDIE MAC	2.5% 25 Jan 2051	1,180,276	199,439	0.000211%
FREDDIE MAC	2.5% 25 Nov 2050	286,165	37,979	0.000040%
FREDDIE MAC	2.5% 25 Sep 2050	1,961,347	294,671	0.000312%
FREDDIE MAC	3% 15 Aug 2048	493,722	511,910	0.000542%
FREDDIE MAC	3% 15 Jun 2048	768,080	797,042	0.000843%
FREDDIE MAC	3% 15 May 2043	1,613,944	1,680,417	0.001778%
FREDDIE MAC	3% 15 May 2048	1,145,134	1,190,382	0.001259%
FREDDIE MAC	4% 15 Apr 2044	2,869,855	3,179,285	0.003363%
FREDDIE MAC	4.5% 15 Mar 2044	1,973,506	2,250,479	0.002381%
FREDDIE MAC	6.25% 15 Jul 2032	17,500,000	25,707,485	0.027197%
FREDDIE MAC SCRT	3% 25 Feb 2059	2,671,732	2,805,806	0.002968%
FREDDIE MAC SCRT	3.5% 25 Nov 2057	767,510	804,632	0.000851%
FREDDIE MAC SCRT	3.5% 25 Oct 2058	860,916	946,438	0.001001%
FREDDIE MAC STACR	1% 25 Apr 2030	2,093,506	2,140,441	0.002264%
FREDDIE MAC STACR	1% 25 Mar 2050	205,399	205,463	0.000217%
FREDDIE MAC STACR	1% 25 Oct 2029	4,350,000	4,544,532	0.004808%
FREDDIE MAC MULTICLASS CERTIFI	1% 27 Aug 2028	2,000,000	209,926	0.000222%
FREDDIEMAC STRIP	1% 15 Feb 2038	371,684	21,310	0.000023%

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FREMF MORTGAGE TRUST	1% 25 Feb 2048	580,000	615,392	0.000651%
FREMF MORTGAGE TRUST	1% 25 Feb 2051	4,195,000	4,618,567	0.004886%
FREMF MORTGAGE TRUST	1% 25 Feb 2052	2,955,000	3,386,265	0.003582%
FREMF MORTGAGE TRUST	1% 25 Jul 2027	1,525,000	1,697,725	0.001796%
FREMF MORTGAGE TRUST	1% 25 Jun 2049	5,039,000	5,548,624	0.005870%
FRESB MULTIFAMILY MORTGAGE PAS	1% 25 Jan 2039	1,132,854	1,209,259	0.001279%
FRESENIUS FIN IRELAND PL	0.875% 01 Oct 2031	250,000	295,218	0.000312%
FS RIALTO ISSUER LTD	1% 16 Apr 2028	790,000	790,246	0.000836%
GAINWELL ACQUISITION CORP.	1% 01 Oct 2027	14,446,702	14,479,207	0.015318%
GALAXY CLO LTD	1% 16 May 2031	1,375,000	1,375,561	0.001455%
GALAXY PIPELINE ASSETS	2.94% 30 Sep 2040	920,000	913,202	0.000966%
GAMCO INVESTORS	1% 15 Jun 2023	3,200	3,200	0.000003%
GAZPROM (GAZ CAPITAL SA)	4.95% 06 Feb 2028	420,000	469,165	0.000496%
GAZPROM (GAZ CAPITAL SA)	8.625% 28 Apr 2034	450,000	670,775	0.000710%
GC EOS BUYER INC	9.25% 01 Aug 2025	3,600,000	3,904,200	0.004130%
GC WAVES HOLDINGS INC	1% 31 Oct 2025	6,187,570	6,233,977	0.006595%
GE CAPITAL EURO FUNDING	4.625% 22 Feb 2027	200,000	293,936	0.000311%
GE CAPITAL FUNDING LLC	4.05% 15 May 2027	202,000	228,621	0.000242%
GE CAPITAL FUNDING LLC	4.4% 15 May 2030	2,321,000	2,704,737	0.002861%
GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	1,951,000	2,338,237	0.002474%
GENERAL DYNAMICS CORP	3.5% 01 Apr 2027	1,155,000	1,281,482	0.001356%
GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	1,285,000	1,572,466	0.001664%
GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	470,000	603,209	0.000638%
GENERAL ELECTRIC CO	3.45% 01 May 2027	160,000	175,883	0.000186%
GENERAL ELECTRIC CO	3.625% 01 May 2030	2,795,000	3,116,647	0.003297%
GENERAL ELECTRIC CO	6.75% 15 Mar 2032	957,000	1,326,534	0.001403%
GENERAL ELECTRIC CO	6.875% 10 Jan 2039	352,000	526,612	0.000557%
GENERAL MILLS INC	2.875% 15 Apr 2030	1,455,000	1,541,303	0.001631%
GENERAL MOTORS CO	5.15% 01 Apr 2038	180,000	219,489	0.000232%
GENERAL MOTORS CO	6.125% 01 Oct 2025	615,000	728,038	0.000770%
GENERAL MOTORS CO	6.25% 02 Oct 2043	1,090,000	1,504,737	0.001592%
GENERAL MOTORS FINL CO	2.75% 20 Jun 2025	727,000	765,451	0.000810%
GENERAL MOTORS FINL CO	3.45% 10 Apr 2022	400,000	407,365	0.000431%

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GENERAL MOTORS FINL CO	4% 15 Jan 2025	831,000	905,315	0.000958%
GENERAL MOTORS FINL CO	4.2% 06 Nov 2021	2,158,000	2,186,263	0.002313%
GENERAL MOTORS FINL CO	4.3% 13 Jul 2025	545,000	602,299	0.000637%
GENERAL MOTORS FINL CO	4.35% 09 Apr 2025	1,386,000	1,532,015	0.001621%
GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	210,000	236,101	0.000250%
GENERAL MOTORS FINL CO	4.375% 25 Sep 2021	360,000	363,345	0.000384%
GENERAL MOTORS FINL CO	5.1% 17 Jan 2024	3,091,000	3,402,892	0.003600%
GENERAL MOTORS FINL CO	5.2% 20 Mar 2023	1,570,000	1,690,550	0.001789%
GENERAL MOTORS FINL CO	5.25% 01 Mar 2026	496,000	572,724	0.000606%
GEORGIA PACIFIC LLC	0.95% 15 May 2026	1,096,000	1,077,819	0.001140%
GEORGIA POWER CO	2.1% 30 Jul 2023	1,235,000	1,275,345	0.001349%
GEORGIA POWER COMPANY	4.75% 01 Sep 2040	630,000	777,863	0.000823%
GILEAD SCIENCES INC	1.65% 01 Oct 2030	2,560,000	2,474,544	0.002618%
GILEAD SCIENCES INC	2.5% 01 Sep 2023	545,000	567,410	0.000600%
GILEAD SCIENCES INC	3.65% 01 Mar 2026	160,000	176,388	0.000187%
GILEAD SCIENCES INC	3.7% 01 Apr 2024	180,000	193,488	0.000205%
GILEAD SCIENCES INC	4.75% 01 Mar 2046	700,000	887,707	0.000939%
GILEAD SCIENCES INC	4.8% 01 Apr 2044	715,000	903,883	0.000956%
GLENCORE FUNDING LLC	1.625% 27 Apr 2026	1,076,000	1,079,655	0.001142%
GLENCORE FUNDING LLC	2.85% 27 Apr 2031	742,000	754,566	0.000798%
GLENCORE FUNDING LLC	4% 27 Mar 2027	1,940,000	2,150,205	0.002275%
GLENCORE FUNDING LLC	4.125% 12 Mar 2024	1,990,000	2,145,314	0.002270%
GLENCORE FUNDING LLC	4.125% 30 May 2023	60,000	63,818	0.000068%
GLOBAL PAYMENTS INC	2.9% 15 May 2030	1,139,000	1,186,685	0.001255%
GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	1,732,000	1,853,865	0.001961%
GLOBAL PAYMENTS INC	4% 01 Jun 2023	1,329,000	1,411,524	0.001493%
GLOBALLOGIC HOLDINGS INC	1% 14 Sep 2027	4,537,143	4,538,549	0.004802%
GLOBALTRANZ ENTERPRISES INC	1% 15 May 2026	3,505,385	3,475,799	0.003677%
GLOBE TELECOM INC	3% 23 Jul 2035	200,000	183,839	0.000194%
GLOBO COMMUNICACOES PART	4.875% 22 Jan 2030	200,000	206,502	0.000218%
GLP CAPITAL LP / FIN II	4% 15 Jan 2030	964,000	1,034,671	0.001095%
GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	565,000	658,225	0.000696%
GMR HYDERABAD INTERNATIO	5.375% 10 Apr 2024	260,000	269,146	0.000285%

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GNMA I TBA 30 YR 5	5% 21 Jul 2051	(1,198,000)	-	0.000000%
GNMA II POOL 003879	6% 20 Jul 2036	29,674	34,713	0.000037%
GNMA II POOL 003899	6% 20 Sep 2036	26,121	30,557	0.000032%
GNMA II POOL 003931	6% 20 Dec 2036	64,008	74,879	0.000079%
GNMA II POOL 004028	6% 20 Sep 2037	76,858	89,936	0.000095%
GNMA II POOL 004073	6% 20 Jan 2038	16,954	19,837	0.000021%
GNMA II POOL 004114	5.5% 20 Apr 2038	18,511	21,713	0.000023%
GNMA II POOL 004195	6% 20 Jul 2038	5,110	5,978	0.000006%
GNMA II POOL 004223	6.5% 20 Aug 2038	100,885	120,868	0.000128%
GNMA II POOL 004245	6% 20 Sep 2038	659,296	751,783	0.000795%
GNMA II POOL 004268	6% 20 Oct 2038	64,917	75,950	0.000080%
GNMA II POOL 004290	5.5% 20 Nov 2038	207,549	243,456	0.000258%
GNMA II POOL 004292	6.5% 20 Nov 2038	113,697	136,759	0.000145%
GNMA II POOL 004400	6% 20 Mar 2039	7,615	8,909	0.000009%
GNMA II POOL 004422	4% 20 Apr 2039	10,622	11,573	0.000012%
GNMA II POOL 004494	4% 20 Jul 2039	52,411	57,296	0.000061%
GNMA II POOL 004559	5% 20 Oct 2039	90,084	102,492	0.000108%
GNMA II POOL 004598	4.5% 20 Dec 2039	13,698	15,148	0.000016%
GNMA II POOL 004617	4.5% 20 Jan 2040	254,616	281,584	0.000298%
GNMA II POOL 004636	4.5% 20 Feb 2040	13,474	14,901	0.000016%
GNMA II POOL 004681	6% 20 Apr 2040	5,361	6,272	0.000007%
GNMA II POOL 004696	4.5% 20 May 2040	299,576	331,308	0.000351%
GNMA II POOL 004717	6% 20 Jun 2040	72,715	85,144	0.000090%
GNMA II POOL 004746	4.5% 20 Jul 2040	7,134	7,889	0.000008%
GNMA II POOL 004747	5% 20 Jul 2040	65,671	74,124	0.000078%
GNMA II POOL 004749	6% 20 Jul 2040	106,691	124,811	0.000132%
GNMA II POOL 004771	4.5% 20 Aug 2040	37,204	41,145	0.000044%
GNMA II POOL 004774	6% 20 Aug 2040	38,685	45,306	0.000048%
GNMA II POOL 004800	4% 20 Sep 2040	13,962	15,277	0.000016%
GNMA II POOL 004801	4.5% 20 Sep 2040	8,139	9,003	0.000010%
GNMA II POOL 004802	5% 20 Sep 2040	15,437	17,480	0.000018%
GNMA II POOL 004804	6% 20 Sep 2040	32,219	37,720	0.000040%
GNMA II POOL 004833	4% 20 Oct 2040	202,427	221,478	0.000234%

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GNMA II POOL 004834	4.5% 20 Oct 2040	12,823	14,181	0.000015%
GNMA II POOL 004837	6% 20 Oct 2040	160,205	187,450	0.000198%
GNMA II POOL 004853	4% 20 Nov 2040	258,918	283,269	0.000300%
GNMA II POOL 004855	5% 20 Nov 2040	32,827	37,185	0.000039%
GNMA II POOL 004871	6% 20 Nov 2040	80,883	94,725	0.000100%
GNMA II POOL 004882	4% 20 Dec 2040	333,303	364,620	0.000386%
GNMA II POOL 004922	4% 20 Jan 2041	300,435	327,968	0.000347%
GNMA II POOL 004923	4.5% 20 Jan 2041	68,445	76,701	0.000081%
GNMA II POOL 004945	4% 20 Feb 2041	5,258	5,763	0.000006%
GNMA II POOL 004978	4.5% 20 Mar 2041	2,016,678	2,230,327	0.002360%
GNMA II POOL 004991	6% 20 Mar 2041	153,852	179,978	0.000190%
GNMA II POOL 005018	5% 20 Apr 2041	13,021	14,745	0.000016%
GNMA II POOL 005019	6% 20 Apr 2041	34,618	40,497	0.000043%
GNMA II POOL 005056	5% 20 May 2041	1,635	1,852	0.000002%
GNMA II POOL 005083	5% 20 Jun 2041	32,111	36,362	0.000038%
GNMA II POOL 005085	6% 20 Jun 2041	64,967	75,995	0.000080%
GNMA II POOL 005115	4.5% 20 Jul 2041	622,485	688,436	0.000728%
GNMA II POOL 005116	5% 20 Jul 2041	16,486	18,669	0.000020%
GNMA II POOL 005240	6% 20 Nov 2041	52,041	60,882	0.000064%
GNMA II POOL 005309	6% 20 Feb 2042	37,027	43,358	0.000046%
GNMA II POOL 748948	4.5% 20 Sep 2040	9,482	10,394	0.000011%
GNMA II POOL 783028	6% 20 Jun 2040	40,932	47,887	0.000051%
GNMA II POOL 783050	5% 20 Jul 2040	651,452	730,516	0.000773%
GNMA II POOL 783368	4.5% 20 Jul 2041	367,390	406,315	0.000430%
GNMA II POOL 783584	4.5% 20 Jul 2041	115,804	128,073	0.000135%
GNMA II POOL 783590	4.5% 20 Jun 2041	179,959	199,025	0.000211%
GNMA II POOL 784106	3.5% 20 Jan 2046	161,377	172,039	0.000182%
GNMA II POOL 784156	4% 20 Aug 2045	4,150,103	4,484,425	0.004744%
GNMA II POOL 784905	3% 20 Jan 2050	821,275	857,982	0.000908%
GNMA II POOL 784985	3.5% 20 Sep 2048	144,769	153,099	0.000162%
GNMA II POOL 785219	2% 20 Dec 2050	681,937	695,207	0.000735%
GNMA II POOL 785220	2% 20 Dec 2050	589,039	601,214	0.000636%
GNMA II POOL 785221	2% 20 Dec 2050	677,774	690,962	0.000731%

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GNMA II POOL 785359	2% 20 Mar 2051	296,050	301,811	0.000319%
GNMA II POOL 785360	2% 20 Mar 2051	198,793	202,661	0.000214%
GNMA II POOL AI4166	4% 20 Aug 2044	6,728	7,252	0.000008%
GNMA II POOL AI4167	4% 20 Aug 2044	26,682	28,794	0.000030%
GNMA II POOL AJ2723	4% 20 Aug 2044	22,464	24,056	0.000025%
GNMA II POOL AJ4687	4% 20 Aug 2044	22,529	24,435	0.000026%
GNMA II POOL AP1617	4% 20 Sep 2045	262,609	281,663	0.000298%
GNMA II POOL AP1725	4% 20 Oct 2045	29,202	30,936	0.000033%
GNMA II POOL AQ0465	4% 20 Nov 2045	856,280	931,345	0.000985%
GNMA II POOL AQ0542	4% 20 Oct 2046	28,923	31,037	0.000033%
GNMA II POOL AQ1298	4% 20 Nov 2045	122,578	129,580	0.000137%
GNMA II POOL AQ2948	4% 20 Nov 2045	247,405	261,617	0.000277%
GNMA II POOL AQ7642	4% 20 Nov 2045	384,255	408,442	0.000432%
GNMA II POOL AX4341	3.5% 20 Oct 2046	81,181	87,993	0.000093%
GNMA II POOL AX4342	3.5% 20 Oct 2046	92,820	99,300	0.000105%
GNMA II POOL AX4343	3.5% 20 Oct 2046	65,631	70,739	0.000075%
GNMA II POOL AX4344	3.5% 20 Oct 2046	180,855	194,281	0.000206%
GNMA II POOL AX4345	3.5% 20 Oct 2046	134,112	143,587	0.000152%
GNMA II POOL BD0560	4.5% 20 Sep 2048	247,288	268,836	0.000284%
GNMA II POOL BM7534	3.5% 20 Feb 2050	283,782	299,723	0.000317%
GNMA II POOL BM9734	4% 20 Oct 2049	222,482	238,828	0.000253%
GNMA II POOL BM9743	4% 20 Nov 2049	2,340,326	2,528,107	0.002675%
GNMA II POOL BS1728	4% 20 Jan 2050	159,325	173,043	0.000183%
GNMA II POOL BS1742	4% 20 Feb 2050	218,846	236,452	0.000250%
GNMA II POOL BS1757	4% 20 Mar 2050	147,848	161,182	0.000171%
GNMA II POOL BS8420	4% 20 Apr 2050	955,004	1,032,309	0.001092%
GNMA II POOL BS8546	2.5% 20 Dec 2050	295,168	309,942	0.000328%
GNMA II POOL BT1888	2.5% 20 Dec 2050	392,260	406,360	0.000430%
GNMA II POOL BZ4350	2.5% 20 Mar 2051	497,337	515,271	0.000545%
GNMA II POOL MA0023	4% 20 Apr 2042	219,443	240,558	0.000254%
GNMA II POOL MA0934	3.5% 20 Apr 2043	354,517	380,201	0.000402%
GNMA II POOL MA1012	3.5% 20 May 2043	183,221	196,647	0.000208%
GNMA II POOL MA1158	4% 20 Jul 2043	39,373	43,145	0.000046%

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GNMA II POOL MA1677	3.5% 20 Feb 2044	1,242,244	1,334,085	0.001411%
GNMA II POOL MA1995	3.5% 20 Jun 2044	813,187	872,688	0.000923%
GNMA II POOL MA1997	4.5% 20 Jun 2044	158,744	175,554	0.000186%
GNMA II POOL MA2076	5% 20 Jul 2044	84,027	95,154	0.000101%
GNMA II POOL MA2444	3% 20 Dec 2044	33,456	35,409	0.000037%
GNMA II POOL MA2677	3% 20 Mar 2045	371,036	394,076	0.000417%
GNMA II POOL MA2826	3.5% 20 May 2045	125,039	133,232	0.000141%
GNMA II POOL MA3521	3.5% 20 Mar 2046	989,961	1,054,788	0.001116%
GNMA II POOL MA3596	3% 20 Apr 2046	284,047	299,264	0.000317%
GNMA II POOL MA3597	3.5% 20 Apr 2046	2,154,380	2,287,285	0.002420%
GNMA II POOL MA3662	3% 20 May 2046	535,532	566,131	0.000599%
GNMA II POOL MA3663	3.5% 20 May 2046	1,671,795	1,781,834	0.001885%
GNMA II POOL MA3735	3% 20 Jun 2046	0	0	0.000000%
GNMA II POOL MA3736	3.5% 20 Jun 2046	3,478,171	3,701,022	0.003915%
GNMA II POOL MA3803	3.5% 20 Jul 2046	218,012	232,019	0.000245%
GNMA II POOL MA3936	3% 20 Sep 2046	0	0	0.000000%
GNMA II POOL MA3937	3.5% 20 Sep 2046	1,236,700	1,315,217	0.001391%
GNMA II POOL MA4068	3% 20 Nov 2046	261,187	275,791	0.000292%
GNMA II POOL MA4069	3.5% 20 Nov 2046	2,065,536	2,195,133	0.002322%
GNMA II POOL MA4126	3% 20 Dec 2046	666,455	703,027	0.000744%
GNMA II POOL MA4263	4% 20 Feb 2047	145,420	156,058	0.000165%
GNMA II POOL MA4511	4% 20 Jun 2047	537,885	576,189	0.000610%
GNMA II POOL MA4654	4.5% 20 Aug 2047	385,092	415,887	0.000440%
GNMA II POOL MA4781	5% 20 Oct 2047	621,792	679,442	0.000719%
GNMA II POOL MA4838	4% 20 Nov 2047	565,052	603,536	0.000639%
GNMA II POOL MA4901	4% 20 Dec 2047	277,850	296,585	0.000314%
GNMA II POOL MA5019	3.5% 20 Feb 2048	685,331	728,351	0.000771%
GNMA II POOL MA5020	4% 20 Feb 2048	393,789	419,567	0.000444%
GNMA II POOL MA5078	4% 20 Mar 2048	440,326	468,973	0.000496%
GNMA II POOL MA5137	4% 20 Apr 2048	373,267	397,220	0.000420%
GNMA II POOL MA5138	4.5% 20 Apr 2048	687,855	737,792	0.000781%
GNMA II POOL MA5530	5% 20 Oct 2048	361,853	390,851	0.000413%
GNMA II POOL MA5652	4.5% 20 Dec 2048	277,392	296,301	0.000313%

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GNMA II POOL MA5712	5% 20 Jan 2049	469,770	506,747	0.000536%
GNMA II POOL MA5818	4.5% 20 Mar 2049	2,123,151	2,264,498	0.002396%
GNMA II POOL MA5877	4.5% 20 Apr 2049	764,307	816,963	0.000864%
GNMA II POOL MA5932	4.5% 20 May 2049	322,315	343,745	0.000364%
GNMA II POOL MA6338	3% 20 Dec 2049	856,315	893,817	0.000946%
GNMA II POOL MA6602	4.5% 20 Apr 2050	457,988	487,351	0.000516%
GNMA II POOL MA6658	4% 20 May 2050	475,022	501,386	0.000530%
GNMA II POOL MA6710	3% 20 Jun 2050	19,509	20,368	0.000022%
GNMA II POOL MA6820	3% 20 Aug 2050	0	0	0.000000%
GNMA II POOL MA6866	3% 20 Sep 2050	0	0	0.000000%
GNMA II POOL MA6933	3.5% 20 Oct 2050	871,882	915,676	0.000969%
GNMA II POOL MA6997	3.5% 20 Nov 2050	740,545	777,712	0.000823%
GNMA II TBA 30 YR 2	2% 21 Jul 2051	17,338,000	17,657,670	0.018681%
GNMA II TBA 30 YR 2.5	2.5% 21 Jul 2051	20,462,000	21,174,973	0.022402%
GNMA II TBA 30 YR 3	3% 19 Aug 2051	6,000,000	6,257,930	0.006621%
GNMA II TBA 30 YR 3	3% 21 Jul 2051	13,604,050	14,194,179	0.015017%
GNMA II TBA 30 YR 3.5	3.5% 21 Jul 2051	4,107,516	4,311,849	0.004562%
GNMA II TBA 30 YR 4	4% 21 Jul 2051	92,000	97,150	0.000103%
GNMA II TBA 30 YR 4.5	4.5% 21 Jul 2051	608,000	647,900	0.000685%
GNMA POOL 158771	7% 15 Aug 2028	348	379	0.000000%
GNMA POOL 320919	7% 15 Dec 2027	22,825	23,638	0.000025%
GNMA POOL 353822	7% 15 Sep 2027	2,435	2,445	0.000003%
GNMA POOL 372422	7% 15 May 2027	371	373	0.000000%
GNMA POOL 410603	7% 15 Jan 2027	2,470	2,549	0.000003%
GNMA POOL 424840	7% 15 Jul 2031	4,327	4,881	0.000005%
GNMA POOL 426215	6.5% 15 Oct 2032	12,093	13,474	0.000014%
GNMA POOL 427782	7% 15 Nov 2027	664	667	0.000001%
GNMA POOL 428907	7% 15 Jan 2027	1,515	1,516	0.000002%
GNMA POOL 428909	7% 15 Jan 2027	10,322	10,363	0.000011%
GNMA POOL 433689	7% 15 Apr 2028	108	109	0.000000%
GNMA POOL 433997	7.5% 15 Sep 2028	273	274	0.000000%
GNMA POOL 442464	7% 15 Mar 2027	215	220	0.000000%
GNMA POOL 443709	7% 15 Jun 2028	3,148	3,258	0.000003%

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GNMA POOL 449181	7% 15 Oct 2027	1,456	1,488	0.000002%
GNMA POOL 449207	7.5% 15 Jan 2028	57	57	0.000000%
GNMA POOL 449784	7% 15 Dec 2027	5,009	5,095	0.000005%
GNMA POOL 450441	7% 15 Nov 2027	898	901	0.000001%
GNMA POOL 450614	7% 15 Dec 2027	6,200	6,326	0.000007%
GNMA POOL 453651	7% 15 Oct 2027	1,814	1,821	0.000002%
GNMA POOL 454652	7.5% 15 Sep 2028	1,101	1,106	0.000001%
GNMA POOL 454851	7% 15 Oct 2027	1,331	1,336	0.000001%
GNMA POOL 455357	7% 15 Dec 2027	23,087	25,159	0.000027%
GNMA POOL 457477	7% 15 Nov 2027	2,657	2,775	0.000003%
GNMA POOL 457783	7.5% 15 Jul 2028	76	77	0.000000%
GNMA POOL 457918	6.5% 15 Dec 2028	87	97	0.000000%
GNMA POOL 458798	7.5% 15 Feb 2028	147	147	0.000000%
GNMA POOL 462372	7% 15 Nov 2027	16,354	17,908	0.000019%
GNMA POOL 462436	7% 15 Dec 2027	2,716	2,727	0.000003%
GNMA POOL 464846	7.5% 15 Sep 2028	10,363	10,527	0.000011%
GNMA POOL 468597	7% 15 Aug 2031	1,638	1,698	0.000002%
GNMA POOL 469631	7.5% 15 Oct 2028	38	39	0.000000%
GNMA POOL 473563	7% 15 May 2028	611	614	0.000001%
GNMA POOL 474034	7.5% 15 Apr 2028	102	102	0.000000%
GNMA POOL 475555	7.5% 15 Jul 2028	3,344	3,359	0.000004%
GNMA POOL 476112	7.5% 15 Jul 2028	2,174	2,184	0.000002%
GNMA POOL 479321	7.5% 15 May 2030	913	921	0.000001%
GNMA POOL 481302	7% 15 Aug 2028	951	954	0.000001%
GNMA POOL 486470	6.5% 15 Aug 2028	13,536	15,083	0.000016%
GNMA POOL 486516	6.5% 15 Sep 2028	13,830	15,457	0.000016%
GNMA POOL 487590	7% 15 Apr 2029	836	931	0.000001%
GNMA POOL 488179	6.5% 15 Dec 2028	4,455	4,964	0.000005%
GNMA POOL 488522	7% 15 Jun 2029	34	34	0.000000%
GNMA POOL 492918	7.5% 15 Nov 2028	99	99	0.000000%
GNMA POOL 493990	6.5% 15 Jul 2029	44	49	0.000000%
GNMA POOL 495771	6.5% 15 Dec 2028	577	643	0.000001%
GNMA POOL 502950	7% 15 Feb 2029	6,456	7,042	0.000007%

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GNMA POOL 502986	7% 15 Feb 2029	1,770	1,802	0.000002%
GNMA POOL 505844	7.5% 15 Sep 2029	1,163	1,168	0.000001%
GNMA POOL 520046	7% 15 Jun 2031	665	763	0.000001%
GNMA POOL 530568	6.5% 15 Feb 2031	2,495	2,780	0.000003%
GNMA POOL 532647	7% 15 Jan 2031	15,197	15,880	0.000017%
GNMA POOL 549569	6.5% 15 Jun 2031	14,085	15,694	0.000017%
GNMA POOL 550851	7% 15 Sep 2031	29,315	33,451	0.000035%
GNMA POOL 553461	3.5% 15 Jan 2042	116,534	125,265	0.000133%
GNMA POOL 554147	6.5% 15 Oct 2031	19,835	22,102	0.000023%
GNMA POOL 555155	6.5% 15 Nov 2031	7,013	7,814	0.000008%
GNMA POOL 555732	6.5% 15 Mar 2032	2,116	2,357	0.000002%
GNMA POOL 556007	7% 15 Nov 2031	7,427	7,615	0.000008%
GNMA POOL 556023	6.5% 15 Feb 2032	11,131	12,402	0.000013%
GNMA POOL 560194	6.5% 15 Apr 2031	5,179	5,781	0.000006%
GNMA POOL 563693	6.5% 15 Dec 2032	5,254	5,854	0.000006%
GNMA POOL 565049	7% 15 Aug 2031	1,853	2,091	0.000002%
GNMA POOL 565683	6.5% 15 Feb 2032	11,760	13,103	0.000014%
GNMA POOL 569328	7% 15 Apr 2032	1,864	2,140	0.000002%
GNMA POOL 569567	7% 15 Jan 2032	114	127	0.000000%
GNMA POOL 570399	6.5% 15 Sep 2031	8,329	9,281	0.000010%
GNMA POOL 570417	6.5% 15 Oct 2031	1,169	1,365	0.000001%
GNMA POOL 571287	6.5% 15 Nov 2031	5,868	6,539	0.000007%
GNMA POOL 571805	6.5% 15 Oct 2031	32,759	36,502	0.000039%
GNMA POOL 574323	6.5% 15 Dec 2031	18,520	20,636	0.000022%
GNMA POOL 574326	7.5% 15 Dec 2031	1,869	1,948	0.000002%
GNMA POOL 579431	7% 15 May 2032	1,032	1,160	0.000001%
GNMA POOL 581415	7% 15 Jul 2032	13,022	13,221	0.000014%
GNMA POOL 581888	7% 15 Mar 2032	1,526	1,576	0.000002%
GNMA POOL 582311	7% 15 Aug 2032	38,889	40,294	0.000043%
GNMA POOL 584257	6.5% 15 May 2032	24,028	26,773	0.000028%
GNMA POOL 584407	7% 15 May 2032	6,528	6,817	0.000007%
GNMA POOL 585247	6.5% 15 Jul 2032	38,652	43,068	0.000046%
GNMA POOL 587071	7% 15 May 2032	11,513	13,851	0.000015%

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GNMA POOL 587924	7% 15 Apr 2032	27,105	27,874	0.000029%
GNMA POOL 589412	7% 15 Jun 2032	1,268	1,419	0.000002%
GNMA POOL 590337	7% 15 Jul 2032	3,083	3,483	0.000004%
GNMA POOL 593208	7% 15 Aug 2032	138	144	0.000000%
GNMA POOL 594858	7% 15 Aug 2032	6,503	7,528	0.000008%
GNMA POOL 605230	4.5% 15 May 2034	19,971	22,182	0.000023%
GNMA POOL 605401	5.5% 15 May 2034	4,386	4,966	0.000005%
GNMA POOL 605404	5.5% 15 May 2034	23,686	27,539	0.000029%
GNMA POOL 611999	5.5% 15 Aug 2033	12,843	14,414	0.000015%
GNMA POOL 616411	4.5% 15 May 2034	26,669	29,592	0.000031%
GNMA POOL 626533	5.5% 15 May 2034	3,228	3,606	0.000004%
GNMA POOL 626933	3% 15 Apr 2045	3,748,339	4,030,474	0.004264%
GNMA POOL 628882	5.5% 15 May 2034	4,564	5,119	0.000005%
GNMA POOL 646609	4.5% 15 Jul 2040	19,629	22,153	0.000023%
GNMA POOL 658245	6.5% 15 Jan 2037	62,823	70,001	0.000074%
GNMA POOL 671182	6.5% 15 Dec 2037	61,911	70,973	0.000075%
GNMA POOL 672758	5.5% 15 Jun 2038	106,508	124,613	0.000132%
GNMA POOL 673213	6.5% 15 Oct 2038	20,406	24,378	0.000026%
GNMA POOL 677207	6.5% 15 Aug 2038	171,898	197,513	0.000209%
GNMA POOL 697713	6.5% 15 Dec 2038	18,345	21,493	0.000023%
GNMA POOL 710692	5% 15 Jul 2039	45,921	52,303	0.000055%
GNMA POOL 724974	4.5% 15 Feb 2040	40,024	44,429	0.000047%
GNMA POOL 726382	5% 15 Oct 2039	1,211,840	1,407,634	0.001489%
GNMA POOL 728627	4.5% 15 Jan 2040	92,143	103,912	0.000110%
GNMA POOL 732087	4.5% 15 May 2040	18,730	21,155	0.000022%
GNMA POOL 745793	4.5% 15 Jul 2040	129,426	145,200	0.000154%
GNMA POOL 759138	4% 15 Jan 2041	207,142	229,400	0.000243%
GNMA POOL 760477	4% 15 Sep 2041	15,523	16,915	0.000018%
GNMA POOL 762838	4% 15 Mar 2041	120,409	132,224	0.000140%
GNMA POOL 774294	4% 15 Mar 2042	67,049	74,381	0.000079%
GNMA POOL 780509	6.5% 15 Feb 2027	13,245	14,758	0.000016%
GNMA POOL 780678	6.5% 15 Nov 2027	6,152	6,855	0.000007%
GNMA POOL 780705	7.5% 15 Dec 2023	315	331	0.000000%

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GNMA POOL 780995	7% 15 Dec 2028	1,803	2,060	0.000002%
GNMA POOL 781001	7.5% 15 Mar 2029	29,150	33,692	0.000036%
GNMA POOL 781031	7% 15 Mar 2029	5,277	6,021	0.000006%
GNMA POOL 781136	7% 15 Dec 2028	372	422	0.000000%
GNMA POOL 781206	7.5% 15 Aug 2030	197	224	0.000000%
GNMA POOL 781207	7.5% 15 Aug 2030	1,925	2,264	0.000002%
GNMA POOL 782458	6.5% 15 Nov 2038	85,278	97,750	0.000103%
GNMA POOL 782557	5% 15 Jan 2039	470,847	544,669	0.000576%
GNMA POOL 782619	5% 15 Apr 2039	384,103	440,258	0.000466%
GNMA POOL 782696	5% 15 Jun 2039	85,205	98,163	0.000104%
GNMA POOL 782958	5% 15 May 2040	132,715	153,155	0.000162%
GNMA POOL 783289	4.5% 15 Apr 2041	35,332	39,810	0.000042%
GNMA POOL 783571	5% 15 Dec 2033	125,008	142,954	0.000151%
GNMA POOL 783609	4.5% 15 Oct 2040	296,754	333,207	0.000353%
GNMA POOL 783610	4.5% 15 Nov 2041	209,460	235,958	0.000250%
GNMA POOL 783669	3% 15 Sep 2042	74,639	79,909	0.000085%
GNMA POOL 784439	3% 15 Feb 2045	280,784	293,922	0.000311%
GNMA POOL 784571	3.5% 15 Jun 2048	2,309,913	2,475,317	0.002619%
GNMA POOL AA5649	3% 15 Sep 2042	237,724	252,339	0.000267%
GNMA POOL AB2892	3% 15 Sep 2042	323,200	340,724	0.000360%
GNMA POOL AB9108	3% 15 Oct 2042	1,484,799	1,564,402	0.001655%
GNMA POOL AD2334	3.5% 15 Apr 2043	172,471	182,800	0.000193%
GNMA POOL AZ8560	4.5% 15 Mar 2047	48,812	55,467	0.000059%
GNMA POOL AZ8596	4.5% 15 Apr 2047	62,924	71,569	0.000076%
GNMA POOL AZ8597	4.5% 15 Apr 2047	45,755	51,784	0.000055%
GNMA POOL BA7888	4.5% 15 May 2047	38,244	43,688	0.000046%
GNMA POOL BS1754	4% 15 Mar 2050	58,346	62,604	0.000066%
GOGO INTERMEDIATE HOLDINGS LLC	1% 30 Apr 2028	9,900,000	9,875,250	0.010447%
GOHL CAPITAL LTD	4.25% 24 Jan 2027	200,000	210,374	0.000223%
GOLDENTREE LOAN OPPORTUNITIES	1% 18 Jan 2031	1,000,000	1,000,169	0.001058%
GOLDMAN SACHS GROUP INC	1% 01 May 2029	890,000	1,015,041	0.001074%
GOLDMAN SACHS GROUP INC	1% 12 Feb 2026	1,105,000	1,096,891	0.001160%
GOLDMAN SACHS GROUP INC	1% 15 May 2026	252,000	258,658	0.000274%

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GOLDMAN SACHS GROUP INC	1% 21 Apr 2023	1,150,000	1,366,643	0.001446%
GOLDMAN SACHS GROUP INC	1% 22 Apr 2032	3,545,000	3,621,456	0.003831%
GOLDMAN SACHS GROUP INC	1% 22 Apr 2042	432,000	451,969	0.000478%
GOLDMAN SACHS GROUP INC	1% 23 Apr 2039	1,269,000	1,545,052	0.001635%
GOLDMAN SACHS GROUP INC	1% 24 Jul 2023	6,745,000	6,914,248	0.007315%
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	620,000	602,141	0.000637%
GOLDMAN SACHS GROUP INC	1% 31 Oct 2022	3,513,000	3,539,195	0.003744%
GOLDMAN SACHS GROUP INC	3.2% 23 Feb 2023	780,000	813,754	0.000861%
GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	4,978,000	5,400,619	0.005714%
GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	3,922,000	4,264,790	0.004512%
GOLDMAN SACHS GROUP INC	3.5% 23 Jan 2025	1,553,000	1,679,097	0.001776%
GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	1,880,000	2,056,617	0.002176%
GOLDMAN SACHS GROUP INC	3.75% 25 Feb 2026	4,990,000	5,520,397	0.005840%
GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	700,000	757,165	0.000801%
GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	322,000	354,816	0.000375%
GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	1,530,000	1,661,772	0.001758%
GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	1,260,000	1,408,565	0.001490%
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	1,730,000	2,313,251	0.002447%
GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	1,060,000	1,063,688	0.001125%
GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	220,000	226,804	0.000240%
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	4,075,000	6,063,400	0.006415%
GOLUB CAPITAL PARTNERS CLO LTD	1% 20 Oct 2031	1,000,000	1,004,026	0.001062%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Apr 2042	382,203	93,786	0.000099%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Apr 2055	8,477,910	294,351	0.000311%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Apr 2057	2,899,596	128,832	0.000136%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2054	2,825,901	53,981	0.000057%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2058	2,534,147	107,981	0.000114%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Dec 2059	1,865,791	97,744	0.000103%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jan 2054	8,385,210	173,840	0.000184%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2058	1,354,024	61,694	0.000065%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2047	2,153,877	30,040	0.000032%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2060	4,448,730	210,565	0.000223%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 May 2060	2,636,533	200,473	0.000212%

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GOVERNMENT NATIONAL MORTGAGE A	1% 16 May 2063	3,582,508	294,433	0.000311%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Nov 2054	26,839,800	570,950	0.000604%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2042	691,233	157,071	0.000166%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2040	128,564	27,405	0.000029%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2047	5,182,424	1,138,291	0.001204%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2044	406,160	73,394	0.000078%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2060	7,679,451	7,720,836	0.008168%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Feb 2068	614,742	615,056	0.000651%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2061	5,088,210	5,113,612	0.005410%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2070	650,592	658,659	0.000697%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2042	476,954	106,107	0.000112%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2061	1,225,159	1,230,709	0.001302%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2068	1,092,710	1,093,303	0.001157%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2070	1,324,603	1,394,387	0.001475%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2045	1,388,441	272,751	0.000289%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2062	1,724,852	80,682	0.000085%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	1,844,983	253,025	0.000268%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Feb 2051	496,083	96,144	0.000102%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	2,146,758	293,463	0.000310%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Sep 2050	388,670	53,340	0.000056%
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jul 2049	1,095,772	1,134,940	0.001201%
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Oct 2049	126,500	129,701	0.000137%
GOVERNMENT NATIONAL MORTGAGE A	3.15% 16 Jun 2060	734,719	754,490	0.000798%
GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	1,473,903	222,240	0.000235%
GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Feb 2038	193,702	2,157	0.000002%
GOVERNMENT NATIONAL MORTGAGE A	4% 16 Apr 2045	2,193,306	336,720	0.000356%
GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Oct 2039	255,981	267,025	0.000282%
GOVERNMENT OF JAMAICA	7.625% 09 Jul 2025	610,000	703,641	0.000744%
GOVERNMENT OF JAMAICA	7.875% 28 Jul 2045	276,000	385,020	0.000407%
GOVERNMENT OF JAMAICA	8% 15 Mar 2039	460,000	644,000	0.000681%
GRAND DUCHY OF LUXEMBOUR	0.01% 14 Sep 2032	1,100,000	1,290,669	0.001365%
GREENEDEN US HOLDINGS II LLC	1% 01 Dec 2027	18,451,000	18,484,027	0.019555%
GREENKO INVESTMENT CO	4.875% 16 Aug 2023	200,000	202,827	0.000215%

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GREYWOLF CLO LTD	1% 27 Jan 2031	650,000	650,810	0.000689%
GRUPO AVAL LTD	4.375% 04 Feb 2030	200,000	197,690	0.000209%
GS ACQUISITIONCO INC	1% 24 May 2024	5,100,000	5,061,750	0.005355%
GS MORTGAGE BACKED SECURITIES	3.75% 25 Oct 2057	2,514,146	2,653,212	0.002807%
GS MORTGAGE SECURITIES TRUST	1% 10 Apr 2031	3,465,387	3,464,920	0.003666%
GS MORTGAGE SECURITIES TRUST	1% 10 Apr 2047	11,867,167	269,767	0.000285%
GS MORTGAGE SECURITIES TRUST	1% 10 Aug 2044	1,799,697	1,775,090	0.001878%
GS MORTGAGE SECURITIES TRUST	1% 10 Jul 2048	36,351,305	929,746	0.000984%
GS MORTGAGE SECURITIES TRUST	1% 10 Jun 2046	2,455,739	2,558,689	0.002707%
GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2046	380,000	406,567	0.000430%
GS MORTGAGE SECURITIES TRUST	1% 13 Feb 2053	18,784,117	887,707	0.000939%
GS MORTGAGE SECURITIES TRUST	1% 15 Aug 2032	1,700,000	1,701,063	0.001800%
GS MORTGAGE SECURITIES TRUST	1% 15 Jun 2036	1,795,000	1,794,426	0.001898%
GS MORTGAGE SECURITIES TRUST	1% 15 Jun 2038	1,511,078	1,513,886	0.001602%
GS MORTGAGE SECURITIES TRUST	2.954% 05 Nov 2034	1,375,000	1,402,845	0.001484%
GS MORTGAGE SECURITIES TRUST	3.43% 10 Aug 2050	1,600,000	1,760,341	0.001862%
GS MORTGAGE SECURITIES TRUST	3.551% 10 Apr 2034	1,290,000	1,304,177	0.001380%
GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	3,310,000	3,571,133	0.003778%
GT POLARIS, INC.	1% 24 Sep 2027	2,089,763	2,090,807	0.002212%
GTP ACQUISITION PARTNERS	3.482% 15 Jun 2050	3,250,000	3,451,876	0.003652%
GUSAP III LP	4.25% 21 Jan 2030	2,500,000	2,703,125	0.002860%
HALCYON LOAN ADVISORS FUNDING	1% 25 Jul 2027	242,124	242,159	0.000256%
HALLIBURTON CO	3.8% 15 Nov 2025	76,000	84,003	0.000089%
HALSEYPOINT CLO 3, LTD.	1% 30 Nov 2032	1,550,000	1,556,614	0.001647%
HALSEYPOINT CLO I, LTD.	1% 20 Jan 2033	570,000	570,971	0.000604%
HASBRO INC	2.6% 19 Nov 2022	58,000	59,672	0.000063%
HCA INC	2.375% 15 Jul 2031	2,725,000	2,690,449	0.002846%
HCA INC	5.25% 15 Apr 2025	983,000	1,124,619	0.001190%
HCA INC	5.25% 15 Jun 2026	580,000	671,385	0.000710%
HELIX ACQUISITION HLDGS INC	1% 29 Sep 2025	5,400,000	5,174,982	0.005475%
HELIX ACQUISITION HLDGS INC	1% 30 Sep 2024	12,109,247	11,738,147	0.012418%
HERTZ VEHICLE FINANCING LLC	1.68% 27 Dec 2027	3,640,000	3,635,142	0.003846%
HERTZ VEHICLE FINANCING LLC	2.67% 26 Dec 2025	164,392	165,095	0.000175%

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HERTZ VEHICLE FINANCING LLC	2.96% 25 Oct 2021	310,565	311,907	0.000330%
HERTZ VEHICLE FINANCING LLC	3.29% 25 Feb 2024	313,680	314,654	0.000333%
HERTZ VEHICLE FINANCING LLC	3.71% 25 Mar 2023	317,493	318,314	0.000337%
HESS CORP	4.3% 01 Apr 2027	2,711,000	3,017,248	0.003192%
HESS CORP	6% 15 Jan 2040	181,000	232,147	0.000246%
HESS CORP	7.3% 15 Aug 2031	390,000	528,772	0.000559%
HIGGINBOTHAM INSURNC AGENCY INC	1% 25 Nov 2026	3,393,367	3,406,092	0.003603%
HILDENE COMMUNITY FUNDING CLO	3.25% 01 Nov 2035	1,620,000	1,603,800	0.001697%
HILDING ANDERS MIDCO AB	1% 30 Jun 2021	16,350,082	7,184,038	0.007600%
HILDING ANDERS MIDCO AB	1% 31 Dec 2025	14,400,019	0	0.000000%
HILLMAN GROUP INC	1% 31 May 2025	13,421,626	13,388,072	0.014164%
HILLMAN GROUP INC THE	1% 24 Feb 2028	6,839,000	6,818,757	0.007214%
HOLCIM FINANCE LUX SA	0.125% 19 Jul 2027	390,000	457,563	0.000484%
HOLCIM FINANCE LUX SA	0.5% 23 Apr 2031	220,000	254,968	0.000270%
HOME DEPOT INC	2.7% 15 Apr 2030	520,000	555,975	0.000588%
HOME DEPOT INC	3.3% 15 Apr 2040	2,305,000	2,524,774	0.002671%
HOME DEPOT INC	3.35% 15 Apr 2050	1,200,000	1,326,652	0.001404%
HOME DEPOT INC	3.5% 15 Sep 2056	195,000	218,323	0.000231%
HOME DEPOT INC	3.9% 15 Jun 2047	100,000	118,697	0.000126%
HONDURAS GOVERNMENT	5.625% 24 Jun 2030	1,214,000	1,270,451	0.001344%
HONDURAS GOVERNMENT	6.25% 19 Jan 2027	500,000	545,750	0.000577%
HONDURAS GOVERNMENT	7.5% 15 Mar 2024	200,000	213,780	0.000226%
HONEYWELL INTERNATIONAL	1.35% 01 Jun 2025	490,000	499,035	0.000528%
HONEYWELL INTERNATIONAL	1.95% 01 Jun 2030	1,855,000	1,884,435	0.001994%
HORMEL FOODS CORP	0.65% 03 Jun 2024	345,000	345,751	0.000366%
HORMEL FOODS CORP	1.7% 03 Jun 2028	160,000	160,908	0.000170%
HOST HOTELS + RESORTS LP	3.75% 15 Oct 2023	79,000	83,288	0.000088%
HOUSING URBAN DEVELOPMNT	3.185% 01 Aug 2029	2,000,000	2,194,179	0.002321%
HOUSING URBAN DEVELOPMNT	3.235% 01 Aug 2030	3,000,000	3,297,029	0.003488%
HOUSING URBAN DEVELOPMNT	3.285% 01 Aug 2031	2,759,000	3,045,552	0.003222%
HOUSING URBAN DEVELOPMNT	3.335% 01 Aug 2032	3,751,000	4,152,573	0.004393%
HOWARD UNIVERSITY	2.801% 01 Oct 2030	1,000,000	1,023,420	0.001083%
HOWARD UNIVERSITY	3.476% 01 Oct 2041	855,000	873,672	0.000924%

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HPCL MITTAL ENERGY LTD	5.25% 28 Apr 2027	200,000	208,599	0.000221%
HSBC HOLDINGS PLC	1% 12 Sep 2026	1,155,000	1,285,379	0.001360%
HSBC HOLDINGS PLC	1% 13 Mar 2023	4,139,000	4,222,612	0.004467%
HSBC HOLDINGS PLC	1% 13 Mar 2028	3,685,000	4,086,883	0.004324%
HSBC HOLDINGS PLC	1% 19 Jun 2029	2,035,000	2,351,970	0.002488%
HSBC HOLDINGS PLC	1% 22 May 2030	1,150,000	1,287,168	0.001362%
HSBC HOLDINGS PLC	1% 22 Nov 2023	3,130,000	3,241,926	0.003430%
HSBC HOLDINGS PLC	1% 24 May 2025	555,000	554,534	0.000587%
HSBC HOLDINGS PLC	1% 24 May 2027	1,555,000	1,557,997	0.001648%
HSBC HOLDINGS PLC	1% 24 May 2032	523,000	536,728	0.000568%
HSBC HOLDINGS PLC	1% 31 Dec 2099	545,000	565,438	0.000598%
HSBC HOLDINGS PLC	3.6% 25 May 2023	1,500,000	1,588,254	0.001680%
HSBC HOLDINGS PLC	4.25% 14 Mar 2024	1,100,000	1,191,583	0.001261%
HSBC HOLDINGS PLC	4.25% 18 Aug 2025	1,130,000	1,251,994	0.001325%
HSBC HOLDINGS PLC	4.3% 08 Mar 2026	700,000	789,556	0.000835%
HUMANA INC	3.15% 01 Dec 2022	290,000	299,029	0.000316%
HUMANA INC	3.95% 15 Mar 2027	500,000	560,629	0.000593%
HUMANA INC	4.5% 01 Apr 2025	891,000	997,626	0.001055%
HUMANA INC	4.625% 01 Dec 2042	270,000	331,471	0.000351%
HUMANA INC	4.8% 15 Mar 2047	60,000	75,779	0.000080%
HUMANA INC	4.95% 01 Oct 2044	250,000	323,056	0.000342%
HUNGARY	1.625% 28 Apr 2032	900,000	1,135,298	0.001201%
HUNGARY	1.75% 05 Jun 2035	470,000	590,119	0.000624%
HUNGARY	5.375% 25 Mar 2024	2,272,000	2,562,680	0.002711%
HUNGARY	5.75% 22 Nov 2023	816,000	916,433	0.000970%
HUNGARY	7.625% 29 Mar 2041	650,000	1,064,625	0.001126%
HUNGARY GOVERNMENT BOND	3% 21 Aug 2030	211,000,000	742,973	0.000786%
HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	628,000	685,533	0.000725%
HUNTINGTON INGALLS INDUS	3.844% 01 May 2025	670,000	730,113	0.000772%
HUSKIES PARENT INC	1% 31 Jul 2026	10,216,923	10,216,923	0.010809%
HYLAND SOFTWARE INC	1% 01 Jul 2024	2,776,357	2,778,662	0.002940%
HYLAND SOFTWARE INC	1% 07 Jul 2025	1,696,000	1,701,648	0.001800%
HYPERION INSURANCE GROUP LTD	1% 12 Nov 2027	5,567,427	5,579,476	0.005903%

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HYUNDAI CAPITAL AMERICA	2.375% 10 Feb 2023	1,908,000	1,958,467	0.002072%
HYUNDAI CAPITAL AMERICA	3.95% 01 Feb 2022	1,470,000	1,499,051	0.001586%
HYUNDAI CAPITAL SERVICES	3% 29 Aug 2022	1,285,000	1,317,721	0.001394%
HYUNDAI CAPITAL SERVICES	3.75% 05 Mar 2023	1,030,000	1,080,814	0.001143%
IBERDROLA INTL BV	1% 31 Dec 2099	900,000	1,099,864	0.001164%
IBM CORP	0.5% 07 Sep 2021	1,490,000	1,770,024	0.001873%
IBM CORP	1.95% 15 May 2030	2,140,000	2,137,049	0.002261%
IBM CORP	2.85% 15 May 2040	528,000	536,596	0.000568%
IBM CORP	3% 15 May 2024	1,370,000	1,460,065	0.001545%
IBM CORP	3.3% 15 May 2026	1,499,000	1,648,992	0.001745%
IBM CORP	3.5% 15 May 2029	995,000	1,113,504	0.001178%
ICADE SANTE SAS	1.375% 17 Sep 2030	100,000	124,425	0.000132%
IDERA INC	1% 02 Mar 2029	7,929,000	7,869,533	0.008326%
IGT HOLDING IV AB	1% 31 Mar 2028	7,281,750	7,299,954	0.007723%
ILLUMINATE MERGER SUB CORP	1% 30 Jun 2028	5,100,000	5,100,000	0.005395%
ILLUMINATE MERGER SUB CORP	1% 30 Jun 2029	4,300,000	4,343,000	0.004595%
IMPERIAL BRANDS FIN NETH	1.75% 18 Mar 2033	270,000	322,527	0.000341%
IMPRIVATA INC	1% 01 Dec 2027	3,480,278	3,483,549	0.003685%
INDIVIDUAL FOODSRVCE HLDNGS LLC	1% 22 Nov 2025	873,591	869,223	0.000920%
INDIVIDUAL FOODSRVIE HLDG LLC	1% 22 Nov 2024	130,411	129,759	0.000137%
INDIVIDUAL FOODSRVIE HLDG LLC	1% 22 Nov 2025	192,874	191,910	0.000203%
INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	200,000	220,486	0.000233%
INDONESIA ASAHAN ALUMINI	5.45% 15 May 2030	550,000	639,034	0.000676%
INDONESIA ASAHAN ALUMINI	5.71% 15 Nov 2023	305,000	336,400	0.000356%
INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	390,000	477,750	0.000505%
INDONESIA ASAHAN ALUMINI	6.757% 15 Nov 2048	549,000	711,438	0.000753%
INDONESIA GOVERNMENT	7% 15 Sep 2030	37,500,000,000	2,670,647	0.002825%
INDONESIA GOVERNMENT	8.25% 15 May 2029	32,500,000,000	2,495,821	0.002640%
INDONESIA GOVERNMENT	8.375% 15 Mar 2034	18,000,000,000	1,372,618	0.001452%
INDONESIA GOVERNMENT	9% 15 Mar 2029	69,688,000,000	5,563,025	0.005885%
INFINITE BIDCO LLC	1% 02 Mar 2029	2,293,673	2,305,141	0.002439%
INFORMA PLC	2.125% 06 Oct 2025	560,000	707,202	0.000748%
INFORMATICA LLC	1% 25 Feb 2025	6,600,000	6,732,000	0.007122%

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INFORMATICA LLC	1% 25 Feb 2027	4,626,662	4,594,599	0.004861%
ING GROEP NV	1% 01 Apr 2032	2,363,000	2,430,160	0.002571%
INIFINITE BIDCO LLC	1% 02 Mar 2028	1,800,000	1,797,750	0.001902%
INT DEVELOPMENT FIN CORP	0.01% 22 Oct 2025	1,003,757	1,112,527	0.001177%
INTEL CORP	2.45% 15 Nov 2029	1,165,000	1,226,130	0.001297%
INTEL CORP	3.25% 15 Nov 2049	1,770,000	1,883,106	0.001992%
INTEL CORP	3.7% 29 Jul 2025	330,000	364,783	0.000386%
INTEL CORP	3.734% 08 Dec 2047	304,000	347,150	0.000367%
INTEL CORP	4.75% 25 Mar 2050	180,000	239,116	0.000253%
INTERCONTINENTALEXCHANGE	2.1% 15 Jun 2030	836,000	830,165	0.000878%
INTERNATIONAL PAPER CO	4.8% 15 Jun 2044	201,000	255,951	0.000271%
INTESA SANPAOLO SPA	3.125% 14 Jul 2022	1,100,000	1,128,582	0.001194%
INTESA SANPAOLO SPA	3.375% 12 Jan 2023	560,000	582,966	0.000617%
INTESA SANPAOLO SPA	5.017% 26 Jun 2024	3,450,000	3,754,162	0.003972%
INTL BK RECON + DEVELOP	1% 19 Aug 2027	2,400,000	2,412,624	0.002552%
INVERSIONES CMPC CI	4.375% 15 May 2023	584,000	612,330	0.000648%
INVERSIONES CMPC SA	3.85% 13 Jan 2030	1,500,000	1,599,765	0.001692%
INVERSIONES CMPC SA	4.375% 04 Apr 2027	1,099,000	1,219,901	0.001291%
IRB HOLDING CORP	1% 15 Dec 2027	17,812,994	17,801,950	0.018833%
IRB HOLDING CORP.	1% 05 Feb 2025	0	-	0.000000%
IRISH TSY 0.20 2027	0.2% 15 May 2027	4,990,000	6,082,865	0.006435%
ISLAMIC REP OF PAKISTAN	6% 08 Apr 2026	200,000	202,500	0.000214%
ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	728,000	755,549	0.000799%
ISLAMIC REP OF PAKISTAN	7.375% 08 Apr 2031	1,417,000	1,457,739	0.001542%
ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	2,644,000	2,882,277	0.003049%
ISLAMIC REP OF PAKISTAN	8.25% 30 Sep 2025	642,000	710,110	0.000751%
ISLAMIC REP OF PAKISTAN	8.875% 08 Apr 2051	256,000	271,237	0.000287%
ISRAEL FIXED BOND	1% 31 Mar 2030	5,300,000	1,615,292	0.001709%
ISRAEL FLOATING RATE	1% 30 Nov 2021	10,200,000	3,113,958	0.003294%
ISRAEL MAKAM BILL	0.01% 02 Mar 2022	4,800,000	1,472,629	0.001558%
ISRAEL TREASURY BILL MOF	0.01% 30 Nov 2021	22,900,000	7,027,774	0.007435%
ITALY GOV T INT BOND	0.875% 06 May 2024	1,965,000	1,958,455	0.002072%
ITC HOLDINGS CORP	2.95% 14 May 2030	1,610,000	1,694,469	0.001793%

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IVANTI SOFTWARE, INC.	1% 01 Dec 2027	2,094,750	2,095,043	0.002216%
IVANTI SOFTWARE, INC.	1% 01 Dec 2028	7,100,000	7,064,500	0.007474%
IVORY COAST	1% 31 Dec 2032	141,389	141,468	0.000150%
IVORY COAST	5.25% 22 Mar 2030	190,000	235,172	0.000249%
IVORY COAST	5.875% 17 Oct 2031	220,000	280,439	0.000297%
IVORY COAST	6.125% 15 Jun 2033	3,654,000	3,853,655	0.004077%
IVORY COAST	6.375% 03 Mar 2028	200,000	220,000	0.000233%
IVORY COAST	6.625% 22 Mar 2048	430,000	534,159	0.000565%
IVORY COAST	6.875% 17 Oct 2040	829,000	1,072,476	0.001135%
JABIL INC	4.7% 15 Sep 2022	2,240,000	2,349,644	0.002486%
JAPAN (10 YEAR ISSUE)	0.1% 20 Jun 2026	2,745,000,000	24,972,352	0.026419%
JAPAN (10 YEAR ISSUE)	0.1% 20 Jun 2028	2,349,000,000	21,407,456	0.022648%
JAPAN (10 YEAR ISSUE)	0.1% 20 Jun 2030	4,016,000,000	36,454,092	0.038566%
JAPAN (10 YEAR ISSUE)	0.1% 20 Mar 2029	2,160,000,000	19,671,394	0.020811%
JAPAN (2 YEAR ISSUE)	0.1% 01 Feb 2022	716,000,000	6,458,966	0.006833%
JAPAN (20 YEAR ISSUE)	0.2% 20 Jun 2036	3,788,000,000	33,825,792	0.035786%
JAPAN (20 YEAR ISSUE)	0.3% 20 Dec 2039	350,000,000	3,092,986	0.003272%
JAPAN (20 YEAR ISSUE)	0.3% 20 Jun 2039	470,000,000	4,171,520	0.004413%
JAPAN (20 YEAR ISSUE)	0.3% 20 Sep 2039	890,000,000	7,877,611	0.008334%
JAPAN (20 YEAR ISSUE)	1.8% 20 Dec 2032	1,840,000,000	19,722,764	0.020866%
JAPAN (30 YEAR ISSUE)	0.3% 20 Jun 2046	985,000,000	8,309,712	0.008791%
JAPAN (30 YEAR ISSUE)	0.5% 20 Mar 2049	550,000,000	4,772,200	0.005049%
JAPAN (30 YEAR ISSUE)	0.5% 20 Sep 2046	1,070,000,000	9,456,856	0.010005%
JAPAN (30 YEAR ISSUE)	0.6% 20 Jun 2050	1,207,000,000	10,647,025	0.011264%
JAPAN (30 YEAR ISSUE)	0.7% 20 Dec 2048	1,040,000,000	9,506,644	0.010057%
JAPAN (30 YEAR ISSUE)	2% 20 Sep 2040	1,446,000,000	16,776,284	0.017748%
JAPAN (5 YEAR ISSUE)	0.1% 20 Jun 2024	2,983,000,000	27,059,591	0.028627%
JAPAN (5 YEAR ISSUE)	0.1% 20 Sep 2022	2,198,000,000	19,852,699	0.021003%
JAPAN (5 YEAR ISSUE)	0.1% 20 Sep 2025	1,880,000,000	17,094,974	0.018085%
JAPAN GOVT CPI LINKED	0.005% 10 Mar 2031	542,602,800	4,996,307	0.005286%
JAPAN GOVT CPI LINKED	0.1% 10 Mar 2028	363,218,400	3,354,346	0.003549%
JAPAN GOVT CPI LINKED	0.1% 10 Mar 2029	427,841,190	3,960,779	0.004190%
JAPAN TREASURY DISC BILL	0.01% 05 Jul 2021	2,000,000,000	18,019,839	0.019064%

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JAPAN TREASURY DISC BILL	0.01% 06 Sep 2021	1,590,000,000	14,328,321	0.015159%
JAPAN TREASURY DISC BILL	0.01% 12 Jul 2021	2,000,000,000	18,020,187	0.019064%
JAPAN TREASURY DISC BILL	0.01% 13 Sep 2021	1,590,000,000	14,328,614	0.015159%
JAPAN TREASURY DISC BILL	0.01% 19 Jul 2021	2,000,000,000	18,020,539	0.019065%
JAPAN TREASURY DISC BILL	0.01% 21 Sep 2021	2,000,000,000	18,023,838	0.019068%
JAPAN TREASURY DISC BILL	0.01% 27 Sep 2021	2,000,000,000	18,024,159	0.019068%
JOHN DEERE CAPITAL CORP	1.2% 06 Apr 2023	305,000	309,589	0.000328%
JOHN DEERE CAPITAL CORP	1.75% 09 Mar 2027	350,000	358,175	0.000379%
JOHN DEERE CAPITAL CORP	2.6% 07 Mar 2024	1,310,000	1,380,932	0.001461%
JOHNSON + JOHNSON	0.55% 01 Sep 2025	400,000	396,228	0.000419%
JOHNSON + JOHNSON	0.95% 01 Sep 2027	790,000	775,230	0.000820%
JOHNSON + JOHNSON	3.55% 01 Mar 2036	665,000	773,974	0.000819%
JOHNSON + JOHNSON	3.7% 01 Mar 2046	1,070,000	1,272,613	0.001346%
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Apr 2038	377,959	378,427	0.000400%
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jul 2034	5,208,797	5,143,804	0.005442%
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jun 2045	1,912,521	1,914,654	0.002026%
JP MORGAN CHASE COMMERCIAL MOR	1% 15 May 2045	1,743,688	1,228,376	0.001300%
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Sep 2050	21,207,015	993,139	0.001051%
JP MORGAN CHASE COMMERCIAL MOR	2.812% 16 Jan 2037	1,215,000	1,252,298	0.001325%
JP MORGAN CHASE COMMERCIAL MOR	3.723% 15 Mar 2050	1,000,000	1,110,269	0.001175%
JP MORGAN MORTGAGE TRUST	1% 25 Feb 2050	1,303,413	1,312,701	0.001389%
JP MORGAN MORTGAGE TRUST	1% 25 Jun 2050	607,374	610,532	0.000646%
JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	1,804,372	1,821,929	0.001927%
JP MORGAN MORTGAGE TRUST	1% 25 May 2050	471,542	472,476	0.000500%
JPMBB COMMERCIAL MORTGAGE SECU	1% 15 Jan 2047	290,000	309,412	0.000327%
JPMBB COMMERCIAL MORTGAGE SECU	1% 15 Sep 2047	340,000	336,198	0.000356%
JPMBB COMMERCIAL MORTGAGE SECU	3.774% 15 Aug 2047	3,160,000	3,414,823	0.003613%
JPMBB COMMERCIAL MORTGAGE SECU	3.801% 15 Aug 2048	4,264,724	4,649,928	0.004919%
JPMBB COMMERCIAL MORTGAGE SECU	3.821% 15 Jul 2048	1,920,000	2,108,792	0.002231%
JPMDB COMMERCIAL MORTGAGE SECU	1% 15 Mar 2050	16,951,796	726,684	0.000769%
JPMDB COMMERCIAL MORTGAGE SECU	3.143% 15 Jun 2049	2,535,000	2,712,932	0.002870%
JPMORGAN CHASE + CO	1% 01 Feb 2028	4,507,000	5,004,802	0.005295%
JPMORGAN CHASE + CO	1% 01 Mar 2025	2,315,000	2,459,295	0.002602%

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JPMORGAN CHASE + CO	1% 01 May 2028	627,000	689,364	0.000729%
JPMORGAN CHASE + CO	1% 05 Dec 2024	6,272,000	6,769,540	0.007162%
JPMORGAN CHASE + CO	1% 05 Dec 2029	1,185,000	1,385,686	0.001466%
JPMORGAN CHASE + CO	1% 06 May 2030	403,000	450,023	0.000476%
JPMORGAN CHASE + CO	1% 13 Mar 2026	4,210,000	4,346,403	0.004598%
JPMORGAN CHASE + CO	1% 15 Nov 2048	132,000	154,900	0.000164%
JPMORGAN CHASE + CO	1% 15 Oct 2025	509,000	530,134	0.000561%
JPMORGAN CHASE + CO	1% 22 Apr 2026	1,360,000	1,406,300	0.001488%
JPMORGAN CHASE + CO	1% 22 Apr 2031	750,000	771,745	0.000816%
JPMORGAN CHASE + CO	1% 22 Apr 2032	720,000	738,965	0.000782%
JPMORGAN CHASE + CO	1% 22 Apr 2041	1,752,000	1,817,600	0.001923%
JPMORGAN CHASE + CO	1% 22 Apr 2042	1,155,000	1,202,275	0.001272%
JPMORGAN CHASE + CO	1% 22 Apr 2051	1,020,000	1,052,340	0.001113%
JPMORGAN CHASE + CO	1% 22 Feb 2048	333,000	404,173	0.000428%
JPMORGAN CHASE + CO	1% 23 Apr 2029	1,117,000	1,262,811	0.001336%
JPMORGAN CHASE + CO	1% 23 Jan 2029	440,000	484,955	0.000513%
JPMORGAN CHASE + CO	1% 23 Jan 2049	118,000	137,130	0.000145%
JPMORGAN CHASE + CO	1% 23 Jul 2024	1,155,000	1,230,686	0.001302%
JPMORGAN CHASE + CO	1% 23 Jul 2029	1,020,000	1,172,229	0.001240%
JPMORGAN CHASE + CO	1% 24 Jul 2048	733,000	868,450	0.000919%
JPMORGAN CHASE + CO	1% 29 Dec 2049	1,800,000	1,804,500	0.001909%
JPMORGAN CHASE + CO	1% 29 Jan 2027	1,530,000	1,703,816	0.001803%
JPMORGAN CHASE + CO	2.95% 01 Oct 2026	1,800,000	1,936,939	0.002049%
JPMORGAN CHASE + CO	3.3% 01 Apr 2026	3,085,000	3,374,337	0.003570%
JPMORGAN CHASE + CO	3.625% 01 Dec 2027	1,190,000	1,307,625	0.001383%
JPMORGAN CHASE + CO	3.625% 13 May 2024	1,030,000	1,116,782	0.001181%
JPMORGAN CHASE + CO	3.875% 10 Sep 2024	3,200,000	3,488,224	0.003690%
JPMORGAN CHASE + CO	4.125% 15 Dec 2026	3,120,000	3,529,082	0.003734%
JPMORGAN CHASE + CO	4.25% 01 Oct 2027	2,540,000	2,894,248	0.003062%
JPN 10Y BOND(OSE) SEP21	XTKS 20210913	31,100,000,000	-	0.000000%
JPN BANK FOR INT L COOP	1.875% 15 Apr 2031	2,200,000	2,238,812	0.002369%
JPN BANK FOR INT L COOP	3.375% 31 Oct 2023	3,300,000	3,520,088	0.003724%
JS HELD LLC	1% 15 May 2025	12,097,127	12,097,127	0.012798%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
JSM GLOBAL SARL	4.75% 20 Oct 2030	200,000	207,428	0.000219%
KAISA GROUP HOLDINGS LTD	10.875% 23 Jul 2023	360,000	359,587	0.000380%
KAISA GROUP HOLDINGS LTD	11.5% 30 Jan 2023	270,000	273,385	0.000289%
KAISA GROUP HOLDINGS LTD	8.5% 30 Jun 2022	495,000	493,268	0.000522%
KAISA GROUP HOLDINGS LTD	9.375% 30 Jun 2024	720,000	679,681	0.000719%
KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	525,000	535,470	0.000566%
KAISER FOUNDATION HOSPIT	3.002% 01 Jun 2051	870,000	897,891	0.000950%
KASIKORNBANK PCL HK	1% 02 Oct 2031	270,000	276,365	0.000292%
KAZAKHSTAN TEMIR ZHOLY	6.95% 10 Jul 2042	744,000	1,020,783	0.001080%
KAZMUNAYGAS NATIONAL CO	3.5% 14 Apr 2033	200,000	207,330	0.000219%
KAZMUNAYGAS NATIONAL CO	5.375% 24 Apr 2030	1,988,000	2,376,455	0.002514%
KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	590,000	736,591	0.000779%
KAZMUNAYGAS NATIONAL CO	6.375% 24 Oct 2048	1,527,000	2,021,956	0.002139%
KBC GROUP NV	1.125% 25 Jan 2024	400,000	490,069	0.000518%
KC MERGERSUB INC	1% 21 Feb 2025	4,571,232	4,494,573	0.004755%
KERING	0.75% 13 May 2028	100,000	123,355	0.000131%
KEURIG DR PEPPER INC	3.2% 01 May 2030	318,000	343,734	0.000364%
KEYCORP	2.55% 01 Oct 2029	1,260,000	1,318,477	0.001395%
KEYCORP	4.15% 29 Oct 2025	7,000	7,881	0.000008%
KEYCORP STUDENT LOAN TRUST	1% 27 Dec 2041	1,348,862	1,343,443	0.001421%
KFW	0.01% 10 Jan 2031	4,170,000	4,954,700	0.005242%
KINDER MORGAN ENER PART	5.4% 01 Sep 2044	40,000	50,222	0.000053%
KINDER MORGAN ENER PART	5.5% 01 Mar 2044	80,000	100,245	0.000106%
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	63,000	90,043	0.000095%
KINDER MORGAN INC	4.3% 01 Jun 2025	610,000	679,172	0.000719%
KINDER MORGAN INC	4.3% 01 Mar 2028	330,000	376,677	0.000399%
KINDER MORGAN INC	5.2% 01 Mar 2048	720,000	905,716	0.000958%
KINDER MORGAN INC	5.55% 01 Jun 2045	510,000	660,256	0.000699%
KINDER MORGAN INC/DELAWA	5.05% 15 Feb 2046	290,000	352,148	0.000373%
KINGDOM OF BAHRAIN	5.45% 16 Sep 2032	406,000	402,793	0.000426%
KINGDOM OF BAHRAIN	5.625% 30 Sep 2031	672,000	680,400	0.000720%
KINGDOM OF BAHRAIN	6% 19 Sep 2044	261,000	247,428	0.000262%
KINGDOM OF BAHRAIN	6.75% 20 Sep 2029	490,000	537,628	0.000569%

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KINGDOM OF BAHRAIN	7% 12 Oct 2028	720,000	807,208	0.000854%
KINGDOM OF BAHRAIN	7% 26 Jan 2026	200,000	227,500	0.000241%
KINGDOM OF BAHRAIN	7.5% 20 Sep 2047	598,000	643,568	0.000681%
KINGDOM OF DENMARK	0.5% 15 Nov 2029	16,000,000	2,678,885	0.002834%
KINGDOM OF JORDAN	6.125% 29 Jan 2026	210,000	227,325	0.000240%
KINGDOM OF JORDAN	7.375% 10 Oct 2047	500,000	525,600	0.000556%
KINGDOM OF MOROCCO	2% 30 Sep 2030	360,000	422,407	0.000447%
KINGDOM OF MOROCCO	2.375% 15 Dec 2027	660,000	648,067	0.000686%
KINGDOM OF MOROCCO	3% 15 Dec 2032	210,000	202,532	0.000214%
KINGDOM OF MOROCCO	4% 15 Dec 2050	950,000	878,750	0.000930%
KINGDOM OF MOROCCO	4.25% 11 Dec 2022	1,111,000	1,166,350	0.001234%
KINGDOM OF MOROCCO	5.5% 11 Dec 2042	573,000	650,424	0.000688%
KKR FINANCIAL CLO LTD	1% 15 Jan 2032	590,000	592,061	0.000626%
KKR FINANCIAL CLO LTD	1% 15 Jul 2032	1,000,000	990,628	0.001048%
KKR GROUP FIN CO II	5.5% 01 Feb 2043	130,000	173,142	0.000183%
KLA CORP	3.3% 01 Mar 2050	318,000	336,485	0.000356%
KLA CORP	4.1% 15 Mar 2029	792,000	914,289	0.000967%
KLA CORP	4.65% 01 Nov 2024	2,515,000	2,807,549	0.002970%
KLA CORP	5% 15 Mar 2049	155,000	208,804	0.000221%
KNDL MORTGAGE TRUST	1% 15 May 2036	2,315,000	2,316,435	0.002451%
KOJAMO OYJ	0.875% 28 May 2029	180,000	213,863	0.000226%
KOMMUNALBANKEN AS	2.4% 21 Nov 2029	2,500,000	1,971,177	0.002085%
KONDOR FINANCE PLC (NAK)	7.125% 19 Jul 2024	340,000	418,326	0.000443%
KOREA 10YR BND FU SEP21	XKFE 20210917	42,200,000,000	-	0.000000%
KOREA 3YR BND FUT SEP21	XKFE 20210917	1,700,000,000	-	0.000000%
KOREA ELECTRIC POWER CO	2.5% 24 Jun 2024	2,560,000	2,691,942	0.002848%
KRAFT HEINZ FOODS CO	3% 01 Jun 2026	250,000	266,234	0.000282%
KRAFT HEINZ FOODS CO	5% 15 Jul 2035	120,000	147,194	0.000156%
KUNTARAOITUS OYJ	3.4% 13 Jul 2027	1,240,000	1,034,840	0.001095%
KUWAIT INTL BOND	3.5% 20 Mar 2027	2,020,000	2,252,098	0.002383%
KUWAIT PROJECTS CO SPC L	4.5% 23 Feb 2027	210,000	207,900	0.000220%
L3HARRIS TECH INC	3.85% 15 Dec 2026	975,000	1,093,530	0.001157%
L3HARRIS TECH INC	3.85% 15 Jun 2023	1,715,000	1,822,892	0.001929%

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L3HARRIS TECH INC	4.4% 15 Jun 2028	978,000	1,135,316	0.001201%
L3HARRIS TECH INC	4.854% 27 Apr 2035	250,000	313,119	0.000331%
L3HARRIS TECH INC	5.054% 27 Apr 2045	560,000	737,732	0.000780%
LA HIPOTECARIA SA	1% 23 Dec 2036	464,570	466,057	0.000493%
LAM RESEARCH CORP	2.875% 15 Jun 2050	461,000	463,946	0.000491%
LAM RESEARCH CORP	3.75% 15 Mar 2026	160,000	179,167	0.000190%
LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	110,000	114,555	0.000121%
LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	1,510,000	1,584,790	0.001677%
LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	815,000	866,546	0.000917%
LASERSHIP INC	1% 30 Apr 2029	3,700,000	3,690,750	0.003905%
LB UBS COMMERCIAL MORTGAGE TRU	1% 15 Sep 2039	550,970	294,715	0.000312%
LBIE GBP POST DISTRIBUTION MSF	1% 31 Dec 2031	190,369	-	0.000000%
LEARNING CARE GROUP US NO2 INC	1% 13 Mar 2025	5,742,000	5,770,710	0.006105%
LEGACY MORTGAGE ASSET TRUST	1% 25 Apr 2061	987,963	988,970	0.001046%
LEGACY MORTGAGE ASSET TRUST	1% 25 May 2059	3,654,054	3,667,960	0.003880%
LEIDOS INC	4.375% 15 May 2030	1,864,000	2,116,628	0.002239%
LENDMARK FUNDING TRUST	1.9% 20 Nov 2031	900,000	908,069	0.000961%
LEVEL 3 FINANCING INC	3.4% 01 Mar 2027	271,000	287,301	0.000304%
LEVIATHAN BOND LTD	6.75% 30 Jun 2030	230,000	259,325	0.000274%
LEWS INTERMEDIATE HOLDINGS LLC	1% 26 Jan 2028	3,591,000	3,591,000	0.003799%
LIMA METRO LINE 2 FIN LT	4.35% 05 Apr 2036	333,000	344,322	0.000364%
LIMA METRO LINE 2 FIN LT	5.875% 05 Jul 2034	648,893	755,967	0.000800%
LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	2,216,000	2,284,943	0.002417%
LLOYDS BANKING GROUP PLC	3.1% 06 Jul 2021	2,230,000	2,230,713	0.002360%
LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	200,000	214,418	0.000227%
LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	2,028,000	2,329,043	0.002464%
LOANCORE 2018 CRE1 ISSUER, LTD	1% 15 May 2028	934,646	933,245	0.000987%
LOANPAL SOLAR LOAN LTD.	2.22% 20 Mar 2048	2,469,455	2,488,970	0.002633%
LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	1,740,000	1,922,759	0.002034%
LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	624,000	726,069	0.000768%
LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	221,000	276,419	0.000292%
LOCKHEED MARTIN CORP	4.5% 15 May 2036	110,000	137,619	0.000146%
LOCKHEED MARTIN CORP	6.15% 01 Sep 2036	244,000	350,714	0.000371%

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LONG GILT FUTURE SEP21	IFLL 20210928	82,800,000	-	0.000000%
LOWE S COS INC	1.3% 15 Apr 2028	284,000	277,033	0.000293%
LOWE S COS INC	3.65% 05 Apr 2029	530,000	592,837	0.000627%
LOWE S COS INC	3.7% 15 Apr 2046	335,000	368,070	0.000389%
LOWE S COS INC	4% 15 Apr 2025	1,001,000	1,107,565	0.001172%
LOWE S COS INC	4.5% 15 Apr 2030	330,000	390,369	0.000413%
LSTAR COMMERCIAL MORTGAGE TRUS	2.579% 10 Mar 2049	2,319,297	2,350,119	0.002486%
LUCID ENERGY GROUP II BORROWER	1% 17 Feb 2025	6,395,274	6,329,019	0.006696%
LUCID ENERGY GROUP II LLC	1% 19 Feb 2025	2,156,000	2,134,440	0.002258%
LUKOIL SECURITIES BV	3.875% 06 May 2030	350,000	370,006	0.000391%
LVMH MOET HENNESSY VUITT	0.375% 26 May 2022	565,000	673,480	0.000713%
LYB INT FINANCE III	1.25% 01 Oct 2025	530,000	528,675	0.000559%
LYB INT FINANCE III	3.8% 01 Oct 2060	780,000	824,696	0.000872%
LYB INT FINANCE III	4.2% 01 May 2050	123,000	141,525	0.000150%
MADISON PARK FUNDING LTD	1% 17 Jul 2034	3,450,000	3,449,138	0.003649%
MAGNA INTERNATIONAL INC	2.45% 15 Jun 2030	979,000	1,000,402	0.001058%
MAGNETITE CLO LTD	1% 15 Jan 2028	4,899,777	4,903,564	0.005188%
MALAYSIA GOVERNMENT	3.502% 31 May 2027	16,000,000	3,981,066	0.004212%
MALAYSIA GOVERNMENT	3.882% 10 Mar 2022	18,278,000	4,465,406	0.004724%
MALAYSIA GOVERNMENT	3.885% 15 Aug 2029	11,000,000	2,784,288	0.002946%
MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	8,500,000	2,161,025	0.002286%
MANITOWOC FOODSERVICE INC	1% 23 Oct 2025	1,200,000	1,189,500	0.001258%
MARATHON OIL CORP	6.8% 15 Mar 2032	3,000,000	3,940,891	0.004169%
MARATHON PETROLEUM CORP	4.5% 01 May 2023	1,098,000	1,170,967	0.001239%
MARATHON PETROLEUM CORP	4.7% 01 May 2025	720,000	812,002	0.000859%
MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	595,000	825,835	0.000874%
MARAVAI INTERMEDIATE HLDGS LLC	1% 19 Oct 2027	633,165	635,539	0.000672%
MARB BONDCO PLC	3.95% 29 Jan 2031	200,000	192,840	0.000204%
MARCONE SUPPLY	1% 14 May 2027	1,046,784	1,036,316	0.001096%
MARCONE SUPPLY	1% 14 May 2028	16,853,216	16,684,684	0.017651%
MARCONE YELLOWSTONE BUYER INC	1% 09 Jun 2028	15,460,389	15,305,785	0.016193%
MARINER FINANCE ISSUANCE TRUST	1.86% 20 Mar 2036	780,000	783,599	0.000829%
MARKET TRACK LLC	1% 05 Jun 2024	6,480,122	6,463,922	0.006838%

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MARLETTE FUNDING TRUST	2.24% 15 Mar 2030	106,535	106,720	0.000113%
MARLETTE FUNDING TRUST	2.39% 17 Dec 2029	770,788	774,682	0.000820%
MARLETTE FUNDING TRUST	2.69% 17 Sep 2029	308,251	309,223	0.000327%
MARLETTE FUNDING TRUST	3.44% 16 Apr 2029	25,486	25,538	0.000027%
MARS INC	2.7% 01 Apr 2025	320,000	339,781	0.000359%
MARS INC	3.2% 01 Apr 2030	350,000	383,018	0.000405%
MARSH + MCLENNAN COS INC	1.349% 21 Sep 2026	405,000	507,192	0.000537%
MARSH + MCLENNAN COS INC	1.979% 21 Mar 2030	270,000	356,215	0.000377%
MARSH + MCLENNAN COS INC	2.25% 15 Nov 2030	368,000	372,730	0.000394%
MARSH + MCLENNAN COS INC	3.875% 15 Mar 2024	1,055,000	1,144,300	0.001211%
MARSH + MCLENNAN COS INC	4.05% 15 Oct 2023	1,600,000	1,712,006	0.001811%
MARSH + MCLENNAN COS INC	4.75% 15 Mar 2039	355,000	453,294	0.000480%
MARSHALL UNIV WV	3.177% 01 May 2029	845,000	885,503	0.000937%
MARSHALL UNIV WV	3.577% 01 May 2033	755,000	796,654	0.000843%
MARVELL TECHNOLOGY INC	2.45% 15 Apr 2028	1,640,000	1,671,504	0.001768%
MARVELL TECHNOLOGY INC	2.95% 15 Apr 2031	1,260,000	1,305,827	0.001381%
MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	735,000	1,068,782	0.001131%
MASS MUTUAL LIFE INS CO	3.729% 15 Oct 2070	253,000	268,347	0.000284%
MASSACHUSETTS ST EDUCTNL FING	3.478% 01 Jul 2021	1,060,000	1,060,000	0.001121%
MASTERCARD INC	2.95% 15 Mar 2051	840,000	877,620	0.000928%
MASTERCARD INC	3.85% 26 Mar 2050	260,000	313,986	0.000332%
MASTR ALTERNATIVE LOANS TRUST	6.5% 25 May 2033	954	984	0.000001%
MASTR ASSET BACKED SECURITIES	1% 25 May 2037	4,971,399	4,574,854	0.004840%
MAVERICK BIDCO INC	1% 28 Apr 2028	2,000,000	1,998,500	0.002114%
MAVERICK BIDCO INC	1% 28 Apr 2029	705,882	709,412	0.000751%
MAVERICK BIDCO INC	1% 29 Apr 2029	94,118	94,588	0.000100%
MAYFIELD AGY BORROWER INC	1% 28 Feb 2025	5,371,836	5,348,362	0.005658%
MB HOLDING COMPANY I LLC	1% 31 Jan 2025	2,283,161	2,286,015	0.002418%
MCDONALD S CORP	1.45% 01 Sep 2025	120,000	122,374	0.000129%
MCDONALD S CORP	2.125% 01 Mar 2030	456,000	460,996	0.000488%
MCDONALD S CORP	2.625% 01 Sep 2029	289,000	303,632	0.000321%
MCDONALD S CORP	3.5% 01 Jul 2027	290,000	321,358	0.000340%
MCDONALD S CORP	3.5% 01 Mar 2027	210,000	231,823	0.000245%

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MCDONALD S CORP	3.6% 01 Jul 2030	490,000	550,992	0.000583%
MCDONALD S CORP	3.625% 01 Sep 2049	801,000	887,618	0.000939%
MCDONALD S CORP	3.7% 30 Jan 2026	680,000	755,645	0.000799%
MCDONALD S CORP	3.8% 01 Apr 2028	290,000	328,123	0.000347%
MCDONALD S CORP	4.2% 01 Apr 2050	1,280,000	1,542,315	0.001632%
MCDONALD S CORP	4.6% 26 May 2045	946,000	1,179,518	0.001248%
MCDONALD S CORP	4.875% 09 Dec 2045	1,140,000	1,468,512	0.001554%
MEDRISK INC	1% 01 Apr 2029	8,400,000	8,368,500	0.008853%
MEDTRONIC GLOBAL HLDINGS	1.5% 02 Jul 2039	200,000	248,504	0.000263%
MEDTRONIC GLOBAL HLDINGS	1.75% 02 Jul 2049	400,000	503,994	0.000533%
MEDTRONIC INC	3.5% 15 Mar 2025	169,000	185,541	0.000196%
MEDTRONIC INC	4.625% 15 Mar 2045	117,000	153,481	0.000162%
MERCADOLIBRE INC	3.125% 14 Jan 2031	200,000	196,008	0.000207%
MERCK KGAA	1% 25 Jun 2079	200,000	244,566	0.000259%
MERCURY FINANCIAL CREDIT CARD	1.54% 20 Mar 2026	1,010,000	1,013,050	0.001072%
MERLIN PROPERTIES SOCIMI	1.875% 04 Dec 2034	1,000,000	1,171,860	0.001240%
MERRILL LYNCH MORTGAGE INVESTO	1% 25 Dec 2036	1,650,337	1,646,468	0.001742%
MET LIFE GLOB FUNDING I	0.01% 23 Sep 2022	260,000	309,700	0.000328%
MET LIFE GLOB FUNDING I	1.25% 17 Sep 2021	525,000	624,839	0.000661%
MET TRANSPRTN AUTH NY REVENUE	4.75% 15 Nov 2045	315,000	387,434	0.000410%
MET TRANSPRTN AUTH NY REVENUE	5% 15 Nov 2050	775,000	965,936	0.001022%
MET TRANSPRTN AUTH NY REVENUE	5.175% 15 Nov 2049	3,000,000	4,049,898	0.004285%
METINVEST BV	7.65% 01 Oct 2027	420,000	465,150	0.000492%
METINVEST BV	7.75% 17 Oct 2029	200,000	221,652	0.000234%
METLIFE CAPITAL TRUST IV	7.875% 15 Dec 2067	2,000,000	2,785,000	0.002946%
METRONET SYSTEMS HOLDINGS LLC	1% 16 Apr 2029	8,700,000	8,700,000	0.009204%
MEX BONOS DESARR FIX RT	10% 05 Dec 2024	50,000,000	2,804,550	0.002967%
MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	143,884,100	7,419,420	0.007849%
MEX BONOS DESARR FIX RT	7.75% 29 May 2031	80,000,000	4,241,139	0.004487%
MEX BONOS DESARR FIX RT	8% 07 Nov 2047	223,800,000	11,840,083	0.012526%
MEX BONOS DESARR FIX RT	8.5% 31 May 2029	62,000,000	3,425,640	0.003624%
MEXICO CITY ARPT TRUST	3.875% 30 Apr 2028	200,000	209,000	0.000221%
MEXICO CITY ARPT TRUST	4.25% 31 Oct 2026	340,000	369,070	0.000390%

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MEXICO CITY ARPT TRUST	5.5% 31 Jul 2047	290,000	294,002	0.000311%
MGM CHINA HOLDINGS LTD	4.75% 01 Feb 2027	200,000	203,846	0.000216%
MI WINDOWS AND DOORS, LLC	1% 18 Dec 2027	1,194,000	1,194,752	0.001264%
MICROCHIP TECHNOLOGY INC	2.67% 01 Sep 2023	1,645,000	1,713,300	0.001813%
MICROSOFT CORP	2.4% 08 Aug 2026	1,880,000	2,003,840	0.002120%
MICROSOFT CORP	2.675% 01 Jun 2060	62,000	61,401	0.000065%
MICROSOFT CORP	2.921% 17 Mar 2052	1,906,000	2,022,929	0.002140%
MICROSOFT CORP	3.041% 17 Mar 2062	298,000	317,892	0.000336%
MICROSOFT CORP	3.3% 06 Feb 2027	1,790,000	1,991,426	0.002107%
MICROSOFT CORP	3.45% 08 Aug 2036	34,000	39,307	0.000042%
MID ATLANTIC INTERSTATE	4.1% 15 May 2028	91,000	102,409	0.000108%
MIDAMERICAN ENERGY CO	3.1% 01 May 2027	518,000	565,885	0.000599%
MIDAMERICAN ENERGY CO	3.15% 15 Apr 2050	45,000	48,063	0.000051%
MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	1,320,000	1,492,581	0.001579%
MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	99,000	124,436	0.000132%
MIDWEST VETERINARY PARTNRS LLC	1% 28 Apr 2028	3,250,000	3,254,063	0.003443%
MILANO ACQUISITION CORP	1% 31 Jul 2028	2,400,000	2,460,000	0.002603%
MILLICOM INTL CELLULAR	4.5% 27 Apr 2031	200,000	207,000	0.000219%
MISTER CAR WASH HLDNGS INC	1% 14 May 2026	2,455,248	2,443,537	0.002585%
MITCHELL INTERNATIONAL INC	1% 01 Dec 2025	1,666,667	1,663,983	0.001760%
MITCHELL INTL INC	1% 29 Nov 2024	8,526,161	8,438,768	0.008928%
MINIBUSI UFJ FIN GRP	3.195% 18 Jul 2029	1,918,000	2,073,877	0.002194%
MITSUI FUDOSAN CO LTD	2.95% 23 Jan 2023	200,000	206,626	0.000219%
MIZUHO FINANCIAL GROUP	0.523% 10 Jun 2024	375,000	452,460	0.000479%
MIZUHO FINANCIAL GROUP	1% 08 Sep 2031	300,000	293,464	0.000310%
MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	258,000	257,544	0.000272%
MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	1,373,000	1,437,449	0.001521%
MIZUHO FINANCIAL GROUP	1% 16 Jul 2025	2,259,000	2,385,392	0.002524%
MIZUHO FINANCIAL GROUP	1% 22 May 2032	200,000	198,650	0.000210%
MIZUHO FINANCIAL GROUP	1% 25 May 2026	737,000	762,514	0.000807%
MMAF EQUIPMENT FINANCE LLC	2.84% 13 Nov 2023	1,305,084	1,327,528	0.001404%
MOLSON COORS BEVERAGE	3.5% 01 May 2022	300,000	307,891	0.000326%
MONDELEZ INTERNATIONAL	1.5% 04 Feb 2031	1,250,000	1,181,402	0.001250%

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MONDELEZ INTERNATIONAL	2.75% 13 Apr 2030	200,000	210,668	0.000223%
MONGOLIA INTL BOND	3.5% 07 Jul 2027	388,000	381,386	0.000403%
MONGOLIA INTL BOND	5.625% 01 May 2023	1,449,000	1,530,506	0.001619%
MONGOLIA INTL BOND	8.75% 09 Mar 2024	200,000	230,004	0.000243%
MORGAN STANLEY	1% 01 Apr 2031	1,430,000	1,596,244	0.001689%
MORGAN STANLEY	1% 04 May 2027	5,493,000	5,531,865	0.005852%
MORGAN STANLEY	1% 10 Dec 2026	852,000	838,560	0.000887%
MORGAN STANLEY	1% 13 Feb 2032	3,013,000	2,894,927	0.003063%
MORGAN STANLEY	1% 22 Jan 2031	9,293,000	9,727,936	0.010292%
MORGAN STANLEY	1% 22 Jul 2028	2,003,000	2,218,826	0.002347%
MORGAN STANLEY	1% 23 Jan 2030	715,000	837,187	0.000886%
MORGAN STANLEY	1% 24 Apr 2024	2,480,000	2,622,862	0.002775%
MORGAN STANLEY	1% 24 Jan 2029	1,545,000	1,733,996	0.001834%
MORGAN STANLEY	1% 28 Apr 2026	3,341,000	3,468,966	0.003670%
MORGAN STANLEY	1% 28 Apr 2032	1,270,000	1,234,476	0.001306%
MORGAN STANLEY	2.625% 17 Nov 2021	1,710,000	1,725,422	0.001825%
MORGAN STANLEY	2.75% 19 May 2022	1,070,000	1,093,862	0.001157%
MORGAN STANLEY	3.125% 27 Jul 2026	2,720,000	2,947,059	0.003118%
MORGAN STANLEY	3.625% 20 Jan 2027	307,000	340,408	0.000360%
MORGAN STANLEY	4.875% 01 Nov 2022	175,000	184,879	0.000196%
MORGAN STANLEY	6.375% 24 Jul 2042	502,000	770,060	0.000815%
MORGAN STANLEY BAML TRUST	1% 15 Oct 2048	48,886,827	1,746,413	0.001848%
MORGAN STANLEY BAML TRUST	3.306% 15 Apr 2048	4,000,000	4,289,588	0.004538%
MORGAN STANLEY BAML TRUST	3.892% 15 Jun 2047	2,225,000	2,392,173	0.002531%
MORGAN STANLEY CAPITAL I TRUST	1% 11 Jul 2040	995,000	1,123,954	0.001189%
MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2036	1,242,000	1,245,292	0.001317%
MORGAN STANLEY CAPITAL I TRUST	1% 15 Nov 2026	1,597,856	1,470,027	0.001555%
MORGAN STANLEY CAPITAL I TRUST	1% 15 Nov 2049	17,591,485	680,808	0.000720%
MORGAN STANLEY CAPITAL I TRUST	3.596% 15 Dec 2049	2,970,000	3,258,909	0.003448%
MOTABILITY OPERATIONS GR	0.125% 20 Jul 2028	210,000	246,933	0.000261%
MOTOROLA SOLUTIONS INC	2.3% 15 Nov 2030	171,000	167,928	0.000178%
MOTOROLA SOLUTIONS INC	2.75% 24 May 2031	907,000	925,764	0.000979%
MOTOROLA SOLUTIONS INC	4.6% 23 Feb 2028	339,000	395,045	0.000418%

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MOTOROLA SOLUTIONS INC	4.6% 23 May 2029	687,000	800,995	0.000847%
MPLX LP	1.75% 01 Mar 2026	335,000	338,612	0.000358%
MPLX LP	4.125% 01 Mar 2027	170,000	189,957	0.000201%
MPLX LP	4.25% 01 Dec 2027	960,000	1,087,853	0.001151%
MPLX LP	4.5% 15 Apr 2038	890,000	1,021,235	0.001080%
MPLX LP	4.7% 15 Apr 2048	935,000	1,086,190	0.001149%
MPLX LP	4.8% 15 Feb 2029	700,000	821,421	0.000869%
MPLX LP	5.5% 15 Feb 2049	1,030,000	1,333,169	0.001410%
MRA ISSUANCE TRUST	1% 08 Oct 2021	2,130,000	2,129,745	0.002253%
MRI SOFTWARE LLC	1% 10 Feb 2026	7,043,467	7,022,915	0.007430%
MSCG TRUST	1% 07 Jun 2035	2,560,000	2,644,788	0.002798%
MSG III SECURITIZATION TRUST	1% 25 Jun 2054	1,360,000	1,359,750	0.001439%
MTN INFRASTRUCTURE TOPCO INC	1% 15 Nov 2024	2,188,192	2,185,763	0.002312%
MTRO COMMERCIAL MORTGAGE TRUST	1% 15 Dec 2033	1,560,000	1,551,572	0.001641%
MYERS PARK CLO LTD	1% 20 Oct 2030	1,020,000	1,020,031	0.001079%
NATIONAL RETAIL PROP INC	3.1% 15 Apr 2050	640,000	620,800	0.000657%
NATIONAL SECS CLEARING	1.2% 23 Apr 2023	660,000	670,342	0.000709%
NATIONAL SECS CLEARING	1.5% 23 Apr 2025	560,000	571,105	0.000604%
NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	1,320,000	1,415,909	0.001498%
NATIONWIDE MUTUAL INSURA	9.375% 15 Aug 2039	835,000	1,454,434	0.001539%
NATIXIS COMMERCIAL MORTGAGE SE	2.507% 15 Oct 2036	2,090,000	2,150,169	0.002275%
NATIXIS COMMERCIAL MORTGAGE SE	3.046% 15 Aug 2036	1,940,000	1,947,363	0.002060%
NATIXIS COMMERCIAL MORTGAGE SE	3.655% 15 Aug 2036	4,610,000	4,566,650	0.004831%
NATL GRID ELECT TRANS	0.19% 20 Jan 2025	380,000	453,666	0.000480%
NATWEST GROUP PLC	1% 18 May 2029	550,000	644,110	0.000681%
NATWEST GROUP PLC	1% 22 Mar 2025	1,090,000	1,182,305	0.001251%
NATWEST GROUP PLC	1% 25 Jun 2024	1,000,000	1,073,581	0.001136%
NAVICURE INC	1% 22 Oct 2026	3,877,421	3,880,445	0.004105%
NAVIENT STUDENT LOAN TRUST	0.84% 15 May 2069	541,613	540,623	0.000572%
NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2060	2,310,000	2,310,003	0.002444%
NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2069	2,793,833	2,812,269	0.002975%
NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	1,912,035	1,928,792	0.002041%
NAVIENT STUDENT LOAN TRUST	1% 15 Nov 2068	810,000	835,027	0.000883%

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NAVIENT STUDENT LOAN TRUST	1.69% 15 May 2069	2,378,062	2,401,922	0.002541%
NAVIENT STUDENT LOAN TRUST	3.91% 15 Dec 2045	0	0	0.000000%
NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	3,397,232	3,569,906	0.003777%
NAVIGATOR PARENT INC	1% 04 Sep 2026	1,600,000	1,556,000	0.001646%
NAVIGATOR PARENT INC	1% 05 Sep 2025	2,278,020	2,253,828	0.002384%
NBCUNIVERSAL MEDIA LLC	5.95% 01 Apr 2041	235,000	338,359	0.000358%
NCWS INTERMEDIATE INC	1% 29 Dec 2026	6,574,590	6,408,969	0.006780%
NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	3,870,000	3,873,955	0.004098%
NELNET STUDENT LOAN TRUST	1% 25 Sep 2047	1,388,145	1,391,484	0.001472%
NELNET STUDENT LOAN TRUST	1.36% 20 Apr 2062	3,160,000	3,159,483	0.003343%
NETHERLANDS GOVERNMENT	2.75% 15 Jan 2047	1,000,000	1,913,790	0.002025%
NETSMART TECHNOLOGIES INC	1% 01 Oct 2027	5,145,105	5,157,042	0.005456%
NEUBERGER BERMAN CLO LTD	1% 15 Jul 2034	4,915,000	4,913,771	0.005198%
NEUBERGER BERMAN CLO LTD	1% 19 Oct 2031	1,150,000	1,150,131	0.001217%
NEUSTAR INC	1% 08 Aug 2025	1,068,829	1,022,367	0.001082%
NEW JERSEY ST TRANSPRTN TRUST	4.131% 15 Jun 2042	230,000	261,859	0.000277%
NEW JERSEY ST TURNPIKE AUTH TU	2.782% 01 Jan 2040	110,000	109,729	0.000116%
NEW LOOK VISION GROUP INC	1% 05 Apr 2028	5,400,000	4,295,405	0.004544%
NEW METRO GLOBAL LTD	4.8% 15 Dec 2024	200,000	201,025	0.000213%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Apr 2057	1,121,155	1,199,936	0.001269%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Aug 2059	1,933,153	2,014,681	0.002131%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2058	2,670,234	2,807,752	0.002970%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	1,920,354	2,042,419	0.002161%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2058	1,400,202	1,492,596	0.001579%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jan 2048	1,633,863	1,636,894	0.001732%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jun 2057	1,171,710	1,186,731	0.001255%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Mar 2057	1,936,145	2,066,947	0.002187%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	1,182,750	1,258,996	0.001332%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2058	2,912,386	3,158,751	0.003342%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Nov 2056	1,045,228	1,109,855	0.001174%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2058	1,354,848	1,354,771	0.001433%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	2,958,381	2,987,553	0.003161%
NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	968,756	1,025,808	0.001085%

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NEW S WALES TREASURY CRP	2% 08 Mar 2033	3,900,000	2,934,400	0.003104%
NEW S WALES TREASURY CRP	3% 20 Mar 2028	3,400,000	2,828,647	0.002993%
NEW YORK LIFE GLOBAL FDG	0.95% 24 Jun 2025	490,000	490,447	0.000519%
NEW YORK LIFE INSURANCE	3.75% 15 May 2050	315,000	351,754	0.000372%
NEW YORK ST DORM AUTH ST PERSO	5% 15 Feb 2031	790,000	1,041,792	0.001102%
NEW YORK ST THRUWAY AUTH	2.9% 01 Jan 2035	1,045,000	1,119,450	0.001184%
NEW YORK TRANSPRTN DEV CORP LE	4.248% 01 Sep 2035	4,690,000	5,195,757	0.005497%
NEW ZEALAND GOVERNMENT	4.5% 15 Apr 2027	3,000,000	2,476,950	0.002620%
NEWELL BRANDS INC	4.35% 01 Apr 2023	495,000	518,513	0.000549%
NEWELL BRANDS INC	4.7% 01 Apr 2026	540,000	602,165	0.000637%
NEWMONT CORP	4.875% 15 Mar 2042	186,000	235,572	0.000249%
NEXA RESOURCES SA	5.375% 04 May 2027	200,000	214,752	0.000227%
NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	2,395,000	2,413,690	0.002554%
NFP CORP	1% 15 Feb 2027	6,621,879	6,521,624	0.006899%
NGPL PIPECO LLC	3.25% 15 Jul 2031	336,000	346,291	0.000366%
NGPL PIPECO LLC	4.875% 15 Aug 2027	524,000	600,158	0.000635%
NGPL PIPECO LLC	7.768% 15 Dec 2037	154,000	220,298	0.000233%
NIKE INC	2.4% 27 Mar 2025	250,000	264,481	0.000280%
NIKE INC	2.85% 27 Mar 2030	710,000	771,754	0.000816%
NIKE INC	3.25% 27 Mar 2040	380,000	417,202	0.000441%
NIKE INC	3.375% 27 Mar 2050	960,000	1,080,803	0.001143%
NISOURCE INC	3.49% 15 May 2027	1,600,000	1,759,838	0.001862%
NISOURCE INC	3.6% 01 May 2030	1,690,000	1,871,180	0.001980%
NISSAN MASTER OWNER TRUST RECE	1% 15 Feb 2024	2,205,000	2,212,334	0.002341%
NISSAN MASTER OWNER TRUST RECE	1% 15 Nov 2023	2,120,000	2,122,968	0.002246%
NISSAN MOTOR ACCEPTANCE	2.75% 09 Mar 2028	640,000	645,758	0.000683%
NISSAN MOTOR ACCEPTANCE	3.65% 21 Sep 2021	83,000	83,551	0.000088%
NISSAN MOTOR CO	3.043% 15 Sep 2023	760,000	792,657	0.000839%
NISSAN MOTOR CO	3.522% 17 Sep 2025	1,540,000	1,644,451	0.001740%
NISSAN MOTOR CO	4.345% 17 Sep 2027	1,510,000	1,659,846	0.001756%
NISSAN MOTOR CO	4.81% 17 Sep 2030	516,000	582,585	0.000616%
NORFOLK SOUTHERN CORP	2.55% 01 Nov 2029	683,000	718,878	0.000761%
NORFOLK SOUTHERN CORP	2.9% 15 Jun 2026	339,000	365,989	0.000387%

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NORFOLK SOUTHERN CORP	3.05% 15 May 2050	153,000	152,934	0.000162%
NORFOLK SOUTHERN CORP	3.4% 01 Nov 2049	425,000	448,455	0.000474%
NORTHERN NATURAL GAS CO	3.4% 16 Oct 2051	156,000	159,824	0.000169%
NORTHERN NATURAL GAS CO	4.3% 15 Jan 2049	361,000	425,394	0.000450%
NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	610,000	622,250	0.000658%
NORTHERN STATES PWR MINN	3.2% 01 Apr 2052	208,000	221,574	0.000234%
NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	3,742,000	3,989,289	0.004220%
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	600,000	655,348	0.000693%
NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	726,000	866,179	0.000916%
NORTHROP GRUMMAN CORP	5.15% 01 May 2040	1,435,000	1,883,075	0.001992%
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	1,010,000	1,418,514	0.001501%
NORTHSTAR FINICIAL SRVS GRP LLC	1% 25 Jun 2028	11,171,424	11,394,852	0.012055%
NORTHWEST FLORIDA TIMBER	4.75% 04 Mar 2029	880,000	902,254	0.000955%
NORTHWEST PIPELINE LLC	4% 01 Apr 2027	804,000	899,469	0.000952%
NORWEGIAN GOVERNMENT	1.375% 19 Aug 2030	5,620,000	655,451	0.000693%
NOTA DO TESOURO NACIONAL	6% 15 Aug 2050	384,000	346,418	0.000366%
NOVARTIS CAPITAL CORP	2% 14 Feb 2027	900,000	935,239	0.000989%
NOVARTIS CAPITAL CORP	2.2% 14 Aug 2030	455,000	469,868	0.000497%
NRG ENERGY INC	2.45% 02 Dec 2027	1,000,000	1,006,431	0.001065%
NTPC LTD	2.75% 01 Feb 2027	100,000	127,284	0.000135%
NTT FINANCE CORP	1.162% 03 Apr 2026	2,085,000	2,080,206	0.002201%
NVENT FINANCE SARL	3.95% 15 Apr 2023	1,895,000	1,980,473	0.002095%
NVIDIA CORP	1.55% 15 Jun 2028	1,606,000	1,599,453	0.001692%
NVIDIA CORP	2.85% 01 Apr 2030	1,565,000	1,694,072	0.001792%
NVIDIA CORP	3.2% 16 Sep 2026	282,000	310,231	0.000328%
NVIDIA CORP	3.5% 01 Apr 2040	1,905,000	2,160,791	0.002286%
NVIDIA CORP	3.5% 01 Apr 2050	2,344,000	2,646,135	0.002799%
NVIDIA CORP	3.7% 01 Apr 2060	1,000,000	1,176,430	0.001245%
NXP BV/NXP FDG/NXP USA	2.5% 11 May 2031	301,000	303,977	0.000322%
NXP BV/NXP FDG/NXP USA	3.4% 01 May 2030	217,000	236,944	0.000251%
NXP BV/NXP FDG/NXP USA	4.3% 18 Jun 2029	2,360,000	2,705,788	0.002863%
NXP BV/NXP FUNDING LLC	4.875% 01 Mar 2024	2,907,000	3,200,031	0.003385%
NXP BV/NXP FUNDING LLC	5.55% 01 Dec 2028	275,000	337,704	0.000357%

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NY + PRESBYTERIAN HOSPIT	3.954% 31 Dec 2099	799,000	943,685	0.000998%
NYKREDIT REALKREDIT AS	1% 01 Oct 2038	8,175	1,379	0.000001%
OAK HILL CREDIT PARTNERS	1% 19 Oct 2032	610,000	610,242	0.000646%
OAK STREET INVESTMENT GRADE NE	1.85% 20 Nov 2050	2,959,583	3,002,474	0.003176%
OAKTOWN RE LTD	1% 25 Jul 2029	1,132,218	1,132,218	0.001198%
OAKTREE CLO LTD	1% 15 Jul 2034	3,700,000	3,699,075	0.003913%
OB HOSPITALIST GROUP	1% 01 Aug 2025	900,000	893,250	0.000945%
OBRIGACOES DO TESOIRO	0.7% 15 Oct 2027	4,200,000	5,236,965	0.005540%
OCCIDENTAL PETROLEUM COR	2.7% 15 Aug 2022	770,000	785,400	0.000831%
OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	1,380,000	1,411,050	0.001493%
OCCIDENTAL PETROLEUM COR	3% 15 Feb 2027	600,000	595,500	0.000630%
OCCIDENTAL PETROLEUM COR	3.125% 15 Feb 2022	510,000	512,550	0.000542%
OCCIDENTAL PETROLEUM COR	3.4% 15 Apr 2026	620,000	633,950	0.000671%
OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	1,010,000	940,431	0.000995%
OCCIDENTAL PETROLEUM COR	4.2% 15 Mar 2048	210,000	196,350	0.000208%
OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	240,000	230,520	0.000244%
OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	810,000	789,750	0.000836%
OCCIDENTAL PETROLEUM COR	5.55% 15 Mar 2026	2,720,000	3,005,600	0.003180%
OCCIDENTAL PETROLEUM COR	6.95% 01 Jul 2024	1,500,000	1,689,720	0.001788%
OCCIDENTAL PETROLEUM COR	7.875% 15 Sep 2031	2,115,000	2,717,775	0.002875%
OCEAN TRAILS CLO IX	1% 15 Oct 2029	9,440,000	9,471,461	0.010020%
OFFICE CHERIFIEN DES PHO	4.5% 22 Oct 2025	1,940,000	2,097,210	0.002219%
OGLETHORPE POWER CORP	5.05% 01 Oct 2048	2,105,000	2,646,410	0.002800%
OHA LOAN FUNDING LTD	1% 15 Nov 2032	1,170,000	1,172,217	0.001240%
OHIO POWER COMPANY	4% 01 Jun 2049	346,000	406,626	0.000430%
OIL + GAS HOLDING	7.5% 25 Oct 2027	400,000	446,520	0.000472%
OIL + GAS HOLDING	7.625% 07 Nov 2024	467,000	522,213	0.000552%
OIL + GAS HOLDING	8.375% 07 Nov 2028	292,000	341,578	0.000361%
OIL + NATURAL GAS CORP L	3.375% 05 Dec 2029	1,700,000	1,735,968	0.001837%
OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	930,000	963,899	0.001020%
OMAN GOV INTERNTL BOND	4.875% 01 Feb 2025	200,000	209,350	0.000221%
OMAN GOV INTERNTL BOND	5.625% 17 Jan 2028	1,499,000	1,574,130	0.001665%
OMAN GOV INTERNTL BOND	6% 01 Aug 2029	501,000	532,275	0.000563%

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OMAN GOV INTERNTL BOND	6.25% 25 Jan 2031	839,000	900,524	0.000953%
OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	1,526,000	1,491,482	0.001578%
OMAN GOV INTERNTL BOND	6.75% 17 Jan 2048	2,452,000	2,436,675	0.002578%
OMAN GOV INTERNTL BOND	6.75% 28 Oct 2027	739,000	827,680	0.000876%
OMAN GOV INTERNTL BOND	7% 25 Jan 2051	293,000	297,776	0.000315%
OMAN GOV INTERNTL BOND	7.375% 28 Oct 2032	350,000	399,438	0.000423%
ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	725,000	774,962	0.000820%
ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	166,000	174,515	0.000185%
ONCOR ELECTRIC DELIVERY	3.7% 15 Nov 2028	1,099,000	1,242,740	0.001315%
ONCOR ELECTRIC DELIVERY	3.8% 30 Sep 2047	71,000	82,971	0.000088%
ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2026	1,030,000	1,036,458	0.001097%
ONEMAIN DIRECT AUTO RECEIVABLE	3.43% 16 Dec 2024	1,112,109	1,116,828	0.001182%
ONEMAIN FINANCIAL ISSUANCE TRU	3.3% 14 Mar 2029	2,876,276	2,885,326	0.003053%
ONEMAIN FINANCIAL ISSUANCE TRU	3.48% 14 Feb 2031	2,602,321	2,605,404	0.002756%
ONEOK INC	4.25% 01 Feb 2022	964,000	976,280	0.001033%
ONEOK INC	4.35% 15 Mar 2029	2,139,000	2,414,625	0.002555%
ONGC VIDESH VANKORNEFT	3.75% 27 Jul 2026	1,700,000	1,811,594	0.001917%
ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2066	3,068,767	3,061,109	0.003238%
ONTARIO (PROVINCE OF)	6.5% 08 Mar 2029	4,800,000	5,186,768	0.005487%
OOREDOO INTL FINANCE	3.25% 21 Feb 2023	1,600,000	1,666,640	0.001763%
ORACLE CORP	1.65% 25 Mar 2026	1,430,000	1,449,537	0.001534%
ORACLE CORP	2.3% 25 Mar 2028	3,438,000	3,527,412	0.003732%
ORACLE CORP	2.8% 01 Apr 2027	2,776,000	2,943,766	0.003114%
ORACLE CORP	2.875% 25 Mar 2031	2,945,000	3,063,031	0.003241%
ORACLE CORP	3.25% 15 Nov 2027	151,000	164,318	0.000174%
ORACLE CORP	3.6% 01 Apr 2040	746,000	786,849	0.000832%
ORACLE CORP	3.6% 01 Apr 2050	1,145,000	1,175,746	0.001244%
ORACLE CORP	3.65% 25 Mar 2041	207,000	219,494	0.000232%
ORACLE CORP	3.8% 15 Nov 2037	3,113,000	3,413,865	0.003612%
ORACLE CORP	3.85% 15 Jul 2036	398,000	437,538	0.000463%
ORACLE CORP	3.9% 15 May 2035	515,000	573,503	0.000607%
ORACLE CORP	3.95% 25 Mar 2051	750,000	818,617	0.000866%
ORACLE CORP	4% 15 Jul 2046	205,000	222,296	0.000235%

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ORACLE CORP	4.1% 25 Mar 2061	495,000	548,803	0.000581%
ORACLE CORP	4.3% 08 Jul 2034	676,000	783,671	0.000829%
ORACLE CORP	5.375% 15 Jul 2040	1,877,000	2,433,560	0.002575%
ORACLE CORP	6.125% 08 Jul 2039	330,000	456,854	0.000483%
ORACLE CORP	6.5% 15 Apr 2038	179,000	252,691	0.000267%
ORANGE SA	0.75% 11 Sep 2023	200,000	242,048	0.000256%
ORBIA ADVANCE CORP SAB	1.875% 11 May 2026	1,010,000	1,021,615	0.001081%
ORBIA ADVANCE CORP SAB	2.875% 11 May 2031	960,000	966,000	0.001022%
ORIX CORP	2.9% 18 Jul 2022	10,000	10,260	0.000011%
OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	370,000	384,403	0.000407%
OTIS WORLDWIDE CORP	2.565% 15 Feb 2030	3,545,000	3,671,371	0.003884%
OWL ROCK CLO LTD	1% 20 Apr 2032	1,770,000	1,772,915	0.001876%
OZLM LTD	1% 30 Apr 2027	918,257	918,510	0.000972%
P2 UPSTREAM ACQUISITION CO.	1% 16 Dec 2024	358,378	351,211	0.000372%
P2 UPSTREAM ACQUISITION CO.	1% 16 Dec 2025	6,193,226	6,069,362	0.006421%
P2 UPSTRM ACQUISTON CO CANADIA	1% 16 Dec 2024	192,973	189,114	0.000200%
P2 UPSTRM ACQUISTON CO CANADIA	1% 16 Dec 2025	3,334,814	3,268,118	0.003457%
PACIFIC GAS + ELECTRIC	1.75% 16 Jun 2022	980,000	979,459	0.001036%
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	300,000	291,355	0.000308%
PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	3,535,000	3,314,227	0.003506%
PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	70,000	63,215	0.000067%
PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	200,000	178,252	0.000189%
PACIFICORP	2.7% 15 Sep 2030	225,000	236,299	0.000250%
PACIFICORP	3.3% 15 Mar 2051	135,000	142,979	0.000151%
PACIFICORP	4.125% 15 Jan 2049	373,000	446,059	0.000472%
PACKAGING COORDNATRS MIDCO INC	1% 30 Nov 2027	1,073,310	1,073,847	0.001136%
PACKERS HOLDINGS LLC	1% 09 Mar 2028	17,460,543	17,355,081	0.018361%
PAE HOLDING CORPORATION	1% 19 Oct 2027	6,766,000	6,771,616	0.007164%
PARK PLACE TECHNOLOGIES LLC	1% 10 Nov 2027	698,250	699,297	0.000740%
PARKER HANNIFIN CORP	3.25% 14 Jun 2029	403,000	441,040	0.000467%
PATHWAY VET ALLIANCE LLC	1% 31 Mar 2027	10,005,883	9,975,265	0.010553%
PAYSIMPLE INC	1% 23 Aug 2025	7,373,346	7,299,612	0.007723%
PEAKS TR 2009 1	1% 20 Jan 2020	2,246,160	0	0.000000%

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PEARL INTERMEDIATE PARENT LLC	1% 13 Feb 2026	525,000	524,213	0.000555%
PEARL INTERMEDIATE PARENT LLC	1% 14 Feb 2025	1,373,879	1,354,219	0.001433%
PECO ENERGY CO	3.05% 15 Mar 2051	310,000	323,831	0.000343%
PELABUHAN INDONESIA III	4.875% 01 Oct 2024	210,000	231,842	0.000245%
PENSKE TRUCK LEASING/PTL	1.2% 15 Nov 2025	977,000	967,686	0.001024%
PENSKE TRUCK LEASING/PTL	2.7% 01 Nov 2024	575,000	604,685	0.000640%
PENSKE TRUCK LEASING/PTL	4.45% 29 Jan 2026	170,000	191,114	0.000202%
PEPSICO INC	2.25% 19 Mar 2025	90,000	94,581	0.000100%
PEPSICO INC	2.875% 15 Oct 2049	10,000	10,315	0.000011%
PEPSICO INC	3.625% 19 Mar 2050	1,115,000	1,305,421	0.001381%
PEPSICO INC	3.875% 19 Mar 2060	530,000	652,334	0.000690%
PEPSICO INC	4.25% 22 Oct 2044	420,000	519,925	0.000550%
PERATON CORP	1% 01 Feb 2028	13,261,529	13,289,113	0.014059%
PERATON CORP	1% 01 Feb 2029	3,400,000	3,468,000	0.003669%
PERATON CORP SYNDICATED LNS	1% 01 Feb 2029	4,200,000	4,284,000	0.004532%
PERIAMA HOLDINGS LLC/DE	5.95% 19 Apr 2026	260,000	281,554	0.000298%
PERTAMINA PERSERO PT	6% 03 May 2042	1,460,000	1,788,734	0.001892%
PERU LNG SRL	5.375% 22 Mar 2030	200,000	172,500	0.000182%
PERUSAHAAN GAS NEGARA	5.125% 16 May 2024	200,000	221,519	0.000234%
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	510,000	588,915	0.000623%
PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	1,780,000	1,930,410	0.002042%
PERUSAHAAN LISTRIK NEGAR	5.25% 15 May 2047	200,000	224,700	0.000238%
PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	1,982,000	2,309,030	0.002443%
PERUSAHAAN LISTRIK NEGAR	5.5% 22 Nov 2021	418,000	424,563	0.000449%
PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	1,939,000	2,447,988	0.002590%
PERUSAHAAN LISTRIK NEGAR	6.25% 25 Jan 2049	700,000	882,000	0.000933%
PERUSAHAAN PENERBIT SBSN	4.55% 29 Mar 2026	377,000	428,155	0.000453%
PETROBRAS GLOBAL FINANCE	5.5% 10 Jun 2051	100,000	100,035	0.000106%
PETROBRAS GLOBAL FINANCE	5.6% 03 Jan 2031	770,000	862,400	0.000912%
PETROBRAS GLOBAL FINANCE	6.25% 17 Mar 2024	1,700,000	1,919,130	0.002030%
PETROBRAS GLOBAL FINANCE	6.85% 31 Dec 2099	1,760,000	2,011,856	0.002128%
PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	230,000	274,218	0.000290%
PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	3,930,000	4,126,500	0.004366%

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PETROLEOS DEL PERU SA	5.625% 19 Jun 2047	925,000	986,050	0.001043%
PETROLEOS MEXICANOS	2.5% 21 Aug 2021	1,140,000	1,353,914	0.001432%
PETROLEOS MEXICANOS	2.75% 21 Apr 2027	300,000	331,649	0.000351%
PETROLEOS MEXICANOS	5.35% 12 Feb 2028	480,000	472,056	0.000499%
PETROLEOS MEXICANOS	5.5% 27 Jun 2044	2,120,000	1,724,302	0.001824%
PETROLEOS MEXICANOS	5.625% 23 Jan 2046	2,050,000	1,671,037	0.001768%
PETROLEOS MEXICANOS	6.35% 12 Feb 2048	674,000	574,383	0.000608%
PETROLEOS MEXICANOS	6.375% 23 Jan 2045	160,000	137,600	0.000146%
PETROLEOS MEXICANOS	6.49% 23 Jan 2027	1,010,000	1,066,813	0.001129%
PETROLEOS MEXICANOS	6.5% 02 Jun 2041	1,480,000	1,325,769	0.001403%
PETROLEOS MEXICANOS	6.5% 23 Jan 2029	380,000	390,676	0.000413%
PETROLEOS MEXICANOS	6.625% 15 Jun 2035	984,000	950,298	0.001005%
PETROLEOS MEXICANOS	6.75% 21 Sep 2047	1,363,000	1,206,255	0.001276%
PETROLEOS MEXICANOS	6.84% 23 Jan 2030	900,000	927,450	0.000981%
PETROLEOS MEXICANOS	6.875% 04 Aug 2026	1,740,000	1,901,646	0.002012%
PETROLEOS MEXICANOS	6.875% 16 Oct 2025	600,000	664,200	0.000703%
PETROLEOS MEXICANOS	6.95% 28 Jan 2060	1,818,000	1,608,748	0.001702%
PETROLEOS MEXICANOS	7.69% 23 Jan 2050	1,458,000	1,403,325	0.001485%
PETRONAS CAPITAL LIMITED	3.404% 28 Apr 2061	542,000	553,430	0.000585%
PETRONAS CAPITAL LTD	2.48% 28 Jan 2032	370,000	371,784	0.000393%
PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	390,000	478,923	0.000507%
PETRONAS CAPITAL LTD	4.55% 21 Apr 2050	1,221,000	1,502,782	0.001590%
PETRONAS CAPITAL LTD	4.8% 21 Apr 2060	468,000	618,696	0.000655%
PETVET CARE	1% 14 Feb 2025	1,837,276	1,824,268	0.001930%
PETVET CARE CENTERS LLC	1% 14 Feb 2025	1,883,864	1,886,690	0.001996%
PFIZER INC	1.7% 28 May 2030	1,235,000	1,230,640	0.001302%
PFIZER INC	2.625% 01 Apr 2030	1,465,000	1,560,179	0.001651%
PFS FINANCING CORP.	0.71% 15 Apr 2026	910,000	909,274	0.000962%
PFS FINANCING CORP.	1% 15 Oct 2025	1,980,000	1,999,294	0.002115%
PHILADELPHIA PA AUTH FOR INDL	6.55% 15 Oct 2028	4,570,000	5,939,531	0.006284%
PHILIP MORRIS INTL INC	1.45% 01 Aug 2039	650,000	747,462	0.000791%
PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	630,000	646,565	0.000684%
PHILIP MORRIS INTL INC	4.5% 20 Mar 2042	120,000	142,210	0.000150%

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PHOENIX GUARANTOR INC	1% 05 Mar 2027	11,100,000	10,878,000	0.011508%
PIEDMONT NATURAL GAS CO	2.5% 15 Mar 2031	325,000	330,092	0.000349%
PIONEER NATURAL RESOURCE	1.125% 15 Jan 2026	140,000	138,623	0.000147%
PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	600,000	587,921	0.000622%
PLAINS ALL AMER PIPELINE	4.5% 15 Dec 2026	180,000	201,952	0.000214%
PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	1,437,000	1,607,692	0.001701%
PMHC II INC	1% 30 Mar 2026	6,300,000	6,117,300	0.006472%
PMT CREDIT RISK TRANSFER TRUST	1% 27 Mar 2024	470,452	469,506	0.000497%
PMT CREDIT RISK TRANSFER TRUST	1% 27 May 2023	1,073,009	1,062,606	0.001124%
PMT CREDIT RISK TRANSFER TRUST	1% 27 Oct 2022	248,738	249,512	0.000264%
PNC BANK NA	2.7% 22 Oct 2029	260,000	275,306	0.000291%
PNC FINANCIAL SERVICES	2.2% 01 Nov 2024	500,000	524,441	0.000555%
PNC FINANCIAL SERVICES	3.45% 23 Apr 2029	340,000	379,791	0.000402%
PNG GOVT INTL BOND	8.375% 04 Oct 2028	1,586,000	1,573,471	0.001665%
POINT AU ROCHE PARK CLO, LTD	1% 20 Jul 2034	2,250,000	2,249,438	0.002380%
POLAND GOVERNMENT BOND	2.5% 25 Jul 2027	6,890,000	1,926,082	0.002038%
POLARIS NEWCO LLC	1% 04 Jun 2029	28,400,000	28,684,000	0.030346%
POLARIS NEWCO, LLC	1% 02 Jun 2028	7,400,000	7,417,612	0.007847%
PORTILLO RESTAURANT GROUP THE	1% 06 Sep 2024	535,178	537,185	0.000568%
PORTILLOS HOLDINGS LLC	1% 06 Dec 2024	6,800,000	5,780,000	0.006115%
POWER FINANCE CORP LTD	6.15% 06 Dec 2028	360,000	425,365	0.000450%
PREFERRED PROPPANTS LLC	1% 08 Feb 2026	1,267,368	0	0.000000%
PRESTON RIDGE PARTNERS MORTGAG	1% 25 Nov 2025	609,756	611,211	0.000647%
PRESTON RIDGE PARTNERS MORTGAG	1% 25 Oct 2024	1,155,728	1,161,875	0.001229%
PRINCE MINERALS INC	1% 31 Mar 2025	3,905,727	3,869,912	0.004094%
PRINCIPAL LFE GLB FND II	1.25% 23 Jun 2025	240,000	241,449	0.000255%
PROCTER + GAMBLE CO/THE	2.8% 25 Mar 2027	140,000	151,751	0.000161%
PROCTER + GAMBLE CO/THE	3% 25 Mar 2030	410,000	452,364	0.000479%
PROGRESSIVE CORP	3.2% 26 Mar 2030	970,000	1,065,036	0.001127%
PROJECT RUBY ULTIMTE PARNT CRP	1% 03 Mar 2028	4,289,250	4,274,495	0.004522%
PROLOGIS EURO FINANCE	1.5% 10 Sep 2049	400,000	467,239	0.000494%
PROOFPOINT INC	1% 09 Jun 2028	5,200,000	5,168,176	0.005468%
PROOFPOINT, INC.	1% 08 Jun 2029	2,100,000	2,118,375	0.002241%

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PROSUS NV	3.832% 08 Feb 2051	1,500,000	1,395,873	0.001477%
PROVINCE OF ALBERTA	2.9% 20 Sep 2029	3,800,000	3,308,596	0.003500%
PROVINCE OF ALBERTA	3.6% 11 Apr 2028	3,900,000	3,262,605	0.003452%
PROVINCE OF QUEBEC	1.9% 01 Sep 2030	3,800,000	3,072,344	0.003250%
PROVINCE OF QUEBEC	2.3% 01 Sep 2029	4,400,000	3,700,555	0.003915%
PSA BANQUE FRANCE	0.01% 22 Jan 2025	400,000	473,180	0.000501%
PT INTERMEDIATE HOLDGS III LLC	1% 15 Oct 2025	6,698,000	6,580,785	0.006962%
PT PERTAMINA (PERSERO)	4.175% 21 Jan 2050	213,000	217,378	0.000230%
PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	600,000	645,337	0.000683%
PT PERTAMINA (PERSERO)	6% 03 May 2042	200,000	245,032	0.000259%
PT PERTAMINA (PERSERO)	6.5% 07 Nov 2048	1,175,000	1,558,257	0.001649%
PUBLIC SERVICE ELECTRIC	3.65% 01 Sep 2028	376,000	422,362	0.000447%
PUBLIC SERVICE ELECTRIC	4.05% 01 May 2048	60,000	73,126	0.000077%
PUGET ENERGY INC	3.65% 15 May 2025	1,725,000	1,856,161	0.001964%
PUGET ENERGY INC	4.1% 15 Jun 2030	1,025,000	1,147,141	0.001214%
QATAR PETROLEUM	2.25% 12 Jul 2031	3,250,000	3,215,453	0.003402%
QATAR PETROLEUM	3.125% 12 Jul 2041	1,717,000	1,710,664	0.001810%
QATAR PETROLEUM	3.3% 12 Jul 2051	1,020,000	1,020,000	0.001079%
QNB FINANCE LTD	1.375% 26 Jan 2026	1,500,000	1,488,480	0.001575%
QUALCOMM INC	4.3% 20 May 2047	323,000	407,805	0.000431%
QUEENSLAND TREASURY CORP	1.25% 10 Mar 2031	4,100,000	2,954,252	0.003125%
QUEST DIAGNOSTICS INC	2.8% 30 Jun 2031	710,000	741,120	0.000784%
RADIOLOGY PARTNERS INC	1% 09 Jul 2025	4,802,679	4,798,693	0.005077%
RADNOR RE LTD	1% 25 Feb 2029	1,620,585	1,624,955	0.001719%
RADNOR RE LTD	1% 25 Jan 2030	1,016,024	1,016,131	0.001075%
RADNOR RE LTD	1% 25 Jun 2029	2,199,465	2,212,427	0.002341%
RAYTHEON TECH CORP	2.15% 18 May 2030	295,000	390,885	0.000414%
RAYTHEON TECH CORP	2.25% 01 Jul 2030	660,000	670,699	0.000710%
RAYTHEON TECH CORP	3.1% 15 Nov 2021	295,000	295,971	0.000313%
RAYTHEON TECH CORP	3.125% 04 May 2027	1,665,000	1,810,304	0.001915%
RAYTHEON TECH CORP	3.65% 16 Aug 2023	17,000	18,040	0.000019%
RAYTHEON TECH CORP	3.75% 01 Nov 2046	299,000	337,047	0.000357%
RAYTHEON TECH CORP	3.95% 16 Aug 2025	1,330,000	1,479,204	0.001565%

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RAYTHEON TECH CORP	4.125% 16 Nov 2028	1,494,000	1,718,936	0.001819%
RAYTHEON TECH CORP	4.15% 15 May 2045	296,000	352,159	0.000373%
RAYTHEON TECH CORP	4.2% 15 Dec 2044	355,000	398,448	0.000422%
RAYTHEON TECH CORP	4.35% 15 Apr 2047	223,000	274,093	0.000290%
RAYTHEON TECH CORP	4.45% 16 Nov 2038	565,000	683,657	0.000723%
RAYTHEON TECH CORP	4.5% 01 Jun 2042	420,000	522,912	0.000553%
RAYTHEON TECH CORP	7% 01 Nov 2028	88,000	115,719	0.000122%
RAYTHEON TECH CORP	7.2% 15 Aug 2027	230,000	298,380	0.000316%
RCP VEGA INC	1% 30 Apr 2026	3,144,000	3,112,560	0.003293%
REALPAGE INC	1% 22 Apr 2029	6,300,000	6,481,125	0.006857%
REALPAGE, INC.	1% 24 Apr 2028	2,600,000	2,590,900	0.002741%
REALTY INCOME CORP	3.25% 15 Jan 2031	285,000	310,490	0.000328%
REC LIMITED	3.375% 25 Jul 2024	200,000	208,009	0.000220%
RECORDED BOOKS INC	1% 29 Aug 2025	6,821,909	6,824,774	0.007220%
REDEXIS GAS FINANCE BV	1.875% 28 May 2025	200,000	251,276	0.000266%
REGATTA VI FUNDING LTD.	1% 20 Apr 2034	3,110,000	3,109,219	0.003289%
REGION WALLONNE	1.05% 22 Jun 2040	1,100,000	1,329,542	0.001407%
RELX CAPITAL INC	3% 22 May 2030	783,000	836,566	0.000885%
RELX CAPITAL INC	3.5% 16 Mar 2023	2,560,000	2,684,235	0.002840%
REP OF ANGOLA(AVENIR IS)	6.927% 19 Feb 2027	771,429	715,259	0.000757%
REPSOL EUROPE FINANCE	0.875% 06 Jul 2033	400,000	473,643	0.000501%
REPUBLIC OF ANGOLA	8% 26 Nov 2029	520,000	532,938	0.000564%
REPUBLIC OF ANGOLA	8.25% 09 May 2028	1,700,000	1,772,794	0.001876%
REPUBLIC OF ANGOLA	9.125% 26 Nov 2049	254,000	259,735	0.000275%
REPUBLIC OF ANGOLA	9.375% 08 May 2048	3,249,000	3,391,176	0.003588%
REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	1,565,000	1,711,750	0.001811%
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	2,993,000	1,127,852	0.001193%
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	956,000	362,018	0.000383%
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	8,563,000	3,067,352	0.003245%
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	9,881,000	3,127,435	0.003309%
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	3,181,000	1,134,027	0.001200%
REPUBLIC OF ARGENTINA	1% 09 Jul 2046	400,000	128,400	0.000136%
REPUBLIC OF AUSTRIA	4.15% 15 Mar 2037	2,300,000	4,358,932	0.004611%

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REPUBLIC OF AZERBAIJAN	3.5% 01 Sep 2032	1,606,000	1,664,394	0.001761%
REPUBLIC OF AZERBAIJAN	4.75% 18 Mar 2024	2,274,000	2,464,984	0.002608%
REPUBLIC OF BELARUS	6.2% 28 Feb 2030	200,000	173,480	0.000184%
REPUBLIC OF BELARUS	7.625% 29 Jun 2027	671,000	652,319	0.000690%
REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	340,000	399,840	0.000423%
REPUBLIC OF CHILE	2.45% 31 Jan 2031	600,000	610,590	0.000646%
REPUBLIC OF CHILE	2.55% 27 Jan 2032	1,170,000	1,195,740	0.001265%
REPUBLIC OF CHILE	3.1% 07 May 2041	630,000	630,630	0.000667%
REPUBLIC OF CHILE	3.24% 06 Feb 2028	799,000	870,918	0.000921%
REPUBLIC OF CHILE	3.5% 15 Apr 2053	380,000	398,787	0.000422%
REPUBLIC OF COLOMBIA	3% 30 Jan 2030	50,000	48,982	0.000052%
REPUBLIC OF COLOMBIA	3.125% 15 Apr 2031	2,069,000	2,024,599	0.002142%
REPUBLIC OF COLOMBIA	3.25% 22 Apr 2032	2,135,000	2,091,147	0.002212%
REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	5,267,000	5,592,659	0.005917%
REPUBLIC OF COLOMBIA	4.125% 15 May 2051	279,000	264,308	0.000280%
REPUBLIC OF COLOMBIA	4.125% 22 Feb 2042	830,000	808,420	0.000855%
REPUBLIC OF COLOMBIA	4.5% 15 Mar 2029	1,059,000	1,154,204	0.001221%
REPUBLIC OF COLOMBIA	4.5% 28 Jan 2026	1,650,000	1,800,909	0.001905%
REPUBLIC OF COLOMBIA	5% 15 Jun 2045	200,000	212,440	0.000225%
REPUBLIC OF COLOMBIA	5.2% 15 May 2049	200,000	219,056	0.000232%
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	1,752,000	1,983,790	0.002099%
REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	1,605,000	1,898,410	0.002008%
REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	941,000	1,236,267	0.001308%
REPUBLIC OF COLOMBIA	8.125% 21 May 2024	448,000	530,127	0.000561%
REPUBLIC OF CYPRUS	0.625% 21 Jan 2030	400,000	485,021	0.000513%
REPUBLIC OF ECUADOR	1% 31 Jul 2030	3,306,324	2,818,674	0.002982%
REPUBLIC OF ECUADOR	1% 31 Jul 2035	9,651,000	6,610,935	0.006994%
REPUBLIC OF ECUADOR	1% 31 Jul 2040	3,494,000	2,161,913	0.002287%
REPUBLIC OF ECUADOR	5% 28 Feb 2025	370,000	333,000	0.000352%
REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	420,000	387,450	0.000410%
REPUBLIC OF EL SALVADOR	6.375% 18 Jan 2027	868,000	783,370	0.000829%
REPUBLIC OF EL SALVADOR	7.124% 20 Jan 2050	561,000	476,850	0.000504%
REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	489,000	430,325	0.000455%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	690,000	629,694	0.000666%
REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	250,000	246,925	0.000261%
REPUBLIC OF EL SALVADOR	8.25% 10 Apr 2032	167,000	158,233	0.000167%
REPUBLIC OF EL SALVADOR	8.625% 28 Feb 2029	993,000	968,175	0.001024%
REPUBLIC OF EL SALVADOR	9.5% 15 Jul 2052	476,000	467,670	0.000495%
REPUBLIC OF ESTONIA	0.125% 10 Jun 2030	1,200,000	1,424,911	0.001507%
REPUBLIC OF GABON	6.375% 12 Dec 2024	859,000	913,761	0.000967%
REPUBLIC OF GABON	6.625% 06 Feb 2031	742,000	747,176	0.000790%
REPUBLIC OF GABON	6.95% 16 Jun 2025	270,000	292,275	0.000309%
REPUBLIC OF GHANA	10.75% 14 Oct 2030	728,000	919,100	0.000972%
REPUBLIC OF GHANA	7.625% 16 May 2029	254,000	256,695	0.000272%
REPUBLIC OF GHANA	7.875% 11 Feb 2035	1,673,000	1,647,905	0.001743%
REPUBLIC OF GHANA	7.875% 26 Mar 2027	720,000	760,536	0.000805%
REPUBLIC OF GHANA	8.125% 18 Jan 2026	550,000	592,625	0.000627%
REPUBLIC OF GHANA	8.125% 26 Mar 2032	584,000	591,659	0.000626%
REPUBLIC OF GHANA	8.625% 07 Apr 2034	358,000	369,291	0.000391%
REPUBLIC OF GHANA	8.627% 16 Jun 2049	698,000	670,953	0.000710%
REPUBLIC OF GHANA	8.75% 11 Mar 2061	230,000	220,800	0.000234%
REPUBLIC OF GHANA	8.875% 07 May 2042	517,000	521,674	0.000552%
REPUBLIC OF GHANA	8.95% 26 Mar 2051	414,000	408,916	0.000433%
REPUBLIC OF GUATEMALA	4.375% 05 Jun 2027	200,000	217,800	0.000230%
REPUBLIC OF GUATEMALA	4.5% 03 May 2026	1,577,000	1,728,865	0.001829%
REPUBLIC OF GUATEMALA	4.875% 13 Feb 2028	350,000	393,750	0.000417%
REPUBLIC OF GUATEMALA	5.375% 24 Apr 2032	518,000	600,880	0.000636%
REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	1,270,000	1,552,575	0.001643%
REPUBLIC OF ICELAND	0.625% 03 Jun 2026	1,240,000	1,507,675	0.001595%
REPUBLIC OF INDONESIA	0.9% 14 Feb 2027	1,800,000	2,155,967	0.002281%
REPUBLIC OF INDONESIA	1.45% 18 Sep 2026	1,300,000	1,602,690	0.001696%
REPUBLIC OF INDONESIA	2.85% 14 Feb 2030	1,435,000	1,487,803	0.001574%
REPUBLIC OF INDONESIA	3.35% 12 Mar 2071	400,000	400,058	0.000423%
REPUBLIC OF INDONESIA	3.75% 14 Jun 2028	630,000	886,246	0.000938%
REPUBLIC OF INDONESIA	3.85% 15 Oct 2030	1,123,000	1,249,941	0.001322%
REPUBLIC OF INDONESIA	3.85% 18 Jul 2027	3,020,000	3,363,860	0.003559%

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REPUBLIC OF INDONESIA	4.2% 15 Oct 2050	600,000	682,650	0.000722%
REPUBLIC OF INDONESIA	4.35% 08 Jan 2027	2,314,000	2,618,665	0.002770%
REPUBLIC OF INDONESIA	4.625% 15 Apr 2043	3,756,000	4,343,639	0.004595%
REPUBLIC OF INDONESIA	4.75% 18 Jul 2047	256,000	304,740	0.000322%
REPUBLIC OF INDONESIA	5.125% 15 Jan 2045	1,839,000	2,274,346	0.002406%
REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	1,706,000	2,168,603	0.002294%
REPUBLIC OF INDONESIA	5.25% 17 Jan 2042	1,475,000	1,836,892	0.001943%
REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	456,000	627,420	0.000664%
REPUBLIC OF INDONESIA	6.625% 17 Feb 2037	1,280,000	1,766,866	0.001869%
REPUBLIC OF INDONESIA	6.75% 15 Jan 2044	200,000	295,865	0.000313%
REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	804,000	1,215,514	0.001286%
REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	723,000	1,156,664	0.001224%
REPUBLIC OF IRAQ	5.8% 15 Jan 2028	603,750	584,001	0.000618%
REPUBLIC OF IRAQ	6.752% 09 Mar 2023	670,000	684,573	0.000724%
REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	1,930,000	2,421,185	0.002561%
REPUBLIC OF KAZAKHSTAN	6.5% 21 Jul 2045	671,000	980,331	0.001037%
REPUBLIC OF KENYA	6.3% 23 Jan 2034	260,000	259,350	0.000274%
REPUBLIC OF KENYA	6.875% 24 Jun 2024	1,324,000	1,454,970	0.001539%
REPUBLIC OF KENYA	7% 22 May 2027	280,000	307,222	0.000325%
REPUBLIC OF KENYA	7.25% 28 Feb 2028	210,000	231,987	0.000245%
REPUBLIC OF KENYA	8% 22 May 2032	558,000	627,722	0.000664%
REPUBLIC OF MOZAMBIQUE	1% 15 Sep 2031	2,256,000	1,908,283	0.002019%
REPUBLIC OF NAMIBIA	5.25% 29 Oct 2025	230,000	247,429	0.000262%
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	489,000	518,340	0.000548%
REPUBLIC OF NIGERIA	7.625% 21 Nov 2025	380,000	428,702	0.000454%
REPUBLIC OF NIGERIA	7.625% 28 Nov 2047	318,000	317,850	0.000336%
REPUBLIC OF NIGERIA	7.696% 23 Feb 2038	977,000	1,001,091	0.001059%
REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	570,000	613,605	0.000649%
REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	1,000,000	1,134,540	0.001200%
REPUBLIC OF NIGERIA	9.248% 21 Jan 2049	520,000	592,301	0.000627%
REPUBLIC OF PANAMA	3.16% 23 Jan 2030	600,000	629,256	0.000666%
REPUBLIC OF PANAMA	3.75% 16 Mar 2025	892,000	968,614	0.001025%
REPUBLIC OF PANAMA	3.87% 23 Jul 2060	2,160,000	2,202,876	0.002331%

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REPUBLIC OF PANAMA	3.875% 17 Mar 2028	2,207,000	2,419,976	0.002560%
REPUBLIC OF PANAMA	4% 22 Sep 2024	667,000	725,629	0.000768%
REPUBLIC OF PANAMA	4.3% 29 Apr 2053	675,000	747,718	0.000791%
REPUBLIC OF PANAMA	4.5% 01 Apr 2056	1,535,000	1,734,918	0.001835%
REPUBLIC OF PANAMA	4.5% 15 May 2047	2,405,316	2,733,041	0.002891%
REPUBLIC OF PANAMA	4.5% 16 Apr 2050	1,530,000	1,735,250	0.001836%
REPUBLIC OF PANAMA	6.7% 26 Jan 2036	1,830,000	2,482,395	0.002626%
REPUBLIC OF PANAMA	7.125% 29 Jan 2026	100,000	123,708	0.000131%
REPUBLIC OF PANAMA	8.875% 30 Sep 2027	207,000	285,020	0.000302%
REPUBLIC OF PANAMA	9.375% 01 Apr 2029	470,000	694,895	0.000735%
REPUBLIC OF PARAGUAY	4.7% 27 Mar 2027	200,000	226,702	0.000240%
REPUBLIC OF PARAGUAY	5% 15 Apr 2026	1,110,000	1,261,515	0.001335%
REPUBLIC OF PARAGUAY	5.4% 30 Mar 2050	1,279,000	1,490,994	0.001577%
REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	993,000	1,234,309	0.001306%
REPUBLIC OF PERU	2.392% 23 Jan 2026	455,000	469,587	0.000497%
REPUBLIC OF PERU	2.78% 01 Dec 2060	1,360,000	1,210,454	0.001281%
REPUBLIC OF PERU	2.783% 23 Jan 2031	1,835,000	1,869,425	0.001978%
REPUBLIC OF PERU	3.23% 28 Jul 2121	314,000	275,083	0.000291%
REPUBLIC OF PERU	3.3% 11 Mar 2041	2,540,000	2,562,784	0.002711%
REPUBLIC OF PERU	3.55% 10 Mar 2051	40,000	41,408	0.000044%
REPUBLIC OF PERU	4.125% 25 Aug 2027	105,000	117,409	0.000124%
REPUBLIC OF PERU	5.35% 12 Aug 2040	2,000,000	461,884	0.000489%
REPUBLIC OF PERU	5.625% 18 Nov 2050	3,917,000	5,385,444	0.005697%
REPUBLIC OF PERU	6.35% 12 Aug 2028	24,000,000	7,008,706	0.007415%
REPUBLIC OF PERU	6.55% 14 Mar 2037	1,190,000	1,637,749	0.001733%
REPUBLIC OF PERU	7.35% 21 Jul 2025	642,000	787,452	0.000833%
REPUBLIC OF PERU	8.75% 21 Nov 2033	1,118,000	1,753,203	0.001855%
REPUBLIC OF PHILIPPINES	1.75% 28 Apr 2041	100,000	117,404	0.000124%
REPUBLIC OF PHILIPPINES	10.625% 16 Mar 2025	232,000	315,237	0.000334%
REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	200,000	192,966	0.000204%
REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	2,500,000	2,695,707	0.002852%
REPUBLIC OF PHILIPPINES	3.7% 01 Mar 2041	460,000	497,610	0.000526%
REPUBLIC OF PHILIPPINES	3.7% 02 Feb 2042	280,000	301,838	0.000319%

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REPUBLIC OF PHILIPPINES	3.75% 14 Jan 2029	350,000	396,463	0.000419%
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	996,000	1,105,723	0.001170%
REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	200,000	251,327	0.000266%
REPUBLIC OF PHILIPPINES	6.375% 15 Jan 2032	240,000	328,865	0.000348%
REPUBLIC OF PHILIPPINES	6.375% 23 Oct 2034	339,000	478,023	0.000506%
REPUBLIC OF PHILIPPINES	7.75% 14 Jan 2031	235,000	346,659	0.000367%
REPUBLIC OF PHILIPPINES	9.5% 02 Feb 2030	450,000	711,590	0.000753%
REPUBLIC OF POLAND	4% 22 Jan 2024	1,590,000	1,730,499	0.001831%
REPUBLIC OF POLAND	5% 23 Mar 2022	2,620,000	2,709,578	0.002867%
REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	210,000	259,377	0.000274%
REPUBLIC OF SENEGAL	5.375% 08 Jun 2037	150,000	174,939	0.000185%
REPUBLIC OF SERBIA	1.5% 26 Jun 2029	670,000	800,343	0.000847%
REPUBLIC OF SERBIA	2.125% 01 Dec 2030	260,000	246,350	0.000261%
REPUBLIC OF SERBIA	3.125% 15 May 2027	1,240,000	1,635,259	0.001730%
REPUBLIC OF SOUTH AFRICA	4.3% 12 Oct 2028	1,411,000	1,456,858	0.001541%
REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	300,000	318,120	0.000337%
REPUBLIC OF SOUTH AFRICA	5% 12 Oct 2046	1,397,000	1,323,658	0.001400%
REPUBLIC OF SOUTH AFRICA	5.65% 27 Sep 2047	531,000	540,824	0.000572%
REPUBLIC OF SOUTH AFRICA	5.75% 30 Sep 2049	501,000	511,992	0.000542%
REPUBLIC OF SOUTH AFRICA	5.875% 22 Jun 2030	400,000	456,328	0.000483%
REPUBLIC OF SOUTH AFRICA	5.875% 30 May 2022	157,000	164,466	0.000174%
REPUBLIC OF SOUTH AFRICA	6.3% 22 Jun 2048	300,000	327,438	0.000346%
REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	19,400,000	1,288,390	0.001363%
REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	22,700,000	1,451,818	0.001536%
REPUBLIC OF SRI LANKA	5.875% 25 Jul 2022	210,000	176,400	0.000187%
REPUBLIC OF SRI LANKA	6.2% 11 May 2027	290,000	177,570	0.000188%
REPUBLIC OF SRI LANKA	6.75% 18 Apr 2028	200,000	123,854	0.000131%
REPUBLIC OF SRI LANKA	6.825% 18 Jul 2026	440,000	279,400	0.000296%
REPUBLIC OF SRI LANKA	6.85% 03 Nov 2025	360,000	239,400	0.000253%
REPUBLIC OF SRI LANKA	7.55% 28 Mar 2030	627,000	390,596	0.000413%
REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	1,767,000	1,113,210	0.001178%
REPUBLIC OF TURKEY	3.25% 23 Mar 2023	200,000	199,552	0.000211%
REPUBLIC OF TURKEY	4.25% 13 Mar 2025	200,000	196,000	0.000207%

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REPUBLIC OF TURKEY	4.75% 26 Jan 2026	1,302,000	1,280,283	0.001354%
REPUBLIC OF TURKEY	4.875% 09 Oct 2026	540,000	528,161	0.000559%
REPUBLIC OF TURKEY	4.875% 16 Apr 2043	4,278,000	3,402,892	0.003600%
REPUBLIC OF TURKEY	5.6% 14 Nov 2024	200,000	205,405	0.000217%
REPUBLIC OF TURKEY	5.75% 11 May 2047	884,000	754,671	0.000798%
REPUBLIC OF TURKEY	5.75% 22 Mar 2024	644,000	667,617	0.000706%
REPUBLIC OF TURKEY	5.875% 26 Jun 2031	553,000	536,687	0.000568%
REPUBLIC OF TURKEY	5.95% 15 Jan 2031	269,000	263,357	0.000279%
REPUBLIC OF TURKEY	6% 14 Jan 2041	410,000	370,492	0.000392%
REPUBLIC OF TURKEY	6% 25 Mar 2027	1,225,000	1,249,880	0.001322%
REPUBLIC OF TURKEY	6.125% 24 Oct 2028	500,000	508,000	0.000537%
REPUBLIC OF TURKEY	6.35% 10 Aug 2024	750,000	786,383	0.000832%
REPUBLIC OF TURKEY	6.375% 14 Oct 2025	370,000	387,190	0.000410%
REPUBLIC OF TURKEY	6.875% 17 Mar 2036	435,000	439,173	0.000465%
REPUBLIC OF TURKEY	7.375% 05 Feb 2025	460,000	497,186	0.000526%
REPUBLIC OF TURKEY	7.625% 26 Apr 2029	280,000	306,516	0.000324%
REPUBLIC OF UZBEKISTAN	3.7% 25 Nov 2030	200,000	198,924	0.000210%
REPUBLIC OF UZBEKISTAN	4.75% 20 Feb 2024	1,538,000	1,637,278	0.001732%
REPUBLIC OF UZBEKISTAN	5.375% 20 Feb 2029	785,000	877,238	0.000928%
REPUBLIC SERVICES INC	2.5% 15 Aug 2024	590,000	619,187	0.000655%
REPUBLICA ORIENT URUGUAY	4.125% 20 Nov 2045	281,000	331,010	0.000350%
REPUBLICA ORIENT URUGUAY	4.375% 27 Oct 2027	1,680,000	1,929,295	0.002041%
REPUBLICA ORIENT URUGUAY	4.5% 14 Aug 2024	805,000	873,989	0.000925%
REPUBLICA ORIENT URUGUAY	4.975% 20 Apr 2055	890,000	1,147,210	0.001214%
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	4,505,000	5,894,477	0.006236%
REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	894,000	1,363,359	0.001442%
REPUBLICA ORIENT URUGUAY	7.875% 15 Jan 2033	550,001	828,445	0.000876%
REPUBLIKA SLOVENIJA	0.487% 20 Oct 2050	700,000	749,153	0.000793%
REPUBLIKA SLOVENIJA	0.875% 15 Jul 2030	3,600,000	4,583,740	0.004849%
RESIDENTIAL MORTGAGE LOAN TRUS	1% 25 Jan 2065	1,442,746	1,439,525	0.001523%
RESONETICS LLC	1% 28 Apr 2029	1,200,000	1,191,000	0.001260%
RETL	1% 15 Mar 2036	2,003,063	1,997,999	0.002114%
REVINT INTERMEDIATE II LLC	1% 15 Oct 2027	5,286,750	5,324,762	0.005633%

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REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	538,000	595,984	0.000631%
REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	522,000	639,166	0.000676%
REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	210,000	262,938	0.000278%
RIVERSIDE CNTY CA PENSN OBLG	2.963% 15 Feb 2027	4,055,000	4,381,279	0.004635%
RIVERSIDE CNTY CA PENSN OBLG	3.07% 15 Feb 2028	4,060,000	4,416,149	0.004672%
ROMANIA	1.375% 02 Dec 2029	700,000	827,225	0.000875%
ROMANIA	2.75% 26 Feb 2026	500,000	655,374	0.000693%
ROMANIA	3% 14 Feb 2031	116,000	120,109	0.000127%
ROMANIA	3.875% 29 Oct 2035	160,000	222,684	0.000236%
ROMANIA	4% 14 Feb 2051	1,012,000	1,062,054	0.001124%
ROMANIA	4.125% 11 Mar 2039	400,000	561,097	0.000594%
ROMANIA	4.375% 22 Aug 2023	646,000	696,714	0.000737%
ROMANIA	4.625% 03 Apr 2049	430,000	645,356	0.000683%
ROMANIA	5.125% 15 Jun 2048	978,000	1,195,808	0.001265%
ROMANIA	6.125% 22 Jan 2044	1,566,000	2,139,150	0.002263%
ROMANIA	6.75% 07 Feb 2022	366,000	379,798	0.000402%
ROMANIA GOVERNMENT BOND	5.8% 26 Jul 2027	2,700,000	754,902	0.000799%
ROSS STORES INC	4.7% 15 Apr 2027	455,000	525,914	0.000556%
ROUGH COUNTRY LLC	1% 25 May 2023	5,359,500	5,339,402	0.005649%
ROYAL BANK OF CANADA	1.6% 17 Apr 2023	1,260,000	1,287,289	0.001362%
ROYALTY PHARMA PLC	1.75% 02 Sep 2027	130,000	127,944	0.000135%
ROYALTY PHARMA PLC	2.2% 02 Sep 2030	285,000	279,433	0.000296%
RP ESCROW ISSUER LLC	5.25% 15 Dec 2025	2,600,000	2,713,750	0.002871%
RR 1 LTD	1% 15 Jul 2035	3,545,000	3,544,663	0.003750%
RR LTD	1% 15 Jul 2036	3,050,000	3,049,286	0.003226%
RRAM	1% 15 Jan 2030	1,250,000	1,250,803	0.001323%
RSC ACQUISITION INC	1% 01 Nov 2026	9,934,075	9,872,125	0.010444%
RUSSIA GOVT BOND OFZ	6.9% 23 May 2029	355,066,000	4,841,432	0.005122%
RUSSIA GOVT BOND OFZ	7.25% 10 May 2034	18,060,000	250,614	0.000265%
RUSSIA GOVT BOND OFZ	7.65% 10 Apr 2030	360,520,000	5,135,209	0.005433%
RUSSIA GOVT BOND OFZ	7.7% 16 Mar 2039	289,910,000	4,198,697	0.004442%
RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	157,000,000	2,246,352	0.002377%
RUSSIAN FEDERATION	1% 31 Mar 2030	2,722,500	3,130,875	0.003312%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
RUSSIAN FEDERATION	4.25% 23 Jun 2027	200,000	223,252	0.000236%
RUSSIAN FEDERATION	4.375% 21 Mar 2029	600,000	675,762	0.000715%
RUSSIAN FEDERATION	4.75% 27 May 2026	2,600,000	2,954,250	0.003125%
RUSSIAN FEDERATION	5.1% 28 Mar 2035	2,400,000	2,853,024	0.003018%
RUSSIAN FEDERATION	5.25% 23 Jun 2047	800,000	1,004,854	0.001063%
RUSSIAN FEDERATION	5.625% 04 Apr 2042	3,000,000	3,851,250	0.004074%
RUSSIAN FEDERATION	5.875% 16 Sep 2043	4,200,000	5,601,851	0.005926%
RXBENEFITS INC	1% 26 Oct 2028	3,400,000	3,400,000	0.003597%
RYDER SYSTEM INC	4.625% 01 Jun 2025	1,255,000	1,416,401	0.001498%
SA GLOBAL SUKUK LTD	2.694% 17 Jun 2031	420,000	425,208	0.000450%
SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028	740,000	835,704	0.000884%
SABINE PASS LIQUEFACTION	4.5% 15 May 2030	450,000	519,323	0.000549%
SABINE PASS LIQUEFACTION	5% 15 Mar 2027	488,000	563,514	0.000596%
SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	653,000	746,338	0.000790%
SABLE PERMIAN RESOURCES	12% 01 Oct 2024	2,451,000	24,510	0.000026%
SABRE GLBL INC	1% 17 Dec 2027	547,250	549,986	0.000582%
SABRE GLBL INC	7.375% 01 Sep 2025	4,600,000	5,002,500	0.005292%
SABRE GLBL INC	9.25% 15 Apr 2025	2,000,000	2,377,660	0.002515%
SAFE FLEET HLDGS LLC	1% 02 Feb 2026	2,700,000	2,621,700	0.002774%
SALESFORCE.COM INC	1.95% 15 Jul 2031	2,445,000	2,445,334	0.002587%
SALESFORCE.COM INC	3.05% 15 Jul 2061	61,000	61,806	0.000065%
SALESFORCE.COM INC	3.25% 11 Apr 2023	505,000	529,792	0.000560%
SANDS CHINA LTD	4.6% 08 Aug 2023	1,100,000	1,168,310	0.001236%
SANDS CHINA LTD	5.125% 08 Aug 2025	1,340,000	1,497,222	0.001584%
SANTANDER DRIVE AUTO RECEIVABL	1.48% 15 Jan 2027	410,000	415,070	0.000439%
SANTANDER HOLDINGS USA	3.7% 28 Mar 2022	2,375,000	2,424,049	0.002565%
SANTANDER HOLDINGS USA	4.4% 13 Jul 2027	1,459,000	1,639,637	0.001735%
SANTANDER UK GROUP HLDGS	1% 15 Mar 2025	754,000	756,411	0.000800%
SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	903,000	904,542	0.000957%
SASOL FINANCING USA LLC	4.375% 18 Sep 2026	400,000	413,200	0.000437%
SAUDI ARABIAN OIL CO	3.25% 24 Nov 2050	700,000	679,000	0.000718%
SAUDI ARABIAN OIL CO	3.5% 16 Apr 2029	1,500,000	1,623,750	0.001718%
SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	223,716	0.000237%

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SAUDI INTERNATIONAL BOND	2.25% 02 Feb 2033	1,898,000	1,843,812	0.001951%
SAUDI INTERNATIONAL BOND	2.375% 26 Oct 2021	2,200,000	2,213,200	0.002341%
SAUDI INTERNATIONAL BOND	2.75% 03 Feb 2032	631,000	647,484	0.000685%
SAUDI INTERNATIONAL BOND	2.875% 04 Mar 2023	580,000	601,576	0.000636%
SAUDI INTERNATIONAL BOND	3.45% 02 Feb 2061	333,000	332,227	0.000351%
SAUDI INTERNATIONAL BOND	3.625% 04 Mar 2028	2,500,000	2,762,250	0.002922%
SAUDI INTERNATIONAL BOND	3.75% 21 Jan 2055	463,000	488,698	0.000517%
SAUDI INTERNATIONAL BOND	4% 17 Apr 2025	3,400,000	3,752,750	0.003970%
SAUDI INTERNATIONAL BOND	4.5% 22 Apr 2060	378,000	457,154	0.000484%
SAUDI INTERNATIONAL BOND	4.5% 26 Oct 2046	782,000	915,918	0.000969%
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	412,000	491,343	0.000520%
SAUDI INTERNATIONAL BOND	5% 17 Apr 2049	1,081,000	1,364,114	0.001443%
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	2,517,000	3,292,971	0.003484%
SBA TOWER TRUST	2.836% 15 Jan 2050	2,020,000	2,119,117	0.002242%
SBA TOWER TRUST	3.448% 15 Mar 2048	2,740,000	2,792,498	0.002954%
SCENERY JOURNEY LTD	11.5% 24 Oct 2022	590,000	478,198	0.000506%
SCENERY JOURNEY LTD	12% 24 Oct 2023	365,000	281,239	0.000298%
SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	488,000	544,918	0.000576%
SCHNEIDER ELECTRIC SE	0.01% 12 Jun 2023	300,000	358,008	0.000379%
SCHNEIDER ELECTRIC SE	0.25% 09 Sep 2024	300,000	360,740	0.000382%
SCHOLAR FUNDING TRUST	1% 28 Oct 2043	876,109	885,888	0.000937%
SCHOLAR FUNDING TRUST	1% 30 Jan 2045	780,906	779,413	0.000825%
SCIH SALT HOLDINGS INC	4.875% 01 May 2028	13,000,000	12,998,440	0.013752%
SECURITIZED ASSET BACKED RECEI	1% 25 Jan 2035	4,589,618	4,501,762	0.004763%
SEDGWICK CLAIMS MGMT SVCS INC	1% 03 Sep 2026	3,061,398	3,054,602	0.003232%
SEDGWICK CLAIMS MGMT SVCS INC	1% 31 Dec 2025	4,040,482	3,995,027	0.004227%
SEDGWICK CMS HOLDINGS INC	1% 31 Dec 2026	17,100,000	17,100,000	0.018091%
SELECTA GROUP	(blank)	30,697,094	12,223,101	0.012931%
SEMPRA ENERGY	3.4% 01 Feb 2028	1,895,000	2,082,261	0.002203%
SEMPRA ENERGY	4% 01 Feb 2048	205,000	229,947	0.000243%
SEQUA MEZZANINE HOLDINGS LLC	1% 28 Nov 2023	5,850,398	5,884,506	0.006225%
SES SA	2% 02 Jul 2028	460,000	589,925	0.000624%
SEVEN + I HOLDINGS	3.35% 17 Sep 2021	690,000	694,322	0.000735%

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SEVERIN ACQUISITION LLC	1% 01 Aug 2026	12,400,000	12,384,500	0.013102%
SFAVE COMMERCIAL MORTGAGE SECU	1% 05 Jan 2043	840,000	918,752	0.000972%
SG COMMERCIAL MORTGAGE SECURIT	2.632% 15 Mar 2037	4,615,000	4,788,344	0.005066%
SG COMMERCIAL MORTGAGE SECURIT	3.055% 10 Oct 2048	230,000	243,272	0.000257%
SHELL INTERNATIONAL FIN	2.375% 07 Nov 2029	1,068,000	1,108,501	0.001173%
SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	350,000	373,078	0.000395%
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	2,675,000	2,844,804	0.003010%
SHELL INTERNATIONAL FIN	4% 10 May 2046	70,000	81,852	0.000087%
SHELL INTERNATIONAL FIN	4.375% 11 May 2045	1,550,000	1,900,634	0.002011%
SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	510,000	634,708	0.000671%
SHERWIN WILLIAMS CO	2.3% 15 May 2030	590,000	596,839	0.000631%
SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	814,000	883,627	0.000935%
SIEMENS FINANCIERINGSMAT	0.01% 05 Sep 2021	1,890,000	2,243,190	0.002373%
SIEMENS FINANCIERINGSMAT	1.2% 11 Mar 2026	2,695,000	2,696,850	0.002853%
SIGMA ALIMENTOS SA	4.125% 02 May 2026	2,225,000	2,425,250	0.002566%
SIMON INTL FINANCE SCA	1.375% 18 Nov 2022	365,000	440,461	0.000466%
SINOPEC GRP DEV 2018	2.5% 08 Aug 2024	3,460,000	3,594,931	0.003803%
SINOPEC GRP DEV 2018	2.7% 13 May 2030	302,000	311,683	0.000330%
SINOPEC GRP DEV 2018	2.95% 12 Nov 2029	1,700,000	1,785,857	0.001889%
SINOPEC GRP DEV 2018	3.68% 08 Aug 2049	200,000	213,801	0.000226%
SINOPEC GRP OVERSEA 2012	4.875% 17 May 2042	491,000	606,951	0.000642%
SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	1,220,000	1,332,109	0.001409%
SINOPEC GRP OVERSEAS DEV	4.25% 12 Apr 2047	320,000	370,026	0.000391%
SKY LTD	1.5% 15 Sep 2021	400,000	476,153	0.000504%
SLM STUDENT LOAN TRUST	1% 15 Sep 2033	4,193,000	4,098,819	0.004336%
SMALL BUSINESS ADMINISTRATION	2.69% 01 Jul 2044	624,373	671,104	0.000710%
SMALL BUSINESS ADMINISTRATION	2.98% 01 Apr 2039	373,990	405,174	0.000429%
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jan 2053	2,770,000	2,787,673	0.002949%
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	573,175	575,301	0.000609%
SMB PRIVATE EDUCATION LOAN TRU	2.31% 15 Jan 2053	320,000	324,370	0.000343%
SMB PRIVATE EDUCATION LOAN TRU	2.7% 15 May 2031	0	0	0.000000%
SMB PRIVATE EDUCATION LOAN TRU	2.82% 15 Oct 2035	0	0	0.000000%
SMG US MIDCO 2 INC	1% 23 Jan 2025	3,298,258	3,182,819	0.003367%

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SNCF RESEAU	1.125% 25 May 2030	1,200,000	1,533,369	0.001622%
SOCIAL PROFESSIONAL LOAN PROGR	2.34% 25 Apr 2033	771,718	784,997	0.000830%
SOCIALIST REP OF VIETNAM	4.8% 19 Nov 2024	1,668,000	1,858,192	0.001966%
SOCIETE GENERALE	1% 09 Jun 2032	356,000	360,244	0.000381%
SOCIETE GENERALE	4.25% 19 Aug 2026	2,690,000	2,943,045	0.003114%
SOCIETE NATIONALE SNCF	1% 25 May 2040	1,400,000	1,643,735	0.001739%
SOFI CONSUMER LOAN PROGRAM TRU	2.78% 25 Sep 2026	112,532	112,740	0.000119%
SOFI CONSUMER LOAN PROGRAM TRU	2.9% 25 May 2028	784,239	788,332	0.000834%
SOTERA HEALTH HLDGS LLC	1% 13 Dec 2026	6,433,000	6,658,155	0.007044%
SOTERA HEALTH HOLDINGS LLC	1% 11 Dec 2026	15,517,395	15,446,326	0.016341%
SOUND POINT CLO LTD	1% 25 Apr 2034	3,525,000	3,524,094	0.003728%
SOUND POINT CLO LTD	1% 26 Jul 2031	1,500,000	1,500,675	0.001588%
SOUTHERN CAL EDISON	1.2% 01 Feb 2026	620,000	615,410	0.000651%
SOUTHERN CAL EDISON	1.845% 01 Feb 2022	37,857	37,877	0.000040%
SOUTHERN CAL EDISON	2.25% 01 Jun 2030	385,000	378,544	0.000400%
SOUTHERN CAL EDISON	3.65% 01 Feb 2050	995,000	995,084	0.001053%
SOUTHERN CAL EDISON	3.7% 01 Aug 2025	1,889,000	2,057,495	0.002177%
SOUTHERN CAL EDISON	4% 01 Apr 2047	250,000	262,975	0.000278%
SOUTHERN CAL EDISON	4.125% 01 Mar 2048	820,000	873,862	0.000924%
SOUTHERN CAL EDISON	4.2% 01 Mar 2029	209,000	235,712	0.000249%
SOUTHERN CO	3.7% 30 Apr 2030	1,295,000	1,428,056	0.001511%
SOUTHERN CO	4.4% 01 Jul 2046	670,000	786,828	0.000832%
SOUTHERN CO GAS CAPITAL	2.45% 01 Oct 2023	155,000	161,103	0.000170%
SOUTHERN COPPER CORP	5.25% 08 Nov 2042	1,980,000	2,534,400	0.002681%
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	1,239,000	1,480,853	0.001567%
SOUTHERN NATURAL GAS	8% 01 Mar 2032	794,000	1,133,112	0.001199%
SOUTHWESTERN PUBLIC SERV	3.15% 01 May 2050	560,000	584,986	0.000619%
SPECTRUM AUTOMOTIVE HLDGS CORP	1% 08 Jun 2028	341,259	338,699	0.000358%
SPECTRUM AUTOMOTIVE HLDGS CORP	1% 29 Jun 2027	2,559,441	2,540,245	0.002687%
SPECTRUM AUTOMOTIVE HLDGS CORP	1% 29 Jun 2028	9,299,301	9,229,556	0.009764%
SPRINGLEAF FUNDING TRUST	2.68% 15 Jul 2030	1,084,118	1,086,456	0.001149%
SPRINT SPECTRUM / SPEC I	3.36% 20 Mar 2023	750,625	754,768	0.000799%
SRS DISTRIBUTION INC.	1% 02 Jun 2028	3,600,000	3,596,004	0.003804%

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STANDARD CHARTERED PLC	1% 29 Jan 2049	300,000	289,500	0.000306%
STANDARD CHARTERED PLC	3.95% 11 Jan 2023	230,000	239,976	0.000254%
STANDARD CHARTERED PLC	5.2% 26 Jan 2024	3,018,000	3,308,835	0.003501%
STANWICH MORTGAGE LOAN TRUST	1% 16 Nov 2024	4,195,276	4,204,766	0.004448%
STARBUCKS CORP	2.25% 12 Mar 2030	803,000	812,395	0.000859%
STARBUCKS CORP	3.8% 15 Aug 2025	625,000	691,538	0.000732%
STARFRUIT FINCO B V	1% 01 Oct 2025	3,277,164	3,250,553	0.003439%
STARWOOD RESIDENTIAL MORTGAGE	1% 25 May 2065	2,875,689	2,883,221	0.003050%
STARWOOD RETAIL PROPERTY TRUST	1% 15 Nov 2027	4,558,309	3,407,336	0.003605%
STATE AGE ROADS	6.25% 24 Jun 2028	200,000	199,738	0.000211%
STATE GRID OVERSEAS INV	3.125% 22 May 2023	450,000	469,722	0.000497%
STATE OF ISRAEL	2.75% 03 Jul 2030	770,000	821,906	0.000870%
STATE OF ISRAEL	3.375% 15 Jan 2050	450,000	480,717	0.000509%
STATE OF ISRAEL	3.875% 03 Jul 2050	1,500,000	1,734,831	0.001835%
STATE OF ISRAEL	4.5% 31 Dec 2099	690,000	871,125	0.000922%
STATE OF QATAR	3.25% 02 Jun 2026	632,000	691,598	0.000732%
STATE OF QATAR	3.4% 16 Apr 2025	1,077,000	1,172,799	0.001241%
STATE OF QATAR	3.875% 23 Apr 2023	5,550,000	5,891,347	0.006233%
STATE OF QATAR	4% 14 Mar 2029	5,303,000	6,102,480	0.006456%
STATE OF QATAR	4.4% 16 Apr 2050	1,680,000	2,044,809	0.002163%
STATE OF QATAR	4.5% 23 Apr 2028	3,929,000	4,636,220	0.004905%
STATE OF QATAR	4.817% 14 Mar 2049	3,327,000	4,279,354	0.004527%
STATE OF QATAR	5.103% 23 Apr 2048	4,518,000	5,998,097	0.006346%
STATE OIL CO OF THE AZER	6.95% 18 Mar 2030	605,000	761,610	0.000806%
STATE STREET CORP	1% 03 Dec 2024	990,000	1,066,841	0.001129%
STATE STREET CORP	1% 29 Dec 2049	553,000	553,442	0.000586%
STATE STREET CORP	1% 30 Mar 2026	1,010,000	1,078,376	0.001141%
STATE STREET CORP	1% 31 Dec 2099	735,000	779,100	0.000824%
STATE STREET CORP	3.3% 16 Dec 2024	990,000	1,077,525	0.001140%
STELLANTIS NV	1.25% 20 Jun 2033	540,000	631,972	0.000669%
STRIP PRINC	0.01% 15 May 2049	9,090,000	5,027,971	0.005319%
STRUCTURED ASSET SECURITIES CO	1% 25 Nov 2033	333,295	338,822	0.000358%
STRUCTURED ASSET SECURITIES CO	1% 25 Oct 2033	1,154,033	1,182,542	0.001251%

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SUEZ	1% 31 Dec 2099	100,000	119,180	0.000126%
SUMITOMO MITSUI FINL GRP	2.784% 12 Jul 2022	90,000	92,300	0.000098%
SUMITOMO MITSUI FINL GRP	3.04% 16 Jul 2029	668,000	716,890	0.000758%
SUMMIT ISSUER, LLC	2.29% 20 Dec 2050	865,000	862,467	0.000912%
SUNAC CHINA HOLDINGS LTD	7% 09 Jul 2025	200,000	196,261	0.000208%
SUNCOR ENERGY INC	6.8% 15 May 2038	153,000	219,642	0.000232%
SUNCOR ENERGY INC	9.25% 15 Oct 2021	130,000	133,307	0.000141%
SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	12,521,948	12,560,265	0.013288%
SUNTORY HOLDINGS LTD	2.25% 16 Oct 2024	988,000	1,023,878	0.001083%
SUTTER HEALTH	3.361% 15 Aug 2050	700,000	742,880	0.000786%
SUZANO AUSTRIA G	3.125% 15 Jan 2032	350,000	346,630	0.000367%
SUZANO AUSTRIA GMBH	3.75% 15 Jan 2031	2,013,000	2,111,134	0.002233%
SUZANO AUSTRIA GMBH	5% 15 Jan 2030	200,000	226,600	0.000240%
SWEDISH GOVERNMENT	0.75% 12 May 2028	14,000,000	1,705,442	0.001804%
SWEDISH GOVERNMENT	1.375% 23 Jun 2071	7,070,000	862,914	0.000913%
SYMPHONY CLO LTD	1% 14 Jul 2026	1,727,479	1,729,089	0.001829%
SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	3,246,000	3,630,037	0.003840%
T MOBILE USA INC	1.5% 15 Feb 2026	1,375,000	1,385,505	0.001466%
T MOBILE USA INC	2.05% 15 Feb 2028	765,000	776,605	0.000822%
T MOBILE USA INC	2.25% 15 Nov 2031	620,000	611,611	0.000647%
T MOBILE USA INC	2.55% 15 Feb 2031	390,000	394,368	0.000417%
T MOBILE USA INC	3% 15 Feb 2041	2,040,000	2,014,847	0.002132%
T MOBILE USA INC	3.3% 15 Feb 2051	160,000	159,736	0.000169%
T MOBILE USA INC	3.5% 15 Apr 2025	2,840,000	3,078,120	0.003256%
T MOBILE USA INC	3.75% 15 Apr 2027	4,607,000	5,090,735	0.005386%
T MOBILE USA INC	3.875% 15 Apr 2030	3,880,000	4,337,142	0.004588%
T MOBILE USA INC	4.5% 15 Apr 2050	1,275,000	1,518,185	0.001606%
TAKEDA PHARMACEUTICAL	2% 09 Jul 2040	650,000	828,656	0.000877%
TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	984,000	976,209	0.001033%
TAKEDA PHARMACEUTICAL	4.4% 26 Nov 2023	3,200,000	3,473,776	0.003675%
TAMPA ELECTRIC CO	4.3% 15 Jun 2048	214,000	263,116	0.000278%
TAMPA ELECTRIC CO	4.45% 15 Jun 2049	178,000	224,923	0.000238%
TARGET CORP	2.25% 15 Apr 2025	200,000	210,100	0.000222%

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TBA WESTERN/LEHMAN RECEIVABLE	0.01% 15 Sep 2099	3,117,906	35,076	0.000037%
TCI COMMUNICATIONS INC	7.875% 15 Feb 2026	219,000	282,877	0.000299%
TCI FLATIRON CLO LTD	1% 17 Jan 2032	1,620,000	1,620,562	0.001714%
TCI SYMPHONY CLO	1% 13 Oct 2029	1,000,000	1,002,592	0.001061%
TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	322,000	384,959	0.000407%
TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	1,020,000	1,322,232	0.001399%
TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	145,000	219,875	0.000233%
TECHNIMARK LLC	1% 01 Jul 2029	3,200,000	3,232,000	0.003419%
TECHNIMARK LLC	1% 30 Jun 2028	4,300,000	4,289,250	0.004538%
TECOSTAR HLDGS INC	1% 01 May 2024	5,701,871	5,644,853	0.005972%
TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	460,000	517,755	0.000548%
TELEFONICA EMISIONES SAU	4.895% 06 Mar 2048	370,000	443,050	0.000469%
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	510,000	636,620	0.000674%
TELSTRA CORP LTD	3.5% 21 Sep 2022	1,355,000	1,681,442	0.001779%
TEMASEK FINANCIAL I LTD	3.625% 01 Aug 2028	2,100,000	2,377,110	0.002515%
TENCENT HOLDINGS LTD	2.39% 03 Jun 2030	1,660,000	1,653,817	0.001750%
TENCENT HOLDINGS LTD	2.88% 22 Apr 2031	200,000	206,791	0.000219%
TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	1,269,000	1,312,743	0.001389%
TENCENT HOLDINGS LTD	3.595% 19 Jan 2028	2,020,000	2,210,192	0.002338%
TENCENT HOLDINGS LTD	3.68% 22 Apr 2041	770,000	824,141	0.000872%
TENCENT HOLDINGS LTD	3.84% 22 Apr 2051	1,680,000	1,808,724	0.001914%
TENCENT HOLDINGS LTD	3.975% 11 Apr 2029	465,000	518,391	0.000548%
TENN VALLEY AUTHORITY	6.75% 01 Nov 2025	3,865,000	4,841,195	0.005122%
TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	600,000	622,482	0.000659%
TESCO CORP TREASURY SERV	0.375% 27 Jul 2029	160,000	185,222	0.000196%
TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	190,000	193,930	0.000205%
TEXAS EASTERN TRANSMISSI	3.5% 15 Jan 2028	241,000	262,118	0.000277%
TEXAS EASTERN TRANSMISSI	4.15% 15 Jan 2048	558,000	622,386	0.000658%
TEXAS INSTRUMENTS INC	4.15% 15 May 2048	1,060,000	1,344,480	0.001422%
TEXTRON INC	3.65% 15 Mar 2027	231,000	255,895	0.000271%
TEXTRON INC	3.9% 17 Sep 2029	751,000	840,318	0.000889%
THALES SA	0.01% 31 May 2022	800,000	951,709	0.001007%
THALES SA	0.75% 07 Jun 2023	900,000	1,085,427	0.001148%

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THALES SA	0.75% 23 Jan 2025	100,000	121,721	0.000129%
THERMO FISHER SCIENTIFIC	1.875% 01 Oct 2049	600,000	756,439	0.000800%
THIRD PKSTAN INTL SUKUK	5.625% 05 Dec 2022	1,486,000	1,525,765	0.001614%
THL CREDIT LAKE SHORE MM CLO I	1% 15 Apr 2033	1,750,000	1,751,213	0.001853%
TIBCO SOFTWARE INC	1% 30 Jun 2026	8,548,650	8,518,730	0.009012%
TIBCO SOFTWARE INC SYNDICATE	1% 03 Mar 2028	5,300,000	5,372,875	0.005684%
TICP CLO LTD	1% 15 Jan 2034	2,250,000	2,237,234	0.002367%
TIME WARNER CABLE LLC	4.5% 15 Sep 2042	1,820,000	2,023,015	0.002140%
TIME WARNER CABLE LLC	5.875% 15 Nov 2040	640,000	827,871	0.000876%
TIME WARNER CABLE LLC	6.55% 01 May 2037	70,000	95,356	0.000101%
TIME WARNER CABLE LLC	6.75% 15 Jun 2039	1,050,000	1,461,722	0.001546%
TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	300,000	454,569	0.000481%
TITAN ACQ/CO BORROWER	7.75% 15 Apr 2026	7,300,000	7,564,625	0.008003%
TITAN ACQUISITION LIMITED	1% 28 Mar 2025	8,216,997	8,067,366	0.008535%
TITULOS DE TESORERIA	7.75% 18 Sep 2030	4,098,000,000	1,143,281	0.001210%
TJX COS INC	2.25% 15 Sep 2026	620,000	652,032	0.000690%
TML HOLDINGS PTE LTD	5.5% 03 Jun 2024	260,000	270,426	0.000286%
TORONTO DOMINION BANK	0.375% 25 Apr 2024	800,000	962,071	0.001018%
TOTALENERGIES CAPITAL	2.125% 15 Mar 2023	300,000	371,008	0.000393%
TOTALENERGIES CAPITAL	2.125% 19 Nov 2021	300,000	359,279	0.000380%
TOTALENERGIES SE	1% 29 Dec 2049	415,000	545,657	0.000577%
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2056	276,850	277,859	0.000294%
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2057	376,547	381,793	0.000404%
TOWD POINT MORTGAGE TRUST	1% 25 Aug 2055	325,707	328,569	0.000348%
TOYOTA MOTOR CREDIT CORP	3% 01 Apr 2025	753,000	808,518	0.000855%
TOYOTA MOTOR FINANCE BV	0.25% 10 Jan 2022	470,000	559,530	0.000592%
TPGI TRUST	1% 15 Jun 2026	720,000	720,217	0.000762%
TRADER CORPORATION	1% 28 Sep 2023	2,595,165	2,582,190	0.002732%
TRALEE CDO LTD	1% 25 Oct 2032	1,000,000	1,002,849	0.001061%
TRALEE CLO LTD	1% 20 Oct 2028	330,000	330,876	0.000350%
TRANE TECHNOLOGIES LUX	3.5% 21 Mar 2026	311,000	340,372	0.000360%
TRANSACT HOLDINGS INC.	1% 30 Apr 2027	10,909,091	10,718,182	0.011339%
TRANSCANADA PIPELINES	4.1% 15 Apr 2030	190,000	218,339	0.000231%

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TRANSCANADA PIPELINES	5.1% 15 Mar 2049	347,000	455,059	0.000481%
TRANSCANADA PIPELINES	6.1% 01 Jun 2040	3,118,000	4,278,833	0.004527%
TRANSCONT GAS PIPE LINE	4% 15 Mar 2028	1,116,000	1,262,675	0.001336%
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	5,299,000	6,729,186	0.007119%
TRATON FINANCE LUXEMBRG	0.75% 24 Mar 2029	500,000	598,920	0.000634%
TREASURY BILL	0.01% 02 Dec 2021	78,400,000	78,382,672	0.082924%
TREASURY BILL	0.01% 03 Aug 2021	46,555,000	46,553,003	0.049250%
TREASURY BILL	0.01% 04 Nov 2021	42,200,000	42,192,123	0.044637%
TREASURY BILL	0.01% 07 Oct 2021	13,200,000	13,198,203	0.013963%
TREASURY BILL	0.01% 09 Sep 2021	3,100,000	3,099,714	0.003279%
TREASURY BILL	0.01% 10 Aug 2021	4,400,000	4,399,767	0.004655%
TREASURY BILL	0.01% 12 Aug 2021	20,000,000	19,998,658	0.021157%
TREASURY BILL	0.01% 12 Nov 2021	62,200,000	62,188,887	0.065792%
TREASURY BILL	0.01% 13 Jul 2021	9,960,000	9,959,859	0.010537%
TREASURY BILL	0.01% 14 Oct 2021	40,000,000	39,994,458	0.042312%
TREASURY BILL	0.01% 14 Sep 2021	5,500,000	5,499,484	0.005818%
TREASURY BILL	0.01% 16 Jun 2022	15,795,000	15,783,485	0.016698%
TREASURY BILL	0.01% 16 Sep 2021	20,000,000	19,998,075	0.021157%
TREASURY BILL	0.01% 18 Nov 2021	50,000,000	49,990,570	0.052887%
TREASURY BILL	0.01% 21 Oct 2021	45,560,000	45,553,267	0.048193%
TREASURY BILL	0.01% 22 Jul 2021	65,655,000	65,653,174	0.069457%
TREASURY BILL	0.01% 23 Sep 2021	7,200,000	7,199,160	0.007616%
TREASURY BILL	0.01% 24 Aug 2021	6,435,000	6,434,566	0.006807%
TREASURY BILL	0.01% 26 Nov 2021	27,860,000	27,854,502	0.029468%
TREASURY BILL	0.01% 30 Dec 2021	15,790,000	15,785,768	0.016700%
TREASURY BILL	0.01% 30 Sep 2021	15,785,000	15,782,905	0.016697%
TREASURY BILL	0.01% 31 Aug 2021	20,325,000	20,323,194	0.021501%
TRIANGLE RE 2019 1 LTD.	1% 26 Nov 2029	2,207,044	2,207,048	0.002335%
TRINIDAD PETROLEUM HOLDI	9.75% 15 Jun 2026	170,000	189,525	0.000201%
TRUCK HERO INC	1% 31 Jan 2028	5,985,000	5,982,008	0.006329%
TRUIST FINANCIAL CORP	1% 07 Jun 2029	2,810,000	2,818,513	0.002982%
TRYON PARK CLO LTD	1% 15 Apr 2029	1,500,000	1,500,273	0.001587%
TSY INFL IX N/B	0.125% 15 Apr 2026	16,741,668	18,210,924	0.019266%

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TSY INFL IX N/B	0.125% 15 Jan 2023	2,313,300	2,416,902	0.002557%
TSY INFL IX N/B	0.125% 15 Jan 2030	8,301,520	9,112,107	0.009640%
TSY INFL IX N/B	0.125% 15 Jan 2031	42,562,400	46,835,820	0.049550%
TSY INFL IX N/B	0.125% 15 Jul 2022	3,482,940	3,609,537	0.003819%
TSY INFL IX N/B	0.125% 15 Jul 2024	2,248,780	2,418,083	0.002558%
TSY INFL IX N/B	0.125% 15 Jul 2026	5,012,145	5,487,581	0.005806%
TSY INFL IX N/B	0.125% 15 Jul 2030	80,180,100	88,444,497	0.093569%
TSY INFL IX N/B	0.125% 15 Oct 2024	4,786,760	5,158,420	0.005457%
TSY INFL IX N/B	0.125% 15 Oct 2025	37,042,200	40,307,991	0.042643%
TSY INFL IX N/B	0.25% 15 Feb 2050	1,038,450	1,174,571	0.001243%
TSY INFL IX N/B	0.25% 15 Jan 2025	2,818,000	3,049,825	0.003227%
TSY INFL IX N/B	0.25% 15 Jul 2029	8,871,790	9,869,173	0.010441%
TSY INFL IX N/B	0.375% 15 Jan 2027	3,315,720	3,669,699	0.003882%
TSY INFL IX N/B	0.375% 15 Jul 2025	8,443,650	9,270,534	0.009808%
TSY INFL IX N/B	0.5% 15 Jan 2028	10,282,420	11,527,155	0.012195%
TSY INFL IX N/B	0.625% 15 Jan 2024	1,716,330	1,848,407	0.001956%
TSY INFL IX N/B	0.625% 15 Jan 2026	1,123,610	1,247,705	0.001320%
TSY INFL IX N/B	0.75% 15 Feb 2042	7,171,628	8,731,083	0.009237%
TSY INFL IX N/B	0.875% 15 Feb 2047	3,517,112	4,522,420	0.004784%
TSY INFL IX N/B	1% 15 Feb 2046	1,690,155	2,207,743	0.002336%
TSY INFL IX N/B	1% 15 Feb 2049	1,702,873	2,291,451	0.002424%
TSY INFL IX N/B	1.375% 15 Feb 2044	572,775	789,989	0.000836%
TSY INFL IX N/B	2.125% 15 Feb 2040	4,767,988	7,104,674	0.007516%
TSY INFL IX N/B	2.125% 15 Feb 2041	658,131	991,344	0.001049%
TSY INFL IX N/B	2.375% 15 Jan 2027	1,985,835	2,432,338	0.002573%
TSY INFL IX N/B	2.5% 15 Jan 2029	3,108,775	4,004,005	0.004236%
TSY INFL IX N/B	3.375% 15 Apr 2032	5,264,420	7,763,032	0.008213%
TSY INFL IX N/B	3.625% 15 Apr 2028	1,650,680	2,225,516	0.002354%
TULLOW OIL PLC	10.25% 15 May 2026	600,000	629,580	0.000666%
TURK IHRACAT KR BK	6.125% 03 May 2024	210,000	216,884	0.000229%
TURK IHRACAT KR BK	8.25% 24 Jan 2024	210,000	227,850	0.000241%
TURKIYE SINAI KALKINMA B	6% 23 Jan 2025	210,000	213,476	0.000226%
UBS AG LONDON	1.75% 21 Apr 2022	2,099,000	2,122,505	0.002245%

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UBS AG STAMFORD CT	7.625% 17 Aug 2022	2,751,000	2,959,486	0.003131%
UBS BARCLAYS COMMERCIAL MORTGA	2.85% 10 Dec 2045	4,454,572	4,564,185	0.004829%
UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	5,000,000	5,648,140	0.005975%
UBS COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2050	4,745,000	5,249,659	0.005554%
UBS COMMERCIAL MORTGAGE TRUST	3.983% 15 Feb 2051	3,060,000	3,460,548	0.003661%
UBS COMMERCIAL MORTGAGE TRUST	4.313% 15 May 2051	3,900,000	4,472,959	0.004732%
UBS GROUP AG	1% 05 Nov 2028	250,000	293,237	0.000310%
UBS GROUP AG	1% 15 Aug 2023	1,695,000	1,739,400	0.001840%
UBS GROUP AG	1% 29 Jan 2026	650,000	773,704	0.000819%
UBS GROUP AG	3.491% 23 May 2023	2,100,000	2,156,801	0.002282%
UBS GROUP AG	4.125% 15 Apr 2026	4,030,000	4,519,772	0.004782%
UBS GROUP AG	4.125% 24 Sep 2025	1,870,000	2,086,228	0.002207%
UBS GROUP AG	4.253% 23 Mar 2028	1,640,000	1,855,513	0.001963%
UFC HOLDINGS LLC	1% 29 Apr 2026	9,551,784	9,535,355	0.010088%
UKRAINE GOVERNMENT	1% 31 May 2040	340,000	402,900	0.000426%
UKRAINE GOVERNMENT	4.375% 27 Jan 2030	220,000	243,379	0.000257%
UKRAINE GOVERNMENT	6.75% 20 Jun 2026	410,000	530,222	0.000561%
UKRAINE GOVERNMENT	6.876% 21 May 2029	366,000	379,791	0.000402%
UKRAINE GOVERNMENT	7.253% 15 Mar 2033	1,032,000	1,074,520	0.001137%
UKRAINE GOVERNMENT	7.375% 25 Sep 2032	3,966,000	4,167,980	0.004409%
UKRAINE GOVERNMENT	7.75% 01 Sep 2021	172,000	173,382	0.000183%
UKRAINE GOVERNMENT	7.75% 01 Sep 2023	455,000	490,184	0.000519%
UKRAINE GOVERNMENT	7.75% 01 Sep 2024	469,000	511,597	0.000541%
UKRAINE GOVERNMENT	7.75% 01 Sep 2025	2,441,000	2,671,626	0.002826%
UKRAINE GOVERNMENT	7.75% 01 Sep 2026	882,000	973,476	0.001030%
UKRAINE GOVERNMENT	7.75% 01 Sep 2027	1,711,000	1,882,100	0.001991%
UKRAINE GOVERNMENT	8.994% 01 Feb 2024	1,611,000	1,784,183	0.001888%
UKRAINE GOVERNMENT	9.75% 01 Nov 2028	1,371,000	1,633,157	0.001728%
ULTIMATE SOFTWARE GROUP INC	1% 04 May 2026	4,693,952	4,694,422	0.004966%
UNICREDIT SPA	6.572% 14 Jan 2022	2,500,000	2,577,155	0.002726%
UNIFIED PHYSICIAN MANAGMT LLC	1% 16 Dec 2027	4,887,750	4,893,860	0.005177%
UNION PACIFIC CORP	2.15% 05 Feb 2027	70,000	72,597	0.000077%
UNION PACIFIC CORP	2.375% 20 May 2031	1,655,000	1,688,653	0.001786%

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UNION PACIFIC CORP	2.891% 06 Apr 2036	2,578,000	2,677,115	0.002832%
UNION PACIFIC CORP	2.973% 16 Sep 2062	1,325,000	1,273,312	0.001347%
UNION PACIFIC CORP	3.25% 05 Feb 2050	664,000	700,272	0.000741%
UNION PACIFIC CORP	3.75% 05 Feb 2070	470,000	518,065	0.000548%
UNION PACIFIC CORP	3.75% 15 Jul 2025	570,000	631,565	0.000668%
UNION PACIFIC RR 2014 1	3.227% 14 May 2026	573,198	621,156	0.000657%
UNITED AIR 2014 1 B PTT	4.75% 11 Oct 2023	143,636	145,995	0.000154%
UNITED AIR 2014 2 B PTT	4.625% 03 Mar 2024	237,598	242,938	0.000257%
UNITED AIR 2015 1 AA PTT	3.45% 01 Jun 2029	151,647	160,170	0.000169%
UNITED AIR 2016 1 AA PTT	3.1% 07 Jan 2030	27,721	29,204	0.000031%
UNITED AIR 2016 1 B PTT	3.65% 07 Jul 2027	0	0	0.000000%
UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	267,314	272,850	0.000289%
UNITED AIR 2016 2 B PTT	3.65% 07 Apr 2027	28,009	27,869	0.000029%
UNITED AIR 2018 1 AA PTT	3.5% 01 Sep 2031	97,181	101,639	0.000108%
UNITED AIR 2018 1 B PTT	4.6% 01 Sep 2027	224,981	232,267	0.000246%
UNITED AIR 2019 1 AA PTT	4.15% 25 Feb 2033	303,329	331,762	0.000351%
UNITED AIR 2019 2 AA PTT	2.7% 01 Nov 2033	273,915	274,526	0.000290%
UNITED AIR 2019 2 B PTT	3.5% 01 Nov 2029	393,250	389,326	0.000412%
UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	827,936	918,662	0.000972%
UNITED AIRLINES INC	4.375% 15 Apr 2026	1,500,000	1,552,770	0.001643%
UNITED AIRLINES INC	4.625% 15 Apr 2029	1,800,000	1,863,000	0.001971%
UNITED AIRLINES, INC.	1% 21 Apr 2028	7,281,750	7,370,733	0.007798%
UNITED KINGDOM GILT	0.125% 30 Jan 2026	3,910,000	5,349,484	0.005659%
UNITED KINGDOM GILT	0.125% 31 Jan 2023	8,520,000	11,780,901	0.012464%
UNITED KINGDOM GILT	0.375% 22 Oct 2030	2,800,000	3,736,546	0.003953%
UNITED KINGDOM GILT	0.625% 22 Oct 2050	8,170,000	9,590,141	0.010146%
UNITED KINGDOM GILT	0.625% 31 Jul 2035	11,000,000	14,309,694	0.015139%
UNITED KINGDOM GILT	1.25% 22 Oct 2041	3,110,000	4,322,564	0.004573%
UNITED KINGDOM GILT	1.5% 22 Jul 2047	1,300,000	1,899,643	0.002010%
UNITED KINGDOM GILT	1.625% 22 Oct 2028	6,780,000	10,089,373	0.010674%
UNITED KINGDOM GILT	1.75% 07 Sep 2037	3,400,000	5,135,436	0.005433%
UNITED KINGDOM GILT	3.5% 22 Jan 2045	6,180,000	12,505,357	0.013230%
UNITED KINGDOM GILT	4.25% 07 Mar 2036	3,450,000	6,852,041	0.007249%

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UNITED KINGDOM GILT	4.75% 07 Dec 2030	500,000	944,156	0.000999%
UNITED KINGDOM I/L GILT	0.125% 10 Aug 2028	6,143,517	10,467,854	0.011074%
UNITED KINGDOM I/L GILT	0.125% 10 Aug 2048	2,738,050	6,887,593	0.007287%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2024	620,745	935,529	0.000990%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2026	582,710	930,522	0.000984%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2029	69,085,835	118,972,661	0.125866%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2044	1,241,470	2,864,922	0.003031%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2058	1,646,596	4,967,423	0.005255%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2068	1,205,290	4,618,311	0.004886%
UNITED KINGDOM I/L GILT	0.125% 22 Nov 2065	577,805	2,051,429	0.002170%
UNITED KINGDOM I/L GILT	0.25% 22 Mar 2052	1,865,070	5,136,359	0.005434%
UNITED KINGDOM I/L GILT	0.5% 22 Mar 2050	705,155	1,968,340	0.002082%
UNITED KINGDOM I/L GILT	0.625% 22 Mar 2040	2,084,955	4,838,292	0.005119%
UNITED KINGDOM I/L GILT	0.625% 22 Nov 2042	2,124,780	5,223,750	0.005526%
UNITED KINGDOM I/L GILT	0.75% 22 Mar 2034	3,369,496	6,903,207	0.007303%
UNITED KINGDOM I/L GILT	0.75% 22 Nov 2047	1,738,260	4,852,947	0.005134%
UNITED KINGDOM I/L GILT	1.125% 22 Nov 2037	744,055	1,755,795	0.001858%
UNITED KINGDOM I/L GILT	1.25% 22 Nov 2027	775,405	1,384,293	0.001465%
UNITED KINGDOM I/L GILT	1.25% 22 Nov 2032	2,079,105	4,338,514	0.004590%
UNITED KINGDOM I/L GILT	1.25% 22 Nov 2055	782,935	2,862,866	0.003029%
UNITED MEXICAN STATES	1.45% 25 Oct 2033	1,115,000	1,261,071	0.001334%
UNITED MEXICAN STATES	2.659% 24 May 2031	6,547,000	6,395,699	0.006766%
UNITED MEXICAN STATES	3.25% 16 Apr 2030	2,263,000	2,336,457	0.002472%
UNITED MEXICAN STATES	3.75% 11 Jan 2028	3,597,000	3,916,018	0.004143%
UNITED MEXICAN STATES	3.75% 19 Apr 2071	1,250,000	1,143,000	0.001209%
UNITED MEXICAN STATES	3.771% 24 May 2061	2,363,000	2,196,409	0.002324%
UNITED MEXICAN STATES	4% 02 Oct 2023	214,000	231,565	0.000245%
UNITED MEXICAN STATES	4.125% 21 Jan 2026	1,000,000	1,128,380	0.001194%
UNITED MEXICAN STATES	4.28% 14 Aug 2041	1,340,000	1,406,518	0.001488%
UNITED MEXICAN STATES	4.35% 15 Jan 2047	260,000	271,250	0.000287%
UNITED MEXICAN STATES	4.5% 22 Apr 2029	2,530,000	2,858,748	0.003024%
UNITED MEXICAN STATES	4.75% 08 Mar 2044	7,616,000	8,405,779	0.008893%
UNITED MEXICAN STATES	4.75% 27 Apr 2032	4,104,000	4,699,080	0.004971%

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UNITED MEXICAN STATES	5.55% 21 Jan 2045	279,000	336,895	0.000356%
UNITED MEXICAN STATES	5.75% 12 Oct 2099	1,840,000	2,197,733	0.002325%
UNITED MEXICAN STATES	6.05% 11 Jan 2040	1,028,000	1,288,495	0.001363%
UNITED PARCEL SERVICE	2.5% 01 Sep 2029	263,000	278,932	0.000295%
UNITED PARCEL SERVICE	3.4% 15 Mar 2029	756,000	849,203	0.000898%
UNITED PARCEL SERVICE	4.45% 01 Apr 2030	132,000	159,761	0.000169%
UNITED PF HOLDINGS LLC	1% 30 Dec 2026	1,488,750	1,492,472	0.001579%
UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	240,000	242,220	0.000256%
UNITEDHEALTH GROUP INC	2% 15 May 2030	240,000	241,786	0.000256%
UNITEDHEALTH GROUP INC	2.3% 15 May 2031	1,015,000	1,039,447	0.001100%
UNITEDHEALTH GROUP INC	2.375% 15 Oct 2022	110,000	112,936	0.000119%
UNITEDHEALTH GROUP INC	2.875% 15 Dec 2021	490,000	496,054	0.000525%
UNITEDHEALTH GROUP INC	3.375% 15 Nov 2021	840,000	843,017	0.000892%
UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	375,000	419,096	0.000443%
UNITEDHEALTH GROUP INC	3.5% 15 Jun 2023	240,000	254,503	0.000269%
UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	110,000	125,931	0.000133%
UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	320,000	355,065	0.000376%
UNITEDHEALTH GROUP INC	3.75% 15 Oct 2047	1,071,000	1,230,503	0.001302%
UNITEDHEALTH GROUP INC	3.875% 15 Aug 2059	590,000	699,738	0.000740%
UNITEDHEALTH GROUP INC	4.2% 15 Jan 2047	666,000	812,391	0.000859%
UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	190,000	235,572	0.000249%
UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	150,000	191,614	0.000203%
UNIV OF CALIFORNIA CA REVENUES	3.071% 15 May 2051	2,785,000	2,813,113	0.002976%
UNIV OF CALIFORNIA CA REVENUES	4.767% 15 May 2115	438,000	601,358	0.000636%
UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	355,000	499,822	0.000529%
UPJOHN FINANCE BV	1.023% 23 Jun 2024	630,000	767,319	0.000812%
US 10YR NOTE (CBT)SEP21	XCBT 20210921	1,157,700,000	-	0.000000%
US 10YR ULTRA FUT SEP21	XCBT 20210921	(36,300,000)	-	0.000000%
US 2YR NOTE (CBT) SEP21	XCBT 20210930	2,098,800,000	-	0.000000%
US 5YR NOTE (CBT) SEP21	XCBT 20210930	1,136,200,000	-	0.000000%
US BANCORP	1% 31 Dec 2099	1,666,000	1,878,415	0.001987%
US BANCORP	1.45% 12 May 2025	1,570,000	1,605,245	0.001698%
US LONG BOND(CBT) SEP21	XCBT 20210921	665,300,000	-	0.000000%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
US TREASURY FRN	1% 31 Jan 2023	17,500,000	17,506,147	0.018520%
US TREASURY N/B	0.125% 15 Aug 2023	34,100,000	33,994,769	0.035964%
US TREASURY N/B	0.125% 15 Dec 2023	3,190,000	3,173,178	0.003357%
US TREASURY N/B	0.125% 15 Feb 2024	41,300,000	41,033,809	0.043411%
US TREASURY N/B	0.125% 15 Jan 2024	48,400,000	48,106,953	0.050894%
US TREASURY N/B	0.125% 15 Oct 2023	96,425,000	96,010,673	0.101574%
US TREASURY N/B	0.125% 30 Apr 2022	220,300,000	220,368,844	0.233137%
US TREASURY N/B	0.125% 30 Apr 2023	20,885,000	20,845,841	0.022054%
US TREASURY N/B	0.125% 30 Jun 2022	20,157,000	20,161,724	0.021330%
US TREASURY N/B	0.125% 30 Nov 2022	69,265,000	69,219,004	0.073230%
US TREASURY N/B	0.125% 31 Aug 2022	100,177,000	100,180,913	0.105986%
US TREASURY N/B	0.125% 31 Mar 2023	7,075,000	7,064,222	0.007474%
US TREASURY N/B	0.125% 31 May 2022	26,000,000	26,008,125	0.027515%
US TREASURY N/B	0.25% 15 Jun 2024	75,760,000	75,298,338	0.079661%
US TREASURY N/B	0.25% 15 Mar 2024	62,014,000	61,766,913	0.065346%
US TREASURY N/B	0.25% 15 May 2024	54,750,000	54,450,586	0.057606%
US TREASURY N/B	0.25% 15 Nov 2023	70,080,000	69,962,287	0.074016%
US TREASURY N/B	0.25% 30 Jun 2025	17,530,000	17,219,116	0.018217%
US TREASURY N/B	0.25% 30 Sep 2025	23,100,000	22,613,637	0.023924%
US TREASURY N/B	0.25% 31 Jul 2025	9,243,000	9,068,250	0.009594%
US TREASURY N/B	0.25% 31 May 2025	20,710,000	20,362,137	0.021542%
US TREASURY N/B	0.25% 31 Oct 2025	2,410,000	2,356,246	0.002493%
US TREASURY N/B	0.375% 15 Apr 2024	34,843,000	34,802,168	0.036819%
US TREASURY N/B	0.375% 30 Apr 2025	7,061,500	6,985,644	0.007390%
US TREASURY N/B	0.375% 30 Nov 2025	19,185,000	18,839,520	0.019931%
US TREASURY N/B	0.375% 31 Dec 2025	8,620,000	8,456,691	0.008947%
US TREASURY N/B	0.375% 31 Jan 2026	18,005,000	17,644,197	0.018667%
US TREASURY N/B	0.375% 31 Jul 2027	96,630,000	92,613,816	0.097980%
US TREASURY N/B	0.375% 31 Mar 2022	8,033,000	8,050,572	0.008517%
US TREASURY N/B	0.5% 15 Mar 2023	18,900,000	18,995,976	0.020097%
US TREASURY N/B	0.5% 28 Feb 2026	11,916,000	11,735,398	0.012415%
US TREASURY N/B	0.5% 30 Apr 2027	9,996,700	9,695,627	0.010257%
US TREASURY N/B	0.5% 30 Jun 2027	16,000,000	15,475,000	0.016372%

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US TREASURY N/B	0.5% 31 Aug 2027	1,985,000	1,914,129	0.002025%
US TREASURY N/B	0.5% 31 Mar 2025	10,000,000	9,950,391	0.010527%
US TREASURY N/B	0.5% 31 May 2027	13,000,000	12,585,625	0.013315%
US TREASURY N/B	0.5% 31 Oct 2027	29,000,000	27,881,914	0.029497%
US TREASURY N/B	0.625% 15 Aug 2030	51,057,000	47,566,775	0.050323%
US TREASURY N/B	0.625% 15 May 2030	80,650,000	75,385,697	0.079754%
US TREASURY N/B	0.625% 30 Nov 2027	35,410,000	34,275,773	0.036262%
US TREASURY N/B	0.625% 31 Dec 2027	24,430,000	23,617,893	0.024986%
US TREASURY N/B	0.75% 30 Apr 2026	44,179,000	43,954,654	0.046501%
US TREASURY N/B	0.75% 31 Jan 2028	27,160,000	26,441,745	0.027974%
US TREASURY N/B	0.75% 31 Mar 2026	20,255,000	20,164,011	0.021332%
US TREASURY N/B	0.75% 31 May 2026	33,390,000	33,199,573	0.035123%
US TREASURY N/B	0.875% 15 Nov 2030	30,000,000	28,528,125	0.030181%
US TREASURY N/B	0.875% 30 Jun 2026	23,700,000	23,688,891	0.025061%
US TREASURY N/B	1.125% 15 Aug 2040	103,175,000	88,762,742	0.093906%
US TREASURY N/B	1.125% 15 Feb 2031	72,623,900	70,501,920	0.074587%
US TREASURY N/B	1.125% 15 May 2040	88,000,000	75,968,750	0.080370%
US TREASURY N/B	1.125% 29 Feb 2028	25,800,000	25,723,406	0.027214%
US TREASURY N/B	1.25% 15 May 2050	74,890,000	61,149,440	0.064693%
US TREASURY N/B	1.25% 30 Apr 2028	31,740,000	31,839,188	0.033684%
US TREASURY N/B	1.25% 30 Jun 2028	29,655,000	29,701,336	0.031422%
US TREASURY N/B	1.25% 31 Mar 2028	36,500,000	36,644,004	0.038767%
US TREASURY N/B	1.25% 31 May 2028	34,360,000	34,445,900	0.036442%
US TREASURY N/B	1.375% 15 Aug 2050	145,521,200	122,675,508	0.129783%
US TREASURY N/B	1.375% 15 Nov 2040	155,760,000	139,916,288	0.148023%
US TREASURY N/B	1.375% 30 Sep 2023	138,400,000	141,735,656	0.149948%
US TREASURY N/B	1.375% 31 Aug 2023	73,806,600	75,550,857	0.079928%
US TREASURY N/B	1.5% 15 Aug 2026	19,000,000	19,564,063	0.020698%
US TREASURY N/B	1.5% 15 Feb 2030	24,610,800	24,854,024	0.026294%
US TREASURY N/B	1.5% 30 Nov 2024	33,810,500	34,886,889	0.036908%
US TREASURY N/B	1.5% 30 Sep 2024	27,000,000	27,855,352	0.029469%
US TREASURY N/B	1.625% 15 Aug 2029	52,575,000	53,772,314	0.056888%
US TREASURY N/B	1.625% 15 Feb 2026	122,786,200	127,275,570	0.134650%

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US TREASURY N/B	1.625% 15 May 2026	128,359,100	133,047,216	0.140756%
US TREASURY N/B	1.625% 15 May 2031	52,492,000	53,295,784	0.056384%
US TREASURY N/B	1.625% 15 Nov 2022	42,397,100	43,251,667	0.045758%
US TREASURY N/B	1.625% 15 Nov 2050	65,155,000	58,517,334	0.061908%
US TREASURY N/B	1.625% 30 Apr 2023	58,744,500	60,231,470	0.063721%
US TREASURY N/B	1.625% 30 Nov 2026	10,124,800	10,485,101	0.011093%
US TREASURY N/B	1.625% 30 Sep 2026	17,000,000	17,612,930	0.018633%
US TREASURY N/B	1.625% 31 Oct 2023	50,000,000	51,519,531	0.054505%
US TREASURY N/B	1.75% 15 Nov 2029	4,817,500	4,972,563	0.005261%
US TREASURY N/B	1.875% 15 Feb 2041	8,560,000	8,379,438	0.008865%
US TREASURY N/B	1.875% 15 Feb 2051	94,219,500	89,920,735	0.095131%
US TREASURY N/B	1.875% 28 Feb 2022	124,300,000	125,795,484	0.133084%
US TREASURY N/B	1.875% 30 Jun 2026	14,000,000	14,679,766	0.015530%
US TREASURY N/B	1.875% 30 Nov 2021	6,895,000	6,947,251	0.007350%
US TREASURY N/B	2% 15 Feb 2025	10,000,000	10,500,000	0.011108%
US TREASURY N/B	2% 15 Feb 2050	49,034,700	48,172,762	0.050964%
US TREASURY N/B	2% 15 Nov 2026	27,519,300	29,041,461	0.030724%
US TREASURY N/B	2% 31 Dec 2021	4,637,000	4,681,559	0.004953%
US TREASURY N/B	2.125% 29 Feb 2024	22,624,100	23,671,348	0.025043%
US TREASURY N/B	2.125% 30 Jun 2022	17,476,300	17,829,239	0.018862%
US TREASURY N/B	2.125% 30 Nov 2023	62,673,100	65,383,222	0.069172%
US TREASURY N/B	2.125% 31 Dec 2022	14,702,200	15,129,483	0.016006%
US TREASURY N/B	2.125% 31 Mar 2024	42,000,000	43,972,031	0.046520%
US TREASURY N/B	2.125% 31 May 2026	15,000,000	15,908,203	0.016830%
US TREASURY N/B	2.25% 15 Aug 2049	40,450,100	41,903,775	0.044332%
US TREASURY N/B	2.25% 15 Feb 2027	116,348,800	124,352,325	0.131557%
US TREASURY N/B	2.25% 15 May 2041	14,445,000	15,029,571	0.015900%
US TREASURY N/B	2.25% 15 Nov 2024	159,420,300	168,524,694	0.178289%
US TREASURY N/B	2.25% 15 Nov 2025	211,200,000	224,697,000	0.237716%
US TREASURY N/B	2.25% 15 Nov 2027	23,000,000	24,602,813	0.026028%
US TREASURY N/B	2.25% 30 Apr 2024	33,165,900	34,865,652	0.036886%
US TREASURY N/B	2.25% 31 Dec 2023	77,400,000	81,049,289	0.085745%
US TREASURY N/B	2.375% 15 Aug 2024	52,693,200	55,786,867	0.059019%

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US TREASURY N/B	2.375% 15 May 2029	45,000,000	48,559,570	0.051373%
US TREASURY N/B	2.375% 15 May 2051	12,588,000	13,439,657	0.014218%
US TREASURY N/B	2.375% 15 Nov 2049	27,011,000	28,762,495	0.030429%
US TREASURY N/B	2.5% 15 Feb 2045	67,689,100	73,236,433	0.077480%
US TREASURY N/B	2.5% 15 Feb 2046	6,102,100	6,610,291	0.006993%
US TREASURY N/B	2.5% 15 May 2046	63,380,200	68,663,534	0.072642%
US TREASURY N/B	2.625% 15 Feb 2029	41,000,000	44,959,063	0.047564%
US TREASURY N/B	2.625% 31 Dec 2023	5,000,000	5,283,008	0.005589%
US TREASURY N/B	2.625% 31 Dec 2025	19,031,600	20,573,457	0.021766%
US TREASURY N/B	2.75% 15 Aug 2042	2,220,000	2,501,576	0.002647%
US TREASURY N/B	2.75% 15 Feb 2024	363,900	386,459	0.000409%
US TREASURY N/B	2.75% 15 Feb 2028	20,000,000	22,036,719	0.023314%
US TREASURY N/B	2.75% 15 Nov 2023	985,000	1,041,522	0.001102%
US TREASURY N/B	2.75% 15 Nov 2047	123,105,300	140,138,073	0.148258%
US TREASURY N/B	2.75% 28 Feb 2025	30,000,000	32,328,516	0.034202%
US TREASURY N/B	2.875% 15 Aug 2028	9,588,000	10,663,279	0.011281%
US TREASURY N/B	2.875% 15 Aug 2045	65,695,000	75,944,446	0.080345%
US TREASURY N/B	2.875% 15 May 2028	38,000,000	42,212,656	0.044659%
US TREASURY N/B	2.875% 15 May 2043	4,000,000	4,600,312	0.004867%
US TREASURY N/B	2.875% 15 May 2049	12,250,000	14,344,463	0.015176%
US TREASURY N/B	2.875% 15 Nov 2046	18,807,700	21,828,687	0.023093%
US TREASURY N/B	2.875% 30 Apr 2025	1,320,000	1,431,684	0.001515%
US TREASURY N/B	2.875% 30 Nov 2025	20,065,600	21,893,451	0.023162%
US TREASURY N/B	2.875% 31 May 2025	30,000,000	32,568,750	0.034456%
US TREASURY N/B	3% 15 Aug 2048	21,250,000	25,372,168	0.026842%
US TREASURY N/B	3% 15 Feb 2047	12,510,000	14,861,489	0.015723%
US TREASURY N/B	3% 15 Feb 2048	42,585,000	50,762,651	0.053704%
US TREASURY N/B	3% 15 Feb 2049	290,000	347,196	0.000367%
US TREASURY N/B	3% 15 May 2042	14,170,000	16,586,649	0.017548%
US TREASURY N/B	3% 15 May 2045	1,950,000	2,299,629	0.002433%
US TREASURY N/B	3% 15 Nov 2044	8,620,000	10,148,030	0.010736%
US TREASURY N/B	3% 15 Nov 2045	25,985,500	30,722,779	0.032503%
US TREASURY N/B	3.125% 15 Aug 2044	36,585,100	43,906,407	0.046450%

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US TREASURY N/B	3.125% 15 May 2048	43,235,000	52,728,122	0.055783%
US TREASURY N/B	3.125% 15 Nov 2028	41,262,500	46,679,815	0.049384%
US TREASURY N/B	3.125% 15 Nov 2041	13,325,000	15,883,816	0.016804%
US TREASURY N/B	3.375% 15 May 2044	14,641,000	18,256,069	0.019314%
US TREASURY N/B	3.5% 15 Feb 2039	7,516,000	9,401,753	0.009947%
US TREASURY N/B	3.625% 15 Aug 2043	9,811,700	12,637,163	0.013369%
US TREASURY N/B	3.625% 15 Feb 2044	9,430,000	12,188,643	0.012895%
US TREASURY N/B	3.75% 15 Aug 2041	9,714,700	12,620,761	0.013352%
US TREASURY N/B	3.75% 15 Nov 2043	12,904,000	16,938,516	0.017920%
US TREASURY N/B	3.875% 15 Aug 2040	8,122,100	10,678,341	0.011297%
US TREASURY N/B	4.375% 15 Feb 2038	17,561,000	24,173,128	0.025574%
US TREASURY N/B	4.375% 15 May 2040	21,147,800	29,553,224	0.031266%
US TREASURY N/B	4.5% 15 Feb 2036	3,994,000	5,483,013	0.005801%
US TREASURY N/B	4.625% 15 Feb 2040	48,625,100	69,799,812	0.073844%
US TREASURY N/B	5.375% 15 Feb 2031	23,316,400	31,706,661	0.033544%
US TREASURY N/B	5.5% 15 Aug 2028	71,767,400	92,835,057	0.098214%
US TREASURY N/B	6% 15 Feb 2026	8,000,000	9,890,000	0.010463%
US TREASURY N/B	6.125% 15 Aug 2029	18,071,700	24,840,116	0.026279%
US TREASURY N/B	6.125% 15 Nov 2027	53,175,800	69,683,147	0.073721%
US TREASURY N/B	6.875% 15 Aug 2025	50,000,000	62,544,922	0.066169%
US ULTRA BOND CBT SEP21	XCBT 20210921	152,600,000	-	0.000000%
USI INC	1% 16 May 2024	23,477,255	23,246,238	0.024593%
USS ULTIMATE HLDGS INC	1% 25 Aug 2025	2,300,000	2,300,000	0.002433%
VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	830,000	883,701	0.000935%
VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	2,250,000	2,706,750	0.002864%
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,633,000	2,238,369	0.002368%
VECTRA CO	1% 08 Mar 2026	3,000,000	2,930,010	0.003100%
VEDANTA RESOURCES	13.875% 21 Jan 2024	235,000	257,208	0.000272%
VEDANTA RESOURCES	8.95% 11 Mar 2025	295,000	289,248	0.000306%
VEDANTA RESOURCES LTD	6.375% 30 Jul 2022	315,000	310,433	0.000328%
VENTURE CDO LTD	1% 15 Apr 2034	3,525,000	3,524,084	0.003728%
VENTURE CDO LTD	1% 18 Jul 2031	1,000,000	1,000,421	0.001058%
VENTURE CLO 43 LIMITED	1% 15 Apr 2034	1,365,000	1,364,651	0.001444%

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VEOLIA ENVIRONNEMENT SA	0.672% 30 Mar 2022	1,200,000	1,430,310	0.001513%
VEOLIA ENVIRONNEMENT SA	1.59% 10 Jan 2028	100,000	128,734	0.000136%
VEON HOLDINGS BV	3.375% 25 Nov 2027	270,000	271,620	0.000287%
VEREIT OPERATING PARTNER	2.2% 15 Jun 2028	85,000	86,244	0.000091%
VEREIT OPERATING PARTNER	2.85% 15 Dec 2032	100,000	104,462	0.000111%
VEREIT OPERATING PARTNER	3.4% 15 Jan 2028	380,000	413,258	0.000437%
VERICREST OPPORTUNITY LOAN	1% 25 Apr 2051	670,046	670,302	0.000709%
VERIZON COMMUNICATIONS	0.85% 20 Nov 2025	170,000	168,139	0.000178%
VERIZON COMMUNICATIONS	1.45% 20 Mar 2026	350,000	352,977	0.000373%
VERIZON COMMUNICATIONS	1.5% 18 Sep 2030	1,513,000	1,445,643	0.001529%
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	691,000	662,212	0.000701%
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	510,000	520,667	0.000551%
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	2,611,000	2,668,769	0.002823%
VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	280,000	297,523	0.000315%
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	2,430,000	2,338,431	0.002474%
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	1,850,000	1,757,347	0.001859%
VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	1,786,000	1,928,471	0.002040%
VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,701,000	1,847,888	0.001955%
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	6,088,000	6,440,147	0.006813%
VERIZON COMMUNICATIONS	3.55% 22 Mar 2051	1,116,000	1,192,297	0.001261%
VERIZON COMMUNICATIONS	3.7% 22 Mar 2061	258,000	276,333	0.000292%
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	1,980,000	2,247,288	0.002377%
VERIZON COMMUNICATIONS	4% 22 Mar 2050	480,000	551,240	0.000583%
VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	653,000	748,742	0.000792%
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	690,000	814,844	0.000862%
VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	1,516,000	1,726,480	0.001827%
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	2,859,000	3,326,562	0.003519%
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	3,620,000	4,325,784	0.004576%
VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	330,000	408,230	0.000432%
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	300,000	388,137	0.000411%
VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	110,000	153,883	0.000163%
VERSCEND HOLDING CORP	1% 27 Aug 2025	4,192,221	4,198,970	0.004442%
VERTICAL US NEWCO INC	1% 30 Jul 2027	4,198,926	4,200,690	0.004444%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
VERTICAL US NEWCO INC	5.25% 15 Jul 2027	7,815,000	8,235,056	0.008712%
VERUS SECURITIZATION TRUST	1% 25 Feb 2064	1,709,248	1,711,185	0.001810%
VERUS SECURITIZATION TRUST	1% 25 Feb 2066	1,252,370	1,252,817	0.001325%
VERUS SECURITIZATION TRUST	1% 25 Oct 2063	951,814	950,995	0.001006%
VETCOR PROFESINL PRACTICES LLC	1% 02 Jul 2025	8,800,000	8,693,696	0.009197%
VETCOR PROFESSIONAL PRACTICES	1% 02 Jul 2025	6,014,000	5,941,351	0.006286%
VIACOMCBS INC	3.875% 01 Apr 2024	210,000	225,892	0.000239%
VIACOMCBS INC	4.2% 19 May 2032	95,000	109,642	0.000116%
VIACOMCBS INC	4.95% 15 Jan 2031	2,455,000	2,959,057	0.003131%
VIACOMCBS INC	5.85% 01 Sep 2043	354,000	485,021	0.000513%
VIACOMCBS INC	6.875% 30 Apr 2036	209,000	300,061	0.000317%
VICI PPTYS 1 LLC	1% 20 Dec 2024	3,257,091	3,228,233	0.003415%
VIET NAM DEBT AND ASSET	1% 10 Oct 2025	675,000	604,125	0.000639%
VIRGINIA ELEC + POWER CO	3.3% 01 Dec 2049	130,000	140,158	0.000148%
VIRGINIA ELEC + POWER CO	6% 15 May 2037	511,000	710,237	0.000751%
VISA INC	2.05% 15 Apr 2030	530,000	544,576	0.000576%
VISA INC	3.15% 14 Dec 2025	1,240,000	1,356,547	0.001435%
VISA INC	4.15% 14 Dec 2035	584,000	717,962	0.000760%
VISA INC	4.3% 14 Dec 2045	1,490,000	1,912,256	0.002023%
VISION SOLUTIONS, INC	1% 24 Apr 2028	9,100,000	9,081,800	0.009608%
VISION SOLUTIONS, INC.	1% 23 Apr 2029	5,420,000	5,392,900	0.005705%
VISTRA CORP	4.3% 15 Jul 2029	810,000	880,404	0.000931%
VNO MORTGAGE TRUST	3.805% 10 Jan 2035	1,430,000	1,576,620	0.001668%
VODAFONE GROUP PLC	4.125% 30 May 2025	890,000	993,392	0.001051%
VODAFONE GROUP PLC	4.375% 30 May 2028	970,000	1,128,372	0.001194%
VODAFONE GROUP PLC	5.25% 30 May 2048	247,000	325,463	0.000344%
VOLKSWAGEN FIN SERV AG	0.75% 14 Oct 2021	605,000	719,687	0.000761%
VOLKSWAGEN GROUP AMERICA	2.5% 24 Sep 2021	560,000	562,781	0.000595%
VOLKSWAGEN INTL FIN NV	4.125% 16 Nov 2038	200,000	330,558	0.000350%
VOLVO TREASURY AB	0.01% 11 Feb 2023	240,000	285,872	0.000302%
VOLVO TREASURY AB	1% 13 Sep 2021	1,000,000	1,186,949	0.001256%
VONOVIA FINANCE BV	0.125% 06 Apr 2023	1,200,000	1,429,570	0.001512%
VONOVIA FINANCE BV	0.75% 25 Jan 2022	600,000	715,872	0.000757%

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VOYA CLO LTD	1% 15 Oct 2031	1,450,000	1,450,658	0.001535%
VOYA CLO LTD	1% 20 Apr 2034	910,000	909,771	0.000962%
VT TOPCO, INC.	1% 01 Aug 2025	459,089	455,072	0.000481%
VT TOPCO, INC.	1% 31 Jul 2026	400,000	396,000	0.000419%
VTR COMUNICACIONES SPA	5.125% 15 Jan 2028	200,000	208,724	0.000221%
VTR FINANCE BV	6.375% 15 Jul 2028	200,000	212,000	0.000224%
WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	15,000	21,295	0.000023%
WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	380,000	572,060	0.000605%
WAND NEWCO 3 INC	1% 05 Feb 2026	7,768,464	7,668,562	0.008113%
WAND NEWCO 3 INC	1% 05 Feb 2027	14,200,000	13,898,250	0.014704%
WASTE MANAGEMENT INC	2% 01 Jun 2029	605,000	611,437	0.000647%
WATERFALL COMMERCIAL MORTGAGE	1% 14 Sep 2022	592,285	602,409	0.000637%
WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	1,380,000	1,476,173	0.001562%
WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	820,000	883,614	0.000935%
WELLFLEET CLO LTD	1% 20 Jul 2032	2,755,000	2,754,292	0.002914%
WELLMAN PARK CLO LTD	1% 15 Jul 2034	2,970,000	2,969,258	0.003141%
WELLS FARGO + COMPANY	1% 04 Apr 2031	530,000	626,452	0.000663%
WELLS FARGO + COMPANY	1% 04 Apr 2051	7,315,000	10,020,383	0.010601%
WELLS FARGO + COMPANY	1% 04 May 2025	240,000	295,005	0.000312%
WELLS FARGO + COMPANY	1% 22 May 2028	1,489,000	1,640,416	0.001735%
WELLS FARGO + COMPANY	1% 30 Apr 2026	200,000	207,639	0.000220%
WELLS FARGO + COMPANY	1% 30 Apr 2041	1,132,000	1,161,073	0.001228%
WELLS FARGO + COMPANY	1% 30 Oct 2025	1,735,000	1,815,280	0.001920%
WELLS FARGO + COMPANY	1% 30 Oct 2030	2,605,000	2,758,611	0.002918%
WELLS FARGO + COMPANY	1% 31 Dec 2099	1,007,000	1,042,547	0.001103%
WELLS FARGO + COMPANY	1.125% 29 Oct 2021	770,000	917,919	0.000971%
WELLS FARGO + COMPANY	3% 22 Apr 2026	3,355,000	3,607,489	0.003817%
WELLS FARGO + COMPANY	3% 23 Oct 2026	960,000	1,035,269	0.001095%
WELLS FARGO + COMPANY	3.45% 13 Feb 2023	2,270,000	2,379,636	0.002518%
WELLS FARGO + COMPANY	3.75% 24 Jan 2024	420,000	451,689	0.000478%
WELLS FARGO + COMPANY	4.15% 24 Jan 2029	1,160,000	1,335,943	0.001413%
WELLS FARGO + COMPANY	4.4% 14 Jun 2046	260,000	313,407	0.000332%
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	590,000	726,905	0.000769%

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WELLS FARGO + COMPANY	4.75% 07 Dec 2046	2,710,000	3,429,349	0.003628%
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	1,510,000	1,936,621	0.002049%
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	820,000	1,093,582	0.001157%
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	7,890,168	272,111	0.000288%
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2036	1,100,000	1,223,742	0.001295%
WELLS FARGO COMMERCIAL MORTGAG	1% 15 May 2048	1,150,000	1,244,834	0.001317%
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Sep 2048	759,175	706,382	0.000747%
WELLS FARGO COMMERCIAL MORTGAG	3.467% 15 Apr 2050	1,070,000	1,135,691	0.001201%
WELLS FARGO COMMERCIAL MORTGAG	3.808% 15 Dec 2047	960,000	1,031,338	0.001091%
WELLS FARGO COMMERCIAL MORTGAG	3.839% 15 Sep 2058	1,000,000	1,102,326	0.001166%
WELLS FARGO HOME EQUITY TRUST	1% 25 Apr 2034	892,226	860,781	0.000911%
WELLTOWER INC	2.7% 15 Feb 2027	870,000	923,225	0.000977%
WELLTOWER INC	2.75% 15 Jan 2031	649,000	668,782	0.000708%
WELLTOWER INC	3.1% 15 Jan 2030	506,000	538,873	0.000570%
WELLTOWER INC	3.625% 15 Mar 2024	305,000	327,012	0.000346%
WELLTOWER INC	4% 01 Jun 2025	731,000	805,717	0.000852%
WENDYS FUNDING LLC	2.37% 15 Jun 2051	1,845,000	1,861,033	0.001969%
WENDYS FUNDING LLC	3.884% 15 Mar 2048	979,475	1,041,623	0.001102%
WESTERN MIDSTREAM OPERAT	1% 13 Jan 2023	230,000	228,852	0.000242%
WESTERN MIDSTREAM OPERAT	4.35% 01 Feb 2025	650,000	686,784	0.000727%
WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	150,000	160,125	0.000169%
WESTERN MIDSTREAM OPERAT	5.3% 01 Feb 2030	2,770,000	3,102,414	0.003282%
WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	60,000	65,303	0.000069%
WESTERN MIDSTREAM OPERAT	6.5% 01 Feb 2050	400,000	463,134	0.000490%
WESTLAKE AUTOMOBILE RECEIVABLE	0.32% 15 Apr 2025	3,480,000	3,480,355	0.003682%
WESTLAKE AUTOMOBILE RECEIVABLE	1.44% 15 Sep 2023	2,686,897	2,696,318	0.002853%
WESTLAKE AUTOMOBILE RECEIVABLE	2.72% 15 Nov 2024	2,875,000	2,956,929	0.003128%
WESTROCK RKT LLC	4% 01 Mar 2023	20,000	20,969	0.000022%
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2047	860,000	914,517	0.000968%
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 May 2047	2,060,000	2,030,966	0.002149%
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Oct 2057	21,974,392	3,060,665	0.003238%
WF RBS COMMERCIAL MORTGAGE TRU	3.631% 15 Nov 2047	4,120,000	4,457,644	0.004716%
WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	1,250,000	1,352,006	0.001430%

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WF RBS COMMERCIAL MORTGAGE TRU	4.045% 15 Mar 2047	85,000	91,461	0.000097%
WHATABRANDS LLC	1% 31 Jul 2026	3,024,020	3,009,595	0.003184%
WI TREASURY SEC	0.01% 28 Oct 2021	46,560,000	46,551,535	0.049249%
WILLIAM MORRIS ENDEAVOR ENT LL	1% 18 May 2025	0	-	0.000000%
WILLIAM MORRIS ENDEAVOR ENTMT	1% 18 May 2025	17,813,328	17,457,061	0.018469%
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	390,000	473,981	0.000501%
WILLIAMS COMPANIES INC	7.5% 15 Jan 2031	128,000	177,327	0.000188%
WILLIAMS COS INC	7.875% 01 Sep 2021	1,532,000	1,550,547	0.001640%
WILLIAMS COS INC	8.75% 15 Mar 2032	70,000	107,562	0.000114%
WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	1,310,000	1,375,520	0.001455%
WILLIS NORTH AMERICA INC	3.6% 15 May 2024	895,000	961,430	0.001017%
WINGSTOP FUNDING LLC	2.841% 05 Dec 2050	478,800	496,568	0.000525%
WMG ACQUISITION CORP	3% 15 Feb 2031	2,000,000	1,894,920	0.002005%
WOOF HOLDINGS INC	1% 21 Dec 2028	2,200,000	2,222,000	0.002351%
WOOF HOLDINGS INC.	1% 21 Dec 2027	2,094,750	2,093,011	0.002214%
WORLD FINANCIAL NETWORK CREDIT	3.04% 15 Apr 2026	3,000,000	3,063,948	0.003241%
WORLD FINANCIAL NETWORK CREDIT	3.81% 15 Jul 2025	2,420,000	2,436,181	0.002577%
WP CPP HOLDINGS LLC	1% 30 Apr 2025	3,500,000	3,556,875	0.003763%
WYETH LLC	5.95% 01 Apr 2037	650,000	933,475	0.000988%
WYNN MACAU LTD	4.875% 01 Oct 2024	200,000	202,000	0.000214%
YUZHOU GROUP	6.35% 13 Jan 2027	200,000	154,374	0.000163%
YUZHOU GROUP	7.375% 13 Jan 2026	200,000	157,114	0.000166%
ZAIS CLO 13, LIMITED	1% 15 Jul 2032	905,000	909,353	0.000962%
ZIMMER BIOMET HOLDINGS	3.05% 15 Jan 2026	588,000	633,184	0.000670%
ZOTEC PARTNERS LLC	1% 14 Feb 2024	1,979,950	1,979,950	0.002095%
ZUERCHER KANTONALBANK	0.01% 15 May 2026	1,100,000	1,313,893	0.001390%
Grand Total			14,897,312,236	15.760479%