

OPERF Fixed Income Holdings  
as of 6/30/2022

<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
123DENTIST INC	1% 07 Jun 2028	294,117	225,726	0.000240%
123DENTIST INC	1% 07 Jun 2029	4,705,883	3,611,632	0.003844%
1MDB GLOBAL INVESTMENTS	4.4% 09 Mar 2023	1,600,000	1,551,200	0.001651%
3M COMPANY	2.375% 26 Aug 2029	150,000	134,541	0.000143%
3M COMPANY	3.05% 15 Apr 2030	160,000	149,249	0.000159%
3M COMPANY	3.7% 15 Apr 2050	2,090,000	1,790,786	0.001906%
522 FUNDING CLO LTD	1% 23 Oct 2034	2,130,000	2,069,480	0.002203%
A L PARENT LLC	1% 01 Dec 2023	7,310,578	6,396,756	0.006809%
A10 SECURITIZATION	4.004% 01 Oct 2038	7,532,745	7,003,668	0.007455%
A10 SECURITIZATION	4.446% 01 Oct 2038	5,172,987	4,730,834	0.005036%
AAFHC CAPITAL LLC NOTE	1% 01 Jun 2056	2,250,000	2,079,676	0.002214%
AAFHC CAPITAL LLC NOTE	5.116% 01 Jul 2056	1,250,000	1,193,625	0.001271%
AASET 2019 1 TRUST	3.844% 15 May 2039	1,182,262	812,346	0.000865%
AASET 2021 1 TRUST	2.95% 16 Nov 2041	909,337	760,762	0.000810%
AASET 2021 2 TRUST	2.798% 15 Jan 2047	5,825,176	4,967,673	0.005288%
AASET 2021 2 TRUST	3.538% 15 Jan 2047	5,825,176	4,734,576	0.005040%
ABBOTT LABORATORIES	3.75% 30 Nov 2026	351,000	352,823	0.000376%
ABBOTT LABORATORIES	4.75% 30 Nov 2036	490,000	519,144	0.000553%
ABBOTT LABORATORIES	4.9% 30 Nov 2046	910,000	953,592	0.001015%
ABBVIE INC	2.3% 21 Nov 2022	3,290,000	3,283,454	0.003495%
ABBVIE INC	2.6% 21 Nov 2024	2,810,000	2,719,969	0.002895%
ABBVIE INC	2.9% 06 Nov 2022	2,250,000	2,249,734	0.002395%
ABBVIE INC	2.95% 21 Nov 2026	690,000	653,807	0.000696%
ABBVIE INC	3.2% 21 Nov 2029	5,325,000	4,898,685	0.005215%
ABBVIE INC	3.6% 14 May 2025	170,000	167,235	0.000178%
ABBVIE INC	3.75% 14 Nov 2023	170,000	170,443	0.000181%
ABBVIE INC	3.8% 15 Mar 2025	750,000	743,996	0.000792%
ABBVIE INC	4.25% 21 Nov 2049	4,305,000	3,821,685	0.004068%
ABBVIE INC	4.5% 14 May 2035	3,355,000	3,256,231	0.003466%
ABBVIE INC	4.55% 15 Mar 2035	1,115,000	1,084,558	0.001154%
ABBVIE INC	4.625% 01 Oct 2042	295,000	272,163	0.000290%
ABBVIE INC	4.875% 14 Nov 2048	80,000	76,662	0.000082%
ABENGOA ABENEWCO TWO BIS	1.5% 26 Apr 2024	578,998	2,903	0.000003%

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ABPCI DIRECT LENDING FUND CLO	1% 18 Nov 2031	6,000,000	5,602,944	0.005964%
ABPCI DIRECT LENDING FUND CLO	1% 20 Apr 2031	1,450,000	1,416,912	0.001508%
ABPCI DIRECT LENDING FUND CLO	1% 20 Apr 2032	1,000,000	973,324	0.001036%
ABPCI II DLF IV ABS/ABS	2.12% 08 Jul 2029	17,500,000	17,500,000	0.018628%
ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	210,000	198,608	0.000211%
ABU DHABI GOVT INT L	2.5% 11 Oct 2022	4,090,000	4,087,955	0.004352%
ABU DHABI GOVT INT L	2.7% 02 Sep 2070	200,000	133,696	0.000142%
ABU DHABI GOVT INT L	3.125% 11 Oct 2027	1,853,000	1,808,991	0.001926%
ABU DHABI GOVT INT L	3.125% 30 Sep 2049	1,540,000	1,195,031	0.001272%
ABU DHABI GOVT INT L	3.875% 16 Apr 2050	1,233,000	1,094,586	0.001165%
ABU DHABI NATIONAL ENERG	3.625% 12 Jan 2023	353,000	353,683	0.000376%
ABU DHABI NATIONAL ENERG	4% 03 Oct 2049	500,000	447,288	0.000476%
ACE SECURITIES CORP.	1% 25 Mar 2037	1,181,182	588,398	0.000626%
ACRE COMMERCIAL MORTGAGE TRUST	1% 18 Dec 2037	100,000	95,970	0.000102%
ACRES PLC	1% 15 Jan 2037	5,250,000	4,995,611	0.005318%
ACRISURE LLC / FIN INC	4.25% 15 Feb 2029	1,520,000	1,228,790	0.001308%
ACRISURE, LLC	1% 15 Feb 2027	5,772,343	5,281,694	0.005622%
ADCB FINANCE CAYMAN LTD	4% 29 Mar 2023	1,500,000	1,502,250	0.001599%
ADVANCED DRAINAGE SYSTEM	6.375% 15 Jun 2030	800,000	781,256	0.000832%
ADVANIA SVERIGE AB	1% 31 May 2028	1,400,000	1,683,228	0.001792%
AEP TEXAS INC	3.45% 15 Jan 2050	457,000	356,462	0.000379%
AEP TEXAS INC	3.45% 15 May 2051	403,000	309,085	0.000329%
AEP TRANSMISSION CO LLC	2.75% 15 Aug 2051	60,000	42,051	0.000045%
AEP TRANSMISSION CO LLC	3.15% 15 Sep 2049	297,000	225,348	0.000240%
AEP TRANSMISSION CO LLC	3.65% 01 Apr 2050	424,000	350,060	0.000373%
AEP TRANSMISSION CO LLC	4.5% 15 Jun 2052	219,000	209,712	0.000223%
AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	1,110,000	966,547	0.001029%
AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	6,950,000	5,854,116	0.006232%
AERCAP IRELAND CAP/GLOBA	3.15% 15 Feb 2024	720,000	696,804	0.000742%
AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	3,345,000	2,677,644	0.002850%
AEROPUERTO INTL TOCUMEN	5.125% 11 Aug 2061	200,000	157,913	0.000168%
AES CORP/THE	2.45% 15 Jan 2031	4,000,000	3,217,071	0.003424%
AETNA INC	2.8% 15 Jun 2023	220,000	217,271	0.000231%

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AFFIRM ASSET SECURITIZATION TR	3.46% 15 Oct 2024	199,314	198,517	0.000211%
AFFIRM INC	1.9% 15 Jan 2025	594,262	584,268	0.000622%
AFRICA FINANCE CORP	2.875% 28 Apr 2028	730,000	629,917	0.000671%
AFRICAN EXPORT IMPORT BA	3.798% 17 May 2031	700,000	574,350	0.000611%
AGENCE FRANCAISE DEVELOP	0.875% 25 May 2031	1,100,000	1,040,338	0.001107%
AGILENT TECHNOLOGIES INC	2.3% 12 Mar 2031	494,000	402,441	0.000428%
AGL CLO 16 LTD	1% 20 Jan 2035	6,672,000	6,442,777	0.006858%
AGL CORE CLO 15 LTD	1% 20 Jan 2035	3,549,000	3,422,400	0.003643%
AGRICUL DEV BANK CHINA	2.96% 17 Apr 2030	10,000,000	1,478,954	0.001574%
AGRICUL DEV BANK CHINA	3.37% 26 Feb 2026	9,000,000	1,373,592	0.001462%
AIMBRIDGE ACQUISITION CO INC	1% 02 Feb 2026	421,203	374,167	0.000398%
AIMBRIDGE HOSPITALITY LLC	1% 01 Feb 2027	6,200,000	5,859,000	0.006237%
AIR CANADA 2015 1B PTT	3.875% 15 Sep 2024	3,867,271	3,796,220	0.004041%
AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	233,107	211,871	0.000226%
AIR CANADA 2020 2A PTT	5.25% 01 Oct 2030	2,255,817	2,253,446	0.002399%
AIR LEASE CORP	2.2% 15 Jan 2027	3,000,000	2,614,621	0.002783%
AIR LEASE CORP	2.625% 01 Jul 2022	945,000	945,000	0.001006%
AIR LEASE CORP	3.375% 01 Jul 2025	440,000	414,338	0.000441%
AIR PRODUCTS + CHEMICALS	2.8% 15 May 2050	260,000	196,249	0.000209%
AIRBUS SE	2.375% 09 Jun 2040	300,000	259,094	0.000276%
AJAX MORTGAGE LOAN TRUST	2% 25 Mar 2060	3,953,766	3,670,548	0.003907%
AKER BP ASA	1.125% 12 May 2029	210,000	185,852	0.000198%
ALABAMA POWER CO	3.45% 01 Oct 2049	1,253,000	991,277	0.001055%
ALABAMA POWER CO	4.15% 15 Aug 2044	228,000	201,075	0.000214%
ALBA PLC	1% 15 Dec 2038	4,105,228	4,750,140	0.005056%
ALCON FINANCE CORP	2.75% 23 Sep 2026	2,234,000	2,088,175	0.002223%
ALERA GROUP HOLDINGS INC	1% 02 Oct 2028	19,323,536	19,034,538	0.020262%
ALEXANDRIA REAL ESTATE E	2.95% 15 Mar 2034	161,000	133,970	0.000143%
ALFA DESARROLLO SPA	4.55% 27 Sep 2051	199,461	143,113	0.000152%
ALIBABA GROUP HOLDING	2.8% 06 Jun 2023	255,000	253,201	0.000270%
ALIGNED DATA CENTERS ISSUER LL	2.482% 15 Aug 2046	200,000	170,457	0.000181%
ALL MY SON MOVG+STRG OF KA LLC	1% 25 Oct 2029	3,200,000	2,668,000	0.002840%
ALL MY SONS MVG + STG OF KANS	1% 25 Oct 2028	3,128,160	2,909,189	0.003097%

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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 FINANCIAL INC	8% 01 Nov 2031	2,000,000	2,223,329	0.002367%
ALTICE FRANCE SA	5.125% 15 Jan 2029	600,000	454,566	0.000484%
ALTICE FRANCE SA	5.125% 15 Jul 2029	2,000,000	1,510,000	0.001607%
ALTICE FRANCE SA	5.5% 15 Jan 2028	3,200,000	2,578,752	0.002745%
ALTRIA GROUP INC	2.2% 15 Jun 2027	204,000	191,727	0.000204%
ALTRIA GROUP INC	2.45% 04 Feb 2032	590,000	444,346	0.000473%
ALTRIA GROUP INC	3.4% 04 Feb 2041	157,000	103,925	0.000111%
ALTRIA GROUP INC	3.875% 16 Sep 2046	400,000	269,087	0.000286%
ALTRIA GROUP INC	4.4% 14 Feb 2026	742,000	728,869	0.000776%
ALTRIA GROUP INC	4.8% 14 Feb 2029	5,034,000	4,783,167	0.005092%
ALTRIA GROUP INC	5.8% 14 Feb 2039	2,259,000	2,052,934	0.002185%
ALTRIA GROUP INC	5.95% 14 Feb 2049	1,190,000	1,042,748	0.001110%
ALTRIA GROUP INC	6.2% 14 Feb 2059	236,000	214,442	0.000228%
AMAZON.COM INC	2.5% 03 Jun 2050	790,000	556,786	0.000593%
AMAZON.COM INC	3.15% 22 Aug 2027	630,000	612,532	0.000652%
AMAZON.COM INC	3.3% 13 Apr 2027	3,720,000	3,649,531	0.003885%
AMAZON.COM INC	3.45% 13 Apr 2029	380,000	369,391	0.000393%
AMAZON.COM INC	3.6% 13 Apr 2032	1,560,000	1,502,149	0.001599%
AMAZON.COM INC	3.875% 22 Aug 2037	560,000	530,833	0.000565%
AMAZON.COM INC	4.05% 22 Aug 2047	690,000	645,842	0.000687%
AMAZON.COM INC	4.1% 13 Apr 2062	3,511,000	3,176,554	0.003381%
AMAZON.COM INC	4.95% 05 Dec 2044	960,000	1,005,112	0.001070%
AMCOR FLEXIBLES NORTH AM	2.69% 25 May 2031	730,000	595,621	0.000634%
AMER AIRLINE 16 1 B PTT	5.25% 15 Jul 2025	330,125	314,783	0.000335%
AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	200,340	183,116	0.000195%
AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	479,438	434,516	0.000463%
AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	148,470	138,364	0.000147%
AMER AIRLINE 17 1B PTT	4.95% 15 Aug 2026	110,468	102,250	0.000109%
AMER AIRLINE 19 1AA PTT	3.15% 15 Aug 2033	539,402	476,790	0.000508%
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	176,799	163,701	0.000174%

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AMER AIRLN 15 2 B PTT	4.4% 22 Mar 2025	783,677	746,998	0.000795%
AMEREN ILLINOIS CO	2.9% 15 Jun 2051	192,000	140,672	0.000150%
AMEREN ILLINOIS CO	3.25% 15 Mar 2050	333,000	259,731	0.000276%
AMERICAN EXPRESS CO	2.55% 04 Mar 2027	1,627,000	1,515,991	0.001614%
AMERICAN EXPRESS CO	2.65% 02 Dec 2022	778,000	777,622	0.000828%
AMERICAN EXPRESS CO	3.375% 03 May 2024	570,000	565,898	0.000602%
AMERICAN EXPRESS CO	4.05% 03 May 2029	830,000	813,773	0.000866%
AMERICAN EXPRESS CREDIT ACCOUN	0.9% 15 Nov 2026	1,500,000	1,413,393	0.001505%
AMERICAN HOME MORTGAGE ASSETS	1% 25 Dec 2046	4,140,977	3,487,910	0.003713%
AMERICAN HOME MORTGAGE ASSETS	1% 25 May 2046	1,027,441	912,431	0.000971%
AMERICAN HOME MORTGAGE ASSETS	1% 25 Nov 2046	7,101,364	2,278,384	0.002425%
AMERICAN HOME MORTGAGE INVESTM	1% 25 Feb 2032	327,513	309,245	0.000329%
AMERICAN HOME MORTGAGE INVESTM	1% 25 May 2047	8,314,585	4,964,167	0.005284%
AMERICAN INTL GROUP	2.5% 30 Jun 2025	3,735,000	3,559,633	0.003789%
AMERICAN INTL GROUP	4.375% 30 Jun 2050	361,000	320,114	0.000341%
AMERICAN INTL GROUP	4.8% 10 Jul 2045	495,000	460,759	0.000490%
AMERICAN MONEY MANAGEMENT CORP	1% 25 Jul 2029	1,250,000	1,210,360	0.001288%
AMERICAN MONEY MANAGEMENT CORP	1% 30 Apr 2031	1,750,000	1,716,148	0.001827%
AMERICAN TOWER CORP	0.4% 15 Feb 2027	410,000	369,054	0.000393%
AMERICAN TOWER CORP	0.45% 15 Jan 2027	1,600,000	1,456,919	0.001551%
AMERICAN TOWER CORP	1.45% 15 Sep 2026	845,000	739,038	0.000787%
AMERICAN TOWER CORP	2.1% 15 Jun 2030	750,000	600,639	0.000639%
AMERICAN TOWER CORP	2.3% 15 Sep 2031	314,000	248,708	0.000265%
AMERICAN TOWER CORP	2.95% 15 Jan 2025	43,000	41,516	0.000044%
AMERICAN TOWER CORP	3.65% 15 Mar 2027	1,305,000	1,239,269	0.001319%
AMERICAN TOWER CORP	3.8% 15 Aug 2029	959,000	880,251	0.000937%
AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	691,000	585,242	0.000623%
AMERICAN WATER CAPITAL C	3.75% 01 Sep 2028	1,300,000	1,258,186	0.001339%
AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	180,000	159,408	0.000170%
AMERICAN WATER CAPITAL C	4.45% 01 Jun 2032	880,000	874,806	0.000931%
AMERICREDIT AUTOMOBILE RECEIVA	2.58% 18 Sep 2025	1,995,000	1,946,278	0.002072%
AMERICREDIT AUTOMOBILE RECEIVA	4.38% 18 Apr 2028	640,000	645,702	0.000687%
AMERIVET PARTNERS MGMT INC	1% 25 Feb 2028	3,295,386	3,262,432	0.003473%

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AMGEN INC	3.625% 22 May 2024	210,000	209,565	0.000223%
AMGEN INC	4.2% 22 Feb 2052	93,000	81,595	0.000087%
AMGEN INC	4.4% 01 May 2045	555,000	500,492	0.000533%
AMGEN INC	4.563% 15 Jun 2048	132,000	121,088	0.000129%
AMGEN INC	4.663% 15 Jun 2051	150,000	140,280	0.000149%
AMPHENOL TECH HLDS GMBH	0.75% 04 May 2026	630,000	614,201	0.000654%
ANCHORAGE CAPITAL CLO LTD	1% 13 Oct 2030	250,000	230,655	0.000246%
ANCHORAGE CREDIT FUNDING LTD.	3.6% 21 Jan 2040	1,000,000	817,479	0.000870%
ANGEL OAK MORTGAGE TRUST	1% 25 Dec 2066	3,806,669	3,547,887	0.003777%
ANGEL OAK MORTGAGE TRUST	1% 25 Mar 2049	34,326	34,205	0.000036%
ANGEL OAK MORTGAGE TRUST	1% 25 May 2066	1,638,887	1,484,538	0.001580%
ANGEL OAK MORTGAGE TRUST	1% 25 Oct 2066	601,668	511,865	0.000545%
ANGLO AMERICAN CAPITAL	2.25% 17 Mar 2028	829,000	714,404	0.000760%
ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	2,160,000	2,118,267	0.002255%
ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	330,000	313,725	0.000334%
ANGLO AMERICAN CAPITAL	4.5% 15 Mar 2028	400,000	388,370	0.000413%
ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	911,000	899,994	0.000958%
ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	1,090,000	1,072,277	0.001141%
ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	3,855,000	3,693,195	0.003931%
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	7,210,000	6,776,606	0.007214%
ANHEUSER BUSCH INBEV WOR	3.75% 15 Jul 2042	779,000	630,997	0.000672%
ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	130,000	128,332	0.000137%
ANHEUSER BUSCH INBEV WOR	4.5% 01 Jun 2050	2,000,000	1,797,952	0.001914%
ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	1,230,000	1,104,285	0.001175%
ANHEUSER BUSCH INBEV WOR	4.75% 15 Apr 2058	926,000	828,689	0.000882%
ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	1,560,000	1,587,087	0.001689%
ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	150,000	153,198	0.000163%
ANTYLIA SCIENTIFIC	1% 31 Oct 2026	2,096,654	2,075,688	0.002210%
ANTYLIA SCIENTIFIC	1% 31 Oct 2028	26,101,826	25,840,807	0.027507%
AON CORP	2.8% 15 May 2030	860,000	751,753	0.000800%
AON CORP	4.5% 15 Dec 2028	430,000	425,736	0.000453%
AON CORP/AON GLOBAL HOLD	2.85% 28 May 2027	175,000	164,129	0.000175%
AON CORP/AON GLOBAL HOLD	3.9% 28 Feb 2052	587,000	480,110	0.000511%

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APACHE CORP	4.25% 15 Jan 2030	90,000	79,763	0.000085%
APACHE CORP	4.25% 15 Jan 2044	1,120,000	816,581	0.000869%
APACHE CORP	4.375% 15 Oct 2028	2,310,000	2,102,100	0.002238%
APACHE CORP	4.75% 15 Apr 2043	200,000	155,744	0.000166%
APIDOS CLO	1% 15 Apr 2031	7,000,000	6,811,812	0.007251%
APIDOS CLO	1% 20 Oct 2030	6,000,000	5,868,438	0.006247%
APPLE INC	2.45% 04 Aug 2026	3,050,000	2,917,438	0.003106%
APPLE INC	2.65% 08 Feb 2051	2,720,000	2,004,684	0.002134%
APPLEBEES/IHOP FUNDING LLC	4.194% 05 Jun 2049	15,885,540	15,410,753	0.016404%
APPLIED MATERIALS INC	4.35% 01 Apr 2047	180,000	174,161	0.000185%
APPLIED SYSTEMS INC	1% 19 Sep 2024	10,250,928	9,815,263	0.010448%
APPLIED SYSTEMS, INC.	1% 19 Sep 2025	296,760	284,982	0.000303%
APTEAN HOLDINGS	1% 23 Apr 2026	8,867,093	8,372,043	0.008912%
APTEAN INC	1% 23 Apr 2027	13,971,928	13,436,384	0.014303%
ARAB REPUBLIC OF EGYPT	3.875% 16 Feb 2026	280,000	204,165	0.000217%
ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	100,000	87,020	0.000093%
ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	200,000	155,939	0.000166%
ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	340,000	219,878	0.000234%
ARAB REPUBLIC OF EGYPT	5.8% 30 Sep 2027	200,000	140,732	0.000150%
ARAB REPUBLIC OF EGYPT	5.875% 16 Feb 2031	2,358,000	1,462,729	0.001557%
ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	200,000	130,869	0.000139%
ARAB REPUBLIC OF EGYPT	6.588% 21 Feb 2028	200,000	144,800	0.000154%
ARAB REPUBLIC OF EGYPT	7.052% 15 Jan 2032	310,000	200,948	0.000214%
ARAB REPUBLIC OF EGYPT	7.5% 31 Jan 2027	210,000	163,292	0.000174%
ARAB REPUBLIC OF EGYPT	7.6% 01 Mar 2029	2,261,000	1,644,909	0.001751%
ARAB REPUBLIC OF EGYPT	7.625% 29 May 2032	327,000	213,482	0.000227%
ARAB REPUBLIC OF EGYPT	7.903% 21 Feb 2048	781,000	445,170	0.000474%
ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	3,713,000	2,191,784	0.002333%
ARAB REPUBLIC OF EGYPT	8.7% 01 Mar 2049	1,096,000	652,295	0.000694%
ARAB REPUBLIC OF EGYPT	8.75% 30 Sep 2051	350,000	210,067	0.000224%
ARAB REPUBLIC OF EGYPT	8.875% 29 May 2050	1,138,000	689,100	0.000734%
ARBOR MULTIFAMILY MORTGAGE SEC	2.756% 15 May 2053	1,000,000	891,244	0.000949%
ARBOR REALTY COLLATERALIZED LO	1% 15 Jan 2037	3,374,000	3,268,495	0.003479%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
ARBOR REALTY COLLATERALIZED LO	1% 15 May 2036	7,170,000	6,880,980	0.007325%
ARBOR REALTY COLLATERALIZED LO	1% 15 May 2037	11,031,000	10,795,668	0.011492%
ARBOR REALTY COLLATERALIZED LO	1% 15 Nov 2036	10,951,000	10,481,834	0.011158%
ARBYS FUNDING LLC	3.237% 30 Jul 2050	5,551,125	4,987,347	0.005309%
ARCTIC GLACIER USA INC	1% 01 Feb 2028	1,300,000	1,179,750	0.001256%
AREIT CRE TRUST	1% 17 Jul 2026	2,098,201	2,024,454	0.002155%
ARES CAPITAL CORP	2.15% 15 Jul 2026	611,000	512,086	0.000545%
ARES CAPITAL CORP	2.875% 15 Jun 2027	3,000,000	2,504,019	0.002665%
ARES CAPITAL CORP	3.25% 15 Jul 2025	509,000	470,553	0.000501%
ARES CAPITAL CORP	4.25% 01 Mar 2025	998,000	954,244	0.001016%
ARES CLO LTD	1% 15 Apr 2034	1,750,000	1,699,724	0.001809%
ARGENT SECURITIES INC.	1% 25 Sep 2033	1,014,335	954,241	0.001016%
ASF HUCKLEBERRY EUR	3.15% 31 Mar 2022	12,000,000	12,545,399	0.013354%
ASIAN DEVELOPMENT BANK	2.125% 19 May 2031	1,710,000	873,720	0.000930%
ASP DREAM ACQUISITION CO LLC	1% 15 Dec 2028	3,700,000	3,422,500	0.003643%
ASP NAVIGATE ACQUISITION CORP	1% 06 Oct 2027	4,334,000	4,084,795	0.004348%
ASSOCIATIONS INC	1% 02 Jul 2027	3,984,245	3,944,402	0.004199%
ASSURANT INC	4.9% 27 Mar 2028	4,000,000	3,991,033	0.004248%
ASSUREDPARTNERS INC	1% 12 Feb 2027	18,908,184	17,655,666	0.018794%
ASTRAZENECA FINANCE LLC	1.2% 28 May 2026	2,075,000	1,877,107	0.001998%
ASTRAZENECA FINANCE LLC	1.75% 28 May 2028	1,420,000	1,252,741	0.001334%
AT+T INC	0.01% 27 Nov 2022	2,000,000	1,971,061	0.002098%
AT+T INC	1.65% 01 Feb 2028	750,000	648,834	0.000691%
AT+T INC	2.25% 01 Feb 2032	410,000	334,963	0.000357%
AT+T INC	2.3% 01 Jun 2027	424,000	387,046	0.000412%
AT+T INC	2.55% 01 Dec 2033	3,099,000	2,514,013	0.002676%
AT+T INC	3.3% 01 Feb 2052	150,000	110,092	0.000117%
AT+T INC	3.5% 15 Sep 2053	5,410,000	4,100,772	0.004365%
AT+T INC	3.55% 15 Sep 2055	3,703,000	2,774,436	0.002953%
AT+T INC	3.65% 01 Jun 2051	1,475,000	1,153,639	0.001228%
AT+T INC	3.65% 15 Sep 2059	727,000	544,485	0.000580%
AT+T INC	3.8% 01 Dec 2057	596,000	460,304	0.000490%
AT+T INC	3.8% 15 Feb 2027	60,000	58,779	0.000063%



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AT+T INC	3.85% 01 Jun 2060	215,000	166,173	0.000177%
AT+T INC	4.1% 15 Feb 2028	212,000	207,650	0.000221%
AT+T INC	4.25% 01 Mar 2027	170,000	169,578	0.000181%
AT+T INC	4.3% 15 Dec 2042	1,500,000	1,307,590	0.001392%
AT+T INC	4.3% 15 Feb 2030	1,491,000	1,455,068	0.001549%
AT+T INC	4.35% 01 Mar 2029	2,276,000	2,241,035	0.002386%
AT+T INC	4.35% 15 Jun 2045	326,000	284,621	0.000303%
AT+T INC	4.5% 09 Mar 2048	437,000	387,237	0.000412%
AT+T INC	4.5% 15 May 2035	1,297,000	1,232,494	0.001312%
AT+T INC	4.75% 15 May 2046	202,000	186,964	0.000199%
AT+T INC	5.35% 01 Sep 2040	160,000	158,000	0.000168%
AT+T INC	5.55% 15 Aug 2041	160,000	164,494	0.000175%
ATHENAHEALTH INC	1% 15 Feb 2029	10,414,496	9,561,861	0.010178%
ATHENE GLOBAL FUNDING	1.73% 02 Oct 2026	6,000,000	5,207,051	0.005543%
ATHENE GLOBAL FUNDING	2.646% 04 Oct 2031	1,650,000	1,316,115	0.001401%
ATLANTIC MARINE CORP COM	5.383% 15 Feb 2048	1,702,222	1,421,975	0.001514%
ATMOS ENERGY CORP	4.125% 15 Oct 2044	273,000	241,700	0.000257%
AUSTRALIAN GOVERNMENT	0.5% 21 Sep 2026	7,200,000	4,407,186	0.004691%
AUSTRALIAN GOVERNMENT	1% 21 Dec 2030	16,000,000	8,907,364	0.009482%
AUSTRALIAN GOVERNMENT	1.25% 21 May 2032	13,200,000	7,271,706	0.007741%
AUSTRALIAN GOVERNMENT	1.75% 21 Jun 2051	1,350,000	589,474	0.000627%
AUSTRALIAN GOVERNMENT	4.5% 21 Apr 2033	2,300,000	1,695,041	0.001804%
AUTODESK INC	2.85% 15 Jan 2030	606,000	529,639	0.000564%
AUTONATION INC	3.85% 01 Mar 2032	3,500,000	3,015,789	0.003210%
AUTOZONE INC	3.625% 15 Apr 2025	540,000	533,282	0.000568%
AVANT LOANS FUNDING TRUST	1.21% 15 Jul 2030	1,180,000	1,112,271	0.001184%
AVIS BUDGET RENTAL CAR FUNDING	2.68% 20 Aug 2026	2,150,000	1,999,042	0.002128%
AYDEM YENILENEBILIR ENER	7.75% 02 Feb 2027	200,000	144,500	0.000154%
BABSON CLO LTD	1% 18 Jul 2029	2,136,000	2,078,255	0.002212%
BABSON CLO LTD	1% 20 Jul 2029	2,202,489	2,177,211	0.002318%
BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	1,150,000	1,138,569	0.001212%
BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	521,000	511,614	0.000545%
BAE SYSTEMS PLC	3% 15 Sep 2050	2,000,000	1,420,314	0.001512%

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BAIDU INC	4.375% 14 May 2024	400,000	402,596	0.000429%
BAIN CAPITAL CREDIT CLO, LIMIT	1% 25 Jul 2034	3,430,000	3,313,953	0.003528%
BALTIMORE GAS + ELECTRIC	2.9% 15 Jun 2050	247,000	180,305	0.000192%
BALTIMORE GAS + ELECTRIC	3.75% 15 Aug 2047	775,000	661,146	0.000704%
BALTIMORE GAS + ELECTRIC	4.55% 01 Jun 2052	120,000	116,277	0.000124%
BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2032	2,590,000	2,437,653	0.002595%
BANCO DE SABADELL SA	1% 11 Mar 2027	600,000	573,732	0.000611%
BANCO DEL ESTADO CHILE	2.704% 09 Jan 2025	1,500,000	1,418,361	0.001510%
BANCO NACIONAL DE PANAMA	2.5% 11 Aug 2030	450,000	357,188	0.000380%
BANCO SANTANDER SA	1% 12 Apr 2023	400,000	399,856	0.000426%
BANCO SANTANDER SA	1% 24 Mar 2028	200,000	190,836	0.000203%
BANCO SANTANDER SA	2.706% 27 Jun 2024	1,000,000	970,387	0.001033%
BANCO SANTANDER SA	3.848% 12 Apr 2023	1,400,000	1,398,742	0.001489%
BANGKOK BANK PCL/HK	1% 25 Sep 2034	270,000	236,158	0.000251%
BANK	1% 15 Aug 2061	1,420,000	1,251,691	0.001332%
BANK	1% 15 Dec 2052	13,696,828	559,618	0.000596%
BANK	1% 15 Jan 2063	30,572,518	1,560,709	0.001661%
BANK	1% 15 Jun 2055	1,030,000	1,045,714	0.001113%
BANK	1% 15 Mar 2063	24,772,150	2,256,908	0.002402%
BANK	1% 15 May 2062	10,349,461	490,864	0.000523%
BANK	1% 15 Nov 2062	25,637,118	934,734	0.000995%
BANK	1% 15 Sep 2062	14,890,015	682,153	0.000726%
BANK OF AMERICA CORP	1% 02 Apr 2026	1,696,000	1,643,940	0.001750%
BANK OF AMERICA CORP	1% 04 Feb 2028	1,193,000	1,084,996	0.001155%
BANK OF AMERICA CORP	1% 04 Feb 2033	2,195,000	1,869,972	0.001991%
BANK OF AMERICA CORP	1% 05 Mar 2024	2,190,000	2,182,966	0.002324%
BANK OF AMERICA CORP	1% 05 Mar 2029	320,000	305,134	0.000325%
BANK OF AMERICA CORP	1% 07 Feb 2030	2,290,000	2,163,095	0.002303%
BANK OF AMERICA CORP	1% 11 Mar 2027	2,820,000	2,527,366	0.002690%
BANK OF AMERICA CORP	1% 13 Feb 2026	917,000	859,440	0.000915%
BANK OF AMERICA CORP	1% 15 Mar 2050	640,000	574,756	0.000612%
BANK OF AMERICA CORP	1% 19 Jun 2026	3,173,000	2,884,384	0.003070%
BANK OF AMERICA CORP	1% 19 Jun 2041	2,000,000	1,439,038	0.001532%

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BANK OF AMERICA CORP	1% 19 May 2024	6,000	5,863	0.000006%
BANK OF AMERICA CORP	1% 20 Dec 2023	4,874,000	4,858,022	0.005171%
BANK OF AMERICA CORP	1% 20 Dec 2028	4,410,000	4,106,848	0.004372%
BANK OF AMERICA CORP	1% 20 Jan 2028	123,000	117,942	0.000126%
BANK OF AMERICA CORP	1% 20 Mar 2051	5,760,000	4,964,307	0.005284%
BANK OF AMERICA CORP	1% 20 Oct 2032	2,123,000	1,751,076	0.001864%
BANK OF AMERICA CORP	1% 21 Jul 2028	1,852,000	1,746,625	0.001859%
BANK OF AMERICA CORP	1% 22 Apr 2025	819,000	770,327	0.000820%
BANK OF AMERICA CORP	1% 22 Apr 2042	1,415,000	1,109,513	0.001181%
BANK OF AMERICA CORP	1% 22 Jul 2027	265,000	235,557	0.000251%
BANK OF AMERICA CORP	1% 22 Oct 2025	690,000	657,228	0.000700%
BANK OF AMERICA CORP	1% 22 Oct 2030	1,530,000	1,336,082	0.001422%
BANK OF AMERICA CORP	1% 23 Apr 2027	3,948,000	3,779,269	0.004023%
BANK OF AMERICA CORP	1% 23 Jul 2024	2,680,000	2,668,231	0.002840%
BANK OF AMERICA CORP	1% 23 Jul 2029	1,169,000	1,123,190	0.001196%
BANK OF AMERICA CORP	1% 23 Jul 2030	1,364,000	1,222,763	0.001302%
BANK OF AMERICA CORP	1% 23 Jul 2031	393,000	314,090	0.000334%
BANK OF AMERICA CORP	1% 24 Oct 2026	4,785,000	4,281,661	0.004558%
BANK OF AMERICA CORP	1% 24 Oct 2031	4,315,000	3,446,773	0.003669%
BANK OF AMERICA CORP	1% 27 Apr 2028	1,289,000	1,268,983	0.001351%
BANK OF AMERICA CORP	1% 27 Apr 2033	10,820,000	10,530,143	0.011209%
BANK OF AMERICA CORP	1% 29 Apr 2031	2,085,000	1,768,378	0.001882%
BANK OF AMERICA CORP	1% 31 Dec 2099	1,285,000	1,128,270	0.001201%
BANK OF AMERICA CORP	3.3% 11 Jan 2023	3,150,000	3,155,037	0.003358%
BANK OF AMERICA CORP	3.5% 19 Apr 2026	1,500,000	1,461,370	0.001556%
BANK OF AMERICA CORP	4% 01 Apr 2024	1,980,000	1,993,590	0.002122%
BANK OF AMERICA CORP	4% 22 Jan 2025	1,690,000	1,682,493	0.001791%
BANK OF AMERICA CORP	4.2% 26 Aug 2024	1,790,000	1,793,423	0.001909%
BANK OF AMERICA CORP	4.25% 22 Oct 2026	130,000	128,168	0.000136%
BANK OF AMERICA CORP	4.45% 03 Mar 2026	1,343,000	1,336,505	0.001423%
BANK OF AMERICA CORP	4.75% 21 Apr 2045	1,000,000	907,659	0.000966%
BANK OF AMERICA CORP	5% 21 Jan 2044	1,430,000	1,404,608	0.001495%
BANK OF AMERICA CORP	6.11% 29 Jan 2037	985,000	1,059,551	0.001128%

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BANK OF MONTREAL	1% 15 Dec 2032	260,000	240,990	0.000257%
BANK OF MONTREAL	1.85% 01 May 2025	1,360,000	1,286,522	0.001369%
BANK OF NOVA SCOTIA	1% 04 May 2037	490,000	450,486	0.000480%
BANK OF NOVA SCOTIA	1.95% 02 Feb 2027	1,755,000	1,583,086	0.001685%
BANK OF NOVA SCOTIA	3.45% 11 Apr 2025	3,300,000	3,256,440	0.003466%
BANK OF NY MELLON CORP	1% 29 Dec 2049	790,000	687,300	0.000732%
BANK OF NY MELLON CORP	2.05% 26 Jan 2027	3,295,000	3,027,446	0.003223%
BANNA RMBS	1% 30 Dec 2063	3,500,000	4,211,096	0.004483%
BANQUE OUEST AFRICAINE D	4.7% 22 Oct 2031	1,800,000	1,494,000	0.001590%
BARCLAYS COMMERCIAL MORTGAGE S	1% 15 Aug 2036	4,079,000	3,994,332	0.004252%
BARCLAYS COMMERCIAL MORTGAGE S	1% 15 Jun 2055	1,850,000	1,889,370	0.002011%
BARCLAYS COMMERCIAL MORTGAGE S	3.375% 12 Mar 2036	3,245,000	3,048,480	0.003245%
BARCLAYS MORTGAGE LOAN TRUST	1% 25 Sep 2051	2,891,901	2,670,412	0.002843%
BARCLAYS PLC	1% 10 Mar 2032	357,000	287,807	0.000306%
BARCLAYS PLC	1% 10 Mar 2042	386,000	292,641	0.000312%
BARCLAYS PLC	1% 16 May 2029	520,000	511,054	0.000544%
BARCLAYS PLC	1% 24 Nov 2032	5,000,000	4,018,910	0.004278%
BARRICK GOLD CORP	5.25% 01 Apr 2042	340,000	334,632	0.000356%
BARRICK NA FINANCE LLC	5.7% 30 May 2041	660,000	683,354	0.000727%
BARRICK NA FINANCE LLC	5.75% 01 May 2043	400,000	416,320	0.000443%
BASSWOOD PARK CLO LTD	1% 20 Apr 2034	3,235,000	3,129,646	0.003331%
BAT CAPITAL CORP	2.259% 25 Mar 2028	990,000	829,359	0.000883%
BAT CAPITAL CORP	2.764% 15 Aug 2022	867,000	865,873	0.000922%
BAT CAPITAL CORP	2.789% 06 Sep 2024	580,000	561,162	0.000597%
BAT CAPITAL CORP	3.215% 06 Sep 2026	159,000	148,505	0.000158%
BAT CAPITAL CORP	3.222% 15 Aug 2024	1,610,000	1,564,930	0.001666%
BAT CAPITAL CORP	3.557% 15 Aug 2027	1,520,000	1,390,555	0.001480%
BAT CAPITAL CORP	4.54% 15 Aug 2047	850,000	623,225	0.000663%
BAT CAPITAL CORP	4.742% 16 Mar 2032	1,925,000	1,710,914	0.001821%
BAT CAPITAL CORP	4.758% 06 Sep 2049	31,000	23,374	0.000025%
BAT CAPITAL CORP	4.906% 02 Apr 2030	7,000,000	6,501,439	0.006921%
BAT CAPITAL CORP	5.282% 02 Apr 2050	240,000	195,789	0.000208%
BAT CAPITAL CORP	5.65% 16 Mar 2052	184,000	158,776	0.000169%

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BAT INTL FINANCE PLC	1.25% 13 Mar 2027	400,000	370,676	0.000395%
BAT INTL FINANCE PLC	4.448% 16 Mar 2028	1,355,000	1,282,721	0.001365%
BATTALION CLO LTD	1% 25 Jan 2035	1,480,000	1,431,098	0.001523%
BAXTER INTERNATIONAL INC	2.272% 01 Dec 2028	1,880,000	1,646,368	0.001753%
BAYER US FINANCE II LLC	4.375% 15 Dec 2028	4,000,000	3,894,896	0.004146%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Jan 2058	683,002	670,413	0.000714%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Jun 2057	517,499	513,764	0.000547%
BAYVIEW OPPORTUNITY MASTER FUN	1% 28 Oct 2057	1,075,764	1,060,148	0.001129%
BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	210,000	186,039	0.000198%
BCC MIDDLE MARKET CLO	1% 15 Oct 2033	6,000,000	5,749,122	0.006120%
BCPE EMPIRE HOLDINGS INC	1% 11 Jun 2026	19,278,835	18,123,776	0.019292%
BCPE EMPIRE HOLDINGS INC	7.625% 01 May 2027	200,000	162,817	0.000173%
BCRED MML CLO 2021 1 LLC	1% 20 Apr 2035	1,000,000	925,645	0.000985%
BDS LTD	1% 16 Dec 2036	9,561,000	8,877,708	0.009450%
BDS LTD	1% 18 Jan 2036	3,826,000	3,562,183	0.003792%
BDS LTD	1% 19 Mar 2039	7,764,000	7,630,125	0.008122%
BEACON POINTE ADVISORS LLC	1% 20 Dec 2026	705,788	698,730	0.000744%
BEACON POINTE ADVISORS LLC	1% 20 Dec 2028	10,334,499	10,231,154	0.010891%
BEAR STEARNS ALT A TRUST	1% 25 Oct 2035	870,592	772,576	0.000822%
BEAR STEARNS ASSET BACKED SECU	1% 25 Aug 2035	4,017,051	3,851,133	0.004099%
BEAR STEARNS ASSET BACKED SECU	1% 25 Nov 2036	616,589	597,653	0.000636%
BECTON DICKINSON AND CO	1.401% 24 May 2023	450,000	470,129	0.000500%
BECTON DICKINSON AND CO	3.363% 06 Jun 2024	522,000	516,608	0.000550%
BECTON DICKINSON AND CO	3.734% 15 Dec 2024	126,000	125,419	0.000134%
BECTON DICKINSON AND CO	4.685% 15 Dec 2044	626,000	578,357	0.000616%
BECTON DICKINSON EURO	1.213% 12 Feb 2036	140,000	103,637	0.000110%
BELFOR HLDGS INC	1% 06 Apr 2026	3,116,095	3,007,031	0.003201%
BELFOR HOLDINGS INC.	1% 06 Apr 2026	4,600,000	4,439,000	0.004725%
BELGIUM KINGDOM	1.7% 22 Jun 2050	1,730,000	1,477,960	0.001573%
BELGIUM KINGDOM	1.9% 22 Jun 2038	4,580,000	4,480,263	0.004769%
BELK INC	1% 31 Jul 2025	1,206,806	202,186	0.000215%
BELLA HOLDING COMPANY, LLC	1% 10 May 2029	8,400,000	7,980,000	0.008495%
BELLEMEADE RE LT	1% 25 Apr 2028	2,123,679	2,105,428	0.002241%

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BELLEMEADE RE LT	1% 25 Apr 2029	6,302,644	6,293,200	0.006699%
BELLEMEADE RE LT	1% 25 Jul 2029	3,433,987	3,379,845	0.003598%
BELLEMEADE RE LT	1% 25 Jun 2031	2,603,000	2,499,443	0.002661%
BELLEMEADE RE LT	1% 25 Mar 2029	4,057,522	4,044,305	0.004305%
BELLEMEADE RE LT	1% 25 Oct 2027	2,860,828	2,860,993	0.003045%
BELLEMEADE RE LT	1% 25 Oct 2028	11,679,139	11,477,020	0.012217%
BELLEMEADE RE LT	1% 25 Oct 2029	400,441	399,915	0.000426%
BELLEMEADE RE LT	1% 26 Jan 2032	5,800,000	5,578,371	0.005938%
BENCHMARK MORTGAGE TRUST	1% 15 Aug 2052	7,307,177	347,540	0.000370%
BENCHMARK MORTGAGE TRUST	1% 15 Dec 2072	571,000	486,882	0.000518%
BENCHMARK MORTGAGE TRUST	1% 15 Jan 2054	6,433,420	617,659	0.000657%
BENCHMARK MORTGAGE TRUST	1% 15 Jul 2053	5,247,509	463,627	0.000494%
BENCHMARK MORTGAGE TRUST	1% 15 May 2055	1,210,000	1,224,078	0.001303%
BENCHMARK MORTGAGE TRUST	3.458% 15 Mar 2055	190,000	177,781	0.000189%
BENCHMARK MORTGAGE TRUST	3.564% 15 Dec 2072	1,085,000	964,193	0.001026%
BENEFIT STREET PARTNERS CLO LT	1% 20 Jan 2032	1,000,000	979,864	0.001043%
BERKSHIRE HATHAWAY ENERG	3.25% 15 Apr 2028	680,000	646,409	0.000688%
BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	585,000	646,198	0.000688%
BERKSHIRE HATHAWAY FIN	3.85% 15 Mar 2052	159,000	136,113	0.000145%
BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,040,000	950,194	0.001011%
BERKSHIRE HATHAWAY FIN	4.25% 15 Jan 2049	1,150,000	1,059,172	0.001127%
BERLIN PACKAGING LLC	1% 08 Dec 2029	9,395,833	9,307,172	0.009907%
BERLIN PACKAGING LLC	1% 09 Dec 2029	3,666,667	3,474,167	0.003698%
BERLIN PACKAGING LLC	1% 11 Mar 2028	290,958	268,409	0.000286%
BHARTI AIRTEL LTD	3.25% 03 Jun 2031	209,000	174,802	0.000186%
BHMS MORTGAGE TRUST	1% 15 Jul 2035	7,710,000	7,412,547	0.007890%
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	500,000	513,972	0.000547%
BIFM CA BUYER INC.	1% 01 Jun 2026	8,206,851	7,529,785	0.008015%
BIOGEN INC	3.15% 01 May 2050	454,000	311,369	0.000331%
BIRCH GROVE CLO LTD.	1% 15 Jun 2031	1,000,000	867,345	0.000923%
BLACKROCK INC	1.9% 28 Jan 2031	2,450,000	2,032,193	0.002163%
BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	2,500,000	2,094,573	0.002230%
BLACKSTONE PRIVATE CRE	3.25% 15 Mar 2027	844,000	716,068	0.000762%

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BLACKSTONE PRIVATE CRE	4% 15 Jan 2029	610,000	499,863	0.000532%
BLUEMOUNTAIN CLO LTD	1% 19 Apr 2034	4,235,000	4,092,234	0.004356%
BLUEMOUNTAIN CLO LTD	1% 20 Apr 2031	1,500,000	1,467,360	0.001562%
BNG BANK NV	3.3% 26 Apr 2029	1,250,000	795,342	0.000847%
BNP PARIBAS	1% 01 Mar 2033	1,390,000	1,289,270	0.001372%
BNP PARIBAS	1% 10 Jan 2025	1,790,000	1,789,064	0.001904%
BNP PARIBAS	1% 10 Jan 2030	490,000	489,379	0.000521%
BNP PARIBAS	1% 13 Apr 2027	1,200,000	1,118,638	0.001191%
BNP PARIBAS	1% 13 Jan 2027	755,000	667,007	0.000710%
BNP PARIBAS	1% 15 Sep 2029	6,900,000	5,771,459	0.006144%
BNP PARIBAS	1% 19 Jan 2030	600,000	511,256	0.000544%
BNP PARIBAS	1% 19 Nov 2025	511,000	488,146	0.000520%
BNP PARIBAS	1% 20 Jan 2028	313,000	281,539	0.000300%
BNP PARIBAS	3.375% 09 Jan 2025	480,000	468,791	0.000499%
BNP PARIBAS	4.4% 14 Aug 2028	1,570,000	1,502,061	0.001599%
BOEING CO	1.433% 04 Feb 2024	2,940,000	2,808,374	0.002989%
BOEING CO	2.196% 04 Feb 2026	1,420,000	1,279,939	0.001362%
BOEING CO	2.7% 01 Feb 2027	280,000	249,181	0.000265%
BOEING CO	2.8% 01 Mar 2027	320,000	285,822	0.000304%
BOEING CO	3.1% 01 May 2026	240,000	223,501	0.000238%
BOEING CO	3.2% 01 Mar 2029	1,030,000	891,242	0.000949%
BOEING CO	3.25% 01 Feb 2028	3,500,000	3,127,657	0.003329%
BOEING CO	3.25% 01 Feb 2035	2,030,000	1,536,021	0.001635%
BOEING CO	3.55% 01 Mar 2038	210,000	152,938	0.000163%
BOEING CO	3.75% 01 Feb 2050	590,000	416,325	0.000443%
BOEING CO	3.9% 01 May 2049	207,000	146,857	0.000156%
BOEING CO	4.875% 01 May 2025	2,000,000	1,992,617	0.002121%
BOEING CO	5.04% 01 May 2027	2,265,000	2,237,295	0.002382%
BOEING CO	5.15% 01 May 2030	4,400,000	4,223,463	0.004496%
BOEING CO	5.705% 01 May 2040	2,250,000	2,098,725	0.002234%
BOEING CO	5.93% 01 May 2060	170,000	154,771	0.000165%
BONOS Y OBLIG DEL ESTADO	0.85% 30 Jul 2037	1,585,000	1,256,714	0.001338%
BONOS Y OBLIG DEL ESTADO	1% 30 Jul 2042	185,000	137,916	0.000147%

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BONOS Y OBLIG DEL ESTADO	1.25% 31 Oct 2030	10,200,000	9,898,519	0.010537%
BONOS Y OBLIG DEL ESTADO	1.4% 30 Jul 2028	1,000,000	1,015,993	0.001081%
BONOS Y OBLIG DEL ESTADO	1.45% 31 Oct 2071	220,000	127,854	0.000136%
BONOS Y OBLIG DEL ESTADO	1.6% 30 Apr 2025	10,480,000	11,043,001	0.011755%
BONOS Y OBLIG DEL ESTADO	2.55% 31 Oct 2032	12,550,000	13,125,251	0.013972%
BONOS Y OBLIG DEL ESTADO	2.7% 31 Oct 2048	1,570,000	1,547,060	0.001647%
BONOS Y OBLIG DEL ESTADO	3.45% 30 Jul 2066	3,050,000	3,308,195	0.003521%
BOSTON GAS COMPANY	3.757% 16 Mar 2032	320,000	297,887	0.000317%
BOSTON SCIENTIFIC CORP	1.9% 01 Jun 2025	1,050,000	991,789	0.001056%
BOSTON SCIENTIFIC CORP	2.65% 01 Jun 2030	2,000,000	1,745,129	0.001858%
BOTTOMLINE TECHNOLOGIES IN	1% 14 May 2029	3,230,769	3,166,154	0.003370%
BOTTOMLINE TECHNOLOGIES IN	1% 27 Jan 2028	269,231	263,846	0.000281%
BOYCE PARK CLO, LLC	1% 21 Apr 2035	5,500,000	5,160,793	0.005494%
BP CAP MARKETS AMERICA	2.721% 12 Jan 2032	505,000	434,699	0.000463%
BP CAP MARKETS AMERICA	2.939% 04 Jun 2051	1,425,000	1,018,874	0.001085%
BP CAP MARKETS AMERICA	3% 24 Feb 2050	1,390,000	1,009,095	0.001074%
BP CAP MARKETS AMERICA	3.06% 17 Jun 2041	90,000	70,131	0.000075%
BP CAP MARKETS AMERICA	3.119% 04 May 2026	600,000	581,907	0.000619%
BP CAP MARKETS AMERICA	3.379% 08 Feb 2061	955,000	705,534	0.000751%
BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	1,640,000	1,551,549	0.001652%
BP CAP MARKETS AMERICA	3.79% 06 Feb 2024	150,000	150,613	0.000160%
BP CAPITAL MARKETS PLC	1% 31 Dec 2099	560,000	529,342	0.000563%
BPCE SA	1% 19 Oct 2027	6,860,000	6,051,383	0.006442%
BPCE SA	5.15% 21 Jul 2024	1,590,000	1,589,581	0.001692%
BRAND ENERGY AND INFRASTRUCTUR	1% 21 Jun 2024	14,164,896	12,205,466	0.012992%
BRAND INDUSTRIAL SERVICE	8.5% 15 Jul 2025	11,400,000	8,512,722	0.009062%
BRASKEM IDESA SAPI	6.99% 20 Feb 2032	200,000	154,388	0.000164%
BRASKEM IDESA SAPI	7.45% 15 Nov 2029	580,000	497,501	0.000530%
BRAVO RESIDENTIAL FUNDING TRUS	1% 25 Aug 2069	3,704,529	3,578,909	0.003810%
BRAVO RESIDENTIAL FUNDING TRUS	1% 25 Oct 2059	4,006,289	3,827,062	0.004074%
BRAVO RESIDENTIAL FUNDING TRUS	3.125% 29 Jan 2070	6,486,410	5,863,826	0.006242%
BRIGHTHSE FIN GLBL FUND	1.75% 13 Jan 2025	1,360,000	1,264,559	0.001346%
BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	145,000	102,583	0.000109%



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BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	1,085,000	1,074,641	0.001144%
BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	867,000	854,680	0.000910%
BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	463,000	446,925	0.000476%
BRISTOL MYERS SQUIBB CO	3.55% 15 Mar 2042	1,340,000	1,177,186	0.001253%
BRITISH AIR 20 1 A PTT	4.25% 15 May 2034	694,619	667,711	0.000711%
BRITISH AIR 21 1 A PPT	2.9% 15 Sep 2036	1,396,092	1,229,339	0.001309%
BRITISH COLUMBIA PROV OF	2.2% 18 Jun 2030	3,700,000	2,540,524	0.002704%
BRIXMOR OPERATING PART	2.25% 01 Apr 2028	2,000,000	1,715,085	0.001826%
BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	626,000	602,335	0.000641%
BROADCOM INC	2.45% 15 Feb 2031	5,000	4,017	0.000004%
BROADCOM INC	3.137% 15 Nov 2035	1,490,000	1,131,480	0.001204%
BROADCOM INC	3.187% 15 Nov 2036	2,455,000	1,866,230	0.001987%
BROADCOM INC	3.419% 15 Apr 2033	2,226,000	1,840,333	0.001959%
BROADCOM INC	3.459% 15 Sep 2026	434,000	415,800	0.000443%
BROADCOM INC	4.11% 15 Sep 2028	5,000,000	4,744,191	0.005050%
BROADCOM INC	4.15% 15 Apr 2032	430,000	388,206	0.000413%
BROADCOM INC	4.15% 15 Nov 2030	827,000	757,709	0.000807%
BROADCOM INC	4.3% 15 Nov 2032	1,310,000	1,189,794	0.001267%
BROADCOM INC	4.926% 15 May 2037	2,936,000	2,632,249	0.002802%
BSPRT ISSUER, LTD.	1% 15 Dec 2038	3,790,000	3,545,916	0.003775%
BSPRT ISSUER, LTD.	1% 15 Feb 2037	2,600,000	2,522,492	0.002685%
BUCKHORN PARK CLO, LTD.	1% 18 Jul 2034	1,805,000	1,749,832	0.001863%
BULGARIA	3.125% 26 Mar 2035	100,000	91,069	0.000097%
BUNDESOBLIGATION	0.01% 16 Apr 2027	20,200,000	20,111,177	0.021408%
BUNDESREPUB. DEUTSCHLAND	0.01% 15 Aug 2031	17,800,000	16,542,048	0.017609%
BUNDESREPUB. DEUTSCHLAND	0.01% 15 Aug 2050	2,050,000	1,369,689	0.001458%
BUNDESREPUB. DEUTSCHLAND	0.01% 15 May 2036	4,660,000	3,923,082	0.004176%
BUNDESREPUB. DEUTSCHLAND	0.25% 15 Feb 2029	4,710,000	4,644,835	0.004944%
BUNDESREPUB. DEUTSCHLAND	4.25% 04 Jul 2039	3,290,000	4,781,442	0.005090%
BUNDESSCHATZANWEISUNGEN	0.2% 14 Jun 2024	13,000,000	13,468,368	0.014337%
BUONI POLIENNALI DEL TES	0.1% 15 May 2023	451,092	490,464	0.000522%
BUONI POLIENNALI DEL TES	0.15% 15 May 2051	329,475	236,830	0.000252%
BUONI POLIENNALI DEL TES	0.4% 15 May 2030	4,323,150	4,301,573	0.004579%

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BUONI POLIENNALI DEL TES	0.45% 15 Feb 2029	6,370,000	5,709,629	0.006078%
BUONI POLIENNALI DEL TES	0.65% 15 May 2026	437,004	470,648	0.000501%
BUONI POLIENNALI DEL TES	0.65% 28 Oct 2027	11,986,031	12,436,372	0.013238%
BUONI POLIENNALI DEL TES	0.9% 01 Apr 2031	4,200,000	3,639,055	0.003874%
BUONI POLIENNALI DEL TES	0.95% 01 Dec 2031	12,100,000	10,331,968	0.010998%
BUONI POLIENNALI DEL TES	1.25% 15 Sep 2032	1,372,956	1,428,639	0.001521%
BUONI POLIENNALI DEL TES	1.3% 15 May 2028	4,460,976	4,852,421	0.005165%
BUONI POLIENNALI DEL TES	1.4% 26 May 2025	9,301,674	10,123,875	0.010777%
BUONI POLIENNALI DEL TES	1.65% 01 Dec 2030	2,330,000	2,175,749	0.002316%
BUONI POLIENNALI DEL TES	1.8% 01 Mar 2041	3,100,000	2,474,423	0.002634%
BUONI POLIENNALI DEL TES	2.35% 15 Sep 2024	1,611,470	1,844,152	0.001963%
BUONI POLIENNALI DEL TES	2.35% 15 Sep 2035	2,053,830	2,382,077	0.002536%
BUONI POLIENNALI DEL TES	2.45% 01 Sep 2050	3,820,000	3,182,035	0.003387%
BUONI POLIENNALI DEL TES	2.55% 15 Sep 2041	2,675,525	3,289,757	0.003502%
BUONI POLIENNALI DEL TES	2.6% 15 Sep 2023	1,961,475	2,215,986	0.002359%
BUONI POLIENNALI DEL TES	3.1% 15 Sep 2026	2,915,208	3,477,759	0.003702%
BURLINGTN NORTH SANTA FE	2.875% 15 Jun 2052	271,000	202,353	0.000215%
BURLINGTN NORTH SANTA FE	4.15% 15 Dec 2048	801,000	736,201	0.000784%
BURLINGTN NORTH SANTA FE	4.45% 15 Jan 2053	155,000	149,905	0.000160%
BURNHAM PARK CLO LTD.	1% 20 Oct 2029	5,000,000	4,658,040	0.004958%
BWAY HLDG CO	1% 03 Apr 2024	4,226,046	3,966,313	0.004222%
BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	1,112,235	1,082,918	0.001153%
BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	12,153,944	11,772,650	0.012532%
BX TRUST	1% 09 Mar 2044	800,000	702,409	0.000748%
BX TRUST	1% 15 Dec 2038	4,588,000	4,335,583	0.004615%
BX TRUST	1% 15 Feb 2039	5,602,950	5,211,218	0.005547%
BX TRUST	1% 15 Jan 2034	760,000	730,411	0.000778%
BX TRUST	1% 15 Oct 2036	2,470,000	2,321,147	0.002471%
BXMT LTD	1% 15 Feb 2038	500,000	476,695	0.000507%
BXMT LTD	1% 15 Nov 2037	3,000,000	2,925,155	0.003114%
BXP TRUST	3.379% 13 Jun 2039	385,000	359,706	0.000383%
CALIFORNIA INSTITUTE OF	4.321% 01 Aug 2045	290,000	289,831	0.000309%
CALIFORNIA ST	7.3% 01 Oct 2039	550,000	711,484	0.000757%

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CALIFORNIA ST	7.55% 01 Apr 2039	540,000	732,504	0.000780%
CALYPSO TECHNOLOGY INC	1% 03 Dec 2025	155,068	153,517	0.000163%
CALYPSO TECHNOLOGY INC	1% 03 Dec 2027	2,328,411	2,305,127	0.002454%
CAMB COMMERCIAL MORTGAGE TRUST	1% 15 Dec 2037	4,624,000	4,453,876	0.004741%
CAMERON LNG LLC	2.902% 15 Jul 2031	240,000	211,354	0.000225%
CAMERON LNG LLC	3.302% 15 Jan 2035	1,754,000	1,500,924	0.001598%
CAMERON LNG LLC	3.402% 15 Jan 2038	607,000	515,725	0.000549%
CANADIAN GOVERNMENT	0.5% 01 Dec 2030	9,720,000	6,031,125	0.006420%
CANADIAN GOVERNMENT	2% 01 Dec 2051	1,300,000	784,420	0.000835%
CANADIAN GOVERNMENT	2.75% 01 Dec 2048	604,000	432,736	0.000461%
CANADIAN NATL RESOURCES	3.85% 01 Jun 2027	3,000,000	2,875,028	0.003060%
CANADIAN PACIFIC RAILWAY	2.45% 02 Dec 2031	880,000	752,915	0.000801%
CANTOR COMMERCIAL REAL ESTATE	1% 15 Jan 2053	515,000	453,450	0.000483%
CANTOR COMMERCIAL REAL ESTATE	2.623% 15 Nov 2052	1,010,000	900,580	0.000959%
CAPITAL AUTOMOTIVE REIT	3.48% 15 Feb 2050	994,792	928,245	0.000988%
CAPITAL AUTOMOTIVE REIT	3.81% 15 Feb 2050	845,573	770,870	0.000821%
CAPITAL AUTOMOTIVE REIT	4.52% 15 Feb 2050	1,900,000	1,719,239	0.001830%
CAPITAL AUTOMOTIVE REIT	4.68% 15 Mar 2052	500,000	451,680	0.000481%
CAPITAL AUTOMOTIVE REIT	4.95% 15 Feb 2050	3,500,000	3,011,659	0.003206%
CAPITAL ONE FINANCIAL CO	1% 01 Mar 2030	681,000	602,655	0.000642%
CAPITAL ONE FINANCIAL CO	1% 10 May 2033	6,556,000	6,437,706	0.006853%
CAPITAL ONE FINANCIAL CO	3.8% 31 Jan 2028	298,000	280,292	0.000298%
CAPITAL ONE MULTI ASSET EXECUT	3.49% 15 May 2027	4,272,000	4,274,695	0.004550%
CARGILL INC	2.125% 10 Nov 2031	1,200,000	1,000,479	0.001065%
CARGILL INC	4% 22 Jun 2032	840,000	822,009	0.000875%
CARLYLE GLOBAL MARKET STRATEGI	1% 15 Apr 2035	3,000,000	2,774,532	0.002953%
CARLYLE GLOBAL MARKET STRATEGI	1% 15 Jan 2031	3,739,880	3,655,647	0.003891%
CARLYLE GLOBAL MARKET STRATEGI	1% 15 Jul 2032	11,712,000	11,452,040	0.012190%
CARLYLE GLOBAL MARKET STRATEGI	1% 20 Oct 2027	10,500,000	9,873,015	0.010510%
CARLYLE GLOBAL MARKET STRATEGI	1% 27 Jul 2031	942,241	921,367	0.000981%
CARMAX AUTO OWNER TRUST	2.81% 15 May 2025	1,910,000	1,897,762	0.002020%
CARRIER GLOBAL CORP	2.242% 15 Feb 2025	4,030,000	3,829,430	0.004076%
CARVANA AUTO RECEIVABLES TRUST	4.13% 12 Apr 2027	2,565,000	2,548,196	0.002712%

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CAS CAPITAL NO1 LTD	1% 31 Dec 2099	250,000	211,770	0.000225%
CASCADE FUNDING MORTGAGE TRUST	1% 25 Jun 2036	1,000,000	916,186	0.000975%
CASTLELAKE AIRCRAFT SECURITIZA	3.474% 15 Jan 2046	166,317	148,013	0.000158%
CASTLELAKE AIRCRAFT SECURITIZA	3.967% 15 Apr 2039	246,691	217,620	0.000232%
CATERPILLAR INC	2.6% 09 Apr 2030	940,000	850,754	0.000906%
CATSKILL PARK CLO, LTD.	1% 20 Apr 2029	2,500,000	2,424,033	0.002580%
CAYUGA PARK CLO, LTD.	1% 17 Jul 2034	1,470,000	1,421,988	0.001514%
CBAM CLO MANAGEMENT LLC	1% 20 Jul 2030	4,250,000	4,195,847	0.004466%
CBP MORTGAGE POOL	(blank)	31,572,992	383,927,588	0.408681%
CBS STUDIO CENTER LLC	1% 09 Jan 2024	10,000,000	9,960,000	0.010602%
CD COMMERCIAL MORTGAGE TRUST	1% 10 Nov 2049	1,179,000	1,133,522	0.001207%
CDK GLOBAL, INC	1% 06 Jul 2029	3,200,000	3,016,416	0.003211%
CDW LLC/CDW FINANCE	2.67% 01 Dec 2026	440,000	392,011	0.000417%
CDW LLC/CDW FINANCE	3.276% 01 Dec 2028	405,000	349,355	0.000372%
CDW LLC/CDW FINANCE	3.569% 01 Dec 2031	385,000	318,074	0.000339%
CEDAR FUNDING LTD	1% 20 Apr 2034	9,725,000	9,346,902	0.009950%
CEDAR FUNDING LTD	1.937% 17 Jul 2031	1,470,000	1,351,758	0.001439%
CELULOSA ARAUCO CONSTITU	4.2% 29 Jan 2030	200,000	177,500	0.000189%
CEMEX SAB DE CV	3.875% 11 Jul 2031	390,000	292,500	0.000311%
CENCOSUD SA	5.15% 12 Feb 2025	200,000	199,274	0.000212%
CENOVUS ENERGY INC	2.65% 15 Jan 2032	4,000,000	3,308,012	0.003521%
CENOVUS ENERGY INC	3.75% 15 Feb 2052	173,000	131,419	0.000140%
CENT CLO LP	1% 25 Jan 2035	1,525,000	1,468,700	0.001563%
CENTENE CORP	2.625% 01 Aug 2031	3,000,000	2,386,500	0.002540%
CENTERPOINT ENER HOUSTON	3.35% 01 Apr 2051	442,000	359,036	0.000382%
CENTERPOINT ENER HOUSTON	3.6% 01 Mar 2052	113,000	96,811	0.000103%
CENTERPOINT ENERGY RES	1.75% 01 Oct 2030	789,000	640,815	0.000682%
CENTRAL CHN REAL ESTATE	6.875% 08 Aug 2022	200,000	141,701	0.000151%
CENTRAL CHN REAL ESTATE	7.65% 27 Aug 2023	650,000	283,400	0.000302%
CENTRAL NIPPON EXPRESSWY	0.886% 29 Sep 2025	1,400,000	1,272,035	0.001354%
CENTRAL NIPPON EXPRESSWY	0.894% 10 Dec 2025	1,500,000	1,355,745	0.001443%
CENTRALSQUARE TECHNOLOGIES LLC	1% 29 Aug 2025	21,641,537	19,470,674	0.020726%
CENTRALSQUARE TECHNOLOGIES LLC	1% 31 Aug 2026	6,800,000	6,086,000	0.006478%

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CERAMTEC ACQUICO GMBH	1% 16 Mar 2029	6,000,000	5,694,419	0.006062%
CERBERUS	1% 15 Apr 2031	1,000,000	982,271	0.001046%
CERBERUS	1% 15 Apr 2032	1,750,000	1,720,637	0.001832%
CERBERUS	1% 22 Apr 2033	1,500,000	1,443,660	0.001537%
CF HIPPOLYTA ISSUER LLC	1.99% 15 Jul 2060	565,252	483,016	0.000514%
CFCRE COMMERCIAL MORTGAGE TRUS	3.865% 10 Jan 2048	2,672,000	2,629,890	0.002799%
CFK TRUST	2.387% 15 Mar 2039	2,000,000	1,785,301	0.001900%
CGRBS COMMERCIAL MORTGAGE TRUS	3.369% 13 Mar 2035	2,000,000	2,000,154	0.002129%
CHARLES SCHWAB CORP	1% 31 Dec 2099	1,385,000	1,151,415	0.001226%
CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	95,000	78,058	0.000083%
CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	4,000,000	3,203,431	0.003410%
CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	2,604,000	1,807,022	0.001924%
CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	560,000	517,137	0.000550%
CHARTER COMM OPT LLC/CAP	3.85% 01 Apr 2061	190,000	124,951	0.000133%
CHARTER COMM OPT LLC/CAP	3.9% 01 Jun 2052	1,220,000	846,941	0.000902%
CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	2,865,000	1,913,918	0.002037%
CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	940,000	878,242	0.000935%
CHARTER COMM OPT LLC/CAP	4.4% 01 Apr 2033	3,190,000	2,848,153	0.003032%
CHARTER COMM OPT LLC/CAP	4.4% 01 Dec 2061	801,000	576,086	0.000613%
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	2,680,000	2,123,525	0.002260%
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	3,820,000	3,828,862	0.004076%
CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,150,000	1,106,829	0.001178%
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	1,360,000	1,125,701	0.001198%
CHARTER COMM OPT LLC/CAP	5.25% 01 Apr 2053	3,000,000	2,535,040	0.002698%
CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	50,000	44,441	0.000047%
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	562,000	478,521	0.000509%
CHARTER COMM OPT LLC/CAP	5.5% 01 Apr 2063	390,000	331,265	0.000353%
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	110,000	98,599	0.000105%
CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	3,115,000	3,028,309	0.003224%
CHARTER NEX US INC	1% 01 Dec 2027	5,352	5,026	0.000005%
CHASE MORTGAGE FINANCE CORPORA	1% 25 Apr 2047	417,200	409,383	0.000436%
CHASE MORTGAGE FINANCE CORPORA	1% 25 Jul 2049	220,886	211,693	0.000225%
CHENIERE CORP CHRISTI HD	2.742% 31 Dec 2039	337,000	265,951	0.000283%

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CHENIERE CORP CHRISTI HD	3.7% 15 Nov 2029	910,000	832,379	0.000886%
CHENIERE CORP CHRISTI HD	5.125% 30 Jun 2027	2,106,000	2,113,760	0.002250%
CHENIERE CORP CHRISTI HD	7% 30 Jun 2024	1,299,000	1,346,025	0.001433%
CHEVRON CORP	2.954% 16 May 2026	1,100,000	1,071,989	0.001141%
CHEVRON USA INC	3.85% 15 Jan 2028	1,510,000	1,499,778	0.001596%
CHICAGO IL TRANSIT AUTH SALES	3.912% 01 Dec 2040	165,000	151,557	0.000161%
CHICAGO IL TRANSIT AUTH SALES	6.899% 01 Dec 2040	1,160,000	1,391,051	0.001481%
CHINA DEVELOPMENT BANK	3.3% 03 Mar 2026	9,000,000	1,370,173	0.001459%
CHINA DEVELOPMENT BANK	3.7% 20 Oct 2030	18,000,000	2,801,144	0.002982%
CHINA GOVERNMENT BOND	2.37% 20 Jan 2027	82,000,000	12,099,152	0.012879%
CHINA GOVERNMENT BOND	2.68% 21 May 2030	48,800,000	7,173,518	0.007636%
CHINA GOVERNMENT BOND	3.01% 13 May 2028	6,300,000	953,635	0.001015%
CHINA GOVERNMENT BOND	3.03% 11 Mar 2026	17,000,000	2,579,166	0.002745%
CHINA GOVERNMENT BOND	3.27% 19 Nov 2030	74,000,000	11,381,384	0.012115%
CHINA GOVERNMENT BOND	3.28% 03 Dec 2027	39,100,000	6,014,366	0.006402%
CHINA GOVERNMENT BOND	3.31% 30 Nov 2025	5,500,000	837,772	0.000892%
CHINA GOVERNMENT BOND	3.52% 25 Apr 2046	17,000,000	2,597,242	0.002765%
CHINA GOVERNMENT BOND	3.53% 18 Oct 2051	12,900,000	1,997,792	0.002127%
CHINA GOVERNMENT BOND	3.72% 12 Apr 2051	9,300,000	1,480,431	0.001576%
CHINA GOVERNMENT BOND	3.81% 14 Sep 2050	101,200,000	16,315,804	0.017368%
CHINA GOVT INTL BOND	0.25% 25 Nov 2030	2,500,000	2,040,927	0.002173%
CIFC FUNDING LTD	1% 19 Apr 2029	3,102,500	2,739,067	0.002916%
CIFC FUNDING LTD	1% 20 Apr 2030	500,000	459,600	0.000489%
CIGNA CORP	1.25% 15 Mar 2026	2,505,000	2,259,777	0.002405%
CIGNA CORP	2.375% 15 Mar 2031	2,000,000	1,687,948	0.001797%
CIGNA CORP	3.05% 15 Oct 2027	630,000	591,860	0.000630%
CIGNA CORP	3.25% 15 Apr 2025	405,000	397,097	0.000423%
CIGNA CORP	3.4% 01 Mar 2027	363,000	349,096	0.000372%
CIGNA CORP	3.4% 15 Mar 2050	720,000	549,549	0.000585%
CIGNA CORP	3.4% 15 Mar 2051	2,000,000	1,538,377	0.001638%
CIGNA CORP	3.75% 15 Jul 2023	715,000	716,553	0.000763%
CIGNA CORP	4.125% 15 Nov 2025	1,968,000	1,970,157	0.002097%
CIGNA CORP	4.375% 15 Oct 2028	1,340,000	1,329,659	0.001415%

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CIGNA CORP	4.8% 15 Aug 2038	1,500,000	1,459,015	0.001553%
CIGNA CORP	4.9% 15 Dec 2048	100,000	95,985	0.000102%
CIM TRUST	1% 25 Apr 2057	252,981	252,569	0.000269%
CIM TRUST	1% 25 Aug 2049	660,414	642,328	0.000684%
CIM TRUST	1% 25 Jul 2061	2,238,822	2,037,202	0.002169%
CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	720,000	711,108	0.000757%
CITIGROUP COMMERCIAL MORTGAGE	3.251% 10 May 2035	420,000	410,813	0.000437%
CITIGROUP COMMERCIAL MORTGAGE	4.017% 10 Oct 2047	930,000	917,624	0.000977%
CITIGROUP INC	1% 01 May 2025	1,085,000	1,016,460	0.001082%
CITIGROUP INC	1% 03 Jun 2031	2,030,000	1,706,395	0.001816%
CITIGROUP INC	1% 03 Nov 2032	980,000	795,126	0.000846%
CITIGROUP INC	1% 05 Nov 2030	3,245,000	2,832,269	0.003015%
CITIGROUP INC	1% 08 Apr 2026	550,000	527,975	0.000562%
CITIGROUP INC	1% 09 Jun 2027	2,435,000	2,152,762	0.002292%
CITIGROUP INC	1% 10 Jan 2028	3,000,000	2,884,359	0.003070%
CITIGROUP INC	1% 15 May 2024	790,000	774,104	0.000824%
CITIGROUP INC	1% 17 Mar 2026	2,930,000	2,832,693	0.003015%
CITIGROUP INC	1% 17 Mar 2033	1,010,000	910,003	0.000969%
CITIGROUP INC	1% 24 Feb 2028	2,688,000	2,493,633	0.002654%
CITIGROUP INC	1% 24 May 2028	1,517,000	1,505,315	0.001602%
CITIGROUP INC	1% 24 May 2033	625,000	616,703	0.000656%
CITIGROUP INC	1% 25 Jan 2026	1,934,000	1,811,785	0.001929%
CITIGROUP INC	1% 25 Jan 2033	3,340,000	2,831,166	0.003014%
CITIGROUP INC	1% 30 Oct 2024	30,000	28,599	0.000030%
CITIGROUP INC	1% 31 Mar 2031	1,060,000	1,012,373	0.001078%
CITIGROUP INC	3.2% 21 Oct 2026	780,000	742,205	0.000790%
CITIGROUP INC	3.3% 27 Apr 2025	1,860,000	1,824,388	0.001942%
CITIGROUP INC	3.5% 15 May 2023	1,440,000	1,439,280	0.001532%
CITIGROUP INC	4.125% 25 Jul 2028	680,000	652,265	0.000694%
CITIGROUP INC	4.3% 20 Nov 2026	400,000	394,238	0.000420%
CITIGROUP INC	4.4% 10 Jun 2025	1,780,000	1,777,342	0.001892%
CITIGROUP INC	4.45% 29 Sep 2027	790,000	773,672	0.000824%
CITIGROUP INC	4.65% 23 Jul 2048	2,270,000	2,113,097	0.002249%

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CITIGROUP INC	4.65% 30 Jul 2045	2,238,000	2,046,173	0.002178%
CITIGROUP INC	4.75% 18 May 2046	1,180,000	1,053,547	0.001121%
CITIGROUP INC	5.3% 06 May 2044	93,000	89,072	0.000095%
CITIGROUP INC	5.5% 13 Sep 2025	1,720,000	1,767,071	0.001881%
CITIGROUP INC	8.125% 15 Jul 2039	140,000	182,121	0.000194%
CITIGROUP MORTGAGE LOAN TRUST	1% 25 Feb 2058	1,410,236	1,385,965	0.001475%
CITIGROUP MORTGAGE LOAN TRUST	1% 25 Nov 2070	1,117,894	1,116,361	0.001188%
CITIZENS BANK NA/RI	1% 23 May 2025	2,000,000	1,992,148	0.002121%
CITIZENS FINANCIAL GROUP	2.638% 30 Sep 2032	2,000,000	1,595,260	0.001698%
CITRIX SYSTEMS INC	3.3% 01 Mar 2030	523,000	510,122	0.000543%
CLEARENT NEWCO LLC	1% 01 Oct 2026	3,000,000	2,947,500	0.003138%
CLECO CORPORATE HOLDINGS	4.973% 01 May 2046	2,080,000	1,959,456	0.002086%
CLEVELAND ELECTRIC ILLUM	3.5% 01 Apr 2028	270,000	254,025	0.000270%
CLI FUNDING LLC	2.03% 15 Sep 2045	1,532,920	1,373,238	0.001462%
CLI FUNDING LLC	2.07% 18 Oct 2045	6,821,250	6,150,949	0.006548%
CLOUD PASS THROUGH TRUST	1% 05 Dec 2022	33,780	33,727	0.000036%
CML CBS STUDIO CENTER	3.06% 09 Jan 2024	10,000,000	9,960,000	0.010602%
CNAC HK FINBRIDGE CO LTD	3% 22 Sep 2030	200,000	172,507	0.000184%
CNAC HK FINBRIDGE CO LTD	3.875% 19 Jun 2029	500,000	465,699	0.000496%
COCA COLA CO/THE	2.5% 01 Jun 2040	30,000	23,471	0.000025%
COCA COLA CO/THE	2.5% 15 Mar 2051	180,000	130,360	0.000139%
COCA COLA CO/THE	2.6% 01 Jun 2050	110,000	81,913	0.000087%
COCA COLA CO/THE	3.375% 25 Mar 2027	450,000	446,170	0.000475%
CODELCO INC	3.15% 15 Jan 2051	200,000	136,494	0.000145%
CODELCO INC	3.625% 01 Aug 2027	2,650,000	2,509,431	0.002671%
CODELCO INC	4.25% 17 Jul 2042	390,000	321,253	0.000342%
CODELCO INC	4.375% 05 Feb 2049	225,000	187,430	0.000200%
CODELCO INC	4.5% 01 Aug 2047	200,000	169,650	0.000181%
CODELCO INC	4.875% 04 Nov 2044	510,000	451,189	0.000480%
CODELCO INC	5.625% 18 Oct 2043	449,000	439,539	0.000468%
COLLEGE AVE STUDENT LOANS	1% 25 Jul 2051	105,803	103,235	0.000110%
COLLEGE AVE STUDENT LOANS	1.76% 25 Jun 2052	254,939	228,901	0.000244%
COLLEGE AVE STUDENT LOANS	2.32% 26 Jul 2055	548,429	492,002	0.000524%



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COLOMBIA TELECOMUNICACIO	4.95% 17 Jul 2030	210,000	169,050	0.000180%
COLT FUNDING LLC	1% 25 Feb 2067	658,320	635,666	0.000677%
COLT FUNDING LLC	1% 25 Oct 2066	3,115,038	2,734,704	0.002911%
COLT FUNDING LLC	1% 25 Sep 2061	1,365,021	1,264,206	0.001346%
COLT FUNDING LLC	3.454% 25 Feb 2067	4,010,095	3,748,306	0.003990%
COMCAST CORP	2.65% 01 Feb 2030	1,822,000	1,630,336	0.001735%
COMCAST CORP	2.8% 15 Jan 2051	630,000	445,728	0.000474%
COMCAST CORP	2.887% 01 Nov 2051	810,000	578,639	0.000616%
COMCAST CORP	2.937% 01 Nov 2056	638,000	443,343	0.000472%
COMCAST CORP	2.987% 01 Nov 2063	3,000,000	2,046,219	0.002178%
COMCAST CORP	3.15% 01 Mar 2026	3,380,000	3,290,018	0.003502%
COMCAST CORP	3.2% 15 Jul 2036	185,000	156,640	0.000167%
COMCAST CORP	3.25% 01 Nov 2039	1,800,000	1,479,409	0.001575%
COMCAST CORP	3.4% 01 Apr 2030	470,000	440,990	0.000469%
COMCAST CORP	3.4% 15 Jul 2046	1,025,000	818,806	0.000872%
COMCAST CORP	3.45% 01 Feb 2050	190,000	151,134	0.000161%
COMCAST CORP	3.75% 01 Apr 2040	3,160,000	2,769,617	0.002948%
COMCAST CORP	3.95% 15 Oct 2025	1,170,000	1,174,616	0.001250%
COMCAST CORP	3.969% 01 Nov 2047	153,000	132,302	0.000141%
COMCAST CORP	3.999% 01 Nov 2049	134,000	116,848	0.000124%
COMCAST CORP	4% 01 Mar 2048	120,000	104,316	0.000111%
COMCAST CORP	4% 15 Aug 2047	558,000	482,571	0.000514%
COMCAST CORP	4.049% 01 Nov 2052	1,930,000	1,686,673	0.001795%
COMCAST CORP	4.15% 15 Oct 2028	3,200,000	3,191,119	0.003397%
COMCAST CORP	4.2% 15 Aug 2034	115,000	110,604	0.000118%
COMCAST CORP	4.25% 15 Jan 2033	240,000	235,788	0.000251%
COMCAST CORP	4.25% 15 Oct 2030	1,599,000	1,576,535	0.001678%
COMCAST CORP	4.95% 15 Oct 2058	90,000	89,853	0.000096%
COMCAST CORP	5.65% 15 Jun 2035	90,000	97,908	0.000104%
COMCAST CORP	7.05% 15 Mar 2033	100,000	119,927	0.000128%
COMISION FEDERAL DE ELEC	3.875% 26 Jul 2033	1,216,000	917,472	0.000977%
COMISION FEDERAL DE ELEC	4.688% 15 May 2029	210,000	187,675	0.000200%
COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	830,000	793,688	0.000845%

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COMISION FEDERAL DE ELEC	4.875% 15 Jan 2024	290,000	287,825	0.000306%
COMM MORTGAGE TRUST	1% 10 Feb 2048	25,231,777	552,089	0.000588%
COMM MORTGAGE TRUST	1% 10 Jul 2048	50,748,034	811,700	0.000864%
COMM MORTGAGE TRUST	1% 10 Oct 2046	600,000	550,472	0.000586%
COMM MORTGAGE TRUST	2.819% 10 Jan 2039	425,000	390,424	0.000416%
COMM MORTGAGE TRUST	3.367% 10 Feb 2028	2,683,031	2,644,974	0.002816%
COMM MORTGAGE TRUST	3.376% 10 Jan 2039	625,000	566,979	0.000604%
COMM MORTGAGE TRUST	3.424% 10 Mar 2031	2,660,000	2,655,710	0.002827%
COMM MORTGAGE TRUST	3.612% 10 Oct 2048	4,528,000	4,440,271	0.004727%
COMM MORTGAGE TRUST	3.897% 10 Mar 2031	835,000	835,549	0.000889%
COMM MORTGAGE TRUST	4.3% 10 Oct 2046	460,000	455,704	0.000485%
COMM MORTGAGE TRUST	4.353% 10 Aug 2030	915,000	908,158	0.000967%
COMMERCEHUB, INC.	1% 29 Dec 2027	2,430,223	2,132,521	0.002270%
COMMONSPIRIT HEALTH	2.76% 01 Oct 2024	665,000	647,492	0.000689%
COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	180,000	162,584	0.000173%
COMMONWEALTH BANK AUST	3.9% 12 Jul 2047	350,000	309,650	0.000330%
COMMONWEALTH EDISON CO	3.85% 15 Mar 2052	148,000	130,362	0.000139%
COMMONWEALTH EDISON CO	4% 01 Mar 2048	710,000	638,231	0.000679%
COMMUNITY BRANDS PRNCO LLC	1% 24 Feb 2028	2,494,688	2,444,394	0.002602%
CON EDISON CO OF NY INC	3.2% 01 Dec 2051	940,000	712,354	0.000758%
CON EDISON CO OF NY INC	3.35% 01 Apr 2030	490,000	456,470	0.000486%
CON EDISON CO OF NY INC	3.95% 01 Apr 2050	360,000	312,472	0.000333%
CONAGRA BRANDS INC	4.85% 01 Nov 2028	1,647,000	1,624,376	0.001729%
CONOCO FUNDING CO	7.25% 15 Oct 2031	725,000	861,878	0.000917%
CONOCOPHILLIPS COMPANY	3.8% 15 Mar 2052	650,000	556,214	0.000592%
CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	100,000	81,100	0.000086%
CONSTELLATION BRANDS INC	3.15% 01 Aug 2029	195,000	175,512	0.000187%
CONSTELLATION BRANDS INC	3.6% 09 May 2024	290,000	288,920	0.000308%
CONSTELLATION BRANDS INC	4.35% 09 May 2027	2,410,000	2,389,547	0.002544%
CONSTELLATION BRANDS INC	4.4% 15 Nov 2025	25,000	25,115	0.000027%
CONSTELLATION BRANDS INC	4.65% 15 Nov 2028	325,000	322,834	0.000344%
CONSUMERS ENERGY CO	3.5% 01 Aug 2051	1,178,000	979,558	0.001043%
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	270,000	239,419	0.000255%

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CONTINENTAL RESOURCES	3.8% 01 Jun 2024	830,000	818,787	0.000872%
CONTINENTAL RESOURCES	4.375% 15 Jan 2028	320,000	300,800	0.000320%
CONTINENTAL RESOURCES	4.5% 15 Apr 2023	740,000	742,553	0.000790%
CONTINENTAL RESOURCES	4.9% 01 Jun 2044	530,000	417,264	0.000444%
COOPERATIEVE RABOBANK UA	1% 06 Apr 2028	5,220,000	4,958,264	0.005278%
COOPERATIEVE RABOBANK UA	1% 06 Apr 2033	250,000	225,598	0.000240%
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	3,520,000	3,490,454	0.003716%
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	355,000	328,066	0.000349%
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	285,000	255,679	0.000272%
COREBRIDGE FINANCIAL INC	4.4% 05 Apr 2052	2,000,000	1,667,324	0.001775%
CORNING INC	4.375% 15 Nov 2057	123,000	100,630	0.000107%
CORP ANDINA DE FOMENTO	1.625% 23 Sep 2025	2,950,000	2,755,728	0.002933%
CORPORATE OFFICE PROP LP	2.9% 01 Dec 2033	1,000,000	774,187	0.000824%
COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	460,000	457,586	0.000487%
COSTA RICA GOVERNMENT	4.375% 30 Apr 2025	300,000	289,519	0.000308%
COSTA RICA GOVERNMENT	5.625% 30 Apr 2043	283,000	211,644	0.000225%
COSTA RICA GOVERNMENT	6.125% 19 Feb 2031	1,210,000	1,127,781	0.001200%
COSTA RICA GOVERNMENT	7% 04 Apr 2044	740,000	635,098	0.000676%
COSTCO WHOLESALE CORP	1.375% 20 Jun 2027	430,000	385,760	0.000411%
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	610,000	514,534	0.000548%
COTERRA ENERGY INC	3.9% 15 May 2027	1,560,000	1,495,703	0.001592%
COTERRA ENERGY INC	4.375% 01 Jun 2024	130,000	129,937	0.000138%
COTERRA ENERGY INC	4.375% 15 Mar 2029	1,100,000	1,078,947	0.001149%
COUNTRY GARDEN HLDGS	3.875% 22 Oct 2030	232,000	96,280	0.000102%
COUNTRY GARDEN HLDGS	5.625% 14 Jan 2030	200,000	88,000	0.000094%
COUNTRY GARDEN HLDGS	6.15% 17 Sep 2025	220,000	117,810	0.000125%
COUNTRY GARDEN HLDGS	7.25% 08 Apr 2026	200,000	108,100	0.000115%
COUNTRYWIDE ALTERNATIVE LOAN T	1% 20 Feb 2047	4,045,820	3,125,050	0.003327%
COUNTRYWIDE ALTERNATIVE LOAN T	1% 25 Dec 2035	5,480,772	3,856,438	0.004105%
COUNTRYWIDE ALTERNATIVE LOAN T	1% 25 Sep 2047	1,012,177	892,301	0.000950%
COUNTRYWIDE ASSET BACKED CERTI	1% 25 Dec 2034	3,876,649	3,665,139	0.003901%
COVENANT CREDIT PARTNERS CLO L	1% 15 Oct 2029	1,420,000	1,385,620	0.001475%
COVENANT SURGICAL PARTNERS INC	1% 01 Jul 2027	5,300,000	4,995,250	0.005317%

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COX COMMUNICATIONS INC	2.6% 15 Jun 2031	885,000	740,111	0.000788%
COX COMMUNICATIONS INC	3.15% 15 Aug 2024	357,000	348,505	0.000371%
COX COMMUNICATIONS INC	3.6% 15 Jun 2051	292,000	219,569	0.000234%
COX COMMUNICATIONS INC	3.85% 01 Feb 2025	157,000	155,117	0.000165%
CPM HLDGS INC	1% 16 Nov 2026	2,074,748	1,981,384	0.002109%
CPM HLDGS INC	1% 17 Nov 2025	8,330,380	7,920,109	0.008431%
CPT MORTGAGE TRUST	2.865% 13 Nov 2039	1,805,000	1,576,110	0.001678%
CRASH CHAMPIONS LLC	1% 31 Aug 2025	4,831,008	4,782,698	0.005091%
CRASH CHAMPIONS LLC	1% 31 Jul 2028	706,976	699,906	0.000745%
CRASH CHAMPIONS LLC	1% 31 Jul 2029	2,062,016	2,041,396	0.002173%
CREATIVE ARTISTS AGENCY, LLC	1% 27 Nov 2026	6,400,000	6,144,000	0.006540%
CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	1,270,000	1,271,015	0.001353%
CREDICORP LTD	2.75% 17 Jun 2025	200,000	185,580	0.000198%
CREDIT ACCEPTANCE AUTO LOAN TR	0.96% 15 Feb 2030	2,360,000	2,259,347	0.002405%
CREDIT ACCEPTANCE AUTO LOAN TR	1% 15 May 2030	2,185,000	2,079,110	0.002213%
CREDIT ACCEPTANCE AUTO LOAN TR	1.26% 15 Oct 2030	830,000	782,199	0.000833%
CREDIT ACCEPTANCE AUTO LOAN TR	1.37% 16 Jul 2029	825,000	812,687	0.000865%
CREDIT ACCEPTANCE AUTO LOAN TR	2.38% 15 Nov 2028	595,312	594,613	0.000633%
CREDIT SUISSE ABS REPACKAGING	2.5% 25 Jan 2030	273,210	264,930	0.000282%
CREDIT SUISSE FIRST BOSTON MOR	7.5% 25 Dec 2032	4,146	4,013	0.000004%
CREDIT SUISSE GROUP AG	1% 01 Apr 2031	1,200,000	1,061,807	0.001130%
CREDIT SUISSE GROUP AG	1% 02 Apr 2026	1,000,000	1,020,372	0.001086%
CREDIT SUISSE GROUP AG	1% 11 Sep 2025	250,000	235,206	0.000250%
CREDIT SUISSE GROUP AG	1% 14 May 2032	1,480,000	1,177,773	0.001254%
CREDIT SUISSE MORTGAGE TRUST	1% 15 Jun 2039	760,000	758,173	0.000807%
CREDIT SUISSE MORTGAGE TRUST	1% 15 May 2036	13,369,000	12,749,890	0.013572%
CREDIT SUISSE MORTGAGE TRUST	1% 15 Nov 2038	1,205,000	1,165,605	0.001241%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Apr 2047	678,316	631,076	0.000672%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Feb 2061	3,731,757	3,473,773	0.003698%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Feb 2066	1,856,523	1,758,372	0.001872%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Jul 2047	1,062,472	1,028,696	0.001095%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Jul 2066	3,220,289	2,724,703	0.002900%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2059	786,502	763,274	0.000812%

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CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2060	814,500	745,096	0.000793%
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	4,947,053	4,343,045	0.004623%
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	2,271,873	2,095,129	0.002230%
CREDIT SUISSE NEW YORK	1.25% 07 Aug 2026	335,000	293,208	0.000312%
CREDIT SUISSE NEW YORK	3.625% 09 Sep 2024	1,370,000	1,345,206	0.001432%
CROATIA	1.5% 17 Jun 2031	100,000	89,373	0.000095%
CROATIA	6% 26 Jan 2024	794,000	817,167	0.000870%
CROWN CASTLE INTL CORP	2.25% 15 Jan 2031	1,974,000	1,601,183	0.001704%
CROWN CASTLE INTL CORP	2.5% 15 Jul 2031	446,000	364,958	0.000388%
CROWN CASTLE INTL CORP	2.9% 15 Mar 2027	314,000	289,555	0.000308%
CROWN CASTLE INTL CORP	3.1% 15 Nov 2029	690,000	609,124	0.000648%
CROWN CASTLE INTL CORP	3.15% 15 Jul 2023	142,000	140,456	0.000150%
CROWN CASTLE INTL CORP	3.8% 15 Feb 2028	187,000	176,430	0.000188%
CROWN CASTLE INTL CORP	4.15% 01 Jul 2050	115,000	95,580	0.000102%
CROWN CASTLE INTL CORP	5.2% 15 Feb 2049	160,000	153,283	0.000163%
CSAIL COMMERCIAL MORTGAGE TRUS	1% 15 Apr 2051	2,250,000	2,203,794	0.002346%
CSAIL COMMERCIAL MORTGAGE TRUS	3.807% 15 Nov 2048	4,463,000	4,397,381	0.004681%
CSL FINANCE PLC	4.05% 27 Apr 2029	1,145,000	1,124,069	0.001197%
CSL FINANCE PLC	4.25% 27 Apr 2032	1,145,000	1,119,486	0.001192%
CSX CORP	2.5% 15 May 2051	219,000	147,342	0.000157%
CSX CORP	2.6% 01 Nov 2026	796,000	747,409	0.000796%
CSX CORP	4.1% 15 Mar 2044	270,000	237,086	0.000252%
CSX CORP	4.75% 15 Nov 2048	1,107,000	1,080,911	0.001151%
CT TECH INTERM HLGDS INC	1% 16 Dec 2025	3,061,779	2,855,109	0.003039%
CT TRUST	5.125% 03 Feb 2032	200,000	160,250	0.000171%
CURIA GLOBAL INC	1% 31 Aug 2029	7,500,000	7,143,750	0.007604%
CVS HEALTH CORP	1.875% 28 Feb 2031	140,000	112,108	0.000119%
CVS HEALTH CORP	2.125% 15 Sep 2031	460,000	373,100	0.000397%
CVS HEALTH CORP	2.875% 01 Jun 2026	260,000	247,429	0.000263%
CVS HEALTH CORP	3% 15 Aug 2026	1,154,000	1,103,674	0.001175%
CVS HEALTH CORP	3.625% 01 Apr 2027	921,000	897,177	0.000955%
CVS HEALTH CORP	3.75% 01 Apr 2030	960,000	897,943	0.000956%
CVS HEALTH CORP	3.875% 20 Jul 2025	360,000	357,734	0.000381%

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CVS HEALTH CORP	4.125% 01 Apr 2040	1,080,000	942,675	0.001003%
CVS HEALTH CORP	4.25% 01 Apr 2050	290,000	249,671	0.000266%
CVS HEALTH CORP	4.3% 25 Mar 2028	1,362,000	1,347,590	0.001434%
CVS HEALTH CORP	5.05% 25 Mar 2048	3,610,000	3,455,665	0.003678%
CVS HEALTH CORP	5.125% 20 Jul 2045	1,398,000	1,346,585	0.001433%
CVS PASS THROUGH TRUST	6.036% 10 Dec 2028	791,678	812,527	0.000865%
CZECH REPUBLIC	1.2% 13 Mar 2031	33,000,000	1,026,536	0.001093%
D.R. HORTON INC	1.3% 15 Oct 2026	692,000	597,798	0.000636%
D.R. HORTON INC	2.6% 15 Oct 2025	151,000	142,278	0.000151%
DAE FUNDING LLC	1.55% 01 Aug 2024	2,295,000	2,149,628	0.002288%
DALLAS FORT WORTH TX INTERNATI	4.507% 01 Nov 2051	1,020,000	991,403	0.001055%
DANONE SA	2.589% 02 Nov 2023	1,040,000	1,027,653	0.001094%
DANSKE BANK A/S	1% 01 Apr 2028	3,190,000	3,025,525	0.003221%
DANSKE BANK A/S	1% 10 Sep 2027	432,000	378,319	0.000403%
DANSKE BANK A/S	1% 20 Dec 2025	340,000	324,008	0.000345%
DANSKE BANK A/S	1% 28 Mar 2025	2,020,000	1,986,698	0.002115%
DANSKE BANK A/S	1.226% 22 Jun 2024	200,000	188,141	0.000200%
DANSKE BANK A/S	3.875% 12 Sep 2023	966,000	961,809	0.001024%
DANSKE BANK A/S	5.375% 12 Jan 2024	3,691,000	3,723,671	0.003964%
DAYCO PRODS LLC	1% 19 May 2023	8,723,863	7,891,955	0.008401%
DCP MIDSTREAM OPERATING	5.125% 15 May 2029	2,500,000	2,250,000	0.002395%
DCP RIGHTS, LLC	1% 15 Jan 2024	1,250,000	1,218,471	0.001297%
DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Mar 2067	473,152	459,269	0.000489%
DEERE + COMPANY	3.1% 15 Apr 2030	170,000	158,765	0.000169%
DEERE + COMPANY	3.75% 15 Apr 2050	1,180,000	1,077,194	0.001147%
DELL INT LLC / EMC CORP	3.45% 15 Dec 2051	1,267,000	857,227	0.000912%
DELL INT LLC / EMC CORP	5.3% 01 Oct 2029	2,500,000	2,464,575	0.002623%
DELL INT LLC / EMC CORP	8.35% 15 Jul 2046	48,000	59,776	0.000064%
DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	482,000	465,903	0.000496%
DELTA AIR LINES INC	2.9% 28 Oct 2024	450,000	415,917	0.000443%
DELTA AIR LINES INC	7% 01 May 2025	2,550,000	2,581,081	0.002747%
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	2,470,000	2,400,007	0.002555%
DEUTSCHE BANK AG	1% 19 Nov 2025	400,000	394,284	0.000420%

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DEUTSCHE BANK AG	1% 23 Feb 2028	700,000	659,758	0.000702%
DEUTSCHE BANK AG	4.1% 13 Jan 2026	158,000	156,054	0.000166%
DEUTSCHE BANK COMMERCIAL MORTG	1% 15 Sep 2053	2,930,030	229,687	0.000244%
DEUTSCHE BANK NY	1% 01 Apr 2025	761,000	711,121	0.000757%
DEUTSCHE BANK NY	1% 16 Nov 2027	7,000,000	6,040,875	0.006430%
DEUTSCHE BANK NY	1.686% 19 Mar 2026	884,000	792,709	0.000844%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2023	4,150,860	4,500,512	0.004791%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2026	9,580,607	10,680,649	0.011369%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2033	15,268,177	17,306,571	0.018422%
DEUTSCHLAND I/L BOND	0.1% 15 Apr 2046	3,256,288	4,001,874	0.004260%
DEUTSCHLAND I/L BOND	0.5% 15 Apr 2030	8,443,764	9,868,192	0.010504%
DEVELOPMENT BANK BELARUS	6.75% 02 May 2024	390,000	50,700	0.000054%
DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	870,000	821,802	0.000875%
DEVON ENERGY CORPORATION	4.75% 15 May 2042	367,000	332,827	0.000354%
DEVON ENERGY CORPORATION	5% 15 Jun 2045	1,366,000	1,266,744	0.001348%
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	440,000	437,057	0.000465%
DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	2,246,000	2,337,785	0.002489%
DEVON ENERGY CORPORATION	5.875% 15 Jun 2028	19,000	19,385	0.000021%
DEVON ENERGY CORPORATION	8.25% 01 Aug 2023	228,000	236,989	0.000252%
DEVT BANK OF MONGOLIA	7.25% 23 Oct 2023	400,000	384,000	0.000409%
DG INVES INTER HLDGS 2 INC	1% 31 Mar 2028	11,878,291	11,343,767	0.012075%
DH EUROPE FINANCE II	1.35% 18 Sep 2039	200,000	145,139	0.000154%
DIAGEO CAPITAL PLC	2% 29 Apr 2030	1,997,000	1,703,591	0.001813%
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	1,165,000	1,014,659	0.001080%
DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	2,162,000	2,109,331	0.002245%
DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	5,175,000	4,740,113	0.005046%
DIAMONDBACK ENERGY INC	4.25% 15 Mar 2052	443,000	367,405	0.000391%
DIAMONDBACK ENERGY INC	4.4% 24 Mar 2051	196,000	166,897	0.000178%
DIG INTL FIN/DIG INTL HL	8.75% 25 May 2024	53,000	49,290	0.000052%
DIGITAL DUTCH FINCO BV	1% 15 Jan 2032	450,000	334,590	0.000356%
DIGITAL DUTCH FINCO BV	1.5% 15 Mar 2030	370,000	313,190	0.000333%
DILIGENT CORPORATION	1% 04 Aug 2025	2,870,678	2,846,769	0.003030%
DISCOVER BANK	1% 09 Aug 2028	2,000,000	1,944,300	0.002070%

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DISCOVERY COMMUNICATIONS	1.9% 19 Mar 2027	847,000	829,311	0.000883%
DISCOVERY COMMUNICATIONS	3.8% 13 Mar 2024	284,000	282,486	0.000301%
DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	991,000	968,909	0.001031%
DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	689,000	643,151	0.000685%
DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	116,000	107,003	0.000114%
DISCOVERY COMMUNICATIONS	4.65% 15 May 2050	650,000	511,135	0.000544%
DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	507,000	434,894	0.000463%
DISCOVERY COMMUNICATIONS	5.3% 15 May 2049	1,084,000	928,126	0.000988%
DIST OF COLUMBIA REVENUE	3.532% 01 Apr 2047	850,000	671,455	0.000715%
DIVIDEND SOLAR LOANS LLC	4.29% 20 Jul 2038	8,999,747	8,685,545	0.009246%
DOLLAR TREE INC	4.2% 15 May 2028	3,000,000	2,914,089	0.003102%
DOMINICAN REPUBLIC	4.5% 30 Jan 2030	590,000	472,335	0.000503%
DOMINICAN REPUBLIC	4.875% 23 Sep 2032	3,255,000	2,504,460	0.002666%
DOMINICAN REPUBLIC	5.3% 21 Jan 2041	902,000	622,639	0.000663%
DOMINICAN REPUBLIC	5.5% 22 Feb 2029	1,016,000	883,148	0.000940%
DOMINICAN REPUBLIC	5.5% 27 Jan 2025	244,000	242,219	0.000258%
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	3,387,000	2,309,141	0.002458%
DOMINICAN REPUBLIC	5.95% 25 Jan 2027	1,530,000	1,460,604	0.001555%
DOMINICAN REPUBLIC	6% 19 Jul 2028	338,000	313,495	0.000334%
DOMINICAN REPUBLIC	6.4% 05 Jun 2049	169,000	126,037	0.000134%
DOMINICAN REPUBLIC	6.5% 15 Feb 2048	1,679,000	1,267,645	0.001349%
DOMINICAN REPUBLIC	6.85% 27 Jan 2045	2,494,000	1,966,768	0.002094%
DOMINICAN REPUBLIC	6.875% 29 Jan 2026	595,000	606,981	0.000646%
DOMINICAN REPUBLIC	7.45% 30 Apr 2044	1,436,000	1,224,331	0.001303%
DOMINION ENERGY INC	3.375% 01 Apr 2030	3,580,000	3,272,615	0.003484%
DOMINION ENERGY INC	3.9% 01 Oct 2025	1,875,000	1,864,349	0.001985%
DOMINOS PIZZA MASTER ISSUER LL	2.662% 25 Apr 2051	1,395,900	1,216,721	0.001295%
DOMINOS PIZZA MASTER ISSUER LL	3.668% 25 Oct 2049	977,500	884,742	0.000942%
DOMINOS PIZZA MASTER ISSUER LL	4.116% 25 Jul 2048	2,238,800	2,182,745	0.002323%
DOW CHEMICAL CO/THE	5.55% 30 Nov 2048	195,000	196,798	0.000209%
DP WORLD CRESCENT LTD	3.749% 30 Jan 2030	257,000	235,839	0.000251%
DP WORLD CRESCENT LTD	3.875% 18 Jul 2029	867,000	802,287	0.000854%
DP WORLD PLC	5.625% 25 Sep 2048	2,100,000	1,964,512	0.002091%



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DP WORLD SALAAM	1% 31 Dec 2099	430,000	431,428	0.000459%
DRAKE SOFTWARE LLC	1% 16 Mar 2026	605,769	601,226	0.000640%
DRAKE SOFTWARE LLC	1% 16 Mar 2028	5,651,524	4,966,277	0.005286%
DRIVE AUTO RECEIVABLES TRUST	0.52% 15 Jan 2025	3,282,476	3,260,252	0.003470%
DRIVE AUTO RECEIVABLES TRUST	2.7% 16 Feb 2027	1,720,000	1,702,039	0.001812%
DRYDEN SENIOR LOAN FUND	1% 15 Apr 2034	1,150,000	1,108,255	0.001180%
DRYDEN SENIOR LOAN FUND	1% 17 Jul 2034	1,635,000	1,577,896	0.001680%
DRYDEN SENIOR LOAN FUND	1% 18 Apr 2031	12,418,000	12,121,632	0.012903%
DRYDEN SENIOR LOAN FUND	1% 20 Apr 2034	1,360,000	1,307,002	0.001391%
DTE ELECTRIC CO	3.95% 01 Mar 2049	486,000	435,618	0.000464%
DTE ELECTRIC CO	4.05% 15 May 2048	305,000	278,160	0.000296%
DUBAI GOVT INT L BONDS	3.9% 09 Sep 2050	1,344,000	967,680	0.001030%
DUBAI GOVT INT L BONDS	5.25% 30 Jan 2043	1,150,000	1,043,618	0.001111%
DUKE ENERGY CAROLINAS	2.55% 15 Apr 2031	1,130,000	988,076	0.001052%
DUKE ENERGY CAROLINAS	3.45% 15 Apr 2051	126,000	102,451	0.000109%
DUKE ENERGY CAROLINAS	3.55% 15 Mar 2052	159,000	132,072	0.000141%
DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	329,000	289,473	0.000308%
DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	1,626,000	1,688,084	0.001797%
DUKE ENERGY CORP	2.4% 15 Aug 2022	1,650,000	1,649,422	0.001756%
DUKE ENERGY CORP	2.55% 15 Jun 2031	2,004,000	1,664,809	0.001772%
DUKE ENERGY CORP	3.15% 15 Aug 2027	720,000	680,080	0.000724%
DUKE ENERGY CORP	3.75% 01 Sep 2046	3,000,000	2,362,488	0.002515%
DUKE ENERGY FLORIDA LLC	1.75% 15 Jun 2030	361,000	299,394	0.000319%
DUKE ENERGY FLORIDA LLC	2.5% 01 Dec 2029	2,129,000	1,891,745	0.002014%
DUKE ENERGY FLORIDA LLC	3% 15 Dec 2051	153,000	114,166	0.000122%
DUKE ENERGY FLORIDA LLC	3.4% 01 Oct 2046	198,000	155,906	0.000166%
DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	990,000	765,301	0.000815%
DUKE ENERGY OHIO INC	3.65% 01 Feb 2029	306,000	292,187	0.000311%
DUKE ENERGY PROGRESS LLC	2.9% 15 Aug 2051	154,000	113,415	0.000121%
DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	105,000	99,864	0.000106%
DUKE ENERGY PROGRESS LLC	4% 01 Apr 2052	510,000	455,794	0.000485%
DUKE ENERGY PROGRESS LLC	4.1% 15 May 2042	807,000	729,640	0.000777%
DUKE ENERGY PROGRESS LLC	4.2% 15 Aug 2045	149,000	135,374	0.000144%

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DUKE ENERGY PROGRESS LLC	4.375% 30 Mar 2044	635,000	589,902	0.000628%
DUKE ENERGY PROGRESS LLC	6.3% 01 Apr 2038	2,000	2,284	0.000002%
DUKE REALTY LP	1.75% 01 Feb 2031	730,000	593,498	0.000632%
DUKE REALTY LP	4% 15 Sep 2028	215,000	208,419	0.000222%
DUN + BRADSTREET CORP	1% 06 Feb 2026	7,011,084	6,601,357	0.007027%
DUPONT DE NEMOURS INC	4.205% 15 Nov 2023	2,610,000	2,625,711	0.002795%
DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	1,487,000	1,497,124	0.001594%
DUQUESNE LIGHT HOLDINGS	2.532% 01 Oct 2030	3,000,000	2,464,872	0.002624%
E2OPEN, LLC	1% 04 Feb 2028	6,209,622	5,849,961	0.006227%
EAGLE RE 2018 1 LTD.	1% 25 Nov 2028	655,848	653,230	0.000695%
EAGLE RE LTD	1% 25 Apr 2029	13,511,340	13,385,684	0.014249%
EAGLE RE LTD	1% 25 Apr 2034	6,127,000	5,915,680	0.006297%
EAGLE RE LTD	1% 25 Jan 2030	450,311	448,146	0.000477%
EAGLE RE LTD	1% 25 Oct 2033	6,199,000	6,184,388	0.006583%
EASTERN ENERGY GAS	2.5% 15 Nov 2024	575,000	555,426	0.000591%
EATON CORP	4.15% 02 Nov 2042	1,420,000	1,274,326	0.001356%
ECOLAB INC	2.75% 18 Aug 2055	266,000	185,254	0.000197%
ECOPETROL SA	4.125% 16 Jan 2025	795,000	736,695	0.000784%
ECOPETROL SA	5.875% 28 May 2045	2,395,000	1,627,007	0.001732%
ECOPETROL SA	6.875% 29 Apr 2030	231,000	204,204	0.000217%
EDELMAN FINANCIAL CENTER LLC	1% 20 Jul 2026	1,900,000	1,729,589	0.001841%
EDISON INTERNATIONAL	4.95% 15 Apr 2025	312,000	312,783	0.000333%
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	296,813	263,545	0.000281%
EFSE	0.01% 15 Oct 2025	13,700,000	13,704,784	0.014588%
EIG PEARL HOLDINGS SARL	3.545% 31 Aug 2036	200,000	170,500	0.000181%
ELECTRONIC ARTS INC	1.85% 15 Feb 2031	1,097,000	891,239	0.000949%
ELEVANCE HEALTH INC	2.95% 01 Dec 2022	1,935,000	1,933,897	0.002059%
ELEVANCE HEALTH INC	3.35% 01 Dec 2024	320,000	315,582	0.000336%
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	270,000	262,773	0.000280%
ELEVANCE HEALTH INC	4.1% 15 May 2032	930,000	904,766	0.000963%
ELEVANCE HEALTH INC	4.55% 01 Mar 2048	103,000	97,396	0.000104%
ELEVANCE HEALTH INC	4.55% 15 May 2052	320,000	300,959	0.000320%
ELEVANCE HEALTH INC	4.85% 15 Aug 2054	187,000	179,367	0.000191%

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ELEVANCE HEALTH INC	5.1% 15 Jan 2044	595,000	594,768	0.000633%
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Feb 2066	241,787	220,572	0.000235%
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Jan 2067	2,300,507	2,033,327	0.002164%
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Jun 2066	541,743	489,793	0.000521%
ELMWOOD CLO II LTD.	1% 20 Apr 2034	3,430,000	3,324,699	0.003539%
ELP 2021 ELP	1% 15 Nov 2038	2,370,000	2,262,870	0.002409%
EMERA US FINANCE LP	4.75% 15 Jun 2046	3,000,000	2,640,439	0.002811%
EMERGE ENERGY SVSC OPRTING LLC	1% 20 Dec 2022	1,492,052	1,492,052	0.001588%
EMF UK PLC	1% 13 Mar 2046	1,668,544	1,994,479	0.002123%
EMPOWER FINANCE 2020 LP	1.776% 17 Mar 2031	730,000	585,502	0.000623%
EMPRESA DE TRANSPORTE ME	4.7% 07 May 2050	376,000	310,283	0.000330%
EMPRESA NACIONAL DEL PET	3.45% 16 Sep 2031	200,000	161,500	0.000172%
EMPRESA NACIONAL DEL PET	3.75% 05 Aug 2026	228,000	210,615	0.000224%
EMPRESA NACIONAL DEL PET	4.5% 14 Sep 2047	376,000	274,480	0.000292%
ENBRIDGE INC	2.5% 01 Aug 2033	4,000,000	3,232,638	0.003441%
ENEL FINANCE INTL NV	1.375% 12 Jul 2026	1,450,000	1,271,421	0.001353%
ENEL FINANCE INTL NV	5% 15 Jun 2032	2,170,000	2,094,987	0.002230%
ENERGEAN ISRAEL FINANCE	5.375% 30 Mar 2028	120,000	101,556	0.000108%
ENERGEAN ISRAEL FINANCE	5.875% 30 Mar 2031	220,000	178,750	0.000190%
ENERGY TRANSFER LP	3.6% 01 Feb 2023	425,000	423,793	0.000451%
ENERGY TRANSFER LP	3.75% 15 May 2030	4,620,000	4,163,630	0.004432%
ENERGY TRANSFER LP	3.9% 15 May 2024	682,000	676,703	0.000720%
ENERGY TRANSFER LP	4.4% 15 Mar 2027	60,000	58,105	0.000062%
ENERGY TRANSFER LP	4.5% 15 Apr 2024	1,818,000	1,818,830	0.001936%
ENERGY TRANSFER LP	4.95% 15 Jun 2028	316,000	311,382	0.000331%
ENERGY TRANSFER LP	5% 15 May 2050	2,240,000	1,906,115	0.002029%
ENERGY TRANSFER LP	5.25% 15 Apr 2029	2,191,000	2,170,090	0.002310%
ENERGY TRANSFER LP	5.3% 01 Apr 2044	70,000	60,720	0.000065%
ENERGY TRANSFER LP	5.5% 01 Jun 2027	945,000	959,185	0.001021%
ENERGY TRANSFER LP	5.875% 15 Jan 2024	311,000	317,103	0.000338%
ENERGY TRANSFER LP	5.95% 01 Dec 2025	127,000	131,445	0.000140%
ENERGY TRANSFER LP	6.125% 15 Dec 2045	1,820,000	1,735,874	0.001848%
ENERGY TRANSFER LP	6.25% 15 Apr 2049	2,395,000	2,321,512	0.002471%

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ENERGY TRANSFER LP	8.25% 15 Nov 2029	174,000	200,291	0.000213%
ENN CLEAN ENERGY	3.375% 12 May 2026	200,000	181,614	0.000193%
ENERGY ARKANSAS LLC	3.35% 15 Jun 2052	195,000	153,894	0.000164%
ENERGY LOUISIANA LLC	1.6% 15 Dec 2030	922,000	738,209	0.000786%
ENERGY LOUISIANA LLC	2.9% 15 Mar 2051	132,000	95,141	0.000101%
ENERGY LOUISIANA LLC	4.2% 01 Sep 2048	113,000	103,684	0.000110%
ENTERPRISE PRODUCTS OPER	1% 15 Feb 2078	190,000	149,977	0.000160%
ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	2,500,000	2,188,690	0.002330%
ENTERPRISE PRODUCTS OPER	3.2% 15 Feb 2052	39,000	28,006	0.000030%
ENTERPRISE PRODUCTS OPER	3.3% 15 Feb 2053	254,000	184,757	0.000197%
ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	470,000	367,272	0.000391%
ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	370,000	292,875	0.000312%
ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	1,760,000	1,719,404	0.001830%
ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	472,000	393,590	0.000419%
ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	1,935,000	1,749,751	0.001863%
ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	60,000	54,662	0.000058%
ENTERPRISE PRODUCTS OPER	5.7% 15 Feb 2042	257,000	258,589	0.000275%
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	60,000	70,971	0.000076%
EOG RESOURCES INC	3.9% 01 Apr 2035	600,000	553,740	0.000589%
EOG RESOURCES INC	4.15% 15 Jan 2026	600,000	604,578	0.000644%
EQT CORP	3.9% 01 Oct 2027	520,000	483,907	0.000515%
EQT CORP	7.5% 01 Feb 2030	600,000	644,034	0.000686%
EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	1,870,000	1,832,757	0.001951%
EQUINIX INC	1.8% 15 Jul 2027	265,000	229,938	0.000245%
EQUINIX INC	2% 15 May 2028	1,457,000	1,250,777	0.001331%
EQUINIX INC	2.5% 15 May 2031	1,020,000	826,520	0.000880%
EQUINIX INC	3.2% 18 Nov 2029	1,095,000	972,730	0.001035%
EQUINIX INC	3.9% 15 Apr 2032	936,000	846,522	0.000901%
EQUINOR ASA	3.625% 06 Apr 2040	895,000	784,840	0.000835%
EQUINOR ASA	3.7% 06 Apr 2050	585,000	503,001	0.000535%
EQUINOX HLDGS INC	1% 08 Mar 2024	6,340,041	4,691,631	0.004994%
EQUITABLE FINANCIAL LIFE	1.8% 08 Mar 2028	2,525,000	2,188,696	0.002330%
EQUITABLE HOLDINGS INC	4.35% 20 Apr 2028	3,000,000	2,893,963	0.003081%

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EQUITABLE HOLDINGS INC	5% 20 Apr 2048	1,000,000	924,467	0.000984%
ERSTE GROUP BANK AG	1% 08 Sep 2031	200,000	186,768	0.000199%
ESCAPE VELOCITY ACQUISTION INC	1% 06 Oct 2029	2,900,000	2,791,250	0.002971%
ESCAPE VELOCITY HOLDINGS, INC.	1% 08 Oct 2028	1,596,000	1,492,260	0.001588%
ESCROW RCN CORP	11.625% 15 Apr 2023	907,000	88,342	0.000094%
ESKOM HOLDINGS SOC LTD	4.314% 23 Jul 2027	1,300,000	1,065,480	0.001134%
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	530,000	474,350	0.000505%
ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	660,000	607,200	0.000646%
ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	830,000	697,881	0.000743%
ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	510,000	411,774	0.000438%
ESM TBILL	0.01% 11 Aug 2022	3,600,000	3,765,501	0.004008%
EUROHOME UK MORTGAGES PLC	1% 15 Sep 2044	1,488,055	1,765,754	0.001880%
EUROPEAN INVESTMENT BANK	0.01% 14 Jan 2031	2,575,000	2,274,332	0.002421%
EUROPEAN UNION	0.01% 02 Jun 2028	10,900,000	10,316,487	0.010982%
EUROPEAN UNION	0.01% 04 Oct 2030	1,100,000	982,422	0.001046%
EUROPEAN UNION	1.25% 04 Feb 2043	500,000	422,873	0.000450%
EUROPEAN UNION BILL	0.01% 09 Sep 2022	10,400,000	10,879,202	0.011581%
EUROSAIL PLC	1% 15 Dec 2044	7,827,000	7,509,873	0.007994%
EVERGY INC	2.45% 15 Sep 2024	695,000	668,254	0.000711%
EVERGY INC	2.9% 15 Sep 2029	1,265,000	1,116,422	0.001188%
EVERGY METRO	2.25% 01 Jun 2030	190,000	163,769	0.000174%
EXAMWORKS GROUP INC	1% 30 Sep 2029	17,684,615	17,109,865	0.018213%
EXELON CORP	2.75% 15 Mar 2027	130,000	121,522	0.000129%
EXELON CORP	4.1% 15 Mar 2052	3,320,000	2,862,084	0.003047%
EXELON CORP	4.7% 15 Apr 2050	512,000	479,744	0.000511%
EXELON CORP	5.625% 15 Jun 2035	203,000	213,788	0.000228%
EXETER AUTOMOBILE RECEIVABLES	2.58% 15 Sep 2025	3,905,000	3,857,197	0.004106%
EXETER AUTOMOBILE RECEIVABLES	2.73% 15 Dec 2025	1,235,000	1,218,234	0.001297%
EXPORT IMPORT BANK CHINA	3.23% 23 Mar 2030	10,000,000	1,503,965	0.001601%
EXPORT IMPORT BANK CHINA	3.33% 22 Feb 2026	9,000,000	1,368,945	0.001457%
EXPORT IMPORT BK INDIA	2.25% 13 Jan 2031	290,000	227,574	0.000242%
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	320,000	277,768	0.000296%
EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	1,880,000	1,791,873	0.001907%

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EXPORT IMPORT BK INDIA	3.875% 01 Feb 2028	1,720,000	1,639,220	0.001745%
EXPORT IMPORT BK INDIA	4% 14 Jan 2023	319,000	319,289	0.000340%
EXTELL HARD ROCK NYC	4% 01 Mar 2050	6,500,000	6,500,000	0.006919%
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	4,691,128	4,573,321	0.004868%
EXXON MOBIL CORPORATION	1.408% 26 Jun 2039	650,000	477,184	0.000508%
EXXON MOBIL CORPORATION	1.571% 15 Apr 2023	70,000	69,303	0.000074%
EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	2,050,000	2,018,379	0.002149%
EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	1,310,000	1,284,841	0.001368%
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	790,000	757,654	0.000807%
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	750,000	683,882	0.000728%
EXXON MOBIL CORPORATION	4.227% 19 Mar 2040	1,170,000	1,105,567	0.001177%
EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	600,000	565,611	0.000602%
FACTSET RESEARCH SYSTEMS	3.45% 01 Mar 2032	642,000	562,695	0.000599%
FANNIE MAE	0.01% 15 May 2030	4,335,000	3,336,564	0.003552%
FANNIE MAE	0.01% 25 Mar 2042	71,681	64,491	0.000069%
FANNIE MAE	1% 25 Aug 2044	684,438	28,192	0.000030%
FANNIE MAE	1% 25 Aug 2046	1,321,495	1,318,641	0.001404%
FANNIE MAE	1% 25 Dec 2049	5,419,148	722,001	0.000769%
FANNIE MAE	1% 25 May 2039	19,514,202	2,405,662	0.002561%
FANNIE MAE	1% 25 Nov 2047	242,013	24,465	0.000026%
FANNIE MAE	2% 25 Aug 2050	800,000	670,704	0.000714%
FANNIE MAE	2% 25 Jul 2050	624,466	433,118	0.000461%
FANNIE MAE	2.5% 25 Aug 2050	668,570	106,831	0.000114%
FANNIE MAE	2.5% 25 Feb 2051	2,258,625	353,334	0.000376%
FANNIE MAE	3% 25 Apr 2032	191,070	4,944	0.000005%
FANNIE MAE	3% 25 Dec 2051	61,230,881	9,909,478	0.010548%
FANNIE MAE	3% 25 Feb 2052	27,015,315	3,124,553	0.003326%
FANNIE MAE	3% 25 Jan 2052	14,717,927	2,121,480	0.002258%
FANNIE MAE	3% 25 Jul 2050	26,722,592	3,925,682	0.004179%
FANNIE MAE	3% 25 Oct 2051	24,186,606	4,571,469	0.004866%
FANNIE MAE	3% 25 Sep 2032	1,436,578	95,856	0.000102%
FANNIE MAE	3.5% 25 Dec 2051	31,524,189	5,006,911	0.005330%
FANNIE MAE	3.5% 25 May 2041	26,365,278	3,581,649	0.003813%

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FANNIE MAE	3.5% 25 Sep 2045	253,950	240,783	0.000256%
FANNIE MAE	4% 25 Aug 2033	4,085,000	4,091,628	0.004355%
FANNIE MAE	4% 25 Dec 2051	26,527,019	4,839,385	0.005151%
FANNIE MAE	4% 25 Feb 2041	2,400,078	2,433,726	0.002591%
FANNIE MAE	4% 25 Jul 2050	19,947,117	3,874,692	0.004125%
FANNIE MAE	4% 25 Jun 2051	27,712,404	5,359,199	0.005705%
FANNIE MAE	4% 25 Sep 2027	31,744	1,114	0.000001%
FANNIE MAE	4% 25 Sep 2050	16,894,915	3,335,673	0.003551%
FANNIE MAE	4.5% 25 Aug 2050	23,818,239	4,221,807	0.004494%
FANNIE MAE	5.5% 25 Jul 2041	1,615,836	1,728,153	0.001840%
FANNIE MAE	6.5% 25 Jun 2039	24,899	25,999	0.000028%
FANNIE MAE CAS	1% 25 Apr 2028	891,357	930,578	0.000991%
FANNIE MAE CAS	1% 25 Apr 2029	2,036,757	2,105,957	0.002242%
FANNIE MAE CAS	1% 25 Aug 2028	4,490,664	4,711,215	0.005015%
FANNIE MAE CAS	1% 25 Dec 2041	16,941,620	15,580,256	0.016585%
FANNIE MAE CAS	1% 25 Feb 2030	3,877,255	3,886,984	0.004138%
FANNIE MAE CAS	1% 25 Jan 2024	1,202,250	1,229,542	0.001309%
FANNIE MAE CAS	1% 25 Jan 2029	2,675,053	2,786,975	0.002967%
FANNIE MAE CAS	1% 25 Jan 2042	3,425,546	3,184,856	0.003390%
FANNIE MAE CAS	1% 25 Jul 2029	569,992	582,139	0.000620%
FANNIE MAE CAS	1% 25 Jul 2031	1,938,469	1,926,492	0.002051%
FANNIE MAE CAS	1% 25 Mar 2042	2,029,230	1,949,630	0.002075%
FANNIE MAE CAS	1% 25 May 2029	2,261,283	2,338,086	0.002489%
FANNIE MAE CAS	1% 25 May 2030	2,273,373	2,276,115	0.002423%
FANNIE MAE CAS	1% 25 Nov 2024	203,893	205,729	0.000219%
FANNIE MAE CAS	1% 25 Nov 2041	4,306,714	3,954,195	0.004209%
FANNIE MAE CAS	1% 25 Oct 2023	116,895	120,137	0.000128%
FANNIE MAE CAS	1% 25 Oct 2028	822,943	848,793	0.000904%
FANNIE MAE CAS	1% 25 Oct 2030	4,676,147	4,680,454	0.004982%
FANNIE MAE CAS	1% 25 Oct 2039	216,886	215,297	0.000229%
FANNIE MAE CAS	1% 25 Sep 2028	1,197,772	1,244,689	0.001325%
FANNIEMAE ACES	1% 01 Jan 2034	1,345,000	1,172,477	0.001248%
FANNIEMAE ACES	1% 25 Jan 2025	67,613,984	137,507	0.000146%

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FANNIEMAE ACES	1% 25 Jan 2030	44,959,461	775,236	0.000825%
FANNIEMAE ACES	1% 25 Jul 2022	70,811	0	0.000000%
FANNIEMAE ACES	1% 25 Jun 2034	20,068,162	1,768,928	0.001883%
FANNIEMAE ACES	2.081% 25 Apr 2032	1,130,000	981,762	0.001045%
FANNIEMAE ACES	2.944% 25 Jul 2039	224,353	214,011	0.000228%
FANNIEMAE ACES	3.7% 25 Jan 2036	700,000	700,620	0.000746%
FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	238,731	232,211	0.000247%
FANNIEMAE STRIP	1% 25 Jan 2039	22,002	4,538	0.000005%
FANNIEMAE STRIP	3% 25 Apr 2027	621,368	29,580	0.000031%
FANNIEMAE STRIP	3.5% 25 Nov 2041	543,565	84,038	0.000089%
FANNIEMAE STRIP	4% 25 Apr 2042	1,097,479	200,540	0.000213%
FANNIEMAE STRIP	4.5% 25 Nov 2039	99,605	17,705	0.000019%
FANNIEMAE STRIP	5% 25 Jan 2038	12,543	2,151	0.000002%
FANNIEMAE STRIP	5% 25 Jan 2039	20,613	4,025	0.000004%
FANNIEMAE STRIP	6% 25 Jan 2038	215,657	44,664	0.000048%
FANNIEMAE STRIP	6% 25 Jul 2038	143,135	29,666	0.000032%
FANTASIA HOLDINGS GROUP	10.875% 09 Jan 2023	240,000	19,500	0.000021%
FANTASIA HOLDINGS GROUP	12.25% 18 Oct 2022	200,000	16,250	0.000017%
FANTASIA HOLDINGS GROUP	7.95% 05 Jul 2022	200,000	16,000	0.000017%
FASTLANE PARENT CO INC	1% 04 Feb 2026	11,020,368	10,317,819	0.010983%
FASTLANE PARENT CO INC SYNDI	1% 21 Dec 2026	3,500,000	3,368,750	0.003586%
FED HM LN PC POOL 841076	1% 01 Nov 2048	1,740,142	1,713,189	0.001824%
FED HM LN PC POOL 841077	1% 01 Nov 2047	584,034	577,257	0.000614%
FED HM LN PC POOL 841081	1% 01 Feb 2050	1,018,909	1,009,151	0.001074%
FED HM LN PC POOL A39304	5.5% 01 Nov 2035	103,900	109,777	0.000117%
FED HM LN PC POOL A39410	5% 01 Nov 2035	12,786	13,474	0.000014%
FED HM LN PC POOL A90196	4.5% 01 Dec 2039	32,946	34,036	0.000036%
FED HM LN PC POOL A93010	4.5% 01 Jul 2040	16,384	16,927	0.000018%
FED HM LN PC POOL A93534	4% 01 Aug 2040	36,078	36,523	0.000039%
FED HM LN PC POOL A93786	4% 01 Sep 2040	669,657	677,909	0.000722%
FED HM LN PC POOL A93851	4% 01 Sep 2040	80,127	81,117	0.000086%
FED HM LN PC POOL A94779	4% 01 Nov 2040	16,629	16,834	0.000018%
FED HM LN PC POOL A94977	4% 01 Nov 2040	34,655	35,083	0.000037%



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FED HM LN PC POOL A95144	4% 01 Nov 2040	16,409	16,572	0.000018%
FED HM LN PC POOL A95923	4% 01 Oct 2040	27,235	27,572	0.000029%
FED HM LN PC POOL C00575	7.5% 01 Jan 2028	1,607	1,682	0.000002%
FED HM LN PC POOL C00882	7.5% 01 Nov 2029	492	537	0.000001%
FED HM LN PC POOL C00896	7.5% 01 Dec 2029	2,111	2,288	0.000002%
FED HM LN PC POOL C01103	7.5% 01 Dec 2030	111	122	0.000000%
FED HM LN PC POOL C01116	7.5% 01 Jan 2031	2,151	2,329	0.000002%
FED HM LN PC POOL C01165	7.5% 01 Apr 2031	146	151	0.000000%
FED HM LN PC POOL C01253	7.5% 01 Sep 2031	3,102	3,241	0.000003%
FED HM LN PC POOL C03811	3.5% 01 Apr 2042	291,558	287,531	0.000306%
FED HM LN PC POOL C03815	3.5% 01 Mar 2042	440,152	432,944	0.000461%
FED HM LN PC POOL C37871	7.5% 01 Apr 2030	228	229	0.000000%
FED HM LN PC POOL C40546	7.5% 01 Jul 2030	122	123	0.000000%
FED HM LN PC POOL C41221	7.5% 01 Aug 2030	1,189	1,228	0.000001%
FED HM LN PC POOL C43498	7.5% 01 Oct 2030	1,626	1,630	0.000002%
FED HM LN PC POOL C45212	7.5% 01 Dec 2030	614	615	0.000001%
FED HM LN PC POOL C46243	7.5% 01 Oct 2030	1,237	1,248	0.000001%
FED HM LN PC POOL G01391	7% 01 Apr 2032	51,794	55,837	0.000059%
FED HM LN PC POOL G01838	5% 01 Jul 2035	224,481	236,302	0.000252%
FED HM LN PC POOL G01840	5% 01 Jul 2035	179,004	188,443	0.000201%
FED HM LN PC POOL G03205	5.5% 01 Jul 2035	357,114	382,926	0.000408%
FED HM LN PC POOL G03696	5.5% 01 Jan 2038	202,682	217,827	0.000232%
FED HM LN PC POOL G06172	5.5% 01 Dec 2038	107,503	115,536	0.000123%
FED HM LN PC POOL G07106	3.5% 01 Aug 2042	93,174	91,648	0.000098%
FED HM LN PC POOL G07335	7% 01 Mar 2039	188,439	207,889	0.000221%
FED HM LN PC POOL G07509	6.5% 01 Sep 2039	296,055	318,078	0.000339%
FED HM LN PC POOL G07553	5.5% 01 Jun 2041	787,818	846,665	0.000901%
FED HM LN PC POOL G07613	6% 01 Apr 2039	190,046	204,447	0.000218%
FED HM LN PC POOL G07642	5% 01 Oct 2041	87,106	91,708	0.000098%
FED HM LN PC POOL G07848	3.5% 01 Apr 2044	483,616	476,934	0.000508%
FED HM LN PC POOL G07924	3.5% 01 Jan 2045	221,780	218,147	0.000232%
FED HM LN PC POOL G07962	5% 01 Nov 2041	601,281	633,094	0.000674%
FED HM LN PC POOL G08844	5% 01 Oct 2048	14,725	15,207	0.000016%

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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 G16186	2.5% 01 Apr 2031	232,788	228,539	0.000243%
FED HM LN PC POOL G60018	4.5% 01 Dec 2043	220,144	227,086	0.000242%
FED HM LN PC POOL G60901	4% 01 Jul 2044	46,989	47,570	0.000051%
FED HM LN PC POOL G60968	3.5% 01 Mar 2047	336,761	330,823	0.000352%
FED HM LN PC POOL G60985	3% 01 May 2047	1,122,012	1,065,992	0.001135%
FED HM LN PC POOL G61047	4.5% 01 Jul 2047	394,746	403,713	0.000430%
FED HM LN PC POOL G61637	3% 01 Sep 2047	1,102,787	1,045,265	0.001113%
FED HM LN PC POOL G67701	3% 01 Oct 2046	1,571,812	1,495,975	0.001592%
FED HM LN PC POOL G67713	4% 01 Jun 2048	3,404,074	3,415,604	0.003636%
FED HM LN PC POOL G67715	4.5% 01 Aug 2048	937,141	957,349	0.001019%
FED HM LN PC POOL J31370	2.5% 01 Apr 2030	84,983	83,434	0.000089%
FED HM LN PC POOL J31413	2.5% 01 Apr 2030	99,170	97,359	0.000104%
FED HM LN PC POOL J31612	3% 01 May 2030	87,716	87,507	0.000093%
FED HM LN PC POOL J31728	2.5% 01 May 2030	160,639	157,314	0.000167%
FED HM LN PC POOL J31902	3% 01 Jun 2030	135,998	135,673	0.000144%
FED HM LN PC POOL J32181	3% 01 Jul 2030	26,430	26,367	0.000028%
FED HM LN PC POOL J32204	2.5% 01 Jul 2030	37,790	37,101	0.000039%
FED HM LN PC POOL J32209	2.5% 01 Jul 2030	36,071	35,412	0.000038%
FED HM LN PC POOL J32436	3% 01 Aug 2030	27,235	27,170	0.000029%
FED HM LN PC POOL J32491	2.5% 01 Jul 2030	9,406	9,177	0.000010%
FED HM LN PC POOL K90901	3.5% 01 Jul 2033	472,571	473,020	0.000504%
FED HM LN PC POOL Q00093	4% 01 Apr 2041	2,654	2,686	0.000003%
FED HM LN PC POOL Q00804	4.5% 01 May 2041	80,738	83,192	0.000089%
FED HM LN PC POOL Q00959	4.5% 01 May 2041	96,505	99,700	0.000106%
FED HM LN PC POOL Q03841	4% 01 Oct 2041	20,024	20,271	0.000022%
FED HM LN PC POOL Q04022	4% 01 Oct 2041	41,674	42,188	0.000045%
FED HM LN PC POOL Q07417	3.5% 01 Apr 2042	102,687	101,005	0.000108%
FED HM LN PC POOL Q08239	3.5% 01 May 2042	10,080	9,915	0.000011%
FED HM LN PC POOL Q08306	3.5% 01 May 2042	3,560	3,501	0.000004%
FED HM LN PC POOL Q11909	3.5% 01 Oct 2042	14,696	14,401	0.000015%
FED HM LN PC POOL Q12162	3.5% 01 Aug 2042	39,084	38,445	0.000041%
FED HM LN PC POOL Q14866	3% 01 Jan 2043	301,584	288,531	0.000307%
FED HM LN PC POOL Q16403	3% 01 Mar 2043	110,605	105,772	0.000113%

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FED HM LN PC POOL Q16673	3% 01 Mar 2043	361,440	345,721	0.000368%
FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	62,074	60,934	0.000065%
FED HM LN PC POOL Q20146	3.5% 01 Jul 2043	37,016	36,633	0.000039%
FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	193,472	190,798	0.000203%
FED HM LN PC POOL Q21579	4% 01 Sep 2043	80,423	81,068	0.000086%
FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	27,108	26,733	0.000028%
FED HM LN PC POOL Q25643	4% 01 Apr 2044	95,448	96,317	0.000103%
FED HM LN PC POOL Q26218	3.5% 01 May 2044	15,118	14,961	0.000016%
FED HM LN PC POOL Q27319	3.5% 01 Jul 2044	13,227	13,090	0.000014%
FED HM LN PC POOL Q28604	3.5% 01 Sep 2044	31,856	31,527	0.000034%
FED HM LN PC POOL Q28764	3.5% 01 Jun 2044	55,798	54,884	0.000058%
FED HM LN PC POOL Q31128	4% 01 Feb 2045	7,155	7,207	0.000008%
FED HM LN PC POOL Q31338	4% 01 Feb 2045	16,633	16,682	0.000018%
FED HM LN PC POOL Q36302	3.5% 01 Sep 2045	31,821	31,492	0.000034%
FED HM LN PC POOL Q37955	4% 01 Dec 2045	46,653	47,105	0.000050%
FED HM LN PC POOL Q37957	4% 01 Dec 2045	39,750	39,557	0.000042%
FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	299,635	293,242	0.000312%
FED HM LN PC POOL Q45080	3% 01 Dec 2046	114,010	108,014	0.000115%
FED HM LN PC POOL Q45083	3% 01 Dec 2046	55,733	52,865	0.000056%
FED HM LN PC POOL Q47317	4.5% 01 Apr 2047	506,808	516,981	0.000550%
FED HM LN PC POOL Q53630	3.5% 01 Jan 2048	51,748	50,989	0.000054%
FED HM LN PC POOL Q56795	5% 01 Jun 2048	127,240	130,931	0.000139%
FED HM LN PC POOL QA5768	3% 01 Jan 2050	107,987	100,845	0.000107%
FED HM LN PC POOL QA7238	3.5% 01 Feb 2050	232,148	225,824	0.000240%
FED HM LN PC POOL QA9685	3% 01 May 2050	67,731	63,969	0.000068%
FED HM LN PC POOL QB0542	2.5% 01 Jun 2050	550,681	500,174	0.000532%
FED HM LN PC POOL QB1158	3% 01 Jul 2050	6,316	6,012	0.000006%
FED HM LN PC POOL QB1193	2.5% 01 Jul 2050	294,940	267,294	0.000285%
FED HM LN PC POOL QB1479	3% 01 Jul 2050	53,207	50,388	0.000054%
FED HM LN PC POOL QB1486	3% 01 Jul 2050	14,951	14,244	0.000015%
FED HM LN PC POOL QB1488	3% 01 Jul 2050	6,406	6,097	0.000006%
FED HM LN PC POOL QB2296	2% 01 Aug 2050	157,564	137,411	0.000146%
FED HM LN PC POOL QB2339	3% 01 Aug 2050	43,939	41,822	0.000045%

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FED HM LN PC POOL QB5092	2.5% 01 Nov 2050	166,035	151,096	0.000161%
FED HM LN PC POOL QB5093	2.5% 01 Nov 2050	81,637	74,255	0.000079%
FED HM LN PC POOL QB5799	2.5% 01 Nov 2050	69,315	62,457	0.000066%
FED HM LN PC POOL QB8975	2% 01 Mar 2051	186,481	162,744	0.000173%
FED HM LN PC POOL QB9087	2% 01 Feb 2051	603,272	527,976	0.000562%
FED HM LN PC POOL QB9090	2% 01 Feb 2051	181,547	158,268	0.000168%
FED HM LN PC POOL QB9290	2% 01 Mar 2051	456,235	399,009	0.000425%
FED HM LN PC POOL QB9391	2% 01 Mar 2051	25,900	22,667	0.000024%
FED HM LN PC POOL QB9482	2% 01 Mar 2051	165,090	144,278	0.000154%
FED HM LN PC POOL QB9485	2% 01 Mar 2051	85,966	75,343	0.000080%
FED HM LN PC POOL QB9901	2.5% 01 Mar 2051	667,526	601,448	0.000640%
FED HM LN PC POOL QB9961	2% 01 Mar 2051	273,485	238,673	0.000254%
FED HM LN PC POOL QC0041	2% 01 Mar 2051	241,464	210,952	0.000225%
FED HM LN PC POOL QC0160	2% 01 Mar 2051	158,918	139,230	0.000148%
FED HM LN PC POOL QC0161	2% 01 Mar 2051	172,744	150,916	0.000161%
FED HM LN PC POOL QC0165	2.5% 01 Mar 2051	169,566	154,480	0.000164%
FED HM LN PC POOL QC0297	2% 01 Apr 2051	286,476	249,744	0.000266%
FED HM LN PC POOL QC0885	2% 01 Apr 2051	90,417	79,243	0.000084%
FED HM LN PC POOL QC1164	2% 01 Apr 2051	166,806	146,141	0.000156%
FED HM LN PC POOL QC3242	3% 01 Jun 2051	446,520	419,607	0.000447%
FED HM LN PC POOL QC4446	2.5% 01 Jul 2051	457,938	414,314	0.000441%
FED HM LN PC POOL QC4689	2.5% 01 Aug 2051	184,022	167,014	0.000178%
FED HM LN PC POOL QC4690	2.5% 01 Aug 2051	279,017	252,790	0.000269%
FED HM LN PC POOL QC5830	2.5% 01 Aug 2051	939,592	852,598	0.000908%
FED HM LN PC POOL QC6303	2% 01 Sep 2051	192,458	167,958	0.000179%
FED HM LN PC POOL QC6551	2.5% 01 Sep 2051	273,221	247,925	0.000264%
FED HM LN PC POOL QC7127	2% 01 Sep 2051	185,682	162,045	0.000172%
FED HM LN PC POOL QC7411	2.5% 01 Sep 2051	285,783	258,958	0.000276%
FED HM LN PC POOL QC9154	3% 01 Oct 2051	387,411	363,688	0.000387%
FED HM LN PC POOL QD0350	2% 01 Nov 2051	488,313	425,693	0.000453%
FED HM LN PC POOL QD0652	2% 01 Nov 2051	392,561	342,220	0.000364%
FED HM LN PC POOL QD1954	3% 01 Nov 2051	191,863	179,269	0.000191%
FED HM LN PC POOL QD2260	3% 01 Dec 2051	98,943	92,449	0.000098%

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FED HM LN PC POOL QD4857	2% 01 Jan 2052	601,451	524,501	0.000558%
FED HM LN PC POOL QD6079	2.5% 01 Feb 2052	491,590	445,461	0.000474%
FED HM LN PC POOL QD6142	2.5% 01 Feb 2052	98,945	89,623	0.000095%
FED HM LN PC POOL QD6216	3% 01 Feb 2052	99,208	92,678	0.000099%
FED HM LN PC POOL QD7593	3.5% 01 Feb 2052	192,089	187,825	0.000200%
FED HM LN PC POOL QD8675	2.5% 01 Mar 2052	395,167	356,817	0.000380%
FED HM LN PC POOL QE0316	3.5% 01 Apr 2052	99,505	95,907	0.000102%
FED HM LN PC POOL QE1075	3% 01 Apr 2052	298,854	278,925	0.000297%
FED HM LN PC POOL QE1689	4% 01 May 2052	199,744	197,761	0.000211%
FED HM LN PC POOL QE2057	3.5% 01 May 2052	297,002	287,151	0.000306%
FED HM LN PC POOL QE2241	4.5% 01 May 2052	99,858	101,139	0.000108%
FED HM LN PC POOL QE4026	4% 01 Jun 2052	300,000	297,289	0.000316%
FED HM LN PC POOL QE4043	3% 01 Jun 2052	500,000	466,618	0.000497%
FED HM LN PC POOL QK0701	2.5% 01 Apr 2041	84,455	77,728	0.000083%
FED HM LN PC POOL QK1449	2.5% 01 Apr 2042	395,449	363,955	0.000387%
FED HM LN PC POOL QK1512	3% 01 May 2042	296,706	281,016	0.000299%
FED HM LN PC POOL QU7914	2.5% 01 Jul 2051	196,366	173,432	0.000185%
FED HM LN PC POOL RA1293	3% 01 Sep 2049	1,128,999	1,072,333	0.001141%
FED HM LN PC POOL RA2358	4% 01 Mar 2050	146,514	145,748	0.000155%
FED HM LN PC POOL RA2658	3.5% 01 May 2050	338,504	328,456	0.000350%
FED HM LN PC POOL RA2729	2.5% 01 Jun 2050	68,067	61,733	0.000066%
FED HM LN PC POOL RA3282	3% 01 Aug 2050	1,086,913	1,021,901	0.001088%
FED HM LN PC POOL RA3313	3% 01 Aug 2050	680,262	638,307	0.000679%
FED HM LN PC POOL RA3882	2% 01 Nov 2050	686,655	600,532	0.000639%
FED HM LN PC POOL RA3913	2.5% 01 Nov 2050	2,451,226	2,236,879	0.002381%
FED HM LN PC POOL RA4175	2.5% 01 Dec 2050	1,228,051	1,112,435	0.001184%
FED HM LN PC POOL RA4349	2.5% 01 Jan 2051	146,491	131,995	0.000141%
FED HM LN PC POOL RA4414	2.5% 01 Jan 2051	820,362	744,105	0.000792%
FED HM LN PC POOL RA4527	2.5% 01 Feb 2051	74,394	67,028	0.000071%
FED HM LN PC POOL RA4532	2.5% 01 Feb 2051	79,292	71,885	0.000077%
FED HM LN PC POOL RA4703	2% 01 Feb 2051	1,212,145	1,058,224	0.001126%
FED HM LN PC POOL RA5077	2.5% 01 May 2051	4,804,302	4,355,453	0.004636%
FED HM LN PC POOL RA5276	2.5% 01 May 2051	1,505,687	1,357,090	0.001445%

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FED HM LN PC POOL RA5576	2.5% 01 Jul 2051	2,312,875	2,092,316	0.002227%
FED HM LN PC POOL RA5731	2% 01 Aug 2051	1,312,282	1,142,441	0.001216%
FED HM LN PC POOL RA5921	2.5% 01 Sep 2051	1,205,488	1,087,257	0.001157%
FED HM LN PC POOL RA6015	3% 01 Oct 2051	698,081	654,891	0.000697%
FED HM LN PC POOL RA6071	2% 01 Oct 2051	1,859,536	1,621,077	0.001726%
FED HM LN PC POOL RA6212	4% 01 Oct 2051	172,509	171,020	0.000182%
FED HM LN PC POOL RA6388	2.5% 01 Dec 2051	2,582,525	2,341,355	0.002492%
FED HM LN PC POOL RA6397	2.5% 01 Nov 2051	1,325,972	1,204,071	0.001282%
FED HM LN PC POOL RA6562	2.5% 01 Jan 2052	867,194	788,875	0.000840%
FED HM LN PC POOL RA6599	3.5% 01 Jan 2052	0	0	0.000000%
FED HM LN PC POOL RA6768	2% 01 Feb 2052	199,035	173,507	0.000185%
FED HM LN PC POOL RA7378	3.5% 01 May 2052	497,040	480,555	0.000512%
FED HM LN PC POOL RA7398	4% 01 May 2052	697,022	689,283	0.000734%
FED HM LN PC POOL RB5028	3.5% 01 Jan 2040	398,719	388,887	0.000414%
FED HM LN PC POOL RB5034	3.5% 01 Feb 2040	50,565	49,302	0.000052%
FED HM LN PC POOL RB5125	2% 01 Sep 2041	2,050,935	1,833,407	0.001952%
FED HM LN PC POOL RB5130	1.5% 01 Oct 2041	75,961	65,040	0.000069%
FED HM LN PC POOL RB5134	1.5% 01 Nov 2041	19,196	16,436	0.000017%
FED HM LN PC POOL RB5138	2% 01 Dec 2041	673,668	602,215	0.000641%
FED HM LN PC POOL RB5145	2% 01 Feb 2042	1,567,856	1,401,538	0.001492%
FED HM LN PC POOL RB5148	2% 01 Mar 2042	1,062,962	942,301	0.001003%
FED HM LN PC POOL RB5153	2% 01 Apr 2042	209,135	186,359	0.000198%
FED HM LN PC POOL SC0063	3.5% 01 May 2035	118,783	118,786	0.000126%
FED HM LN PC POOL SC0111	3% 01 Jun 2038	652,519	640,246	0.000682%
FED HM LN PC POOL SC0269	2% 01 Jan 2042	196,619	175,765	0.000187%
FED HM LN PC POOL SD0247	4% 01 Jul 2047	85,223	85,734	0.000091%
FED HM LN PC POOL SD0478	4% 01 Jan 2045	929,961	940,574	0.001001%
FED HM LN PC POOL SD0481	3.5% 01 Sep 2044	2,993,694	2,959,987	0.003151%
FED HM LN PC POOL SD0485	3.5% 01 Mar 2046	1,110,430	1,091,221	0.001162%
FED HM LN PC POOL SD0486	3.5% 01 Sep 2046	4,184,541	4,065,563	0.004328%
FED HM LN PC POOL SD0488	4% 01 May 2049	362,615	362,939	0.000386%
FED HM LN PC POOL SD0489	4% 01 Apr 2048	989,084	998,513	0.001063%
FED HM LN PC POOL SD0490	4% 01 Jan 2045	3,326,287	3,363,875	0.003581%

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FED HM LN PC POOL SD0496	3% 01 Feb 2047	44,973	42,642	0.000045%
FED HM LN PC POOL SD0498	3% 01 Jun 2044	6,459,633	6,173,713	0.006572%
FED HM LN PC POOL SD0504	4% 01 Jul 2047	892,085	898,404	0.000956%
FED HM LN PC POOL SD0505	4% 01 Jun 2048	308,448	310,602	0.000331%
FED HM LN PC POOL SD0519	3% 01 Aug 2050	1,399,084	1,323,104	0.001408%
FED HM LN PC POOL SD0520	4% 01 Jun 2050	797,726	794,500	0.000846%
FED HM LN PC POOL SD0552	2% 01 Mar 2051	799,579	697,050	0.000742%
FED HM LN PC POOL SD0573	2% 01 Apr 2051	240,884	211,116	0.000225%
FED HM LN PC POOL SD0592	3% 01 Sep 2050	3,209,222	3,045,230	0.003242%
FED HM LN PC POOL SD0618	3% 01 Feb 2051	184,345	172,861	0.000184%
FED HM LN PC POOL SD0653	2.5% 01 Jul 2051	462,162	418,135	0.000445%
FED HM LN PC POOL SD0702	2.5% 01 May 2051	1,393,651	1,275,001	0.001357%
FED HM LN PC POOL SD0716	2% 01 Jul 2051	1,994,644	1,748,163	0.001861%
FED HM LN PC POOL SD0730	2% 01 Sep 2051	112,456	98,140	0.000104%
FED HM LN PC POOL SD0732	2% 01 Sep 2051	570,283	497,330	0.000529%
FED HM LN PC POOL SD0745	2% 01 Nov 2051	475,814	416,128	0.000443%
FED HM LN PC POOL SD0783	2% 01 Dec 2051	229,664	200,213	0.000213%
FED HM LN PC POOL SD0785	2% 01 Dec 2051	493,929	430,591	0.000458%
FED HM LN PC POOL SD0786	2% 01 Dec 2051	622,695	543,037	0.000578%
FED HM LN PC POOL SD0789	2% 01 Dec 2051	94,512	82,480	0.000088%
FED HM LN PC POOL SD0809	3% 01 Jan 2052	96,810	90,325	0.000096%
FED HM LN PC POOL SD0892	2% 01 Jan 2052	1,453,854	1,267,863	0.001350%
FED HM LN PC POOL SD0894	2% 01 Jan 2052	1,082,930	949,093	0.001010%
FED HM LN PC POOL SD0923	2.5% 01 Jan 2052	4,038,015	3,651,110	0.003887%
FED HM LN PC POOL SD0926	2.5% 01 Jul 2051	388,923	350,344	0.000373%
FED HM LN PC POOL SD0952	3% 01 Apr 2052	198,940	187,151	0.000199%
FED HM LN PC POOL SD0958	3.5% 01 Apr 2052	2,170,187	2,099,047	0.002234%
FED HM LN PC POOL SD1132	4% 01 Jun 2052	500,000	494,287	0.000526%
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	4,900,000	4,956,899	0.005276%
FED HM LN PC POOL SD1218	4% 01 Jul 2049	300,000	300,790	0.000320%
FED HM LN PC POOL SD7509	3% 01 Nov 2049	371,026	349,487	0.000372%
FED HM LN PC POOL SD7525	2.5% 01 Oct 2050	793,655	723,232	0.000770%
FED HM LN PC POOL SD7528	2% 01 Nov 2050	288,588	252,391	0.000269%

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FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	3,348,572	3,051,487	0.003248%
FED HM LN PC POOL SD7539	2% 01 Apr 2051	1,191,508	1,042,801	0.001110%
FED HM LN PC POOL SD7541	2% 01 May 2051	509,869	445,917	0.000475%
FED HM LN PC POOL SD7544	3% 01 Jul 2051	636,773	601,908	0.000641%
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	8,367,625	7,595,853	0.008086%
FED HM LN PC POOL SD7549	2% 01 Jan 2052	4,610,569	4,037,400	0.004298%
FED HM LN PC POOL SD7550	3% 01 Feb 2052	467,235	440,566	0.000469%
FED HM LN PC POOL SD7552	2.5% 01 Jan 2052	13,620,270	12,345,821	0.013142%
FED HM LN PC POOL SD7553	3% 01 Mar 2052	13,524,883	12,718,244	0.013538%
FED HM LN PC POOL SD8134	2% 01 Mar 2051	3,062,468	2,669,622	0.002842%
FED HM LN PC POOL SD8172	2% 01 Oct 2051	446,972	388,990	0.000414%
FED HM LN PC POOL SD8182	2% 01 Dec 2051	3,276,112	2,848,843	0.003033%
FED HM LN PC POOL U70060	3% 01 Sep 2027	72,305	71,528	0.000076%
FED HM LN PC POOL U79018	3% 01 Jul 2028	42,800	42,339	0.000045%
FED HM LN PC POOL U90316	4% 01 Oct 2042	139,409	139,928	0.000149%
FED HM LN PC POOL U91254	4% 01 Apr 2043	639,304	642,810	0.000684%
FED HM LN PC POOL U95137	4% 01 Aug 2043	312,229	316,191	0.000337%
FED HM LN PC POOL V60696	3% 01 Jan 2030	45,718	45,609	0.000049%
FED HM LN PC POOL V60723	3% 01 Feb 2030	364,232	363,363	0.000387%
FED HM LN PC POOL V60724	3% 01 Jan 2030	57,400	57,263	0.000061%
FED HM LN PC POOL V60796	2.5% 01 May 2030	156,619	153,763	0.000164%
FED HM LN PC POOL V60886	2.5% 01 Aug 2030	169,411	166,321	0.000177%
FED HM LN PC POOL V60902	2.5% 01 Aug 2030	146,520	143,846	0.000153%
FED HM LN PC POOL V60903	2.5% 01 Sep 2030	132,000	129,592	0.000138%
FED HM LN PC POOL V60904	2.5% 01 Sep 2030	257,340	252,643	0.000269%
FED HM LN PC POOL V60905	2.5% 01 Jul 2030	10,617	10,358	0.000011%
FED HM LN PC POOL V60909	3% 01 Aug 2030	43,104	43,001	0.000046%
FED HM LN PC POOL V80593	4.5% 01 Oct 2043	24,708	24,856	0.000026%
FED HM LN PC POOL ZA2471	3% 01 Sep 2037	31,570	30,418	0.000032%
FED HM LN PC POOL ZA5297	4% 01 Mar 2048	87,591	87,696	0.000093%
FED HM LN PC POOL ZA6476	4% 01 Feb 2049	212,242	210,554	0.000224%
FED HM LN PC POOL ZA6680	4% 01 Apr 2049	687,698	688,316	0.000733%
FED HM LN PC POOL ZK9957	3.5% 01 Aug 2033	478,264	478,277	0.000509%



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FED HM LN PC POOL ZM3481	3.5% 01 Jun 2047	208,263	203,624	0.000217%
FED HM LN PC POOL ZS0823	5% 01 Dec 2034	11,765	12,374	0.000013%
FED HM LN PC POOL ZS1530	5.5% 01 Jul 2037	191,074	205,257	0.000218%
FED HM LN PC POOL ZS1821	5.5% 01 Nov 2037	98,302	105,569	0.000112%
FED HM LN PC POOL ZS4751	3.5% 01 Jan 2048	189,816	185,812	0.000198%
FED HM LN PC POOL ZS8669	3% 01 Sep 2032	72,502	71,861	0.000076%
FED HM LN PC POOL ZS8673	3% 01 Oct 2032	101,744	100,845	0.000107%
FED HM LN PC POOL ZS8986	3.5% 01 Sep 2032	203,562	203,567	0.000217%
FED HM LN PC POOL ZS9068	3.5% 01 Jan 2034	31,676	31,677	0.000034%
FED HM LN PC POOL ZS9316	3.5% 01 Jan 2038	517,077	513,929	0.000547%
FED HM LN PC POOL ZT1493	3% 01 Sep 2048	309,452	292,924	0.000312%
FED HOME LN DISCOUNT NT	0.01% 13 Jul 2022	4,740,000	4,737,805	0.005043%
FED HOME LN DISCOUNT NT	0.01% 20 Jul 2022	9,500,000	9,493,037	0.010105%
FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	910,000	762,154	0.000811%
FED REPUBLIC OF BRAZIL	4.25% 07 Jan 2025	435,000	431,657	0.000459%
FED REPUBLIC OF BRAZIL	4.5% 30 May 2029	470,000	420,142	0.000447%
FED REPUBLIC OF BRAZIL	4.625% 13 Jan 2028	272,000	253,899	0.000270%
FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	1,570,000	1,119,693	0.001192%
FED REPUBLIC OF BRAZIL	5.625% 07 Jan 2041	110,000	87,635	0.000093%
FED REPUBLIC OF BRAZIL	5.625% 21 Feb 2047	255,000	196,170	0.000209%
FED REPUBLIC OF BRAZIL	6% 07 Apr 2026	244,000	251,985	0.000268%
FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	460,000	455,927	0.000485%
FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	1,334,000	1,440,614	0.001533%
FEDEX CORP	0.45% 04 May 2029	400,000	347,814	0.000370%
FEDEX CORP	4.55% 01 Apr 2046	2,000,000	1,794,934	0.001911%
FEL ENERGY VI SARL	5.75% 01 Dec 2040	235,472	170,717	0.000182%
FERRELLGAS LP/FERRELLGAS	5.375% 01 Apr 2026	5,100,000	4,427,744	0.004713%
FERRELLGAS LP/FERRELLGAS	5.875% 01 Apr 2029	5,900,000	4,789,520	0.005098%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2024	9,760,898	131,426	0.000140%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2030	3,594,374	367,853	0.000392%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Apr 2055	6,999,113	202,677	0.000216%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Aug 2023	24,089,570	193,365	0.000206%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	5,050,323	115,765	0.000123%

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FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jan 2030	9,328,377	629,218	0.000670%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	1,567,350	56,459	0.000060%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	7,839,185	492,583	0.000524%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2030	8,831,795	632,237	0.000673%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2027	12,960,605	315,727	0.000336%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2029	4,451,722	145,473	0.000155%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2029	3,975,102	212,924	0.000227%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2030	3,314,286	327,322	0.000348%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2030	2,629,114	153,042	0.000163%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2025	1,075,000	1,080,369	0.001150%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2026	8,522,818	188,098	0.000200%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2030	4,958,161	324,613	0.000346%
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2024	30,615,175	376,313	0.000401%
FHLMC MULTIFAMILY STRUCTURED P	2.4% 25 Mar 2032	730,000	656,168	0.000698%
FHLMC MULTIFAMILY STRUCTURED P	2.45% 25 Apr 2032	1,220,000	1,100,570	0.001172%
FHLMC MULTIFAMILY STRUCTURED P	2.58% 25 Jun 2055	2,730,000	2,490,172	0.002651%
FHLMC MULTIFAMILY STRUCTURED P	3.37% 25 Jul 2025	1,771,185	1,763,955	0.001878%
FHLMC MULTIFAMILY WI CERTIFICA	2.92% 25 Jul 2032	790,000	740,579	0.000788%
FIBRIA OVERSEAS FINANCE	5.5% 17 Jan 2027	122,000	120,963	0.000129%
FIDELITY NATL INFO SERV	3.1% 01 Mar 2041	323,000	235,694	0.000251%
FIFTH THIRD BANCORP	2.375% 28 Jan 2025	1,255,000	1,201,868	0.001279%
FIFTH THIRD BANCORP	8.25% 01 Mar 2038	2,500,000	3,205,019	0.003412%
FILTRATION GROUP CORP	1% 29 Mar 2025	3,091,602	2,922,120	0.003111%
FIN DEPT GOVT SHARJAH	3.625% 10 Mar 2033	2,115,000	1,808,325	0.001925%
FIN DEPT GOVT SHARJAH	4.375% 10 Mar 2051	200,000	142,000	0.000151%
FINASTRA USA, INC.	1% 13 Jun 2024	12,408,212	11,155,727	0.011875%
FINASTRA USA, INC.	1% 13 Jun 2025	8,700,000	7,432,323	0.007912%
FINS 20201 A1A1ABSABS	5% 15 Oct 2038	433,712	433,755	0.000462%
FIRST FRANKLIN MTG LOAN ASSET	1% 25 Dec 2036	10,915,347	5,231,408	0.005569%
FIRST FRANKLIN MTG LOAN ASSET	1% 25 Mar 2037	2,980,135	1,826,219	0.001944%
FIRSTENERGY CORP	4.4% 15 Jul 2027	4,320,000	4,074,754	0.004337%
FIRSTKEY HOMES TRUST	1.376% 17 Sep 2038	2,359,398	2,089,079	0.002224%
FIRSTKEY HOMES TRUST	4.145% 17 May 2039	764,352	751,261	0.000800%

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FIRSTKEY HOMES TRUST	4.25% 17 Jul 2039	3,175,000	3,128,825	0.003331%
FISERV INC	2.25% 01 Jun 2027	3,355,000	3,000,650	0.003194%
FISERV INC	3.5% 01 Jul 2029	380,000	346,631	0.000369%
FLAGSTAR MORTGAGE TRUST	1% 25 Apr 2048	114,079	113,098	0.000120%
FLAGSTAR MORTGAGE TRUST	1% 25 Mar 2050	908,282	856,659	0.000912%
FLAGSTAR MORTGAGE TRUST	1% 25 Oct 2049	617,828	601,998	0.000641%
FLAGSTAR MORTGAGE TRUST	1% 30 Dec 2051	2,843,012	2,530,764	0.002694%
FLATIRON CLO LTD	1% 17 Apr 2031	3,348,000	3,287,646	0.003500%
FLEXERA SOFTWARE LLC	1% 03 Mar 2029	1,500,000	1,410,000	0.001501%
FLIGHT BIDCO INC	1% 23 Jul 2025	319,096	296,494	0.000316%
FLIGHT BIDCO INC	1% 23 Jul 2026	1,600,000	1,428,000	0.001520%
FLORIDA POWER + LIGHT CO	2.875% 04 Dec 2051	175,000	130,126	0.000139%
FLORIDA POWER + LIGHT CO	3.15% 01 Oct 2049	612,000	486,079	0.000517%
FLORIDA POWER + LIGHT CO	3.7% 01 Dec 2047	69,000	60,639	0.000065%
FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	647,000	592,192	0.000630%
FLORIDA ST BRD OF ADMIN FIN CO	1.258% 01 Jul 2025	2,365,000	2,212,712	0.002355%
FLUID FLOW PRODUCTS INC	1% 16 Mar 2029	4,400,000	4,202,000	0.004473%
FNMA POOL 190363	1% 01 Nov 2035	119,979	128,711	0.000137%
FNMA POOL 254477	5.5% 01 Oct 2032	4,857	5,171	0.000006%
FNMA POOL 254514	5.5% 01 Nov 2032	12,280	13,096	0.000014%
FNMA POOL 254548	5.5% 01 Dec 2032	78,015	83,155	0.000089%
FNMA POOL 254800	5.5% 01 Jul 2023	1,925	1,999	0.000002%
FNMA POOL 254916	5.5% 01 Sep 2023	3,805	3,950	0.000004%
FNMA POOL 254950	5.5% 01 Nov 2033	13,495	14,462	0.000015%
FNMA POOL 254983	5.5% 01 Dec 2033	14,984	16,058	0.000017%
FNMA POOL 256960	6.5% 01 Nov 2037	15	16	0.000000%
FNMA POOL 357514	5.5% 01 Mar 2034	5,960	6,385	0.000007%
FNMA POOL 357515	5.5% 01 Mar 2034	3,080	3,295	0.000004%
FNMA POOL 357748	5.5% 01 Apr 2035	7,851	8,417	0.000009%
FNMA POOL 420621	7.5% 01 Dec 2027	1,084	1,119	0.000001%
FNMA POOL 545304	1% 01 Nov 2031	32,214	34,765	0.000037%
FNMA POOL 555424	1% 01 May 2033	242,597	258,973	0.000276%
FNMA POOL 555531	1% 01 Jun 2033	196,685	210,335	0.000224%

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FNMA POOL 555592	1% 01 Jul 2033	35,514	38,010	0.000040%
FNMA POOL 555692	1% 01 Jul 2033	4,084	4,370	0.000005%
FNMA POOL 555800	1% 01 Oct 2033	48,851	51,936	0.000055%
FNMA POOL 625183	5.5% 01 Jan 2032	843	877	0.000001%
FNMA POOL 659339	5.5% 01 Oct 2032	11,422	12,114	0.000013%
FNMA POOL 662547	5.5% 01 Oct 2032	1,209	1,256	0.000001%
FNMA POOL 668999	5.5% 01 Nov 2032	11,043	11,480	0.000012%
FNMA POOL 676661	5.5% 01 Jan 2033	155,574	165,968	0.000177%
FNMA POOL 677089	5.5% 01 Jan 2033	376	401	0.000000%
FNMA POOL 677442	5.5% 01 Jan 2033	19,668	21,029	0.000022%
FNMA POOL 678129	5.5% 01 Jan 2033	2,570	2,671	0.000003%
FNMA POOL 683223	5.5% 01 Feb 2033	1,745	1,865	0.000002%
FNMA POOL 683351	5.5% 01 Feb 2033	80	85	0.000000%
FNMA POOL 683531	5.5% 01 Feb 2033	2,158	2,260	0.000002%
FNMA POOL 686908	5.5% 01 Feb 2033	15,466	16,153	0.000017%
FNMA POOL 687398	5.5% 01 Dec 2032	4,321	4,513	0.000005%
FNMA POOL 688613	5.5% 01 Mar 2033	485	503	0.000001%
FNMA POOL 694232	5.5% 01 Mar 2033	6,266	6,517	0.000007%
FNMA POOL 695005	5.5% 01 Apr 2033	19,424	20,759	0.000022%
FNMA POOL 695204	5.5% 01 Mar 2033	1,483	1,574	0.000002%
FNMA POOL 695299	5.5% 01 Feb 2033	208	217	0.000000%
FNMA POOL 699880	5.5% 01 Apr 2033	4,303	4,481	0.000005%
FNMA POOL 702400	5.5% 01 May 2033	6,544	6,863	0.000007%
FNMA POOL 711215	5.5% 01 Jun 2033	12,239	12,821	0.000014%
FNMA POOL 722317	5.5% 01 Jun 2033	31,547	32,785	0.000035%
FNMA POOL 725042	1% 01 Jan 2034	18,671	20,004	0.000021%
FNMA POOL 725221	1% 01 Jan 2034	5,554	5,950	0.000006%
FNMA POOL 725222	1% 01 Feb 2034	73,717	78,971	0.000084%
FNMA POOL 725423	1% 01 May 2034	124,858	133,717	0.000142%
FNMA POOL 725424	1% 01 Apr 2034	112,918	117,490	0.000125%
FNMA POOL 725946	1% 01 Nov 2034	598,925	641,712	0.000683%
FNMA POOL 726209	5.5% 01 Jul 2033	71,302	75,290	0.000080%
FNMA POOL 735224	1% 01 Feb 2035	559,111	598,989	0.000638%

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FNMA POOL 735226	1% 01 Feb 2035	249,909	262,775	0.000280%
FNMA POOL 740213	5.5% 01 Sep 2033	9,115	9,636	0.000010%
FNMA POOL 743235	5.5% 01 Oct 2033	20,031	21,392	0.000023%
FNMA POOL 745000	1% 01 Oct 2035	58,564	64,128	0.000068%
FNMA POOL 745959	1% 01 Nov 2036	240,296	258,022	0.000275%
FNMA POOL 747058	5.5% 01 Feb 2034	98,991	105,206	0.000112%
FNMA POOL 747448	5.5% 01 Oct 2033	18,945	19,690	0.000021%
FNMA POOL 754324	5.5% 01 Dec 2033	5,356	5,571	0.000006%
FNMA POOL 772350	5.5% 01 Mar 2034	4,932	5,163	0.000005%
FNMA POOL 781875	5.5% 01 Jul 2034	90,145	96,562	0.000103%
FNMA POOL 783646	5.5% 01 Jun 2034	51,754	55,443	0.000059%
FNMA POOL 802642	5.5% 01 May 2034	5,871	6,287	0.000007%
FNMA POOL 807683	4.5% 01 Jan 2035	6,012	6,042	0.000006%
FNMA POOL 885678	6.5% 01 Oct 2036	19,718	20,828	0.000022%
FNMA POOL 889466	1% 01 May 2038	76,392	83,735	0.000089%
FNMA POOL 889529	1% 01 Mar 2038	50,671	55,541	0.000059%
FNMA POOL 889974	1% 01 Sep 2035	37,999	39,748	0.000042%
FNMA POOL 889983	1% 01 Oct 2038	47,813	51,714	0.000055%
FNMA POOL 890604	1% 01 Oct 2044	634,036	652,848	0.000695%
FNMA POOL 890827	1% 01 Dec 2037	135,087	134,425	0.000143%
FNMA POOL 890843	1% 01 Sep 2047	89,526	84,824	0.000090%
FNMA POOL 907830	6% 01 Feb 2037	82,818	87,532	0.000093%
FNMA POOL 909897	6% 01 Mar 2037	77,396	83,330	0.000089%
FNMA POOL 930922	4.5% 01 Apr 2039	60,900	62,854	0.000067%
FNMA POOL 962064	5.5% 01 Mar 2038	32,159	34,533	0.000037%
FNMA POOL 975019	4.5% 01 Apr 2023	4,684	4,789	0.000005%
FNMA POOL 992262	5% 01 Jan 2039	7,898	8,313	0.000009%
FNMA POOL 995113	1% 01 Sep 2036	458,222	491,041	0.000523%
FNMA POOL 995273	1% 01 Jul 2035	4,957	5,079	0.000005%
FNMA POOL AB0040	4% 01 Mar 2035	213,690	216,111	0.000230%
FNMA POOL AB1094	5% 01 Jun 2040	6,152	6,310	0.000007%
FNMA POOL AB1226	4.5% 01 Jul 2040	47,802	49,334	0.000053%
FNMA POOL AB1228	5% 01 Jul 2040	6,163	6,485	0.000007%

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FNMA POOL AB1343	4.5% 01 Aug 2040	2,696	2,783	0.000003%
FNMA POOL AB3314	4.5% 01 Jul 2041	21,560	22,252	0.000024%
FNMA POOL AB3701	4.5% 01 Oct 2041	248,223	256,200	0.000273%
FNMA POOL AB4307	4% 01 Jan 2042	404,320	408,935	0.000435%
FNMA POOL AB6194	2.5% 01 Sep 2027	30,578	30,146	0.000032%
FNMA POOL AB7728	2.5% 01 Jan 2043	351,657	320,181	0.000341%
FNMA POOL AB8446	2.5% 01 Feb 2028	5,895	5,812	0.000006%
FNMA POOL AB8463	2.5% 01 Feb 2043	503,785	458,676	0.000488%
FNMA POOL AB8804	2.5% 01 Mar 2043	223,080	203,104	0.000216%
FNMA POOL AB8870	2.5% 01 Apr 2028	20,023	19,739	0.000021%
FNMA POOL AB8923	3% 01 Apr 2043	185,476	177,141	0.000189%
FNMA POOL AB8924	3% 01 Apr 2043	170,090	162,344	0.000173%
FNMA POOL AB9564	3% 01 Jun 2043	35,541	33,949	0.000036%
FNMA POOL AB9737	2.5% 01 Jun 2043	469,103	427,218	0.000455%
FNMA POOL AB9980	3.5% 01 Jul 2043	84,443	82,693	0.000088%
FNMA POOL AC8517	5% 01 Dec 2039	14,050	14,746	0.000016%
FNMA POOL AD4038	4.5% 01 Apr 2040	20,460	21,118	0.000022%
FNMA POOL AD6510	5% 01 May 2040	8,811	9,006	0.000010%
FNMA POOL AD7593	4.5% 01 Jul 2040	61,803	63,614	0.000068%
FNMA POOL AD8716	5% 01 Jun 2040	43,761	45,143	0.000048%
FNMA POOL AE0028	1% 01 Oct 2039	132,330	145,047	0.000154%
FNMA POOL AE0082	1% 01 May 2040	13,375	13,794	0.000015%
FNMA POOL AE0823	1% 01 Sep 2040	66,953	73,349	0.000078%
FNMA POOL AE3450	4.5% 01 Aug 2040	146,774	151,486	0.000161%
FNMA POOL AH2739	5% 01 Jan 2041	44,887	46,323	0.000049%
FNMA POOL AH5139	5% 01 Feb 2041	24,056	24,588	0.000026%
FNMA POOL AI0511	5% 01 Apr 2041	55,932	58,598	0.000062%
FNMA POOL AI1863	5% 01 May 2041	122,673	128,750	0.000137%
FNMA POOL AI1892	5% 01 May 2041	730,254	766,454	0.000816%
FNMA POOL AI2433	5% 01 May 2041	214,495	225,773	0.000240%
FNMA POOL AI2443	5% 01 May 2041	75,915	79,441	0.000085%
FNMA POOL AI2462	5% 01 May 2041	156,058	164,279	0.000175%
FNMA POOL AI4261	5% 01 Jun 2041	120,557	126,761	0.000135%

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FNMA POOL AI8961	4.5% 01 Sep 2041	24,453	25,241	0.000027%
FNMA POOL AJ3120	4.5% 01 Oct 2041	12,239	12,634	0.000013%
FNMA POOL AJ4060	4.5% 01 Oct 2041	60,356	62,094	0.000066%
FNMA POOL AK7510	3.5% 01 Apr 2042	19,138	18,808	0.000020%
FNMA POOL AK8441	4% 01 Apr 2042	13,743	13,900	0.000015%
FNMA POOL AK9225	3.5% 01 Jun 2042	10,651	10,468	0.000011%
FNMA POOL AL0215	1% 01 Apr 2041	2,732,588	2,820,643	0.003003%
FNMA POOL AL0476	1% 01 Nov 2040	512,565	539,534	0.000574%
FNMA POOL AL1051	1% 01 Sep 2041	110,515	113,011	0.000120%
FNMA POOL AL1472	1% 01 May 2039	102,942	106,241	0.000113%
FNMA POOL AL1704	1% 01 May 2040	2,948	3,198	0.000003%
FNMA POOL AL2482	1% 01 Sep 2042	182,657	188,479	0.000201%
FNMA POOL AL3026	1% 01 Dec 2042	126,305	124,130	0.000132%
FNMA POOL AL4141	1% 01 Apr 2040	313,889	343,996	0.000366%
FNMA POOL AL4142	1% 01 Jun 2041	73,585	80,642	0.000086%
FNMA POOL AL4324	1% 01 May 2040	1,762,143	1,922,402	0.002046%
FNMA POOL AL5540	1% 01 Jul 2044	138,276	142,387	0.000152%
FNMA POOL AL6004	1% 01 Dec 2043	97,011	99,880	0.000106%
FNMA POOL AL6761	1% 01 May 2030	72,693	72,454	0.000077%
FNMA POOL AL6918	1% 01 Sep 2025	148	148	0.000000%
FNMA POOL AL7139	1% 01 Jul 2030	104,639	104,295	0.000111%
FNMA POOL AL7167	1% 01 Jan 2041	40,784	41,367	0.000044%
FNMA POOL AL7320	1% 01 Sep 2030	17,028	16,972	0.000018%
FNMA POOL AL7521	1% 01 Jun 2039	370,332	387,704	0.000413%
FNMA POOL AL7524	1% 01 Jul 2041	220,075	230,313	0.000245%
FNMA POOL AL7777	1% 01 Dec 2043	408,452	429,973	0.000458%
FNMA POOL AL7800	1% 01 Nov 2030	5,382	5,279	0.000006%
FNMA POOL AL7936	1% 01 Sep 2045	105,689	108,827	0.000116%
FNMA POOL AL8153	1% 01 Mar 2031	53,098	52,923	0.000056%
FNMA POOL AL9031	1% 01 Aug 2046	15,736	14,917	0.000016%
FNMA POOL AL9227	1% 01 Oct 2036	21,035	20,568	0.000022%
FNMA POOL AL9501	1% 01 Nov 2045	73,283	75,458	0.000080%
FNMA POOL AL9920	1% 01 Feb 2047	778,446	761,150	0.000810%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
FNMA POOL AM8159	2.81% 01 Feb 2027	1,170,703	1,144,005	0.001218%
FNMA POOL AM8674	2.81% 01 Apr 2025	340,000	335,022	0.000357%
FNMA POOL AM8700	2.93% 01 Jun 2030	19,243	18,366	0.000020%
FNMA POOL AN5386	3.25% 01 May 2029	19,668	19,352	0.000021%
FNMA POOL AN8048	3.08% 01 Jan 2028	100,000	98,470	0.000105%
FNMA POOL AN8693	3.468% 01 Mar 2030	19,634	19,456	0.000021%
FNMA POOL AO0777	3.5% 01 Apr 2042	46,535	45,641	0.000049%
FNMA POOL AO2114	4% 01 May 2042	77,378	78,259	0.000083%
FNMA POOL AO2711	4% 01 May 2042	10,304	10,369	0.000011%
FNMA POOL AO2881	3.5% 01 May 2042	8,127	7,970	0.000008%
FNMA POOL AO2961	4% 01 May 2042	275,323	277,802	0.000296%
FNMA POOL AO3048	3.5% 01 Jun 2042	8,029	7,890	0.000008%
FNMA POOL AO9707	3.5% 01 Jul 2042	22,468	22,080	0.000024%
FNMA POOL AP0692	4% 01 Jul 2042	16,101	16,285	0.000017%
FNMA POOL AP2530	4% 01 Aug 2042	31,606	31,965	0.000034%
FNMA POOL AP4532	4% 01 Sep 2042	78,703	78,848	0.000084%
FNMA POOL AP4710	3.5% 01 Aug 2042	477,707	467,144	0.000497%
FNMA POOL AP4903	4% 01 Sep 2042	27,037	27,345	0.000029%
FNMA POOL AP5205	2.5% 01 Sep 2027	19,531	19,254	0.000020%
FNMA POOL AP7399	4% 01 Sep 2042	19,815	20,026	0.000021%
FNMA POOL AP9229	4% 01 Oct 2042	8,595	8,542	0.000009%
FNMA POOL AP9766	4% 01 Oct 2042	406,338	408,177	0.000434%
FNMA POOL AQ3599	4% 01 Nov 2042	16,627	16,756	0.000018%
FNMA POOL AQ4132	3% 01 Oct 2028	6,841	6,819	0.000007%
FNMA POOL AQ4555	4% 01 Dec 2042	402,250	405,525	0.000432%
FNMA POOL AQ4573	4% 01 Dec 2042	123,124	124,522	0.000133%
FNMA POOL AQ7003	4% 01 Dec 2042	18,334	18,542	0.000020%
FNMA POOL AQ7048	4% 01 Dec 2042	52,930	53,198	0.000057%
FNMA POOL AQ7082	4% 01 Jan 2043	19,027	19,244	0.000020%
FNMA POOL AR7399	3% 01 Jun 2043	82,118	78,434	0.000083%
FNMA POOL AR7568	3% 01 Mar 2043	187,994	179,479	0.000191%
FNMA POOL AR7576	3% 01 Mar 2043	143,821	137,376	0.000146%
FNMA POOL AR8456	2.5% 01 Mar 2043	445,628	404,594	0.000431%



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FNMA POOL AR8630	3% 01 Apr 2043	160,720	153,489	0.000163%
FNMA POOL AR9188	2.5% 01 Mar 2043	78,006	71,026	0.000076%
FNMA POOL AR9218	3% 01 Mar 2043	202,717	193,671	0.000206%
FNMA POOL AS0038	3% 01 Jul 2043	200,863	191,853	0.000204%
FNMA POOL AS0070	4% 01 Aug 2043	349,027	350,630	0.000373%
FNMA POOL AS0190	2.5% 01 Aug 2028	53,581	52,821	0.000056%
FNMA POOL AS0299	2.5% 01 Aug 2043	94,180	85,777	0.000091%
FNMA POOL AS0514	2.5% 01 Aug 2043	204,595	185,996	0.000198%
FNMA POOL AS1131	4.5% 01 Nov 2043	81,114	83,506	0.000089%
FNMA POOL AS3594	3% 01 Oct 2029	102,534	102,196	0.000109%
FNMA POOL AS4271	4.5% 01 Jan 2045	51,483	53,078	0.000056%
FNMA POOL AS4347	4% 01 Jan 2045	236,191	237,860	0.000253%
FNMA POOL AS4485	2.5% 01 Feb 2030	5,296	5,194	0.000006%
FNMA POOL AS4488	2.5% 01 Feb 2030	6,032	5,917	0.000006%
FNMA POOL AS4688	2.5% 01 Mar 2030	65,857	64,597	0.000069%
FNMA POOL AS5403	2.5% 01 Jul 2030	52,698	51,689	0.000055%
FNMA POOL AS5405	2.5% 01 Jul 2030	8,892	8,721	0.000009%
FNMA POOL AS5548	2.5% 01 Aug 2030	73,785	72,190	0.000077%
FNMA POOL AS5614	2.5% 01 Aug 2030	104,535	102,534	0.000109%
FNMA POOL AS5616	2.5% 01 Aug 2030	168,259	165,038	0.000176%
FNMA POOL AS5623	3% 01 Aug 2030	134,399	133,956	0.000143%
FNMA POOL AS5708	3.5% 01 Aug 2030	106,315	106,975	0.000114%
FNMA POOL AS5714	3% 01 Sep 2030	113,047	112,674	0.000120%
FNMA POOL AS5728	3% 01 Sep 2030	134,237	133,794	0.000142%
FNMA POOL AS5786	2.5% 01 Sep 2030	98,857	96,963	0.000103%
FNMA POOL AS5872	2.5% 01 Sep 2030	129,271	126,792	0.000135%
FNMA POOL AS6115	2.5% 01 Nov 2030	109,830	107,727	0.000115%
FNMA POOL AS6116	2.5% 01 Nov 2030	98,664	96,774	0.000103%
FNMA POOL AS6141	2.5% 01 Nov 2030	124,099	121,722	0.000130%
FNMA POOL AS6142	2.5% 01 Nov 2030	103,115	101,140	0.000108%
FNMA POOL AS6233	4.5% 01 Nov 2045	6,234	6,296	0.000007%
FNMA POOL AS6328	3.5% 01 Dec 2045	539,434	526,671	0.000561%
FNMA POOL AS6541	3.5% 01 Jan 2046	132,778	129,830	0.000138%

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FNMA POOL AS6562	3.5% 01 Jan 2046	99,108	96,909	0.000103%
FNMA POOL AS7320	2.5% 01 Jun 2031	140,288	137,599	0.000146%
FNMA POOL AS7365	3% 01 Jun 2046	11,080	10,511	0.000011%
FNMA POOL AS7533	3% 01 Jul 2046	34,508	32,718	0.000035%
FNMA POOL AS7605	2.5% 01 Jul 2031	181,896	178,409	0.000190%
FNMA POOL AS7617	2.5% 01 Jul 2031	255,615	250,714	0.000267%
FNMA POOL AS7738	3% 01 Aug 2046	1,083,637	1,026,527	0.001093%
FNMA POOL AS8009	2.5% 01 Oct 2031	273,769	268,519	0.000286%
FNMA POOL AS8193	2.5% 01 Oct 2031	326,937	320,667	0.000341%
FNMA POOL AS8195	2.5% 01 Oct 2031	396,516	388,916	0.000414%
FNMA POOL AS8208	2.5% 01 Oct 2031	446,708	438,143	0.000466%
FNMA POOL AS8240	2.5% 01 Nov 2031	270,338	265,152	0.000282%
FNMA POOL AS8241	2.5% 01 Nov 2031	208,279	204,286	0.000217%
FNMA POOL AS8245	2.5% 01 Nov 2031	178,169	174,753	0.000186%
FNMA POOL AS8251	2% 01 Nov 2031	208,111	199,008	0.000212%
FNMA POOL AS8291	2% 01 Nov 2031	12,740	12,182	0.000013%
FNMA POOL AS8348	3% 01 Nov 2036	172,722	168,883	0.000180%
FNMA POOL AS8349	3% 01 Nov 2036	69,004	67,471	0.000072%
FNMA POOL AS8486	3% 01 Dec 2046	701,567	663,829	0.000707%
FNMA POOL AS8553	3% 01 Dec 2036	223,904	218,919	0.000233%
FNMA POOL AS8740	3.5% 01 Feb 2037	48,244	48,008	0.000051%
FNMA POOL AS9316	2.5% 01 Mar 2032	116,649	114,411	0.000122%
FNMA POOL AS9317	2.5% 01 Mar 2032	109,776	107,669	0.000115%
FNMA POOL AS9318	2.5% 01 Mar 2032	184,749	181,205	0.000193%
FNMA POOL AS9319	2.5% 01 Mar 2032	205,253	201,316	0.000214%
FNMA POOL AS9321	2.5% 01 Mar 2032	176,862	173,466	0.000185%
FNMA POOL AS9453	4% 01 Apr 2047	45,792	45,930	0.000049%
FNMA POOL AT0238	2.5% 01 Mar 2043	988,822	900,390	0.000958%
FNMA POOL AT2037	3% 01 Apr 2043	113,128	108,091	0.000115%
FNMA POOL AT2040	3% 01 Apr 2043	232,402	221,970	0.000236%
FNMA POOL AT2043	3% 01 Apr 2043	251,937	240,616	0.000256%
FNMA POOL AT3121	3% 01 Apr 2028	28,240	28,148	0.000030%
FNMA POOL AT3729	2.5% 01 Mar 2043	18,633	16,929	0.000018%

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FNMA POOL AT6033	3% 01 May 2028	31,295	31,192	0.000033%
FNMA POOL AU5996	4.5% 01 Aug 2043	164,453	169,326	0.000180%
FNMA POOL AU6735	3% 01 Oct 2043	204,707	195,494	0.000208%
FNMA POOL AU7207	3.5% 01 Sep 2028	976,402	977,466	0.001040%
FNMA POOL AU8052	4.5% 01 Sep 2043	181,675	187,068	0.000199%
FNMA POOL AU8774	3% 01 Oct 2028	74,501	74,256	0.000079%
FNMA POOL AV0298	3% 01 Nov 2028	8,080	8,053	0.000009%
FNMA POOL AV2078	3.5% 01 Nov 2028	298,777	299,103	0.000318%
FNMA POOL AW1248	3% 01 May 2029	261,190	260,332	0.000277%
FNMA POOL AW1555	4.5% 01 Apr 2044	26,538	26,903	0.000029%
FNMA POOL AW1887	3.5% 01 May 2029	309,412	310,928	0.000331%
FNMA POOL AW4499	3% 01 Apr 2029	282,194	279,815	0.000298%
FNMA POOL AW7048	4.5% 01 Jun 2044	28,417	28,768	0.000031%
FNMA POOL AW8154	3.5% 01 Jan 2042	79,597	78,268	0.000083%
FNMA POOL AW9453	3.5% 01 Aug 2044	597,328	587,060	0.000625%
FNMA POOL AX2741	3.5% 01 Oct 2029	21,622	21,728	0.000023%
FNMA POOL AX3298	3% 01 Aug 2030	28,240	28,147	0.000030%
FNMA POOL AX4120	4% 01 Oct 2044	77,132	77,008	0.000082%
FNMA POOL AX9700	3% 01 Jul 2030	27,064	26,975	0.000029%
FNMA POOL AX9701	3% 01 Jul 2030	134,701	134,257	0.000143%
FNMA POOL AY0828	2.5% 01 May 2030	43,913	42,856	0.000046%
FNMA POOL AY0830	2.5% 01 May 2030	103,089	101,115	0.000108%
FNMA POOL AY6181	3.5% 01 Apr 2045	159,806	156,403	0.000166%
FNMA POOL AZ2170	2.5% 01 Jul 2030	49,523	48,576	0.000052%
FNMA POOL AZ2297	3% 01 Jul 2030	18,533	18,427	0.000020%
FNMA POOL AZ5719	3% 01 Sep 2030	55,262	55,026	0.000059%
FNMA POOL AZ7833	3% 01 Aug 2030	25,584	25,499	0.000027%
FNMA POOL AZ8597	3% 01 Aug 2030	10,929	10,843	0.000012%
FNMA POOL BC0884	3% 01 May 2046	733,078	699,181	0.000744%
FNMA POOL BC2628	2.5% 01 Nov 2031	32,125	31,509	0.000034%
FNMA POOL BC2629	2.5% 01 Nov 2031	23,534	23,083	0.000025%
FNMA POOL BC2631	2.5% 01 Nov 2031	53,259	52,237	0.000056%
FNMA POOL BC2777	2.5% 01 Aug 2031	753	739	0.000001%

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FNMA POOL BC4778	2.5% 01 Oct 2031	15,509	15,212	0.000016%
FNMA POOL BC9040	2% 01 Nov 2031	70,058	66,993	0.000071%
FNMA POOL BC9077	3.5% 01 Dec 2046	250,583	245,026	0.000261%
FNMA POOL BD2417	3.5% 01 May 2047	459,820	449,625	0.000479%
FNMA POOL BD5055	3% 01 Feb 2047	134,245	127,215	0.000135%
FNMA POOL BD8104	3% 01 Oct 2046	580,613	551,204	0.000587%
FNMA POOL BE1534	3.5% 01 Feb 2047	330,776	323,432	0.000344%
FNMA POOL BE1896	3% 01 Dec 2036	202,557	198,061	0.000211%
FNMA POOL BE2103	3.5% 01 Dec 2046	218,566	213,721	0.000228%
FNMA POOL BE8359	5% 01 Apr 2048	16,643	17,093	0.000018%
FNMA POOL BE9375	3.5% 01 May 2047	160,876	157,306	0.000167%
FNMA POOL BF0056	6% 01 Jul 2039	952,244	1,008,929	0.001074%
FNMA POOL BF0104	4% 01 Feb 2056	1,340,793	1,341,168	0.001428%
FNMA POOL BF0163	5% 01 Nov 2046	1,388,719	1,439,041	0.001532%
FNMA POOL BF0183	4% 01 Jan 2057	855,993	856,233	0.000911%
FNMA POOL BF0191	4% 01 Jun 2057	1,433,876	1,429,847	0.001522%
FNMA POOL BF0222	4.5% 01 Sep 2057	1,305,842	1,351,112	0.001438%
FNMA POOL BF0301	4.5% 01 Aug 2058	85,914	88,885	0.000095%
FNMA POOL BF0546	2.5% 01 Jul 2061	3,446,444	3,073,049	0.003271%
FNMA POOL BH0158	3.5% 01 Mar 2047	64,725	63,288	0.000067%
FNMA POOL BH0398	4% 01 May 2047	203,611	204,231	0.000217%
FNMA POOL BH0567	3.5% 01 Jun 2047	125,411	122,628	0.000131%
FNMA POOL BJ2054	3.5% 01 Nov 2032	89,377	89,476	0.000095%
FNMA POOL BJ2096	3.5% 01 Jan 2033	55,243	55,304	0.000059%
FNMA POOL BJ9057	4% 01 Feb 2048	30,642	30,782	0.000033%
FNMA POOL BJ9058	4% 01 Feb 2048	43,936	43,996	0.000047%
FNMA POOL BK0751	3.5% 01 Mar 2048	59,073	57,763	0.000061%
FNMA POOL BK2620	2.5% 01 Jun 2050	279,293	253,088	0.000269%
FNMA POOL BK4237	4% 01 Aug 2048	219,019	219,213	0.000233%
FNMA POOL BK4244	4% 01 Aug 2048	163,074	163,269	0.000174%
FNMA POOL BK4251	4% 01 Aug 2048	26,704	26,753	0.000028%
FNMA POOL BK4252	4% 01 Aug 2048	69,629	69,691	0.000074%
FNMA POOL BK4471	4.5% 01 Jul 2048	11,171	11,400	0.000012%

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FNMA POOL BK4689	4.5% 01 Jul 2048	76,849	79,094	0.000084%
FNMA POOL BK6113	4.5% 01 Jul 2048	4,397	4,533	0.000005%
FNMA POOL BK7881	5% 01 Oct 2048	221,357	227,475	0.000242%
FNMA POOL BL2454	3.16% 01 May 2029	374,137	366,142	0.000390%
FNMA POOL BM1036	1% 01 Feb 2032	12,210	11,976	0.000013%
FNMA POOL BM1100	1% 01 Feb 2045	173,183	170,189	0.000181%
FNMA POOL BM1174	1% 01 May 2047	323,930	316,779	0.000337%
FNMA POOL BM1565	1% 01 Apr 2047	605,432	574,821	0.000612%
FNMA POOL BM1595	1% 01 Mar 2031	33,822	33,344	0.000035%
FNMA POOL BM1660	1% 01 Aug 2047	623,680	628,643	0.000669%
FNMA POOL BM1756	1% 01 Dec 2045	178,684	183,977	0.000196%
FNMA POOL BM1896	1% 01 Nov 2031	7,012	6,878	0.000007%
FNMA POOL BM1898	1% 01 Sep 2032	273,924	268,668	0.000286%
FNMA POOL BM1920	1% 01 Jul 2046	562,502	579,151	0.000616%
FNMA POOL BM1948	1% 01 Jul 2041	208,364	226,202	0.000241%
FNMA POOL BM3052	1% 01 Oct 2047	210,605	216,140	0.000230%
FNMA POOL BM3053	1% 01 Jul 2046	432,336	445,719	0.000474%
FNMA POOL BM3054	1% 01 Nov 2031	240,799	230,266	0.000245%
FNMA POOL BM3061	1% 01 Mar 2032	395,388	378,083	0.000402%
FNMA POOL BM3240	1% 01 Sep 2032	188,772	188,158	0.000200%
FNMA POOL BM3403	1% 01 Feb 2030	19,244	18,972	0.000020%
FNMA POOL BM3552	1% 01 Aug 2030	59,030	57,903	0.000062%
FNMA POOL BM3578	1% 01 Aug 2032	290,753	285,176	0.000304%
FNMA POOL BM3793	1% 01 Feb 2033	605,682	594,065	0.000632%
FNMA POOL BM3799	1% 01 Aug 2047	44,528	42,220	0.000045%
FNMA POOL BM3846	1% 01 Apr 2048	133,801	137,596	0.000146%
FNMA POOL BM4579	1% 01 Apr 2047	4,469,703	4,228,995	0.004502%
FNMA POOL BM4751	1% 01 Mar 2043	943,160	927,998	0.000988%
FNMA POOL BM5520	1% 01 Feb 2047	181,701	177,472	0.000189%
FNMA POOL BM6623	1% 01 Oct 2050	283,158	250,933	0.000267%
FNMA POOL BM6898	1% 01 Feb 2032	39,896	35,291	0.000038%
FNMA POOL BM6912	1% 01 Jan 2052	199,280	175,527	0.000187%
FNMA POOL BN1047	5% 01 Oct 2048	106,272	109,322	0.000116%

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FNMA POOL BN3949	5% 01 Jan 2049	36,273	37,349	0.000040%
FNMA POOL BN3997	4% 01 Dec 2048	290,800	290,922	0.000310%
FNMA POOL BN7753	3% 01 Sep 2049	0	0	0.000000%
FNMA POOL BN8997	2% 01 Mar 2051	492,180	429,529	0.000457%
FNMA POOL BN9004	2% 01 Mar 2051	272,659	238,458	0.000254%
FNMA POOL BP3574	2.5% 01 Jul 2051	157,944	143,158	0.000152%
FNMA POOL BP6715	2% 01 Sep 2050	163,896	142,948	0.000152%
FNMA POOL BP7009	3% 01 Aug 2050	169,625	158,835	0.000169%
FNMA POOL BQ0254	2% 01 Aug 2050	76,037	66,555	0.000071%
FNMA POOL BQ0697	2% 01 Sep 2050	214,126	186,745	0.000199%
FNMA POOL BQ1528	2% 01 Sep 2050	74,200	64,832	0.000069%
FNMA POOL BQ5876	2.5% 01 Nov 2050	258,562	235,206	0.000250%
FNMA POOL BQ6334	2% 01 Nov 2050	173,770	151,503	0.000161%
FNMA POOL BQ7435	2.5% 01 Sep 2051	98,362	88,624	0.000094%
FNMA POOL BQ9224	2% 01 Jan 2051	356,953	311,325	0.000331%
FNMA POOL BQ9226	2% 01 Jan 2051	340,327	297,083	0.000316%
FNMA POOL BQ9453	2% 01 Mar 2051	442,221	386,753	0.000412%
FNMA POOL BR0001	2.5% 01 Dec 2050	82,490	74,765	0.000080%
FNMA POOL BR1615	2% 01 Feb 2051	1,574,928	1,373,379	0.001462%
FNMA POOL BR1823	2% 01 Jan 2051	175,227	152,814	0.000163%
FNMA POOL BR1967	2% 01 Feb 2051	88,940	77,585	0.000083%
FNMA POOL BR2303	3% 01 Aug 2051	90,663	85,199	0.000091%
FNMA POOL BR2641	2% 01 Feb 2051	84,006	73,521	0.000078%
FNMA POOL BR2643	2% 01 Feb 2051	79,496	69,525	0.000074%
FNMA POOL BR2644	2% 01 Feb 2051	162,847	142,271	0.000151%
FNMA POOL BR2664	2% 01 Feb 2051	236,302	207,030	0.000220%
FNMA POOL BR3256	2% 01 Feb 2051	81,191	71,460	0.000076%
FNMA POOL BR3257	2% 01 Feb 2051	83,599	73,269	0.000078%
FNMA POOL BR3286	2% 01 Mar 2051	166,953	146,271	0.000156%
FNMA POOL BR3290	2% 01 Mar 2051	618,668	539,283	0.000574%
FNMA POOL BR3500	2% 01 Feb 2051	73,947	64,610	0.000069%
FNMA POOL BR3999	2% 01 Feb 2051	93,712	81,797	0.000087%
FNMA POOL BR4035	2% 01 Feb 2051	353,461	308,910	0.000329%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
FNMA POOL BR4056	2% 01 Feb 2051	253,284	221,077	0.000235%
FNMA POOL BR4080	2% 01 Mar 2051	266,084	232,016	0.000247%
FNMA POOL BR4654	2.5% 01 Mar 2051	141,368	128,168	0.000136%
FNMA POOL BR4722	2% 01 Mar 2051	164,490	143,704	0.000153%
FNMA POOL BR4753	2% 01 Mar 2051	87,202	76,317	0.000081%
FNMA POOL BR4756	2% 01 Mar 2051	80,602	70,417	0.000075%
FNMA POOL BR5458	2% 01 Mar 2051	268,684	234,690	0.000250%
FNMA POOL BR5487	2% 01 Mar 2051	85,548	74,738	0.000080%
FNMA POOL BR5577	2% 01 Mar 2051	265,469	231,713	0.000247%
FNMA POOL BR5587	2% 01 Mar 2051	87,261	76,329	0.000081%
FNMA POOL BR5589	2% 01 Mar 2051	167,145	145,681	0.000155%
FNMA POOL BR5633	2% 01 Mar 2051	89,395	78,031	0.000083%
FNMA POOL BR5634	2% 01 Mar 2051	87,670	76,474	0.000081%
FNMA POOL BR5649	2% 01 Mar 2051	91,236	79,746	0.000085%
FNMA POOL BR6462	2% 01 Mar 2051	261,082	228,122	0.000243%
FNMA POOL BR6515	2% 01 Apr 2051	89,608	78,535	0.000084%
FNMA POOL BR7191	2% 01 Apr 2051	958,728	835,798	0.000890%
FNMA POOL BR7222	2.5% 01 Apr 2051	460,536	414,946	0.000442%
FNMA POOL BR7241	2% 01 Apr 2051	313,397	274,288	0.000292%
FNMA POOL BR7744	2% 01 Apr 2051	86,022	75,339	0.000080%
FNMA POOL BR7745	2% 01 Apr 2051	243,758	213,559	0.000227%
FNMA POOL BR7802	2% 01 Apr 2051	493,078	430,312	0.000458%
FNMA POOL BR8276	2.5% 01 Apr 2051	74,087	67,308	0.000072%
FNMA POOL BR8283	2.5% 01 Apr 2051	101,945	92,421	0.000098%
FNMA POOL BR8296	2.5% 01 May 2051	53,832	48,846	0.000052%
FNMA POOL BR8478	2% 01 Apr 2051	85,305	74,710	0.000080%
FNMA POOL BR8518	2% 01 Apr 2051	165,707	145,178	0.000155%
FNMA POOL BR8896	2.5% 01 Apr 2051	175,715	159,304	0.000170%
FNMA POOL BR8915	2.5% 01 May 2051	90,649	82,176	0.000087%
FNMA POOL BT0972	2.5% 01 May 2051	292,735	258,582	0.000275%
FNMA POOL BT3303	2.5% 01 Aug 2051	189,050	171,547	0.000183%
FNMA POOL BT8452	2.5% 01 Oct 2051	52,670	47,723	0.000051%
FNMA POOL BU0051	2.5% 01 Sep 2051	1,914,400	1,729,488	0.001841%

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FNMA POOL BU2599	2.5% 01 Jan 2052	195,443	177,096	0.000189%
FNMA POOL BU3608	3% 01 Nov 2051	88,520	82,710	0.000088%
FNMA POOL BU5925	3% 01 Dec 2051	94,685	88,762	0.000094%
FNMA POOL BV3089	2.5% 01 Feb 2052	197,887	178,936	0.000190%
FNMA POOL BV4142	3% 01 Mar 2052	197,797	186,937	0.000199%
FNMA POOL BV5373	2.5% 01 Apr 2052	194,216	175,460	0.000187%
FNMA POOL BV5389	3% 01 Apr 2052	297,955	278,293	0.000296%
FNMA POOL BV5395	3.5% 01 Apr 2052	394,260	383,044	0.000408%
FNMA POOL BV7697	2.5% 01 Apr 2042	1,083,543	997,239	0.001062%
FNMA POOL BV8459	3% 01 Apr 2052	0	0	0.000000%
FNMA POOL BV8546	3.5% 01 May 2052	598,155	578,095	0.000615%
FNMA POOL BV9499	4% 01 Apr 2052	99,749	98,889	0.000105%
FNMA POOL BV9808	4% 01 May 2052	99,873	99,011	0.000105%
FNMA POOL BV9900	4% 01 May 2052	99,860	99,970	0.000106%
FNMA POOL BW3446	4.5% 01 Jun 2052	200,000	201,253	0.000214%
FNMA POOL CA0907	3.5% 01 Dec 2047	231,396	226,265	0.000241%
FNMA POOL CA1704	4.5% 01 May 2048	1,927,231	1,966,719	0.002094%
FNMA POOL CA2047	4.5% 01 Jul 2048	499,705	509,560	0.000542%
FNMA POOL CA2469	4% 01 Oct 2048	52,819	52,865	0.000056%
FNMA POOL CA2527	4% 01 Oct 2033	192,287	195,936	0.000209%
FNMA POOL CA2555	4% 01 Nov 2033	1,313,577	1,338,728	0.001425%
FNMA POOL CA2708	4% 01 May 2048	24,984	25,068	0.000027%
FNMA POOL CA4819	4% 01 Dec 2049	299,516	298,537	0.000318%
FNMA POOL CA5065	3% 01 Jan 2035	1,438,107	1,420,940	0.001513%
FNMA POOL CA5071	3% 01 Jan 2035	1,417,911	1,400,985	0.001491%
FNMA POOL CA5220	3% 01 Feb 2050	138,534	129,240	0.000138%
FNMA POOL CA5368	4% 01 Mar 2050	236,448	234,403	0.000250%
FNMA POOL CA6106	4% 01 Jun 2050	249,691	247,869	0.000264%
FNMA POOL CA6341	2.5% 01 Jul 2050	1,726,464	1,568,332	0.001669%
FNMA POOL CA6342	2.5% 01 Jul 2050	1,708,769	1,552,276	0.001652%
FNMA POOL CA6343	2.5% 01 Jul 2050	1,729,840	1,571,390	0.001673%
FNMA POOL CA6359	2.5% 01 Jul 2050	1,012,304	923,488	0.000983%
FNMA POOL CA6577	2.5% 01 Aug 2050	2,011,636	1,827,357	0.001945%



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FNMA POOL CA6636	2.5% 01 Aug 2050	1,662,208	1,509,945	0.001607%
FNMA POOL CA6711	2.5% 01 Aug 2050	502,702	457,896	0.000487%
FNMA POOL CA7224	2% 01 Oct 2050	81,531	71,169	0.000076%
FNMA POOL CA7257	2.5% 01 Oct 2050	590,913	538,668	0.000573%
FNMA POOL CA7597	2.5% 01 Nov 2050	1,149,923	1,049,034	0.001117%
FNMA POOL CA8592	2.5% 01 Jan 2051	293,755	266,737	0.000284%
FNMA POOL CA8955	2.5% 01 Feb 2051	77,221	69,574	0.000074%
FNMA POOL CA9038	2.5% 01 Feb 2051	1,267,903	1,150,425	0.001225%
FNMA POOL CA9344	3% 01 Feb 2041	88,195	83,401	0.000089%
FNMA POOL CA9390	2.5% 01 Mar 2051	2,068,730	1,863,945	0.001984%
FNMA POOL CB0100	2.5% 01 Apr 2041	445,737	412,447	0.000439%
FNMA POOL CB0114	2.5% 01 Apr 2041	718,579	661,349	0.000704%
FNMA POOL CB0383	2.5% 01 May 2051	1,680,023	1,522,986	0.001621%
FNMA POOL CB0414	2.5% 01 May 2051	262,486	236,555	0.000252%
FNMA POOL CB0470	2.5% 01 May 2041	1,440,903	1,327,918	0.001414%
FNMA POOL CB0517	2.5% 01 May 2051	88,960	80,217	0.000085%
FNMA POOL CB0548	3.5% 01 May 2051	218,833	211,406	0.000225%
FNMA POOL CB1273	2% 01 Aug 2051	1,985,894	1,731,230	0.001843%
FNMA POOL CB1309	2% 01 Aug 2051	6,062,686	5,286,156	0.005627%
FNMA POOL CB1310	2% 01 Aug 2051	5,021,149	4,377,904	0.004660%
FNMA POOL CB1806	2.5% 01 Oct 2051	446,780	405,576	0.000432%
FNMA POOL CB1878	3% 01 Oct 2051	758,593	708,305	0.000754%
FNMA POOL CB2054	2% 01 Nov 2051	1,463,511	1,277,881	0.001360%
FNMA POOL CB2079	2% 01 Nov 2051	1,286,368	1,121,429	0.001194%
FNMA POOL CB2115	2.5% 01 Nov 2041	284,848	262,159	0.000279%
FNMA POOL CB2136	3% 01 Nov 2041	97,413	92,233	0.000098%
FNMA POOL CB2139	2% 01 Nov 2051	709,091	619,812	0.000660%
FNMA POOL CB2164	3% 01 Nov 2051	2,684,831	2,522,858	0.002686%
FNMA POOL CB2165	3% 01 Nov 2051	1,425,107	1,335,155	0.001421%
FNMA POOL CB2372	2.5% 01 Dec 2051	340,125	308,489	0.000328%
FNMA POOL CB2375	2.5% 01 Dec 2051	672,792	608,680	0.000648%
FNMA POOL CB2418	3% 01 Dec 2051	636,023	596,393	0.000635%
FNMA POOL CB2442	3.5% 01 Dec 2051	271,426	262,959	0.000280%

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FNMA POOL CB2601	2% 01 Jan 2052	796,940	694,992	0.000740%
FNMA POOL CB2620	2.5% 01 Jan 2052	1,088,978	988,216	0.001052%
FNMA POOL CB2621	2.5% 01 Jan 2052	1,324,138	1,200,849	0.001278%
FNMA POOL CB2622	2.5% 01 Jan 2052	2,002,124	1,814,188	0.001931%
FNMA POOL CB2633	2.5% 01 Jan 2052	624,369	567,978	0.000605%
FNMA POOL CB2680	3.5% 01 Jan 2052	1,422,726	1,374,545	0.001463%
FNMA POOL CB2836	2% 01 Feb 2052	416,775	363,582	0.000387%
FNMA POOL CB2837	2% 01 Feb 2052	943,325	822,635	0.000876%
FNMA POOL CB2838	2% 01 Feb 2052	2,092,403	1,824,041	0.001942%
FNMA POOL CB2854	2.5% 01 Feb 2052	319,314	289,777	0.000308%
FNMA POOL CB2855	2.5% 01 Feb 2052	1,134,712	1,028,592	0.001095%
FNMA POOL CB2856	2.5% 01 Feb 2052	1,348,635	1,221,560	0.001300%
FNMA POOL CB2863	2.5% 01 Feb 2052	222,240	202,036	0.000215%
FNMA POOL CB2869	2.5% 01 Feb 2052	1,642,596	1,479,514	0.001575%
FNMA POOL CB2929	3% 01 Feb 2052	475,144	443,423	0.000472%
FNMA POOL CB3031	2.5% 01 Mar 2052	878,800	791,834	0.000843%
FNMA POOL CB3044	2.5% 01 Mar 2052	496,348	448,936	0.000478%
FNMA POOL CB3101	2% 01 Mar 2052	1,348,437	1,175,494	0.001251%
FNMA POOL CB3102	2% 01 Mar 2052	2,467,749	2,151,249	0.002290%
FNMA POOL CB3105	2% 01 Mar 2052	933,297	813,887	0.000866%
FNMA POOL CB3126	3.5% 01 Mar 2052	984,982	952,692	0.001014%
FNMA POOL CB3255	3.5% 01 Apr 2052	591,897	572,265	0.000609%
FNMA POOL CB3530	4% 01 May 2052	1,995,503	1,973,886	0.002101%
FNMA POOL CB3542	3% 01 May 2042	198,664	187,842	0.000200%
FNMA POOL CB3614	4% 01 May 2052	297,799	296,591	0.000316%
FNMA POOL CB3833	3% 01 Jun 2052	499,185	466,323	0.000496%
FNMA POOL CB3918	4.5% 01 Jun 2052	999,305	1,007,771	0.001073%
FNMA POOL FM0068	1% 01 Feb 2040	56,922	56,656	0.000060%
FNMA POOL FM2158	1% 01 Oct 2049	112,680	112,225	0.000119%
FNMA POOL FM2793	1% 01 Mar 2050	901,021	841,516	0.000896%
FNMA POOL FM3123	1% 01 Mar 2038	854,487	785,937	0.000837%
FNMA POOL FM3158	1% 01 Nov 2048	214,500	214,886	0.000229%
FNMA POOL FM3224	1% 01 Sep 2045	1,548,983	1,531,541	0.001630%

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FNMA POOL FM3347	1% 01 May 2047	13,393	13,102	0.000014%
FNMA POOL FM3445	1% 01 Sep 2048	196,955	197,425	0.000210%
FNMA POOL FM3542	1% 01 May 2049	85,319	85,741	0.000091%
FNMA POOL FM3665	1% 01 Sep 2049	487,668	488,095	0.000520%
FNMA POOL FM3753	1% 01 Apr 2048	1,074,531	1,050,856	0.001119%
FNMA POOL FM3773	1% 01 Nov 2048	22,335	21,845	0.000023%
FNMA POOL FM3904	1% 01 Mar 2049	576,703	577,203	0.000614%
FNMA POOL FM4252	1% 01 Sep 2050	158,333	138,234	0.000147%
FNMA POOL FM4281	1% 01 Aug 2050	244,410	237,203	0.000252%
FNMA POOL FM4311	1% 01 Aug 2050	159,539	149,686	0.000159%
FNMA POOL FM4874	1% 01 Nov 2050	313,459	285,954	0.000304%
FNMA POOL FM5176	1% 01 Dec 2050	758,426	661,943	0.000705%
FNMA POOL FM5280	1% 01 Oct 2050	105,468	102,579	0.000109%
FNMA POOL FM5292	1% 01 Aug 2050	1,333,837	1,253,270	0.001334%
FNMA POOL FM5294	1% 01 Feb 2045	530,171	521,017	0.000555%
FNMA POOL FM5295	1% 01 Apr 2048	2,920,042	2,877,235	0.003063%
FNMA POOL FM5296	1% 01 Jan 2049	359,861	362,017	0.000385%
FNMA POOL FM5305	1% 01 Dec 2050	239,966	209,879	0.000223%
FNMA POOL FM5313	1% 01 Oct 2050	448,997	404,855	0.000431%
FNMA POOL FM5412	1% 01 Jul 2048	2,526,179	2,465,537	0.002625%
FNMA POOL FM5423	1% 01 Jan 2051	413,516	374,990	0.000399%
FNMA POOL FM5754	1% 01 Mar 2037	57,201	57,230	0.000061%
FNMA POOL FM5783	1% 01 Jun 2038	407,228	399,992	0.000426%
FNMA POOL FM6015	1% 01 Aug 2039	117,980	117,406	0.000125%
FNMA POOL FM6117	1% 01 Nov 2048	307,339	292,160	0.000311%
FNMA POOL FM6134	1% 01 Mar 2040	401,548	387,061	0.000412%
FNMA POOL FM6184	1% 01 Mar 2051	1,489,056	1,304,127	0.001388%
FNMA POOL FM6343	1% 01 Mar 2051	89,273	78,027	0.000083%
FNMA POOL FM6418	1% 01 Mar 2051	87,780	76,878	0.000082%
FNMA POOL FM6448	1% 01 Mar 2051	818,704	714,184	0.000760%
FNMA POOL FM6460	1% 01 Mar 2051	339,017	307,958	0.000328%
FNMA POOL FM6555	1% 01 Apr 2051	799,598	697,487	0.000742%
FNMA POOL FM6863	1% 01 Apr 2051	742,399	649,283	0.000691%

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FNMA POOL FM6871	1% 01 Apr 2051	365,009	328,875	0.000350%
FNMA POOL FM7031	1% 01 Jan 2051	1,026,831	1,024,044	0.001090%
FNMA POOL FM7141	1% 01 Feb 2047	109,432	109,982	0.000117%
FNMA POOL FM7293	1% 01 May 2051	88,337	79,593	0.000085%
FNMA POOL FM7304	1% 01 May 2051	368,119	331,673	0.000353%
FNMA POOL FM7460	1% 01 Mar 2051	1,057,283	1,054,320	0.001122%
FNMA POOL FM7518	1% 01 Jun 2051	635,332	574,870	0.000612%
FNMA POOL FM7529	1% 01 May 2051	88,028	82,684	0.000088%
FNMA POOL FM7599	1% 01 Jan 2051	4,050,981	3,944,442	0.004199%
FNMA POOL FM7630	1% 01 Jun 2051	1,244,717	1,129,874	0.001203%
FNMA POOL FM7675	1% 01 Jun 2051	491,402	445,989	0.000475%
FNMA POOL FM7676	1% 01 Jun 2051	181,618	164,596	0.000175%
FNMA POOL FM7694	1% 01 Jun 2051	86,959	81,667	0.000087%
FNMA POOL FM7796	1% 01 Jun 2048	140,549	140,705	0.000150%
FNMA POOL FM7869	1% 01 Jan 2051	176,240	160,309	0.000171%
FNMA POOL FM7900	1% 01 Jul 2051	272,055	246,556	0.000262%
FNMA POOL FM7929	1% 01 Aug 2050	214,275	209,452	0.000223%
FNMA POOL FM7973	1% 01 May 2050	197,512	197,516	0.000210%
FNMA POOL FM8070	1% 01 Oct 2047	137,996	135,461	0.000144%
FNMA POOL FM8166	1% 01 Jun 2051	171,690	162,649	0.000173%
FNMA POOL FM8171	1% 01 Jun 2051	84,841	79,240	0.000084%
FNMA POOL FM8315	1% 01 Jul 2051	291,201	262,371	0.000279%
FNMA POOL FM8576	1% 01 Feb 2050	2,986,925	2,827,984	0.003010%
FNMA POOL FM8577	1% 01 Aug 2051	1,071,608	1,014,850	0.001080%
FNMA POOL FM8648	1% 01 Sep 2051	451,839	423,762	0.000451%
FNMA POOL FM8864	1% 01 Oct 2051	748,220	678,705	0.000722%
FNMA POOL FM8977	1% 01 Sep 2051	92,210	84,144	0.000090%
FNMA POOL FM9044	1% 01 Oct 2051	266,341	250,982	0.000267%
FNMA POOL FM9195	1% 01 Oct 2051	1,232,866	1,110,555	0.001182%
FNMA POOL FM9205	1% 01 Apr 2051	181,245	164,755	0.000175%
FNMA POOL FM9292	1% 01 Nov 2051	1,131,907	1,066,385	0.001135%
FNMA POOL FM9299	1% 01 Oct 2051	481,966	420,162	0.000447%
FNMA POOL FM9335	1% 01 Oct 2051	279,068	251,439	0.000268%

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FNMA POOL FM9365	1% 01 Nov 2051	286,491	271,049	0.000289%
FNMA POOL FM9452	1% 01 Nov 2051	620,945	543,440	0.000578%
FNMA POOL FM9538	1% 01 Nov 2051	1,290,532	1,125,444	0.001198%
FNMA POOL FM9730	1% 01 Dec 2051	386,532	336,966	0.000359%
FNMA POOL FM9925	1% 01 Dec 2051	579,600	505,457	0.000538%
FNMA POOL FM9993	1% 01 Jul 2051	3,353,316	3,260,455	0.003471%
FNMA POOL FS0024	1% 01 Sep 2051	550,604	502,155	0.000535%
FNMA POOL FS0026	1% 01 Nov 2051	542,551	493,234	0.000525%
FNMA POOL FS0034	1% 01 Dec 2051	388,622	367,073	0.000391%
FNMA POOL FS0037	1% 01 Aug 2051	265,052	250,663	0.000267%
FNMA POOL FS0041	1% 01 Nov 2050	176,437	167,108	0.000178%
FNMA POOL FS0173	1% 01 Jan 2052	629,818	549,245	0.000585%
FNMA POOL FS0193	1% 01 Jan 2052	994,718	899,088	0.000957%
FNMA POOL FS0208	1% 01 Jan 2052	1,325,699	1,201,255	0.001279%
FNMA POOL FS0209	1% 01 Jan 2052	1,652,547	1,495,171	0.001592%
FNMA POOL FS0211	1% 01 Dec 2051	881,434	768,400	0.000818%
FNMA POOL FS0212	1% 01 Dec 2051	892,065	777,669	0.000828%
FNMA POOL FS0240	1% 01 Jan 2052	678,876	642,074	0.000683%
FNMA POOL FS0290	1% 01 Jan 2052	703,697	613,671	0.000653%
FNMA POOL FS0316	1% 01 Nov 2041	8,049,223	6,897,096	0.007342%
FNMA POOL FS0331	1% 01 Jan 2052	96,827	90,511	0.000096%
FNMA POOL FS0349	1% 01 Jan 2052	1,069,345	932,205	0.000992%
FNMA POOL FS0357	1% 01 Dec 2051	95,704	90,340	0.000096%
FNMA POOL FS0366	1% 01 Jan 2052	484,285	441,939	0.000470%
FNMA POOL FS0378	1% 01 Jan 2052	1,494,509	1,356,266	0.001444%
FNMA POOL FS0408	1% 01 Jan 2052	188,578	178,289	0.000190%
FNMA POOL FS0424	1% 01 Jan 2052	685,685	621,342	0.000661%
FNMA POOL FS0434	1% 01 Nov 2051	381,899	347,937	0.000370%
FNMA POOL FS0497	1% 01 Jan 2052	1,092,497	955,442	0.001017%
FNMA POOL FS0504	1% 01 Feb 2042	393,634	350,668	0.000373%
FNMA POOL FS0520	1% 01 Feb 2052	98,491	92,556	0.000099%
FNMA POOL FS0523	1% 01 Feb 2052	682,379	617,631	0.000657%
FNMA POOL FS0534	1% 01 Jul 2051	96,665	87,783	0.000093%

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FNMA POOL FS0551	1% 01 Feb 2052	389,565	353,009	0.000376%
FNMA POOL FS0582	1% 01 Feb 2052	198,536	179,752	0.000191%
FNMA POOL FS0583	1% 01 Feb 2052	196,374	177,431	0.000189%
FNMA POOL FS0598	1% 01 Dec 2051	174,367	153,468	0.000163%
FNMA POOL FS0599	1% 01 Apr 2051	175,054	153,121	0.000163%
FNMA POOL FS0605	1% 01 Feb 2052	1,566,232	1,414,608	0.001506%
FNMA POOL FS0646	1% 01 Feb 2052	496,868	433,297	0.000461%
FNMA POOL FS0736	1% 01 Mar 2052	194,073	175,534	0.000187%
FNMA POOL FS1014	1% 01 Feb 2052	490,988	428,018	0.000456%
FNMA POOL FS1015	1% 01 Feb 2052	1,273,293	1,109,994	0.001182%
FNMA POOL FS1074	1% 01 Mar 2052	3,242,453	3,054,819	0.003252%
FNMA POOL FS1092	1% 01 Apr 2052	1,675,604	1,620,807	0.001725%
FNMA POOL FS1104	1% 01 Nov 2051	382,119	347,691	0.000370%
FNMA POOL FS1107	1% 01 Dec 2051	1,156,286	1,048,515	0.001116%
FNMA POOL FS1112	1% 01 Mar 2052	3,063,295	2,682,803	0.002856%
FNMA POOL FS1133	1% 01 Oct 2051	2,711,512	2,702,721	0.002877%
FNMA POOL FS1207	1% 01 Mar 2052	295,082	285,296	0.000304%
FNMA POOL FS1240	1% 01 Dec 2051	387,913	375,227	0.000399%
FNMA POOL FS1241	1% 01 Jan 2052	199,028	192,288	0.000205%
FNMA POOL FS1289	1% 01 Mar 2052	591,010	560,147	0.000596%
FNMA POOL FS1334	1% 01 Nov 2051	1,753,510	1,530,063	0.001629%
FNMA POOL FS1403	1% 01 Jan 2045	192,053	183,613	0.000195%
FNMA POOL FS1406	1% 01 Jan 2052	460,737	401,960	0.000428%
FNMA POOL FS1454	1% 01 Apr 2052	495,081	478,163	0.000509%
FNMA POOL FS1462	1% 01 Jan 2052	588,594	571,963	0.000609%
FNMA POOL FS1463	1% 01 May 2051	2,784,504	2,786,920	0.002967%
FNMA POOL FS1520	1% 01 Apr 2052	488,675	458,960	0.000489%
FNMA POOL FS1522	1% 01 May 2052	768,926	719,675	0.000766%
FNMA POOL FS1539	1% 01 Nov 2048	292,064	278,779	0.000297%
FNMA POOL FS1542	1% 01 Apr 2042	295,883	280,232	0.000298%
FNMA POOL FS1553	1% 01 Nov 2050	195,150	176,963	0.000188%
FNMA POOL FS1555	1% 01 Apr 2052	396,190	382,651	0.000407%
FNMA POOL FS1556	1% 01 May 2052	2,187,783	2,120,808	0.002258%

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FNMA POOL FS1661	1% 01 Mar 2052	616,976	560,665	0.000597%
FNMA POOL FS1726	1% 01 Sep 2041	196,327	175,622	0.000187%
FNMA POOL FS1866	1% 01 May 2052	0	0	0.000000%
FNMA POOL FS1877	1% 01 May 2052	1,790,211	1,669,308	0.001777%
FNMA POOL FS1938	1% 01 Feb 2052	1,189,402	1,074,995	0.001144%
FNMA POOL FS1950	1% 01 May 2052	99,010	97,937	0.000104%
FNMA POOL FS2023	1% 01 May 2052	398,485	396,869	0.000422%
FNMA POOL FS2040	1% 01 Feb 2052	19,861,392	17,257,698	0.018370%
FNMA POOL FS2061	1% 01 Jun 2052	697,892	691,810	0.000736%
FNMA POOL FS2066	1% 01 Jun 2052	1,689,323	1,677,228	0.001785%
FNMA POOL FS2172	1% 01 Jun 2052	300,000	301,698	0.000321%
FNMA POOL FS2185	1% 01 Jun 2052	1,300,000	1,285,160	0.001368%
FNMA POOL MA0863	4.5% 01 Oct 2041	56,252	58,059	0.000062%
FNMA POOL MA0968	4.5% 01 Dec 2031	48,137	48,967	0.000052%
FNMA POOL MA1177	3.5% 01 Sep 2042	93,839	91,774	0.000098%
FNMA POOL MA1213	3.5% 01 Oct 2042	514,113	502,807	0.000535%
FNMA POOL MA1253	4% 01 Nov 2042	635,129	638,003	0.000679%
FNMA POOL MA1510	4% 01 Jul 2043	44,866	45,069	0.000048%
FNMA POOL MA1547	4% 01 Aug 2043	236,368	237,443	0.000253%
FNMA POOL MA1582	3.5% 01 Sep 2043	104,421	102,249	0.000109%
FNMA POOL MA2110	3.5% 01 Dec 2034	16,009	16,010	0.000017%
FNMA POOL MA2138	3.5% 01 Jan 2035	16,748	16,748	0.000018%
FNMA POOL MA2320	3% 01 Jul 2035	129,332	127,024	0.000135%
FNMA POOL MA2523	3% 01 Feb 2036	543,803	534,098	0.000569%
FNMA POOL MA2579	3% 01 Apr 2036	407,730	400,452	0.000426%
FNMA POOL MA2672	3% 01 Jul 2036	848,653	833,500	0.000887%
FNMA POOL MA2707	3% 01 Aug 2036	572,412	562,190	0.000598%
FNMA POOL MA2773	3% 01 Oct 2036	1,855,965	1,814,829	0.001932%
FNMA POOL MA2774	2% 01 Oct 2031	41,796	39,968	0.000043%
FNMA POOL MA2832	3% 01 Dec 2036	1,063,221	1,039,659	0.001107%
FNMA POOL MA2845	2% 01 Dec 2031	57,985	55,448	0.000059%
FNMA POOL MA3121	4% 01 Sep 2047	12,134	12,160	0.000013%
FNMA POOL MA3333	4% 01 Apr 2048	21,718	21,735	0.000023%

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FNMA POOL MA3384	4% 01 Jun 2048	17,882	17,934	0.000019%
FNMA POOL MA3415	4% 01 Jul 2048	17,926	17,904	0.000019%
FNMA POOL MA3472	5% 01 Sep 2048	24,804	25,550	0.000027%
FNMA POOL MA3501	5% 01 Oct 2048	18,188	18,642	0.000020%
FNMA POOL MA3660	3.5% 01 May 2039	31,177	30,487	0.000032%
FNMA POOL MA3869	3.5% 01 Dec 2039	129,668	126,797	0.000135%
FNMA POOL MA3891	3.5% 01 Jan 2040	58,258	56,968	0.000061%
FNMA POOL MA3935	3.5% 01 Feb 2040	97,915	95,358	0.000102%
FNMA POOL MA4119	2% 01 Sep 2050	718,742	626,680	0.000667%
FNMA POOL MA4120	2.5% 01 Sep 2050	306,819	276,859	0.000295%
FNMA POOL MA4158	2% 01 Oct 2050	1,291,023	1,128,344	0.001201%
FNMA POOL MA4305	2% 01 Apr 2051	5,245,437	4,559,542	0.004854%
FNMA POOL MA4364	2% 01 Jun 2041	631,833	564,896	0.000601%
FNMA POOL MA4465	2% 01 Nov 2051	173,380	150,898	0.000161%
FNMA POOL MA4492	2% 01 Dec 2051	3,788,695	3,297,370	0.003510%
FNMA POOL MA4500	1.5% 01 Dec 2041	4,120,351	3,529,560	0.003757%
FNMA POOL MA4501	2% 01 Dec 2041	1,339,708	1,197,612	0.001275%
FNMA POOL MA4540	2% 01 Feb 2042	331,950	296,737	0.000316%
FNMA POOL MA4570	2% 01 Mar 2042	3,148,070	2,798,514	0.002979%
FNMA POOL MA4586	2% 01 Apr 2042	489,812	437,872	0.000466%
FNMA POOL MA4606	2% 01 May 2042	592,713	528,066	0.000562%
FNMA POOL MA4632	3% 01 Jun 2042	1,492,246	1,412,889	0.001504%
FNMA POOL MA4643	3% 01 May 2042	99,172	93,986	0.000100%
FNMA TBA 15 YR 1.5	1.5% 18 Jul 2037	5,381,000	4,892,927	0.005208%
FNMA TBA 15 YR 2	2% 18 Jul 2037	13,482,000	12,583,551	0.013395%
FNMA TBA 15 YR 2.5	2.5% 18 Jul 2037	1,699,000	1,622,374	0.001727%
FNMA TBA 15 YR 3	3% 18 Jul 2037	(465,000)	(454,308)	-0.000484%
FNMA TBA 15 YR 3.5	3.5% 18 Jul 2037	(1,824,979)	(1,813,553)	-0.001930%
FNMA TBA 30 YR 1.5	1.5% 14 Jul 2052	5,379,700	4,464,310	0.004752%
FNMA TBA 30 YR 2	2% 11 Aug 2052	137,368,548	119,059,896	0.126736%
FNMA TBA 30 YR 2	2% 14 Jul 2052	20,798,000	18,045,515	0.019209%
FNMA TBA 30 YR 2.5	2.5% 11 Aug 2052	112,837,100	101,320,873	0.107854%
FNMA TBA 30 YR 2.5	2.5% 12 May 2052	0	0	0.000000%



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FNMA TBA 30 YR 2.5	2.5% 13 Dec 2052	16,000,000	16,339,368	0.017393%
FNMA TBA 30 YR 2.5	2.5% 14 Jul 2052	109,194,400	98,181,122	0.104511%
FNMA TBA 30 YR 3	3% 11 Aug 2052	69,917,306	65,023,095	0.069215%
FNMA TBA 30 YR 3	3% 14 Jul 2052	2,615,000	2,435,014	0.002592%
FNMA TBA 30 YR 3.5	3.5% 11 Aug 2052	56,827,400	54,576,293	0.058095%
FNMA TBA 30 YR 3.5	3.5% 14 Jul 2052	1,017,000	977,989	0.001041%
FNMA TBA 30 YR 4	4% 14 Jul 2052	5,769,000	5,688,662	0.006055%
FNMA TBA 30 YR 4	4% 25 Apr 2052	35,738,000	35,174,708	0.037443%
FNMA TBA 30 YR 4.5	4.5% 11 Aug 2052	191,406,000	191,682,641	0.204041%
FNMA TBA 30 YR 4.5	4.5% 14 Jul 2052	2,276,000	2,284,624	0.002432%
FNMA TBA 30 YR 4.5	4.5% 14 Sep 2052	3,100,000	3,098,223	0.003298%
FNMA TBA 30 YR 5	5% 11 Aug 2052	260,004,000	264,599,774	0.281660%
FNMA TBA 30 YR 5	5% 14 Jul 2052	197,000	201,063	0.000214%
FNMA TBA 30 YR 5	5% 14 Sep 2052	400,000	406,133	0.000432%
FNMA TBA 30 YR 5.5	5.5% 11 Aug 2052	99,000,000	102,465,000	0.109071%
FNMA TBA 30 YR 5.5	5.5% 14 Sep 2052	4,000,000	4,126,250	0.004392%
FONDO MIVIVIENDA SA	4.625% 12 Apr 2027	150,000	144,879	0.000154%
FORD CREDIT AUTO LEASE TRUST	2.78% 15 Oct 2024	2,210,000	2,195,831	0.002337%
FORD MOTOR COMPANY	4.75% 15 Jan 2043	330,000	235,070	0.000250%
FORD MOTOR CREDIT CO LLC	4.95% 28 May 2027	2,500,000	2,321,875	0.002472%
FORESIGHT ENERGY LLC	1% 30 Jun 2027	642,883	636,454	0.000677%
FORMENTERA ISSUER PLC	1% 28 Jul 2047	8,835,985	10,563,321	0.011244%
FORT BENNING FAM	6.09% 15 Jan 2051	939,507	837,909	0.000892%
FORTRESS CBO INVESTMENTS LTD	1% 23 Feb 2039	1,500,000	1,455,951	0.001550%
FORTRESS CREDIT BSL LIMITED	1% 20 Apr 2033	4,010,000	3,918,251	0.004171%
FORTRESS CREDIT OPPORTUNITIES	1% 15 Apr 2031	8,800,000	8,625,399	0.009182%
FOX CORP	4.03% 25 Jan 2024	580,000	580,050	0.000617%
FOX CORP	5.476% 25 Jan 2039	890,000	864,036	0.000920%
FRANCE (GOVT OF)	0.01% 25 Feb 2027	5,700,000	5,603,237	0.005965%
FRANCE (GOVT OF)	0.01% 25 Nov 2030	15,790,000	14,242,341	0.015161%
FRANCE (GOVT OF)	0.1% 01 Mar 2025	3,971,268	4,375,459	0.004658%
FRANCE (GOVT OF)	0.1% 01 Mar 2026	2,838,108	3,148,389	0.003351%
FRANCE (GOVT OF)	0.1% 01 Mar 2028	3,414,030	3,787,604	0.004032%

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FRANCE (GOVT OF)	0.1% 01 Mar 2029	3,417,378	3,766,338	0.004009%
FRANCE (GOVT OF)	0.1% 01 Mar 2032	2,222,745	2,450,804	0.002609%
FRANCE (GOVT OF)	0.1% 01 Mar 2036	1,899,720	2,045,231	0.002177%
FRANCE (GOVT OF)	0.1% 25 Jul 2031	11,479,440	12,551,121	0.013360%
FRANCE (GOVT OF)	0.1% 25 Jul 2036	3,717,615	3,906,340	0.004158%
FRANCE (GOVT OF)	0.1% 25 Jul 2047	1,085,983	1,121,247	0.001194%
FRANCE (GOVT OF)	0.25% 25 Jul 2024	3,025,126	3,380,838	0.003599%
FRANCE (GOVT OF)	0.5% 25 Jun 2044	4,000,000	2,834,842	0.003018%
FRANCE (GOVT OF)	0.7% 25 Jul 2030	2,871,400	3,321,908	0.003536%
FRANCE (GOVT OF)	0.75% 25 May 2052	4,500,000	2,994,900	0.003188%
FRANCE (GOVT OF)	1.25% 25 May 2036	8,180,000	7,575,475	0.008064%
FRANCE (GOVT OF)	1.5% 25 May 2050	6,060,000	5,122,243	0.005453%
FRANCE (GOVT OF)	1.8% 25 Jul 2040	983,813	1,327,087	0.001413%
FRANCE (GOVT OF)	1.85% 25 Jul 2027	918,300	1,108,282	0.001180%
FRANCE (GOVT OF)	2% 25 May 2048	4,490,000	4,298,538	0.004576%
FRANCE (GOVT OF)	2.1% 25 Jul 2023	1,210,240	1,353,438	0.001441%
FRANCE (GOVT OF)	2.25% 25 Oct 2022	7,200,000	7,584,597	0.008074%
FRANCE (GOVT OF)	3.15% 25 Jul 2032	2,832,180	4,006,089	0.004264%
FREDDIE MAC	0.01% 14 Dec 2029	50,000,000	39,072,484	0.041592%
FREDDIE MAC	0.01% 15 Jul 2032	7,484,000	5,246,258	0.005585%
FREDDIE MAC	0.01% 15 Mar 2031	299,000	221,796	0.000236%
FREDDIE MAC	0.01% 15 Sep 2029	896,000	708,372	0.000754%
FREDDIE MAC	1% 15 Aug 2042	330,257	43,932	0.000047%
FREDDIE MAC	1% 15 Aug 2046	909,349	908,068	0.000967%
FREDDIE MAC	1% 15 Feb 2037	250,907	31,270	0.000033%
FREDDIE MAC	1% 15 Feb 2044	335,126	41,752	0.000044%
FREDDIE MAC	1% 15 Jan 2040	485,206	59,282	0.000063%
FREDDIE MAC	1% 15 May 2041	511,827	511,700	0.000545%
FREDDIE MAC	1% 15 Nov 2036	276,872	32,164	0.000034%
FREDDIE MAC	1% 15 Sep 2037	423,326	47,274	0.000050%
FREDDIE MAC	1% 25 Aug 2050	7,000,595	985,445	0.001049%
FREDDIE MAC	1% 25 Sep 2049	22,496,972	3,442,637	0.003665%
FREDDIE MAC	2% 25 Mar 2051	5,967,670	785,847	0.000837%

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FREDDIE MAC	2% 25 Oct 2050	713,353	99,963	0.000106%
FREDDIE MAC	2.5% 25 Jan 2051	1,096,040	177,357	0.000189%
FREDDIE MAC	2.5% 25 May 2049	1,239,194	176,047	0.000187%
FREDDIE MAC	2.5% 25 Nov 2050	233,835	34,444	0.000037%
FREDDIE MAC	2.5% 25 Sep 2050	1,742,079	268,968	0.000286%
FREDDIE MAC	3% 15 Aug 2048	312,568	297,583	0.000317%
FREDDIE MAC	3% 15 Jun 2048	420,770	401,400	0.000427%
FREDDIE MAC	3% 15 May 2043	906,768	797,299	0.000849%
FREDDIE MAC	3% 15 May 2048	684,169	652,893	0.000695%
FREDDIE MAC	3% 25 Aug 2051	34,844,724	5,298,537	0.005640%
FREDDIE MAC	3% 25 Dec 2051	58,682,331	8,625,993	0.009182%
FREDDIE MAC	3% 25 Feb 2037	40,865,305	4,839,265	0.005151%
FREDDIE MAC	3% 25 Jan 2052	29,483,893	4,543,751	0.004837%
FREDDIE MAC	3% 25 Nov 2049	36,633,706	5,848,326	0.006225%
FREDDIE MAC	3% 25 Nov 2051	40,299,054	5,954,141	0.006338%
FREDDIE MAC	3% 25 Oct 2050	46,462,396	4,658,664	0.004959%
FREDDIE MAC	3.5% 25 Aug 2051	23,455,263	4,143,166	0.004410%
FREDDIE MAC	3.5% 25 Dec 2051	35,426,567	5,861,931	0.006240%
FREDDIE MAC	3.5% 25 Feb 2051	30,182,532	4,835,221	0.005147%
FREDDIE MAC	3.5% 25 Jan 2051	6,862,068	1,070,636	0.001140%
FREDDIE MAC	3.5% 25 May 2051	30,005,724	4,418,823	0.004704%
FREDDIE MAC	3.5% 25 Oct 2051	23,338,216	3,286,336	0.003498%
FREDDIE MAC	3.5% 25 Sep 2051	22,523,439	3,278,832	0.003490%
FREDDIE MAC	4% 15 Apr 2044	2,180,321	2,204,593	0.002347%
FREDDIE MAC	4% 15 Jan 2041	17,862,911	3,047,539	0.003244%
FREDDIE MAC	4% 25 Apr 2051	28,874,668	4,430,471	0.004716%
FREDDIE MAC	4% 25 Apr 2052	3,400,000	3,318,931	0.003533%
FREDDIE MAC	4% 25 Aug 2050	27,086,732	4,573,321	0.004868%
FREDDIE MAC	4% 25 Jan 2050	492,791	107,144	0.000114%
FREDDIE MAC	4% 25 Jan 2052	30,883,039	5,060,384	0.005387%
FREDDIE MAC	4% 25 May 2050	30,413,013	4,345,627	0.004626%
FREDDIE MAC	4% 25 Nov 2051	52,762,334	9,327,869	0.009929%
FREDDIE MAC	4.5% 15 Mar 2044	2,064,168	2,099,265	0.002235%

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FREDDIE MAC	4.5% 25 Aug 2050	16,610,734	3,033,168	0.003229%
FREDDIE MAC	4.5% 25 Dec 2050	5,717,940	978,203	0.001041%
FREDDIE MAC	4.5% 25 Jan 2052	25,627,211	4,340,242	0.004620%
FREDDIE MAC	4.5% 25 Jul 2051	12,703,712	2,758,205	0.002936%
FREDDIE MAC	4.5% 25 Jun 2050	12,854,129	2,516,728	0.002679%
FREDDIE MAC	4.5% 25 Nov 2051	25,282,556	4,711,419	0.005015%
FREDDIE MAC	5.5% 25 Jul 2050	15,145,415	3,015,947	0.003210%
FREDDIE MAC	5.5% 25 May 2044	13,720,637	2,624,363	0.002794%
FREDDIE MAC	6.25% 15 Jul 2032	17,500,000	21,730,848	0.023132%
FREDDIE MAC SCRT	1% 25 Aug 2056	4,212,000	4,157,442	0.004425%
FREDDIE MAC SCRT	1% 25 Sep 2055	2,002,494	1,800,089	0.001916%
FREDDIE MAC SCRT	3% 25 Feb 2059	2,025,238	1,971,786	0.002099%
FREDDIE MAC SCRT	3.5% 25 Nov 2057	519,090	514,441	0.000548%
FREDDIE MAC SCRT	3.5% 25 Oct 2058	825,737	810,126	0.000862%
FREDDIE MAC STACR	1% 25 Apr 2028	112,203	115,602	0.000123%
FREDDIE MAC STACR	1% 25 Aug 2029	368,085	376,149	0.000400%
FREDDIE MAC STACR	1% 25 Dec 2030	650,000	655,058	0.000697%
FREDDIE MAC STACR	1% 25 Dec 2050	3,000,000	2,951,610	0.003142%
FREDDIE MAC STACR	1% 25 Feb 2042	2,502,074	2,444,611	0.002602%
FREDDIE MAC STACR	1% 25 Jan 2042	6,636,000	5,953,907	0.006338%
FREDDIE MAC STACR	1% 25 Jul 2028	998,711	1,044,045	0.001111%
FREDDIE MAC STACR	1% 25 Jun 2042	450,000	450,281	0.000479%
FREDDIE MAC STACR	1% 25 Mar 2028	1,120,530	1,142,737	0.001216%
FREDDIE MAC STACR	1% 25 Mar 2029	273,978	279,498	0.000298%
FREDDIE MAC STACR	1% 25 Mar 2042	4,182,000	3,891,157	0.004142%
FREDDIE MAC STACR	1% 25 May 2042	2,455,736	2,424,727	0.002581%
FREDDIE MAC STACR	1% 25 Nov 2028	387,865	399,093	0.000425%
FREDDIE MAC STACR	1% 25 Nov 2041	2,500,000	2,251,464	0.002397%
FREDDIE MAC STACR	1% 25 Oct 2028	104,035	107,185	0.000114%
FREDDIE MAC STACR	1% 25 Oct 2029	1,953,182	1,982,703	0.002111%
FREDDIE MAC STACR	1% 25 Oct 2033	750,000	693,551	0.000738%
FREDDIE MAC STACR	1% 25 Oct 2041	1,650,000	1,506,287	0.001603%
FREDDIE MAC STACR	1% 25 Sep 2028	744,337	780,020	0.000830%

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FREDDIE MAC STACR	1% 25 Sep 2049	4,336,919	4,266,518	0.004542%
FREDDIE MAC MILITARY HOUSING B	1% 25 Nov 2052	10,317,782	628,337	0.000669%
FREDDIE MAC MULTICLASS CERTIFI	1% 27 Aug 2028	2,000,000	170,599	0.000182%
FREDDIEMAC STRIP	1% 15 Feb 2038	292,496	12,405	0.000013%
FREEDOM FINANCIAL	0.62% 20 Nov 2028	140,561	140,203	0.000149%
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	840,000	777,042	0.000827%
FREMF MORTGAGE TRUST	1% 25 Feb 2048	580,000	563,204	0.000600%
FREMF MORTGAGE TRUST	1% 25 Feb 2051	4,195,000	4,132,935	0.004399%
FREMF MORTGAGE TRUST	1% 25 Feb 2052	2,955,000	2,877,922	0.003063%
FREMF MORTGAGE TRUST	1% 25 Jul 2027	1,525,000	1,486,376	0.001582%
FREMF MORTGAGE TRUST	1% 25 Jun 2049	5,039,000	4,934,669	0.005253%
FREMONT HOME LOAN TRUST	1% 25 Jan 2037	9,569,712	4,480,682	0.004770%
FRENCH DISCOUNT T BILL	0.01% 27 Jul 2022	4,500,000	4,706,624	0.005010%
FRESB MULTIFAMILY MORTGAGE PAS	1% 25 Jan 2039	910,988	904,885	0.000963%
FRESENIUS FIN IRELAND PL	0.875% 01 Oct 2031	250,000	194,680	0.000207%
FS RIALTO ISSUER LTD	1% 16 Apr 2028	500,000	473,384	0.000504%
FS RIALTO ISSUER LTD	1% 16 May 2038	790,000	759,220	0.000808%
FS RIALTO ISSUER LTD	1% 16 Nov 2036	3,480,000	3,321,942	0.003536%
FS RIALTO ISSUER LTD	1% 19 Jan 2039	1,445,000	1,431,557	0.001524%
FS RIALTO ISSUER LTD	1% 19 Jun 2037	550,000	541,400	0.000576%
FT GORDON HOUSING	6.124% 15 May 2051	3,000,000	2,958,930	0.003150%
GAINWELL ACQUISITION CORP.	1% 01 Oct 2027	12,761,163	12,043,348	0.012820%
GALAXY CLO LTD	1% 16 Apr 2034	2,525,000	2,443,645	0.002601%
GALAXY CLO LTD	1% 16 May 2031	4,375,000	4,280,631	0.004557%
GALAXY PIPELINE ASSETS	2.94% 30 Sep 2040	1,297,045	1,057,973	0.001126%
GALWAY BORROWER LLC	1% 29 Sep 2028	14,271,328	13,771,832	0.014660%
GALWAY BORROWER LLC	1% 30 Sep 2027	925,723	864,375	0.000920%
GAZPROM (GAZ CAPITAL SA)	4.95% 06 Feb 2028	420,000	145,950	0.000155%
GAZPROM (GAZ CAPITAL SA)	8.625% 28 Apr 2034	430,000	150,500	0.000160%
GC EOS BUYER INC	1% 01 Aug 2025	1,037,774	1,027,884	0.001094%
GC EOS BUYER INC	9.25% 01 Aug 2025	6,900,000	7,219,125	0.007685%
GC WAVES HOLDINGS INC	1% 13 Aug 2026	9,377,042	9,236,386	0.009832%
GCAT	1% 25 Aug 2066	2,370,021	2,253,628	0.002399%

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GE CAPITAL FUNDING LLC	4.55% 15 May 2032	305,000	294,186	0.000313%
GE CAPITAL INTL FUNDING	4.418% 15 Nov 2035	745,000	695,826	0.000741%
GENERAL DYNAMICS CORP	3.5% 01 Apr 2027	1,155,000	1,133,651	0.001207%
GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	710,000	678,766	0.000723%
GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	410,000	394,221	0.000420%
GENERAL ELECTRIC CO	2.7% 09 Oct 2022	1,110,000	1,110,021	0.001182%
GENERAL ELECTRIC CO	6.75% 15 Mar 2032	516,000	577,260	0.000614%
GENERAL MOTORS CO	5.15% 01 Apr 2038	180,000	156,966	0.000167%
GENERAL MOTORS CO	5.2% 01 Apr 2045	1,500,000	1,259,919	0.001341%
GENERAL MOTORS CO	6.25% 02 Oct 2043	1,090,000	1,038,429	0.001105%
GENERAL MOTORS CO	6.6% 01 Apr 2036	50,000	50,634	0.000054%
GENERAL MOTORS FINL CO	3.1% 12 Jan 2032	934,000	750,705	0.000799%
GENERAL MOTORS FINL CO	4.35% 09 Apr 2025	505,000	499,203	0.000531%
GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	210,000	201,454	0.000214%
GENERAL MOTORS FINL CO	5% 09 Apr 2027	4,500,000	4,414,308	0.004699%
GENUINE PARTS CO	1.75% 01 Feb 2025	1,000,000	942,169	0.001003%
GEORGIA POWER CO	4.7% 15 May 2032	995,000	997,640	0.001062%
GEORGIA POWER CO	4.75% 01 Sep 2040	630,000	577,178	0.000614%
GEOSYNTEC CONSULTANTS	1% 16 May 2029	5,233,147	5,187,619	0.005522%
GEOSYNTEC CONSULTANTS	1% 17 May 2027	566,853	561,921	0.000598%
GERMAN TREASURY BILL	0.01% 19 Oct 2022	5,100,000	5,336,553	0.005681%
GILEAD SCIENCES INC	1.65% 01 Oct 2030	1,680,000	1,376,572	0.001465%
GILEAD SCIENCES INC	3.65% 01 Mar 2026	160,000	157,128	0.000167%
GILEAD SCIENCES INC	3.7% 01 Apr 2024	180,000	180,151	0.000192%
GILEAD SCIENCES INC	4.75% 01 Mar 2046	700,000	671,069	0.000714%
GILEAD SCIENCES INC	4.8% 01 Apr 2044	848,000	820,412	0.000873%
GLAM MILHSG FEE LLC SENIOR	4.15% 30 Dec 2059	7,649,000	7,649,000	0.008142%
GLAM MILHSG FEE LLC SUB	4.15% 30 Dec 2059	1,051,000	1,051,000	0.001119%
GLENCORE FUNDING LLC	1.625% 27 Apr 2026	1,281,000	1,133,132	0.001206%
GLENCORE FUNDING LLC	2.5% 01 Sep 2030	701,000	571,051	0.000608%
GLENCORE FUNDING LLC	2.625% 23 Sep 2031	398,000	320,714	0.000341%
GLENCORE FUNDING LLC	2.85% 27 Apr 2031	123,000	101,551	0.000108%
GLENCORE FUNDING LLC	3.375% 23 Sep 2051	200,000	136,346	0.000145%

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GLENCORE FUNDING LLC	4% 27 Mar 2027	1,940,000	1,865,415	0.001986%
GLENCORE FUNDING LLC	4.125% 12 Mar 2024	1,990,000	1,980,018	0.002108%
GLENCORE FUNDING LLC	4.125% 30 May 2023	60,000	59,795	0.000064%
GLOBAL MUSIC RIGHTS	1% 27 Aug 2027	334,694	331,782	0.000353%
GLOBAL MUSIC RIGHTS	1% 27 Aug 2028	3,746,480	3,713,511	0.003953%
GLOBAL PAYMENTS INC	2.15% 15 Jan 2027	611,000	542,301	0.000577%
GLOBAL PAYMENTS INC	2.9% 15 May 2030	2,033,000	1,715,415	0.001826%
GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	1,962,000	1,714,559	0.001825%
GLOBE TELECOM INC	3% 23 Jul 2035	200,000	145,077	0.000154%
GLOBO COMMUNICACOES PART	4.875% 22 Jan 2030	200,000	156,376	0.000166%
GLP CAPITAL LP / FIN II	3.25% 15 Jan 2032	1,582,000	1,267,926	0.001350%
GLP CAPITAL LP / FIN II	4% 15 Jan 2030	1,114,000	975,587	0.001038%
GLP CAPITAL LP / FIN II	4% 15 Jan 2031	1,013,000	873,640	0.000930%
GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	565,000	539,638	0.000574%
GMAC COMMERCIAL MORTGAGE ASSET	7.12% 10 Apr 2037	3,829,127	3,990,556	0.004248%
GMR HYDERABAD INTERNATIO	5.375% 10 Apr 2024	260,000	251,680	0.000268%
GNMA II POOL 003879	6% 20 Jul 2036	23,174	25,342	0.000027%
GNMA II POOL 003899	6% 20 Sep 2036	19,643	21,481	0.000023%
GNMA II POOL 003931	6% 20 Dec 2036	53,334	58,373	0.000062%
GNMA II POOL 004028	6% 20 Sep 2037	57,726	63,130	0.000067%
GNMA II POOL 004073	6% 20 Jan 2038	13,048	14,269	0.000015%
GNMA II POOL 004114	5.5% 20 Apr 2038	13,866	14,973	0.000016%
GNMA II POOL 004195	6% 20 Jul 2038	4,082	4,466	0.000005%
GNMA II POOL 004223	6.5% 20 Aug 2038	80,539	88,704	0.000094%
GNMA II POOL 004245	6% 20 Sep 2038	500,862	545,777	0.000581%
GNMA II POOL 004268	6% 20 Oct 2038	51,028	55,827	0.000059%
GNMA II POOL 004290	5.5% 20 Nov 2038	162,221	175,191	0.000186%
GNMA II POOL 004292	6.5% 20 Nov 2038	92,116	100,906	0.000107%
GNMA II POOL 004400	6% 20 Mar 2039	6,056	6,623	0.000007%
GNMA II POOL 004422	4% 20 Apr 2039	7,987	8,120	0.000009%
GNMA II POOL 004494	4% 20 Jul 2039	38,035	38,669	0.000041%
GNMA II POOL 004559	5% 20 Oct 2039	67,139	71,327	0.000076%
GNMA II POOL 004598	4.5% 20 Dec 2039	9,934	10,239	0.000011%

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GNMA II POOL 004617	4.5% 20 Jan 2040	184,149	192,501	0.000205%
GNMA II POOL 004636	4.5% 20 Feb 2040	9,919	10,368	0.000011%
GNMA II POOL 004681	6% 20 Apr 2040	4,253	4,651	0.000005%
GNMA II POOL 004696	4.5% 20 May 2040	218,685	228,618	0.000243%
GNMA II POOL 004717	6% 20 Jun 2040	56,347	61,620	0.000066%
GNMA II POOL 004746	4.5% 20 Jul 2040	5,207	5,444	0.000006%
GNMA II POOL 004747	5% 20 Jul 2040	48,401	51,259	0.000055%
GNMA II POOL 004749	6% 20 Jul 2040	75,682	82,801	0.000088%
GNMA II POOL 004771	4.5% 20 Aug 2040	26,936	28,157	0.000030%
GNMA II POOL 004774	6% 20 Aug 2040	32,204	35,244	0.000038%
GNMA II POOL 004800	4% 20 Sep 2040	10,022	10,188	0.000011%
GNMA II POOL 004801	4.5% 20 Sep 2040	6,006	6,280	0.000007%
GNMA II POOL 004802	5% 20 Sep 2040	11,538	12,262	0.000013%
GNMA II POOL 004804	6% 20 Sep 2040	26,615	29,127	0.000031%
GNMA II POOL 004833	4% 20 Oct 2040	146,036	148,465	0.000158%
GNMA II POOL 004834	4.5% 20 Oct 2040	9,596	10,033	0.000011%
GNMA II POOL 004837	6% 20 Oct 2040	103,289	112,950	0.000120%
GNMA II POOL 004853	4% 20 Nov 2040	189,023	192,170	0.000205%
GNMA II POOL 004855	5% 20 Nov 2040	25,969	27,603	0.000029%
GNMA II POOL 004871	6% 20 Nov 2040	62,870	68,792	0.000073%
GNMA II POOL 004882	4% 20 Dec 2040	244,394	248,470	0.000264%
GNMA II POOL 004922	4% 20 Jan 2041	219,986	222,818	0.000237%
GNMA II POOL 004923	4.5% 20 Jan 2041	51,313	54,085	0.000058%
GNMA II POOL 004945	4% 20 Feb 2041	3,869	3,933	0.000004%
GNMA II POOL 004978	4.5% 20 Mar 2041	1,503,937	1,557,596	0.001658%
GNMA II POOL 004991	6% 20 Mar 2041	112,633	123,265	0.000131%
GNMA II POOL 005018	5% 20 Apr 2041	9,652	10,257	0.000011%
GNMA II POOL 005019	6% 20 Apr 2041	27,052	29,606	0.000032%
GNMA II POOL 005056	5% 20 May 2041	1,233	1,310	0.000001%
GNMA II POOL 005083	5% 20 Jun 2041	23,368	24,835	0.000026%
GNMA II POOL 005085	6% 20 Jun 2041	54,099	59,190	0.000063%
GNMA II POOL 005115	4.5% 20 Jul 2041	464,030	485,085	0.000516%
GNMA II POOL 005116	5% 20 Jul 2041	12,612	13,403	0.000014%



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GNMA II POOL 005240	6% 20 Nov 2041	40,217	43,982	0.000047%
GNMA II POOL 005309	6% 20 Feb 2042	26,907	29,307	0.000031%
GNMA II POOL 748948	4.5% 20 Sep 2040	7,361	7,616	0.000008%
GNMA II POOL 783028	6% 20 Jun 2040	31,267	34,206	0.000036%
GNMA II POOL 783050	5% 20 Jul 2040	480,129	504,968	0.000538%
GNMA II POOL 783368	4.5% 20 Jul 2041	273,870	286,297	0.000305%
GNMA II POOL 783584	4.5% 20 Jul 2041	86,326	90,243	0.000096%
GNMA II POOL 783590	4.5% 20 Jun 2041	134,582	140,695	0.000150%
GNMA II POOL 784106	3.5% 20 Jan 2046	106,096	104,945	0.000112%
GNMA II POOL 784156	4% 20 Aug 2045	2,738,783	2,739,287	0.002916%
GNMA II POOL 784905	3% 20 Jan 2050	659,527	616,044	0.000656%
GNMA II POOL 784985	3.5% 20 Sep 2048	85,939	84,464	0.000090%
GNMA II POOL 786095	3% 20 Apr 2052	495,133	462,116	0.000492%
GNMA II POOL 786108	3.5% 20 Mar 2052	199,335	192,339	0.000205%
GNMA II POOL 786134	3% 20 Apr 2052	798,618	748,800	0.000797%
GNMA II POOL 786216	3.5% 20 Jun 2052	700,000	680,406	0.000724%
GNMA II POOL AI4166	4% 20 Aug 2044	2,621	2,632	0.000003%
GNMA II POOL AI4167	4% 20 Aug 2044	22,099	22,469	0.000024%
GNMA II POOL AJ2723	4% 20 Aug 2044	17,613	17,735	0.000019%
GNMA II POOL AJ4687	4% 20 Aug 2044	19,633	19,964	0.000021%
GNMA II POOL AP1617	4% 20 Sep 2045	156,316	156,799	0.000167%
GNMA II POOL AP1725	4% 20 Oct 2045	28,505	28,513	0.000030%
GNMA II POOL AQ0465	4% 20 Nov 2045	711,438	716,048	0.000762%
GNMA II POOL AQ0542	4% 20 Oct 2046	20,349	20,494	0.000022%
GNMA II POOL AQ1298	4% 20 Nov 2045	114,792	115,345	0.000123%
GNMA II POOL AQ2948	4% 20 Nov 2045	114,151	114,523	0.000122%
GNMA II POOL AQ7642	4% 20 Nov 2045	118,484	118,824	0.000126%
GNMA II POOL AX4341	3.5% 20 Oct 2046	62,728	61,965	0.000066%
GNMA II POOL AX4342	3.5% 20 Oct 2046	68,711	67,877	0.000072%
GNMA II POOL AX4343	3.5% 20 Oct 2046	52,077	51,444	0.000055%
GNMA II POOL AX4344	3.5% 20 Oct 2046	140,983	139,275	0.000148%
GNMA II POOL AX4345	3.5% 20 Oct 2046	91,622	90,512	0.000096%
GNMA II POOL BD0560	4.5% 20 Sep 2048	145,713	149,672	0.000159%

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GNMA II POOL BM7534	3.5% 20 Feb 2050	131,102	128,086	0.000136%
GNMA II POOL BM9734	4% 20 Oct 2049	119,735	121,603	0.000129%
GNMA II POOL BM9743	4% 20 Nov 2049	1,359,838	1,344,747	0.001431%
GNMA II POOL BS1728	4% 20 Jan 2050	101,775	104,614	0.000111%
GNMA II POOL BS1742	4% 20 Feb 2050	133,452	136,567	0.000145%
GNMA II POOL BS1757	4% 20 Mar 2050	60,786	62,713	0.000067%
GNMA II POOL BS8420	4% 20 Apr 2050	501,794	512,839	0.000546%
GNMA II POOL CI1513	3% 20 Mar 2052	99,415	92,840	0.000099%
GNMA II POOL CL5523	3% 20 Apr 2052	99,672	92,840	0.000099%
GNMA II POOL MA0023	4% 20 Apr 2042	163,499	166,221	0.000177%
GNMA II POOL MA0934	3.5% 20 Apr 2043	265,724	263,810	0.000281%
GNMA II POOL MA1012	3.5% 20 May 2043	136,669	135,696	0.000144%
GNMA II POOL MA1158	4% 20 Jul 2043	29,555	30,028	0.000032%
GNMA II POOL MA1677	3.5% 20 Feb 2044	905,329	898,811	0.000957%
GNMA II POOL MA1995	3.5% 20 Jun 2044	561,187	555,062	0.000591%
GNMA II POOL MA1997	4.5% 20 Jun 2044	116,400	122,819	0.000131%
GNMA II POOL MA2076	5% 20 Jul 2044	63,450	67,432	0.000072%
GNMA II POOL MA2444	3% 20 Dec 2044	23,091	22,156	0.000024%
GNMA II POOL MA2826	3.5% 20 May 2045	81,893	80,964	0.000086%
GNMA II POOL MA3521	3.5% 20 Mar 2046	644,394	636,540	0.000678%
GNMA II POOL MA3597	3.5% 20 Apr 2046	1,386,864	1,367,336	0.001455%
GNMA II POOL MA3663	3.5% 20 May 2046	1,062,093	1,047,076	0.001115%
GNMA II POOL MA3736	3.5% 20 Jun 2046	2,168,553	2,136,168	0.002274%
GNMA II POOL MA3803	3.5% 20 Jul 2046	135,898	133,962	0.000143%
GNMA II POOL MA3937	3.5% 20 Sep 2046	777,217	766,140	0.000816%
GNMA II POOL MA4068	3% 20 Nov 2046	169,571	162,644	0.000173%
GNMA II POOL MA4069	3.5% 20 Nov 2046	1,299,260	1,271,229	0.001353%
GNMA II POOL MA4263	4% 20 Feb 2047	87,085	87,629	0.000093%
GNMA II POOL MA4511	4% 20 Jun 2047	318,267	320,256	0.000341%
GNMA II POOL MA4654	4.5% 20 Aug 2047	226,524	235,046	0.000250%
GNMA II POOL MA4781	5% 20 Oct 2047	357,265	371,992	0.000396%
GNMA II POOL MA4838	4% 20 Nov 2047	328,471	330,522	0.000352%
GNMA II POOL MA4901	4% 20 Dec 2047	159,716	160,916	0.000171%

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GNMA II POOL MA5019	3.5% 20 Feb 2048	129,360	127,084	0.000135%
GNMA II POOL MA5020	4% 20 Feb 2048	218,310	220,322	0.000235%
GNMA II POOL MA5078	4% 20 Mar 2048	240,649	241,868	0.000257%
GNMA II POOL MA5137	4% 20 Apr 2048	201,210	202,701	0.000216%
GNMA II POOL MA5138	4.5% 20 Apr 2048	374,317	383,861	0.000409%
GNMA II POOL MA5652	4.5% 20 Dec 2048	148,317	150,930	0.000161%
GNMA II POOL MA5818	4.5% 20 Mar 2049	1,089,321	1,108,515	0.001180%
GNMA II POOL MA5877	4.5% 20 Apr 2049	392,747	400,976	0.000427%
GNMA II POOL MA5932	4.5% 20 May 2049	161,727	165,230	0.000176%
GNMA II POOL MA6599	3% 20 Apr 2050	457,228	432,977	0.000461%
GNMA II POOL MA6602	4.5% 20 Apr 2050	240,695	245,717	0.000262%
GNMA II POOL MA6656	3% 20 May 2050	383,912	363,556	0.000387%
GNMA II POOL MA6658	4% 20 May 2050	253,176	254,131	0.000271%
GNMA II POOL MA6818	2% 20 Aug 2050	3,373,269	3,015,619	0.003210%
GNMA II POOL MA6820	3% 20 Aug 2050	137,690	130,390	0.000139%
GNMA II POOL MA6866	3% 20 Sep 2050	657,026	622,188	0.000662%
GNMA II POOL MA6994	2% 20 Nov 2050	3,243,686	2,895,601	0.003082%
GNMA II POOL MA7056	4.5% 20 Dec 2050	198,280	202,576	0.000216%
GNMA II POOL MA7135	2% 20 Jan 2051	7,516,402	6,707,760	0.007140%
GNMA II POOL MA7192	2% 20 Feb 2051	1,178,641	1,050,826	0.001119%
GNMA II POOL MA7312	2.5% 20 Apr 2051	280,779	257,978	0.000275%
GNMA II POOL MA7419	3% 20 Jun 2051	4,113,229	3,891,379	0.004142%
GNMA II POOL MA7535	3% 20 Aug 2051	4,879,075	4,611,861	0.004909%
GNMA II POOL MA7590	3% 20 Sep 2051	2,872,837	2,713,122	0.002888%
GNMA II POOL MA7649	2.5% 20 Oct 2051	3,396,872	3,120,508	0.003322%
GNMA II POOL MA7767	2.5% 20 Dec 2051	6,396,883	5,874,420	0.006253%
GNMA II POOL MA7768	3% 20 Dec 2051	1,292,182	1,220,255	0.001299%
GNMA II TBA 30 YR 2	2% 21 Jul 2052	5,154,300	4,576,455	0.004872%
GNMA II TBA 30 YR 2.5	2.5% 21 Jul 2052	66,496,800	60,844,573	0.064768%
GNMA II TBA 30 YR 3	3% 21 Jul 2052	29,165,500	27,490,762	0.029263%
GNMA II TBA 30 YR 3.5	3.5% 18 Aug 2052	5,290,516	5,132,214	0.005463%
GNMA II TBA 30 YR 3.5	3.5% 19 May 2052	0	0	0.000000%
GNMA II TBA 30 YR 3.5	3.5% 21 Jul 2052	37,468,000	36,402,504	0.038750%

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GNMA II TBA 30 YR 4	4% 18 Aug 2052	2,100,000	2,085,850	0.002220%
GNMA II TBA 30 YR 4	4% 21 Jul 2052	2,632,000	2,620,434	0.002789%
GNMA II TBA 30 YR 4.5	4.5% 18 Aug 2052	1,400,000	1,414,984	0.001506%
GNMA II TBA 30 YR 4.5	4.5% 21 Sep 2052	3,200,000	3,221,250	0.003429%
GNMA II TBA 30 YR 5	5% 21 Jul 2052	610,000	625,059	0.000665%
GNMA II TBA 30 YR 5	5% 21 Sep 2052	500,000	508,281	0.000541%
GNMA POOL 158771	7% 15 Aug 2028	185	192	0.000000%
GNMA POOL 320919	7% 15 Dec 2027	7,843	7,861	0.000008%
GNMA POOL 353822	7% 15 Sep 2027	2,110	2,115	0.000002%
GNMA POOL 372422	7% 15 May 2027	276	277	0.000000%
GNMA POOL 410603	7% 15 Jan 2027	2,074	2,103	0.000002%
GNMA POOL 424840	7% 15 Jul 2031	3,930	4,138	0.000004%
GNMA POOL 426215	6.5% 15 Oct 2032	9,839	10,333	0.000011%
GNMA POOL 427782	7% 15 Nov 2027	556	558	0.000001%
GNMA POOL 428907	7% 15 Jan 2027	1,221	1,224	0.000001%
GNMA POOL 433689	7% 15 Apr 2028	93	93	0.000000%
GNMA POOL 442464	7% 15 Mar 2027	182	183	0.000000%
GNMA POOL 443709	7% 15 Jun 2028	2,577	2,608	0.000003%
GNMA POOL 449181	7% 15 Oct 2027	551	551	0.000001%
GNMA POOL 449207	7.5% 15 Jan 2028	50	50	0.000000%
GNMA POOL 449784	7% 15 Dec 2027	2,372	2,377	0.000003%
GNMA POOL 450614	7% 15 Dec 2027	5,367	5,418	0.000006%
GNMA POOL 453651	7% 15 Oct 2027	1,503	1,506	0.000002%
GNMA POOL 454652	7.5% 15 Sep 2028	972	974	0.000001%
GNMA POOL 454851	7% 15 Oct 2027	928	930	0.000001%
GNMA POOL 455357	7% 15 Dec 2027	11,438	11,752	0.000013%
GNMA POOL 457477	7% 15 Nov 2027	2,114	2,151	0.000002%
GNMA POOL 457783	7.5% 15 Jul 2028	66	67	0.000000%
GNMA POOL 458798	7.5% 15 Feb 2028	129	130	0.000000%
GNMA POOL 462372	7% 15 Nov 2027	13,668	14,187	0.000015%
GNMA POOL 462436	7% 15 Dec 2027	2,359	2,364	0.000003%
GNMA POOL 464846	7.5% 15 Sep 2028	8,955	9,042	0.000010%
GNMA POOL 468597	7% 15 Aug 2031	572	573	0.000001%

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GNMA POOL 469631	7.5% 15 Oct 2028	31	31	0.000000%
GNMA POOL 473563	7% 15 May 2028	536	537	0.000001%
GNMA POOL 474034	7.5% 15 Apr 2028	89	89	0.000000%
GNMA POOL 475555	7.5% 15 Jul 2028	2,870	2,878	0.000003%
GNMA POOL 476112	7.5% 15 Jul 2028	1,973	1,973	0.000002%
GNMA POOL 479321	7.5% 15 May 2030	835	838	0.000001%
GNMA POOL 481302	7% 15 Aug 2028	666	667	0.000001%
GNMA POOL 486470	6.5% 15 Aug 2028	10,777	11,319	0.000012%
GNMA POOL 486516	6.5% 15 Sep 2028	10,378	10,900	0.000012%
GNMA POOL 487590	7% 15 Apr 2029	750	784	0.000001%
GNMA POOL 488179	6.5% 15 Dec 2028	3,872	4,070	0.000004%
GNMA POOL 492918	7.5% 15 Nov 2028	61	61	0.000000%
GNMA POOL 493990	6.5% 15 Jul 2029	31	33	0.000000%
GNMA POOL 495771	6.5% 15 Dec 2028	510	536	0.000001%
GNMA POOL 502950	7% 15 Feb 2029	3,349	3,451	0.000004%
GNMA POOL 502986	7% 15 Feb 2029	797	798	0.000001%
GNMA POOL 505844	7.5% 15 Sep 2029	919	921	0.000001%
GNMA POOL 520046	7% 15 Jun 2031	614	654	0.000001%
GNMA POOL 530568	6.5% 15 Feb 2031	2,302	2,460	0.000003%
GNMA POOL 532647	7% 15 Jan 2031	14,035	14,315	0.000015%
GNMA POOL 549569	6.5% 15 Jun 2031	12,730	13,370	0.000014%
GNMA POOL 550851	7% 15 Sep 2031	22,229	23,664	0.000025%
GNMA POOL 553461	3.5% 15 Jan 2042	84,742	84,665	0.000090%
GNMA POOL 554147	6.5% 15 Oct 2031	18,452	19,379	0.000021%
GNMA POOL 555155	6.5% 15 Nov 2031	4,432	4,655	0.000005%
GNMA POOL 555732	6.5% 15 Mar 2032	1,959	2,058	0.000002%
GNMA POOL 556007	7% 15 Nov 2031	6,908	6,987	0.000007%
GNMA POOL 556023	6.5% 15 Feb 2032	5,930	6,228	0.000007%
GNMA POOL 560194	6.5% 15 Apr 2031	4,676	4,911	0.000005%
GNMA POOL 563693	6.5% 15 Dec 2032	445	468	0.000000%
GNMA POOL 565049	7% 15 Aug 2031	1,688	1,778	0.000002%
GNMA POOL 565683	6.5% 15 Feb 2032	10,955	11,505	0.000012%
GNMA POOL 569328	7% 15 Apr 2032	1,180	1,243	0.000001%

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GNMA POOL 569567	7% 15 Jan 2032	106	110	0.000000%
GNMA POOL 570399	6.5% 15 Sep 2031	6,863	7,208	0.000008%
GNMA POOL 570417	6.5% 15 Oct 2031	915	975	0.000001%
GNMA POOL 571287	6.5% 15 Nov 2031	5,189	5,450	0.000006%
GNMA POOL 571805	6.5% 15 Oct 2031	30,516	32,050	0.000034%
GNMA POOL 574323	6.5% 15 Dec 2031	16,748	17,590	0.000019%
GNMA POOL 574326	7.5% 15 Dec 2031	1,284	1,311	0.000001%
GNMA POOL 579431	7% 15 May 2032	956	1,005	0.000001%
GNMA POOL 581415	7% 15 Jul 2032	6,796	6,813	0.000007%
GNMA POOL 581888	7% 15 Mar 2032	1,429	1,451	0.000002%
GNMA POOL 582311	7% 15 Aug 2032	36,527	37,144	0.000040%
GNMA POOL 584257	6.5% 15 May 2032	21,162	22,226	0.000024%
GNMA POOL 584407	7% 15 May 2032	6,080	6,201	0.000007%
GNMA POOL 585247	6.5% 15 Jul 2032	35,914	37,719	0.000040%
GNMA POOL 587071	7% 15 May 2032	10,683	11,725	0.000012%
GNMA POOL 587924	7% 15 Apr 2032	24,502	24,796	0.000026%
GNMA POOL 589412	7% 15 Jun 2032	721	757	0.000001%
GNMA POOL 590337	7% 15 Jul 2032	1,788	1,884	0.000002%
GNMA POOL 593208	7% 15 Aug 2032	122	125	0.000000%
GNMA POOL 594858	7% 15 Aug 2032	5,216	5,571	0.000006%
GNMA POOL 605230	4.5% 15 May 2034	17,252	17,774	0.000019%
GNMA POOL 605401	5.5% 15 May 2034	3,249	3,409	0.000004%
GNMA POOL 605404	5.5% 15 May 2034	18,991	20,351	0.000022%
GNMA POOL 611999	5.5% 15 Aug 2033	12,068	12,704	0.000014%
GNMA POOL 616411	4.5% 15 May 2034	24,859	25,496	0.000027%
GNMA POOL 626533	5.5% 15 May 2034	2,122	2,219	0.000002%
GNMA POOL 626933	3% 15 Apr 2045	3,329,236	3,161,321	0.003365%
GNMA POOL 628882	5.5% 15 May 2034	3,570	3,738	0.000004%
GNMA POOL 646609	4.5% 15 Jul 2040	12,166	12,538	0.000013%
GNMA POOL 658245	6.5% 15 Jan 2037	60,473	63,513	0.000068%
GNMA POOL 671182	6.5% 15 Dec 2037	31,729	33,570	0.000036%
GNMA POOL 672758	5.5% 15 Jun 2038	61,652	66,403	0.000071%
GNMA POOL 673213	6.5% 15 Oct 2038	13,228	13,929	0.000015%

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GNMA POOL 677207	6.5% 15 Aug 2038	166,034	178,662	0.000190%
GNMA POOL 697713	6.5% 15 Dec 2038	16,532	18,522	0.000020%
GNMA POOL 710692	5% 15 Jul 2039	23,315	24,187	0.000026%
GNMA POOL 728627	4.5% 15 Jan 2040	66,976	69,929	0.000074%
GNMA POOL 732087	4.5% 15 May 2040	12,603	13,153	0.000014%
GNMA POOL 745793	4.5% 15 Jul 2040	91,570	95,572	0.000102%
GNMA POOL 759138	4% 15 Jan 2041	172,940	177,211	0.000189%
GNMA POOL 760477	4% 15 Sep 2041	14,114	14,280	0.000015%
GNMA POOL 762838	4% 15 Mar 2041	93,384	95,657	0.000102%
GNMA POOL 774294	4% 15 Mar 2042	44,722	45,811	0.000049%
GNMA POOL 780509	6.5% 15 Feb 2027	8,270	8,686	0.000009%
GNMA POOL 780678	6.5% 15 Nov 2027	4,157	4,366	0.000005%
GNMA POOL 780705	7.5% 15 Dec 2023	118	120	0.000000%
GNMA POOL 780995	7% 15 Dec 2028	1,184	1,253	0.000001%
GNMA POOL 781001	7.5% 15 Mar 2029	23,178	23,742	0.000025%
GNMA POOL 781031	7% 15 Mar 2029	4,155	4,411	0.000005%
GNMA POOL 781136	7% 15 Dec 2028	265	280	0.000000%
GNMA POOL 781206	7.5% 15 Aug 2030	177	188	0.000000%
GNMA POOL 781207	7.5% 15 Aug 2030	1,509	1,640	0.000002%
GNMA POOL 782458	6.5% 15 Nov 2038	65,386	70,177	0.000075%
GNMA POOL 782557	5% 15 Jan 2039	363,278	384,838	0.000410%
GNMA POOL 782619	5% 15 Apr 2039	299,673	314,228	0.000334%
GNMA POOL 782696	5% 15 Jun 2039	65,481	69,065	0.000074%
GNMA POOL 782958	5% 15 May 2040	97,207	102,748	0.000109%
GNMA POOL 783289	4.5% 15 Apr 2041	25,075	26,163	0.000028%
GNMA POOL 783571	5% 15 Dec 2033	95,793	99,241	0.000106%
GNMA POOL 783609	4.5% 15 Oct 2040	197,822	206,490	0.000220%
GNMA POOL 783610	4.5% 15 Nov 2041	159,821	166,609	0.000177%
GNMA POOL 783669	3% 15 Sep 2042	57,916	55,849	0.000059%
GNMA POOL 784439	3% 15 Feb 2045	219,433	209,781	0.000223%
GNMA POOL 784571	3.5% 15 Jun 2048	1,691,898	1,691,379	0.001800%
GNMA POOL AA5649	3% 15 Sep 2042	185,231	176,797	0.000188%
GNMA POOL AB2892	3% 15 Sep 2042	230,431	220,650	0.000235%

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GNMA POOL AB9108	3% 15 Oct 2042	1,170,152	1,120,442	0.001193%
GNMA POOL AD2334	3.5% 15 Apr 2043	121,315	119,262	0.000127%
GNMA POOL AZ8560	4.5% 15 Mar 2047	32,064	33,364	0.000036%
GNMA POOL AZ8596	4.5% 15 Apr 2047	48,689	51,034	0.000054%
GNMA POOL AZ8597	4.5% 15 Apr 2047	28,722	29,748	0.000032%
GNMA POOL BA7888	4.5% 15 May 2047	27,286	28,740	0.000031%
GNMA POOL BS1754	4% 15 Mar 2050	32,679	33,009	0.000035%
GOGO INTERMEDIATE HOLDINGS LLC	1% 30 Apr 2028	5,338,188	5,039,249	0.005364%
GOHL CAPITAL LTD	4.25% 24 Jan 2027	200,000	180,294	0.000192%
GOLDENTREE LOAN OPPORTUNITIES	1% 18 Jan 2031	1,000,000	982,063	0.001045%
GOLDMAN SACHS GROUP INC	1% 01 May 2029	890,000	855,461	0.000911%
GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	5,000,000	4,453,297	0.004740%
GOLDMAN SACHS GROUP INC	1% 10 Sep 2024	830,000	794,108	0.000845%
GOLDMAN SACHS GROUP INC	1% 12 Feb 2026	114,000	103,712	0.000110%
GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	7,432,000	7,033,798	0.007487%
GOLDMAN SACHS GROUP INC	1% 15 May 2026	924,000	901,826	0.000960%
GOLDMAN SACHS GROUP INC	1% 21 Jul 2032	1,710,000	1,382,802	0.001472%
GOLDMAN SACHS GROUP INC	1% 21 Oct 2024	365,000	349,033	0.000372%
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	427,000	351,864	0.000375%
GOLDMAN SACHS GROUP INC	1% 22 Apr 2032	3,678,000	3,053,605	0.003250%
GOLDMAN SACHS GROUP INC	1% 23 Apr 2039	585,000	530,982	0.000565%
GOLDMAN SACHS GROUP INC	1% 24 Feb 2028	2,656,000	2,410,524	0.002566%
GOLDMAN SACHS GROUP INC	1% 24 Feb 2033	9,497,000	8,111,161	0.008634%
GOLDMAN SACHS GROUP INC	1% 24 Jan 2025	166,000	159,577	0.000170%
GOLDMAN SACHS GROUP INC	1% 24 Jul 2023	3,855,000	3,853,828	0.004102%
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	620,000	489,763	0.000521%
GOLDMAN SACHS GROUP INC	1% 29 Sep 2025	5,000,000	4,857,847	0.005171%
GOLDMAN SACHS GROUP INC	3.2% 23 Feb 2023	780,000	780,272	0.000831%
GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	2,393,000	2,345,748	0.002497%
GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	3,076,000	2,951,134	0.003141%
GOLDMAN SACHS GROUP INC	3.5% 23 Jan 2025	182,000	179,299	0.000191%
GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	1,046,000	1,033,459	0.001100%
GOLDMAN SACHS GROUP INC	3.75% 25 Feb 2026	414,000	405,822	0.000432%



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GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	700,000	701,506	0.000747%
GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	1,530,000	1,534,782	0.001634%
GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	1,260,000	1,250,273	0.001331%
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	1,730,000	1,643,199	0.001749%
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	3,495,000	3,872,295	0.004122%
GOLUB CAPITAL PARTNERS CLO LTD	1% 05 Feb 2031	6,000,000	5,787,794	0.006161%
GOLUB CAPITAL PARTNERS CLO LTD	1% 05 May 2030	6,525,000	6,415,902	0.006830%
GOLUB CAPITAL PARTNERS CLO LTD	1% 20 Oct 2031	1,000,000	979,405	0.001043%
GOLUB CAPITAL PARTNERS CLO LTD	1% 25 Jul 2033	750,000	724,208	0.000771%
GOLUB CAPITAL PARTNERS CLO LTD	1% 25 Oct 2030	6,500,000	6,402,260	0.006815%
GOODLEAP SUSTAINABLE HOME IMPR	1.93% 20 Jul 2048	895,518	762,745	0.000812%
GOODLEAP SUSTAINABLE HOME IMPR	2.31% 20 Oct 2048	491,029	426,281	0.000454%
GOODLEAP SUSTAINABLE HOME IMPR	2.7% 20 Jan 2049	1,775,434	1,588,696	0.001691%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Apr 2042	299,650	46,510	0.000050%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Apr 2055	4,769,009	79,160	0.000084%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Apr 2057	1,936,045	67,007	0.000071%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2054	2,721,331	33,635	0.000036%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2058	1,371,994	40,932	0.000044%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Dec 2059	949,615	34,321	0.000037%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Feb 2061	99,245	6,044	0.000006%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jan 2054	7,080,678	127,867	0.000136%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2058	729,550	24,744	0.000026%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2047	364,368	3,847	0.000004%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2060	2,651,075	100,109	0.000107%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 May 2060	2,458,229	159,321	0.000170%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 May 2063	2,320,262	157,917	0.000168%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Nov 2054	18,255,689	224,916	0.000239%
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2042	528,473	67,793	0.000072%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2040	94,089	12,451	0.000013%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2049	5,605,838	646,904	0.000689%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2060	6,875,398	6,819,599	0.007259%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2071	46,609,225	2,070,968	0.002204%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Feb 2040	280,190	36,463	0.000039%

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GOVERNMENT NATIONAL MORTGAGE A	1% 20 Feb 2068	455,719	450,851	0.000480%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2061	4,056,640	4,025,998	0.004286%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2043	10,867,825	1,378,337	0.001467%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2070	448,293	437,993	0.000466%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2065	23,845,271	1,205,332	0.001283%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2042	391,222	54,403	0.000058%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2061	923,314	916,815	0.000976%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2066	68,355,054	2,563,315	0.002729%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2068	815,394	806,193	0.000858%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2070	953,533	957,975	0.001020%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2045	1,004,185	132,132	0.000141%
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2062	1,286,965	38,487	0.000041%
GOVERNMENT NATIONAL MORTGAGE A	1.45% 16 Jan 2063	748,707	627,998	0.000668%
GOVERNMENT NATIONAL MORTGAGE A	1.85% 16 Feb 2061	1,900,000	1,327,979	0.001414%
GOVERNMENT NATIONAL MORTGAGE A	2% 16 Feb 2064	701,167	494,467	0.000526%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	1,610,660	226,023	0.000241%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Feb 2051	480,354	89,074	0.000095%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Jan 2051	26,613,149	3,545,090	0.003774%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Jun 2051	1,334,474	200,691	0.000214%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 May 2051	2,402,202	274,593	0.000292%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	1,938,840	278,977	0.000297%
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Sep 2050	349,079	49,414	0.000053%
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Aug 2051	28,010,325	4,534,365	0.004827%
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2050	38,482,206	5,697,410	0.006065%
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jul 2049	680,347	658,974	0.000701%
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Oct 2051	25,863,602	4,214,244	0.004486%
GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	1,209,024	192,965	0.000205%
GOVERNMENT NATIONAL MORTGAGE A	4% 16 Apr 2045	1,659,192	285,247	0.000304%
GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Oct 2039	57,230	57,472	0.000061%
GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Sep 2047	15,132,062	2,388,236	0.002542%
GOVERNMENT NATIONAL MORTGAGE A	5% 20 May 2044	334,140	67,290	0.000072%
GOVERNMENT NATIONAL MORTGAGE A	5% 20 Sep 2046	14,504,335	2,715,132	0.002890%
GOVERNMENT OF JAMAICA	7.625% 09 Jul 2025	610,000	630,966	0.000672%

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GOVERNMENT OF JAMAICA	7.875% 28 Jul 2045	276,000	289,324	0.000308%
GOVERNMENT OF JAMAICA	8% 15 Mar 2039	460,000	494,749	0.000527%
GOVT OF BERMUDA	2.375% 20 Aug 2030	1,860,000	1,552,921	0.001653%
GPMT LTD.	1% 15 Dec 2036	1,415,000	1,368,667	0.001457%
GPMT LTD.	1% 22 Feb 2036	100,000	98,860	0.000105%
GRAND DUCHY OF LUXEMBOUR	0.01% 14 Sep 2032	1,100,000	929,644	0.000990%
GREENEDEN US HOLDINGS II LLC	1% 01 Dec 2027	2,450,935	2,336,967	0.002488%
GREENKO INVESTMENT CO	4.875% 16 Aug 2023	200,000	192,980	0.000205%
GREYWOLF CLO LTD	1% 27 Jan 2031	650,000	641,078	0.000682%
GRIDIRON FIBER CORP.	1% 04 Oct 2028	4,827,900	4,538,226	0.004831%
GRINDING MEDIA INC	1% 12 Oct 2028	2,674,763	2,434,034	0.002591%
GRINDING MEDIA INC	1% 12 Oct 2029	7,200,000	6,786,000	0.007224%
GRUPO AVAL LTD	4.375% 04 Feb 2030	200,000	149,000	0.000159%
GRUPO BIMBO SAB DE CV	4% 06 Sep 2049	233,000	188,738	0.000201%
GS ACQUISITIONCO INC	1% 22 May 2026	10,922,403	10,619,744	0.011304%
GS MORTGAGE BACKED SECURITIES	1% 25 Jun 2052	1,993,884	1,698,363	0.001808%
GS MORTGAGE BACKED SECURITIES	1% 25 Nov 2051	818,036	698,942	0.000744%
GS MORTGAGE BACKED SECURITIES	3.75% 25 Oct 2057	1,703,477	1,677,274	0.001785%
GS MORTGAGE SECURITIES TRUST	1% 10 Apr 2047	10,886,302	146,813	0.000156%
GS MORTGAGE SECURITIES TRUST	1% 10 Feb 2037	500,000	443,695	0.000472%
GS MORTGAGE SECURITIES TRUST	1% 10 Jul 2048	35,462,315	648,145	0.000690%
GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2046	380,000	375,446	0.000400%
GS MORTGAGE SECURITIES TRUST	1% 13 Feb 2053	18,742,084	682,800	0.000727%
GS MORTGAGE SECURITIES TRUST	2.954% 05 Nov 2034	1,375,000	1,364,221	0.001452%
GS MORTGAGE SECURITIES TRUST	3.43% 10 Aug 2050	1,600,000	1,547,833	0.001648%
GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	3,310,000	3,258,634	0.003469%
GSAA HOME EQUITY TRUST	1% 25 Dec 2035	2,965,682	1,919,899	0.002044%
GSAA HOME EQUITY TRUST	1% 25 Nov 2036	7,850,828	2,445,715	0.002603%
GSAA HOME EQUITY TRUST	1% 25 Oct 2036	2,506,367	784,684	0.000835%
GSAMP TRUST	1% 25 Dec 2046	1,115,201	640,633	0.000682%
GSK CONSUMER HEALTHCARE	3.375% 24 Mar 2027	520,000	497,708	0.000530%
GSK CONSUMER HEALTHCARE	3.375% 24 Mar 2029	1,220,000	1,141,328	0.001215%
GSK CONSUMER HEALTHCARE	3.625% 24 Mar 2032	810,000	748,570	0.000797%

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GT POLARIS, INC.	1% 24 Sep 2027	3,069,833	2,880,516	0.003066%
GTP ACQUISITION PARTNERS	3.482% 15 Jun 2050	3,250,000	3,200,335	0.003407%
GUGGENHEIM 1888 FUND LTD	1% 15 Jan 2034	1,000,000	921,280	0.000981%
HALLIBURTON CO	3.8% 15 Nov 2025	30,000	29,702	0.000032%
HALLIBURTON CO	4.85% 15 Nov 2035	490,000	471,160	0.000502%
HALSEYPOINT CLO 3, LTD.	1% 30 Nov 2032	1,550,000	1,523,914	0.001622%
HALSEYPOINT CLO I, LTD.	1% 20 Jan 2033	570,000	556,848	0.000593%
HAWKSMOOR MORTGAGES PLC	1% 25 May 2053	1,530,000	1,856,187	0.001976%
HCA INC	3.5% 15 Jul 2051	1,530,000	1,044,892	0.001112%
HCA INC	3.625% 15 Mar 2032	2,675,000	2,256,636	0.002402%
HCA INC	4.5% 15 Feb 2027	773,000	743,164	0.000791%
HCA INC	4.625% 15 Mar 2052	485,000	388,030	0.000413%
HCA INC	5.25% 15 Apr 2025	983,000	984,529	0.001048%
HCA INC	5.25% 15 Jun 2026	2,511,000	2,498,248	0.002659%
HCA INC	5.625% 01 Sep 2028	7,000,000	6,885,865	0.007330%
HEIMSTADEN BOSTAD TRESRY	0.25% 13 Oct 2024	1,070,000	1,017,158	0.001083%
HELIX ACQUISITION HLDGS INC	1% 29 Sep 2025	5,400,000	5,217,750	0.005554%
HELIX ACQUISITION HLDGS INC	1% 30 Sep 2024	13,782,765	13,299,118	0.014157%
HELP SYSTEMS HOLDINGS INC	1% 19 Nov 2026	15,122,646	14,132,113	0.015043%
HERITAGE PETROL CO LTD	9% 12 Aug 2029	200,000	205,250	0.000218%
HERTZ VEHICLE FINANCING LLC	1.68% 27 Dec 2027	3,640,000	3,209,129	0.003416%
HESS CORP	4.3% 01 Apr 2027	4,000,000	3,899,152	0.004151%
HESS CORP	5.8% 01 Apr 2047	270,000	269,274	0.000287%
HESS CORP	6% 15 Jan 2040	181,000	184,925	0.000197%
HESS CORP	7.3% 15 Aug 2031	808,000	904,289	0.000963%
HESS CORP	7.875% 01 Oct 2029	251,000	288,601	0.000307%
HGI CRE CLO LTD	1% 17 Sep 2036	3,591,000	3,477,894	0.003702%
HIGGIN INSURANCE AGENCY INC	1% 25 Nov 2026	3,368,285	3,334,602	0.003550%
HIGGINBOTHAM INSU AGENCY INC	1% 25 Nov 2026	1,420,455	1,406,251	0.001497%
HIGHBRIDGE LOAN MANAGEMENT LTD	1% 23 Jan 2035	1,490,000	1,432,739	0.001525%
HIGHLAND HOLDINGS SARL	0.318% 15 Dec 2026	560,000	522,686	0.000556%
HILDENE COMMUNITY FUNDING CLO	2.6% 01 Nov 2035	1,620,000	1,409,400	0.001500%
HILDING ANDERS MIDCO AB	1% 30 Nov 2025	18,577,618	0	0.000000%

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HILDING ANDERS MIDCO AB	1% 31 Dec 2025	14,400,019	0	0.000000%
HILLMAN GROUP INC THE	1% 14 Jul 2028	969,977	905,716	0.000964%
HILTON USA TRUST	1% 05 Nov 2038	6,000,000	5,345,627	0.005690%
HOME DEPOT INC	2.7% 15 Apr 2030	520,000	471,662	0.000502%
HOME DEPOT INC	2.875% 15 Apr 2027	1,150,000	1,110,996	0.001183%
HOME DEPOT INC	3.3% 15 Apr 2040	2,305,000	1,956,825	0.002083%
HOME DEPOT INC	3.35% 15 Apr 2050	1,200,000	974,398	0.001037%
HOME DEPOT INC	3.5% 15 Sep 2056	195,000	158,812	0.000169%
HOME DEPOT INC	3.9% 15 Jun 2047	100,000	89,396	0.000095%
HOME EQUITY LOAN TRUST	1% 25 Apr 2037	3,136,880	2,936,918	0.003126%
HOME PARTNERS OF AMERICA TRUST	2.999% 17 Jan 2041	4,557,161	4,054,366	0.004316%
HOME RE 2018 1 LTD.	1% 25 Oct 2028	1,975,000	1,953,057	0.002079%
HOME RE LTD	1% 25 Jul 2033	7,366,000	7,018,730	0.007471%
HOME RE LTD	1% 25 May 2029	3,018,024	3,010,383	0.003204%
HOME RE LTD	1% 25 Oct 2034	2,902,000	2,884,914	0.003071%
HONDURAS GOVERNMENT	5.625% 24 Jun 2030	1,064,000	713,955	0.000760%
HONDURAS GOVERNMENT	6.25% 19 Jan 2027	150,000	117,226	0.000125%
HONEYWELL INTERNATIONAL	1.35% 01 Jun 2025	490,000	461,193	0.000491%
HOSPITALITY MORTGAGE TRUST	1% 15 Nov 2036	631,223	587,049	0.000625%
HOTWIRE FUNDING LLC	4.459% 20 Nov 2051	7,250,000	6,298,401	0.006704%
HOUSING URBAN DEVELOPMNT	3.185% 01 Aug 2029	2,000,000	1,997,951	0.002127%
HOUSING URBAN DEVELOPMNT	3.235% 01 Aug 2030	3,000,000	3,005,605	0.003199%
HOUSING URBAN DEVELOPMNT	3.285% 01 Aug 2031	2,759,000	2,755,006	0.002933%
HOUSING URBAN DEVELOPMNT	3.335% 01 Aug 2032	3,751,000	3,757,032	0.003999%
HOUSTON TX	3.961% 01 Mar 2047	375,000	350,816	0.000373%
HOWARD UNIVERSITY	2.801% 01 Oct 2030	1,000,000	880,878	0.000938%
HOWARD UNIVERSITY	3.476% 01 Oct 2041	855,000	699,039	0.000744%
HP INC	2.65% 17 Jun 2031	181,000	145,397	0.000155%
HPCL MITTAL ENERGY LTD	5.25% 28 Apr 2027	200,000	181,100	0.000193%
HSBC HOLDINGS PLC	1% 09 Jun 2028	4,000,000	3,888,457	0.004139%
HSBC HOLDINGS PLC	1% 17 Aug 2029	200,000	167,985	0.000179%
HSBC HOLDINGS PLC	1% 19 Jun 2029	1,516,000	1,461,305	0.001556%
HSBC HOLDINGS PLC	1% 22 May 2030	1,860,000	1,708,539	0.001819%

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HSBC HOLDINGS PLC	1% 22 Nov 2023	3,130,000	3,115,825	0.003317%
HSBC HOLDINGS PLC	1% 22 Nov 2027	811,000	722,574	0.000769%
HSBC HOLDINGS PLC	1% 22 Nov 2032	570,000	466,432	0.000497%
HSBC HOLDINGS PLC	1% 22 Sep 2028	5,000,000	4,276,681	0.004552%
HSBC HOLDINGS PLC	1% 24 May 2027	1,555,000	1,365,579	0.001454%
HSBC HOLDINGS PLC	1% 24 May 2032	323,000	265,241	0.000282%
HSBC HOLDINGS PLC	1% 29 Mar 2033	5,455,000	5,031,514	0.005356%
HSBC HOLDINGS PLC	4.25% 14 Mar 2024	1,100,000	1,094,767	0.001165%
HSBC HOLDINGS PLC	4.25% 18 Aug 2025	1,130,000	1,114,011	0.001186%
HSBC HOLDINGS PLC	4.3% 08 Mar 2026	700,000	692,735	0.000737%
HUB INTERNATIONAL LIMITED	1% 25 Apr 2025	3,273,719	3,098,509	0.003298%
HUB INTL LTD	1% 25 Apr 2025	397,927	376,002	0.000400%
HUDSON PACIFIC PROPRTIE	3.95% 01 Nov 2027	2,500,000	2,379,624	0.002533%
HUMANA INC	2.15% 03 Feb 2032	890,000	720,664	0.000767%
HUMANA INC	3.15% 01 Dec 2022	290,000	290,102	0.000309%
HUMANA INC	3.7% 23 Mar 2029	1,780,000	1,685,027	0.001794%
HUMANA INC	3.95% 15 Mar 2027	500,000	490,412	0.000522%
HUMANA INC	4.5% 01 Apr 2025	891,000	897,440	0.000955%
HUMANA INC	4.625% 01 Dec 2042	270,000	250,813	0.000267%
HUMANA INC	4.8% 15 Mar 2047	60,000	57,615	0.000061%
HUNGARY	1.75% 05 Jun 2035	470,000	346,705	0.000369%
HUNGARY	3.125% 21 Sep 2051	623,000	410,363	0.000437%
HUNGARY	5.25% 16 Jun 2029	1,575,000	1,568,543	0.001670%
HUNGARY	5.375% 25 Mar 2024	2,272,000	2,316,259	0.002466%
HUNGARY	7.625% 29 Mar 2041	610,000	704,646	0.000750%
HUNGARY GOVERNMENT BOND	3% 21 Aug 2030	211,000,000	391,568	0.000417%
HUNTINGTON INGALLS INDUS	2.043% 16 Aug 2028	523,000	446,069	0.000475%
HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	693,000	647,977	0.000690%
HUNTINGTON INGALLS INDUS	3.844% 01 May 2025	123,000	121,107	0.000129%
HYLAND SOFTWARE INC	1% 07 Jul 2025	1,696,000	1,659,248	0.001766%
HYUNDAI CAPITAL AMERICA	2.375% 10 Feb 2023	1,908,000	1,883,514	0.002005%
HYUNDAI CAPITAL SERVICES	3% 29 Aug 2022	1,285,000	1,285,075	0.001368%
HYUNDAI CAPITAL SERVICES	3.75% 05 Mar 2023	1,030,000	1,028,864	0.001095%

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IBM CORP	2.72% 09 Feb 2032	615,000	534,079	0.000569%
IBM CORP	3% 15 May 2024	1,370,000	1,359,027	0.001447%
IBM CORP	3.43% 09 Feb 2052	295,000	226,950	0.000242%
IBM CORP	4.25% 15 May 2049	100,000	88,370	0.000094%
IDERA INC	1% 02 Mar 2028	1,076,013	989,265	0.001053%
IDERA INC	1% 02 Mar 2029	7,929,000	7,492,905	0.007976%
IDG	1% 15 Nov 2027	1,169,231	1,145,846	0.001220%
IDG	1% 15 Nov 2028	13,995,692	13,715,778	0.014600%
IG INVESTMENT HOLDINGS LLC	1% 22 Sep 2027	693,642	686,705	0.000731%
IG INVESTMENT HOLDINGS LLC	1% 22 Sep 2028	8,839,561	8,751,165	0.009315%
IGT HOLDING IV AB	1% 31 Mar 2028	7,208,750	6,704,138	0.007136%
ILLUMINATE MERGER SUB CORP	1% 23 Jul 2029	4,300,000	3,843,125	0.004091%
IMCD NV	2.125% 31 Mar 2027	280,000	262,920	0.000280%
IMPERIAL BRANDS FIN NETH	1.75% 18 Mar 2033	270,000	204,509	0.000218%
IMPERIAL FUND LLC	1% 25 Mar 2067	9,140,876	8,669,142	0.009228%
IMPRIVATA INC	1% 01 Dec 2027	7,853,746	7,524,910	0.008010%
INDIAN RAILWAY FINANCE	3.95% 13 Feb 2050	200,000	152,527	0.000162%
INDIVIDUAL FOODSRVCE HLDNGS LLC	1% 22 Nov 2025	864,760	856,112	0.000911%
INDIVIDUAL FOOD SERV HLDG LLC	1% 22 Nov 2025	2,514,190	2,489,048	0.002650%
INDIVIDUAL FOODSRVIE HLDG LLC	1% 22 Nov 2024	130,411	129,107	0.000137%
INDIVIDUAL FOODSRVIE HLDG LLC	1% 22 Nov 2025	191,310	189,397	0.000202%
INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	200,000	198,676	0.000211%
INDONESIA ASAHAN ALUMINI	5.45% 15 May 2030	750,000	703,125	0.000748%
INDONESIA ASAHAN ALUMINI	5.71% 15 Nov 2023	305,000	308,813	0.000329%
INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	390,000	395,503	0.000421%
INDONESIA ASAHAN ALUMINI	6.757% 15 Nov 2048	949,000	856,473	0.000912%
INDONESIA GOVERNMENT	7% 15 Sep 2030	37,500,000,000	2,494,546	0.002655%
INDONESIA GOVERNMENT	8.25% 15 May 2029	32,500,000,000	2,317,922	0.002467%
INDONESIA GOVERNMENT	8.375% 15 Mar 2034	8,500,000,000	607,082	0.000646%
INDONESIA GOVERNMENT	9% 15 Mar 2029	69,688,000,000	5,145,615	0.005477%
INDYMAC RESIDENTIAL ASSET BACK	1% 25 Apr 2037	2,485,547	1,706,608	0.001817%
INFINITE BIDCO LLC	1% 02 Mar 2029	2,293,673	2,156,052	0.002295%
INFORMA PLC	2.125% 06 Oct 2025	560,000	567,371	0.000604%

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INFINITE BIDCO LLC	1% 02 Mar 2028	2,739,965	2,534,468	0.002698%
INTEL CORP	1.6% 12 Aug 2028	540,000	472,641	0.000503%
INTEL CORP	2.8% 12 Aug 2041	1,145,000	873,502	0.000930%
INTEL CORP	3.05% 12 Aug 2051	670,000	498,829	0.000531%
INTEL CORP	3.2% 12 Aug 2061	595,000	434,734	0.000463%
INTEL CORP	3.25% 15 Nov 2049	840,000	652,940	0.000695%
INTEL CORP	3.7% 29 Jul 2025	330,000	332,084	0.000353%
INTEL CORP	3.734% 08 Dec 2047	304,000	257,931	0.000275%
INTEL CORP	4.75% 25 Mar 2050	40,000	39,233	0.000042%
INTERCHILE SA	4.5% 30 Jun 2056	200,000	164,335	0.000175%
INTERCONTINENTALEXCHANGE	2.1% 15 Jun 2030	514,000	431,770	0.000460%
INTERCONTINENTALEXCHANGE	4.35% 15 Jun 2029	380,000	375,489	0.000400%
INTERCONTINENTALEXCHANGE	4.6% 15 Mar 2033	1,660,000	1,654,149	0.001761%
INTERCONTINENTALEXCHANGE	4.95% 15 Jun 2052	330,000	325,660	0.000347%
INTERCONTINENTALEXCHANGE	5.2% 15 Jun 2062	1,000,000	996,219	0.001060%
INTERNATIONAL PAPER CO	4.8% 15 Jun 2044	149,000	139,861	0.000149%
INTESA SANPAOLO SPA	3.125% 14 Jul 2022	1,100,000	1,100,044	0.001171%
INTESA SANPAOLO SPA	3.375% 12 Jan 2023	560,000	557,538	0.000593%
INTESA SANPAOLO SPA	5.017% 26 Jun 2024	3,450,000	3,291,758	0.003504%
INTL BK RECON + DEVELOP	1% 19 Aug 2027	2,400,000	2,419,032	0.002575%
INTL FLAVOR + FRAGRANCES	4.45% 26 Sep 2028	5,000,000	4,885,499	0.005200%
INVITATION HOMES OP	2.3% 15 Nov 2028	173,000	145,519	0.000155%
INVITATION HOMES OP	4.15% 15 Apr 2032	2,000,000	1,815,866	0.001933%
IP LENDING LLC	3.375% 02 Nov 2026	10,400,000	10,400,000	0.011071%
IP LENDING LLC	5.125% 02 Apr 2026	1,650,000	1,650,000	0.001756%
IRB HOLDING CORP	1% 15 Dec 2027	5,800,088	5,432,769	0.005783%
IRB HOLDING CORP.	1% 05 Feb 2025	3,575,887	3,383,683	0.003602%
IRWIN HOME EQUITY	1% 25 Sep 2035	190,047	186,328	0.000198%
IRWIN LAND LLC	5.35% 15 Dec 2025	5,403,466	5,375,653	0.005722%
ISLAMIC REP OF PAKISTAN	6% 08 Apr 2026	661,000	446,010	0.000475%
ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	928,000	630,808	0.000671%
ISLAMIC REP OF PAKISTAN	7.375% 08 Apr 2031	1,617,000	1,015,896	0.001081%
ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	2,383,000	1,851,210	0.001971%



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ISLAMIC REP OF PAKISTAN	8.25% 30 Sep 2025	642,000	460,241	0.000490%
ISLAMIC REP OF PAKISTAN	8.875% 08 Apr 2051	1,460,000	868,700	0.000925%
ISRAEL FIXED BOND	1% 31 Mar 2030	5,300,000	1,349,762	0.001437%
ISRAEL FIXED BOND	1.25% 30 Nov 2022	1,200,000	345,319	0.000368%
ISRAEL MAKAM BILL	0.01% 02 Mar 2023	4,100,000	1,160,524	0.001235%
ISRAEL MAKAM BILL	0.01% 02 Nov 2022	2,600,000	740,248	0.000788%
ISRAEL MAKAM BILL	0.01% 03 May 2023	10,700,000	3,021,658	0.003216%
ISRAEL MAKAM BILL	0.01% 04 Jan 2023	12,200,000	3,468,595	0.003692%
ISRAEL MAKAM BILL	0.01% 07 Dec 2022	8,100,000	2,305,464	0.002454%
ISRAEL MAKAM BILL	0.01% 07 Oct 2022	600,000	170,946	0.000182%
ISRAEL MAKAM BILL	0.01% 08 Feb 2023	9,500,000	2,693,360	0.002867%
ITC HOLDINGS CORP	2.95% 14 May 2030	1,555,000	1,370,853	0.001459%
IVANTI SOFTWARE INC	1% 01 Dec 2028	3,550,000	3,230,500	0.003439%
IVANTI SOFTWARE, INC.	1% 01 Dec 2027	1,578,544	1,352,291	0.001439%
IVORY COAST	1% 31 Dec 2032	131,389	113,323	0.000121%
IVORY COAST	4.875% 30 Jan 2032	379,000	284,133	0.000302%
IVORY COAST	5.25% 22 Mar 2030	290,000	236,262	0.000251%
IVORY COAST	5.875% 17 Oct 2031	751,000	613,032	0.000653%
IVORY COAST	6.125% 15 Jun 2033	2,148,000	1,680,294	0.001789%
IVORY COAST	6.375% 03 Mar 2028	200,000	177,100	0.000189%
IVORY COAST	6.625% 22 Mar 2048	130,000	90,588	0.000096%
IVORY COAST	6.875% 17 Oct 2040	829,000	614,735	0.000654%
JACKSON FINANCIAL INC	3.125% 23 Nov 2031	3,500,000	2,787,343	0.002967%
JACKSON NATL LIFE GLOBAL	1.75% 12 Jan 2025	2,500,000	2,357,660	0.002510%
JAPAN (10 YEAR ISSUE)	0.1% 20 Jun 2026	2,745,000,000	20,296,492	0.021605%
JAPAN (10 YEAR ISSUE)	0.1% 20 Jun 2028	1,030,000,000	7,576,761	0.008065%
JAPAN (10 YEAR ISSUE)	0.1% 20 Jun 2030	2,689,000,000	19,590,678	0.020854%
JAPAN (10 YEAR ISSUE)	0.1% 20 Jun 2031	980,000,000	7,111,934	0.007570%
JAPAN (10 YEAR ISSUE)	0.1% 20 Mar 2027	556,000,000	4,109,337	0.004374%
JAPAN (20 YEAR ISSUE)	0.2% 20 Jun 2036	3,938,000,000	27,529,042	0.029304%
JAPAN (20 YEAR ISSUE)	0.3% 20 Dec 2039	350,000,000	2,369,169	0.002522%
JAPAN (20 YEAR ISSUE)	0.3% 20 Jun 2039	470,000,000	3,204,670	0.003411%
JAPAN (20 YEAR ISSUE)	0.3% 20 Sep 2039	890,000,000	6,043,785	0.006433%

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JAPAN (20 YEAR ISSUE)	0.4% 20 Jun 2041	321,000,000	2,167,999	0.002308%
JAPAN (20 YEAR ISSUE)	1.8% 20 Dec 2032	1,840,000,000	15,557,687	0.016561%
JAPAN (30 YEAR ISSUE)	0.3% 20 Jun 2046	985,000,000	6,092,855	0.006486%
JAPAN (30 YEAR ISSUE)	0.5% 20 Mar 2049	550,000,000	3,432,991	0.003654%
JAPAN (30 YEAR ISSUE)	0.5% 20 Sep 2046	1,070,000,000	6,926,351	0.007373%
JAPAN (30 YEAR ISSUE)	0.6% 20 Jun 2050	1,805,000,000	11,421,503	0.012158%
JAPAN (30 YEAR ISSUE)	0.7% 20 Dec 2048	910,000,000	6,010,133	0.006398%
JAPAN (30 YEAR ISSUE)	0.7% 20 Jun 2051	164,000,000	1,059,496	0.001128%
JAPAN (30 YEAR ISSUE)	2% 20 Sep 2040	1,863,000,000	16,402,573	0.017460%
JAPAN (5 YEAR ISSUE)	0.1% 20 Jun 2024	2,983,000,000	22,028,595	0.023449%
JAPAN (5 YEAR ISSUE)	0.1% 20 Sep 2022	1,584,000,000	11,665,553	0.012418%
JAPAN FIN ORG MUNICIPAL	0.625% 02 Sep 2025	700,000	639,996	0.000681%
JAPAN GOVT CPI LINKED	0.005% 10 Mar 2031	552,668,400	4,299,956	0.004577%
JAPAN GOVT CPI LINKED	0.1% 10 Mar 2028	369,907,200	2,864,395	0.003049%
JAPAN GOVT CPI LINKED	0.1% 10 Mar 2029	131,765,622	1,023,243	0.001089%
JAPAN TREASURY DISC BILL	0.01% 01 Aug 2022	1,600,000,000	11,778,856	0.012538%
JAPAN TREASURY DISC BILL	0.01% 05 Sep 2022	1,420,000,000	10,455,100	0.011129%
JAPAN TREASURY DISC BILL	0.01% 08 Aug 2022	1,430,000,000	10,527,647	0.011206%
JAPAN TREASURY DISC BILL	0.01% 11 Jul 2022	2,000,000,000	14,721,990	0.015671%
JAPAN TREASURY DISC BILL	0.01% 12 Sep 2022	1,090,000,000	8,025,581	0.008543%
JAPAN TREASURY DISC BILL	0.01% 15 Aug 2022	630,000,000	4,638,180	0.004937%
JAPAN TREASURY DISC BILL	0.01% 20 Sep 2022	3,110,000,000	22,899,260	0.024376%
JAPAN TREASURY DISC BILL	0.01% 25 Jul 2022	1,750,000,000	12,882,607	0.013713%
JAPAN TREASURY DISC BILL	0.01% 26 Sep 2022	1,340,000,000	9,866,743	0.010503%
JAY PARK CLO, LTD.	1% 20 Oct 2027	2,135,000	1,998,016	0.002127%
JBS FINANCE LUXEMBOURG	2.5% 15 Jan 2027	1,535,000	1,335,237	0.001421%
JBS USA/FOOD/FINANCE	5.75% 01 Apr 2033	5,000,000	4,761,450	0.005068%
JERSEY MIKE S FUNDING, LLC	4.433% 15 Feb 2050	1,492,500	1,420,111	0.001512%
JETBLUE AIRWAYS CORP	4% 15 May 2034	5,861,989	5,446,948	0.005798%
JOHN DEERE CAPITAL CORP	1.75% 09 Mar 2027	350,000	319,113	0.000340%
JOHNSON + JOHNSON	0.55% 01 Sep 2025	400,000	368,919	0.000393%
JOHNSON + JOHNSON	0.95% 01 Sep 2027	790,000	697,048	0.000742%
JOHNSON + JOHNSON	3.55% 01 Mar 2036	665,000	629,547	0.000670%

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JOHNSON + JOHNSON	3.7% 01 Mar 2046	1,070,000	984,986	0.001048%
JOL AIR	3.967% 15 Apr 2044	2,769,147	2,447,372	0.002605%
JP MORGAN CHASE COMMERCIAL MOR	1% 05 Jan 2039	140,000	117,328	0.000125%
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Apr 2038	377,959	364,664	0.000388%
JP MORGAN CHASE COMMERCIAL MOR	2.812% 16 Jan 2037	1,215,000	1,153,102	0.001227%
JP MORGAN MORTGAGE ACQUISITION	1% 25 Dec 2036	2,020,930	1,173,329	0.001249%
JP MORGAN MORTGAGE TRUST	1% 25 Aug 2052	19,362,979	17,619,123	0.018755%
JP MORGAN MORTGAGE TRUST	1% 25 Feb 2050	577,478	558,208	0.000594%
JP MORGAN MORTGAGE TRUST	1% 25 Jun 2050	99,178	98,135	0.000104%
JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	277,659	274,573	0.000292%
JP MORGAN MORTGAGE TRUST	1% 25 May 2050	234,804	223,108	0.000237%
JP MORGAN MORTGAGE TRUST	1% 25 Sep 2052	1,322,783	1,175,253	0.001251%
JPMBB COMMERCIAL MORTGAGE SECU	1% 15 Jan 2047	290,000	287,300	0.000306%
JPMBB COMMERCIAL MORTGAGE SECU	1% 15 Sep 2047	340,000	310,647	0.000331%
JPMDB COMMERCIAL MORTGAGE SECU	3.143% 15 Jun 2049	2,535,000	2,433,686	0.002591%
JPMORGAN CHASE + CO	1% 01 Feb 2028	3,291,000	3,160,237	0.003364%
JPMORGAN CHASE + CO	1% 01 Mar 2025	2,315,000	2,273,349	0.002420%
JPMORGAN CHASE + CO	1% 05 Dec 2024	5,225,000	5,207,087	0.005543%
JPMORGAN CHASE + CO	1% 05 Dec 2029	1,185,000	1,154,079	0.001228%
JPMORGAN CHASE + CO	1% 06 May 2030	403,000	374,879	0.000399%
JPMORGAN CHASE + CO	1% 08 Nov 2032	4,159,000	3,455,460	0.003678%
JPMORGAN CHASE + CO	1% 13 Mar 2026	4,210,000	3,942,424	0.004197%
JPMORGAN CHASE + CO	1% 14 Jun 2025	978,000	968,361	0.001031%
JPMORGAN CHASE + CO	1% 16 Mar 2024	294,000	287,574	0.000306%
JPMORGAN CHASE + CO	1% 22 Apr 2026	1,360,000	1,271,699	0.001354%
JPMORGAN CHASE + CO	1% 22 Apr 2031	750,000	638,789	0.000680%
JPMORGAN CHASE + CO	1% 22 Apr 2032	720,000	605,811	0.000645%
JPMORGAN CHASE + CO	1% 22 Apr 2041	765,000	593,026	0.000631%
JPMORGAN CHASE + CO	1% 22 Apr 2042	1,155,000	897,342	0.000955%
JPMORGAN CHASE + CO	1% 22 Apr 2051	1,020,000	747,573	0.000796%
JPMORGAN CHASE + CO	1% 23 Apr 2024	1,600,000	1,595,081	0.001698%
JPMORGAN CHASE + CO	1% 23 Apr 2029	1,117,000	1,070,609	0.001140%
JPMORGAN CHASE + CO	1% 23 Jan 2029	440,000	411,555	0.000438%

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JPMORGAN CHASE + CO	1% 23 Jul 2024	1,155,000	1,150,700	0.001225%
JPMORGAN CHASE + CO	1% 23 Jul 2029	1,020,000	983,774	0.001047%
JPMORGAN CHASE + CO	1% 24 Feb 2028	997,000	923,711	0.000983%
JPMORGAN CHASE + CO	1% 25 Jan 2033	972,000	834,327	0.000888%
JPMORGAN CHASE + CO	1% 26 Apr 2026	2,410,000	2,379,940	0.002533%
JPMORGAN CHASE + CO	1% 26 Apr 2028	2,840,000	2,793,214	0.002973%
JPMORGAN CHASE + CO	1% 26 Apr 2033	6,210,000	6,099,719	0.006493%
JPMORGAN CHASE + CO	1% 29 Jan 2027	1,530,000	1,492,745	0.001589%
JPMORGAN CHASE + CO	2.95% 01 Oct 2026	200,000	190,308	0.000203%
JPMORGAN CHASE + CO	3.625% 01 Dec 2027	1,190,000	1,142,409	0.001216%
JPMORGAN CHASE + CO	3.625% 13 May 2024	1,030,000	1,031,636	0.001098%
JPMORGAN CHASE + CO	3.875% 10 Sep 2024	3,200,000	3,193,715	0.003400%
JPMORGAN CHASE + CO	4.125% 15 Dec 2026	3,120,000	3,091,971	0.003291%
JPMORGAN CHASE + CO	4.25% 01 Oct 2027	2,540,000	2,516,196	0.002678%
JPMORGAN CHASE + CO	4.95% 01 Jun 2045	1,500,000	1,431,477	0.001524%
JPN BANK FOR INT L COOP	1.5% 01 Jun 2029	2,400,000	2,413,007	0.002569%
JPN BANK FOR INT L COOP	3.375% 31 Oct 2023	3,300,000	3,316,443	0.003530%
JS HELD LLC	1% 01 Jul 2025	21,939,940	21,720,541	0.023121%
JSM GLOBAL SARL	4.75% 20 Oct 2030	200,000	151,500	0.000161%
KAISA GROUP HOLDINGS LTD	10.875% 23 Jul 2023	360,000	48,129	0.000051%
KAISA GROUP HOLDINGS LTD	11.25% 09 Apr 2022	200,000	26,949	0.000029%
KAISA GROUP HOLDINGS LTD	11.5% 30 Jan 2023	270,000	35,950	0.000038%
KAISA GROUP HOLDINGS LTD	11.65% 01 Jun 2026	225,000	29,815	0.000032%
KAISA GROUP HOLDINGS LTD	11.7% 11 Nov 2025	433,000	58,200	0.000062%
KAISA GROUP HOLDINGS LTD	11.95% 22 Oct 2022	200,000	26,745	0.000028%
KAISA GROUP HOLDINGS LTD	8.5% 30 Jun 2022	495,000	67,020	0.000071%
KAISA GROUP HOLDINGS LTD	9.375% 30 Jun 2024	720,000	96,908	0.000103%
KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	525,000	407,074	0.000433%
KAISER FOUNDATION HOSPIT	3.002% 01 Jun 2051	870,000	648,692	0.000691%
KALLPA GENERACION SA	4.125% 16 Aug 2027	400,000	360,000	0.000383%
KASEYA INC	1% 25 Jun 2029	14,800,000	14,512,010	0.015448%
KASIKORNBANK PCL HK	1% 02 Oct 2031	270,000	242,541	0.000258%
KAZAKHSTAN TEMIR ZHOLY	6.95% 10 Jul 2042	744,000	673,841	0.000717%

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KAZMUNAYGAS NATIONAL CO	3.5% 14 Apr 2033	200,000	143,447	0.000153%
KAZMUNAYGAS NATIONAL CO	5.375% 24 Apr 2030	2,188,000	1,927,776	0.002052%
KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	590,000	451,138	0.000480%
KAZMUNAYGAS NATIONAL CO	6.375% 24 Oct 2048	1,947,000	1,614,513	0.001719%
KBC GROUP NV	1.125% 25 Jan 2024	400,000	411,698	0.000438%
KDAC AVIATION FINANCE LIMITED	4.212% 15 Dec 2042	3,281,592	2,608,865	0.002777%
KEURIG DR PEPPER INC	3.95% 15 Apr 2029	1,040,000	992,147	0.001056%
KEYCORP	2.55% 01 Oct 2029	1,260,000	1,093,129	0.001164%
KEYCORP STUDENT LOAN TRUST	1% 27 Dec 2041	697,645	690,812	0.000735%
KFW	0.01% 05 May 2027	1,500,000	1,457,013	0.001551%
KFW	0.01% 30 Apr 2027	4,000,000	3,886,774	0.004137%
KFW	0.625% 22 Feb 2027	5,500,000	5,520,654	0.005877%
KINDER MORGAN ENER PART	5.4% 01 Sep 2044	40,000	36,855	0.000039%
KINDER MORGAN ENER PART	5.5% 01 Mar 2044	80,000	74,944	0.000080%
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	63,000	67,834	0.000072%
KINDER MORGAN INC	3.15% 15 Jan 2023	1,827,000	1,824,199	0.001942%
KINDER MORGAN INC	4.3% 01 Jun 2025	610,000	606,861	0.000646%
KINDER MORGAN INC	4.3% 01 Mar 2028	250,000	243,204	0.000259%
KINDER MORGAN INC	5.05% 15 Feb 2046	290,000	259,490	0.000276%
KINDER MORGAN INC	5.2% 01 Mar 2048	720,000	657,701	0.000700%
KINDER MORGAN INC	5.55% 01 Jun 2045	510,000	480,315	0.000511%
KINGDOM OF BAHRAIN	4.25% 25 Jan 2028	200,000	179,258	0.000191%
KINGDOM OF BAHRAIN	5.45% 16 Sep 2032	406,000	340,109	0.000362%
KINGDOM OF BAHRAIN	5.625% 30 Sep 2031	672,000	578,807	0.000616%
KINGDOM OF BAHRAIN	6% 19 Sep 2044	261,000	193,072	0.000206%
KINGDOM OF BAHRAIN	6.75% 20 Sep 2029	690,000	659,378	0.000702%
KINGDOM OF BAHRAIN	7% 12 Oct 2028	920,000	911,472	0.000970%
KINGDOM OF BAHRAIN	7.5% 20 Sep 2047	598,000	500,908	0.000533%
KINGDOM OF DENMARK	0.5% 15 Nov 2029	16,000,000	2,074,814	0.002209%
KINGDOM OF JORDAN	6.125% 29 Jan 2026	510,000	466,649	0.000497%
KINGDOM OF JORDAN	7.75% 15 Jan 2028	200,000	186,040	0.000198%
KINGDOM OF MOROCCO	2% 30 Sep 2030	360,000	272,908	0.000291%
KINGDOM OF MOROCCO	2.375% 15 Dec 2027	200,000	161,310	0.000172%

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KINGDOM OF MOROCCO	4.25% 11 Dec 2022	1,111,000	1,109,967	0.001182%
KINGDOM OF MOROCCO	5.5% 11 Dec 2042	573,000	416,592	0.000443%
KKR APPLE BIDCO, LLC	1% 21 Sep 2029	800,000	763,000	0.000812%
KKR CORE HLDG CO LLC	4% 12 Aug 2031	1,675,675	1,648,409	0.001755%
KKR FINANCIAL CLO LTD	1% 15 Jan 2032	590,000	580,126	0.000618%
KKR GROUP FIN CO II	5.5% 01 Feb 2043	130,000	129,726	0.000138%
KLA CORP	3.3% 01 Mar 2050	335,000	265,319	0.000282%
KLA CORP	4.1% 15 Mar 2029	1,060,000	1,047,136	0.001115%
KLA CORP	4.65% 01 Nov 2024	6,000	6,086	0.000006%
KLA CORP	5% 15 Mar 2049	155,000	157,251	0.000167%
KLA CORP	5.25% 15 Jul 2062	580,000	597,868	0.000636%
KNDL MORTGAGE TRUST	1% 15 May 2036	2,315,000	2,268,333	0.002415%
KOJAMO OYJ	0.875% 28 May 2029	0	0	0.000000%
KOMMUNALBANKEN AS	1.9% 19 Jan 2027	400,000	248,017	0.000264%
KOMMUNALBANKEN AS	2.4% 21 Nov 2029	5,050,000	3,005,736	0.003200%
KONDOR FINANCE PLC (NAK)	7.125% 19 Jul 2024	340,000	106,991	0.000114%
KOREA ELECTRIC POWER CO	2.5% 24 Jun 2024	2,560,000	2,513,152	0.002675%
KRAFT HEINZ FOODS CO	3% 01 Jun 2026	250,000	235,524	0.000251%
KRAFT HEINZ FOODS CO	5% 15 Jul 2035	120,000	116,164	0.000124%
KREF FUNDING V LLC	0.15% 25 Jun 2026	13,636,364	11,100	0.000012%
KREF FUNDING V LLC	1.834% 25 Jun 2026	3,292,108	3,290,429	0.003503%
KUNTARAOITUS OYJ	3.4% 13 Jul 2027	1,240,000	810,412	0.000863%
KUWAIT PROJECTS CO SPC L	4.5% 23 Feb 2027	210,000	168,050	0.000179%
KYNDRYL HOLDINGS INC	3.15% 15 Oct 2031	1,090,000	807,012	0.000859%
L3HARRIS TECH INC	3.85% 15 Dec 2026	975,000	955,370	0.001017%
L3HARRIS TECH INC	3.85% 15 Jun 2023	1,715,000	1,714,755	0.001825%
L3HARRIS TECH INC	4.4% 15 Jun 2028	978,000	960,504	0.001022%
L3HARRIS TECH INC	4.854% 27 Apr 2035	250,000	245,892	0.000262%
L3HARRIS TECH INC	5.054% 27 Apr 2045	450,000	437,352	0.000466%
LADDER CAPITAL COMMERCIAL MORT	1% 15 Nov 2038	12,000,000	11,385,645	0.012120%
LAM RESEARCH CORP	2.875% 15 Jun 2050	461,000	338,114	0.000360%
LANDMARK MORTGAGE SECURITIES P	1% 17 Jun 2039	1,452,696	1,660,693	0.001768%
LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	110,000	98,134	0.000104%

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LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	2,100,000	1,983,672	0.002112%
LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	815,000	708,316	0.000754%
LASERSHIP INC	1% 07 May 2029	4,500,000	4,365,000	0.004646%
LBIE GBP POST DISTRIBUTION MSF	1% 31 Dec 2031	190,369	0	0.000000%
LCM LTD PARTNERSHIP	1% 20 Oct 2028	1,855,000	1,619,356	0.001724%
LEARNING CARE GROUP US NO2 INC	1% 13 Mar 2025	5,684,000	5,570,320	0.005929%
LEGACY MORTGAGE ASSET TRUST	1% 25 Apr 2061	1,512,751	1,418,136	0.001510%
LEGACY MORTGAGE ASSET TRUST	1% 25 Jul 2067	4,237,213	3,947,810	0.004202%
LEGACY MORTGAGE ASSET TRUST	1% 25 May 2059	2,647,295	2,645,029	0.002816%
LEHMAN XS TRUST	1% 25 Dec 2036	552,980	547,253	0.000583%
LEHMAN XS TRUST	1% 25 Jul 2046	337,669	331,220	0.000353%
LEHMAN XS TRUST	1% 25 Nov 2046	1,139,456	1,093,064	0.001164%
LEIDOS INC	4.375% 15 May 2030	1,992,000	1,842,541	0.001961%
LENDLEASE ARMY PRA TL 2022	5.116% 01 Jul 2048	1,250,000	1,193,625	0.001271%
LENDMARK FUNDING TRUST	1.9% 20 Nov 2031	900,000	780,427	0.000831%
LEVEL 3 FINANCING INC	3.4% 01 Mar 2027	646,000	556,418	0.000592%
LEVIATHAN BOND LTD	6.75% 30 Jun 2030	230,000	206,977	0.000220%
LEWS INTERMEDIATE HOLDINGS LLC	1% 11 Feb 2028	3,763,496	3,556,504	0.003786%
LIBERTY MUTUAL GROUP INC	5.5% 15 Jun 2052	2,500,000	2,367,954	0.002521%
LIGHTNING 2022 1 A FUNDED	5.5% 01 Mar 2037	1,694,000	1,694,000	0.001803%
LIGHTNING 2022 1 B FUNDED	7.5% 01 Mar 2037	220,000	200,000	0.000213%
LLOYDS BANKING GROUP PLC	1% 07 Nov 2023	1,950,000	1,943,230	0.002069%
LLOYDS BANKING GROUP PLC	1% 11 May 2027	5,000,000	4,443,530	0.004730%
LLOYDS BANKING GROUP PLC	1% 18 Mar 2030	564,000	582,239	0.000620%
LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	200,000	200,488	0.000213%
LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	1,504,000	1,461,371	0.001556%
LOANCORE 2018 CRE1 ISSUER, LTD	1% 15 May 2028	306,831	302,028	0.000322%
LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	500,000	455,650	0.000485%
LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	1,465,000	1,390,228	0.001480%
LOANCORE 2022 CRE7 ISSUER LTD.	1% 17 Jan 2037	1,500,000	1,394,056	0.001484%
LOANPAL SOLAR LOAN LTD.	2.22% 20 Mar 2048	2,117,014	1,808,113	0.001925%
LOCKHEED MARTIN CORP	2.8% 15 Jun 2050	153,000	113,856	0.000121%
LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	870,000	871,574	0.000928%

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LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	624,000	551,143	0.000587%
LOCKHEED MARTIN CORP	3.9% 15 Jun 2032	380,000	374,983	0.000399%
LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	221,000	205,748	0.000219%
LOCKHEED MARTIN CORP	4.15% 15 Jun 2053	1,826,000	1,703,206	0.001813%
LOCKHEED MARTIN CORP	4.5% 15 May 2036	110,000	109,286	0.000116%
LOCKHEED MARTIN CORP	6.15% 01 Sep 2036	244,000	280,327	0.000298%
LOS ANGELES CA DEPT WTR PWR	6.574% 01 Jul 2045	655,000	834,775	0.000889%
LOWE S COS INC	1.7% 15 Sep 2028	1,287,000	1,095,701	0.001166%
LOWE S COS INC	2.8% 15 Sep 2041	240,000	174,306	0.000186%
LOWE S COS INC	3.35% 01 Apr 2027	275,000	264,640	0.000282%
LOWE S COS INC	3.65% 05 Apr 2029	298,000	280,952	0.000299%
LOWE S COS INC	3.7% 15 Apr 2046	335,000	268,494	0.000286%
LOWE S COS INC	3.75% 01 Apr 2032	5,185,000	4,810,469	0.005121%
LOWE S COS INC	4% 15 Apr 2025	573,000	574,892	0.000612%
LOWE S COS INC	4.25% 01 Apr 2052	1,000,000	865,948	0.000922%
LOWE S COS INC	4.5% 15 Apr 2030	330,000	326,041	0.000347%
LUDGATE FUNDING PLC	1% 01 Jan 2061	930,482	1,047,048	0.001115%
LUKOIL SECURITIES BV	3.875% 06 May 2030	550,000	277,750	0.000296%
LYB INT FINANCE III	1.25% 01 Oct 2025	520,000	470,528	0.000501%
LYB INT FINANCE III	4.2% 01 May 2050	356,000	289,258	0.000308%
MADISON AVENUE SECURED FUNDING	1% 17 Jan 2023	5,800,000	5,800,000	0.006174%
MADISON PARK FUNDING LTD	1% 17 Jul 2034	3,450,000	3,335,005	0.003550%
MADISON PARK FUNDING LTD	1% 21 Jul 2030	6,150,000	6,050,684	0.006441%
MADISON PARK FUNDING LTD	1% 22 Jan 2028	4,058,000	3,878,507	0.004129%
MADISON PARK FUNDING LTD	1% 22 Jan 2035	8,000,000	7,669,376	0.008164%
MADISON PARK FUNDING LTD	1% 23 Jan 2031	500,000	472,761	0.000503%
MAGALLANES INC	3.428% 15 Mar 2024	1,028,000	1,007,781	0.001073%
MAGALLANES INC	3.638% 15 Mar 2025	2,000,000	1,937,019	0.002062%
MAGALLANES INC	3.755% 15 Mar 2027	1,820,000	1,707,145	0.001817%
MAGALLANES INC	4.054% 15 Mar 2029	1,550,000	1,419,764	0.001511%
MAGALLANES INC	4.279% 15 Mar 2032	7,295,000	6,519,851	0.006940%
MAGALLANES INC	5.05% 15 Mar 2042	110,000	93,587	0.000100%
MAGALLANES INC	5.141% 15 Mar 2052	6,220,000	5,220,757	0.005557%



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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
MAGNETITE CLO LTD	1% 15 Jan 2028	4,663,368	4,596,136	0.004892%
MAGNETITE CLO LTD	1% 15 Nov 2028	1,535,000	1,447,893	0.001541%
MAGNETITE CLO LTD	1% 20 Jul 2031	5,750,000	5,633,959	0.005997%
MAGNETITE CLO LTD	1% 20 Jul 2035	7,514,474	7,399,247	0.007876%
MALAYSIA GOVERNMENT	3.885% 15 Aug 2029	11,000,000	2,435,726	0.002593%
MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	8,500,000	1,940,837	0.002066%
MALAYSIA GOVERNMENT	4.065% 15 Jun 2050	7,300,000	1,429,972	0.001522%
MALAYSIA INVESTMNT ISSUE	4.369% 31 Oct 2028	14,400,000	3,290,151	0.003502%
MAN GLG EURO CLO	1% 15 May 2031	3,581,000	3,469,185	0.003693%
MARATHON CLO LTD	1% 21 Nov 2027	2,000,000	1,927,484	0.002052%
MARATHON PETROLEUM CORP	4.7% 01 May 2025	720,000	728,430	0.000775%
MARB BONDCO PLC	3.95% 29 Jan 2031	200,000	153,554	0.000163%
MARCONE YELLOWSTONE BUYER INC	1% 23 Jun 2028	22,276,786	22,165,402	0.023595%
MARINER FINANCE ISSUANCE TRUST	1.86% 20 Mar 2036	780,000	689,794	0.000734%
MARS INC	2.7% 01 Apr 2025	320,000	312,590	0.000333%
MARS INC	3.2% 01 Apr 2030	350,000	325,008	0.000346%
MARSH + MCLENNAN COS INC	1.349% 21 Sep 2026	405,000	399,020	0.000425%
MARSH + MCLENNAN COS INC	1.979% 21 Mar 2030	270,000	255,512	0.000272%
MARSH + MCLENNAN COS INC	2.25% 15 Nov 2030	861,000	726,505	0.000773%
MARSH + MCLENNAN COS INC	3.875% 15 Mar 2024	1,055,000	1,057,294	0.001125%
MARSH + MCLENNAN COS INC	4.05% 15 Oct 2023	1,600,000	1,604,421	0.001708%
MARSH + MCLENNAN COS INC	4.375% 15 Mar 2029	401,000	396,315	0.000422%
MARSH + MCLENNAN COS INC	4.75% 15 Mar 2039	355,000	347,339	0.000370%
MARSHALL UNIV WV	3.177% 01 May 2029	845,000	806,309	0.000858%
MARSHALL UNIV WV	3.577% 01 May 2033	755,000	717,801	0.000764%
MARVELL TECHNOLOGY INC	2.95% 15 Apr 2031	3,260,000	2,733,718	0.002910%
MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	735,000	735,409	0.000783%
MASS MUTUAL LIFE INS CO	3.2% 01 Dec 2061	1,000,000	683,514	0.000728%
MASS MUTUAL LIFE INS CO	3.729% 15 Oct 2070	253,000	184,452	0.000196%
MASSACHUSETTS ST BAY TRANSPRTN	5.869% 01 Jul 2040	865,000	974,279	0.001037%
MASTERCARD INC	3.85% 26 Mar 2050	260,000	238,056	0.000253%
MASTR ALTERNATIVE LOANS TRUST	6.5% 25 May 2033	909	865	0.000001%
MASTR ASSET BACKED SECURITIES	1% 25 May 2037	4,199,903	3,652,984	0.003889%

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MAVERICK BIDCO INC	1% 18 May 2028	3,655,815	3,427,326	0.003648%
MAVERICK BIDCO INC.	1% 18 May 2029	800,000	764,000	0.000813%
MAYFIELD AGY BORROWER INC	1% 28 Feb 2025	5,316,469	5,077,228	0.005405%
MC LTD	2.627% 05 Nov 2035	2,850,411	2,533,280	0.002697%
MCDONALD S CORP	1.45% 01 Sep 2025	120,000	111,641	0.000119%
MCDONALD S CORP	3.5% 01 Jul 2027	290,000	284,149	0.000302%
MCDONALD S CORP	3.5% 01 Mar 2027	210,000	205,848	0.000219%
MCDONALD S CORP	3.6% 01 Jul 2030	490,000	466,451	0.000497%
MCDONALD S CORP	3.625% 01 Sep 2049	540,000	445,857	0.000475%
MCDONALD S CORP	3.7% 30 Jan 2026	680,000	677,921	0.000722%
MCDONALD S CORP	3.8% 01 Apr 2028	290,000	284,167	0.000302%
MCDONALD S CORP	4.2% 01 Apr 2050	1,235,000	1,102,957	0.001174%
MCDONALD S CORP	4.6% 26 May 2045	665,000	624,501	0.000665%
MCDONALD S CORP	4.875% 09 Dec 2045	1,140,000	1,120,056	0.001192%
MCDONALD S CORP	6.3% 01 Mar 2038	2,000,000	2,267,398	0.002414%
MED TRUST	1% 15 Nov 2038	1,240,000	1,185,506	0.001262%
MEDLINE BORROWER LP	3.875% 01 Apr 2029	15,100,000	12,860,821	0.013690%
MEDLINE BORROWER, LP	1% 23 Oct 2028	7,934,263	7,345,382	0.007819%
MEDTRONIC GLOBAL HLDINGS	1.5% 02 Jul 2039	200,000	153,971	0.000164%
MEDTRONIC INC	4.625% 15 Mar 2045	117,000	117,330	0.000125%
MELLO MORTGAGE CAPITAL ACCEPTA	1% 25 Apr 2052	1,658,333	1,471,057	0.001566%
MERCADOLIBRE INC	3.125% 14 Jan 2031	200,000	144,062	0.000153%
MERCK KGAA	1% 25 Jun 2079	200,000	195,813	0.000208%
MERCURY FINANCIAL CREDIT CARD	1.54% 20 Mar 2026	1,010,000	960,966	0.001023%
MERIT	1% 15 Jan 2027	6,000,000	5,654,743	0.006019%
MERLIN PROPERTIES SOCIMI	1.875% 04 Dec 2034	600,000	451,102	0.000480%
MERRILL LYNCH MORTGAGE INVESTO	1% 25 Dec 2036	344,040	342,935	0.000365%
MERRILL LYNCH MORTGAGE INVESTO	1% 25 Jun 2037	6,192,624	1,957,895	0.002084%
MET LIFE GLOB FUNDING I	2.4% 11 Jan 2032	2,575,000	2,163,779	0.002303%
MET TRANSPRTN AUTH NY REVENUE	4.75% 15 Nov 2045	315,000	318,690	0.000339%
MET TRANSPRTN AUTH NY REVENUE	5% 15 Nov 2050	775,000	798,223	0.000850%
MET TRANSPRTN AUTH NY REVENUE	5.175% 15 Nov 2049	3,000,000	3,095,397	0.003295%
METLIFE CAPITAL TRUST IV	7.875% 15 Dec 2067	2,000,000	2,155,737	0.002295%

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METRONET SYSTEMS HOLDINGS LLC	1% 02 Jun 2029	8,700,000	8,700,000	0.009261%
METRONET SYSTEMS HOLDINGS, LLC	1% 02 Jun 2028	1,791,011	1,653,694	0.001760%
MEX BONOS DESARR FIX RT	10% 05 Dec 2024	50,000,000	2,510,539	0.002672%
MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	143,884,100	6,232,321	0.006634%
MEX BONOS DESARR FIX RT	7.75% 23 Nov 2034	179,120,000	8,008,919	0.008525%
MEX BONOS DESARR FIX RT	7.75% 29 May 2031	62,000,000	2,826,542	0.003009%
MEX BONOS DESARR FIX RT	8% 07 Nov 2047	223,800,000	9,885,769	0.010523%
MEX BONOS DESARR FIX RT	8.5% 31 May 2029	1,000,000	48,101	0.000051%
MEXICO CITY ARPT TRUST	3.875% 30 Apr 2028	200,000	171,750	0.000183%
MEXICO CITY ARPT TRUST	4.25% 31 Oct 2026	340,000	313,092	0.000333%
MEXICO CITY ARPT TRUST	5.5% 31 Jul 2047	490,000	335,895	0.000358%
MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Dec 2034	330,000	323,915	0.000345%
MF1 MULTIFAMILY HOUSING MORTGA	1% 19 Feb 2037	8,188,000	7,906,259	0.008416%
MF1 MULTIFAMILY HOUSING MORTGA	1% 19 Jun 2037	10,286,000	10,258,187	0.010920%
MGM CHINA HOLDINGS LTD	4.75% 01 Feb 2027	200,000	141,320	0.000150%
MICROCHIP TECHNOLOGY INC	2.67% 01 Sep 2023	1,645,000	1,617,592	0.001722%
MICRON TECHNOLOGY INC	4.663% 15 Feb 2030	4,000,000	3,835,831	0.004083%
MICROSOFT CORP	2.4% 08 Aug 2026	1,510,000	1,451,221	0.001545%
MICROSOFT CORP	2.675% 01 Jun 2060	62,000	44,451	0.000047%
MICROSOFT CORP	2.921% 17 Mar 2052	1,906,000	1,503,480	0.001600%
MICROSOFT CORP	3.041% 17 Mar 2062	298,000	230,987	0.000246%
MICROSOFT CORP	3.3% 06 Feb 2027	1,790,000	1,778,237	0.001893%
MICROSOFT CORP	3.45% 08 Aug 2036	34,000	32,050	0.000034%
MIDAMERICAN ENERGY CO	3.1% 01 May 2027	518,000	500,003	0.000532%
MIDAMERICAN ENERGY CO	3.15% 15 Apr 2050	45,000	35,225	0.000037%
MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	1,320,000	1,282,376	0.001365%
MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	99,000	91,817	0.000098%
MIDOCEAN CREDIT CLO	1% 15 Jul 2029	250,000	237,233	0.000253%
MIDWEST VETERINARY PARTNRS LLC	1% 27 Apr 2028	15,162,782	14,328,829	0.015253%
MILANO ACQUISITION CORP	1% 02 Oct 2028	2,400,000	2,424,000	0.002580%
MILLICOM INTL CELLULAR	4.5% 27 Apr 2031	200,000	148,000	0.000158%
MINISTRY BRANDS LLC	1% 13 Oct 2027	413,559	409,424	0.000436%
MINISTRY BRANDS LLC	1% 13 Oct 2028	5,686,441	5,629,576	0.005993%

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MITNICK CORPO PURCHASER INC	1% 02 May 2029	7,600,000	7,201,000	0.007665%
MITSUBISHI UFJ FIN GRP	1% 17 Apr 2026	490,000	483,217	0.000514%
MITSUBISHI UFJ FIN GRP	1% 19 Apr 2028	490,000	477,255	0.000508%
MITSUBISHI UFJ FIN GRP	3.195% 18 Jul 2029	868,000	783,078	0.000834%
MITSUI FUDOSAN CO LTD	2.95% 23 Jan 2023	200,000	199,578	0.000212%
MIWD HLD CO II/MIWD FIN	5.5% 01 Feb 2030	6,145,000	4,945,268	0.005264%
MIZUHO FINANCIAL GROUP	1% 08 Sep 2031	571,000	451,910	0.000481%
MIZUHO FINANCIAL GROUP	1% 09 Jul 2032	233,000	186,013	0.000198%
MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	258,000	209,333	0.000223%
MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	1,110,000	1,063,387	0.001132%
MIZUHO FINANCIAL GROUP	1% 16 Jul 2025	1,207,000	1,168,337	0.001244%
MIZUHO FINANCIAL GROUP	1% 25 May 2026	737,000	688,817	0.000733%
MMAF EQUIPMENT FINANCE LLC	2.84% 13 Nov 2023	227,814	227,829	0.000243%
MONDELEZ INTERNATIONAL	1.5% 04 Feb 2031	1,250,000	980,021	0.001043%
MONDELEZ INTERNATIONAL	2.625% 17 Mar 2027	240,000	224,458	0.000239%
MONDELEZ INTERNATIONAL	2.75% 13 Apr 2030	92,000	80,796	0.000086%
MONDELEZ INTERNATIONAL	3% 17 Mar 2032	180,000	156,512	0.000167%
MONG DUONG FIN HLDGS BV	5.125% 07 May 2029	250,000	201,250	0.000214%
MONGOLIA INTL BOND	3.5% 07 Jul 2027	388,000	313,287	0.000333%
MONGOLIA INTL BOND	5.625% 01 May 2023	892,000	877,505	0.000934%
MONGOLIA INTL BOND	8.75% 09 Mar 2024	200,000	201,600	0.000215%
MOODY S CORPORATION	3.1% 29 Nov 2061	342,000	234,505	0.000250%
MOODY S CORPORATION	3.75% 25 Feb 2052	75,000	61,193	0.000065%
MORGAN STANLEY	1% 01 Apr 2031	1,430,000	1,313,519	0.001398%
MORGAN STANLEY	1% 04 May 2027	4,785,000	4,247,449	0.004521%
MORGAN STANLEY	1% 05 Apr 2024	270,000	263,215	0.000280%
MORGAN STANLEY	1% 10 Dec 2026	234,000	207,308	0.000221%
MORGAN STANLEY	1% 13 Feb 2032	3,123,000	2,456,541	0.002615%
MORGAN STANLEY	1% 17 Apr 2025	1,490,000	1,470,922	0.001566%
MORGAN STANLEY	1% 20 Apr 2028	2,605,000	2,546,795	0.002711%
MORGAN STANLEY	1% 20 Jul 2027	1,817,000	1,593,564	0.001696%
MORGAN STANLEY	1% 20 Oct 2032	923,000	762,633	0.000812%
MORGAN STANLEY	1% 21 Jan 2028	1,730,000	1,572,642	0.001674%

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MORGAN STANLEY	1% 21 Jan 2033	6,266,000	5,370,296	0.005717%
MORGAN STANLEY	1% 21 Jul 2032	89,000	72,099	0.000077%
MORGAN STANLEY	1% 22 Jan 2031	9,427,000	8,164,914	0.008691%
MORGAN STANLEY	1% 22 Jul 2028	1,395,000	1,320,613	0.001406%
MORGAN STANLEY	1% 23 Jan 2030	548,000	532,450	0.000567%
MORGAN STANLEY	1% 24 Apr 2024	2,480,000	2,471,366	0.002631%
MORGAN STANLEY	1% 24 Jan 2029	1,545,000	1,465,966	0.001560%
MORGAN STANLEY	1% 25 Jan 2024	3,119,000	3,057,423	0.003255%
MORGAN STANLEY	1% 28 Apr 2026	5,020,000	4,699,487	0.005002%
MORGAN STANLEY	1% 28 Apr 2032	1,337,000	1,060,199	0.001129%
MORGAN STANLEY	3.125% 27 Jul 2026	2,720,000	2,594,731	0.002762%
MORGAN STANLEY	3.625% 20 Jan 2027	642,000	621,815	0.000662%
MORGAN STANLEY	4.875% 01 Nov 2022	175,000	176,231	0.000188%
MORGAN STANLEY CAPITAL I TRUST	1% 11 Jul 2040	995,000	957,314	0.001019%
MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2036	1,242,000	1,206,549	0.001284%
MORGAN STANLEY CAPITAL I TRUST	1% 15 Nov 2049	15,484,165	502,230	0.000535%
MORGAN STANLEY CAPITAL INC	1% 25 Aug 2036	8,915,558	4,914,479	0.005231%
MORGAN STANLEY CAPITAL INC	1% 25 May 2037	4,474,008	3,407,310	0.003627%
MORGAN STANLEY CAPITAL INC	1% 25 Sep 2036	5,272,624	2,097,570	0.002233%
MORGAN STANLEY IXIS REAL ESTAT	1% 25 Nov 2036	8,543,613	3,146,282	0.003349%
MORGAN STANLEY MORTGAGE LOAN T	1% 25 Aug 2036	740,163	239,778	0.000255%
MOSAIC CO	4.05% 15 Nov 2027	3,000,000	2,934,297	0.003123%
MOSAIC SOLAR LOANS LLC	2.64% 20 Jan 2053	876,689	789,086	0.000840%
MOTOROLA SOLUTIONS INC	2.3% 15 Nov 2030	350,000	273,848	0.000292%
MOTOROLA SOLUTIONS INC	2.75% 24 May 2031	907,000	732,891	0.000780%
MOTOROLA SOLUTIONS INC	4.6% 23 Feb 2028	339,000	327,847	0.000349%
MOTOROLA SOLUTIONS INC	4.6% 23 May 2029	687,000	657,286	0.000700%
MOTOROLA SOLUTIONS INC	5.6% 01 Jun 2032	559,000	563,648	0.000600%
MPLX LP	1.75% 01 Mar 2026	335,000	301,614	0.000321%
MPLX LP	2.65% 15 Aug 2030	4,000,000	3,338,948	0.003554%
MPLX LP	4.125% 01 Mar 2027	600,000	580,091	0.000617%
MPLX LP	4.25% 01 Dec 2027	960,000	926,377	0.000986%
MPLX LP	4.5% 15 Apr 2038	890,000	780,325	0.000831%

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MPLX LP	4.7% 15 Apr 2048	540,000	453,941	0.000483%
MPLX LP	4.8% 15 Feb 2029	700,000	688,326	0.000733%
MPLX LP	4.95% 14 Mar 2052	1,080,000	933,290	0.000993%
MPLX LP	5.5% 15 Feb 2049	870,000	806,946	0.000859%
MRI SOFTWARE LLC	1% 10 Feb 2026	6,976,613	6,802,197	0.007241%
MSCG TRUST	1% 07 Jun 2035	2,560,000	2,403,288	0.002558%
MSCG TRUST	1% 15 Oct 2037	4,068,000	3,863,655	0.004113%
MTN COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2039	4,590,000	4,403,656	0.004688%
MYERS PARK CLO LTD	1% 20 Oct 2030	1,020,000	973,682	0.001036%
NATIONAL RETAIL PROP INC	3% 15 Apr 2052	79,000	53,843	0.000057%
NATIONAL RETAIL PROP INC	3.1% 15 Apr 2050	640,000	443,788	0.000472%
NATIONAL SECS CLEARING	1.2% 23 Apr 2023	660,000	650,445	0.000692%
NATIONAL SECS CLEARING	1.5% 23 Apr 2025	560,000	526,965	0.000561%
NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	1,320,000	1,321,462	0.001407%
NATIONWIDE CHILDREN HOSP	4.556% 01 Nov 2052	246,000	247,113	0.000263%
NATIXIS COMMERCIAL MORTGAGE SE	3.046% 15 Aug 2036	1,940,000	1,846,324	0.001965%
NATIXIS COMMERCIAL MORTGAGE SE	3.655% 15 Aug 2036	4,610,000	4,316,333	0.004595%
NATWEST GROUP PLC	1% 14 Jun 2027	4,000,000	3,506,989	0.003733%
NATWEST GROUP PLC	1% 18 May 2029	550,000	533,006	0.000567%
NATWEST GROUP PLC	1% 22 Mar 2025	1,090,000	1,078,792	0.001148%
NATWEST GROUP PLC	1% 25 Jun 2024	1,000,000	997,431	0.001062%
NAVICURE INC	1% 22 Oct 2026	1,796,231	1,699,684	0.001809%
NAVIENT STUDENT LOAN TRUST	0.84% 15 May 2069	328,378	300,573	0.000320%
NAVIENT STUDENT LOAN TRUST	0.97% 16 Dec 2069	1,101,670	988,043	0.001052%
NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2060	1,663,909	1,586,566	0.001689%
NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2069	2,138,098	2,104,519	0.002240%
NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	1,536,581	1,507,145	0.001604%
NAVIENT STUDENT LOAN TRUST	1% 15 Nov 2068	787,427	782,023	0.000832%
NAVIENT STUDENT LOAN TRUST	1.69% 15 May 2069	1,476,557	1,394,921	0.001485%
NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	2,541,421	2,535,653	0.002699%
NAVIGATOR AIRCRAFT ABS LLC	1% 15 Nov 2046	1,372,455	1,076,606	0.001146%
NAVIGATOR PARENT INC	1% 04 Sep 2026	1,600,000	1,552,000	0.001652%
NAVIGATOR PARENT INC	1% 05 Sep 2025	2,256,570	2,153,625	0.002292%

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NCWS INTERMEDIATE INC	1% 29 Dec 2026	15,087,327	14,792,233	0.015746%
NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	5,049,182	4,931,673	0.005250%
NELNET STUDENT LOAN TRUST	1% 25 Sep 2047	1,169,781	1,136,250	0.001210%
NELNET STUDENT LOAN TRUST	1.36% 20 Apr 2062	2,995,414	2,768,065	0.002947%
NELNET STUDENT LOAN TRUST	1.63% 20 Apr 2062	1,511,200	1,407,500	0.001498%
NEP GROUP, INC.	1% 20 Oct 2025	1,592,000	1,508,420	0.001606%
NETSMART TECHNOLOGIES INC	1% 01 Oct 2027	0	0	0.000000%
NEUBERGER BERMAN CLO LTD	1% 14 Apr 2035	6,000,000	5,675,028	0.006041%
NEUBERGER BERMAN CLO LTD	1% 15 Jul 2034	4,915,000	4,743,968	0.005050%
NEUBERGER BERMAN CLO LTD	1% 16 Jul 2035	6,800,000	6,516,379	0.006937%
NEUBERGER BERMAN CLO LTD	1% 19 Oct 2031	1,150,000	1,130,076	0.001203%
NEW CENTURY HOME EQUITY LOAN T	1% 25 Dec 2035	739,359	734,245	0.000782%
NEW ECONOMY ASSETS PHASE 1 ISS	2.41% 20 Oct 2061	550,000	476,069	0.000507%
NEW JERSEY ST TRANSPRTN TRUST	4.131% 15 Jun 2042	230,000	199,743	0.000213%
NEW JERSEY ST TURNPIKE AUTH TU	2.782% 01 Jan 2040	110,000	84,074	0.000089%
NEW LOOK VISION GROUP INC	1% 05 Apr 2028	3,498,988	2,685,374	0.002859%
NEW LOOK VISION GROUP INC	1% 26 May 2026	478,286	367,071	0.000391%
NEW LOOK VISION GROUP INC	1% 26 May 2028	3,992,568	3,745,097	0.003987%
NEW METRO GLOBAL LTD	4.8% 15 Dec 2024	200,000	108,050	0.000115%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Apr 2057	802,839	785,577	0.000836%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Aug 2059	1,327,075	1,295,828	0.001379%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2058	2,495,669	2,427,511	0.002584%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	1,415,881	1,397,393	0.001487%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2058	950,972	940,455	0.001001%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jan 2048	1,125,097	1,101,509	0.001173%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jul 2059	570,596	551,236	0.000587%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jun 2057	781,535	779,164	0.000829%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Mar 2057	1,420,098	1,382,556	0.001472%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	792,825	768,771	0.000818%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2058	2,192,499	2,178,890	0.002319%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Nov 2056	765,263	740,035	0.000788%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Oct 2058	648,786	624,889	0.000665%
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	1,205,595	1,165,508	0.001241%

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NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	688,115	666,453	0.000709%
NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Nov 2056	917,932	806,633	0.000859%
NEW RESIDENTIAL MORTGAGE LOAN	3.299% 17 Feb 2039	3,750,000	3,426,224	0.003647%
NEW S WALES TREASURY CRP	2% 08 Mar 2033	3,900,000	2,145,862	0.002284%
NEW S WALES TREASURY CRP	3% 20 Mar 2028	3,400,000	2,233,202	0.002377%
NEW YORK LIFE GLOBAL FDG	0.95% 24 Jun 2025	490,000	451,429	0.000481%
NEW YORK LIFE INSURANCE	3.75% 15 May 2050	315,000	257,282	0.000274%
NEW YORK ST DORM AUTH ST PERSO	5% 15 Feb 2031	790,000	897,384	0.000955%
NEW YORK ST THRUWAY AUTH	2.9% 01 Jan 2035	790,000	691,248	0.000736%
NEW YORK TRANSPRTN DEV CORP LE	4.248% 01 Sep 2035	4,270,000	4,215,210	0.004487%
NEW ZEALAND GOVERNMENT	4.5% 15 Apr 2027	3,000,000	1,932,437	0.002057%
NEWELL BRANDS INC	4.1% 01 Apr 2023	495,000	490,669	0.000522%
NEWELL BRANDS INC	4.45% 01 Apr 2026	540,000	514,357	0.000548%
NEWGATE FUNDING PLC	1% 01 Dec 2050	6,151,188	6,978,241	0.007428%
NEWGATE FUNDING PLC	1% 15 Dec 2050	4,576,595	5,201,845	0.005537%
NEWSTAR CLARENDON FUND CLO LLC	1% 25 Jan 2027	966,447	965,282	0.001028%
NEWSTAR FAIRFIELD FUND CLO LTD	1% 20 Apr 2030	4,946,644	4,822,355	0.005133%
NEXA RESOURCES SA	5.375% 04 May 2027	200,000	186,810	0.000199%
NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	2,395,000	2,011,162	0.002141%
NEXTERA ENERGY CAPITAL	4.625% 15 Jul 2027	2,375,000	2,407,420	0.002563%
NFP CORP	1% 15 Feb 2027	4,226,194	3,896,551	0.004148%
NFP CORP	4.875% 15 Aug 2028	2,600,000	2,226,822	0.002370%
NFP CORP	6.875% 15 Aug 2028	8,310,000	6,856,082	0.007298%
NGPL PIPECO LLC	3.25% 15 Jul 2031	468,000	389,911	0.000415%
NGPL PIPECO LLC	4.875% 15 Aug 2027	679,000	671,762	0.000715%
NGPL PIPECO LLC	7.768% 15 Dec 2037	21,000	22,853	0.000024%
NIKE INC	2.4% 27 Mar 2025	250,000	243,458	0.000259%
NIKE INC	2.85% 27 Mar 2030	710,000	652,256	0.000694%
NIKE INC	3.25% 27 Mar 2040	380,000	325,419	0.000346%
NIKE INC	3.375% 27 Mar 2050	550,000	467,711	0.000498%
NISOURCE INC	1.7% 15 Feb 2031	4,290,000	3,353,600	0.003570%
NISOURCE INC	3.49% 15 May 2027	1,600,000	1,531,592	0.001630%
NISOURCE INC	3.6% 01 May 2030	1,665,000	1,525,439	0.001624%



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NISOURCE INC	4.375% 15 May 2047	1,000,000	880,009	0.000937%
NISSAN MOTOR CO	3.043% 15 Sep 2023	760,000	747,163	0.000795%
NISSAN MOTOR CO	3.522% 17 Sep 2025	1,540,000	1,457,037	0.001551%
NISSAN MOTOR CO	4.345% 17 Sep 2027	1,510,000	1,385,804	0.001475%
NISSAN MOTOR CO	4.81% 17 Sep 2030	1,161,000	1,031,353	0.001098%
NMI HOLDINGS	7.375% 01 Jun 2025	10,000,000	9,800,000	0.010432%
NOMURA HOLDINGS INC	2.608% 14 Jul 2031	840,000	669,953	0.000713%
NORFOLK SOUTHERN CORP	2.55% 01 Nov 2029	683,000	609,196	0.000648%
NORFOLK SOUTHERN CORP	3% 15 Mar 2032	465,000	419,194	0.000446%
NORFOLK SOUTHERN CORP	3.05% 15 May 2050	153,000	112,087	0.000119%
NORFOLK SOUTHERN CORP	3.4% 01 Nov 2049	425,000	333,988	0.000356%
NORFOLK SOUTHERN CORP	4.55% 01 Jun 2053	235,000	222,039	0.000236%
NORTHERN NATURAL GAS CO	4.3% 15 Jan 2049	361,000	313,752	0.000334%
NORTHERN STATES PWR MINN	2.6% 01 Jun 2051	285,000	200,625	0.000214%
NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	610,000	458,514	0.000488%
NORTHERN STATES PWR MINN	3.2% 01 Apr 2052	208,000	163,359	0.000174%
NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	3,436,000	3,360,239	0.003577%
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	600,000	570,313	0.000607%
NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	798,000	708,592	0.000754%
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	1,102,000	1,166,649	0.001242%
NORTHSTAR FINICIAL SRVS GRP LLC	1% 25 Jun 2028	11,171,424	11,115,567	0.011832%
NORTHWEST FLORIDA TIMBER	4.75% 04 Mar 2029	880,000	804,492	0.000856%
NORTHWEST PIPELINE LLC	4% 01 Apr 2027	1,053,000	1,025,152	0.001091%
NORWEGIAN GOVERNMENT	2.125% 18 May 2032	4,000,000	373,775	0.000398%
NOVASTAR HOME EQUITY LOAN	1% 25 Sep 2037	1,682,550	1,620,567	0.001725%
NRG ENERGY INC	2.45% 02 Dec 2027	1,000,000	858,634	0.000914%
NTPC LTD	2.75% 01 Feb 2027	100,000	96,712	0.000103%
NTT FINANCE CORP	1.162% 03 Apr 2026	1,205,000	1,082,420	0.001152%
NUCOR CORP	4.3% 23 May 2027	745,000	742,176	0.000790%
NVIDIA CORP	1.55% 15 Jun 2028	705,000	617,576	0.000657%
NVIDIA CORP	2.85% 01 Apr 2030	1,565,000	1,432,733	0.001525%
NVIDIA CORP	3.5% 01 Apr 2040	1,905,000	1,667,516	0.001775%
NVIDIA CORP	3.5% 01 Apr 2050	2,210,000	1,875,798	0.001997%

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NVIDIA CORP	3.7% 01 Apr 2060	1,000,000	839,078	0.000893%
NXP BV/NXP FDG/NXP USA	2.5% 11 May 2031	598,000	491,582	0.000523%
NXP BV/NXP FDG/NXP USA	2.65% 15 Feb 2032	195,000	160,182	0.000171%
NXP BV/NXP FDG/NXP USA	3.15% 01 May 2027	207,000	191,801	0.000204%
NXP BV/NXP FDG/NXP USA	3.4% 01 May 2030	367,000	323,741	0.000345%
NXP BV/NXP FDG/NXP USA	4.3% 18 Jun 2029	2,670,000	2,547,245	0.002711%
NXP BV/NXP FUNDING LLC	4.875% 01 Mar 2024	2,907,000	2,935,282	0.003125%
NXP BV/NXP FUNDING LLC	5.55% 01 Dec 2028	275,000	278,881	0.000297%
NYKREDIT REALKREDIT AS	1% 01 Oct 2038	6,547	961	0.000001%
O REILLY AUTOMOTIVE INC	4.7% 15 Jun 2032	4,410,000	4,391,962	0.004675%
OAK HILL CREDIT PARTNERS	1% 24 Feb 2037	1,420,000	1,378,358	0.001467%
OAK STREET INVESTMENT GRADE NE	1.85% 20 Nov 2050	2,907,441	2,660,395	0.002832%
OAKTOWN RE LTD	1% 25 Apr 2034	5,333,000	5,087,459	0.005415%
OAKTOWN RE LTD	1% 25 Jul 2029	2,031,218	2,009,581	0.002139%
OAKTOWN RE LTD	1% 25 Oct 2033	6,107,000	5,872,990	0.006252%
OAKTREE CLO LTD	1% 15 Jul 2034	3,700,000	3,566,349	0.003796%
OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	1,380,000	1,332,313	0.001418%
OCCIDENTAL PETROLEUM COR	3% 15 Feb 2027	600,000	540,000	0.000575%
OCCIDENTAL PETROLEUM COR	3.4% 15 Apr 2026	620,000	564,200	0.000601%
OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	1,010,000	776,436	0.000826%
OCCIDENTAL PETROLEUM COR	4.2% 15 Mar 2048	210,000	163,039	0.000174%
OCCIDENTAL PETROLEUM COR	4.4% 15 Apr 2046	240,000	193,917	0.000206%
OCCIDENTAL PETROLEUM COR	4.625% 15 Jun 2045	810,000	663,163	0.000706%
OCCIDENTAL PETROLEUM COR	5.55% 15 Mar 2026	2,720,000	2,701,042	0.002875%
OCCIDENTAL PETROLEUM COR	6.45% 15 Sep 2036	2,000,000	2,050,000	0.002182%
OCCIDENTAL PETROLEUM COR	6.95% 01 Jul 2024	1,500,000	1,545,000	0.001645%
OCCIDENTAL PETROLEUM COR	7.875% 15 Sep 2031	2,115,000	2,321,213	0.002471%
OCTAGON 66 LTD	1% 16 Aug 2033	1,030,000	1,030,000	0.001096%
OCTAGON INVESTMENT PARTNERS XI	1% 15 Jul 2029	11,132,000	10,979,191	0.011687%
OFFICE CHERIFIEN DES PHO	4.5% 22 Oct 2025	1,940,000	1,906,050	0.002029%
OGLETHORPE POWER CORP	5.05% 01 Oct 2048	995,000	931,431	0.000991%
OHIO POWER COMPANY	2.9% 01 Oct 2051	304,000	217,353	0.000231%
OHIO POWER COMPANY	4% 01 Jun 2049	346,000	297,665	0.000317%

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OI SA	1% 27 Jul 2025	1,553,000	758,096	0.000807%
OIL + GAS HOLDING	7.5% 25 Oct 2027	400,000	403,088	0.000429%
OIL + GAS HOLDING	7.625% 07 Nov 2024	467,000	479,215	0.000510%
OIL + GAS HOLDING	8.375% 07 Nov 2028	292,000	307,774	0.000328%
OIL + NATURAL GAS CORP L	3.375% 05 Dec 2029	1,700,000	1,493,382	0.001590%
OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	930,000	885,025	0.000942%
OMAN GOV INTERNTL BOND	5.375% 08 Mar 2027	550,000	533,867	0.000568%
OMAN GOV INTERNTL BOND	5.625% 17 Jan 2028	1,699,000	1,633,402	0.001739%
OMAN GOV INTERNTL BOND	6% 01 Aug 2029	734,000	706,269	0.000752%
OMAN GOV INTERNTL BOND	6.25% 25 Jan 2031	200,000	192,856	0.000205%
OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	1,872,000	1,568,062	0.001669%
OMAN GOV INTERNTL BOND	6.75% 17 Jan 2048	3,102,000	2,668,651	0.002841%
OMAN GOV INTERNTL BOND	6.75% 28 Oct 2027	939,000	956,661	0.001018%
OMAN GOV INTERNTL BOND	7% 25 Jan 2051	293,000	257,532	0.000274%
OMEGA HLTHCARE INVESTORS	3.25% 15 Apr 2033	4,000,000	3,029,273	0.003225%
ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	1,695,000	1,542,750	0.001642%
ONCOR ELECTRIC DELIVERY	2.95% 01 Apr 2025	725,000	708,310	0.000754%
ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	166,000	128,421	0.000137%
ONCOR ELECTRIC DELIVERY	3.7% 15 Nov 2028	805,000	783,261	0.000834%
ONCOR ELECTRIC DELIVERY	3.8% 30 Sep 2047	71,000	62,554	0.000067%
ONCOR ELECTRIC DELIVERY	4.15% 01 Jun 2032	185,000	185,308	0.000197%
ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2036	1,030,000	997,865	0.001062%
ONEOK INC	3.1% 15 Mar 2030	900,000	773,751	0.000824%
ONEOK INC	4.55% 15 Jul 2028	415,000	401,222	0.000427%
ONEOK INC	6.35% 15 Jan 2031	212,000	221,455	0.000236%
ONESKY CLASS A LOAN TRU	3.875% 15 Jan 2031	5,758,000	5,132,278	0.005463%
ONGC VIDESH VANKORNEFT	3.75% 27 Jul 2026	1,700,000	1,646,620	0.001753%
ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2052	821,313	726,509	0.000773%
ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2066	1,691,019	1,589,432	0.001692%
ONSLOW BAY FINANCIAL LLC	1% 25 Jul 2061	712,045	615,402	0.000655%
ONSLOW BAY FINANCIAL LLC	2.367% 25 Oct 2061	3,790,991	3,258,957	0.003469%
ONTARIO (PROVINCE OF)	2.125% 21 Jan 2032	900,000	793,621	0.000845%
ONTARIO (PROVINCE OF)	6.5% 08 Mar 2029	4,800,000	4,303,758	0.004581%

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OOREDOO INTL FINANCE	3.25% 21 Feb 2023	1,600,000	1,596,128	0.001699%
OPTION ONE MORTGAGE LOAN TRUST	1% 25 Apr 2037	1,440,065	1,059,602	0.001128%
OPTION ONE MORTGAGE LOAN TRUST	1% 25 Jan 2037	6,810,358	4,198,304	0.004469%
ORACLE CORP	1.65% 25 Mar 2026	1,330,000	1,191,359	0.001268%
ORACLE CORP	2.3% 25 Mar 2028	2,712,000	2,333,379	0.002484%
ORACLE CORP	2.8% 01 Apr 2027	2,776,000	2,531,733	0.002695%
ORACLE CORP	2.875% 25 Mar 2031	2,945,000	2,426,423	0.002583%
ORACLE CORP	2.95% 01 Apr 2030	100,000	85,400	0.000091%
ORACLE CORP	3.6% 01 Apr 2040	1,966,000	1,469,192	0.001564%
ORACLE CORP	3.6% 01 Apr 2050	2,343,000	1,627,584	0.001733%
ORACLE CORP	3.8% 15 Nov 2037	3,113,000	2,422,037	0.002578%
ORACLE CORP	3.85% 15 Jul 2036	398,000	319,804	0.000340%
ORACLE CORP	3.9% 15 May 2035	777,000	640,818	0.000682%
ORACLE CORP	3.95% 25 Mar 2051	2,475,000	1,817,879	0.001935%
ORACLE CORP	4% 15 Jul 2046	905,000	669,091	0.000712%
ORACLE CORP	4% 15 Nov 2047	420,000	311,446	0.000332%
ORACLE CORP	4.1% 25 Mar 2061	495,000	350,200	0.000373%
ORACLE CORP	4.125% 15 May 2045	50,000	38,028	0.000040%
ORACLE CORP	4.3% 08 Jul 2034	224,000	195,421	0.000208%
ORACLE CORP	5.375% 15 Jul 2040	1,041,000	948,109	0.001009%
ORACLE CORP	6.125% 08 Jul 2039	10,000	10,013	0.000011%
ORBIA ADVANCE CORP SAB	1.875% 11 May 2026	1,010,000	901,425	0.000960%
ORBIA ADVANCE CORP SAB	2.875% 11 May 2031	960,000	770,400	0.000820%
OSCAR ACQUISITIONCO, LLC	1% 29 Apr 2029	8,600,000	7,632,500	0.008125%
OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	370,000	350,389	0.000373%
OTIS WORLDWIDE CORP	2.565% 15 Feb 2030	3,545,000	3,062,377	0.003260%
OVINTIV INC	7.375% 01 Nov 2031	305,000	335,296	0.000357%
OWL ROCK CLO LTD	1% 20 Apr 2032	1,770,000	1,730,265	0.001842%
OWL ROCK CLO LTD	1% 20 Apr 2034	3,000,000	2,781,939	0.002961%
OZLM LTD	1% 30 Apr 2027	5,478,036	5,342,705	0.005687%
P2 UPSTREAM ACQUISITION CO.	1% 16 Dec 2024	358,378	353,003	0.000376%
P2 UPSTREAM ACQUISITION CO.	1% 16 Dec 2025	6,130,510	6,038,553	0.006428%
P2 UPSTRM ACQUISTON CO CANADIA	1% 16 Dec 2024	192,973	190,078	0.000202%

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P2 UPSTRM ACQUISTON CO CANADIA	1% 16 Dec 2025	3,309,486	3,259,844	0.003470%
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	300,000	251,480	0.000268%
PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	3,830,000	2,929,689	0.003119%
PACIFIC GAS + ELECTRIC	3.25% 01 Jun 2031	1,177,000	950,619	0.001012%
PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	70,000	48,262	0.000051%
PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	200,000	133,591	0.000142%
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	1,761,000	1,405,122	0.001496%
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	590,000	578,499	0.000616%
PACIFIC GAS + ELECTRIC	5.45% 15 Jun 2027	4,765,000	4,611,230	0.004909%
PACIFICORP	2.7% 15 Sep 2030	225,000	199,434	0.000212%
PACIFICORP	3.3% 15 Mar 2051	135,000	105,545	0.000112%
PACIFICORP	4.125% 15 Jan 2049	373,000	334,023	0.000356%
PACKAGING COORDNATRS MIDCO INC	1% 30 Nov 2027	887,437	836,782	0.000891%
PACKERS HOLDINGS LLC	1% 09 Mar 2028	15,773,563	14,403,314	0.015332%
PAKISTAN WATER + POWER	7.5% 04 Jun 2031	238,000	131,135	0.000140%
PALMER SQUARE LOAN FUNDING LTD	1% 15 Apr 2030	13,900,000	13,293,928	0.014151%
PALMER SQUARE LOAN FUNDING LTD	1% 20 Jul 2029	250,000	230,893	0.000246%
PALMER SQUARE LOAN FUNDING LTD	1% 20 May 2029	6,200,000	5,729,600	0.006099%
PARALLEL LTD	1% 20 Jul 2027	1,500,000	1,446,261	0.001540%
PARAMOUNT GLOBAL	4.2% 19 May 2032	220,000	194,043	0.000207%
PARAMOUNT GLOBAL	4.95% 15 Jan 2031	870,000	828,249	0.000882%
PARK PLACE TECHNOLOGIES LLC	1% 10 Nov 2027	691,250	662,446	0.000705%
PARKER HANNIFIN CORP	3.25% 14 Jun 2029	403,000	368,819	0.000393%
PARKER HANNIFIN CORP	4.25% 15 Sep 2027	980,000	973,157	0.001036%
PARKER HANNIFIN CORP	4.5% 15 Sep 2029	665,000	661,707	0.000704%
PARLIAMENT CLO LTD	1% 20 Aug 2032	2,000,000	1,872,364	0.001993%
PATHWAY VET ALLIANCE LLC	1% 31 Mar 2027	10,550,395	9,772,303	0.010402%
PEACHTREE FUNDING TRUST	3.976% 15 Feb 2025	3,000,000	2,967,761	0.003159%
PEAKS TR 2009 1	1% 20 Jan 2020	2,246,160	0	0.000000%
PEARL INTERMEDIATE PARENT LLC	1% 13 Feb 2026	1,225,000	1,192,084	0.001269%
PEARL INTERMEDIATE PARENT LLC	1% 14 Feb 2025	10,844,779	10,078,921	0.010729%
PECO ENERGY CO	3.05% 15 Mar 2051	310,000	236,806	0.000252%
PELABUHAN INDO PERSERO	4.875% 01 Oct 2024	210,000	211,348	0.000225%

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PENSKE TRUCK LEASING/PTL	1.2% 15 Nov 2025	977,000	872,266	0.000929%
PENSKE TRUCK LEASING/PTL	2.7% 01 Nov 2024	575,000	551,961	0.000588%
PENSKE TRUCK LEASING/PTL	4.4% 01 Jul 2027	1,035,000	1,014,576	0.001080%
PENSKE TRUCK LEASING/PTL	4.45% 29 Jan 2026	170,000	167,544	0.000178%
PEPSICO INC	2.25% 19 Mar 2025	90,000	87,652	0.000093%
PEPSICO INC	2.875% 15 Oct 2049	10,000	7,940	0.000008%
PERATON CORP	1% 01 Feb 2028	13,429,545	12,582,946	0.013394%
PERATON CORP	1% 01 Feb 2029	3,300,749	3,061,445	0.003259%
PERATON CORP SYNDICATED LNS	1% 01 Feb 2029	4,200,000	4,147,500	0.004415%
PERIAMA HOLDINGS LLC/DE	5.95% 19 Apr 2026	260,000	232,700	0.000248%
PERTAMINA PERSERO PT	6% 03 May 2042	1,460,000	1,399,015	0.001489%
PERUSAHAAN GAS NEGARA	5.125% 16 May 2024	200,000	200,627	0.000214%
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	510,000	399,885	0.000426%
PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	1,780,000	1,709,832	0.001820%
PERUSAHAAN LISTRIK NEGAR	5.25% 15 May 2047	200,000	165,570	0.000176%
PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	860,000	867,577	0.000924%
PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	1,939,000	1,772,750	0.001887%
PERUSAHAAN LISTRIK NEGAR	6.25% 25 Jan 2049	700,000	642,250	0.000684%
PERUSAHAAN PENERBIT SBSN	4.55% 29 Mar 2026	377,000	379,827	0.000404%
PERUSAHAAN PENERBIT SBSN	4.7% 06 Jun 2032	400,000	393,108	0.000418%
PETER C FOY ASCTS INS SER LL	1% 01 Nov 2027	367,133	363,462	0.000387%
PETER C FOY ASCTS INS SER LL	1% 01 Nov 2028	10,082,203	9,981,381	0.010625%
PETROBRAS GLOBAL FINANCE	5.6% 03 Jan 2031	501,000	465,259	0.000495%
PETROBRAS GLOBAL FINANCE	6.25% 17 Mar 2024	1,700,000	1,738,250	0.001850%
PETROBRAS GLOBAL FINANCE	6.85% 31 Dec 2099	1,980,000	1,624,729	0.001729%
PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	162,000	144,747	0.000154%
PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	4,330,000	3,341,678	0.003557%
PETROLEOS DEL PERU SA	5.625% 19 Jun 2047	1,460,000	990,595	0.001054%
PETROLEOS MEXICANOS	2.75% 21 Apr 2027	410,000	320,880	0.000342%
PETROLEOS MEXICANOS	5.35% 12 Feb 2028	668,000	530,392	0.000565%
PETROLEOS MEXICANOS	5.5% 27 Jun 2044	2,120,000	1,213,234	0.001291%
PETROLEOS MEXICANOS	5.625% 23 Jan 2046	2,050,000	1,163,130	0.001238%
PETROLEOS MEXICANOS	5.95% 28 Jan 2031	2,125,000	1,554,183	0.001654%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
PETROLEOS MEXICANOS	6.35% 12 Feb 2048	1,649,000	968,788	0.001031%
PETROLEOS MEXICANOS	6.375% 23 Jan 2045	160,000	96,800	0.000103%
PETROLEOS MEXICANOS	6.49% 23 Jan 2027	1,010,000	875,165	0.000932%
PETROLEOS MEXICANOS	6.5% 02 Jun 2041	1,015,000	632,345	0.000673%
PETROLEOS MEXICANOS	6.5% 23 Jan 2029	280,000	227,836	0.000243%
PETROLEOS MEXICANOS	6.625% 15 Jun 2035	984,000	670,999	0.000714%
PETROLEOS MEXICANOS	6.7% 16 Feb 2032	1,340,000	1,021,750	0.001088%
PETROLEOS MEXICANOS	6.75% 21 Sep 2047	2,450,000	1,512,875	0.001610%
PETROLEOS MEXICANOS	6.875% 04 Aug 2026	1,880,000	1,692,000	0.001801%
PETROLEOS MEXICANOS	6.95% 28 Jan 2060	3,325,000	2,046,538	0.002178%
PETROLEOS MEXICANOS	7.69% 23 Jan 2050	1,804,000	1,226,359	0.001305%
PETRONAS CAPITAL LTD	2.48% 28 Jan 2032	370,000	314,866	0.000335%
PETRONAS CAPITAL LTD	3.404% 28 Apr 2061	542,000	404,823	0.000431%
PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	390,000	372,424	0.000396%
PETRONAS CAPITAL LTD	4.55% 21 Apr 2050	1,446,000	1,378,380	0.001467%
PETRONAS CAPITAL LTD	4.8% 21 Apr 2060	468,000	457,025	0.000486%
PETVET CARE	1% 14 Feb 2025	1,818,384	1,701,698	0.001811%
PETVET CARE CENTERS LLC	1% 14 Feb 2025	9,447,261	9,003,043	0.009584%
PFIZER INC	2.625% 01 Apr 2030	760,000	693,939	0.000739%
PHILADELPHIA PA AUTH FOR INDL	6.55% 15 Oct 2028	4,570,000	5,192,567	0.005527%
PHILIP MORRIS INTL INC	1.875% 06 Nov 2037	700,000	445,390	0.000474%
PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	630,000	629,603	0.000670%
PHILIP MORRIS INTL INC	4.5% 20 Mar 2042	120,000	103,925	0.000111%
PHOENIX GUARANTOR INC	1% 05 Mar 2027	11,100,000	10,600,500	0.011284%
PIEDMONT NATURAL GAS CO	2.5% 15 Mar 2031	325,000	273,888	0.000292%
PIKE CORP	5.5% 01 Sep 2028	1,600,000	1,298,896	0.001383%
PIKES PEAK CLO	1% 25 Jul 2034	865,000	860,376	0.000916%
PIONEER NATURAL RESOURCE	1.125% 15 Jan 2026	140,000	125,091	0.000133%
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	290,000	236,849	0.000252%
PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	860,000	708,063	0.000754%
PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	305,000	268,723	0.000286%
PMT CREDIT RISK TRANSFER TRUST	1% 27 May 2023	640,794	625,514	0.000666%
PMT CREDIT RISK TRANSFER TRUST	1% 27 Oct 2022	127,979	127,112	0.000135%

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PNC BANK NA	3.875% 10 Apr 2025	950,000	941,961	0.001003%
PNG GOVT INTL BOND	8.375% 04 Oct 2028	1,586,000	1,364,016	0.001452%
POINT AU ROCHE PARK CLO, LTD	1% 20 Jul 2034	2,250,000	2,183,033	0.002324%
POLAND GOVERNMENT BOND	0.25% 25 Oct 2026	8,300,000	1,381,103	0.001470%
POLARIS NEWCO LLC	1% 04 Jun 2029	28,399,500	28,204,395	0.030023%
PORTILLO RESTAURANT GROUP THE	1% 06 Sep 2024	529,731	519,576	0.000553%
POWER FINANCE CORP LTD	6.15% 06 Dec 2028	360,000	373,111	0.000397%
PREFERRED PROPPANTS LLC	1% 08 Feb 2026	1,454,110	257,705	0.000274%
PRESTON RIDGE PARTNERS MORTGAG	1% 25 Jan 2026	6,299,754	5,983,965	0.006370%
PRESTON RIDGE PARTNERS MORTGAG	1% 25 Nov 2025	448,836	429,557	0.000457%
PRESTON RIDGE PARTNERS MORTGAG	1% 25 Nov 2026	5,368,679	5,041,068	0.005366%
PRESTON RIDGE PARTNERS MORTGAG	1% 25 Oct 2026	20,059,677	18,894,971	0.020113%
PRETIUM MORTGAGE CREDIT	1% 27 Sep 2060	1,567,187	1,483,489	0.001579%
PRETIUM MORTGAGE CREDIT PARTNE	1% 25 Jan 2052	5,083,935	4,732,945	0.005038%
PRINCIPAL LFE GLB FND II	1.25% 23 Jun 2025	240,000	220,413	0.000235%
PRKCM TRUST	1% 25 Apr 2057	2,592,246	2,530,642	0.002694%
PRKCM TRUST	1% 25 Aug 2056	1,016,054	893,211	0.000951%
PRKCM TRUST	1% 25 Nov 2056	1,924,091	1,641,157	0.001747%
PRO MACH GROUP, INC.	1% 31 Aug 2028	2,306,469	2,170,964	0.002311%
PROCTER + GAMBLE CO/THE	2.8% 25 Mar 2027	140,000	135,427	0.000144%
PROCTER + GAMBLE CO/THE	3% 25 Mar 2030	410,000	386,830	0.000412%
PRODIGY FINANCE DESIGNATED ACT	1% 25 Jul 2051	498,532	489,794	0.000521%
PROGRESS RESIDENTIAL TRUST	1.052% 17 Apr 2038	1,923,298	1,709,210	0.001819%
PROGRESS RESIDENTIAL TRUST	2.722% 17 Dec 2040	2,952,000	2,599,721	0.002767%
PROGRESS RESIDENTIAL TRUST	3.107% 17 Feb 2041	4,337,000	3,890,232	0.004141%
PROGRESS RESIDENTIAL TRUST	3.2% 17 Apr 2039	730,000	688,881	0.000733%
PROGRESSIVE CORP	3.2% 26 Mar 2030	970,000	902,384	0.000961%
PROJECT RUBY ULTIMTE PARNT CRP	1% 03 Mar 2028	4,246,250	3,971,560	0.004228%
PROOFPOINT, INC.	1% 31 Aug 2028	12,270,410	11,376,388	0.012110%
PROOFPOINT, INC.	1% 31 Aug 2029	2,100,000	2,005,500	0.002135%
PROSUS NV	3.061% 13 Jul 2031	1,900,000	1,398,805	0.001489%
PROSUS NV	3.832% 08 Feb 2051	1,500,000	903,813	0.000962%
PROSUS NV	4.193% 19 Jan 2032	310,000	247,499	0.000263%



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PROVINCE OF ALBERTA	2.9% 20 Sep 2029	3,800,000	2,773,872	0.002953%
PROVINCE OF ALBERTA	3.6% 11 Apr 2028	3,900,000	2,523,878	0.002687%
PROVINCE OF QUEBEC	1.9% 01 Sep 2030	3,800,000	2,538,236	0.002702%
PROVINCE OF QUEBEC	2.3% 01 Sep 2029	4,400,000	3,093,183	0.003293%
PROVINCE OF SASKATCHEWAN	3.25% 08 Jun 2027	2,000,000	1,989,004	0.002117%
PT INTERMEDIATE HLDGS III LLC	1% 01 Nov 2028	8,605,796	8,347,622	0.008886%
PT INTERMEDIATE HOLDGS III LLC	1% 01 Nov 2028	2,616,063	2,537,581	0.002701%
PT PERTAMINA (PERSERO)	3.1% 21 Jan 2030	200,000	175,740	0.000187%
PT PERTAMINA (PERSERO)	4.175% 21 Jan 2050	213,000	166,773	0.000178%
PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	600,000	492,956	0.000525%
PT PERTAMINA (PERSERO)	6% 03 May 2042	200,000	191,646	0.000204%
PT PERTAMINA (PERSERO)	6.5% 07 Nov 2048	1,175,000	1,186,701	0.001263%
PUBLIC SERVICE ELECTRIC	3.65% 01 Sep 2028	376,000	366,211	0.000390%
PUBLIC SERVICE ELECTRIC	4.05% 01 May 2048	60,000	54,467	0.000058%
PUGET ENERGY INC	3.65% 15 May 2025	1,120,000	1,096,478	0.001167%
PUGET ENERGY INC	4.1% 15 Jun 2030	715,000	664,577	0.000707%
PUGET ENERGY INC	4.224% 15 Mar 2032	4,000,000	3,687,456	0.003925%
QATAR ENERGY	2.25% 12 Jul 2031	476,000	406,385	0.000433%
QATAR ENERGY	3.125% 12 Jul 2041	1,405,000	1,100,818	0.001172%
QATAR ENERGY	3.3% 12 Jul 2051	250,000	192,934	0.000205%
QNB FINANCE LTD	1.375% 26 Jan 2026	1,500,000	1,361,250	0.001449%
QUALCOMM INC	4.3% 20 May 2047	252,000	241,605	0.000257%
QUEENSLAND TREASURY CORP	1.25% 10 Mar 2031	4,100,000	2,230,328	0.002374%
QUEST DIAGNOSTICS INC	2.8% 30 Jun 2031	710,000	608,217	0.000647%
RADIAN GROUP INC	4.875% 15 Mar 2027	9,980,000	8,938,199	0.009514%
RADIOLOGY PARTNERS INC	1% 09 Jul 2025	418,679	374,090	0.000398%
RADNOR RE LTD	1% 25 Feb 2029	7,317,664	7,235,263	0.007702%
RADNOR RE LTD	1% 25 Jan 2030	1,016,024	995,136	0.001059%
RADNOR RE LTD	1% 25 Jun 2029	832,613	829,368	0.000883%
RADNOR RE LTD	1% 25 Mar 2028	682,868	682,849	0.000727%
RADNOR RE LTD	1% 25 Nov 2031	9,030,000	8,939,331	0.009516%
RADNOR RE LTD	1% 27 Dec 2033	2,847,000	2,782,035	0.002961%
RASPRO TRUST	1% 23 Mar 2024	5,909,658	5,614,175	0.005976%

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RAYTHEON TECH CORP	2.25% 01 Jul 2030	660,000	568,974	0.000606%
RAYTHEON TECH CORP	2.82% 01 Sep 2051	402,000	287,684	0.000306%
RAYTHEON TECH CORP	3.03% 15 Mar 2052	388,000	288,924	0.000308%
RAYTHEON TECH CORP	3.125% 04 May 2027	870,000	831,960	0.000886%
RAYTHEON TECH CORP	3.75% 01 Nov 2046	299,000	253,236	0.000270%
RAYTHEON TECH CORP	3.95% 16 Aug 2025	560,000	561,173	0.000597%
RAYTHEON TECH CORP	4.125% 16 Nov 2028	1,793,000	1,769,460	0.001884%
RAYTHEON TECH CORP	4.15% 15 May 2045	296,000	263,061	0.000280%
RAYTHEON TECH CORP	4.2% 15 Dec 2044	355,000	307,691	0.000328%
RAYTHEON TECH CORP	4.35% 15 Apr 2047	223,000	206,352	0.000220%
RAYTHEON TECH CORP	4.45% 16 Nov 2038	565,000	538,907	0.000574%
RAYTHEON TECH CORP	4.5% 01 Jun 2042	494,000	471,078	0.000501%
RAYTHEON TECH CORP	4.625% 16 Nov 2048	258,000	251,831	0.000268%
RAYTHEON TECH CORP	7% 01 Nov 2028	88,000	99,395	0.000106%
RAYTHEON TECH CORP	7.2% 15 Aug 2027	230,000	257,470	0.000274%
READYCAP COMMERCIAL MORTGAGE T	1% 25 Nov 2036	1,477,966	1,439,725	0.001533%
REALPAGE INC	1% 23 Apr 2029	6,300,000	5,974,479	0.006360%
REALTY INCOME CORP	2.2% 15 Jun 2028	85,000	74,530	0.000079%
REALTY INCOME CORP	3.25% 15 Jan 2031	284,000	258,176	0.000275%
REALTY INCOME CORP	3.4% 15 Jan 2028	380,000	358,971	0.000382%
REC LIMITED	3.375% 25 Jul 2024	200,000	195,718	0.000208%
RECORDED BOOKS INC	1% 29 Aug 2025	8,400,162	7,948,653	0.008461%
REESE PARK CLO, LTD.	1% 15 Oct 2034	2,600,000	2,502,464	0.002664%
REGATTA VI FUNDING LTD.	1% 20 Apr 2034	3,110,000	3,008,023	0.003202%
REGENERON PHARMACEUTICAL	1.75% 15 Sep 2030	3,000,000	2,405,229	0.002560%
REGION WALLONNE	1.05% 22 Jun 2040	1,100,000	865,916	0.000922%
REGIONAL MANAGEMENT ISSUANCE T	1.9% 15 Aug 2033	1,028,000	885,659	0.000943%
RELIANCE INDUSTRIES LTD	2.875% 12 Jan 2032	500,000	414,798	0.000442%
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	960,000	695,936	0.000741%
RELX CAPITAL INC	3% 22 May 2030	783,000	703,712	0.000749%
RELX CAPITAL INC	3.5% 16 Mar 2023	2,405,000	2,401,712	0.002557%
RELX CAPITAL INC	4.75% 20 May 2032	65,000	66,017	0.000070%
REP OF ANGOLA(AVENIR IS)	6.927% 19 Feb 2027	642,857	588,214	0.000626%

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REPO SOCIETE GENERALE	1.48% 01 Jul 2022	39,700,000	39,700,000	0.042260%
REPUBLIC OF ANGOLA	8% 26 Nov 2029	971,000	765,750	0.000815%
REPUBLIC OF ANGOLA	8.25% 09 May 2028	2,100,000	1,739,640	0.001852%
REPUBLIC OF ANGOLA	8.75% 14 Apr 2032	270,000	215,095	0.000229%
REPUBLIC OF ANGOLA	9.125% 26 Nov 2049	525,000	370,335	0.000394%
REPUBLIC OF ANGOLA	9.375% 08 May 2048	3,318,000	2,390,619	0.002545%
REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	735,000	672,657	0.000716%
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	2,993,000	848,441	0.000903%
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	956,000	217,389	0.000231%
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	11,178,000	2,623,293	0.002792%
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	6,131,000	1,320,458	0.001406%
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	3,181,000	851,586	0.000906%
REPUBLIC OF ARGENTINA	1% 09 Jul 2046	400,000	90,916	0.000097%
REPUBLIC OF AUSTRIA	0.85% 30 Jun 2120	2,090,000	968,169	0.001031%
REPUBLIC OF AZERBAIJAN	3.5% 01 Sep 2032	1,256,000	1,001,093	0.001066%
REPUBLIC OF AZERBAIJAN	4.75% 18 Mar 2024	1,324,000	1,303,902	0.001388%
REPUBLIC OF BELARUS	7.625% 29 Jun 2027	470,000	65,800	0.000070%
REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	340,000	338,373	0.000360%
REPUBLIC OF CHILE	2.45% 31 Jan 2031	600,000	511,594	0.000545%
REPUBLIC OF CHILE	2.55% 27 Jul 2033	745,000	608,148	0.000647%
REPUBLIC OF CHILE	3.1% 07 May 2041	2,877,000	2,188,966	0.002330%
REPUBLIC OF CHILE	3.1% 22 Jan 2061	489,000	330,609	0.000352%
REPUBLIC OF CHILE	3.24% 06 Feb 2028	460,000	432,550	0.000460%
REPUBLIC OF CHILE	3.5% 15 Apr 2053	380,000	287,276	0.000306%
REPUBLIC OF CHILE	3.5% 25 Jan 2050	338,000	258,188	0.000275%
REPUBLIC OF CHILE	4% 31 Jan 2052	410,000	339,810	0.000362%
REPUBLIC OF COLOMBIA	3% 30 Jan 2030	250,000	190,232	0.000202%
REPUBLIC OF COLOMBIA	3.125% 15 Apr 2031	2,069,000	1,525,459	0.001624%
REPUBLIC OF COLOMBIA	3.25% 22 Apr 2032	2,135,000	1,542,721	0.001642%
REPUBLIC OF COLOMBIA	3.875% 25 Apr 2027	5,667,000	5,009,574	0.005333%
REPUBLIC OF COLOMBIA	4.125% 15 May 2051	279,000	167,105	0.000178%
REPUBLIC OF COLOMBIA	4.125% 22 Feb 2042	1,280,000	795,298	0.000847%
REPUBLIC OF COLOMBIA	4.5% 15 Mar 2029	1,259,000	1,085,757	0.001156%

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REPUBLIC OF COLOMBIA	4.5% 28 Jan 2026	1,900,000	1,781,757	0.001897%
REPUBLIC OF COLOMBIA	5% 15 Jun 2045	400,000	267,320	0.000285%
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	2,022,000	1,450,901	0.001544%
REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	1,605,000	1,256,543	0.001338%
REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	941,000	868,808	0.000925%
REPUBLIC OF COLOMBIA	8.125% 21 May 2024	448,000	463,981	0.000494%
REPUBLIC OF ECUADOR	1% 31 Jul 2030	2,197,324	1,414,575	0.001506%
REPUBLIC OF ECUADOR	1% 31 Jul 2035	9,107,981	4,390,547	0.004674%
REPUBLIC OF ECUADOR	1% 31 Jul 2040	3,258,000	1,325,663	0.001411%
REPUBLIC OF ECUADOR	5% 28 Feb 2025	370,000	340,400	0.000362%
REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	301,000	106,422	0.000113%
REPUBLIC OF EL SALVADOR	6.375% 18 Jan 2027	1,281,000	427,879	0.000455%
REPUBLIC OF EL SALVADOR	7.124% 20 Jan 2050	586,000	181,700	0.000193%
REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	708,000	220,500	0.000235%
REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	1,411,000	450,757	0.000480%
REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	385,000	267,824	0.000285%
REPUBLIC OF EL SALVADOR	8.625% 28 Feb 2029	706,000	230,540	0.000245%
REPUBLIC OF EL SALVADOR	9.5% 15 Jul 2052	263,000	86,328	0.000092%
REPUBLIC OF GABON	6.625% 06 Feb 2031	942,000	694,593	0.000739%
REPUBLIC OF GABON	6.95% 16 Jun 2025	470,000	411,485	0.000438%
REPUBLIC OF GHANA	10.75% 14 Oct 2030	728,000	626,080	0.000666%
REPUBLIC OF GHANA	7.625% 16 May 2029	254,000	123,393	0.000131%
REPUBLIC OF GHANA	7.875% 11 Feb 2035	3,241,000	1,505,088	0.001602%
REPUBLIC OF GHANA	7.875% 26 Mar 2027	320,000	184,730	0.000197%
REPUBLIC OF GHANA	8.125% 18 Jan 2026	325,000	232,375	0.000247%
REPUBLIC OF GHANA	8.125% 26 Mar 2032	584,000	280,332	0.000298%
REPUBLIC OF GHANA	8.625% 07 Apr 2034	358,000	172,288	0.000183%
REPUBLIC OF GHANA	8.627% 16 Jun 2049	698,000	326,315	0.000347%
REPUBLIC OF GHANA	8.75% 11 Mar 2061	230,000	107,698	0.000115%
REPUBLIC OF GHANA	8.875% 07 May 2042	517,000	247,322	0.000263%
REPUBLIC OF GHANA	8.95% 26 Mar 2051	414,000	194,373	0.000207%
REPUBLIC OF GUATEMALA	4.375% 05 Jun 2027	200,000	186,663	0.000199%
REPUBLIC OF GUATEMALA	4.5% 03 May 2026	1,577,000	1,514,882	0.001613%

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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 GUATEMALA	4.65% 07 Oct 2041	200,000	145,312	0.000155%
REPUBLIC OF GUATEMALA	4.875% 13 Feb 2028	550,000	512,909	0.000546%
REPUBLIC OF GUATEMALA	5.375% 24 Apr 2032	718,000	659,354	0.000702%
REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	1,070,000	896,762	0.000955%
REPUBLIC OF ICELAND	0.625% 03 Jun 2026	1,240,000	1,224,499	0.001303%
REPUBLIC OF INDONESIA	0.9% 14 Feb 2027	2,150,000	1,979,340	0.002107%
REPUBLIC OF INDONESIA	1.45% 18 Sep 2026	950,000	910,704	0.000969%
REPUBLIC OF INDONESIA	2.85% 14 Feb 2030	1,435,000	1,280,703	0.001363%
REPUBLIC OF INDONESIA	3.55% 31 Mar 2032	350,000	318,456	0.000339%
REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	200,000	159,994	0.000170%
REPUBLIC OF INDONESIA	3.75% 14 Jun 2028	630,000	645,461	0.000687%
REPUBLIC OF INDONESIA	3.85% 15 Oct 2030	1,123,000	1,068,473	0.001137%
REPUBLIC OF INDONESIA	4.625% 15 Apr 2043	2,516,000	2,281,383	0.002428%
REPUBLIC OF INDONESIA	4.75% 18 Jul 2047	256,000	233,702	0.000249%
REPUBLIC OF INDONESIA	5.125% 15 Jan 2045	1,349,000	1,292,490	0.001376%
REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	1,246,000	1,211,061	0.001289%
REPUBLIC OF INDONESIA	5.25% 17 Jan 2042	1,475,000	1,437,150	0.001530%
REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	456,000	477,624	0.000508%
REPUBLIC OF INDONESIA	6.625% 17 Feb 2037	1,280,000	1,398,211	0.001488%
REPUBLIC OF INDONESIA	6.75% 15 Jan 2044	400,000	460,957	0.000491%
REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	804,000	952,454	0.001014%
REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	998,000	1,254,819	0.001336%
REPUBLIC OF IRAQ	5.8% 15 Jan 2028	720,625	646,941	0.000689%
REPUBLIC OF IRAQ	6.752% 09 Mar 2023	670,000	653,250	0.000695%
REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	1,930,000	1,602,440	0.001706%
REPUBLIC OF KAZAKHSTAN	6.5% 21 Jul 2045	1,271,000	1,275,779	0.001358%
REPUBLIC OF KENYA	6.875% 24 Jun 2024	1,524,000	1,274,704	0.001357%
REPUBLIC OF KENYA	7% 22 May 2027	280,000	208,536	0.000222%
REPUBLIC OF KENYA	8% 22 May 2032	250,000	176,725	0.000188%
REPUBLIC OF MOZAMBIQUE	1% 15 Sep 2031	2,256,000	1,625,899	0.001731%
REPUBLIC OF NAMIBIA	5.25% 29 Oct 2025	230,000	204,010	0.000217%
REPUBLIC OF NIGERIA	6.125% 28 Sep 2028	550,000	389,125	0.000414%
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	489,000	371,640	0.000396%

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REPUBLIC OF NIGERIA	7.375% 28 Sep 2033	1,599,000	1,044,307	0.001112%
REPUBLIC OF NIGERIA	7.625% 21 Nov 2025	380,000	334,362	0.000356%
REPUBLIC OF NIGERIA	7.625% 28 Nov 2047	318,000	190,005	0.000202%
REPUBLIC OF NIGERIA	7.696% 23 Feb 2038	977,000	601,617	0.000640%
REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	570,000	395,295	0.000421%
REPUBLIC OF NIGERIA	8.25% 28 Sep 2051	651,000	403,711	0.000430%
REPUBLIC OF NIGERIA	8.375% 24 Mar 2029	772,000	585,755	0.000624%
REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	1,641,000	1,222,939	0.001302%
REPUBLIC OF NIGERIA	9.248% 21 Jan 2049	520,000	352,300	0.000375%
REPUBLIC OF PANAMA	3.16% 23 Jan 2030	600,000	532,776	0.000567%
REPUBLIC OF PANAMA	3.87% 23 Jul 2060	2,160,000	1,525,140	0.001623%
REPUBLIC OF PANAMA	3.875% 17 Mar 2028	2,465,000	2,346,782	0.002498%
REPUBLIC OF PANAMA	4% 22 Sep 2024	667,000	664,872	0.000708%
REPUBLIC OF PANAMA	4.3% 29 Apr 2053	675,000	529,303	0.000563%
REPUBLIC OF PANAMA	4.5% 01 Apr 2056	2,793,000	2,213,060	0.002356%
REPUBLIC OF PANAMA	4.5% 15 May 2047	2,405,316	1,975,285	0.002103%
REPUBLIC OF PANAMA	4.5% 16 Apr 2050	4,844,000	3,941,761	0.004196%
REPUBLIC OF PANAMA	4.5% 19 Jan 2063	470,000	361,095	0.000384%
REPUBLIC OF PANAMA	6.7% 26 Jan 2036	1,830,000	1,975,598	0.002103%
REPUBLIC OF PANAMA	7.125% 29 Jan 2026	100,000	108,600	0.000116%
REPUBLIC OF PANAMA	8.875% 30 Sep 2027	207,000	243,248	0.000259%
REPUBLIC OF PANAMA	9.375% 01 Apr 2029	470,000	574,086	0.000611%
REPUBLIC OF PARAGUAY	3.849% 28 Jun 2033	340,000	277,141	0.000295%
REPUBLIC OF PARAGUAY	4.7% 27 Mar 2027	200,000	191,574	0.000204%
REPUBLIC OF PARAGUAY	4.95% 28 Apr 2031	200,000	184,597	0.000196%
REPUBLIC OF PARAGUAY	5% 15 Apr 2026	799,000	783,153	0.000834%
REPUBLIC OF PARAGUAY	5.4% 30 Mar 2050	1,279,000	991,294	0.001055%
REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	993,000	863,136	0.000919%
REPUBLIC OF PERU	1.862% 01 Dec 2032	62,000	47,003	0.000050%
REPUBLIC OF PERU	2.392% 23 Jan 2026	900,000	835,860	0.000890%
REPUBLIC OF PERU	2.78% 01 Dec 2060	1,420,000	876,268	0.000933%
REPUBLIC OF PERU	2.783% 23 Jan 2031	1,108,000	941,965	0.001003%
REPUBLIC OF PERU	2.844% 20 Jun 2030	400,000	347,952	0.000370%

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REPUBLIC OF PERU	3% 15 Jan 2034	173,000	141,913	0.000151%
REPUBLIC OF PERU	3.23% 28 Jul 2121	643,000	393,682	0.000419%
REPUBLIC OF PERU	3.55% 10 Mar 2051	590,000	440,244	0.000469%
REPUBLIC OF PERU	3.6% 15 Jan 2072	1,898,000	1,281,265	0.001364%
REPUBLIC OF PERU	4.125% 25 Aug 2027	163,000	159,428	0.000170%
REPUBLIC OF PERU	5.35% 12 Aug 2040	2,000,000	392,763	0.000418%
REPUBLIC OF PERU	5.625% 18 Nov 2050	977,000	1,011,006	0.001076%
REPUBLIC OF PERU	6.35% 12 Aug 2028	24,000,000	5,951,584	0.006335%
REPUBLIC OF PERU	6.55% 14 Mar 2037	250,000	270,700	0.000288%
REPUBLIC OF PERU	7.35% 21 Jul 2025	1,124,000	1,212,938	0.001291%
REPUBLIC OF PERU	8.75% 21 Nov 2033	1,148,000	1,453,610	0.001547%
REPUBLIC OF PHILIPPINES	0.7% 03 Feb 2029	200,000	173,524	0.000185%
REPUBLIC OF PHILIPPINES	1.648% 10 Jun 2031	216,000	172,998	0.000184%
REPUBLIC OF PHILIPPINES	1.75% 28 Apr 2041	100,000	70,307	0.000075%
REPUBLIC OF PHILIPPINES	10.625% 16 Mar 2025	234,000	274,586	0.000292%
REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	200,000	143,710	0.000153%
REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	2,500,000	2,361,108	0.002513%
REPUBLIC OF PHILIPPINES	3.7% 01 Mar 2041	860,000	714,402	0.000760%
REPUBLIC OF PHILIPPINES	3.7% 02 Feb 2042	4,650,000	3,842,528	0.004090%
REPUBLIC OF PHILIPPINES	3.75% 14 Jan 2029	350,000	339,493	0.000361%
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,196,000	1,037,386	0.001104%
REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	200,000	199,471	0.000212%
REPUBLIC OF PHILIPPINES	6.375% 15 Jan 2032	240,000	267,809	0.000285%
REPUBLIC OF PHILIPPINES	6.375% 23 Oct 2034	339,000	380,673	0.000405%
REPUBLIC OF PHILIPPINES	7.75% 14 Jan 2031	396,000	477,545	0.000508%
REPUBLIC OF PHILIPPINES	9.5% 02 Feb 2030	450,000	579,362	0.000617%
REPUBLIC OF POLAND	4% 22 Jan 2024	1,590,000	1,588,391	0.001691%
REPUBLIC OF RWANDA	5.5% 09 Aug 2031	688,000	536,262	0.000571%
REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	210,000	177,787	0.000189%
REPUBLIC OF SENEGAL	5.375% 08 Jun 2037	150,000	98,362	0.000105%
REPUBLIC OF SENEGAL	6.25% 23 May 2033	400,000	305,680	0.000325%
REPUBLIC OF SERBIA	1.5% 26 Jun 2029	670,000	506,474	0.000539%
REPUBLIC OF SERBIA	2.125% 01 Dec 2030	1,360,000	995,683	0.001060%

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REPUBLIC OF SOUTH AFRICA	4.3% 12 Oct 2028	988,000	842,863	0.000897%
REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	725,000	618,063	0.000658%
REPUBLIC OF SOUTH AFRICA	5% 12 Oct 2046	1,397,000	898,355	0.000956%
REPUBLIC OF SOUTH AFRICA	5.65% 27 Sep 2047	531,000	361,452	0.000385%
REPUBLIC OF SOUTH AFRICA	5.75% 30 Sep 2049	901,000	614,491	0.000654%
REPUBLIC OF SOUTH AFRICA	5.875% 20 Apr 2032	2,388,000	2,036,486	0.002168%
REPUBLIC OF SOUTH AFRICA	5.875% 22 Jun 2030	400,000	360,240	0.000383%
REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	200,000	155,000	0.000165%
REPUBLIC OF SOUTH AFRICA	6.3% 22 Jun 2048	300,000	222,696	0.000237%
REPUBLIC OF SOUTH AFRICA	7.3% 20 Apr 2052	410,000	326,975	0.000348%
REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	51,700,000	2,640,463	0.002811%
REPUBLIC OF SOUTH AFRICA	9% 31 Jan 2040	30,200,000	1,485,068	0.001581%
REPUBLIC OF SRI LANKA	5.75% 18 Apr 2023	276,000	87,497	0.000093%
REPUBLIC OF SRI LANKA	6.2% 11 May 2027	290,000	91,441	0.000097%
REPUBLIC OF SRI LANKA	6.75% 18 Apr 2028	200,000	63,049	0.000067%
REPUBLIC OF SRI LANKA	6.825% 18 Jul 2026	240,000	81,509	0.000087%
REPUBLIC OF SRI LANKA	6.85% 03 Nov 2025	360,000	116,022	0.000124%
REPUBLIC OF SRI LANKA	7.55% 28 Mar 2030	347,000	109,776	0.000117%
REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	1,767,000	562,383	0.000599%
REPUBLIC OF TURKEY	4.25% 13 Mar 2025	200,000	171,383	0.000182%
REPUBLIC OF TURKEY	4.75% 26 Jan 2026	1,100,000	908,842	0.000967%
REPUBLIC OF TURKEY	4.875% 09 Oct 2026	240,000	191,862	0.000204%
REPUBLIC OF TURKEY	4.875% 16 Apr 2043	4,478,000	2,640,283	0.002811%
REPUBLIC OF TURKEY	5.25% 13 Mar 2030	280,000	199,497	0.000212%
REPUBLIC OF TURKEY	5.6% 14 Nov 2024	200,000	179,432	0.000191%
REPUBLIC OF TURKEY	5.75% 11 May 2047	884,000	542,926	0.000578%
REPUBLIC OF TURKEY	5.75% 22 Mar 2024	644,000	597,954	0.000637%
REPUBLIC OF TURKEY	5.95% 15 Jan 2031	200,000	144,958	0.000154%
REPUBLIC OF TURKEY	6% 14 Jan 2041	410,000	260,334	0.000277%
REPUBLIC OF TURKEY	6% 25 Mar 2027	400,000	328,000	0.000349%
REPUBLIC OF TURKEY	6.125% 24 Oct 2028	300,000	235,050	0.000250%
REPUBLIC OF TURKEY	6.35% 10 Aug 2024	400,000	369,124	0.000393%
REPUBLIC OF TURKEY	6.375% 14 Oct 2025	370,000	327,465	0.000349%



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REPUBLIC OF TURKEY	6.5% 20 Sep 2033	200,000	143,000	0.000152%
REPUBLIC OF TURKEY	6.875% 17 Mar 2036	155,000	113,088	0.000120%
REPUBLIC OF UZBEKISTAN	3.7% 25 Nov 2030	1,828,000	1,319,114	0.001404%
REPUBLIC OF UZBEKISTAN	4.75% 20 Feb 2024	238,000	226,871	0.000241%
REPUBLIC OF UZBEKISTAN	5.375% 20 Feb 2029	785,000	690,188	0.000735%
REPUBLIC SERVICES INC	2.375% 15 Mar 2033	295,000	241,063	0.000257%
REPUBLIC SERVICES INC	2.5% 15 Aug 2024	590,000	571,277	0.000608%
REPUBLICA ORIENT URUGUAY	4.125% 20 Nov 2045	281,000	258,268	0.000275%
REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	85,565	86,447	0.000092%
REPUBLICA ORIENT URUGUAY	4.375% 27 Oct 2027	1,730,000	1,752,556	0.001866%
REPUBLICA ORIENT URUGUAY	4.5% 14 Aug 2024	805,000	812,731	0.000865%
REPUBLICA ORIENT URUGUAY	4.975% 20 Apr 2055	890,000	878,333	0.000935%
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	3,555,000	3,569,398	0.003800%
REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	1,300,000	1,627,153	0.001732%
REPUBLICA ORIENT URUGUAY	7.875% 15 Jan 2033	577,001	720,537	0.000767%
RESIDENTIAL ACCREDIT LOANS, IN	1% 25 Jun 2046	2,528,233	655,730	0.000698%
RESIDENTIAL ACCREDIT LOANS, IN	1% 25 Oct 2046	520,794	502,501	0.000535%
RESIDENTIAL ASSET SECURITIZATI	1% 25 Feb 2036	2,493,215	2,351,976	0.002504%
RESIDENTIAL MORTGAGE LOAN TRUS	1% 25 Jan 2065	726,137	700,552	0.000746%
RESONETICS LLC	1% 28 Apr 2029	1,700,000	1,649,000	0.001755%
RESONETICS, LLC	1% 28 Apr 2028	1,191,000	1,126,984	0.001200%
REVALIZE INC	1% 15 Apr 2027	3,193,890	3,161,951	0.003366%
REXFORD INDUSTRIAL REALT	2.125% 01 Dec 2030	1,500,000	1,202,686	0.001280%
REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	361,000	358,826	0.000382%
REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	729,000	611,698	0.000651%
REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	210,000	194,376	0.000207%
RIVERSIDE CNTY CA PENSN OBLG	2.963% 15 Feb 2027	4,055,000	3,873,804	0.004124%
RIVERSIDE CNTY CA PENSN OBLG	3.07% 15 Feb 2028	4,060,000	3,846,045	0.004094%
RMAC SECURITIES PLC	1% 12 Jun 2044	3,976,426	4,629,248	0.004928%
RMF BUYOUT ISSUANCE TRUST	1% 25 Nov 2031	6,000,000	5,484,898	0.005839%
RMF PROPRIETARY ISSUANCE TRUST	1% 25 Jan 2062	2,393,287	2,204,423	0.002347%
RMF PROPRIETARY ISSUANCE TRUST	1% 25 Jun 2062	2,250,000	2,087,958	0.002223%
RMF PROPRIETARY ISSUANCE TRUST	1% 25 Oct 2063	2,598,758	2,543,604	0.002708%

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ROGERS COMMUNICATIONS IN	3.8% 15 Mar 2032	2,122,000	1,940,378	0.002065%
ROGERS COMMUNICATIONS IN	4.55% 15 Mar 2052	3,620,000	3,178,931	0.003384%
ROMANIA	1.375% 02 Dec 2029	630,000	474,216	0.000505%
ROMANIA	2% 28 Jan 2032	100,000	71,185	0.000076%
ROMANIA	2.124% 16 Jul 2031	1,400,000	1,034,429	0.001101%
ROMANIA	3% 14 Feb 2031	2,646,000	2,033,843	0.002165%
ROMANIA	3% 27 Feb 2027	2,534,000	2,231,714	0.002376%
ROMANIA	3.625% 27 Mar 2032	444,000	348,358	0.000371%
ROMANIA	3.75% 07 Feb 2034	810,000	635,111	0.000676%
ROMANIA	3.875% 29 Oct 2035	90,000	69,527	0.000074%
ROMANIA	4% 14 Feb 2051	982,000	638,280	0.000679%
ROMANIA	4.125% 11 Mar 2039	400,000	302,925	0.000322%
ROMANIA	4.375% 22 Aug 2023	922,000	919,457	0.000979%
ROMANIA	4.625% 03 Apr 2049	240,000	178,145	0.000190%
ROMANIA	5.25% 25 Nov 2027	884,000	842,052	0.000896%
ROMANIA	6% 25 May 2034	624,000	563,722	0.000600%
ROMANIA	6.125% 22 Jan 2044	2,018,000	1,768,373	0.001882%
ROMANIA GOVERNMENT BOND	5.8% 26 Jul 2027	3,600,000	668,162	0.000711%
ROPER TECHNOLOGIES INC	2.95% 15 Sep 2029	4,000,000	3,528,211	0.003756%
ROYAL BANK OF CANADA	1.6% 17 Apr 2023	1,260,000	1,245,923	0.001326%
ROYALTY PHARMA PLC	1.75% 02 Sep 2027	1,425,000	1,214,732	0.001293%
ROYALTY PHARMA PLC	2.15% 02 Sep 2031	1,410,000	1,100,200	0.001171%
ROYALTY PHARMA PLC	2.2% 02 Sep 2030	1,865,000	1,504,484	0.001601%
RR 1 LTD	1% 15 Jul 2035	3,545,000	3,431,546	0.003653%
RR LTD	1% 15 Jul 2036	3,050,000	2,944,299	0.003134%
RRAM	1% 15 Jan 2030	1,250,000	1,230,928	0.001310%
RSC ACQUISITION INC	1% 01 Nov 2026	306,991	300,084	0.000319%
RSC ACQUISITION INC	1% 30 Oct 2026	13,912,869	13,565,047	0.014440%
RUSSIA GOVT BOND OFZ	6.9% 23 May 2029	355,066,000	551,244	0.000587%
RUSSIA GOVT BOND OFZ	7.25% 10 May 2034	18,060,000	28,038	0.000030%
RUSSIA GOVT BOND OFZ	7.65% 10 Apr 2030	260,520,000	404,460	0.000431%
RUSSIA GOVT BOND OFZ	7.7% 16 Mar 2039	289,910,000	450,089	0.000479%
RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	157,000,000	243,744	0.000259%

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RUSSIAN FEDERATION	1% 31 Mar 2030	1,996,500	519,090	0.000553%
RUSSIAN FEDERATION	5.1% 28 Mar 2035	2,200,000	550,000	0.000585%
RUSSIAN FEDERATION	5.625% 04 Apr 2042	3,000,000	840,000	0.000894%
RUSSIAN FEDERATION	5.875% 16 Sep 2043	3,800,000	1,064,000	0.001133%
RXBENEFITS INC	1% 26 Oct 2028	3,400,000	3,221,500	0.003429%
RYDER SYSTEM INC	4.625% 01 Jun 2025	1,255,000	1,261,651	0.001343%
S+P GLOBAL INC	2.45% 01 Mar 2027	580,000	542,882	0.000578%
S+P GLOBAL INC	2.7% 01 Mar 2029	990,000	900,810	0.000959%
S+P GLOBAL INC	2.9% 01 Mar 2032	750,000	668,412	0.000712%
S+P GLOBAL INC	3.9% 01 Mar 2062	74,000	62,835	0.000067%
SA GLOBAL SUKUK LTD	2.694% 17 Jun 2031	420,000	368,676	0.000392%
SABIC CAPITAL II BV	4.5% 10 Oct 2028	200,000	201,120	0.000214%
SABINE PASS LIQUEFACTION	4.2% 15 Mar 2028	1,017,000	978,108	0.001041%
SABINE PASS LIQUEFACTION	4.5% 15 May 2030	2,830,000	2,712,039	0.002887%
SABINE PASS LIQUEFACTION	5% 15 Mar 2027	723,000	724,749	0.000771%
SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	687,000	700,674	0.000746%
SABINE PASS LIQUEFACTION	5.75% 15 May 2024	790,000	805,673	0.000858%
SABRA HEALTH CARE LP	3.2% 01 Dec 2031	2,500,000	1,984,039	0.002112%
SAFE FLEET HLDGS LLC	1% 02 Feb 2026	2,700,000	2,529,009	0.002692%
SAFE FLEET HOLDINGS LLC	1% 23 Feb 2029	3,000,000	2,910,000	0.003098%
SALESFORCE INC	1.95% 15 Jul 2031	2,445,000	2,076,803	0.002211%
SALESFORCE INC	3.05% 15 Jul 2061	309,000	225,932	0.000240%
SALUDA GRADE ALTERNATIVE MORTG	3.568% 25 Sep 2050	1,818,570	1,799,896	0.001916%
SANDS CHINA LTD	2.55% 08 Mar 2027	670,000	487,760	0.000519%
SANDS CHINA LTD	3.1% 08 Mar 2029	700,000	495,250	0.000527%
SANDS CHINA LTD	5.125% 08 Aug 2025	1,340,000	1,123,764	0.001196%
SANTANDER DRIVE AUTO RECEIVABL	1.48% 15 Jan 2027	410,000	395,116	0.000421%
SANTANDER HOLDINGS USA	1% 06 Jan 2028	3,000,000	2,647,772	0.002818%
SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	200,000	176,716	0.000188%
SANTANDER UK GROUP HLDGS	1% 15 Mar 2025	754,000	703,983	0.000749%
SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	628,000	562,457	0.000599%
SASOL FINANCING USA LLC	4.375% 18 Sep 2026	200,000	176,296	0.000188%
SAUDI ARABIAN OIL CO	3.25% 24 Nov 2050	200,000	145,007	0.000154%

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SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	184,432	0.000196%
SAUDI INTERNATIONAL BOND	3.45% 02 Feb 2061	897,000	671,024	0.000714%
SAUDI INTERNATIONAL BOND	3.625% 04 Mar 2028	2,500,000	2,465,200	0.002624%
SAUDI INTERNATIONAL BOND	3.75% 21 Jan 2055	663,000	542,712	0.000578%
SAUDI INTERNATIONAL BOND	4.375% 16 Apr 2029	232,000	235,227	0.000250%
SAUDI INTERNATIONAL BOND	4.5% 22 Apr 2060	378,000	346,771	0.000369%
SAUDI INTERNATIONAL BOND	4.5% 26 Oct 2046	5,277,000	4,807,347	0.005117%
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	972,000	899,100	0.000957%
SAUDI INTERNATIONAL BOND	5% 17 Apr 2049	1,281,000	1,254,332	0.001335%
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	2,212,000	2,248,082	0.002393%
SBA TOWER TRUST	2.836% 15 Jan 2050	2,020,000	1,949,469	0.002075%
SBA TOWER TRUST	3.448% 15 Mar 2048	2,740,000	2,717,098	0.002892%
SC CAMPUS OWNER LLC	7.5% 10 Apr 2025	6,000,000	5,750,023	0.006121%
SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	488,000	461,092	0.000491%
SCHLUMBERGER HLDGS CORP	4.3% 01 May 2029	404,000	389,476	0.000415%
SCHOLAR FUNDING TRUST	1% 28 Oct 2043	789,927	771,719	0.000821%
SCHOLAR FUNDING TRUST	1% 30 Jan 2045	700,113	679,462	0.000723%
SCIH SALT HOLDINGS INC	1% 16 Mar 2027	3,186,275	2,835,784	0.003019%
SCIH SALT HOLDINGS INC	4.875% 01 May 2028	7,200,000	5,976,864	0.006362%
SECURITIZED ASSET BACKED RECEI	1% 25 Jan 2035	3,952,561	3,714,864	0.003954%
SECURITIZED ASSET BACKED RECEI	1% 25 Nov 2036	6,272,310	2,073,740	0.002207%
SEDGWICK CLAIMS MGMT SVCS INC	1% 31 Dec 2025	5,143,209	4,819,187	0.005130%
SEDGWICK CMS HOLDINGS INC	1% 31 Dec 2026	17,100,000	16,929,000	0.018021%
SELECTA GROUP	(blank)	34,512,238	7,867,785	0.008375%
SEMPRA ENERGY	3.4% 01 Feb 2028	1,895,000	1,789,398	0.001905%
SEMPRA ENERGY	3.7% 01 Apr 2029	230,000	215,993	0.000230%
SEMPRA ENERGY	4% 01 Feb 2048	205,000	170,471	0.000181%
SENEGAL GOVERNMENT INTERNATION	5.375% 08 Jun 2037	100,000	65,575	0.000070%
SEQUA MEZZANINE HOLDINGS LLC	1% 28 Nov 2023	3,019,023	2,991,852	0.003185%
SERVICEMASTER BRANDS	2.841% 30 Jan 2051	296,250	254,960	0.000271%
SERVICENOW INC	1.4% 01 Sep 2030	744,000	582,198	0.000620%
SERVPRO MASTER ISSUER, LLC	2.394% 25 Apr 2051	4,702,500	4,026,459	0.004286%
SERVPRO MASTER ISSUER, LLC	3.127% 25 Jan 2052	4,488,750	3,897,811	0.004149%

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SEVERIN ACQUISITION LLC	1% 01 Aug 2025	4,568,196	4,365,505	0.004647%
SFAVE COMMERCIAL MORTGAGE SECU	1% 05 Jan 2043	840,000	678,297	0.000722%
SG CAPITAL PARTNERS	1% 27 Mar 2062	1,691,694	1,565,742	0.001667%
SG COMMERCIAL MORTGAGE SECURIT	2.632% 15 Mar 2037	4,615,000	4,370,494	0.004652%
SG COMMERCIAL MORTGAGE SECURIT	3.055% 10 Oct 2048	230,000	218,927	0.000233%
SHACKLETON CLO LTD	1% 20 Oct 2027	5,000,000	4,783,695	0.005092%
SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	350,000	315,865	0.000336%
SHELL INTERNATIONAL FIN	3% 26 Nov 2051	780,000	583,883	0.000622%
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	2,675,000	2,107,718	0.002244%
SHELL INTERNATIONAL FIN	4% 10 May 2046	70,000	62,333	0.000066%
SHELL INTERNATIONAL FIN	4.375% 11 May 2045	1,550,000	1,441,073	0.001534%
SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	510,000	483,785	0.000515%
SHERWIN WILLIAMS CO	2.3% 15 May 2030	590,000	497,899	0.000530%
SHERWIN WILLIAMS CO	4.5% 01 Jun 2047	180,000	159,512	0.000170%
SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	2,769,000	2,659,537	0.002831%
SIEMENS FINANCIERINGSMAT	1.2% 11 Mar 2026	2,695,000	2,439,307	0.002597%
SIERRA RECEIVABLES FUNDING CO	1.35% 20 Sep 2038	672,947	637,693	0.000679%
SINGAPORE GOVERNMENT	1.625% 01 Jul 2031	14,300,000	9,183,154	0.009775%
SINGAPORE GOVERNMENT	2.875% 01 Sep 2030	900,000	642,488	0.000684%
SINOPEC GRP DEV 2018	2.7% 13 May 2030	302,000	274,281	0.000292%
SINOPEC GRP DEV 2018	2.95% 12 Nov 2029	1,700,000	1,581,138	0.001683%
SINOPEC GRP DEV 2018	3.68% 08 Aug 2049	200,000	159,576	0.000170%
SINOPEC GRP OVERSEA 2012	4.875% 17 May 2042	491,000	479,698	0.000511%
SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	1,220,000	1,239,512	0.001319%
SINOPEC GRP OVERSEAS DEV	4.25% 12 Apr 2047	320,000	283,677	0.000302%
SLM STUDENT LOAN TRUST	1% 15 Oct 2041	3,345,073	3,653,674	0.003889%
SLM STUDENT LOAN TRUST	1% 15 Sep 2033	4,193,000	4,014,955	0.004274%
SMALL BUSINESS ADMINISTRATION	2.69% 01 Jul 2044	561,635	517,702	0.000551%
SMALL BUSINESS ADMINISTRATION	2.98% 01 Apr 2039	317,205	307,838	0.000328%
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jan 2053	2,763,809	2,686,233	0.002859%
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	418,284	412,501	0.000439%
SMB PRIVATE EDUCATION LOAN TRU	2.31% 15 Jan 2053	320,000	291,393	0.000310%
SMB PRIVATE EDUCATION LOAN TRU	2.85% 16 Nov 2054	1,806,766	1,671,550	0.001779%

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SMRT	1% 15 Jan 2039	3,000,000	2,804,851	0.002986%
SNCF RESEAU	1.125% 25 May 2030	1,200,000	1,180,123	0.001256%
SOCIAL PROFESSIONAL LOAN PROGR	2.34% 25 Apr 2033	334,336	331,555	0.000353%
SOCIALIST REP OF VIETNAM	4.8% 19 Nov 2024	1,668,000	1,657,907	0.001765%
SOCIEDAD QUIMICA Y MINER	4.25% 22 Jan 2050	200,000	170,750	0.000182%
SOCIETE GENERALE	1% 15 Jun 2033	2,700,000	2,577,036	0.002743%
SOCIETE GENERALE	3.625% 01 Mar 2041	1,000,000	682,250	0.000726%
SOCIETE NATIONALE SNCF	1% 25 May 2040	1,400,000	1,091,239	0.001162%
SOFI CONSUMER LOAN PROGRAM TRU	0.49% 25 Sep 2030	320,717	311,441	0.000332%
SONIC CAPITAL LLC	2.19% 20 Aug 2051	1,389,500	1,178,855	0.001255%
SONIC CAPITAL LLC	2.636% 20 Aug 2051	347,375	277,862	0.000296%
SOPHIA, L.P.	1% 07 Oct 2027	903,078	840,432	0.000895%
SOTERA HEALTH HOLDINGS LLC	1% 11 Dec 2026	2,469,616	2,343,048	0.002494%
SOUND POINT CLO LTD	1% 25 Apr 2034	3,525,000	3,414,692	0.003635%
SOUND POINT CLO LTD	1% 26 Jul 2031	1,500,000	1,469,195	0.001564%
SOUNDVIEW HOME EQUITY LOAN TRU	1% 25 Jul 2036	2,068,883	1,970,050	0.002097%
SOUNDVIEW HOME EQUITY LOAN TRU	1% 25 Jun 2037	3,301,781	2,420,831	0.002577%
SOUTHERN CAL EDISON	1.2% 01 Feb 2026	162,000	144,939	0.000154%
SOUTHERN CAL EDISON	2.25% 01 Jun 2030	385,000	323,221	0.000344%
SOUTHERN CAL EDISON	2.75% 01 Feb 2032	1,565,000	1,321,934	0.001407%
SOUTHERN CAL EDISON	3.65% 01 Feb 2050	880,000	672,785	0.000716%
SOUTHERN CAL EDISON	3.7% 01 Aug 2025	1,328,000	1,306,232	0.001390%
SOUTHERN CAL EDISON	4% 01 Apr 2047	250,000	202,787	0.000216%
SOUTHERN CAL EDISON	4.125% 01 Mar 2048	820,000	674,619	0.000718%
SOUTHERN CAL EDISON	4.2% 01 Mar 2029	209,000	201,111	0.000214%
SOUTHERN CAL EDISON	4.7% 01 Jun 2027	1,570,000	1,572,822	0.001674%
SOUTHERN CO	3.7% 30 Apr 2030	6,680,000	6,198,291	0.006598%
SOUTHERN CO	4.4% 01 Jul 2046	2,670,000	2,322,191	0.002472%
SOUTHERN CO GAS CAPITAL	2.45% 01 Oct 2023	155,000	152,861	0.000163%
SOUTHERN COPPER CORP	5.25% 08 Nov 2042	1,980,000	1,934,005	0.002059%
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	1,039,000	1,019,226	0.001085%
SOUTHERN NATURAL GAS	8% 01 Mar 2032	794,000	927,980	0.000988%
SOUTHWESTERN PUBLIC SERV	3.15% 01 May 2050	396,000	302,308	0.000322%

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SOUTHWICK PARK CLO, LTD.	1% 20 Jul 2032	6,740,000	6,568,117	0.006992%
SOVOS COMPLIANCE LLC	1% 11 Aug 2028	4,710,420	4,424,874	0.004710%
SPECTRUM AUTOMOTIVE HLDGS CORP	1% 29 Jun 2027	419,730	416,582	0.000443%
SPECTRUM AUTOMOTIVE HLDGS CORP	1% 29 Jun 2028	14,526,030	14,417,085	0.015347%
SPIRIT REALTY LP	2.1% 15 Mar 2028	1,500,000	1,257,428	0.001339%
SPIRIT REALTY LP	2.7% 15 Feb 2032	1,000,000	782,698	0.000833%
SPRITE LIMITED	3.75% 15 Nov 2046	11,363,640	10,278,382	0.010941%
SREIT TRUST	1% 15 Nov 2036	890,000	852,997	0.000908%
SRS DISTRIBUTION INC	1% 02 Jun 2028	1,243,182	1,142,173	0.001216%
SRS DISTRIBUTION INC.	1% 02 Jun 2028	11,450,970	10,540,618	0.011220%
STANDARD CHARTERED PLC	1% 12 Jan 2028	836,000	746,676	0.000795%
STANDARD CHARTERED PLC	3.95% 11 Jan 2023	230,000	229,420	0.000244%
STAR US BIDCO LLC	1% 17 Mar 2028	9,400,000	9,259,000	0.009856%
STARFRUIT FINCO B V	1% 01 Oct 2025	1,362,817	1,294,491	0.001378%
START LTD.	4.089% 15 Mar 2044	1,125,365	1,030,094	0.001097%
START LTD.	4.089% 15 May 2043	642,127	562,707	0.000599%
START LTD.	5.315% 15 May 2043	1,427,710	1,039,823	0.001107%
STARVEST EMERGING MARKETS CBO	1% 17 Jan 2024	4,350,000	4,293,792	0.004571%
STARWOOD COMMERCIAL MORTGAGE T	1% 15 Nov 2038	3,000,000	2,791,206	0.002971%
STARWOOD RESIDENTIAL MORTGAGE	1% 25 May 2065	1,390,946	1,306,593	0.001391%
STATE AGE ROADS	6.25% 24 Jun 2028	200,000	49,722	0.000053%
STATE GRID OVERSEAS INV	3.125% 22 May 2023	450,000	449,645	0.000479%
STATE OF ISRAEL	2.75% 03 Jul 2030	770,000	713,966	0.000760%
STATE OF ISRAEL	3.375% 15 Jan 2050	450,000	362,946	0.000386%
STATE OF ISRAEL	4.5% 31 Dec 2099	490,000	443,217	0.000472%
STATE OF QATAR	3.25% 02 Jun 2026	632,000	622,861	0.000663%
STATE OF QATAR	3.75% 16 Apr 2030	300,000	297,431	0.000317%
STATE OF QATAR	4% 14 Mar 2029	1,428,000	1,439,110	0.001532%
STATE OF QATAR	4.4% 16 Apr 2050	200,000	190,532	0.000203%
STATE OF QATAR	4.5% 23 Apr 2028	3,144,000	3,254,713	0.003465%
STATE OF QATAR	4.817% 14 Mar 2049	3,527,000	3,543,626	0.003772%
STATE OF QATAR	5.103% 23 Apr 2048	3,311,000	3,463,538	0.003687%
STATE OIL CO OF THE AZER	6.95% 18 Mar 2030	605,000	572,792	0.000610%

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STATE STREET CORP	1% 03 Dec 2024	510,000	509,019	0.000542%
STATE STREET CORP	1% 29 Dec 2049	553,000	538,975	0.000574%
STATE STREET CORP	1% 31 Dec 2099	735,000	661,511	0.000704%
STATE STREET CORP	3.3% 16 Dec 2024	990,000	983,053	0.001046%
STEAS FUNDING 1 DAC	7.23% 17 Mar 2026	550,000	512,875	0.000546%
STORE CAPITAL CORP	2.7% 01 Dec 2031	2,000,000	1,601,272	0.001705%
STRATTON MORTGAGE FUNDING PLC	1% 25 Sep 2051	6,500,000	7,757,494	0.008258%
STRIP PRINC	0.01% 15 May 2049	9,090,000	3,866,807	0.004116%
STRUCTURED ASSET INVESTMENT LO	1% 25 Aug 2034	896,192	865,217	0.000921%
STRUCTURED ASSET MORTGAGE INVE	1% 25 Jan 2037	3,916,195	3,521,760	0.003749%
STRUCTURED ASSET SECURITIES CO	1% 25 Nov 2033	198,588	197,308	0.000210%
STRUCTURED ASSET SECURITIES CO	1% 25 Nov 2037	2,052,831	2,003,109	0.002132%
STRUCTURED ASSET SECURITIES CO	1% 25 Oct 2033	966,470	950,233	0.001011%
SUMITOMO MITSUI FINL GRP	2.174% 14 Jan 2027	200,000	180,867	0.000193%
SUMITOMO MITSUI FINL GRP	3.04% 16 Jul 2029	668,000	594,730	0.000633%
SUMMIT ISSUER, LLC	2.29% 20 Dec 2050	865,000	785,203	0.000836%
SUN COMMUNITIES OPER LP	4.2% 15 Apr 2032	2,000,000	1,818,296	0.001936%
SUNAC CHINA HOLDINGS LTD	7% 09 Jul 2025	200,000	29,000	0.000031%
SUNAC CHINA HOLDINGS LTD	7.25% 14 Jun 2022	200,000	28,900	0.000031%
SUNAC CHINA HOLDINGS LTD	7.95% 08 Aug 2022	200,000	28,896	0.000031%
SUNAC CHINA HOLDINGS LTD	7.95% 11 Oct 2023	200,000	29,000	0.000031%
SUNCOR ENERGY INC	6.5% 15 Jun 2038	1,201,000	1,327,805	0.001413%
SUNCOR ENERGY INC	6.8% 15 May 2038	153,000	171,722	0.000183%
SUNTORY HOLDINGS LTD	2.25% 16 Oct 2024	988,000	943,906	0.001005%
SUTTER HEALTH	3.361% 15 Aug 2050	700,000	537,005	0.000572%
SUZANO AUSTRIA GMBH	3.125% 15 Jan 2032	350,000	263,494	0.000280%
SUZANO AUSTRIA GMBH	3.75% 15 Jan 2031	1,615,000	1,304,113	0.001388%
SVB FINANCIAL GROUP	1% 29 Apr 2028	4,000,000	3,900,032	0.004151%
SWEDISH GOVERNMENT	1.75% 11 Nov 2033	11,000,000	1,078,209	0.001148%
SYMPHONY CLO LTD	1% 14 Jul 2026	451,951	449,207	0.000478%
T MOBILE USA INC	1.5% 15 Feb 2026	1,375,000	1,242,369	0.001322%
T MOBILE USA INC	2.05% 15 Feb 2028	810,000	703,234	0.000749%
T MOBILE USA INC	2.25% 15 Nov 2031	620,000	503,202	0.000536%



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T MOBILE USA INC	2.4% 15 Mar 2029	6,000,000	5,181,440	0.005516%
T MOBILE USA INC	2.55% 15 Feb 2031	390,000	328,163	0.000349%
T MOBILE USA INC	2.7% 15 Mar 2032	688,000	577,223	0.000614%
T MOBILE USA INC	3% 15 Feb 2041	1,120,000	835,287	0.000889%
T MOBILE USA INC	3.3% 15 Feb 2051	1,641,000	1,194,950	0.001272%
T MOBILE USA INC	3.4% 15 Oct 2052	374,000	276,187	0.000294%
T MOBILE USA INC	3.5% 15 Apr 2025	1,310,000	1,281,232	0.001364%
T MOBILE USA INC	3.75% 15 Apr 2027	3,771,000	3,631,170	0.003865%
T MOBILE USA INC	3.875% 15 Apr 2030	5,825,000	5,436,217	0.005787%
TACO BELL FUNDING, LLC	4.97% 25 May 2046	5,638,250	5,601,720	0.005963%
TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	685,000	572,944	0.000610%
TAL ADVANTAGE VII LLC	2.05% 20 Sep 2045	3,687,818	3,343,685	0.003559%
TAMPA ELECTRIC CO	4.45% 15 Jun 2049	348,000	321,676	0.000342%
TANGER PROPERTIES LP	2.75% 01 Sep 2031	3,000,000	2,348,205	0.002500%
TAPESTRY INC	3.05% 15 Mar 2032	2,000,000	1,629,430	0.001734%
TARGA RESOURCES CORP	4.2% 01 Feb 2033	1,555,000	1,408,590	0.001499%
TARGA RESOURCES CORP	4.95% 15 Apr 2052	643,000	551,019	0.000587%
TARGA RESOURCES CORP	5.2% 01 Jul 2027	805,000	808,481	0.000861%
TARGA RESOURCES PARTNERS	4% 15 Jan 2032	766,000	655,512	0.000698%
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	680,000	619,890	0.000660%
TARGA RESOURCES PARTNERS	5% 15 Jan 2028	185,000	176,124	0.000187%
TARGET CORP	2.25% 15 Apr 2025	200,000	193,059	0.000206%
TAUBMAN CENTERS COMMERCIAL MOR	1% 15 May 2037	11,718,000	11,397,452	0.012132%
TBA WESTERN/LEHMAN RECEIVABLE	0.01% 15 Sep 2099	3,117,906	15,590	0.000017%
TCFC PC LEASECO LP 2022 REFI	4% 05 Nov 2057	11,020,000	11,020,000	0.011731%
TCI COMMUNICATIONS INC	7.875% 15 Feb 2026	219,000	245,756	0.000262%
TEACHERS INSUR + ANNUITY	3.3% 15 May 2050	1,000,000	762,832	0.000812%
TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	219,000	194,930	0.000207%
TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	1,020,000	977,955	0.001041%
TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	145,000	170,549	0.000182%
TEAM TECHNOLOGS ACQ COMPANY	1% 06 Dec 2028	5,000,000	4,900,000	0.005216%
TECHNIMARK HOLDINGS LLC	1% 09 Jul 2029	8,843,000	8,284,721	0.008819%
TECOSTAR HLDGS INC	1% 01 May 2024	4,145,005	3,580,248	0.003811%

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TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	460,000	450,355	0.000479%
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	510,000	451,973	0.000481%
TELOS CLO LTD	1% 17 Apr 2028	2,176,000	2,081,085	0.002215%
TEMASEK FINANCIAL I LTD	3.625% 01 Aug 2028	2,100,000	2,113,314	0.002250%
TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	1,269,000	1,266,386	0.001348%
TENCENT HOLDINGS LTD	3.595% 19 Jan 2028	1,160,000	1,101,861	0.001173%
TENCENT HOLDINGS LTD	3.84% 22 Apr 2051	670,000	519,628	0.000553%
TENN VALLEY AUTHORITY	6.75% 01 Nov 2025	3,865,000	4,307,508	0.004585%
TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	680,000	587,384	0.000625%
TEXAS EASTERN TRANSMISSI	2.8% 15 Oct 2022	190,000	189,954	0.000202%
TEXAS EASTERN TRANSMISSI	3.5% 15 Jan 2028	507,000	477,992	0.000509%
TEXAS EASTERN TRANSMISSI	4.15% 15 Jan 2048	558,000	461,873	0.000492%
TEXAS ELECTRIC MKT STABL	4.265% 01 Aug 2036	960,000	952,670	0.001014%
TEXAS INSTRUMENTS INC	4.15% 15 May 2048	1,060,000	1,016,722	0.001082%
TEXTAINER MARINE CONTAINERS LI	1.94% 20 Aug 2046	4,334,400	3,740,372	0.003982%
TEXTRON INC	3.65% 15 Mar 2027	231,000	222,673	0.000237%
TEXTRON INC	3.9% 17 Sep 2029	620,000	582,951	0.000621%
THAILAND GOVERNMENT BOND	1.585% 17 Dec 2035	150,300,000	3,425,675	0.003647%
THAILAND GOVERNMENT BOND	3.3% 17 Jun 2038	24,900,000	674,221	0.000718%
THE NPD GROUP INC	1% 09 Nov 2027	547,969	535,640	0.000570%
THE NPD GROUP INC	1% 09 Nov 2028	8,236,786	8,051,458	0.008571%
THE ULTIMATE SW GRP INC	1% 03 May 2027	4,900,000	4,508,000	0.004799%
THERMO FISHER SCIENTIFIC	2% 15 Oct 2031	453,000	379,789	0.000404%
THG ACQUISITION LLC	1% 01 Dec 2025	444,444	440,000	0.000468%
THG ACQUISITION LLC	1% 02 Dec 2026	5,553,819	5,469,401	0.005822%
THIRD PKSTAN INTL SUKUK	5.625% 05 Dec 2022	559,000	522,665	0.000556%
THL CREDIT LAKE SHORE MM CLO I	1% 15 Apr 2033	1,750,000	1,701,655	0.001811%
THUNDERBIRD 2022 1 A FUNDED	5.5% 01 Mar 2037	1,540,000	1,540,000	0.001639%
THUNDERBIRD 2022 1 B FUNDED	7.5% 01 Mar 2037	200,000	180,000	0.000192%
TIBCO SOFTWARE INC	1% 30 Jun 2026	10,032,280	9,812,874	0.010446%
TIBCO SOFTWARE INC SYNDICATE	1% 03 Mar 2028	1,662,000	1,626,267	0.001731%
TICP CLO LTD	1% 15 Jan 2034	2,250,000	2,179,856	0.002320%
TIME WARNER CABLE LLC	5.875% 15 Nov 2040	640,000	586,487	0.000624%

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TIME WARNER CABLE LLC	6.55% 01 May 2037	240,000	240,306	0.000256%
TIME WARNER CABLE LLC	6.75% 15 Jun 2039	1,050,000	1,043,924	0.001111%
TIME WARNER ENTERTAINMEN	8.375% 15 Jul 2033	300,000	347,002	0.000369%
TITAN ACQUISITION LIMITED	1% 28 Mar 2025	8,133,593	7,440,530	0.007920%
TITULOS DE TESORERIA	7.75% 18 Sep 2030	4,098,000,000	798,629	0.000850%
TJX COS INC	2.25% 15 Sep 2026	620,000	581,288	0.000619%
TK ELEVATOR US NEWCO INC	5.25% 15 Jul 2027	7,815,000	6,967,580	0.007417%
TLWND 2019 1	1% 15 Dec 2044	4,672,436	4,316,247	0.004595%
TML HOLDINGS PTE LTD	5.5% 03 Jun 2024	260,000	250,380	0.000267%
TORONTO DOMINION BANK	4.456% 08 Jun 2032	1,300,000	1,285,485	0.001368%
TOTALENERGIES CAP INTL	2.125% 15 Mar 2023	300,000	317,029	0.000337%
TOTALENERGIES SE	1% 31 Dec 2099	600,000	588,418	0.000626%
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2057	145,798	144,860	0.000154%
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	710,000	581,487	0.000619%
TOWD POINT MORTGAGE TRUST	1% 25 May 2058	2,561,402	2,531,765	0.002695%
TOWD PT REVOLVING TR 2022 A	4.829% 25 Sep 2064	3,000,000	2,999,960	0.003193%
TOWER BRIDGE FUNDING	1% 20 Dec 2063	1,873,000	2,104,488	0.002240%
TPGI TRUST	1% 15 Jun 2026	720,000	687,452	0.000732%
TRADER CORPORATION	1% 28 Sep 2023	2,142,165	2,051,123	0.002183%
TRANE TECHNOLOGIES LUX	3.5% 21 Mar 2026	148,000	143,871	0.000153%
TRANSACT HOLDINGS INC.	1% 30 Apr 2027	10,909,091	10,581,818	0.011264%
TRANSACT HOLDINGS, INC.	1% 30 Apr 2026	1,680,932	1,604,029	0.001707%
TRANSCANADA PIPELINES	1% 12 Oct 2024	920,000	858,123	0.000913%
TRANSCANADA PIPELINES	2.5% 12 Oct 2031	905,000	752,294	0.000801%
TRANSCANADA PIPELINES	4.1% 15 Apr 2030	190,000	181,476	0.000193%
TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	480,000	431,060	0.000459%
TRANSCONT GAS PIPE LINE	4% 15 Mar 2028	1,116,000	1,081,257	0.001151%
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	5,299,000	5,851,702	0.006229%
TRANSPRTDRA DE GAS INTL	5.55% 01 Nov 2028	242,000	221,795	0.000236%
TRATON FINANCE LUX SA	0.125% 10 Nov 2024	400,000	394,465	0.000420%
TREASURY BILL	0.01% 02 Aug 2022	2,400,000	2,397,552	0.002552%
TREASURY BILL	0.01% 03 Nov 2022	40,000,000	39,724,792	0.042286%
TREASURY BILL	0.01% 06 Oct 2022	50,000,000	49,765,584	0.052974%

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TREASURY BILL	0.01% 07 Jul 2022	50,113,000	50,106,736	0.053337%
TREASURY BILL	0.01% 08 Dec 2022	40,000,000	39,598,622	0.042152%
TREASURY BILL	0.01% 11 Aug 2022	50,000,000	49,926,684	0.053146%
TREASURY BILL	0.01% 12 Jul 2022	5,000,000	4,998,535	0.005321%
TREASURY BILL	0.01% 14 Jul 2022	62,800,000	62,775,839	0.066823%
TREASURY BILL	0.01% 15 Sep 2022	50,000,000	49,833,222	0.053046%
TREASURY BILL	0.01% 18 Aug 2022	50,000,000	49,911,278	0.053129%
TREASURY BILL	0.01% 20 Apr 2023	40,000,000	39,174,310	0.041700%
TREASURY BILL	0.01% 21 Jul 2022	53,400,000	53,369,888	0.056811%
TREASURY BILL	0.01% 23 Aug 2022	12,600,000	12,572,595	0.013383%
TREASURY BILL	0.01% 23 Feb 2023	30,000,000	29,528,222	0.031432%
TREASURY BILL	0.01% 25 Nov 2022	50,000,000	49,585,542	0.052783%
TREASURY BILL	0.01% 26 Jul 2022	4,900,000	4,896,521	0.005212%
TREASURY BILL	0.01% 27 Oct 2022	50,000,000	49,684,883	0.052888%
TREASURY BILL	0.01% 28 Jul 2022	64,700,000	64,647,716	0.068816%
TRIANGLE RE 2019 1 LTD.	1% 26 Nov 2029	510,354	509,757	0.000543%
TRICOLOR AUTO SECURITIZATION T	0.74% 15 Apr 2024	358,836	357,190	0.000380%
TRICON RESIDENTIAL	4.75% 17 Apr 2039	2,100,000	2,018,935	0.002149%
TRUIST FINANCIAL CORP	1% 07 Jun 2029	2,810,000	2,415,232	0.002571%
TRUST F/1401	5.25% 15 Dec 2024	213,000	208,740	0.000222%
TSMC ARIZONA CORP	4.25% 22 Apr 2032	800,000	788,860	0.000840%
TSY INFL IX N/B	0.125% 15 Apr 2026	3,855,600	3,819,504	0.004066%
TSY INFL IX N/B	0.125% 15 Apr 2027	42,265,540	41,613,396	0.044296%
TSY INFL IX N/B	0.125% 15 Feb 2051	721,663	555,511	0.000591%
TSY INFL IX N/B	0.125% 15 Feb 2052	456	354	0.000000%
TSY INFL IX N/B	0.125% 15 Jan 2023	2,504,580	2,546,845	0.002711%
TSY INFL IX N/B	0.125% 15 Jan 2030	3,930,045	3,751,197	0.003993%
TSY INFL IX N/B	0.125% 15 Jan 2031	3,329,340	3,166,688	0.003371%
TSY INFL IX N/B	0.125% 15 Jan 2032	14,598,640	13,857,018	0.014750%
TSY INFL IX N/B	0.125% 15 Jul 2022	3,770,880	3,783,474	0.004027%
TSY INFL IX N/B	0.125% 15 Jul 2024	2,434,700	2,458,001	0.002616%
TSY INFL IX N/B	0.125% 15 Jul 2026	1,808,850	1,794,200	0.001910%
TSY INFL IX N/B	0.125% 15 Jul 2030	3,943,695	3,760,888	0.004003%

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TSY INFL IX N/B	0.125% 15 Jul 2031	2,155,760	2,049,684	0.002182%
TSY INFL IX N/B	0.125% 15 Oct 2024	4,506,560	4,534,139	0.004826%
TSY INFL IX N/B	0.125% 15 Oct 2025	3,340,200	3,337,590	0.003553%
TSY INFL IX N/B	0.125% 15 Oct 2026	3,173,430	3,144,506	0.003347%
TSY INFL IX N/B	0.25% 15 Feb 2050	1,461,603	1,153,353	0.001228%
TSY INFL IX N/B	0.25% 15 Jan 2025	3,051,000	3,069,473	0.003267%
TSY INFL IX N/B	0.25% 15 Jul 2029	5,107,736	4,952,608	0.005272%
TSY INFL IX N/B	0.375% 15 Jan 2027	3,589,860	3,576,492	0.003807%
TSY INFL IX N/B	0.375% 15 Jul 2025	2,437,800	2,462,210	0.002621%
TSY INFL IX N/B	0.5% 15 Jan 2028	2,343,700	2,327,679	0.002478%
TSY INFL IX N/B	0.625% 15 Feb 2043	628,625	555,375	0.000591%
TSY INFL IX N/B	0.625% 15 Jan 2024	1,858,230	1,890,023	0.002012%
TSY INFL IX N/B	0.625% 15 Jan 2026	1,216,510	1,230,132	0.001309%
TSY INFL IX N/B	0.75% 15 Feb 2042	1,662,999	1,519,305	0.001617%
TSY INFL IX N/B	0.75% 15 Jul 2028	4,606,160	4,639,087	0.004938%
TSY INFL IX N/B	0.875% 15 Feb 2047	4,999,354	4,618,544	0.004916%
TSY INFL IX N/B	1% 15 Feb 2046	975,944	924,669	0.000984%
TSY INFL IX N/B	1% 15 Feb 2049	1,148,710	1,105,207	0.001176%
TSY INFL IX N/B	1.375% 15 Feb 2044	1,240,270	1,268,418	0.001350%
TSY INFL IX N/B	2.125% 15 Feb 2040	2,006,040	2,341,503	0.002492%
TSY INFL IX N/B	2.125% 15 Feb 2041	659,970	766,700	0.000816%
TSY INFL IX N/B	2.375% 15 Jan 2027	2,150,025	2,334,877	0.002485%
TSY INFL IX N/B	2.5% 15 Jan 2029	1,346,320	1,496,571	0.001593%
TSY INFL IX N/B	3.375% 15 Apr 2032	3,256,960	4,068,443	0.004331%
TSY INFL IX N/B	3.625% 15 Apr 2028	1,787,160	2,087,347	0.002222%
TULLOW OIL PLC	10.25% 15 May 2026	799,000	763,045	0.000812%
TURK IHRACAT KR BK	6.125% 03 May 2024	210,000	195,801	0.000208%
TURK IHRACAT KR BK	8.25% 24 Jan 2024	210,000	205,775	0.000219%
TURKIYE SINAI KALKINMA B	6% 23 Jan 2025	210,000	187,551	0.000200%
UAE INT L GOVT BOND	4.951% 07 Jul 2052	1,095,000	1,105,968	0.001177%
UBS GROUP AG	1% 11 Feb 2033	270,000	219,739	0.000234%
UBS GROUP AG	1% 12 May 2026	360,000	358,625	0.000382%
UBS GROUP AG	1% 12 May 2028	1,465,000	1,449,809	0.001543%

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UBS GROUP AG	1% 15 Aug 2023	1,409,000	1,408,507	0.001499%
UBS GROUP AG	4.125% 24 Sep 2025	1,150,000	1,140,843	0.001214%
UBS GROUP AG	4.253% 23 Mar 2028	1,640,000	1,591,122	0.001694%
UFC HOLDINGS LLC	1% 29 Apr 2026	7,152,946	6,645,087	0.007074%
UKRAINE GOVERNMENT	4.375% 27 Jan 2030	320,000	81,421	0.000087%
UKRAINE GOVERNMENT	6.75% 20 Jun 2026	410,000	110,601	0.000118%
UKRAINE GOVERNMENT	6.876% 21 May 2029	566,000	137,425	0.000146%
UKRAINE GOVERNMENT	7.253% 15 Mar 2033	1,359,000	336,108	0.000358%
UKRAINE GOVERNMENT	7.375% 25 Sep 2032	3,036,000	745,520	0.000794%
UKRAINE GOVERNMENT	7.75% 01 Sep 2023	455,000	146,738	0.000156%
UKRAINE GOVERNMENT	7.75% 01 Sep 2024	469,000	119,736	0.000127%
UKRAINE GOVERNMENT	7.75% 01 Sep 2025	1,952,000	488,000	0.000519%
UKRAINE GOVERNMENT	7.75% 01 Sep 2026	882,000	229,320	0.000244%
UKRAINE GOVERNMENT	7.75% 01 Sep 2027	1,549,000	399,642	0.000425%
UKRAINE GOVERNMENT	8.994% 01 Feb 2024	440,000	114,400	0.000122%
UKRAINE GOVERNMENT	9.75% 01 Nov 2028	1,371,000	340,831	0.000363%
ULTIMATE SOFTWARE GROUP INC	1% 04 May 2026	0	0	0.000000%
ULTIMATE SOFTWARE GROUP INC.	1% 04 May 2026	4,342,215	4,057,279	0.004319%
UNION PACIFIC CORP	2.15% 05 Feb 2027	70,000	64,851	0.000069%
UNION PACIFIC CORP	2.375% 20 May 2031	1,655,000	1,430,039	0.001522%
UNION PACIFIC CORP	2.8% 14 Feb 2032	780,000	694,298	0.000739%
UNION PACIFIC CORP	2.891% 06 Apr 2036	2,578,000	2,131,045	0.002268%
UNION PACIFIC CORP	2.973% 16 Sep 2062	1,325,000	917,083	0.000976%
UNION PACIFIC CORP	3.25% 05 Feb 2050	789,000	618,699	0.000659%
UNION PACIFIC CORP	3.75% 05 Feb 2070	470,000	372,909	0.000397%
UNION PACIFIC CORP	3.75% 15 Jul 2025	570,000	570,663	0.000607%
UNION PACIFIC RR 2014 1	3.227% 14 May 2026	547,226	536,946	0.000572%
UNITED AIR 2014 2 B PTT	4.625% 03 Mar 2024	193,836	193,882	0.000206%
UNITED AIR 2015 1 AA PTT	3.45% 01 Jun 2029	141,977	132,157	0.000141%
UNITED AIR 2016 1 AA PTT	3.1% 07 Jan 2030	25,927	23,675	0.000025%
UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	249,976	227,948	0.000243%
UNITED AIR 2016 2 B PTT	3.65% 07 Apr 2027	24,583	22,396	0.000024%
UNITED AIR 2018 1 AA PTT	3.5% 01 Sep 2031	91,729	83,753	0.000089%

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UNITED AIR 2018 1 B PTT	4.6% 01 Sep 2027	197,328	180,806	0.000192%
UNITED AIR 2019 1 AA PTT	4.15% 25 Feb 2033	286,680	269,264	0.000287%
UNITED AIR 2019 2 AA PTT	2.7% 01 Nov 2033	259,365	221,141	0.000235%
UNITED AIR 2019 2 B PTT	3.5% 01 Nov 2029	340,395	294,172	0.000313%
UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	736,752	723,851	0.000771%
UNITED AIRLINES, INC.	1% 21 Apr 2028	5,112,868	4,739,015	0.005045%
UNITED KINGDOM GILT	0.125% 30 Jan 2026	4,890,000	5,578,481	0.005938%
UNITED KINGDOM GILT	0.125% 31 Jan 2023	5,500,000	6,621,520	0.007048%
UNITED KINGDOM GILT	0.375% 22 Oct 2030	9,880,000	10,417,430	0.011089%
UNITED KINGDOM GILT	0.5% 22 Jul 2022	10,400,000	12,625,741	0.013440%
UNITED KINGDOM GILT	0.625% 22 Oct 2050	10,960,000	8,120,387	0.008644%
UNITED KINGDOM GILT	0.625% 31 Jul 2035	11,000,000	10,506,814	0.011184%
UNITED KINGDOM GILT	1.25% 22 Oct 2041	4,110,000	3,956,994	0.004212%
UNITED KINGDOM GILT	1.25% 31 Jul 2051	3,000,000	2,656,731	0.002828%
UNITED KINGDOM GILT	1.5% 22 Jul 2047	1,300,000	1,252,611	0.001333%
UNITED KINGDOM GILT	1.5% 31 Jul 2053	900,000	849,447	0.000904%
UNITED KINGDOM GILT	1.625% 22 Oct 2028	5,540,000	6,589,240	0.007014%
UNITED KINGDOM GILT	1.75% 07 Sep 2037	3,400,000	3,691,751	0.003930%
UNITED KINGDOM GILT	3.5% 22 Jan 2045	6,980,000	9,674,981	0.010299%
UNITED KINGDOM GILT	4.25% 07 Mar 2036	3,450,000	5,001,045	0.005323%
UNITED KINGDOM GILT	4.75% 07 Dec 2030	500,000	731,006	0.000778%
UNITED KINGDOM I/L GILT	0.125% 10 Aug 2028	2,453,768	3,295,937	0.003508%
UNITED KINGDOM I/L GILT	0.125% 10 Aug 2031	11,383,700	15,990,105	0.017021%
UNITED KINGDOM I/L GILT	0.125% 10 Aug 2048	2,615,045	3,965,892	0.004222%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2024	1,516,603	1,946,381	0.002072%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2026	1,423,675	1,859,963	0.001980%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2029	2,111,640	2,865,666	0.003050%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2044	2,068,065	3,063,100	0.003261%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2058	1,306,160	2,068,342	0.002202%
UNITED KINGDOM I/L GILT	0.125% 22 Mar 2068	1,472,383	2,582,851	0.002749%
UNITED KINGDOM I/L GILT	0.125% 22 Nov 2065	770,016	1,297,274	0.001381%
UNITED KINGDOM I/L GILT	0.25% 22 Mar 2052	1,656,996	2,624,898	0.002794%
UNITED KINGDOM I/L GILT	0.375% 22 Mar 2062	283,452	500,405	0.000533%

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UNITED KINGDOM I/L GILT	0.5% 22 Mar 2050	783,105	1,303,875	0.001388%
UNITED KINGDOM I/L GILT	0.625% 22 Mar 2040	2,315,445	3,654,147	0.003890%
UNITED KINGDOM I/L GILT	0.625% 22 Nov 2042	2,359,665	3,803,425	0.004049%
UNITED KINGDOM I/L GILT	0.75% 22 Mar 2034	3,022,383	4,580,338	0.004876%
UNITED KINGDOM I/L GILT	0.75% 22 Nov 2047	1,930,416	3,312,649	0.003526%
UNITED KINGDOM I/L GILT	1.125% 22 Nov 2037	826,310	1,373,407	0.001462%
UNITED KINGDOM I/L GILT	1.25% 22 Nov 2027	861,120	1,215,678	0.001294%
UNITED KINGDOM I/L GILT	1.25% 22 Nov 2032	2,308,935	3,613,065	0.003846%
UNITED KINGDOM I/L GILT	1.25% 22 Nov 2055	869,485	1,810,618	0.001927%
UNITED MEXICAN STATES	1.45% 25 Oct 2033	6,415,000	4,573,204	0.004868%
UNITED MEXICAN STATES	2.125% 25 Oct 2051	366,000	209,263	0.000223%
UNITED MEXICAN STATES	2.375% 11 Feb 2030	2,250,000	1,984,721	0.002113%
UNITED MEXICAN STATES	2.659% 24 May 2031	5,047,000	4,153,572	0.004421%
UNITED MEXICAN STATES	3.5% 12 Feb 2034	1,770,000	1,462,001	0.001556%
UNITED MEXICAN STATES	3.75% 11 Jan 2028	3,797,000	3,635,770	0.003870%
UNITED MEXICAN STATES	3.75% 19 Apr 2071	1,768,000	1,102,482	0.001174%
UNITED MEXICAN STATES	3.771% 24 May 2061	2,363,000	1,530,308	0.001629%
UNITED MEXICAN STATES	4.28% 14 Aug 2041	1,480,000	1,169,695	0.001245%
UNITED MEXICAN STATES	4.35% 15 Jan 2047	260,000	198,126	0.000211%
UNITED MEXICAN STATES	4.5% 22 Apr 2029	1,200,000	1,165,329	0.001240%
UNITED MEXICAN STATES	4.75% 08 Mar 2044	10,400,000	8,642,350	0.009200%
UNITED MEXICAN STATES	4.75% 27 Apr 2032	2,864,000	2,745,693	0.002923%
UNITED MEXICAN STATES	5.55% 21 Jan 2045	309,000	283,404	0.000302%
UNITED MEXICAN STATES	5.75% 12 Oct 2110	1,870,000	1,568,392	0.001670%
UNITED MEXICAN STATES	6.05% 11 Jan 2040	392,000	385,067	0.000410%
UNITED PF HOLDINGS LLC	1% 30 Dec 2026	0	0	0.000000%
UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	240,000	221,350	0.000236%
UNITEDHEALTH GROUP INC	2% 15 May 2030	240,000	205,659	0.000219%
UNITEDHEALTH GROUP INC	2.3% 15 May 2031	1,115,000	965,668	0.001028%
UNITEDHEALTH GROUP INC	2.375% 15 Oct 2022	110,000	109,992	0.000117%
UNITEDHEALTH GROUP INC	2.9% 15 May 2050	70,000	52,425	0.000056%
UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	375,000	326,956	0.000348%
UNITEDHEALTH GROUP INC	3.5% 15 Jun 2023	240,000	240,796	0.000256%



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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	110,000	93,814	0.000100%
UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	320,000	319,567	0.000340%
UNITEDHEALTH GROUP INC	3.75% 15 Oct 2047	907,000	783,772	0.000834%
UNITEDHEALTH GROUP INC	3.875% 15 Aug 2059	590,000	509,619	0.000542%
UNITEDHEALTH GROUP INC	4% 15 May 2029	1,860,000	1,842,332	0.001961%
UNITEDHEALTH GROUP INC	4.2% 15 Jan 2047	666,000	620,333	0.000660%
UNITEDHEALTH GROUP INC	4.2% 15 May 2032	1,050,000	1,049,144	0.001117%
UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	190,000	177,156	0.000189%
UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	150,000	143,961	0.000153%
UNITEDHEALTH GROUP INC	4.75% 15 May 2052	1,000,000	999,489	0.001064%
UNITEDHEALTH GROUP INC	4.95% 15 May 2062	200,000	202,775	0.000216%
UNIV OF CALIFORNIA CA REVENUES	4.767% 31 Dec 2099	438,000	408,326	0.000435%
UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	355,000	337,232	0.000359%
UNIV OF CALIFORNIA CA RGTS MED	4.132% 15 May 2032	610,000	603,959	0.000643%
UNIV OF MICHIGAN MI	3.504% 01 Apr 2052	423,000	374,132	0.000398%
UNIV OF MINNESOTA MN	4.048% 01 Apr 2052	358,000	351,384	0.000374%
UNIVERSAL HEALTH SVCS	2.65% 15 Oct 2030	5,000,000	3,998,723	0.004257%
UNUM GROUP	4% 15 Jun 2029	3,000,000	2,826,900	0.003009%
UPJOHN FINANCE BV	1.023% 23 Jun 2024	630,000	632,051	0.000673%
UPSTART SECURITIZATION TRUST	0.83% 20 Jul 2031	505,550	490,900	0.000523%
US BANCORP	1.45% 12 May 2025	1,570,000	1,471,272	0.001566%
US TREASURY FRN	1% 31 Jan 2023	17,500,000	17,528,356	0.018659%
US TREASURY N/B	0.125% 15 Aug 2023	34,100,000	33,023,719	0.035153%
US TREASURY N/B	0.125% 15 Feb 2024	158,300,000	151,244,520	0.160996%
US TREASURY N/B	0.125% 15 Jul 2023	71,000,000	68,955,977	0.073402%
US TREASURY N/B	0.125% 15 Oct 2023	47,150,000	45,455,547	0.048386%
US TREASURY N/B	0.125% 30 Jun 2023	30,000,000	29,180,859	0.031062%
US TREASURY N/B	0.125% 31 Jul 2023	40,200,000	38,994,000	0.041508%
US TREASURY N/B	0.25% 15 Jun 2023	30,000,000	29,237,109	0.031122%
US TREASURY N/B	0.25% 15 Jun 2024	47,700,000	45,233,016	0.048149%
US TREASURY N/B	0.25% 15 Mar 2024	60,400,000	57,670,203	0.061389%
US TREASURY N/B	0.25% 15 May 2024	28,600,000	27,182,289	0.028935%
US TREASURY N/B	0.25% 15 Nov 2023	69,900,000	67,360,664	0.071704%

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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 N/B	0.25% 30 Jun 2025	17,530,000	16,139,926	0.017181%
US TREASURY N/B	0.25% 30 Sep 2025	22,780,000	20,812,555	0.022154%
US TREASURY N/B	0.25% 31 Aug 2025	330,000	302,156	0.000322%
US TREASURY N/B	0.25% 31 Jul 2025	34,243,000	31,440,692	0.033468%
US TREASURY N/B	0.25% 31 May 2025	32,450,000	29,943,998	0.031875%
US TREASURY N/B	0.25% 31 Oct 2025	1,550,000	1,412,438	0.001504%
US TREASURY N/B	0.375% 15 Aug 2024	52,500,000	49,663,769	0.052866%
US TREASURY N/B	0.375% 15 Sep 2024	71,100,000	67,106,179	0.071433%
US TREASURY N/B	0.375% 30 Apr 2025	26,601,500	24,688,478	0.026280%
US TREASURY N/B	0.375% 30 Nov 2025	19,185,000	17,522,800	0.018653%
US TREASURY N/B	0.375% 31 Dec 2025	8,620,000	7,855,985	0.008363%
US TREASURY N/B	0.375% 31 Jan 2026	18,385,000	16,717,423	0.017795%
US TREASURY N/B	0.375% 31 Jul 2027	87,885,000	76,827,282	0.081781%
US TREASURY N/B	0.5% 15 Mar 2023	16,900,000	16,637,258	0.017710%
US TREASURY N/B	0.5% 28 Feb 2026	12,706,000	11,580,824	0.012328%
US TREASURY N/B	0.5% 30 Apr 2027	74,500,000	65,938,320	0.070190%
US TREASURY N/B	0.5% 30 Jun 2027	41,000,000	36,139,258	0.038469%
US TREASURY N/B	0.5% 31 Mar 2025	90,000,000	83,995,313	0.089411%
US TREASURY N/B	0.5% 31 May 2027	28,000,000	24,727,500	0.026322%
US TREASURY N/B	0.5% 31 Oct 2027	29,000,000	25,336,485	0.026970%
US TREASURY N/B	0.625% 15 Aug 2030	69,500,000	57,619,844	0.061335%
US TREASURY N/B	0.625% 15 May 2030	69,846,000	58,239,559	0.061995%
US TREASURY N/B	0.625% 15 Oct 2024	35,000,000	33,161,133	0.035299%
US TREASURY N/B	0.625% 30 Nov 2027	24,300,000	21,338,438	0.022714%
US TREASURY N/B	0.625% 31 Dec 2027	14,400,000	12,618,562	0.013432%
US TREASURY N/B	0.625% 31 Jul 2026	160,794,000	145,820,059	0.155222%
US TREASURY N/B	0.625% 31 Mar 2027	20,000,000	17,853,906	0.019005%
US TREASURY N/B	0.75% 30 Apr 2026	35,974,000	32,978,040	0.035104%
US TREASURY N/B	0.75% 31 Aug 2026	88,718,000	80,754,174	0.085961%
US TREASURY N/B	0.75% 31 Jan 2028	32,160,000	28,323,412	0.030150%
US TREASURY N/B	0.75% 31 Mar 2026	20,255,000	18,603,743	0.019803%
US TREASURY N/B	0.75% 31 May 2026	8,970,000	8,207,200	0.008736%
US TREASURY N/B	0.875% 15 Nov 2030	30,000,000	25,330,078	0.026963%

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US TREASURY N/B	0.875% 30 Jun 2026	94,980,000	87,192,382	0.092814%
US TREASURY N/B	0.875% 30 Sep 2026	66,490,000	60,724,070	0.064639%
US TREASURY N/B	0.875% 31 Jan 2024	7,200,000	6,967,125	0.007416%
US TREASURY N/B	1% 15 Dec 2024	74,200,000	70,661,008	0.075217%
US TREASURY N/B	1% 31 Jul 2028	53,100,000	46,962,387	0.049990%
US TREASURY N/B	1.125% 15 Aug 2040	169,120,000	116,838,138	0.124371%
US TREASURY N/B	1.125% 15 Feb 2031	60,500,000	51,987,461	0.055339%
US TREASURY N/B	1.125% 15 May 2040	65,000,000	45,246,094	0.048163%
US TREASURY N/B	1.125% 28 Feb 2025	38,500,000	36,644,180	0.039007%
US TREASURY N/B	1.125% 28 Feb 2027	88,400,000	80,986,140	0.086208%
US TREASURY N/B	1.125% 29 Feb 2028	25,800,000	23,197,828	0.024694%
US TREASURY N/B	1.125% 31 Aug 2028	117,160,000	104,267,824	0.110991%
US TREASURY N/B	1.125% 31 Oct 2026	75,660,000	69,740,196	0.074237%
US TREASURY N/B	1.25% 15 Aug 2031	172,190,000	148,231,377	0.157789%
US TREASURY N/B	1.25% 15 May 2050	76,350,000	48,577,688	0.051710%
US TREASURY N/B	1.25% 30 Apr 2028	31,490,000	28,403,734	0.030235%
US TREASURY N/B	1.25% 30 Jun 2028	152,500,000	137,184,472	0.146029%
US TREASURY N/B	1.25% 30 Nov 2026	20,470,000	18,954,740	0.020177%
US TREASURY N/B	1.25% 30 Sep 2028	69,000,000	61,800,820	0.065785%
US TREASURY N/B	1.25% 31 Dec 2026	20,369,000	18,827,003	0.020041%
US TREASURY N/B	1.25% 31 Mar 2028	36,340,000	32,830,919	0.034948%
US TREASURY N/B	1.25% 31 May 2028	22,600,000	20,357,656	0.021670%
US TREASURY N/B	1.375% 15 Aug 2050	124,885,000	82,204,576	0.087505%
US TREASURY N/B	1.375% 15 Nov 2031	99,340,000	86,161,928	0.091717%
US TREASURY N/B	1.375% 15 Nov 2040	163,100,000	117,463,855	0.125037%
US TREASURY N/B	1.375% 30 Sep 2023	138,400,000	135,713,094	0.144463%
US TREASURY N/B	1.375% 31 Aug 2023	55,000,000	53,983,789	0.057464%
US TREASURY N/B	1.375% 31 Aug 2026	40,000,000	37,382,812	0.039793%
US TREASURY N/B	1.375% 31 Dec 2028	26,230,000	23,642,861	0.025167%
US TREASURY N/B	1.375% 31 Jan 2025	32,000,000	30,691,250	0.032670%
US TREASURY N/B	1.375% 31 Oct 2028	66,800,000	60,226,984	0.064110%
US TREASURY N/B	1.5% 15 Aug 2026	19,000,000	17,843,672	0.018994%
US TREASURY N/B	1.5% 15 Feb 2030	24,610,800	22,105,497	0.023531%

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US TREASURY N/B	1.5% 30 Nov 2024	85,000,000	81,995,117	0.087282%
US TREASURY N/B	1.5% 30 Nov 2028	25,670,000	23,309,563	0.024812%
US TREASURY N/B	1.5% 30 Sep 2024	37,000,000	35,791,719	0.038099%
US TREASURY N/B	1.5% 31 Jan 2027	28,300,000	26,422,914	0.028127%
US TREASURY N/B	1.5% 31 Oct 2024	39,000,000	37,679,180	0.040109%
US TREASURY N/B	1.625% 15 Aug 2029	50,500,000	45,978,672	0.048943%
US TREASURY N/B	1.625% 15 Feb 2026	122,786,200	116,699,650	0.124224%
US TREASURY N/B	1.625% 15 May 2026	76,623,600	72,615,826	0.077298%
US TREASURY N/B	1.625% 15 May 2031	138,975,000	124,176,333	0.132183%
US TREASURY N/B	1.625% 15 Nov 2050	116,355,000	81,834,835	0.087111%
US TREASURY N/B	1.625% 30 Apr 2023	70,000,000	69,291,797	0.073759%
US TREASURY N/B	1.625% 30 Nov 2026	10,124,800	9,526,804	0.010141%
US TREASURY N/B	1.625% 30 Sep 2026	20,000,000	18,866,406	0.020083%
US TREASURY N/B	1.625% 31 Oct 2023	10,000,000	9,826,953	0.010461%
US TREASURY N/B	1.625% 31 Oct 2026	44,000,000	41,440,781	0.044113%
US TREASURY N/B	1.75% 15 Aug 2041	126,685,000	96,364,726	0.102578%
US TREASURY N/B	1.75% 15 Nov 2029	4,817,500	4,420,621	0.004706%
US TREASURY N/B	1.75% 31 Dec 2024	20,000,000	19,382,812	0.020633%
US TREASURY N/B	1.75% 31 Jan 2029	37,920,000	34,961,944	0.037216%
US TREASURY N/B	1.75% 31 Jul 2024	200,700,000	195,666,821	0.208282%
US TREASURY N/B	1.875% 15 Feb 2032	48,000,000	43,485,000	0.046289%
US TREASURY N/B	1.875% 15 Feb 2041	1,710,000	1,341,081	0.001428%
US TREASURY N/B	1.875% 15 Feb 2051	159,433,000	119,593,434	0.127304%
US TREASURY N/B	1.875% 15 Nov 2051	62,380,000	46,804,494	0.049822%
US TREASURY N/B	1.875% 28 Feb 2029	28,889,000	26,849,843	0.028581%
US TREASURY N/B	1.875% 30 Jun 2026	14,000,000	13,389,141	0.014252%
US TREASURY N/B	2% 15 Aug 2051	80,330,000	62,083,166	0.066086%
US TREASURY N/B	2% 15 Feb 2025	10,000,000	9,743,359	0.010372%
US TREASURY N/B	2% 15 Feb 2050	49,034,700	37,998,062	0.040448%
US TREASURY N/B	2% 15 Nov 2026	31,909,300	30,508,282	0.032475%
US TREASURY N/B	2% 15 Nov 2041	61,535,000	48,872,251	0.052023%
US TREASURY N/B	2.125% 29 Feb 2024	22,624,100	22,316,554	0.023755%
US TREASURY N/B	2.125% 30 Nov 2023	62,673,100	61,953,338	0.065948%

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US TREASURY N/B	2.125% 30 Nov 2024	20,000,000	19,586,719	0.020850%
US TREASURY N/B	2.125% 31 Jul 2024	100,000,000	98,250,000	0.104585%
US TREASURY N/B	2.125% 31 May 2026	15,000,000	14,491,406	0.015426%
US TREASURY N/B	2.25% 15 Aug 2046	201,000,000	162,071,952	0.172522%
US TREASURY N/B	2.25% 15 Aug 2049	35,550,100	29,169,135	0.031050%
US TREASURY N/B	2.25% 15 Feb 2027	116,348,800	112,181,150	0.119414%
US TREASURY N/B	2.25% 15 Feb 2052	36,556,000	30,084,446	0.032024%
US TREASURY N/B	2.25% 15 Nov 2024	144,420,300	141,971,925	0.151126%
US TREASURY N/B	2.25% 15 Nov 2025	211,200,000	205,705,501	0.218968%
US TREASURY N/B	2.25% 15 Nov 2027	33,000,000	31,637,461	0.033677%
US TREASURY N/B	2.25% 30 Apr 2024	33,165,900	32,733,188	0.034844%
US TREASURY N/B	2.25% 31 Dec 2023	15,500,000	15,334,102	0.016323%
US TREASURY N/B	2.25% 31 Mar 2024	10,000,000	9,874,219	0.010511%
US TREASURY N/B	2.25% 31 Oct 2024	10,000,000	9,832,031	0.010466%
US TREASURY N/B	2.375% 15 Aug 2024	52,693,200	51,995,427	0.055348%
US TREASURY N/B	2.375% 15 Feb 2042	41,780,000	35,428,134	0.037712%
US TREASURY N/B	2.375% 15 May 2029	70,000,000	67,060,547	0.071384%
US TREASURY N/B	2.375% 15 May 2051	3,410,000	2,878,653	0.003064%
US TREASURY N/B	2.375% 31 Mar 2029	22,255,000	21,303,077	0.022677%
US TREASURY N/B	2.5% 15 Feb 2045	75,070,000	63,668,744	0.067774%
US TREASURY N/B	2.5% 15 May 2046	2,581,000	2,187,599	0.002329%
US TREASURY N/B	2.5% 30 Apr 2024	7,000,000	6,939,023	0.007386%
US TREASURY N/B	2.5% 31 Mar 2027	4,700,000	4,585,621	0.004881%
US TREASURY N/B	2.5% 31 May 2024	1,105,000	1,095,029	0.001166%
US TREASURY N/B	2.625% 15 Apr 2025	6,480,000	6,409,631	0.006823%
US TREASURY N/B	2.625% 15 Feb 2029	51,000,000	49,655,273	0.052857%
US TREASURY N/B	2.625% 31 Dec 2023	5,000,000	4,975,000	0.005296%
US TREASURY N/B	2.625% 31 Dec 2025	19,031,600	18,762,481	0.019972%
US TREASURY N/B	2.625% 31 May 2027	300,000	294,328	0.000313%
US TREASURY N/B	2.75% 15 Aug 2042	13,500,000	12,112,559	0.012894%
US TREASURY N/B	2.75% 15 Feb 2024	363,900	362,621	0.000386%
US TREASURY N/B	2.75% 15 Feb 2028	20,000,000	19,650,781	0.020918%
US TREASURY N/B	2.75% 15 Nov 2023	985,000	982,037	0.001045%

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US TREASURY N/B	2.75% 15 Nov 2047	2,675,000	2,396,424	0.002551%
US TREASURY N/B	2.75% 28 Feb 2025	30,000,000	29,783,203	0.031703%
US TREASURY N/B	2.75% 31 May 2029	18,790,000	18,420,072	0.019608%
US TREASURY N/B	2.875% 15 Aug 2028	6,963,000	6,878,138	0.007322%
US TREASURY N/B	2.875% 15 Aug 2045	61,695,000	56,046,052	0.059660%
US TREASURY N/B	2.875% 15 May 2032	7,663,000	7,576,791	0.008065%
US TREASURY N/B	2.875% 15 May 2052	27,984,000	26,431,763	0.028136%
US TREASURY N/B	2.875% 15 Nov 2046	19,821,000	18,071,177	0.019236%
US TREASURY N/B	2.875% 30 Apr 2025	1,320,000	1,314,328	0.001399%
US TREASURY N/B	2.875% 30 Nov 2025	20,065,600	19,945,677	0.021232%
US TREASURY N/B	2.875% 31 May 2025	50,000,000	49,785,156	0.052995%
US TREASURY N/B	3% 15 Aug 2048	21,250,000	20,078,760	0.021373%
US TREASURY N/B	3% 15 Feb 2047	29,720,000	27,752,211	0.029542%
US TREASURY N/B	3% 15 Feb 2048	68,085,000	64,148,836	0.068285%
US TREASURY N/B	3% 15 May 2045	1,950,000	1,808,777	0.001925%
US TREASURY N/B	3% 15 Nov 2044	7,100,000	6,579,426	0.007004%
US TREASURY N/B	3% 15 Nov 2045	9,355,500	8,693,306	0.009254%
US TREASURY N/B	3.125% 15 Aug 2044	36,585,100	34,652,949	0.036887%
US TREASURY N/B	3.125% 15 Feb 2043	11,500,000	10,926,348	0.011631%
US TREASURY N/B	3.125% 15 May 2048	22,235,000	21,518,442	0.022906%
US TREASURY N/B	3.125% 15 Nov 2041	13,325,000	12,793,562	0.013618%
US TREASURY N/B	3.25% 15 May 2042	9,120,000	8,900,550	0.009474%
US TREASURY N/B	3.25% 30 Jun 2027	3,770,000	3,806,816	0.004052%
US TREASURY N/B	3.25% 30 Jun 2029	4,955,000	5,013,841	0.005337%
US TREASURY N/B	3.375% 15 May 2044	12,635,000	12,470,646	0.013275%
US TREASURY N/B	3.625% 15 Aug 2043	5,732,500	5,883,426	0.006263%
US TREASURY N/B	3.625% 15 Feb 2044	5,935,000	6,089,403	0.006482%
US TREASURY N/B	3.75% 15 Aug 2041	9,714,700	10,207,266	0.010865%
US TREASURY N/B	3.75% 15 Nov 2043	7,445,000	7,787,877	0.008290%
US TREASURY N/B	3.875% 15 Aug 2040	7,122,100	7,678,792	0.008174%
US TREASURY N/B	4.375% 15 Feb 2038	8,045,000	9,367,083	0.009971%
US TREASURY N/B	5.5% 15 Aug 2028	71,767,400	81,366,290	0.086612%
US TREASURY N/B	6% 15 Feb 2026	8,000,000	8,801,562	0.009369%

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US TREASURY N/B	6.125% 15 Aug 2029	18,071,700	21,628,860	0.023023%
US TREASURY N/B	6.875% 15 Aug 2025	50,000,000	55,707,031	0.059299%
USI INC	1% 16 May 2024	26,766,580	25,612,405	0.027264%
VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	830,000	727,503	0.000774%
VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	2,250,000	2,349,653	0.002501%
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,633,000	1,753,026	0.001866%
VB S1 ISSUER LLC	4.288% 15 Feb 2052	3,525,000	3,195,550	0.003402%
VB S1 ISSUER LLC	5.268% 15 Feb 2052	6,000,000	5,449,802	0.005801%
VECTRA CO	1% 08 Mar 2026	3,000,000	2,310,000	0.002459%
VEDANTA RESOURCES	13.875% 21 Jan 2024	235,000	209,150	0.000223%
VEDANTA RESOURCES	8.95% 11 Mar 2025	495,000	391,050	0.000416%
VEDANTA RESOURCES LTD	6.125% 09 Aug 2024	200,000	121,260	0.000129%
VENTURE CDO LTD	1% 15 Apr 2034	3,525,000	3,365,060	0.003582%
VENTURE CDO LTD	1% 18 Jul 2031	1,000,000	977,494	0.001041%
VENTURE CLO 43 LIMITED	1% 15 Apr 2034	1,365,000	1,324,012	0.001409%
VEOLIA ENVIRONNEMENT SA	1% 31 Dec 2099	100,000	87,280	0.000093%
VEON HOLDINGS BV	3.375% 25 Nov 2027	270,000	139,725	0.000149%
VERIZON COMMUNICATIONS	1.5% 18 Sep 2030	1,173,000	937,475	0.000998%
VERIZON COMMUNICATIONS	1.68% 30 Oct 2030	935,000	753,530	0.000802%
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	540,000	433,740	0.000462%
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	1,588,000	1,410,496	0.001501%
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	3,766,000	3,122,536	0.003324%
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	1,774,000	1,516,783	0.001615%
VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	280,000	264,538	0.000282%
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	4,027,000	2,954,072	0.003145%
VERIZON COMMUNICATIONS	2.85% 03 Sep 2041	635,000	475,906	0.000507%
VERIZON COMMUNICATIONS	2.875% 15 Jan 2038	400,000	378,797	0.000403%
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	1,850,000	1,312,779	0.001397%
VERIZON COMMUNICATIONS	3% 20 Nov 2060	436,000	295,985	0.000315%
VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	3,325,000	3,023,075	0.003218%
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	160,000	130,246	0.000139%
VERIZON COMMUNICATIONS	3.55% 22 Mar 2051	5,000,000	4,008,362	0.004267%
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	1,980,000	1,688,133	0.001797%

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<u>Security Name</u>	<u>Security Description</u>	<u>Shares</u>	<u>Market Value (\$)</u>	<u>% of OPERF</u>
VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	64,000	61,919	0.000066%
VERIZON COMMUNICATIONS	4% 22 Mar 2050	1,093,000	944,549	0.001005%
VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	1,220,000	1,181,594	0.001258%
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	690,000	611,650	0.000651%
VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	1,272,000	1,268,926	0.001351%
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	2,526,000	2,512,244	0.002674%
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	710,000	692,216	0.000737%
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	300,000	295,250	0.000314%
VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	110,000	118,419	0.000126%
VERSCEND HOLDING CORP	1% 27 Aug 2025	3,468,120	3,312,055	0.003526%
VERUS SECURITIZATION TRUST	1% 25 Feb 2064	862,936	834,021	0.000888%
VERUS SECURITIZATION TRUST	1% 25 Feb 2066	730,602	660,401	0.000703%
VERUS SECURITIZATION TRUST	1% 25 Jan 2067	6,613,337	6,311,263	0.006718%
VERUS SECURITIZATION TRUST	1% 25 Jul 2066	2,265,856	1,983,000	0.002111%
VERUS SECURITIZATION TRUST	1% 25 Nov 2059	474,288	471,480	0.000502%
VERUS SECURITIZATION TRUST	1% 25 Oct 2063	393,295	383,102	0.000408%
VERUS SECURITIZATION TRUST	1% 25 Oct 2066	3,078,845	2,766,057	0.002944%
VERUS SECURITIZATION TRUST	1% 25 Sep 2066	2,635,872	2,292,818	0.002441%
VERUS SECURITIZATION TRUST	4.13% 25 Feb 2067	1,550,262	1,519,305	0.001617%
VETCOR PROFESINL PRACTICES LLC	1% 02 Jul 2025	8,753,458	8,162,599	0.008689%
VETCOR PROFESSIONAL PRACT LLC	1% 13 Jun 2029	15,300,000	15,028,878	0.015998%
VETCOR PROFESSIONAL PRACTICES	1% 02 Jul 2025	5,952,000	5,550,240	0.005908%
VIATRIS INC	2.7% 22 Jun 2030	4,000,000	3,210,244	0.003417%
VIATRIS INC	4% 22 Jun 2050	1,000,000	669,587	0.000713%
VIBRANTZ TECH INC	9% 15 Feb 2030	7,500,000	5,286,934	0.005628%
VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	255,000	224,291	0.000239%
VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	482,000	440,215	0.000469%
VICI PROPERTIES / NOTE	4.5% 01 Sep 2026	102,000	93,840	0.000100%
VICI PROPERTIES / NOTE	4.625% 15 Jun 2025	141,000	134,126	0.000143%
VICI PROPERTIES LP	4.375% 15 May 2025	200,000	195,336	0.000208%
VICI PROPERTIES LP	4.75% 15 Feb 2028	5,555,000	5,302,081	0.005644%
VICI PROPERTIES LP	4.95% 15 Feb 2030	1,555,000	1,473,689	0.001569%
VICI PROPERTIES LP	5.125% 15 May 2032	1,155,000	1,088,403	0.001159%



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VICOF II LCSS SPV	1% 22 Feb 2030	7,500,000	7,481,250	0.007964%
VICOF III TRUST	1% 20 Nov 2029	4,438,095	4,438,095	0.004724%
VIET NAM DEBT AND ASSET	1% 10 Oct 2025	1,225,000	1,047,375	0.001115%
VIRGINIA ELEC + POWER CO	4.2% 15 May 2045	329,000	294,317	0.000313%
VIRGINIA ELEC + POWER CO	4.625% 15 May 2052	1,005,000	972,485	0.001035%
VIRGINIA ELEC + POWER CO	6% 15 May 2037	511,000	566,753	0.000603%
VISA INC	2.05% 15 Apr 2030	530,000	464,926	0.000495%
VISA INC	3.15% 14 Dec 2025	1,240,000	1,220,664	0.001299%
VISA INC	4.3% 14 Dec 2045	1,290,000	1,274,295	0.001356%
VISION SOLUTIONS, INC.	1% 23 Apr 2029	5,420,000	4,761,687	0.005069%
VISION SOLUTIONS, INC.	1% 24 Apr 2028	9,031,750	8,146,639	0.008672%
VISTRA OPERATIONS CO LLC	4.3% 15 Jul 2029	810,000	733,557	0.000781%
VISTRA OPERATIONS CO LLC	5.125% 13 May 2025	1,744,000	1,726,830	0.001838%
VITERRA FINANCE BV	0.375% 24 Sep 2025	570,000	532,871	0.000567%
VITERRA FINANCE BV	4.9% 21 Apr 2027	2,000,000	1,943,910	0.002069%
VIVALTO SANTE SAS	1% 21 Jul 2028	10,900,000	10,255,863	0.010917%
VMWARE INC	1.8% 15 Aug 2028	175,000	145,330	0.000155%
VMWARE INC	2.2% 15 Aug 2031	580,000	456,708	0.000486%
VMWARE INC	3.9% 21 Aug 2027	273,000	262,040	0.000279%
VMWARE INC	4.65% 15 May 2027	164,000	163,152	0.000174%
VNO MORTGAGE TRUST	3.805% 10 Jan 2035	1,430,000	1,358,948	0.001447%
VODAFONE GROUP PLC	4.25% 17 Sep 2050	3,000,000	2,506,622	0.002668%
VODAFONE GROUP PLC	4.375% 30 May 2028	970,000	965,522	0.001028%
VOLKSWAGEN GROUP AMERICA	2.7% 26 Sep 2022	732,000	730,851	0.000778%
VOLKSWAGEN GROUP AMERICA	4.75% 13 Nov 2028	3,000,000	2,983,602	0.003176%
VOLKSWAGEN INTL FIN NV	4.125% 16 Nov 2038	200,000	195,791	0.000208%
VONOVIA SE	1.375% 28 Jan 2026	400,000	387,404	0.000412%
VONTIER CORP	2.95% 01 Apr 2031	3,000,000	2,351,580	0.002503%
VOYA CLO LTD	1% 15 Oct 2031	1,450,000	1,422,856	0.001515%
VOYA CLO LTD	1% 20 Apr 2034	910,000	872,155	0.000928%
VT TOPCO, INC.	1% 01 Aug 2025	10,160,313	9,743,256	0.010371%
VT TOPCO, INC.	1% 31 Jul 2026	1,500,000	1,414,500	0.001506%
VTR COMUNICACIONES SPA	5.125% 15 Jan 2028	200,000	144,277	0.000154%

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VTR FINANCE BV	6.375% 15 Jul 2028	200,000	142,680	0.000152%
WACHOVIA MORTGAGE LOAN TRUST,	1% 25 Aug 2036	4,128,942	1,693,695	0.001803%
WALMART INC	1.5% 22 Sep 2028	280,000	245,563	0.000261%
WALMART INC	1.8% 22 Sep 2031	140,000	118,861	0.000127%
WALT DISNEY COMPANY/THE	4.7% 23 Mar 2050	2,000,000	1,972,541	0.002100%
WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	15,000	17,105	0.000018%
WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	380,000	452,687	0.000482%
WAND NEWCO 3 INC	1% 05 Feb 2026	7,157,542	6,629,673	0.007057%
WAND NEWCO 3 INC	1% 05 Feb 2027	14,200,000	13,312,500	0.014171%
WASHINGTON MUTUAL ASSET BACKED	1% 25 May 2036	4,201,512	3,429,321	0.003650%
WATERFALL COMMERCIAL MORTGAGE	1% 14 Sep 2022	330,115	320,675	0.000341%
WAVE USA	3.597% 15 Sep 2044	3,249,074	2,646,475	0.002817%
WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	1,380,000	1,331,736	0.001418%
WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	820,000	630,852	0.000672%
WEBERSTEPHEN PRODUCTS LLC	1% 30 Oct 2027	1,545,224	1,398,428	0.001489%
WELLFLEET CLO LTD	1% 20 Jul 2032	2,755,000	2,667,683	0.002840%
WELLMAN PARK CLO LTD	1% 15 Jul 2034	2,970,000	2,864,711	0.003049%
WELLS FARGO + COMPANY	1% 02 Mar 2033	1,745,000	1,548,627	0.001648%
WELLS FARGO + COMPANY	1% 04 Apr 2031	530,000	518,315	0.000552%
WELLS FARGO + COMPANY	1% 04 Apr 2051	7,315,000	7,174,542	0.007637%
WELLS FARGO + COMPANY	1% 11 Feb 2026	200,000	187,973	0.000200%
WELLS FARGO + COMPANY	1% 11 Feb 2031	6,000,000	5,157,762	0.005490%
WELLS FARGO + COMPANY	1% 22 May 2028	839,000	795,967	0.000847%
WELLS FARGO + COMPANY	1% 24 Mar 2028	342,000	323,924	0.000345%
WELLS FARGO + COMPANY	1% 25 Apr 2026	3,637,000	3,576,936	0.003808%
WELLS FARGO + COMPANY	1% 25 Apr 2053	325,000	300,724	0.000320%
WELLS FARGO + COMPANY	1% 30 Apr 2026	200,000	187,110	0.000199%
WELLS FARGO + COMPANY	1% 30 Oct 2030	1,816,000	1,596,946	0.001700%
WELLS FARGO + COMPANY	3% 22 Apr 2026	3,355,000	3,192,505	0.003398%
WELLS FARGO + COMPANY	3% 23 Oct 2026	960,000	905,806	0.000964%
WELLS FARGO + COMPANY	3.75% 24 Jan 2024	420,000	420,995	0.000448%
WELLS FARGO + COMPANY	4.15% 24 Jan 2029	1,160,000	1,121,336	0.001194%
WELLS FARGO + COMPANY	4.4% 14 Jun 2046	260,000	226,308	0.000241%

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WELLS FARGO + COMPANY	4.65% 04 Nov 2044	590,000	530,631	0.000565%
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	2,710,000	2,480,884	0.002641%
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	1,510,000	1,399,542	0.001490%
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	820,000	803,184	0.000855%
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	7,017,848	204,377	0.000218%
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2036	1,100,000	1,021,382	0.001087%
WELLS FARGO COMMERCIAL MORTGAG	1% 15 May 2048	1,150,000	1,126,276	0.001199%
WELLS FARGO COMMERCIAL MORTGAG	3.467% 15 Apr 2050	1,070,000	1,033,555	0.001100%
WELLS FARGO COMMERCIAL MORTGAG	3.808% 15 Dec 2047	960,000	928,085	0.000988%
WELLS FARGO COMMERCIAL MORTGAG	3.839% 15 Sep 2058	1,000,000	988,277	0.001052%
WELLTOWER INC	2.7% 15 Feb 2027	430,000	397,110	0.000423%
WENDYS FUNDING LLC	2.37% 15 Jun 2051	1,826,550	1,548,186	0.001648%
WENDYS FUNDING LLC	3.783% 15 Jun 2049	1,802,550	1,731,537	0.001843%
WENDYS FUNDING LLC	3.884% 15 Mar 2048	1,360,875	1,281,833	0.001364%
WESTERN DIGITAL CORP	2.85% 01 Feb 2029	265,000	215,762	0.000230%
WESTERN MIDSTREAM OPERAT	1% 13 Jan 2023	230,000	228,850	0.000244%
WESTERN MIDSTREAM OPERAT	3.6% 01 Feb 2025	650,000	598,813	0.000637%
WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	150,000	135,750	0.000145%
WESTERN MIDSTREAM OPERAT	4.55% 01 Feb 2030	2,770,000	2,396,050	0.002551%
WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	60,000	48,900	0.000052%
WESTERN MIDSTREAM OPERAT	5.75% 01 Feb 2050	400,000	321,223	0.000342%
WESTLAKE AUTOMOBILE RECEIVABLE	0.32% 15 Apr 2025	656,987	648,571	0.000690%
WESTLAKE AUTOMOBILE RECEIVABLE	0.57% 16 Sep 2024	4,940,173	4,883,782	0.005199%
WESTLAKE AUTOMOBILE RECEIVABLE	2.72% 15 Nov 2024	2,875,000	2,851,993	0.003036%
WESTLAKE AUTOMOBILE RECEIVABLE	4.31% 15 Sep 2027	1,485,000	1,478,662	0.001574%
WESTLAKE CORP	3.375% 15 Aug 2061	247,000	166,308	0.000177%
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2047	860,000	841,437	0.000896%
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 May 2047	2,060,000	1,995,299	0.002124%
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Oct 2057	20,984,711	2,675,077	0.002848%
WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	1,250,000	1,234,484	0.001314%
WF RBS COMMERCIAL MORTGAGE TRU	4.045% 15 Mar 2047	85,000	84,639	0.000090%
WHATABRANDS LLC	1% 03 Aug 2028	2,415,162	2,258,176	0.002404%
WHITEBOX CLO III LTD	1% 15 Oct 2034	1,610,000	1,553,797	0.001654%

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WILLIAM MORRIS ENDEAVOR ENTMT	1% 18 May 2025	12,111,943	11,367,906	0.012101%
WILLIAMS COMPANIES INC	2.6% 15 Mar 2031	1,500,000	1,255,434	0.001336%
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	390,000	352,761	0.000376%
WILLIAMS COMPANIES INC	5.75% 24 Jun 2044	1,000,000	997,324	0.001062%
WILLIAMS COMPANIES INC	7.5% 15 Jan 2031	128,000	147,034	0.000157%
WILLIAMS COMPANIES INC	8.75% 15 Mar 2032	70,000	87,269	0.000093%
WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	1,310,000	1,123,079	0.001195%
WILLIS NORTH AMERICA INC	3.6% 15 May 2024	895,000	881,561	0.000938%
WINGSTOP FUNDING LLC	2.841% 05 Dec 2050	2,467,600	2,192,241	0.002334%
WINGSTOP FUNDING LLC	3.734% 05 Mar 2052	3,000,000	2,672,331	0.002845%
WOODMONT TRUST	1% 15 Jan 2032	7,900,000	7,701,354	0.008198%
WOOF HOLDINGS INC	1% 21 Dec 2028	2,200,000	2,112,000	0.002248%
WORKDAY INC	3.5% 01 Apr 2027	220,000	210,385	0.000224%
WORKDAY INC	3.7% 01 Apr 2029	380,000	355,448	0.000378%
WORKDAY INC	3.8% 01 Apr 2032	2,050,000	1,873,035	0.001994%
WP CAREY INC	2.25% 01 Apr 2033	1,000,000	767,948	0.000817%
WP CPP HOLDINGS LLC	1% 30 Apr 2025	3,500,000	3,316,250	0.003530%
WR GRACE CO	1% 22 Sep 2028	3,174,050	3,004,238	0.003198%
WRENCH GROUP LLC	1% 30 Apr 2026	1,895,116	1,795,622	0.001911%
WYETH LLC	5.95% 01 Apr 2037	650,000	750,050	0.000798%
WYNN MACAU LTD	4.875% 01 Oct 2024	200,000	148,723	0.000158%
XCEL ENERGY INC	4.6% 01 Jun 2032	595,000	590,096	0.000628%
ZAIS CLO 13, LIMITED	1% 15 Jul 2032	905,000	890,566	0.000948%
ZIONS BANCORP NA	3.25% 29 Oct 2029	2,000,000	1,740,384	0.001853%
ZOTEC PARTNERS LLC	1% 14 Feb 2024	1,959,900	1,876,604	0.001998%
ZUERCHER KANTONALBANK	0.01% 15 May 2026	1,100,000	1,070,116	0.001139%
<b>Grand Total</b>			<b>17,354,670,047</b>	<b>18.473617%</b>