

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) M ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST
1b	Three-digit plan number (PN) ▶ 002
1c	Effective date of plan 07/01/2015
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) GENENTECH, INC. 1 DNA WAY SOUTH SAN FRANCISCO, CA 94080
2b	Employer Identification Number (EIN) 90-1131832
2c	Plan Sponsor's telephone number 650-225-1000
2d	Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/07/2025	ALAYNE GATTI
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☐ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4)** ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5)** ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☒ **A** (Insurance Information) – Number Attached 5
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST	B Three-digit plan number (PN) ►	002
C Plan sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.	D Employer Identification Number (EIN) 90-1131832	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	063963	0	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶		
b	Balance at the end of the previous year	7b	89497157
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	2742429
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below)..... ▶	7c(5)	
	(6) Total additions	7c(6)	2742429
d	Total of balance and additions (add lines 7b and 7c(6))	7d	92239586
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
	(2) Administration charge made by carrier.....	7e(2)	
	(3) Transferred to separate account	7e(3)	
	(4) Other (specify below)..... ▶ CASH	7e(4)	11989000
	(5) Total deductions	7e(5)	11989000
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	80250586

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.	D Employer Identification Number (EIN) 90-1131832	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier TRANSAMERICA PREMIER LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
39-0989781	86231	MDA01315TR	0	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	
6 Contracts With Allocated Funds:		
a State the basis of premium rates ▶		
b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐		
7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶		
b Balance at the end of the previous year	7b	88957754
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	2616114
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)..... ▶	7c(5)	
(6) Total additions	7c(6)	2616114
d Total of balance and additions (add lines 7b and 7c(6))	7d	91573868
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶ WITHDRAWAL	7e(4)	11864000
(5) Total deductions	7e(5)	11864000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	79709868

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.	D Employer Identification Number (EIN) 90-1131832	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-1590850	65935	GC 30030	0	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.
--

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☒ other ▶ **OTHER - GROUP ANNUITY**

b Balance at the end of the previous year	7b	103626748
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	3012328
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	3012328
d Total of balance and additions (add lines 7b and 7c(6))	7d	106639076
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	13800000
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶	7e(4)	
(5) Total deductions	7e(5)	13800000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	92839076

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.	D Employer Identification Number (EIN) 90-1131832	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
VOYA FINANCIAL

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
71-0294708	86509	060471 031941	0	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	
6	Contracts With Allocated Funds:		
a	State the basis of premium rates ▶		
b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e	Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f	If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐		
7	Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a	Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶		
b	Balance at the end of the previous year	7b	87937388
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	2623547
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below)..... ▶	7c(5)	
	(6) Total additions	7c(6)	2623547
d	Total of balance and additions (add lines 7b and 7c(6))	7d	90560935
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
	(2) Administration charge made by carrier.....	7e(2)	
	(3) Transferred to separate account	7e(3)	
	(4) Other (specify below)..... ▶ WITHDRAWAL	7e(4)	11744000
	(5) Total deductions	7e(5)	11744000
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	78816935

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.	D Employer Identification Number (EIN) 90-1131832

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier AMERICAN GENERAL LIFE INSURANCE COMPANY
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
25-0598210	60488	16012	0	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	
6 Contracts With Allocated Funds:		
a State the basis of premium rates ▶		
b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	
e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶		
f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐		
7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)		
a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☒ guaranteed investment (4) ☐ other ▶		
b Balance at the end of the previous year	7b	88792053
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits.....	7c(2)	
(3) Interest credited during the year.....	7c(3)	2617602
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)..... ▶	7c(5)	
(6) Total additions	7c(6)	2617602
d Total of balance and additions (add lines 7b and 7c(6))	7d	91409655
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier.....	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)..... ▶ BOOK VALUE ADJUSTMENT	7e(4)	11853000
(5) Total deductions	7e(5)	11853000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	79556655

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.	D Employer Identification Number (EIN) 90-1131832	

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
UBS REALTY INVESTORS LLC
61-1553760

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PANTHEON
94-3047085

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
PRUDENTIAL INSURANCE COMPANY
22-1211670

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
JP MORGAN ASSET MANAGEMENT
270 PARK AVENUE FLOOR 7 NEW YORK, NY 10017

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

GRESHAM INVESTMENT MANAGEMENT LLC

20-1930384

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ADAMS STREET PARTNERS LLC

36-4395178

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JACOBS LEVY EQUITY MANAGEMENT

22-2774695

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	3574128	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MARATHON ASSET MANAGEMENT LLP

13-3979511

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	2782377	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	2500362	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WELLINGTON MANAGEMENT

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	2444938	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

PACIFIC INVESTMENT MANAGEMENT

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	2419095	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ARROWSTREET

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	2313751	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ALLIANCE BERNSTEIN

13-4064930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	2225734	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

RANGER INVESTMENT MANAGEMENT

02-0661004

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	2108107	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

WILLIAM BLAIR INVESTMENT MANAGEMENT

47-2614791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	1992126	Yes ☒ No ☐	Yes ☒ No ☐	32089	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PGIM

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	1962301	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ALLIANCE BERNSTEIN

13-4064930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	GLIDEPATH MANAGER	1710211	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

COPELAND CAPITAL MANAGEMENT LLC

20-3145515

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	1157918	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BLACKROCK INSTITUTIONAL

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	1079446	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

GALLIARD CAPITAL MANAGEMENT

41-1813702

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	1078273	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

COHEN AND STEERS

13-3353336

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	1041977	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BARINGS LLC

51-0504477

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	995675	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

RUSSELL INVESTMENTS TRUST COMPANY

91-1116938

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 17 16	INVESTMENT MANAGER	931794	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK AND TRUST COMPANY

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 12	TRUSTEE	886964	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CEREDEX VALUE ADVISORS

26-1482988

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	863259	Yes ☒ No ☐	Yes ☒ No ☐	130692	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

CAPITAL GROUP

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	860939	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	622155	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DUFF AND PHELPS

36-3027981

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGER	432892	Yes ☒ No ☐	Yes ☒ No ☐	12013	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST		B Three-digit plan number (PN) ▶ 002
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.		D Employer Identification Number (EIN) 90-1131832
Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)	
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK ACWI EX US INDEX		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 27-4955447-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 336462345
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000 INDX F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 91-1117282-080	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 133351105
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL INFRASTRUCTURE FUND		
b Name of sponsor of entity listed in (a): RUSSELL		
c EIN-PN 91-1117282-010	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 85893702
a Name of MTIA, CCT, PSA, or 103-12 IE: JP MORGAN CORE DCPF		
b Name of sponsor of entity listed in (a): JP MORGAN		
c EIN-PN 47-2818728-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 192277914
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK FI TOTAL RETURN		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 47-1222253-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 302958525
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK US TIPS INDEX TDF		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 36-4495972-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 263218260
a Name of MTIA, CCT, PSA, or 103-12 IE: BC AGG INDEX		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY		
c EIN-PN 94-3291425-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 176645015
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 INDX F**b** Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY

c EIN-PN 91-1117282-010	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4562643986
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a Name of MTIA, CCT, PSA, or 103-12 IE: FIDELITY GROWTH COMPANY**b** Name of sponsor of entity listed in (a): FIDELITY INVESTMENTS

c EIN-PN 04-3022712-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 277334863
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a Name of MTIA, CCT, PSA, or 103-12 IE: WELLINGTON COMMODITIES**b** Name of sponsor of entity listed in (a): WELLINGTON

c EIN-PN 04-2755549-112	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 131259311
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II**Information on Participating Plans (to be completed by DFEs, other than DCGs)**

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name CONSOLIDATED ROCHE RETIREMENT PLAN**b** Name of plan sponsor HOFFMANN-LA ROCHE INC**c** EIN-PN 22-0994270-011**a** Plan name U.S. ROCHE 401 (K) SAVINGS PLAN**b** Name of plan sponsor GENENTECH INC**c** EIN-PN 94-2347624-003**a** Plan name ROCHE U.S. RETIREMENT PLAN**b** Name of plan sponsor HOFFMANN-LA ROCHE INC**c** EIN-PN 22-0994270-004**a** Plan name ROCHE PUERTO RICO RETIREMENT PLAN**b** Name of plan sponsor HOFFMANN-LA ROCHE INC**c** EIN-PN 22-0994270-005**a** Plan name SAVINGS PLAN FOR ASSOCIATES OF ROCHE OPERATIONS LTD**b** Name of plan sponsor ROCHE OPERATIONS LTD**c** EIN-PN 66-0446098-001**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan ROCHE U.S. RETIREMENT PLANS MASTER TRUST	B Three-digit plan number (PN) ► 002
C Plan sponsor's name as shown on line 2a of Form 5500 GENENTECH, INC.	D Employer Identification Number (EIN) 90-1131832

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	18563850	18924808
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	572209789	660421375
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	123331641	192575732
(2) U.S. Government securities	1c(2)	862428352	888293203
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	2054729849	2001092758
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	37851987	20402187
(B) Common	1c(4)(B)	4160355880	4113639239
(5) Partnership/joint venture interests	1c(5)	398898319	411381025
(6) Real estate (other than employer real property)	1c(6)	0	22518858
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	5802472319	6462045026
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	381090610	757741886
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	457658870	410026327
(15) Other.....	1c(15)	1814386472	2083617542

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	16683977938	18042679966
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	850513146	957913174
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	850513146	957913174
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	15833464792	17084766792

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	9732215	
(B) U.S. Government securities.....	2b(1)(B)	386098	
(C) Corporate debt instruments.....	2b(1)(C)	239924	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	5586176	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		15944413
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	74731	
(B) Common stock.....	2b(2)(B)	3481000	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	26263359	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		29819090
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	779714186	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	718714269	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		60999917
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	69246770	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		13083560
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		90416400
c Other income	2c		1485687596
d Total income. Add all income amounts in column (b) and enter total	2d		1765197746

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	20400	
(3) Recordkeeping fees	2i(3)	635097	
(4) IQPA audit fees	2i(4)	7000	
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	502260	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1164757
j Total expenses. Add all expense amounts in column (b) and enter total	2j		1164757

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1764032989
l Transfers of assets:			
(1) To this plan	2l(1)		1662174198
(2) From this plan	2l(2)		2174905187

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name:

(2) EIN:

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☒ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d		X	
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)		X	
4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

Roche U.S. Retirement Plans Master Trust
EIN #90-1131832
Plan #002

Schedule H, Line 4(i) - Schedule of Assets (Held at End of Year)
December 31, 2024

IDENTITY OF ISSUER AND DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
BAIRD SHORT TERM BOND FUND BAIRD SHORT TERM BOND INST	93,518,628	90,739,409
ADT INC COMMON STOCK USD.01	3,976,627	3,936,226
ABM INDUSTRIES INC COMMON STOCK USD.01	3,966,991	4,547,343
AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	4,249,578	1,033,583
ACADIA REALTY TRUST REIT USD.001	3,218,517	4,549,690
ACI WORLDWIDE INC COMMON STOCK USD.005	993,105	1,808,700
ADVANSIX INC COMMON STOCK USD.01	4,550,599	3,664,697
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	3,127,184	2,919,925
ARCBEST CORP COMMON STOCK USD.01	3,799,467	3,667,289
ASSOCIATED BANC CORP COMMON STOCK USD.01	4,116,406	4,576,850
AUTONATION INC COMMON STOCK USD.01	3,866,386	4,110,977
AVIENT CORP COMMON STOCK USD.01	3,491,318	3,330,049
BANK OF MARIN BANCORP/CA COMMON STOCK	2,249,445	1,833,404
BANKUNITED INC COMMON STOCK USD.01	3,734,301	4,433,827
BELDEN INC COMMON STOCK USD.01	1,133,829	1,913,807
BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	3,547,457	3,600,091
BLUE BIRD CORP COMMON STOCK USD.0001	2,050,713	3,751,514
BORGWARNER INC COMMON STOCK USD.01	3,832,492	3,782,279
BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01	3,051,962	4,177,372
BROADSTONE NET LEASE INC REIT USD.00025	3,209,447	2,629,429
BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	2,998,491	4,662,010
CACTUS INC A COMMON STOCK USD.01	3,166,569	4,091,328
CALIX INC COMMON STOCK	2,976,584	2,595,583
TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01	3,026,447	2,194,748
CARTER BANKSHARES INC COMMON STOCK USD1.0	445,255	484,745
COMERICA INC COMMON STOCK USD5.0	2,092,988	2,793,517
COPT DEFENSE PROPERTIES REIT USD.01	5,036,515	4,797,560
CRITEO SA SPON ADR ADR EUR.025	3,114,356	3,684,777
DINE BRANDS GLOBAL INC COMMON STOCK USD.01	3,448,301	1,553,431
ECOVYST INC COMMON STOCK	5,103,834	4,268,315
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	2,040,636	2,568,430
EXTREME NETWORKS INC COMMON STOCK USD.001	3,278,805	4,084,075
FEDERATED HERMES INC COMMON STOCK	3,763,012	4,398,688
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	2,995,999	4,036,614
FIRST BANCORP/NC COMMON STOCK	3,901,098	4,190,781
FIRST HAWAIIAN INC COMMON STOCK USD.01	3,852,456	3,656,615
FIRST INDUSTRIAL REALTY TR REIT USD.01	3,339,345	3,232,633
1ST SOURCE CORP COMMON STOCK	2,930,270	3,445,179
FLUOR CORP COMMON STOCK USD.01	2,135,108	3,315,784
FORMFACTOR INC COMMON STOCK USD.001	4,233,743	4,505,160
FRANKLIN COVEY CO COMMON STOCK USD.05	3,199,333	3,108,881
GENESCO INC COMMON STOCK USD1.0	5,228,365	4,934,547
GREAT LAKES DREDGE + DOCK CO COMMON STOCK USD.0001	3,416,491	4,148,849
GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001	2,209,561	4,241,924
GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	4,877,828	5,601,469
HANESBRANDS INC COMMON STOCK USD.01	4,162,930	4,961,167
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	3,440,696	3,772,003
HARBORONE BANCORP INC COMMON STOCK USD.01	1,000,137	855,096
HARMONIC INC COMMON STOCK USD.001	2,985,381	3,692,228
HAYWARD HOLDINGS INC COMMON STOCK USD.001	3,033,821	3,635,457
HERITAGE FINANCIAL CORP COMMON STOCK	4,260,869	4,418,085
HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001	2,827,354	3,090,804
IDACORP INC COMMON STOCK	4,405,559	4,374,478
INDEPENDENCE REALTY TRUST IN REIT USD.01	4,720,506	5,161,376
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	5,085,943	2,032,128
JBT MAREL CORP COMMON STOCK USD.01	3,935,222	5,160,133
KB HOME COMMON STOCK USD1.0	1,274,555	2,130,642
MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	4,099,773	4,170,758

MASTEC INC COMMON STOCK USD.1	1,576,323	3,334,749
MATADOR RESOURCES CO COMMON STOCK USD.01	4,999,920	4,934,396
PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01	5,234,654	4,721,455
METHANEX CORP COMMON STOCK	3,760,537	4,278,060
MILLERKNOLL INC COMMON STOCK USD.2	5,290,803	4,134,490
NCR ATLEOS CORP COMMON STOCK USD.01	3,622,769	5,333,072
NATIONAL STORAGE AFFILIATES REIT USD.01	2,307,270	1,911,725
NETSTREIT CORP REIT USD.01	2,445,345	1,745,969
NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	3,893,009	4,009,279
NEXGEN ENERGY LTD COMMON STOCK	3,002,399	2,789,292
NICOLET BANKSHARES INC COMMON STOCK USD.01	3,233,299	4,249,904
NORTHERN OIL AND GAS INC COMMON STOCK USD.001	4,459,348	4,592,604
O I GLASS INC COMMON STOCK USD.01	4,444,369	3,299,696
TXNM ENERGY INC COMMON STOCK	3,457,345	3,495,348
PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	4,853,055	4,009,877
PACTIV EVERGREEN INC COMMON STOCK	1,677,484	2,527,105
PEOPLES BANCORP INC COMMON STOCK	1,787,483	1,963,734
PORTLAND GENERAL ELECTRIC CO COMMON STOCK	1,787,503	1,560,462
PREMIER FINANCIAL CORP COMMON STOCK USD.01	2,374,434	2,257,294
REV GROUP INC COMMON STOCK USD.001	1,926,229	4,405,964
RYMAN HOSPITALITY PROPERTIES REIT USD.01	1,721,284	2,102,973
SILGAN HOLDINGS INC COMMON STOCK USD.01	2,465,149	3,113,371
STAG INDUSTRIAL INC REIT USD.01	2,607,063	2,463,449
STATE STREET TR STIF FUND	1,568,169	1,568,169
SYNAPTICS INC COMMON STOCK USD.001	1,362,381	1,070,693
TTM TECHNOLOGIES COMMON STOCK USD.001	2,331,988	4,096,298
TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	1,621,487	3,015,205
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	3,523,139	4,801,480
TRICO BANCSHARES COMMON STOCK	3,802,868	3,866,183
WSFS FINANCIAL CORP COMMON STOCK USD.01	4,051,166	4,568,117
WALKER + DUNLOP INC COMMON STOCK	4,127,145	3,885,970
WINNEBAGO INDUSTRIES COMMON STOCK USD.5	5,286,111	3,906,493
ADIANT PLC COMMON STOCK USD.001	5,653,458	3,031,274
GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01	2,451,240	3,694,166
ICHOR HOLDINGS LTD COMMON STOCK USD.0001	2,354,981	2,508,649
NOMAD FOODS LTD COMMON STOCK	5,503,731	5,031,550
PENGUIN SOLUTIONS INC COMMON STOCK USD.01	5,095,069	4,782,954
TECNOGLASS INC COMMON STOCK USD.0001	1,386,240	2,162,263
BLK EMERGING MARKETS INDEX F MUTUAL FUND	145,328,403	154,606,535
RUSSELL 1000 INDEX F MUTUAL FUND	21,355,664	24,225,446
RUSSELL 1000 INDEX F MUTUAL FUND	13,833,280	15,509,832
RITC GLOBAL LISTED INFRASTRUCTURE F	54,472,196	85,893,702
AIRBNB INC CLASS A COMMON STOCK USD.0001	4,737,615	5,087,407
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	2,791,265	2,103,657
BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01	822,711	1,211,553
ALLSTATE CORP COMMON STOCK USD.01	2,844,530	3,948,725
ALLY FINANCIAL INC COMMON STOCK USD.01	2,305,855	2,177,345
ALPHABET INC CL C COMMON STOCK USD.001	6,874,675	9,588,083
AMAZON.COM INC COMMON STOCK USD.01	7,439,728	9,841,616
AMENTUM HOLDINGS INC COMMON STOCK	305,072	266,829
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	97,947	97,622
ELEVANCE HEALTH INC COMMON STOCK USD.01	6,752,064	5,932,650
APPLE INC COMMON STOCK USD.00001	24,849,554	34,431,999
ARCHER DANIELS MIDLAND CO COMMON STOCK	6,153,304	4,800,057
ARISTA NETWORKS INC COMMON STOCK USD.0001	9,376,802	10,244,805
ATLISSIAN CORP CL A COMMON STOCK USD.00001	4,885,220	6,689,786
ATMUS FILTRATION TECHNOLOGIE COMMON STOCK	1,735,917	2,157,016
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	5,882,507	7,117,144
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	634,063	713,747
BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	208,109	193,977
BOOKING HOLDINGS INC COMMON STOCK USD.008	6,373,148	10,811,282
BOX INC CLASS A COMMON STOCK USD.0001	950,033	995,558
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	2,444,950	2,429,524
CAMDEN PROPERTY TRUST REIT USD.01	4,788,799	4,488,195
CENTERPOINT ENERGY INC COMMON STOCK USD.01	1,537,447	1,703,711
CINTAS CORP COMMON STOCK	4,546,008	4,162,820
COMERICA INC COMMON STOCK USD5.0	1,187,255	1,348,639

COMPASS INC CLASS A COMMON STOCK USD.00001	421,095	427,015
CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	446,304	457,541
COREBRIDGE FINANCIAL INC COMMON STOCK USD.01	2,255,327	2,974,773
COUPANG INC COMMON STOCK USD.0001	2,462,261	2,237,388
CROWN HOLDINGS INC COMMON STOCK USD5.0	3,654,899	3,495,554
CUMMINS INC COMMON STOCK USD2.5	4,944,304	6,063,548
DECKERS OUTDOOR CORP COMMON STOCK USD.01	2,814,650	3,380,027
DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025	694,372	781,157
DROPBOX INC CLASS A COMMON STOCK USD.00001	3,995,106	5,060,899
DUPONT DE NEMOURS INC COMMON STOCK USD.01	4,045,745	4,023,789
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	6,774,691	7,517,672
ENACT HOLDINGS INC COMMON STOCK USD.01	258,176	286,919
EPAM SYSTEMS INC COMMON STOCK USD.001	1,835,723	1,629,959
VESTIS CORP COMMON STOCK USD.01	859,357	1,017,468
ESSEX PROPERTY TRUST INC REIT USD.0001	3,539,529	4,060,669
EXELON CORP COMMON STOCK	4,921,576	4,758,825
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	5,456,489	11,688,536
FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	1,406,412	1,297,564
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	2,484,941	2,377,778
FORD MOTOR CO COMMON STOCK USD.01	5,592,740	5,024,666
FOX CORP CLASS A COMMON STOCK USD.01	1,063,224	1,487,325
GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	5,262,169	4,826,599
GE VERNOVA INC COMMON STOCK USD.01	7,306,678	9,277,471
GENERAL MOTORS CO COMMON STOCK USD.01	7,274,623	8,170,712
GRACO INC COMMON STOCK USD1.0	3,225,772	3,192,652
GRAIL INC COMMON STOCK	526,499	413,763
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	2,952,746	2,620,576
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	122,605	155,279
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	5,252,680	5,878,453
HOWARD HUGHES HOLDINGS INC COMMON STOCK	1,049,218	1,033,420
HUMANA INC COMMON STOCK USD.1666666	7,697,910	4,505,890
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	6,861,124	6,343,774
HUNTSMAN CORP COMMON STOCK USD.01	2,638,923	1,874,543
INTEL CORP COMMON STOCK USD.001	7,071,224	7,107,204
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	1,837,742	4,191,142
INVENTRUST PROPERTIES CORP REIT USD.001	164,936	183,793
KBR INC COMMON STOCK USD.001	3,246,224	3,236,897
KEYCORP COMMON STOCK USD1.0	108,800	138,577
KYNDRYL HOLDINGS INC COMMON STOCK USD.01	849,375	2,192,360
LAM RESEARCH CORP COMMON STOCK USD.001	8,511,525	7,963,935
LANDSTAR SYSTEM INC COMMON STOCK USD.01	2,718,711	2,641,488
LEAR CORP COMMON STOCK USD.01	2,951,631	2,002,526
LENNAR CORP A COMMON STOCK USD.1	3,853,807	3,277,107
LEONARDO DRS INC COMMON STOCK USD.01	678,163	970,075
LINEAGE INC REIT	308,774	285,177
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	1,648,458	1,681,838
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	1,907,473	2,805,791
LYFT INC A COMMON STOCK USD.00001	2,207,979	2,311,719
MANPOWERGROUP INC COMMON STOCK USD.01	290,796	277,864
MAPLEBEAR INC COMMON STOCK USD.0001	2,016,023	2,262,650
MASCO CORP COMMON STOCK USD1.0	2,502,689	2,321,151
MASTERCARD INC A COMMON STOCK USD.0001	8,788,847	11,965,777
MCKESSON CORP COMMON STOCK USD.01	5,377,741	8,356,020
MERCK + CO. INC. COMMON STOCK USD.5	10,671,978	9,290,636
MERITAGE HOMES CORP COMMON STOCK USD.01	919,748	840,472
MICROSOFT CORP COMMON STOCK USD.00000625	15,736,367	20,670,360
MOLINA HEALTHCARE INC COMMON STOCK USD.001	4,201,084	3,785,396
NRG ENERGY INC COMMON STOCK USD.01	2,707,601	5,343,370
NCR ATLEOS CORP COMMON STOCK USD.01	633,967	835,755
NUTANIX INC A COMMON STOCK USD.000025	2,116,434	2,702,565
NVIDIA CORP COMMON STOCK USD.001	18,133,851	39,978,939
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	4,126,063	3,689,406
OTIS WORLDWIDE CORP COMMON STOCK USD.01	5,627,400	5,724,965
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	9,593,340	9,006,292
PAYPAL HOLDINGS INC COMMON STOCK	3,542,004	5,143,703
PHILLIPS 66 COMMON STOCK	4,030,075	3,790,109
PHINIA INC COMMON STOCK USD.01	1,266,322	1,508,492

PILGRIM S PRIDE CORP COMMON STOCK USD.01	1,956,977	1,982,908
PLAYTIKA HOLDING CORP COMMON STOCK USD.01	115,808	104,440
POPULAR INC COMMON STOCK USD.01	471,134	495,226
PROGRESSIVE CORP COMMON STOCK USD1.0	4,549,376	7,031,116
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	2,418,564	2,343,931
RLI CORP COMMON STOCK USD1.0	146,396	165,324
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	2,421,265	4,777,835
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	1,802,871	3,421,996
ROBLOX CORP CLASS A COMMON STOCK USD.0001	2,285,492	3,561,225
ROKU INC COMMON STOCK USD.0001	1,130,373	1,147,810
RYDER SYSTEM INC COMMON STOCK USD.5	1,763,930	2,036,984
SCHNEIDER NATIONAL INC CL B COMMON STOCK	987,749	1,226,217
SENTINELONE INC CLASS A COMMON STOCK USD.0001	1,611,102	1,813,585
SNAP INC A COMMON STOCK USD.00001	602,322	566,513
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	3,237,705	3,691,409
STATE STREET TR STIF FUND	3,906,648	3,906,648
SYNCHRONY FINANCIAL COMMON STOCK USD.001	3,248,703	6,646,770
TANDEM DIABETES CARE INC COMMON STOCK	546,130	674,547
TERADATA CORP COMMON STOCK USD.01	813,579	704,551
TESLA INC COMMON STOCK USD.001	1,088,596	972,447
TETRA TECH INC COMMON STOCK USD.01	1,424,371	1,397,587
TRAVELERS COS INC/THE COMMON STOCK	4,930,245	6,431,522
TREX COMPANY INC COMMON STOCK USD.01	1,239,760	1,348,294
TWILIO INC A COMMON STOCK USD.001	1,344,656	2,061,626
TYSON FOODS INC CL A COMMON STOCK USD.1	3,323,389	3,530,952
UIPATH INC CLASS A COMMON STOCK USD.00001	1,234,810	1,290,777
VALERO ENERGY CORP COMMON STOCK USD.01	5,600,772	5,353,628
VERALTO CORP COMMON STOCK USD.01	3,425,665	3,745,432
VERISIGN INC COMMON STOCK USD.001	4,701,071	5,074,452
VISTRA CORP COMMON STOCK USD.01	3,036,618	9,434,030
WESCO INTERNATIONAL INC COMMON STOCK USD.01	1,669,474	1,662,480
WESTLAKE CORP COMMON STOCK USD.01	3,165,703	2,620,555
WINGSTOP INC COMMON STOCK USD.01	1,351,611	1,156,694
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	3,462,057	3,260,769
TECHNIPFMC PLC COMMON STOCK USD1.0	782,975	863,888
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	4,350,441	9,842,360
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	3,999,735	3,123,351
STATE STREET TR STIF FUND	210	210
RUSSELL 2000 FUND F MUTUAL FUND	108,645,903	133,351,105
STATE STREET TR STIF FUND	4,506,511	4,506,511
US TREASURY N/B 08/43 3.625	737,887	487,604
US TREASURY N/B 11/43 3.75	2,263,056	1,491,246
US TREASURY N/B 11/40 1.375	28,419,512	28,849,552
US TREASURY N/B 11/41 2	23,635,680	22,768,314
US TREASURY N/B 02/52 2.25	725,664	595,197
US TREASURY N/B 05/52 2.875	17,740,792	15,937,442
US TREASURY N/B 02/53 3.625	30,573,341	27,769,149
US TREASURY N/B 05/53 3.625	29,622,483	27,470,305
US TREASURY N/B 02/54 4.25	29,153,928	26,418,771
STRIPS 08/33 0.00000	24,886,175	25,980,046
STRIPS 11/33 0.00000	15,815,307	14,685,579
STRIPS 05/34 0.00000	24,875,729	25,630,045
STRIPS 05/35 0.00000	16,093,077	15,445,063
STRIPS 11/39 0.00000	10,113,938	10,011,024
STRIPS 08/40 0.00000	16,770,869	16,628,043
STRIPS 11/41 0.00000	2,588,134	2,561,763
STRIPS 02/42 0.00000	2,562,544	2,528,218
STRIPS 05/42 0.00000	2,522,280	2,492,463
STRIPS 08/42 0.00000	2,490,762	2,459,319
STRIPS 11/42 0.00000	2,461,162	2,418,523
AGCO CORP COMPANY GUAR 03/27 5.45	34,972	35,329
AGCO CORP COMPANY GUAR 03/34 5.8	44,879	45,241
COREBRIDGE GLOB FUNDING SECURED 144A 06/29 5.2	219,617	221,165
COREBRIDGE GLOB FUNDING SECURED 144A 12/29 4.9	154,803	153,790
AT+T INC SR UNSECURED 09/55 3.55	182,520	125,496
AT+T INC SR UNSECURED 12/33 2.55	39,150	40,302
AT+T INC SR UNSECURED 12/57 3.8	25,296	20,049

ARI FLEET LEASE TRUST ARIFL 2023 A A2 144A	271,243	272,196
APOLLO AVIATION SECURITIZATION AASET 2020 1A A 144A	84,105	80,745
ABBVIE INC SR UNSECURED 03/31 4.95	89,906	90,001
ABBVIE INC SR UNSECURED 03/54 5.4	39,863	38,515
AFFIRM INC AFFRM 2024 A A 144A	199,975	201,455
AFFIRM INC AFFRM 2024 B A 144A	589,939	586,671
AKER BP ASA SR UNSECURED 144A 06/33 6	149,477	150,695
AKER BP ASA SR UNSECURED 144A 10/54 5.8	141,053	136,144
ALABAMA POWER CO SR UNSECURED 08/44 4.15	189,133	143,968
ALABAMA POWER CO SR UNSECURED 10/49 3.45	143,783	95,454
RIO TINTO ALCAN INC SR UNSECURED 12/33 6.125	161,609	158,222
ALCON FINANCE CORP COMPANY GUAR 144A 09/26 2.75	261,558	241,630
ALCON FINANCE CORP COMPANY GUAR 144A 05/30 2.6	234,066	247,344
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	7,115,203	6,994,213
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	9,069,835	9,002,204
HESS CORP SR UNSECURED 08/31 7.3	116,181	111,103
HESS CORP SR UNSECURED 03/33 7.125	301,426	289,334
AMERICAN CREDIT ACCEPTANCE REC ACAR 2023 3 B 144A	186,189	186,604
AMERICAN ELECTRIC POWER JR SUBORDINA 12/54 VAR	170,000	175,706
AMERICAN EXPRESS CO SR UNSECURED 11/27 5.85	364,737	376,401
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8	45,826	47,369
AMERICAN TOWER CORP SR UNSECURED 04/31 2.7	21,591	21,600
AMERICAN TOWER CORP SR UNSECURED 01/30 5	29,887	29,830
CENCORA INC SR UNSECURED 12/29 4.85	240,152	238,806
AMGEN INC SR UNSECURED 03/63 5.75	70,625	67,359
AXIS EQUIPMENT FINANCE RECEIVA AXIS 2024 1A B 144A	99,995	100,730
ANGEL OAK MORTGAGE TRUST AOMT 2022 1 A1 144A	138,328	134,958
ANGEL OAK MORTGAGE TRUST AOMT 2021 1 A1 144A	248,486	206,828
ANGEL OAK MORTGAGE TRUST AOMT 2021 2 A1 144A	226,339	192,495
ANGEL OAK MORTGAGE TRUST AOMT 2021 3 A1 144A	564,774	498,597
ANGEL OAK MORTGAGE TRUST AOMT 2021 6 A1 144A	1,133,001	987,735
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75	60,239	59,960
APIDOS CLO LTD APID 2022 40A AR 144A	411,025	411,185
ARES STRATEGIC INCOME FU SR UNSECURED 144A 03/28 5.7	198,785	199,956
ARI FLEET LEASE TRUST ARIFL 2024 B A3 144A	99,988	101,208
ARTHUR J GALLAGHER + CO SR UNSECURED 12/29 4.85	29,977	29,848
ASHTAD CAPITAL INC COMPANY GUAR 144A 08/27 4.375	425,719	402,619
ATHENE GLOBAL FUNDING SECURED 144A 10/31 2.646	207,368	193,178
ATHENE GLOBAL FUNDING SECURED 144A 01/29 2.717	136,686	126,979
ATHENE GLOBAL FUNDING SECURED 144A 10/29 4.721	215,000	209,663
AUTOZONE INC SR UNSECURED 02/33 4.75	52,127	52,772
AUTOZONE INC SR UNSECURED 11/33 6.55	64,829	69,958
AUTOZONE INC SR UNSECURED 07/34 5.4	119,784	119,321
AUXILIOR TERM FUNDING LLC XCAP 2024 1A A3 144A	234,976	237,635
AVANTOR FUNDING INC COMPANY GUAR 144A 07/28 4.625	419,410	391,347
AVIS BUDGET RENTAL CAR FUNDING AESOP 2023 7A A 144A	229,933	234,848
AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A A 144A	189,967	192,611
AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 3A B 144A	99,992	99,981
EQUITABLE HOLDINGS INC SR UNSECURED 04/28 4.35	166,867	176,363
BAE SYSTEMS PLC SR UNSECURED 144A 03/29 5.125	199,374	200,410
BAT CAPITAL CORP COMPANY GUAR 02/31 5.834	170,921	173,842
BPCE SA 144A 10/29 VAR	249,526	259,843
BPCE SA 144A 10/34 VAR	450,000	479,702
BPCE SA SUBORDINATED 144A 01/35 VAR	251,888	250,576
BPCE SA 144A 01/30 VAR	251,428	251,227
BPCE SA 144A 09/28 4.625	250,188	243,630
BPR TRUST BPR 2024 PMDW B 144A	139,423	139,259
BPR TRUST BPR 2022 STAR A 144A	606,833	609,815
BX TRUST BX 2022 PSB A 144A	319,758	323,404
BX TRUST BX 2024 PAT B 144A	52,867	53,115
BALL CORP COMPANY GUAR 06/29 6	916,706	916,596
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/54 5.65	139,961	138,323
BANK OF AMERICA CORP SR UNSECURED 04/31 VAR	116,594	123,345
BANK OF AMERICA CORP SR UNSECURED 07/31 VAR	143,880	155,594
BANK OF AMERICA CORP SR UNSECURED 10/31 VAR	129,184	142,033
BANK OF AMERICA CORP SR UNSECURED 04/32 VAR	386,531	391,281
BANK OF AMERICA CORP SR UNSECURED 06/29 VAR	304,917	303,973

BANK OF AMERICA CORP SUBORDINATED 09/36 VAR	152,061	150,998
BANK OF AMERICA CORP SR UNSECURED 10/32 VAR	196,834	181,540
BANK OF AMERICA CORP SR UNSECURED 02/33 VAR	118,069	120,523
BANK OF AMERICA CORP SR UNSECURED 07/28 VAR	30,000	30,058
BANK OF AMERICA CORP SR UNSECURED 09/27 VAR	236,220	239,233
BANK OF AMERICA CORP SUBORDINATED 10/35 VAR	215,000	209,894
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 05/33 5.375	199,526	195,232
BANK OF IRELAND GROUP SR UNSECURED 144A 09/26 VAR	524,686	529,314
BANK OF IRELAND GROUP SR UNSECURED 144A 03/30 VAR	425,000	429,035
BANK OF NY MELLON CORP SR UNSECURED 10/29 VAR	120,000	126,058
BANK OF NY MELLON CORP SR UNSECURED 03/30 VAR	60,000	60,076
BANK OF NY MELLON CORP SR UNSECURED 03/35 VAR	159,521	158,514
BANK OF NY MELLON CORP SR UNSECURED 07/32 VAR	150,000	149,696
BANK BANK 2019 BN18 XA	382,011	163,754
BANK BANK 2019 BN20 XA	513,786	232,075
BANK BANK 2019 BN24 XA	160,636	80,056
BANK BANK 2019 BN22 XA	438,727	211,133
BANK BANK 2023 BNK45 XA	69,148	57,763
BANK BANK 2024 BNK48 XA	185,072	176,204
BANK BANK 2019 BN23 XA	278,641	131,275
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 C24 XA	136,125	126,062
BENCHMARK MORTGAGE TRUST BMARK 2019 B12 XA	270,743	111,162
BENCHMARK MORTGAGE TRUST BMARK 2018 B8 XA	627,871	234,638
BENCHMARK MORTGAGE TRUST BMARK 2019 B10 XA	428,897	223,982
BENCHMARK MORTGAGE TRUST BMARK 2020 B22 XA	295,829	166,058
BENEFIT STREET PARTNERS CLO LT BSP 2018 15A A1R 144A	706,234	707,136
BENEFIT STREET PARTNERS CLO LT BSP 2023 31A B1 144A	490,000	492,660
BANKERS HEALTHCARE GROUP SECUR BHG 2021 B A 144A	9,706	9,674
BIRCH GROVE CLO LTD. BGCLO 2022 4A BR 144A	300,000	301,427
BNP PARIBAS SUBORDINATED 144A 11/35 VAR	215,000	208,596
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2024 BOCA B 144A	583,537	585,548
BOEING CO SR UNSECURED 03/29 3.2	45,807	46,054
BOEING CO SR UNSECURED 02/30 2.95	80,534	80,337
BOEING CO SR UNSECURED 02/50 3.75	12,715	13,690
BOEING CO SR UNSECURED 05/30 5.15	133,237	133,056
BOEING CO/THE SR UNSECURED 05/31 6.388	73,445	73,230
BOEING CO/THE SR UNSECURED 05/34 6.528	26,163	26,198
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939	31,980	21,706
BP CAP MARKETS AMERICA COMPANY GUAR 02/33 4.812	115,000	110,977
BP CAP MARKETS AMERICA COMPANY GUAR 09/33 4.893	199,996	193,516
BP CAP MARKETS AMERICA COMPANY GUAR 04/34 4.989	209,954	204,313
BP CAP MARKETS AMERICA COMPANY GUAR 11/34 5.227	80,254	78,861
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM3 A1 144A	218,979	218,477
BRIDGECREST LENDING AUTO SECUR BLAST 2024 3 B	174,999	176,195
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55	99,609	97,038
BROADCOM INC SR UNSECURED 07/29 5.05	89,882	90,317
BROADCOM INC SR UNSECURED 02/28 4.15	259,623	255,672
BROOKLYN UNION GAS CO SR UNSECURED 144A 03/29 3.865	128,809	127,823
BROOKLYN UNION GAS CO SR UNSECURED 144A 08/27 4.632	400,221	395,565
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 03/30 5	588,142	532,333
CAMB COMMERCIAL MORTGAGE TRUST CAMB 2019 LIFE E 144A	1,120,000	1,120,000
CANTOR COMMERCIAL REAL ESTATE CF 2019 CF1 XA	762,632	294,171
CF HIPPOLYTA ISSUER LLC SORT 2020 1 A1 144A	120,473	130,494
CF HIPPOLYTA ISSUER LLC SORT 2020 1 A2 144A	243,759	218,942
CF HIPPOLYTA ISSUER LLC SORT 2021 1A A1 144A	82,133	89,347
CF HIPPOLYTA ISSUER LLC SORT 2022 1A A1 144A	95,495	97,666
COMM MORTGAGE TRUST COMM 2024 277P B 144A	423,708	436,182
COMM MORTGAGE TRUST COMM 2022 HC A 144A	209,083	186,314
COMM MORTGAGE TRUST COMM 2022 HC D 144A	211,150	178,742
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A1 144A	246,526	245,744
CVS HEALTH CORP SR UNSECURED 03/38 4.78	84,021	82,157
CVS HEALTH CORP SR UNSECURED 03/48 5.05	39,288	37,112
CVS HEALTH CORP SR UNSECURED 08/29 3.25	152,469	150,259
CVS HEALTH CORP SR UNSECURED 04/30 3.75	84,464	82,418
CVS HEALTH CORP SR UNSECURED 04/40 4.125	31,030	29,022
CVS HEALTH CORP SR UNSECURED 08/30 1.75	58,106	56,919
CVS HEALTH CORP SR UNSECURED 02/31 1.875	48,812	48,387

CVS HEALTH CORP SR UNSECURED 09/31 2.125	32,647	32,040
CVS HEALTH CORP JR SUBORDINA 12/54 VAR	80,615	78,443
CVS HEALTH CORP JR SUBORDINA 03/55 VAR	120,300	120,403
COTERRA ENERGY INC SR UNSECURED 02/35 5.4	89,583	87,969
CALIFORNIA ST CAS 10/39 FIXED 7.3	105,999	79,702
CAPITAL ONE FINANCIAL CO SR UNSECURED 11/27 VAR	56,627	61,410
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/30 VAR	46,052	50,852
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/30 VAR	34,609	34,888
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/29 VAR	78,330	82,623
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	469,210	469,340
CARDINAL HEALTH INC SR UNSECURED 11/29 5	300,960	298,121
CARVANA AUTO RECEIVABLES TRUST CRVNA 2022 P2 A3	387,458	386,765
CASCADE MH ASSET TRUST CMHAT 2021 MH1 A1 144A	227,939	200,555
CATERPILLAR FINL SERVICE SR UNSECURED 11/29 4.7	309,495	308,919
CENCOSUD SA SR UNSECURED 144A 05/31 5.95	202,500	199,678
CENTENE CORP SR UNSECURED 12/29 4.625	752,328	647,826
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	180,847	132,405
CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834	94,091	82,822
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	19,473	16,433
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05	48,305	48,927
CHARTER COMM OPT LLC/CAP SR SECURED 01/29 2.25	55,985	57,318
CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55	100,246	102,318
CHICAGO IL BRD OF EDU CHIEDU 11/29 FIXED 6.319	222,750	222,566
CIRRUS FUNDING 2018 1, LTD CIRUS 2018 1A A 144A	1,403,081	1,397,819
CISCO SYSTEMS INC SR UNSECURED 02/31 4.95	139,721	140,454
CISCO SYSTEMS INC SR UNSECURED 02/64 5.35	89,602	86,381
CITIGROUP INC SR UNSECURED 02/30 VAR	60,000	59,943
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 C3 C	530,136	451,321
CITIZENS FINANCIAL GROUP SR UNSECURED 01/30 VAR	65,107	65,999
CITIZENS FINANCIAL GROUP SR UNSECURED 04/35 VAR	56,414	58,136
CITIZENS FINANCIAL GROUP SR UNSECURED 07/32 VAR	125,000	125,465
CLEAN HARBORS INC COMPANY GUAR 144A 07/27 4.875	566,748	524,117
CLEAN HARBORS INC COMPANY GUAR 144A 02/31 6.375	162,900	161,085
CLECO CORPORATE HOLDINGS SR UNSECURED 09/29 3.375	112,764	103,384
CNO GLOBAL FUNDING SECURED 144A 12/27 4.875	194,990	194,081
COLT FUNDING LLC COLT 2021 4 A1 144A	217,334	211,432
CENT CLO LP CECLO 2018 27A AR 144A	520,000	520,092
COLUMBIA PIPELINE HOLDCO SR UNSECURED 144A 08/28 6.042	212,156	215,076
COLUMBIA PIPELINE HOLDCO SR UNSECURED 144A 01/34 5.681	58,963	59,272
COLUMBIA PIPELINE HOLDCO SR UNSECURED 144A 10/31 5.097	58,705	57,561
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 08/30 5.927	25,131	25,742
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036	44,943	46,197
COMCAST CORP COMPANY GUAR 07/36 3.2	156,777	141,382
COMCAST CORP COMPANY GUAR 11/51 2.887	117,060	108,468
COMCAST CORP COMPANY GUAR 11/56 2.937	107,771	65,424
COMMERCIAL EQUIPMENT FINANCE CEFI 2024 1A A 144A	233,915	236,397
COMMONSPIRIT HEALTH SR SECURED 10/29 3.347	52,965	51,213
COMPASS DATACENTERS ISSUER II, CMPDC 2024 2A A1 144A	305,000	299,500
FANNIE MAE CAS CAS 2024 R02 1M2 144A	117,000	118,053
FANNIE MAE CAS CAS 2022 R01 1B1 144A	259,009	259,760
FANNIE MAE CAS CAS 2019 HRP1 M2 144A	36,349	36,523
FANNIE MAE CAS CAS 2021 R01 1B1 144A	111,246	111,409
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/52 3.8	30,298	28,518
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/62 4.025	24,206	21,704
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/53 5.3	38,787	37,046
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55	5,141	4,824
CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7	209,389	201,694
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/30 4.7	74,897	74,220
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/65 5.65	100,833	94,577
CON EDISON CO OF NY INC SR UNSECURED 12/51 3.2	125,000	81,867
CON EDISON CO OF NY INC SR UNSECURED 03/55 5.5	178,344	173,121
CONSTELLATION SOFTWARE SR UNSECURED 144A 02/34 5.461	100,809	100,345
COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6	38,684	38,508
COX COMMUNICATIONS INC SR UNSECURED 144A 06/31 2.6	144,042	126,411
COX COMMUNICATIONS INC COMPANY GUAR 144A 09/34 5.45	313,825	305,014
CREDIT AGRICOLE SA SUBORDINATED 144A 01/35 VAR	275,000	276,185
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2024 3A A 144A	409,944	407,199

CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2024 2A B 144A	514,890	523,711
CREDIT ACCEPTANCE AUTO LOAN TR CAALT 2024 1A A 144A	239,953	243,077
UBS GROUP AG SR UNSECURED 144A 08/28 VAR	255,000	263,529
UBS GROUP AG SR UNSECURED 144A 08/33 VAR	798,315	838,079
UBS GROUP AG SR UNSECURED 144A 09/29 VAR	198,072	207,206
CROWN CASTLE INC SR UNSECURED 02/28 3.8	9,358	9,623
CROWN CASTLE INC SR UNSECURED 09/28 4.8	238,732	237,259
CROWN CASTLE INC SR UNSECURED 06/29 5.6	85,156	86,619
DB MASTER FINANCE LLC DNKN 2021 1A A23 144A	732,791	774,555
DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2020 C9 XA	117,525	46,246
DT AUTO OWNER TRUST DTAOT 2023 3A B 144A	239,992	242,035
DANSKE BANK A/S 144A 09/26 VAR	179,198	195,355
DC COMMERCIAL MORTGAGE TRUST DC 2024 HLTN A 144A	124,991	125,793
DC COMMERCIAL MORTGAGE TRUST DC 2024 HLTN C 144A	59,995	60,708
DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25	53,829	49,928
DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75	35,623	32,909
DIAMONDBACK ENERGY INC COMPANY GUAR 04/64 5.9	89,554	84,512
DISCOVER FINANCIAL SVS SR UNSECURED 11/34 VAR	134,641	142,883
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/30 3.625	62,925	62,264
DOMINOS PIZZA MASTER ISSUER LL DPABS 2018 1A A21 144A	1,089,625	1,083,119
DOMINOS PIZZA MASTER ISSUER LL DPABS 2019 1A A2 144A	614,400	569,077
DOMINOS PIZZA MASTER ISSUER LL DPABS 2021 1A A21 144A	530,013	481,379
CBP MORTGAGE POOL	89,136,743	80,831,824
DUKE ENERGY CORP SR UNSECURED 09/46 3.75	70,483	55,279
DUKE ENERGY CORP SR UNSECURED 06/31 2.55	453,777	409,906
DUKE ENERGY CORP SR UNSECURED 06/51 3.5	85,038	84,475
DUKE ENERGY CORP SR UNSECURED 08/32 4.5	24,964	23,821
DUKE ENERGY CORP SR UNSECURED 06/34 5.45	9,987	9,974
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/52 3.55	24,792	24,680
DUKE ENERGY OHIO INC 1ST MORTGAGE 03/54 5.55	123,826	120,829
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375	43,476	42,105
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 04/52 4	128,874	99,501
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/30 1.75	136,613	135,712
ENI SPA SR UNSECURED 144A 05/34 5.5	312,899	311,418
EOG RESOURCES INC SR UNSECURED 12/54 5.65	100,998	98,061
EDISON INTERNATIONAL SR UNSECURED 03/28 4.125	45,548	48,496
EDISON INTERNATIONAL SR UNSECURED 11/29 6.95	483,637	496,487
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25	241,238	245,536
EDISON INTERNATIONAL SR UNSECURED 03/32 5.25	64,922	64,292
EIG PEARL HOLDINGS SARL SR SECURED 144A 08/36 3.545	163,125	171,271
ELMWOOD CLO 23 LTD ELM23 2023 2A B 144A	455,000	456,808
ENBRIDGE INC COMPANY GUAR 11/29 3.125	133,797	132,744
ENBRIDGE INC COMPANY GUAR 03/33 5.7	14,905	15,163
ENBRIDGE INC COMPANY GUAR 04/34 5.625	139,789	140,880
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4	115,035	121,520
ENERGY TRANSFER LP SR UNSECURED 07/29 5.25	64,868	65,309
ENTERPRISE FLEET FINANCING LLC EFF 2024 1 A3 144A	99,970	101,056
ENTERPRISE FLEET FINANCING LLC EFF 2024 2 A4 144A	219,970	225,460
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3	40,050	36,224
EQUINOR ASA COMPANY GUAR 04/40 3.625	201,273	149,603
EQUITABLE FINANCIAL LIFE SECURED 144A 03/28 1.8	193,393	176,241
EVERGY INC SR UNSECURED 09/29 2.9	114,212	104,619
EVERSOURCE ENERGY SR UNSECURED 03/28 5.45	374,586	379,889
EVERSOURCE ENERGY SR UNSECURED 05/33 5.125	327,438	320,711
EVERSOURCE ENERGY SR UNSECURED 01/34 5.5	4,973	4,962
EXETER AUTOMOBILE RECEIVABLES EART 2023 3A B	73,574	73,815
FREMF MORTGAGE TRUST FREMF 2016 K56 B 144A	2,022,734	1,964,894
FREMF MORTGAGE TRUST FREMF 2015 K45 B 144A	1,378,599	1,370,320
FREMF MORTGAGE TRUST FREMF 2015 K50 B 144A	1,137,292	1,043,668
FREMF MORTGAGE TRUST FREMF 2017 K65 B 144A	1,018,047	972,313
FAIR ISAAC CORP SR UNSECURED 144A 06/28 4	411,607	392,551
FS TRUST FS 2024 HULA B 144A	99,750	100,281
FED HM LN PC POOL SD8431 FR 05/54 FIXED 5.5	4,558,745	4,502,394
FHLMC MULTIFAMILY STRUCTURED P FHMS K122 X1	70,180	38,461
FHLMC MULTIFAMILY STRUCTURED P FHMS K121 X1	144,215	79,151
FHLMC MULTIFAMILY STRUCTURED P FHMS K124 X1	249,370	137,093
FHLMC MULTIFAMILY STRUCTURED P FHMS K114 X1	292,442	153,577

FNMA POOL AR2626 FN 02/43 FIXED 2.5	183,502	162,758
FNMA POOL AR5408 FN 02/43 FIXED 2.5	144,533	132,523
FNMA POOL AR6051 FN 03/43 FIXED 2.5	7,326	6,655
FNMA POOL AY0822 FN 04/45 FIXED 2.5	17,904	15,668
FNMA POOL AB7728 FN 01/43 FIXED 2.5	97,814	89,520
FNMA POOL AB8463 FN 02/43 FIXED 2.5	129,183	118,223
FNMA POOL AB9737 FN 06/43 FIXED 2.5	52,892	48,281
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A	164,725	134,265
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A	197,128	198,209
FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	631,482	579,103
FIRSTKEY HOMES TRUST FKH 2021 SFR2 A 144A	815,877	857,888
FIRSTKEY HOMES 2021 SFR3 TRUS FKH 2021 SFR3 A 144A	212,013	219,601
FIRSTKEY HOMES TRUST FKH 2022 SFR1 A 144A	311,878	305,589
FLAGSHIP CREDIT AUTO TRUST FCAT 2023 1 B 144A	117,986	118,164
FLAGSHIP CREDIT AUTO TRUST FCAT 2022 3 B 144A	533,876	533,183
FLAGSHIP CREDIT AUTO TRUST FCAT 2023 3 B 144A	210,977	212,998
FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/25 FIXED 1.258	560,000	550,659
FORD CREDIT AUTO OWNER TRUST FORDO 2024 A B	144,954	146,220
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/32 6.15	615,568	605,503
FREDDIE MAC STACR STACR 2022 HQA2 M1B 144A	113,300	117,160
FREDDIE MAC STACR STACR 2022 HQA3 M1B 144A	90,900	94,589
FREDDIE MAC STACR STACR 2022 DNA6 M1B 144A	83,400	84,489
FREDDIE MAC STACR STACR 2021 DNA6 B1 144A	283,938	283,888
FREDDIE MAC STACR STACR 2021 DNA7 B1 144A	274,653	274,440
FREDDIE MAC STACR STACR 2022 DNA1 B1 144A	722,750	720,494
FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A	207,675	215,409
FREDDIE MAC STACR STACR 2023 HQA1 M1B 144A	400,300	424,792
GCAT GCAT 2021 NQM1 A1 144A	292,272	250,422
GCAT GCAT 2021 NQM7 A1 144A	282,892	257,960
GTP ACQUISITION PARTNERS SR SECURED 144A 06/50 3.482	1,215,000	1,206,551
GS MORTGAGE SECURITIES TRUST GSMS 2018 GS10 XA	705,745	277,186
HALEON US CAPITAL LLC COMPANY GUAR 03/29 3.375	253,882	263,349
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65	368,516	378,989
GS MORTGAGE SECURITIES TRUST GSMS 2024 70P B 144A	388,914	385,803
GLS AUTO SELECT RECEIVABLES TR GSAR 2024 4A B 144A	109,970	107,997
GALAXY PIPELINE ASSETS SR SECURED 144A 03/36 2.625	189,840	195,313
GARTNER INC COMPANY GUAR 144A 07/28 4.5	406,748	376,341
GEORGIA POWER CO SR UNSECURED 03/42 4.3	81,927	68,090
GEORGIA POWER CO SR UNSECURED 03/30 4.55	174,589	172,142
GILEAD SCIENCES INC SR UNSECURED 11/29 4.8	240,841	239,516
GLENCORE FUNDING LLC COMPANY GUAR 144A 10/30 6.375	236,040	246,817
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/29 5.371	244,749	247,017
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/34 5.634	1,999	1,993
GLOBAL PAYMENTS INC SR UNSECURED 08/27 4.95	489,623	490,602
GLS AUTO RECEIVABLES TRUST GCAR 2022 3A B 144A	21,568	21,569
GO DADDY OPCO/FINCO COMPANY GUAR 144A 12/27 5.25	546,860	518,641
GOLDMAN SACHS GROUP INC SR UNSECURED 04/30 VAR	215,000	219,408
GOLDMAN SACHS GROUP INC SR UNSECURED 07/30 VAR	255,000	253,700
GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 VAR	190,000	186,061
GOLDMAN SACHS GROUP INC SR UNSECURED 10/35 VAR	70,000	67,036
GOLDMAN SACHS GROUP INC SR UNSECURED 04/32 VAR	210,000	179,042
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR	29,134	25,035
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VAR	30,000	29,651
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2023 68A B 144A	270,000	272,474
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2024 72A B 144A	700,000	704,748
GREAT AMERICA LEASING RECEIVAB GALT 2024 1 B 144A	89,969	90,479
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/42 6.51	310,000	314,101
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/36 5.8528	200,000	197,403
HCA INC COMPANY GUAR 03/29 3.375	159,273	167,131
HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR	178,214	175,577
HSBC HOLDINGS PLC SR UNSECURED 08/33 VAR	318,500	321,754
HSBC HOLDINGS PLC SR UNSECURED 08/27 VAR	220,985	223,240
HSBC HOLDINGS PLC SR UNSECURED 11/30 VAR	310,000	307,955
HTL COMMERCIAL MORTGAGE TRUST HTL 2024 T53 B 144A	185,000	187,117
HTL COMMERCIAL MORTGAGE TRUST HTL 2024 T53 C 144A	100,000	101,773
HIH TRUST HIH 2024 61P B 144A	124,688	125,390
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 02/30 4.25	60,694	59,916

HESS MIDSTREAM OPERATION COMPANY GUAR 144A 06/29 6.5	306,583	308,019
NRZ EXCESS SPREAD COLLATERALIZ NZES 2020 PLS1 A 144A	55,113	54,200
HOLOGIC INC COMPANY GUAR 144A 02/28 4.625	280,762	258,878
HOWARD UNIVERSITY INSURED 10/27 2.391	100,000	91,777
HOWARD UNIVERSITY INSURED 10/29 2.701	230,832	203,803
HOWARD UNIVERSITY INSURED 10/41 3.476	174,684	125,863
HUMANA INC SR UNSECURED 03/28 5.75	463,944	473,432
HUNGARY SR UNSECURED 144A 05/28 6.125	204,395	203,336
HUNTINGTON BANCSHARES SR UNSECURED 08/28 VAR	565,000	559,199
INSIGHT ENTERPRS COMPANY GUAR 144A 05/32 6.625	583,481	579,247
INTEL CORP SR UNSECURED 12/47 3.734	133,756	125,441
INTEL CORP SR UNSECURED 11/49 3.25	50,447	47,231
INTEL CORP SR UNSECURED 02/60 3.1	139,077	74,921
INTEL CORP SR UNSECURED 03/50 4.75	38,228	34,816
INTEL CORP SR UNSECURED 02/53 5.7	82,153	75,282
INTEL CORP SR UNSECURED 02/63 5.9	30,511	27,109
INTL AIRPORT FINANCE SA SR SECURED 144A 03/33 12	491,328	523,736
INTESA SANPAOLO SPA 144A 06/54 VAR	209,680	213,892
INVESCO CLO LTD INVCO 2023 2A B 144A	290,000	291,115
IRON MOUNTAIN INC COMPANY GUAR 144A 01/33 6.25	170,000	169,321
JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR	215,006	213,339
JPMORGAN CHASE + CO SR UNSECURED 05/30 VAR	150,000	142,027
JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR	74,362	72,929
JPMORGAN CHASE + CO SR UNSECURED 09/27 VAR	225,000	212,862
JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR	230,000	194,052
JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR	30,000	29,998
JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	130,000	131,312
JPMORGAN CHASE + CO SR UNSECURED 10/29 VAR	95,000	98,523
JPMORGAN CHASE + CO SR UNSECURED 01/35 VAR	386,394	383,236
JPMORGAN CHASE + CO SR UNSECURED 04/30 VAR	240,000	244,830
JPMORGAN CHASE + CO SR UNSECURED 07/30 VAR	255,000	254,001
JPMORGAN CHASE + CO SR UNSECURED 10/28 VAR	250,000	247,789
JPMORGAN CHASE + CO SR UNSECURED 10/35 VAR	45,000	43,349
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 NNN AFX 144A	401,700	347,120
JERSEY CENTRAL PWR + LT SR UNSECURED 144A 01/35 5.1	49,824	48,824
KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81	70,000	49,590
KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002	65,000	42,277
KEYSPAN GAS EAST CORP SR UNSECURED 144A 03/33 5.994	33,038	33,473
L3HARRIS TECH INC SR UNSECURED 07/53 5.6	75,855	72,770
L3HARRIS TECH INC SR UNSECURED 06/29 5.05	89,799	89,970
L3HARRIS TECH INC SR UNSECURED 06/34 5.35	32,957	32,885
L3HARRIS TECH INC SR UNSECURED 08/54 5.5	84,186	83,699
LAMAR MEDIA CORP COMPANY GUAR 01/31 3.625	386,579	400,448
LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A	235,924	235,811
ELI LILLY + CO SR UNSECURED 08/29 4.2	64,858	63,733
ELI LILLY + CO SR UNSECURED 08/34 4.6	44,986	43,209
ELI LILLY + CO SR UNSECURED 08/54 5.05	9,951	9,279
M+T BANK CORPORATION SR UNSECURED 10/29 VAR	219,282	230,551
MFRA TRUST MFRA 2020 NQM3 A1 144A	34,748	32,274
MFRA TRUST MFRA 2021 NQM1 A1 144A	163,361	150,854
MSCI INC COMPANY GUAR 144A 11/31 3.625	253,213	264,251
MACQUARIE GROUP LTD SR UNSECURED 144A 08/26 VAR	390,000	390,033
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/29 4.054	87,620	88,418
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/32 4.279	475,436	471,599
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05	52,902	52,356
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	320,017	313,546
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391	206,972	199,357
MARSH + MCLENNAN COS INC SR UNSECURED 12/31 2.375	61,412	51,163
MARVELL TECHNOLOGY INC COMPANY GUAR 04/28 2.45	139,973	129,131
MERCEDES BENZ FIN NA COMPANY GUAR 144A 11/27 4.9	150,176	149,724
MET TRANSPRTN AUTH NY REVENUE MTATRN 11/40 FIXED 6.814	859,587	627,691
MICROCHIP TECHNOLOGY INC COMPANY GUAR 03/28 4.9	184,806	184,413
MICROCHIP TECHNOLOGY INC COMPANY GUAR 02/30 5.05	124,903	124,029
MONONGAHELA POWER CO 1ST MORTGAGE 144A 02/34 5.85	44,919	46,010
MORGAN STANLEY SR UNSECURED 02/32 VAR	323,371	269,229
MORGAN STANLEY SR UNSECURED 04/32 VAR	85,000	69,539
MORGAN STANLEY SR UNSECURED 04/28 VAR	345,000	340,005

MORGAN STANLEY SR UNSECURED 07/29 VAR	65,000	65,720
MORGAN STANLEY SR UNSECURED 11/29 VAR	402,994	417,823
MORGAN STANLEY SR UNSECURED 04/30 VAR	220,000	223,929
MORGAN STANLEY CAPITAL I TRUST MSC 2014 150E A 144A	1,095,363	921,375
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	184,655	183,521
NMLT TRUST NLT 2021 INV1 A1 144A	680,680	571,329
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/27 4.4	394,392	391,187
NATIONAL GRID PLC SR UNSECURED 06/28 5.602	15,000	15,291
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	253,906	223,618
NEUBERGER BERMAN CLO LTD NEUB 2022 52A AR 144A	770,000	771,636
NEW ECONOMY ASSETS PHASE 1 ISS USRE 2021 1 A1 144A	549,175	590,057
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQ1R A1 144A	203,340	182,878
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQ2R A1 144A	112,246	105,292
NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248	413,496	382,906
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/30 2.25	301,761	315,640
NEXTERA ENERGY CAPITAL COMPANY GUAR 01/27 1.875	160,759	170,072
NIAGARA MOHAWK POWER SR UNSECURED 144A 01/34 5.29	120,000	117,379
NISOURCE INC SR UNSECURED 06/33 5.4	120,583	119,627
NISOURCE INC SR UNSECURED 04/34 5.35	24,945	24,800
NJ TRUST 2023 GSP NJ 2023 GSP A 144A	293,572	301,750
NORTHROP GRUMMAN CORP SR UNSECURED 05/40 5.15	157,538	105,330
GEN DIGITAL INC COMPANY GUAR 144A 09/27 6.75	398,750	406,020
NOVA CHEMICALS CORP SR UNSECURED 144A 12/31 7	125,308	124,403
AMSR TRUST AMSR 2021 SFR4 A 144A	651,980	673,934
NSTAR ELECTRIC CO SR UNSECURED 06/34 5.4	114,831	115,598
NUTRIEN LTD SR UNSECURED 11/25 5.95	444,519	449,277
OCP CLO LTD OCP 2016 12A A1R3 144A	765,000	766,457
O REILLY AUTOMOTIVE INC SR UNSECURED 06/32 4.7	42,138	41,610
ONSBOW BAY FINANCIAL LLC OBX 2021 NQM1 A1 144A	452,260	384,636
OCP CLO LTD OCP 2021 22A AR 144A	500,000	500,964
OCTAGON 61 LTD OCT61 2023 2A B 144A	635,000	636,559
OGLETHORPE POWER CORP 1ST MORTGAGE 144A 06/54 5.8	24,934	24,559
OHIO EDISON CO SR UNSECURED 144A 01/33 5.5	111,025	109,975
ONEOK INC COMPANY GUAR 09/29 3.4	27,240	27,894
ONEOK INC COMPANY GUAR 01/51 7.15	11,626	10,870
ONEOK INC COMPANY GUAR 11/32 6.1	55,943	56,973
ONEOK INC COMPANY GUAR 10/29 4.4	79,915	77,587
ONEOK INC COMPANY GUAR 11/64 5.85	144,769	136,234
OPEN TEXT CORP COMPANY GUAR 144A 12/29 3.875	761,499	691,987
OPEN TEXT CORP SR SECURED 144A 12/27 6.9	231,567	237,652
ORACLE CORP SR UNSECURED 05/45 4.125	87,405	78,953
ORACLE CORP SR UNSECURED 04/30 2.95	75,842	76,776
ORACLE CORP SR UNSECURED 04/40 3.6	352,749	256,822
ORACLE CORP SR UNSECURED 03/51 3.95	56,782	55,598
ORACLE CORP SR UNSECURED 03/61 4.1	24,951	18,004
OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565	207,997	195,482
PNC FINANCIAL SERVICES SR UNSECURED 10/32 VAR	180,000	175,233
PRP ADVISORS, LLC PRPM 2020 6 A1 144A	102,061	102,358
PRP ADVISORS, LLC PRPM 2021 9 A1 144A	672,702	670,841
PRETIUM MORTGAGE CREDIT PARTNE PRET 2024 NPL6 A1 144A	411,898	409,834
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5	394,589	337,866
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/32 4.4	24,923	23,498
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/27 5.45	242,609	244,766
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/32 5.9	260,853	266,951
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/33 6.15	146,219	150,495
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/29 6.1	84,073	87,972
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5	136,530	126,387
PATTERSON UTI ENERGY INC SR UNSECURED 11/29 5.15	22,296	24,342
PATTERSON UTI ENERGY INC SR UNSECURED 10/33 7.15	78,412	78,609
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 07/25 4	129,637	124,303
REPUBLIC OF PERU SR UNSECURED 01/34 3	67,448	68,213
REPUBLIC OF PERU SR UNSECURED 02/35 5.375	220,385	211,239
REPUBLIC OF PERU SR UNSECURED 08/54 5.875	148,664	142,926
PHILADELPHIA PA AUTH FOR INDL PHIDEV 10/28 FIXED 6.55	607,493	505,951
PHILIP MORRIS INTL INC SR UNSECURED 11/29 5.625	114,901	118,488
PHILIP MORRIS INTL INC SR UNSECURED 02/30 5.125	258,448	261,229
PHILIP MORRIS INTL INC SR UNSECURED 02/33 5.375	84,470	85,185

PHILIP MORRIS INTL INC SR UNSECURED 09/33 5.625	186,460	193,046
PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125	29,567	30,019
PHILIP MORRIS INTL INC SR UNSECURED 11/27 4.375	213,677	213,158
PHILIP MORRIS INTL INC SR UNSECURED 11/31 4.75	142,982	141,757
PRESTIGE AUTO RECEIVABLES TRUS PART 2024 2A B 144A	154,973	153,983
PROGRESS RESIDENTIAL TRUST PROG 2024 SFR2 A 144A	232,754	236,154
PROGRESS RESIDENTIAL TRUST PROG 2022 SFR7 A 144A	365,553	366,607
PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2	165,177	160,122
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 03/54 5.45	69,580	67,909
PUBLIC SERVICE ENTERPRIS SR UNSECURED 11/27 5.85	369,612	380,570
PUBLIC SERVICE ENTERPRIS SR UNSECURED 10/33 6.125	82,763	83,361
PUBLIC SERVICE ENTERPRIS SR UNSECURED 04/34 5.45	44,928	44,906
PUGET ENERGY INC SR SECURED 05/25 3.65	199,514	193,808
PUGET ENERGY INC SR SECURED 06/28 2.379	138,213	146,085
PUGET ENERGY INC SR SECURED 03/32 4.224	75,849	80,398
QORVO INC COMPANY GUAR 144A 04/31 3.375	142,999	149,669
ROCC TRUST ROCC 2024 CNTR B 144A	100,000	100,082
RR LTD RRAM 2023 26A A2 144A	445,000	446,123
REGAL REXNORD CORP COMPANY GUAR 04/28 6.05	123,812	122,058
REGAL REXNORD CORP COMPANY GUAR 02/30 6.3	100,334	102,855
REGATTA VI FUNDING LTD. REGT6 2016 1A AR2 144A	1,205,000	1,207,693
REPUBLIC SERVICES INC SR UNSECURED 02/31 1.45	27,925	28,394
REPUBLIC SERVICES INC SR UNSECURED 04/29 4.875	85,441	84,788
REPUBLIC SERVICES INC SR UNSECURED 11/34 5.2	109,666	109,088
RETAINED VANTAGE DATA CENTERS VDCR 2023 1A A2A 144A	463,714	501,759
RETAINED VANTAGE DATA CENTERS VDCR 2024 1A A2 144A	300,000	290,783
ROMANIA SR UNSECURED 144A 01/29 5.875	122,104	118,751
ROYALTY PHARMA PLC COMPANY GUAR 09/31 2.15	204,549	180,395
SCF EQUIPMENT TRUST LLC SCFET 2024 1A B 144A	179,999	182,609
SG COMMERCIAL MORTGAGE SECURIT SGCMS 2020 COVE A 144A	1,617,053	1,465,093
SFS AUTO RECEIVABLES SECURITIZ SFAST 2023 1A B 144A	144,982	147,884
SBA TOWER TRUST ASSET BACKED 144A 01/50 2.836	1,020,000	1,018,955
SHR TRUST SHR 2024 LXRY B 144A	925,000	930,725
SS+C TECHNOLOGIES INC COMPANY GUAR 144A 09/27 5.5	723,566	683,436
SABEY DATA CENTER ISSUER LLC SDCP 2024 1 A2 144A	88,933	91,089
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 3 B	294,966	297,696
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 1 B	235,981	236,191
SAPPHIRE AVIATION FINANCE I LI SAPA 2020 1A A 144A	145,175	136,470
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/54 5.75	254,259	242,741
SERVICE CORP INTL SR UNSECURED 06/29 5.125	279,413	268,004
SERVICE CORP INTL SR UNSECURED 08/30 3.375	609,488	529,376
SERVICE CORP INTL SR UNSECURED 10/32 5.75	105,000	101,848
SHELL INTERNATIONAL FIN COMPANY GUAR 11/41 2.875	113,602	81,365
SHELL INTERNATIONAL FIN COMPANY GUAR 11/51 3	49,005	31,702
SHELL FINANCE US INC COMPANY GUAR 04/50 3.25	58,115	53,899
SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	414,269	410,191
SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/28 4	179,948	193,485
SMITH + NEPHEW PLC SR UNSECURED 10/30 2.032	123,106	121,499
SMITH + NEPHEW PLC SR UNSECURED 03/34 5.4	84,741	84,350
SOLVENTUM CORP COMPANY GUAR 144A 03/29 5.4	239,633	240,607
SOUTHERN CAL EDISON 1ST REF MORT 04/47 4	87,101	84,751
SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65	34,675	32,194
SOUTHERN CAL EDISON 1ST MORTGAGE 11/32 5.95	57,287	57,378
SOUTHERN CAL EDISON 1ST MORTGAGE 12/53 5.875	98,200	94,499
SOUTHERN CAL EDISON 1ST MORTGAGE 06/34 5.2	39,961	39,574
SOUTHERN CALIF GAS CO 1ST MORTGAGE 06/33 5.2	4,928	4,977
SOUTHERN CALIF GAS CO 1ST MORTGAGE 04/54 5.6	265,230	264,699
BLOCK INC SR UNSECURED 06/31 3.5	154,438	154,084
BLOCK INC SR UNSECURED 144A 05/32 6.5	563,184	567,425
STACK INFRASTRUCTURE ISSUER LL SIDC 2023 2A A2 144A	283,658	293,467
STACK INFRASTRUCTURE ISSUER LL SIDC 2024 1A A2 144A	163,923	167,711
STANDARD BUILDING SOLUTI SR UNSECURED 144A 08/32 6.5	20,200	20,032
STANDARD CHARTERED PLC SR UNSECURED 144A 11/28 VAR	230,000	245,770
STANDARD CHARTERED PLC SR UNSECURED 144A 10/30 VAR	200,000	196,470
STANDARD INDUSTRI INC/NY SR UNSECURED 144A 07/30 4.375	634,403	545,145
STARWOOD RESIDENTIAL MORTGAGE STAR 2021 1 A1 144A	141,167	144,496
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 2 A1 144A	100,391	93,009

STATE STREET CORP SR UNSECURED 11/28 VAR	280,000	287,985
STATE STREET TR STIF FUND	3,581,605	3,581,605
SUMMIT ISSUER, LLC FIBER 2020 1A A2 144A	315,000	306,153
GEN DIGITAL INC SR UNSECURED 144A 04/25 5	264,144	269,386
T MOBILE USA INC COMPANY GUAR 04/30 3.875	51,507	51,747
T MOBILE USA INC COMPANY GUAR 02/28 2.05	93,188	87,226
T MOBILE USA INC COMPANY GUAR 07/33 5.05	49,695	48,972
T MOBILE USA INC COMPANY GUAR 01/34 5.75	64,906	66,662
T MOBILE USA INC COMPANY GUAR 01/35 4.7	64,904	61,506
TYSN 2023 CRNR MORTGAGE TRUST TYSN 2023 CRNR A 144A	549,962	568,233
TAPESTRY INC SR UNSECURED 03/30 5.1	90,243	88,974
TAPESTRY INC SR UNSECURED 03/35 5.5	79,891	77,789
TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4	57,041	59,141
TARGA RESOURCES CORP COMPANY GUAR 03/33 6.125	44,936	46,416
TAYLOR MORRISON COMM COMPANY GUAR 144A 01/28 5.75	554,354	521,524
TAYLOR MORRISON COMM SR UNSECURED 144A 08/30 5.125	190,156	191,387
TEXAS DEBT CAPITAL CLO, LTD TCIFC 2023 1A B 144A	545,000	547,085
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102	472,722	473,714
TIME WARNER CABLE LLC SR SECURED 11/40 5.875	109,979	85,023
TIME WARNER CABLE LLC SR SECURED 09/42 4.5	244,923	187,194
TOTALENERGIES CAPITAL SA COMPANY GUAR 04/64 5.638	234,370	220,360
TOTALENERGIES CAPITAL SA COMPANY GUAR 09/54 5.275	14,261	13,890
TOTALENERGIES CAPITAL SA COMPANY GUAR 09/64 5.425	207,118	190,339
TRANE TECH FIN LTD COMPANY GUAR 06/34 5.1	32,903	32,636
TRICOLOR AUTO SECURITIZATION T TAST 2024 1A A 144A	109,269	110,195
TYSON FOODS INC SR UNSECURED 03/29 5.4	24,960	25,276
UNITED MEXICAN STATES SR UNSECURED 02/34 3.5	165,440	159,103
UNITED MEXICAN STATES SR UNSECURED 05/53 6.338	193,260	177,963
UNITED MEXICAN STATES SR UNSECURED 05/36 6	1,082,733	1,025,725
STRIP PRINC 02/42 0.00000	5,526,359	5,650,897
TSY INFL IX N/B 02/43 0.625	323,171	321,829
TSY INFL IX N/B 02/44 1.375	425,414	422,632
TSY INFL IX N/B 02/45 0.75	686,269	679,902
US TREASURY N/B 08/46 2.25	2,431,953	2,314,134
US TREASURY N/B 08/48 3	1,034,834	976,427
US TREASURY N/B 11/48 3.375	11,383,248	9,612,604
US TREASURY N/B 02/50 2	4,190,110	2,861,864
TSY INFL IX N/B 02/50 0.25	1,437,441	1,192,169
US TREASURY N/B 05/50 1.25	981,721	567,625
US TREASURY N/B 11/42 4	2,918,150	2,616,656
US TREASURY N/B 05/53 3.625	1,443,879	1,404,662
US TREASURY N/B 08/53 4.125	1,445,179	1,378,369
US TREASURY N/B 08/54 4.25	4,611,689	4,155,220
US TREASURY N/B 03/29 2.375	7,183,815	7,205,015
US TREASURY N/B 08/29 3.125	2,051,708	2,030,519
US TREASURY N/B 07/30 4	1,106,605	1,106,164
TSY INFL IX N/B 01/34 1.75	3,456,446	3,397,112
US TREASURY N/B 03/27 4.25	1,285,969	1,289,546
US TREASURY N/B 05/31 4.625	2,679,871	2,641,288
US TREASURY N/B 10/31 4.125	7,733,197	7,575,525
US TREASURY N/B 11/34 4.25	1,508,350	1,514,910
US TREASURY N/B 11/31 4.125	2,538,099	2,534,558
US TREASURY N/B 12/27 4	5,453,821	5,461,992
RTX CORP SR UNSECURED 11/28 4.125	105,105	104,136
UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5	35,020	27,692
UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75	130,178	95,522
UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95	64,363	56,109
UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875	31,150	30,123
UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05	74,396	71,573
UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375	159,542	150,245
UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	34,789	34,131
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375	151,795	150,194
VB S1 ISSUER LLC VBTCL 2024 1A C2 144A	357,259	360,485
VENTURE CDO LTD VENTR 2021 42A A1A 144A	1,360,000	1,361,700
VERALTO CORP COMPANY GUAR 09/26 5.5	60,641	60,694
VERUS SECURITIZATION TRUST VERUS 2022 5 A1 144A	426,258	418,758
VERUS SECURITIZATION TRUST VERUS 2021 R2 A1 144A	196,124	177,451

VERUS SECURITIZATION TRUST VERUS 2021 2 A1 144A	66,168	58,810
VERUS SECURITIZATION TRUST VERUS 2022 3 A1 144A	213,022	212,578
VERUS SECURITIZATION TRUST VERUS 2022 1 A1 144A	653,592	592,195
PARAMOUNT GLOBAL SR UNSECURED 04/36 6.875	40,281	40,509
PARAMOUNT GLOBAL SR UNSECURED 09/43 5.85	161,879	167,857
PARAMOUNT GLOBAL SR UNSECURED 04/44 5.25	44,528	42,780
PARAMOUNT GLOBAL SR UNSECURED 05/50 4.95	18,802	18,874
VIPER ENERGY INC SR UNSECURED 144A 11/27 5.375	410,439	392,454
VIRGINIA ELEC + POWER CO SR UNSECURED 12/50 2.45	27,402	29,861
VIRGINIA ELEC + POWER CO SR UNSECURED 04/33 5	244,314	239,829
VIRGINIA ELEC + POWER CO SR UNSECURED 01/34 5	203,547	199,430
VIRGINIA ELEC + POWER CO SR UNSECURED 01/54 5.35	64,277	61,407
VIRGINIA ELEC + POWER CO SR UNSECURED 08/34 5.05	64,853	63,436
VERICREST OPPORTUNITY LOAN TRA VOLT 2021 NPL3 A1 144A	177,279	177,060
WMG ACQUISITION CORP SR SECURED 144A 07/30 3.875	611,320	537,604
WMG ACQUISITION CORP SR SECURED 144A 12/29 3.75	118,634	128,988
WASTE MANAGEMENT INC COMPANY GUAR 144A 01/29 3.875	150,291	149,344
WASTE MANAGEMENT INC COMPANY GUAR 03/35 4.95	184,064	180,417
WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR	306,860	297,797
WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	593,669	574,334
WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR	247,951	246,232
WELLS FARGO + COMPANY SR UNSECURED 04/34 VAR	74,494	74,183
WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR	454,463	462,023
WELLS FARGO + COMPANY SR UNSECURED 10/29 VAR	5,047	5,203
WELLS FARGO + COMPANY SR UNSECURED 01/35 VAR	145,000	144,586
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A5	1,608,400	1,387,523
WENDYS FUNDING LLC WEN 2018 1A A2II 144A	613,699	587,885
WENDYS FUNDING LLC WEN 2022 1A A2I 144A	490,562	484,026
WESTPAC BANKING CORP SR UNSECURED 11/27 5.457	370,000	378,613
WHEELS FLEET LEASE FUNDING LLC WFLF 2023 1A A 144A	387,701	390,150
WHISTLER PIPELINE LLC SR UNSECURED 144A 09/29 5.4	10,256	9,961
WHISTLER PIPELINE LLC SR UNSECURED 144A 09/31 5.7	122,209	119,889
WHISTLER PIPELINE LLC SR UNSECURED 144A 09/34 5.95	61,621	60,185
WILLIAM CARTER COMPANY GUAR 144A 03/27 5.625	564,991	530,464
WILLIS NORTH AMERICA INC COMPANY GUAR 09/29 2.95	9,982	9,094
WILLIS NORTH AMERICA INC COMPANY GUAR 06/27 4.65	394,822	394,031
WINGSTOP FUNDING LLC WSTOP 2020 1A A2 144A	255,746	248,616
WISCONSIN POWER + LIGHT SR UNSECURED 03/34 5.375	29,943	29,875
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 A B	229,984	230,941
XCEL ENERGY INC SR UNSECURED 06/32 4.6	99,964	95,188
HUNGARY SR UNSECURED REGS 04/32 1.625	1,036,789	713,267
ROMANIA SR UNSECURED 144A 12/40 2.625	631,392	349,903
REPUBLIC OF INDONESIA SR UNSECURED 03/33 1.1	681,922	475,050
REPUBLIC OF CHILE SR UNSECURED 01/51 1.25	527,952	309,792
ROMANIA SR UNSECURED REGS 04/41 2.75	575,257	512,005
REPUBLIC OF PHILIPPINES SR UNSECURED 04/33 1.2	579,936	412,543
REPUBLIC OF PHILIPPINES SR UNSECURED 04/41 1.75	352,202	223,168
OTP BANK NYRT REGS 03/26 VAR	253,728	239,350
BANCA COMERCIALA ROMANA REGS 05/27 VAR	111,600	108,837
OTP BANK NYRT REGS 05/27 VAR	202,000	206,052
U.S. DEBT FUND F MUTUAL FUND	171,659,677	176,645,015
STATE STREET TR STIF FUND	8,184,303	8,184,303
AMERICAN GENERAL LIFE 16012 CONTRACT 16012	79,335,153	79,335,153
MASS MUTUAL INS 30030 CONTRACT 30030	92,585,189	92,585,189
TRANSAMERICA LIFE MDA01037TR TRANSAMERICA CONTRACT MDA01037	79,489,255	79,489,255
PRUDENTIAL INS 062259001 07/30 0	80,020,538	80,020,538
VOYA 1468 8 VOYA CONTRACT 1468 8	78,596,192	78,596,192
AIA GROUP LTD SR UNSECURED 144A 04/33 4.95	697,543	689,533
AT+T INC SR UNSECURED 09/53 3.5	5,356,194	3,873,905
AT+T INC SR UNSECURED 09/55 3.55	3,321,541	2,189,428
AT+T INC SR UNSECURED 09/59 3.65	7,738,550	5,604,473
AT+T INC SR UNSECURED 12/57 3.8	1,355,787	1,004,519
APTIV SWISS HOLDINGS LTD COMPANY GUAR 05/52 4.15	698,481	498,586
ABBOTT LABORATORIES SR UNSECURED 11/46 4.9	892,989	840,983
ABBVIE INC SR UNSECURED 11/42 4.4	2,061,499	1,820,483
ABBVIE INC SR UNSECURED 05/45 4.7	799,616	706,790
ABBVIE INC SR UNSECURED 11/48 4.875	860,508	809,292

ABBVIE INC SR UNSECURED 11/49 4.25	497,815	407,129
ABBVIE INC SR UNSECURED 06/44 4.85	2,264,591	1,724,628
ABBVIE INC SR UNSECURED 03/54 5.4	597,942	577,732
ABU DHABI DEVELOPMENT HO SR UNSECURED 144A 10/54 5.25	1,185,528	1,103,652
ADANI TRANS STEP ONE LTD SR SECURED 144A 05/36 4.25	290,000	224,250
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65	397,976	388,054
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4	597,420	511,149
AKER BP ASA SR UNSECURED 144A 10/34 5.125	1,196,196	1,127,112
ALABAMA POWER CO SR UNSECURED 12/42 3.85	1,537,514	1,352,358
ALABAMA POWER CO SR UNSECURED 01/46 4.3	298,002	249,281
ALABAMA POWER CO SR UNSECURED 07/48 4.3	198,494	164,324
ALCON FINANCE CORP COMPANY GUAR 144A 12/32 5.375	1,094,038	1,100,477
ALCON FINANCE CORP COMPANY GUAR 144A 12/52 5.75	1,096,414	1,083,954
ALEXANDRIA REAL ESTATE E COMPANY GUAR 07/29 4.5	200,360	195,540
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	2,635,066	2,629,387
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	6,862,172	6,894,536
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	19,990,781	20,105,689
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	5,541,664	5,542,773
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	3,384,609	3,376,715
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	14,883,398	14,786,802
ALLY FINANCIAL INC SR UNSECURED 01/30 VAR	800,000	829,270
ALTRIA GROUP INC COMPANY GUAR 02/49 5.95	1,695,274	1,661,607
ALTRIA GROUP INC COMPANY GUAR 02/59 6.2	158,533	155,618
AMAZON.COM INC SR UNSECURED 05/61 3.25	4,066,380	2,673,177
AMERICAN EXPRESS CO SR UNSECURED 08/33 VAR	680,155	664,571
AMERICAN FINANCIAL GROUP SR UNSECURED 06/47 4.5	452,540	414,319
AMERICAN HOMES 4 RENT SR UNSECURED 02/28 4.25	192,206	195,248
AMERICAN INTERNATIONAL SR UNSECURED 03/33 5.125	1,094,819	1,088,068
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/41 FIXED 7.834	795,039	825,498
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084	1,297,038	1,386,691
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8	99,599	94,738
AMERICAN TOWER CORP SR UNSECURED 06/50 3.1	495,070	321,119
AMERICAN TOWER CORP SR UNSECURED 01/51 2.95	1,269,710	808,065
AMERICAN TRANSMISSION SY SR UNSECURED 144A 09/44 5	614,204	550,204
AMERICAN WATER CAPITAL C SR UNSECURED 09/45 4.3	394,736	328,000
AMGEN INC SR UNSECURED 10/41 4.95	1,914,690	1,714,685
AMGEN INC SR UNSECURED 06/51 4.663	1,653,165	1,426,778
AMGEN INC SR UNSECURED 02/32 3.35	997,560	891,303
AMGEN INC SR UNSECURED 03/53 5.65	1,397,984	1,350,480
AMGEN INC SR UNSECURED 03/63 5.75	792,688	769,819
AMPHENOL CORP SR UNSECURED 06/29 4.35	499,520	489,820
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9	3,499,418	3,413,021
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/42 4.95	737,134	651,265
ANTARES HOLDINGS SR UNSECURED 144A 01/27 2.75	1,390,298	1,311,940
ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375	2,460,848	2,100,149
ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55	490,085	411,171
AON CORP/AON GLOBAL HOLD COMPANY GUAR 02/33 5.35	999,770	996,327
AON NORTH AMERICA INC COMPANY GUAR 03/29 5.15	1,098,471	1,103,529
APPLE INC SR UNSECURED 02/45 3.45	495,565	383,592
APPLE INC SR UNSECURED 02/46 4.65	320,556	274,961
APPLE INC SR UNSECURED 08/46 3.85	797,880	645,822
APPLE INC SR UNSECURED 09/47 3.75	894,861	708,837
APTIV SWISS HOLDINGS LTD COMPANY GUAR 03/49 5.4	696,906	601,274
ARES CAPITAL CORP SR UNSECURED 01/27 7	99,257	103,630
ASCENSION HEALTH SR UNSECURED 11/46 3.945	884,115	718,563
ASHTAD CAPITAL INC COMPANY GUAR 144A 04/34 5.8	1,095,721	1,101,117
ASTRAZENECA PLC SR UNSECURED 08/48 4.375	395,776	339,461
AVANGRID INC SR UNSECURED 06/29 3.8	699,006	663,295
AVIATION CAPITAL GROUP SR UNSECURED 144A 10/25 4.875	1,120,009	1,098,552
AVIATION CAPITAL GROUP SR UNSECURED 144A 08/25 4.125	98,675	99,417
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 02/27 3.25	1,498,365	1,441,146
EQUITABLE HOLDINGS INC SR UNSECURED 04/48 5	508,977	484,379
BAT CAPITAL CORP COMPANY GUAR 09/49 4.758	200,000	162,133
BG ENERGY CAPITAL PLC COMPANY GUAR 144A 10/41 5.125	589,704	559,875
BPCE SA 144A 01/30 VAR	1,100,000	1,105,400
BANCO GENERAL SA SR UNSECURED 144A 08/27 4.125	198,126	193,476
BANK OF AMERICA CORP SR UNSECURED 04/44 4.875	2,265,940	1,831,503

BANK OF AMERICA CORP SR UNSECURED 07/28 VAR	1,500,000	1,451,890
BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	2,616,768	2,683,522
BANK OF AMERICA CORP SR UNSECURED 07/29 VAR	200,000	194,884
BANK OF AMERICA CORP SR UNSECURED 07/33 VAR	412,880	392,169
BANK OF AMERICA CORP SR UNSECURED 01/35 VAR	1,100,000	1,101,488
BACARDI LTD COMPANY GUAR 144A 05/48 5.3	1,068,265	986,331
BARCLAYS PLC SR UNSECURED 11/33 VAR	431,578	440,284
BARCLAYS PLC SR UNSECURED 05/34 VAR	600,000	616,408
BARCLAYS PLC SR UNSECURED 09/34 VAR	1,000,000	1,058,935
BAXTER INTERNATIONAL INC SR UNSECURED 12/51 3.132	800,000	497,335
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/50 FIXED 7.043	571,028	458,494
BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5	505,050	508,596
BAYER US FINANCE II LLC COMPANY GUAR 144A 06/48 4.875	1,791,000	1,404,331
BAYER US FINANCE II LLC COMPANY GUAR 144A 07/64 4.7	1,051,047	645,288
BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/45 4.5	594,846	520,646
BERKSHIRE HATHAWAY ENERG SR UNSECURED 01/49 4.45	2,499,200	2,065,294
BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/50 2.85	99,920	62,867
BIO RAD LABS SR UNSECURED 03/32 3.7	598,398	537,483
BLACK HILLS CORP SR UNSECURED 01/35 6	1,097,657	1,135,745
BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 09/50 2.8	1,193,472	717,282
BLACKSTONE SECURED LEND SR UNSECURED 09/28 2.85	1,685,278	1,543,482
BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5	2,189,814	2,000,930
BLUE OWL FINANCE LLC COMPANY GUAR 10/51 4.125	1,950,220	1,459,206
BNP PARIBAS 144A 01/30 VAR	1,200,000	1,191,773
BNP PARIBAS 144A 01/31 VAR	780,168	713,622
BOEING CO SR UNSECURED 02/35 3.25	1,508,595	1,196,742
BOEING CO SR UNSECURED 05/40 5.705	308,034	285,675
BOEING CO SR UNSECURED 05/50 5.805	1,239,898	1,206,729
BOEING CO SR UNSECURED 05/60 5.93	2,962,009	2,594,904
BOEING CO SR UNSECURED 02/26 2.196	400,000	387,899
BORGWARNER INC SR UNSECURED 03/45 4.375	199,370	163,190
BOSTON GAS COMPANY SR UNSECURED 144A 07/53 6.119	1,100,000	1,085,576
BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4	99,815	91,747
BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7	290,996	227,490
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35	2,357,263	1,652,960
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55	1,394,526	1,358,525
BROADCOM INC COMPANY GUAR 144A 02/51 3.75	1,692,656	1,267,454
BROADCOM INC SR UNSECURED 144A 04/34 3.469	317,908	273,947
BROADCOM INC SR UNSECURED 144A 11/35 3.137	907,679	742,496
BROADCOM INC SR UNSECURED 144A 11/36 3.187	1,598,151	1,289,308
BROOKFIELD FINANCE INC COMPANY GUAR 09/47 4.7	1,987,124	1,724,727
BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05	178,040	179,844
BURLINGTN NORTH SANTA FE SR UNSECURED 06/41 5.4	227,112	196,792
BURLINGTN NORTH SANTA FE SR UNSECURED 08/97 7.25	1,039,696	827,744
PARAMOUNT GLOBAL SR UNSECURED 10/40 5.9	563,220	438,752
PARAMOUNT GLOBAL COMPANY GUAR 02/28 3.375	891,243	847,409
CDW LLC/CDW FINANCE COMPANY GUAR 12/28 3.276	600,000	558,153
CDW LLC/CDW FINANCE COMPANY GUAR 08/34 5.55	797,936	790,812
CIGNA GROUP/THE COMPANY GUAR 08/38 4.8	1,699,932	1,541,677
CIGNA GROUP/THE COMPANY GUAR 10/47 3.875	382,851	291,727
CIGNA GROUP/THE SR UNSECURED 03/51 3.4	3,580,488	2,352,004
CME GROUP INC SR UNSECURED 09/43 5.3	625,386	600,701
CNA FINANCIAL CORP SR UNSECURED 05/29 3.9	199,804	191,457
CRH AMERICA FINANCE INC COMPANY GUAR 144A 05/47 4.4	1,236,708	975,513
CSX CORP SR UNSECURED 11/66 4.25	2,691,919	2,271,229
CVS PASS THROUGH TRUST PASS THRU CE 12/28 6.036	8,750	8,549
CVS PASS THROUGH TRUST PASS THRU CE 01/30 6.943	241,000	214,510
CVS PASS THROUGH TRUST PASS THRU CE 144A 01/34 5.926	342,373	339,347
CVS HEALTH CORP SR UNSECURED 07/45 5.125	1,295,255	1,094,472
CVS HEALTH CORP SR UNSECURED 03/48 5.05	4,151,914	3,381,327
CVS HEALTH CORP SR UNSECURED 04/40 4.125	376,543	300,417
CVS PASS THRU TR 2009 PASS THRU CE 144A 07/31 8.353	130,519	106,212
CAIXABANK SA 144A 09/34 VAR	900,000	955,716
THE CAMPBELLS COMPANY SR UNSECURED 03/28 4.15	1,098,757	1,073,688
CANADIAN PACIFIC RR CO COMPANY GUAR 01/42 5.75	1,171,008	1,173,066
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/99 6.125	506,026	400,901
CARDINAL HEALTH INC SR UNSECURED 06/47 4.368	200,000	159,913

CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625	1,394,162	1,349,350
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/42 4.1	995,040	822,825
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 04/29 5.875	1,090,771	1,120,019
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 03/52 3.6	592,182	429,391
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	1,772,154	1,479,011
CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375	1,741,937	1,601,660
CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125	998,800	786,480
CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85	2,708,058	1,690,028
CHENIERE ENERGY PARTNERS COMPANY GUAR 06/33 5.95	1,097,514	1,126,702
COLORADO INTERSTATE GAS COMPANY GUAR 06/37 6.85	538,580	518,455
OHIO POWER COMPANY SR UNSECURED 03/33 6.6	257,670	211,852
COMCAST CORP COMPANY GUAR 11/49 3.999	2,190,370	1,890,485
COMCAST CORP COMPANY GUAR 11/56 2.937	6,181,437	3,632,802
COMCAST CORP COMPANY GUAR 11/63 2.987	1,773,964	1,010,788
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/42 3.758	19,800	15,775
CON EDISON CO OF NY INC SR UNSECURED 05/58 4.5	2,657,642	2,092,644
CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95	298,014	233,832
CON EDISON CO OF NY INC SR UNSECURED 11/52 6.15	993,900	1,049,279
CONSTELLATION BRANDS INC COMPANY GUAR 11/48 5.25	1,195,104	1,097,145
CONSTELLATION BRANDS INC SR UNSECURED 05/50 3.75	595,716	440,609
CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75	228,386	197,596
CORNING INC SR UNSECURED 11/79 5.45	498,600	452,848
COX COMMUNICATIONS INC COMPANY GUAR 144A 09/54 5.95	1,198,464	1,113,125
UBS GROUP AG SR UNSECURED 144A 01/29 VAR	3,092,166	3,176,902
UBS GROUP AG SR UNSECURED 144A 06/26 VAR	361,896	395,253
UBS AG STAMFORD CT SR UNSECURED 02/28 7.5	498,855	535,434
CROWN CASTLE INC SR UNSECURED 02/28 3.8	1,389,869	1,250,984
CROWN CASTLE INC SR UNSECURED 01/51 3.25	399,144	261,165
CROWN CASTLE INC SR UNSECURED 06/29 5.6	1,096,271	1,120,949
DTE ELECTRIC CO GENL REF MOR 03/49 3.95	396,792	312,191
DELL INT LLC / EMC CORP COMPANY GUAR 12/51 3.45	24,238	25,143
DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3	1,291,069	1,312,706
DELL INT LLC / EMC CORP COMPANY GUAR 07/36 8.1	546,869	512,475
DELL INT LLC / EMC CORP SR UNSECURED 07/46 8.35	162,720	161,944
DEVON ENERGY CORPORATION SR UNSECURED 06/45 5	1,537,016	1,086,831
DIAMONDBACK ENERGY INC COMPANY GUAR 03/52 4.25	498,570	378,212
DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6	209,804	189,204
WALT DISNEY COMPANY/THE COMPANY GUAR 02/25 8.5	96,603	75,348
WALT DISNEY COMPANY/THE COMPANY GUAR 03/33 6.55	93,632	76,929
WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4	744,318	589,805
WALT DISNEY COMPANY/THE COMPANY GUAR 03/50 4.7	993,160	888,478
DISCOVER FINANCIAL SVS SR UNSECURED 02/27 4.1	1,160,130	1,178,426
DOMINION ENERGY INC SR UNSECURED 06/35 5.95	1,215,360	1,028,398
DOMINION ENERGY INC SR UNSECURED 09/42 4.05	298,296	237,418
DUKE ENERGY CORP SR UNSECURED 08/47 3.95	91,518	74,550
DUKE ENERGY CORP SR UNSECURED 06/41 3.3	1,695,784	1,249,351
DUKE ENERGY CAROLINAS 1ST REF MORT 06/45 3.75	952,506	689,009
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 12/44 4.15	697,606	570,117
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/45 4.2	2,085,615	1,702,904
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 10/46 3.7	398,980	296,739
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/47 3.6	998,530	728,363
DUKE UNIVERSITY HEALTH SR UNSECURED 06/47 3.92	900,000	712,103
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/35 4.75	936,351	828,182
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 09/48 5	499,819	435,633
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 04/64 6	367,912	387,036
EBAY INC SR UNSECURED 11/32 6.3	1,099,274	1,169,198
ECOPETROL SA SR UNSECURED 09/43 7.375	881,000	678,525
EDISON INTERNATIONAL SR UNSECURED 06/27 5.75	1,066,376	1,016,599
EDISON INTERNATIONAL SR UNSECURED 11/29 6.95	1,486,335	1,601,570
EDWARDS LIFESCIENCES COR SR UNSECURED 06/28 4.3	598,602	587,174
KINDER MORGAN INC COMPANY GUAR 01/32 7.75	1,116,000	1,022,554
EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375	136,652	129,283
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 05/53 6.9	893,907	966,402
ENERGY TRANSFER LP COMPANY GUAR 05/44 5	1,202,128	1,065,515
ENBRIDGE INC COMPANY GUAR 06/44 4.5	696,451	577,598
ENBRIDGE INC COMPANY GUAR 11/53 6.7	1,098,570	1,195,442
ENERGY TRANSFER LP SR UNSECURED 07/38 7.5	984,584	905,784

ENERGY TRANSFER LP SR UNSECURED 03/45 5.15	277,266	263,002
ENERGY TRANSFER LP SR UNSECURED 05/54 5.95	1,094,753	1,063,422
ENEL FINANCE INTL NV SR UNSECURED 144A 06/32 5	592,206	584,746
ENEL FINANCE INTL NV COMPANY GUAR 144A 06/34 5.5	1,082,169	1,088,687
ENERGY TRANSFER LP SR UNSECURED 06/38 5.8	697,529	688,011
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25	1,697,450	1,706,335
ENEL FINANCE AMERICA LLC COMPANY GUAR 144A 07/41 2.875	691,068	473,582
ONEOK INC COMPANY GUAR 09/34 5.65	796,944	797,329
ENTERGY LOUISIANA LLC 1ST MORTGAGE 07/44 5	900,000	801,348
ENTERGY LOUISIANA LLC 1ST MORTGAGE 09/52 4.75	1,690,769	1,466,744
ENTERGY ARKANSAS LLC 1ST MORTGAGE 01/33 5.15	299,019	298,950
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	1,649,585	1,451,016
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1	851,368	738,030
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2	1,197,504	945,554
EQUIFAX INC SR UNSECURED 05/30 3.1	299,430	271,903
ESSENTIAL PROPER COMPANY GUAR 07/31 2.95	698,600	596,053
ESSEX PORTFOLIO LP COMPANY GUAR 03/48 4.5	482,250	414,341
EVERSOURCE ENERGY SR UNSECURED 07/34 5.95	797,784	819,766
EXELON CORP SR UNSECURED 06/35 5.625	950,976	803,256
EXELON CORP SR UNSECURED 04/46 4.45	2,867,085	2,416,403
EXTRA SPACE STORAGE LP COMPANY GUAR 06/29 4	298,428	287,067
FMR LLC SR UNSECURED 144A 02/33 4.95	776,010	731,248
META PLATFORMS INC SR UNSECURED 08/62 4.65	1,375,296	1,192,838
META PLATFORMS INC SR UNSECURED 08/54 5.4	1,195,212	1,162,840
FACTSET RESEARCH SYSTEMS SR UNSECURED 03/32 3.45	597,636	529,187
FAIRFAX FINL HLDGS LTD SR UNSECURED 04/30 4.625	500,000	487,775
FAIRFAX FINL HLDGS LTD SR UNSECURED 03/54 6.35	797,872	826,860
FED HM LN PC POOL SD8367 FR 10/53 FIXED 5.5	369,221	364,633
FED HM LN PC POOL RA1362 FR 09/49 FIXED 4	70,329	62,656
FREDDIE MAC NOTES 03/31 0.00000	447,543	449,117
FANNIE MAE NOTES 05/30 7.25	830,352	830,666
FEDEX CORP COMPANY GUAR 02/45 4.1	298,296	234,906
FEDEX CORP COMPANY GUAR 11/45 4.75	1,288,716	1,116,244
FIDELITY NATL INFO SERV SR UNSECURED 03/41 3.1	596,370	436,152
FIRST AMERICAN FINANCIAL SR UNSECURED 08/31 2.4	597,978	493,746
FIRSTENERGY CORP SR UNSECURED 07/47 4.85	305,063	261,831
FLEX LTD SR UNSECURED 06/29 4.875	398,428	391,852
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/35 4.95	71,537	73,032
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95	369,893	355,946
FORD FOUNDATION/THE UNSECURED 06/50 2.415	900,000	527,629
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 7.35	525,330	523,481
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134	800,000	795,048
GE CAPITAL FUNDING LLC COMPANY GUAR 05/32 4.55	643,000	619,427
GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25	1,689,392	1,456,015
GENERAL MOTORS CO SR UNSECURED 04/48 5.4	299,781	264,670
GEORGETOWN UNIVERSITY UNSECURED 12/99 5.215	500,000	438,225
GEORGIA POWER CO SR UNSECURED 05/33 4.95	998,260	979,625
GILEAD SCIENCES INC SR UNSECURED 03/46 4.75	398,348	352,774
GILEAD SCIENCES INC SR UNSECURED 03/47 4.15	471,550	401,257
GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/43 4.2	1,163,569	930,698
GLOBAL PAYMENTS INC SR UNSECURED 11/31 2.9	334,444	342,016
GLOBAL PAYMENTS INC SR UNSECURED 08/32 5.4	697,859	700,122
GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25	2,435,101	2,527,867
GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR	4,304,072	4,280,891
GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR	11,900	11,796
GOODMAN US FIN THREE COMPANY GUAR 144A 03/28 3.7	498,155	476,264
GRAY OAK PIPELINE LLC SR UNSECURED 144A 10/27 3.45	299,991	285,534
GREAT WEST LIFE CO FINANC COMPANY GUAR 144A 06/47 4.15	396,872	316,498
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/38 6.129	800,000	801,597
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/36 5.8528	650,000	641,560
HCA INC COMPANY GUAR 07/51 3.5	1,890,519	1,231,040
HCA INC COMPANY GUAR 06/53 5.9	773,744	755,108
HEALTHPEAK OP LLC COMPANY GUAR 02/41 6.75	947,889	974,691
HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR	600,000	600,047
HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR	1,518,970	1,469,438
HSBC HOLDINGS PLC SR UNSECURED 03/30 4.95	299,625	296,950
HSBC HOLDINGS PLC SR UNSECURED 11/28 VAR	1,160,093	1,166,300

HALLIBURTON CO SR UNSECURED 09/39 7.45	1,986,628	1,753,769
HANOVER INSURANCE GROUP SR UNSECURED 04/26 4.5	934,308	894,092
WELLTOWER OP LLC COMPANY GUAR 03/41 6.5	2,200,004	2,354,678
HOME DEPOT INC SR UNSECURED 09/56 3.5	1,586,448	1,249,568
HOME DEPOT INC SR UNSECURED 06/47 3.9	1,616,615	1,330,906
HUMANA INC SR UNSECURED 03/28 5.75	1,096,755	1,119,947
HUMANA INC SR UNSECURED 04/54 5.75	790,704	742,536
HUNTSMAN INTERNATIONAL L SR UNSECURED 05/29 4.5	197,740	190,692
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 06/28 2	1,689,647	1,529,636
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 04/30 5.8	995,970	1,020,682
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 01/31 5.4	298,929	299,887
ILLUMINA INC SR UNSECURED 12/27 5.75	1,098,493	1,128,874
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/27 6.125	395,824	410,773
INDIANA MICHIGAN POWER SR UNSECURED 03/46 4.55	797,256	677,102
INDIANA MICHIGAN POWER SR UNSECURED 08/48 4.25	1,193,136	947,313
INDIANA MICHIGAN POWER SR UNSECURED 05/51 3.25	2,480,550	1,644,918
REPUBLIC OF INDONESIA SR UNSECURED 02/30 2.85	362,356	357,983
REPUBLIC OF INDONESIA SR UNSECURED 03/71 3.35	1,284,322	811,915
ING GROEP NV SR UNSECURED 03/33 VAR	400,000	370,751
ING GROEP NV SR UNSECURED 03/35 VAR	1,100,000	1,094,224
INTEL CORP SR UNSECURED 05/47 4.1	819,256	568,947
INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25	496,440	402,916
IBM CORP SR UNSECURED 05/49 4.25	1,084,391	884,358
AID ISRAEL US GOVT GUAR 09/33 5.5	611,490	575,112
JPMORGAN CHASE + CO SR UNSECURED 07/41 5.6	663,576	605,777
JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR	2,132,764	1,823,011
JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR	2,941,320	2,909,169
JPMORGAN CHASE + CO SR UNSECURED 01/30 VAR	1,200,000	1,198,796
JPMORGAN CHASE + CO SR UNSECURED 04/30 VAR	1,500,000	1,530,190
JPMORGAN CHASE + CO SR UNSECURED 04/35 VAR	1,000,000	1,023,177
JDE PEET S NV COMPANY GUAR 144A 09/31 2.25	1,792,638	1,459,187
JOHNSON + JOHNSON SR UNSECURED 03/46 3.7	695,352	553,719
JUNIPER NETWORKS INC SR UNSECURED 03/41 5.95	598,122	591,827
KLA CORP SR UNSECURED 11/34 5.65	698,348	720,204
KANSAS ST DEV FIN AUTH REVENUE KSSDEV 04/45 FIXED 4.927	700,000	660,658
KENTUCKY UTILITIES CO 1ST MORTGAGE 10/45 4.375	916,605	746,582
KILROY REALTY LP COMPANY GUAR 11/33 2.65	599,742	459,095
KIMCO REALTY OP LLC COMPANY GUAR 09/47 4.45	992,590	824,595
KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95	1,154,558	1,109,412
KINDER MORGAN ENER PART COMPANY GUAR 03/41 6.375	2,230,954	2,249,580
KINDER MORGAN INC COMPANY GUAR 02/46 5.05	613,392	522,205
KRAFT HEINZ FOODS CO COMPANY GUAR 02/40 6.5	2,122,938	1,907,886
KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875	62,679	69,490
LEAR CORP SR UNSECURED 05/49 5.25	491,600	430,467
LEGG MASON INC COMPANY GUAR 01/44 5.625	1,035,180	979,281
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 10/50 3.951	599,574	437,211
LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR	2,166,464	2,057,636
LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375	2,356,536	2,344,059
LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8	494,600	394,506
LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7	1,053,180	895,098
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 12/34 FIXED 5.048	800,000	799,726
LOUISVILLE GAS + ELEC 1ST MORTGAGE 04/33 5.45	498,860	505,558
LOWE S COS INC SR UNSECURED 09/62 5.8	496,220	484,107
LOWE S COS INC SR UNSECURED 04/63 5.85	698,922	685,908
MDC HOLDINGS INC COMPANY GUAR 08/61 3.966	700,000	522,353
MPLX LP SR UNSECURED 04/58 4.9	272,304	242,687
MPLX LP SR UNSECURED 03/52 4.95	296,946	252,559
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	1,200,000	895,845
MARSH + MCLENNAN COS INC SR UNSECURED 03/49 4.9	699,251	627,426
MASS MUTUAL LIFE INS CO SUBORDINATED 144A 12/52 5.672	1,400,000	1,340,088
MCDONALD S CORP SR UNSECURED 05/45 4.6	1,712,155	1,475,591
MEDTRONIC INC COMPANY GUAR 03/35 4.375	100,108	94,903
MEIJI YASUDA LIFE INSURA SUBORDINATED 144A 04/48 VAR	200,000	197,991
MERCK + CO INC SR UNSECURED 12/61 2.9	698,026	402,233
METLIFE INC JR SUBORDINA 12/66 6.4	219,650	234,410
METLIFE INC SR UNSECURED 05/46 4.6	100,789	86,936
METLIFE INC JR SUBORDINA 12/99 VAR	800,000	799,527

METLIFE INC SR UNSECURED 01/54 5.25	396,784	375,061
MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165	700,000	515,632
MICROSOFT CORP SR UNSECURED 06/60 2.675	5,615,122	3,278,020
MICROSOFT CORP SR UNSECURED 06/47 4.5	260,122	270,950
MICRON TECHNOLOGY INC SR UNSECURED 02/29 5.327	516,826	502,400
MICRON TECHNOLOGY INC SR UNSECURED 02/30 4.663	309,201	292,833
MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366	400,000	292,427
MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25	1,192,680	974,439
MOLSON COORS BEVERAGE COMPANY GUAR 05/42 5	313,656	275,988
MOODY S CORPORATION SR UNSECURED 07/44 5.25	609,978	568,537
MORGAN STANLEY SR UNSECURED 07/38 VAR	1,000,000	850,820
MORGAN STANLEY SR UNSECURED 01/29 VAR	3,938,234	3,952,320
MORGAN STANLEY SR UNSECURED 01/45 4.3	297,750	247,497
MORGAN STANLEY SR UNSECURED 01/30 VAR	700,000	701,152
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	108,864	121,636
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655	37,798	42,911
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 7.055	63,263	71,256
UTAH ACQUISITION SUB COMPANY GUAR 06/46 5.25	1,972,163	1,685,727
NVR INC SR UNSECURED 05/30 3	598,860	541,605
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5	697,907	681,322
NASDAQ INC SR UNSECURED 04/50 3.25	392,392	267,878
NATIONAL GRID PLC SR UNSECURED 01/34 5.418	1,100,000	1,097,420
NATIONAL RURAL UTIL COOP COLLATERAL T 03/49 4.3	896,922	728,421
NATIONAL RURAL UTIL COOP SECURED 12/32 4.15	597,834	558,976
NATIONWIDE BLDG SOCIETY 144A 07/30 VAR	1,000,000	946,471
NATWEST GROUP PLC SR UNSECURED 03/34 VAR	798,769	819,640
BANC OF AMERICA SEURITIES LLC TBA CASH COLLATERAL USD	260,000	260,000
NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875	913,797	743,175
NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45	397,112	309,642
NEWMONT / NEWCREST FIN COMPANY GUAR 11/41 5.75	201,030	199,183
NEWMONT / NEWCREST FIN COMPANY GUAR 05/50 4.2	298,128	242,369
NIPPON LIFE INSURANCE SUBORDINATED 144A 09/51 VAR	700,000	592,773
NISOURCE INC SR UNSECURED 05/47 4.375	899,262	736,607
NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345	2,212,506	1,925,657
NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81	1,002,665	937,343
NOMURA HOLDINGS INC SR UNSECURED 07/29 5.605	200,000	203,278
NORFOLK SOUTHERN CORP SR UNSECURED 08/52 4.05	564,144	425,769
NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155	935,545	590,867
NORTHERN NATURAL GAS CO SR UNSECURED 144A 09/42 4.1	911,962	723,158
NORTHERN NATURAL GAS CO SR UNSECURED 144A 01/49 4.3	999,830	789,264
NORTHROP GRUMMAN CORP SR UNSECURED 04/45 3.85	763,512	626,033
NVIDIA CORP SR UNSECURED 04/50 3.5	797,936	595,373
NUTRIEN LTD SR UNSECURED 12/40 5.625	808,407	680,151
OCI NV COMPANY GUAR 144A 03/33 6.7	399,336	403,340
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875	120,856	94,212
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45	1,410,643	1,333,062
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2	1,209,979	985,655
OCCIDENTAL PETROLEUM COR SR UNSECURED 01/32 5.375	1,199,472	1,176,057
CONSTELLATION INSURC INC SR UNSECURED 144A 01/30 6.8	299,796	291,628
OKLAHOMA G+E CO SR UNSECURED 01/33 5.4	598,152	604,922
OLD REPUBLIC INTL CORP SR UNSECURED 08/26 3.875	601,032	589,950
OLYMPUS CORP SR UNSECURED 144A 12/26 2.143	700,000	664,446
OMEGA HLTHCARE INVESTORS COMPANY GUAR 04/33 3.25	1,816,344	1,505,795
ONCOR ELECTRIC DELIVERY SR SECURED 04/45 3.75	892,935	692,220
ONCOR ELECTRIC DELIVERY SR SECURED 05/30 2.75	399,564	359,064
ONCOR ELECTRIC DELIVERY SR SECURED 09/52 4.95	497,670	447,353
ONE GAS INC SR UNSECURED 09/32 4.25	595,182	567,532
ONEOK INC COMPANY GUAR 07/48 5.2	2,707,926	2,381,170
ONEOK INC COMPANY GUAR 03/29 4.35	199,374	194,686
ONEOK INC COMPANY GUAR 01/31 6.35	299,001	315,584
ONEOK INC COMPANY GUAR 09/53 6.625	298,521	315,786
ORACLE CORP SR UNSECURED 05/45 4.125	1,412,145	1,184,293
ORACLE CORP SR UNSECURED 11/37 3.8	996,240	835,628
ORACLE CORP SR UNSECURED 11/47 4	2,928,512	2,364,974
ORACLE CORP SR UNSECURED 11/52 6.9	1,798,866	2,019,985
ORACLE CORP SR UNSECURED 09/64 5.5	1,195,380	1,099,990
OWENS CORNING SR UNSECURED 01/48 4.4	555,618	530,884

PECO ENERGY CO 1ST MORTGAGE 08/52 4.375	99,587	82,684
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/42 3.75	1,043,480	752,227
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/43 4.6	797,874	590,710
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	1,910,896	1,338,428
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55	566,666	483,910
PACIFIC GAS + ELECTRIC SR SECURED 06/31 3.25	606,066	532,142
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/52 5.25	1,295,294	1,166,409
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75	581,514	654,843
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 05/29 5.55	499,665	508,033
PACIFICORP 1ST MORTGAGE 02/50 4.15	905,256	927,155
PACIFICORP 1ST MORTGAGE 12/53 5.35	187,064	184,165
PACIFICORP 1ST MORTGAGE 05/54 5.5	746,888	748,027
PACIFICORP 1ST MORTGAGE 01/55 5.8	1,192,788	1,168,414
PETROLEOS MEXICANOS COMPANY GUAR 06/38 6.625	1,600,784	1,166,655
REPUBLIC OF PERU SR UNSECURED 02/35 5.375	599,574	576,105
REPUBLIC OF PERU SR UNSECURED 08/54 5.875	297,327	285,852
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 06/50 4	687,981	485,211
PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69	809,663	580,211
PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95	670,199	487,543
PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3	998,510	937,799
PFIZER INC SR UNSECURED 03/39 7.2	1,653,840	1,403,216
PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5	401,860	347,030
PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25	778,168	655,561
DOC DR LLC COMPANY GUAR 01/28 3.95	189,872	194,051
PIEDMONT NATURAL GAS CO SR UNSECURED 11/46 3.64	898,902	646,432
LONG DURATION CORP BD PORTFOLI MUTUAL FUNDS	69,323,843	54,020,641
PLAINS ALL AMER PIPELINE SR UNSECURED 06/42 5.15	637,794	532,971
PLAINS ALL AMER PIPELINE SR UNSECURED 02/45 4.9	1,045,217	934,501
REPUBLIC OF POLAND SR UNSECURED 04/53 5.5	493,850	462,062
PORT AUTH OF NEW YORK NEW JE PORTRN 12/29 FIXED 6.04	228,803	238,322
PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	300,336	251,998
PROGRESSIVE CORP SR UNSECURED 01/45 3.7	596,874	461,907
PROGRESSIVE CORP SR UNSECURED 03/50 3.95	495,740	387,365
PROSUS NV SR UNSECURED 144A 02/51 3.832	699,944	452,533
PRUDENTIAL FINANCIAL INC SR UNSECURED 12/47 3.905	95,724	76,294
PRUDENTIAL FINANCIAL INC SR UNSECURED 03/48 4.418	1,200,000	991,944
PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25	794,384	743,678
QUALCOMM INC SR UNSECURED 05/45 4.8	445,405	452,290
RWE FINANCE US LLC COMPANY GUAR 144A 04/54 6.25	698,964	692,181
RAYMOND JAMES FINANCIAL SR UNSECURED 04/30 4.65	199,336	197,470
RTX CORP SR UNSECURED 02/53 5.375	1,098,042	1,046,139
REGENCY CENTERS LP COMPANY GUAR 02/47 4.4	907,056	741,609
REGENERON PHARMACEUTICAL SR UNSECURED 09/30 1.75	1,798,164	1,498,818
RESOLUTION FUNDING STRIP BONDS 01/30 0.00000	60,034	79,158
RESOLUTION FUNDING STRIP BONDS 04/30 0.00000	59,489	78,278
RFC PRINCIPAL STRIP BONDS 01/30 0.00000	804,650	1,187,375
REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15	343,278	296,983
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	2,607,312	2,288,655
RGA GLOBAL FUNDING SECURED 144A 01/31 5.5	1,095,589	1,111,698
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/52 4.55	692,419	560,808
NATWEST GROUP PLC SR UNSECURED 05/29 VAR	1,100,000	1,089,188
NATWEST GROUP PLC SR UNSECURED 05/30 VAR	200,000	192,883
SLM STUDENT LOAN TRUST SLMA 2010 1 A	105,067	102,642
SABRA HEALTH CARE LP COMPANY GUAR 12/31 3.2	395,760	343,280
SAN DIEGO G + E 1ST MORTGAGE 11/41 3.95	377,700	319,276
SAN DIEGO G + E 1ST MORTGAGE 06/49 4.1	1,098,845	862,877
SANDS CHINA LTD SR UNSECURED 08/28 5.4	1,289,819	1,285,501
SANTANDER UK GROUP HLDGS SR UNSECURED 11/28 VAR	925,910	962,724
SANTANDER UK GROUP HLDGS SR UNSECURED 03/32 VAR	600,000	513,077
SANTANDER UK GROUP HLDGS SR UNSECURED 06/27 VAR	400,000	380,759
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/54 5.75	1,075,712	1,026,981
SAUDI ARABIAN OIL CO SR UNSECURED 144A 07/64 5.875	1,171,668	1,119,096
SEAGATE HDD CAYMAN COMPANY GUAR 12/32 9.625	162,249	172,190
SHELL INTERNATIONAL FIN COMPANY GUAR 08/42 3.625	599,784	467,594
SHELL FINANCE US INC COMPANY GUAR 05/45 4.375	267,280	251,131
SHELL FINANCE US INC COMPANY GUAR 08/43 4.55	464,086	437,339
SMURFIT KAPPA TREASURY COMPANY GUAR 144A 04/54 5.777	600,000	593,821

SOCIETE GENERALE 144A 01/33 VAR	1,545,338	1,352,734
SOCIETE GENERALE 144A 01/34 VAR	1,400,000	1,436,264
SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	654,042	633,082
SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65	345,189	260,275
SOUTHERN CAL EDISON 1ST REF MORT 03/28 3.65	188,962	192,626
SOUTHERN CAL EDISON 1ST MORTGAGE 03/49 4.875	358,248	262,545
SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65	198,694	143,086
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95	993,070	628,616
SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65	1,296,958	921,403
SOUTHERN CALIF GAS CO 1ST MORTGAGE 02/50 3.95	99,757	76,073
SOUTHERN NATURAL GAS SR UNSECURED 03/32 8	6,054	5,635
SOUTHWESTERN ELEC POWER SR UNSECURED 03/40 6.2	504,030	515,027
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/54 6	1,091,838	1,113,216
SPIRIT AEROSYSTEMS INC SR SECURED 06/26 3.85	299,772	292,777
STANDARD CHARTERED PLC SR UNSECURED 144A 06/32 VAR	2,900,000	2,437,653
STARBUCKS CORP SR UNSECURED 11/48 4.5	1,187,544	992,593
EQUINOR ASA COMPANY GUAR 11/41 4.25	500,000	429,097
STELLANTIS FIN US INC COMPANY GUAR 144A 01/27 1.711	600,000	559,688
STATE STREET TR STIF FUND	264,065	264,065
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/33 5.766	2,200,000	2,263,117
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/34 5.558	900,000	908,897
TD SYNEX CORP SR UNSECURED 08/31 2.65	1,590,528	1,345,606
SYNCHRONY FINANCIAL SR UNSECURED 10/31 2.875	1,698,096	1,410,492
T MOBILE USA INC COMPANY GUAR 11/60 3.6	1,097,195	728,509
T MOBILE USA INC COMPANY GUAR 02/31 2.55	1,397,102	1,205,011
T MOBILE USA INC COMPANY GUAR 10/52 3.4	695,954	467,979
T MOBILE USA INC COMPANY GUAR 01/54 5.75	1,095,545	1,077,077
T MOBILE USA INC COMPANY GUAR 06/55 5.25	1,197,372	1,091,527
TAKEDA PHARMACEUTICAL SR UNSECURED 11/28 5	398,320	400,919
TAKEDA PHARMACEUTICAL SR UNSECURED 07/50 3.175	1,000,000	649,108
TAMPA ELECTRIC CO SR UNSECURED 05/45 4.2	598,884	471,620
TARGA RESOURCES CORP COMPANY GUAR 02/53 6.5	1,271,959	1,358,288
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27	797,440	641,082
TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721	319,781	309,888
TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045	547,295	549,808
TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665	1,000,000	889,310
TELEFONICA EMISIONES SAU COMPANY GUAR 03/49 5.52	1,300,000	1,201,613
TENNESSEE GAS PIPELINE COMPANY GUAR 04/37 7.625	11,699	11,401
TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375	161,160	146,242
TIME WARNER CABLE LLC SR SECURED 05/37 6.55	273,120	289,957
TIME WARNER CABLE LLC SR SECURED 09/41 5.5	902,602	935,224
TIME WARNER CABLE LLC SR SECURED 09/42 4.5	835,420	748,776
GLOBAL PAYMENTS INC SR UNSECURED 04/26 4.8	398,920	399,046
TRANSCANADA PIPELINES SR UNSECURED 10/37 6.2	644,220	618,555
TRANSCANADA PIPELINES SR UNSECURED 05/28 4.25	1,892,609	1,854,713
TRANSCANADA TRUST COMPANY GUAR 09/79 VAR	200,000	192,194
TRAVELERS COS INC SR UNSECURED 05/47 4	597,396	474,831
TRIMBLE INC SR UNSECURED 03/33 6.1	1,098,273	1,142,490
TRUST FIBRAUNO SR UNSECURED 144A 01/50 6.39	1,397,872	1,091,684
TYSON FOODS INC SR UNSECURED 06/47 4.55	894,744	739,482
TYSON FOODS INC SR UNSECURED 03/29 5.4	798,704	808,837
UBS GROUP AG SR UNSECURED 144A 01/34 VAR	1,600,000	1,636,334
UDR INC COMPANY GUAR 09/26 2.95	800,000	775,643
UNION ELECTRIC CO 1ST MORTGAGE 04/52 3.9	399,016	306,782
UNION PACIFIC CORP SR UNSECURED 09/62 2.973	595,782	345,895
UNION PACIFIC CORP SR UNSECURED 04/71 3.799	796,264	543,807
UNITED MEXICAN STATES SR UNSECURED 02/35 6.35	896,688	879,074
UNITED MEXICAN STATES SR UNSECURED 05/53 6.338	4,099,918	3,648,244
UNITED MEXICAN STATES SR UNSECURED 05/54 6.4	893,907	805,938
UNITED PARCEL SERVICE SR UNSECURED 04/50 5.3	994,180	957,355
US TREASURY N/B 02/45 2.5	8,375	6,946
TSY INFL IX N/B 02/47 0.875	189,709	189,183
US TREASURY N/B 02/48 3	2,791,429	2,624,620
US TREASURY N/B 08/48 3	245,816	235,513
US TREASURY N/B 11/48 3.375	496,780	469,289
US TREASURY N/B 02/49 3	1,374,425	1,311,539
TSY INFL IX N/B 02/49 1	94,751	91,440

US TREASURY N/B 05/49 2.875	4,286,233	4,057,427
US TREASURY N/B 08/49 2.25	18,205,818	16,906,700
US TREASURY N/B 11/49 2.375	467,347	445,539
TSY INFL IX N/B 02/50 0.25	655,925	644,416
US TREASURY N/B 11/50 1.625	502,559	474,533
TSY INFL IX N/B 02/51 0.125	5,163,204	5,070,827
US TREASURY N/B 02/41 1.875	18,769,600	17,706,562
US TREASURY N/B 08/41 1.75	182,749	175,046
US TREASURY N/B 11/51 1.875	398,615	377,963
US TREASURY N/B 11/41 2	3,778,078	3,562,801
US TREASURY N/B 02/52 2.25	5,428,956	5,008,157
TSY INFL IX N/B 02/52 0.125	820,030	799,319
US TREASURY N/B 05/52 2.875	9,380,585	8,686,781
US TREASURY N/B 08/42 3.375	1,019,836	991,641
US TREASURY N/B 11/42 4	93,305	90,074
TSY INFL IX N/B 02/53 1.5	87,316	85,070
US TREASURY N/B 02/43 3.875	1,504,136	1,501,578
US TREASURY N/B 05/43 3.875	3,076,955	2,907,480
US TREASURY N/B 11/53 4.75	2,982,776	2,774,625
TSY INFL IX N/B 02/54 2.125	603,456	285,731
US TREASURY N/B 08/54 4.25	3,440,225	3,293,438
US TREASURY N/B 11/54 4.5	2,781,210	2,769,953
TSY INFL IX N/B 07/31 0.125	2,816,269	2,799,091
US TREASURY N/B 10/28 1.375	4,991	4,478
TSY INFL IX N/B 01/32 0.125	894,474	888,382
US TREASURY N/B 02/32 1.875	4,687	4,037
TSY INFL IX N/B 07/32 0.625	1,271,583	1,262,289
TSY INFL IX N/B 01/34 1.75	300,883	196,922
TSY INFL IX N/B 07/34 1.875	595,092	389,979
RTX CORP SR UNSECURED 05/45 4.15	1,198,344	968,775
RTX CORP SR UNSECURED 05/47 4.05	957,362	801,830
UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625	406,615	352,649
UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75	1,382,836	1,146,376
UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	993,120	803,479
UNITEDHEALTH GROUP INC SR UNSECURED 04/63 5.2	1,687,471	1,531,888
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/53 4.976	800,000	748,805
VALE OVERSEAS LIMITED COMPANY GUAR 06/54 6.4	1,190,820	1,179,904
VENTAS REALTY LP COMPANY GUAR 09/43 5.7	222,582	194,470
VENTAS REALTY LP COMPANY GUAR 01/29 4.4	499,770	486,648
VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4	1,497,786	1,362,292
VERIZON COMMUNICATIONS SR UNSECURED 03/50 4	500,000	380,078
VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7	791,912	543,350
FUTURES GOLDMAN COC CASH COLLATERAL	594,000	594,000
VICI PROPERTIES LP SR UNSECURED 05/32 5.125	598,674	584,207
VIRGINIA ELEC + POWER CO SR UNSECURED 04/53 5.45	893,943	857,807
CCGSCHUS9 HSBC COC USD CCGSCHUS9 HSBC COC USD	1,091,000	1,091,000
VMWARE LLC SR UNSECURED 08/27 3.9	1,209,182	1,270,716
VODAFONE GROUP PLC SR UNSECURED 02/37 6.15	308,205	298,327
VODAFONE GROUP PLC SR UNSECURED 06/64 5.875	1,189,944	1,163,561
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/30 3.75	499,630	456,930
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/30 6.45	1,097,613	1,138,945
WRKCO INC COMPANY GUAR 06/32 4.2	899,721	838,650
FORWARDS CCUBSDUS2 USD COC FWCC CASH COLLATERAL USD	5,001,000	5,001,000
CCFARIUS1 SWCC WELLS FARGO USD SWAPS CASH COLLATERAL USD	20,000	20,000
WASHINGTON GAS LIGHT CO SR UNSECURED 09/49 3.65	596,964	431,137
WASTE CONNECTIONS INC SR UNSECURED 01/33 4.2	698,096	650,758
ELEVANCE HEALTH INC SR UNSECURED 01/43 4.65	596,526	521,363
WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375	997,040	934,120
WELLS FARGO + COMPANY SR UNSECURED 05/45 3.9	91,740	77,708
WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR	202,688	193,827
WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	300,000	263,054
WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR	800,000	772,491
WELLS FARGO + COMPANY SR UNSECURED 04/34 VAR	1,400,000	1,384,757
WELLS FARGO + COMPANY SR UNSECURED 01/30 VAR	1,200,000	1,202,666
WELLS FARGO + COMPANY SR UNSECURED 04/28 VAR	1,400,000	1,411,634
WESTERN DIGITAL CORP SR SECURED 02/32 3.1	1,296,938	1,083,358
WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.7	1,495,997	1,386,423

WEYERHAEUSER CO SR UNSECURED 03/32 7.375	321,432	282,383
WEYERHAEUSER CO SR UNSECURED 11/29 4	1,094,082	1,049,674
WEYERHAEUSER CO SR UNSECURED 04/30 4	492,350	473,754
WILLIAMS COMPANIES INC SR UNSECURED 03/44 5.4	531,015	468,848
WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9	404,148	349,676
GOLDMAN CCP USD GOLDMAN CCP CCGSCCUS0	954,000	954,000
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95	592,932	554,521
WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5	898,353	871,894
WYETH LLC COMPANY GUAR 02/34 6.5	534,048	435,370
XCEL ENERGY INC SR UNSECURED 08/33 5.45	798,936	793,179
XIAOMI BEST TIME INTL COMPANY GUAR 144A 07/51 4.1	1,781,892	1,337,760
CCGSCZUS9 GOLDMAN SACH COC ICE CCP CCGSCZUS9 CASH COLL	5,013,000	5,013,000
ZOETIS INC SR UNSECURED 02/43 4.7	499,330	444,893
ZOETIS INC SR UNSECURED 05/30 2	163,444	172,147
ZOETIS INC SR UNSECURED 11/32 5.6	798,728	824,585
FAIRFAX FINL HLDGS LTD SR UNSECURED REGS 03/28 2.75	729,581	613,251
FIDELITY NATL INFO SERV COMPANY GUAR 05/39 2.95	445,542	383,923
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/55 3.75	1,768,968	1,195,236
NASDAQ INC SR UNSECURED 02/30 0.875	217,772	186,049
SIRIUS REAL ESTATE LTD SR UNSECURED REGS 06/26 1.125	351,763	301,445
ROMANIA SR UNSECURED 144A 02/34 3.75	447,162	354,208
ISRAEL ELECTRIC CORP LTD SECURED 144A REGS 02/32 3.75	598,116	521,464
UNITED MEXICAN STATES SR UNSECURED 05/32 4.4899	1,085,150	1,048,680
UNITED KINGDOM GILT BONDS REGS 07/54 4.375	5,607,750	4,943,884
ROMANIA SR UNSECURED 144A 05/32 5.25	648,440	607,154
HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR	1,400,629	1,255,188
SYNGENTA FINANCE NV COMPANY GUAR REGS 04/26 3.375	674,718	519,044
PACIFIC NATIONAL FINANCE COMPANY GUAR REGS 03/28 4.75	287,892	288,338
TRUST FIBRAUNO SR UNSECURED REGS 01/44 6.95	436,400	344,675
AEP TEXAS INC SR UNSECURED 10/47 3.8	341,792	255,599
AEP TRANSMISSION CO LLC SR UNSECURED 09/48 4.25	399,928	319,999
AON GLOBAL LTD COMPANY GUAR 06/44 4.6	731,633	647,738
AT+T INC SR UNSECURED 06/41 3.5	2,115,361	1,879,141
AT+T INC SR UNSECURED 06/60 3.85	238,514	197,557
AT+T INC SR UNSECURED 09/53 3.5	2,845,141	2,026,557
AT+T INC SR UNSECURED 09/55 3.55	3,760,168	2,551,746
AT+T INC SR UNSECURED 09/59 3.65	1,456,883	980,235
AT+T INC SR UNSECURED 12/57 3.8	3,076,951	2,204,687
ABBOTT LABORATORIES SR UNSECURED 05/40 5.3	512,312	457,283
ABBVIE INC SR UNSECURED 05/45 4.7	407,822	397,569
ABBVIE INC SR UNSECURED 05/46 4.45	1,185,031	1,023,922
ABBVIE INC SR UNSECURED 11/39 4.05	2,109,785	1,770,488
ABBVIE INC SR UNSECURED 11/49 4.25	1,677,240	1,371,211
ABBVIE INC SR UNSECURED 06/44 4.85	498,523	481,080
ACE CAPITAL TRUST II LIMITD GUARA 04/30 9.7	416,197	345,995
ALABAMA POWER CO SR UNSECURED 06/41 5.2	56,624	45,531
ALABAMA POWER CO SR UNSECURED 01/42 4.1	375,707	306,485
ALABAMA POWER CO SR UNSECURED 03/45 3.75	166,734	126,442
ALABAMA POWER CO SR UNSECURED 12/47 3.7	904,109	691,017
ALABAMA POWER CO SR UNSECURED 07/48 4.3	396,988	328,649
ALABAMA POWER CO SR UNSECURED 10/49 3.45	209,297	148,483
ALABAMA POWER CO SR UNSECURED 03/52 3	304,281	212,201
ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8	606,262	433,376
ALCON FINANCE CORP COMPANY GUAR 144A 12/52 5.75	620,341	601,102
ALLSTATE CORP SR UNSECURED 08/49 3.85	136,863	146,529
ALTRIA GROUP INC COMPANY GUAR 08/42 4.25	756,980	640,977
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4	542,444	545,568
AMAZON.COM INC SR UNSECURED 08/47 4.05	1,118,671	930,649
AMAZON.COM INC SR UNSECURED 08/57 4.25	136,408	98,457
AMAZON.COM INC SR UNSECURED 06/50 2.5	871,271	558,780
AMAZON.COM INC SR UNSECURED 06/60 2.7	1,575,212	1,037,540
AMAZON.COM INC SR UNSECURED 05/51 3.1	210,470	195,888
AMAZON.COM INC SR UNSECURED 04/52 3.95	1,602,966	1,334,870
HESS CORP SR UNSECURED 03/33 7.125	482,485	426,795
AMEREN ILLINOIS CO 1ST MORTGAGE 06/51 2.9	99,614	103,869
AMERICAN INTERNATIONAL SR UNSECURED 04/48 4.75	608,921	495,911
AMERICAN INTL GROUP SR UNSECURED 06/50 4.375	500,927	546,191

AMERICAN TOWER CORP SR UNSECURED 06/50 3.1	779,671	687,194
AMERICAN TOWER CORP SR UNSECURED 01/51 2.95	372,698	267,283
AMERICAN WATER CAPITAL C SR UNSECURED 09/47 3.75	562,283	408,852
AMERICAN WATER CAPITAL C SR UNSECURED 05/50 3.45	167,669	109,930
AMGEN INC SR UNSECURED 05/45 4.4	378,857	381,847
AMGEN INC SR UNSECURED 06/48 4.563	1,794,731	1,481,469
AMGEN INC SR UNSECURED 02/40 3.15	687,261	514,690
AMGEN INC SR UNSECURED 03/43 5.6	3,906,333	3,810,261
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/54 6	609,897	602,836
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7	3,808,781	3,730,259
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9	3,103,630	2,989,807
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439	470,131	453,589
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 5.45	1,494,843	1,402,696
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55	477,366	454,284
ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375	645,667	553,308
ELEVANCE HEALTH INC SR UNSECURED 06/54 5.65	582,631	561,427
ELEVANCE HEALTH INC SR UNSECURED 02/55 5.7	363,003	352,256
ELEVANCE HEALTH INC SR UNSECURED 11/64 5.85	1,002,065	972,324
AON CORP/AON GLOBAL HOLD COMPANY GUAR 02/52 3.9	602,556	452,113
AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75	576,474	567,473
APPALACHIAN POWER CO SR UNSECURED 04/36 6.375	290,115	243,300
APPALACHIAN POWER CO SR UNSECURED 08/37 6.7	777,429	630,890
APPALACHIAN POWER CO SR UNSECURED 05/44 4.4	404,523	321,222
APPALACHIAN POWER CO SR UNSECURED 03/49 4.5	242,066	192,457
APPLE INC SR UNSECURED 05/43 3.85	727,282	709,200
APPLE INC SR UNSECURED 02/45 3.45	841,504	705,810
APPLE INC SR UNSECURED 08/46 3.85	807,408	625,640
APPLE INC SR UNSECURED 02/47 4.25	101,257	85,779
APPLE INC SR UNSECURED 09/47 3.75	426,650	393,798
APPLE INC SR UNSECURED 11/47 3.75	1,071,540	774,859
APPLE INC SR UNSECURED 09/49 2.95	924,073	615,386
APPLE INC SR UNSECURED 05/50 2.65	473,141	299,230
APPLE INC SR UNSECURED 02/51 2.65	1,261,656	784,539
APPLE INC SR UNSECURED 08/51 2.7	1,236,695	780,989
APPLE INC SR UNSECURED 08/52 3.95	1,167,007	1,044,789
APPLE INC SR UNSECURED 08/62 4.1	722,448	579,807
ARTHUR J GALLAGHER + CO SR UNSECURED 02/35 5.15	169,366	165,983
ARTHUR J GALLAGHER + CO SR UNSECURED 02/55 5.55	387,566	376,427
ASTRAZENECA PLC SR UNSECURED 09/37 6.45	203,171	192,020
ASTRAZENECA PLC SR UNSECURED 11/45 4.375	350,135	296,109
ASTRAZENECA PLC SR UNSECURED 08/48 4.375	862,571	661,949
ATHENE HOLDING LTD SR UNSECURED 04/54 6.25	930,592	939,135
ATMOS ENERGY CORP SR UNSECURED 12/54 5	264,237	239,496
BAE SYSTEMS PLC SR UNSECURED 144A 03/54 5.5	2,158,238	2,101,247
BAT CAPITAL CORP COMPANY GUAR 08/47 4.54	563,286	566,130
BHP BILLITON FIN USA LTD COMPANY GUAR 02/42 4.125	306,490	286,389
BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5	1,103,285	1,033,372
BHP BILLITON FIN USA LTD COMPANY GUAR 09/53 5.5	1,237,826	1,197,557
BPCE SA 144A 05/35 VAR	573,855	565,027
BALTIMORE GAS + ELECTRIC SR UNSECURED 10/36 6.35	497,254	418,874
BALTIMORE GAS + ELECTRIC SR UNSECURED 09/49 3.2	203,200	135,692
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/54 5.65	464,870	459,432
BANK OF AMERICA CORP SR UNSECURED 01/48 VAR	370,000	312,008
BANK OF AMERICA CORP SR UNSECURED 04/38 VAR	2,473,751	2,238,848
BANK OF AMERICA CORP SR UNSECURED 01/49 VAR	615,502	502,206
BANK OF AMERICA CORP SR UNSECURED 03/50 VAR	616,590	485,292
BANK OF AMERICA CORP SR UNSECURED 04/40 VAR	390,000	331,819
BANK OF AMERICA CORP SR UNSECURED 06/41 VAR	2,354,406	1,620,118
BANK OF AMERICA CORP SR UNSECURED 10/51 VAR	410,000	252,438
BANK OF AMERICA CORP SR UNSECURED 04/42 VAR	330,754	273,208
BANK OF AMERICA CORP SUBORDINATED 09/36 VAR	580,723	579,504
BANK OF AMERICA CORP SUBORDINATED 03/37 VAR	552,023	571,445
BANK OF AMERICA CORP SR UNSECURED 01/35 VAR	1,095,268	1,096,481
BANK OF AMERICA CORP SUBORDINATED 10/35 VAR	1,575,000	1,537,599
BARCLAYS PLC SR UNSECURED 09/35 VAR	1,515,000	1,455,520
BAXTER INTERNATIONAL INC SR UNSECURED 12/51 3.132	1,198,649	739,785
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263	417,837	348,777

BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918	28,912	27,772
BAYLOR SCOTT + WHITE HOL UNSECURED 11/50 2.839	410,000	260,997
BECTON DICKINSON + CO SR UNSECURED 06/47 4.669	234,218	226,248
BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/53 4.6	323,239	270,084
BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/52 3.85	722,441	549,356
BETH ISRAEL LAHEY HEALTH SECURED 07/51 3.08	285,000	174,005
BLACKROCK FUNDING INC COMPANY GUAR 03/54 5.25	745,895	714,370
BLACKROCK FUNDING INC COMPANY GUAR 01/55 5.35	164,538	157,814
BNP PARIBAS SUBORDINATED 144A 11/35 VAR	2,150,000	2,085,961
BOEING CO SR UNSECURED 05/40 5.705	1,192,597	1,099,850
BOEING CO SR UNSECURED 05/50 5.805	2,880,275	2,678,011
BOEING CO/THE SR UNSECURED 05/54 6.858	430,000	457,914
BOEING CO/THE SR UNSECURED 05/64 7.008	640,000	680,316
BON SECOURS MERCY SECURED 06/50 3.205	255,384	242,613
BOSTON SCIENTIFIC CORP SR UNSECURED 01/40 7.375	98,713	87,966
BOSTON SCIENTIFIC CORP SR UNSECURED 03/39 4.55	834,516	764,096
BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3	770,053	617,725
BP CAP MARKETS AMERICA COMPANY GUAR 11/50 2.772	330,306	207,291
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939	1,990,591	1,376,789
BP CAP MARKETS AMERICA COMPANY GUAR 02/61 3.379	576,654	367,873
BP CAP MARKETS AMERICA COMPANY GUAR 06/41 3.06	111,176	108,325
BP CAP MARKETS AMERICA COMPANY GUAR 03/52 3.001	1,280,427	825,375
BRISTOL MYERS SQUIBB CO SR UNSECURED 06/39 4.125	1,122,923	863,513
BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25	2,420,534	1,622,665
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35	87,053	53,721
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/40 2.35	895,645	598,044
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/52 3.7	255,582	185,891
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/63 6.4	899,865	965,797
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/44 5.5	638,266	621,433
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55	298,827	291,113
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65	464,169	434,101
BROADCOM INC COMPANY GUAR 144A 02/41 3.5	2,531,006	2,406,281
BROADCOM INC SR UNSECURED 144A 11/36 3.187	483,441	390,016
BROADCOM INC SR UNSECURED 144A 05/37 4.926	213,535	210,315
BROADCOM INC SR UNSECURED 10/34 4.8	1,352,195	1,307,699
BROOKLYN UNION GAS CO SR UNSECURED 144A 07/54 6.415	525,000	545,035
BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	534,888	452,069
BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05	103,579	94,655
BURLINGTN NORTH SANTA FE SR UNSECURED 06/41 5.4	373,830	368,986
BURLINGTN NORTH SANTA FE SR UNSECURED 03/42 4.4	165,424	147,592
BURLINGTN NORTH SANTA FE SR UNSECURED 09/43 5.15	776,550	747,262
BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	449,604	361,931
BURLINGTN NORTH SANTA FE SR UNSECURED 08/46 3.9	1,437,867	1,155,097
BURLINGTN NORTH SANTA FE SR UNSECURED 06/47 4.125	173,983	141,899
BURLINGTN NORTH SANTA FE SR UNSECURED 02/50 3.55	310,387	213,498
BURLINGTN NORTH SANTA FE SR UNSECURED 03/55 5.5	626,661	620,795
BURLINGTN NORTH SANTA FE SR UNSECURED 05/37 6.15	117,657	106,888
PARAMOUNT GLOBAL SR UNSECURED 07/42 4.85	327,443	252,301
PARAMOUNT GLOBAL SR UNSECURED 01/45 4.6	333,182	300,533
CIGNA GROUP/THE COMPANY GUAR 08/38 4.8	1,190,926	1,088,242
CSX CORP SR UNSECURED 03/44 4.1	98,408	86,066
CSX CORP SR UNSECURED 11/46 3.8	866,246	735,418
CSX CORP SR UNSECURED 03/48 4.3	377,051	357,809
CSX CORP SR UNSECURED 03/49 4.5	97,326	97,667
CSX CORP SR UNSECURED 11/52 4.5	211,133	223,837
CSX CORP SR UNSECURED 03/55 4.9	444,444	398,792
CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625	668,819	584,548
CSL FINANCE PLC COMPANY GUAR 144A 04/52 4.75	327,277	280,728
CVS HEALTH CORP SR UNSECURED 07/45 5.125	1,242,294	985,025
CVS HEALTH CORP SR UNSECURED 03/38 4.78	657,072	583,744
CVS HEALTH CORP SR UNSECURED 03/48 5.05	1,669,137	1,303,048
CVS HEALTH CORP SR UNSECURED 04/40 4.125	215,380	171,779
CVS HEALTH CORP SR UNSECURED 06/54 6.05	205,230	192,841
COTERRA ENERGY INC SR UNSECURED 02/55 5.9	1,033,292	983,982
CALIFORNIA ST CAS 04/39 FIXED 7.55	1,088,737	992,908
CALIFORNIA ST CAS 03/43 FIXED OID 5.2	831,267	833,048
CANADIAN NATL RAILWAY SR UNSECURED 02/48 3.65	475,050	372,997

CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/37 5.95	597,323	481,051
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1	485,749	407,024
CARDINAL HEALTH INC SR UNSECURED 06/47 4.368	44,938	43,976
CARDINAL HEALTH INC SR UNSECURED 11/34 5.35	403,862	396,511
CARDINAL HEALTH INC SR UNSECURED 11/54 5.75	318,736	306,583
CARGILL INC SR UNSECURED 144A 11/45 4.76	520,127	407,302
CARGILL INC SR UNSECURED 144A 05/51 3.125	452,447	269,891
CARGILL INC SR UNSECURED 144A 04/52 4.375	258,879	214,689
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/43 4.1	249,523	204,488
CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577	114,172	110,638
CARRIER GLOBAL CORP SR UNSECURED 03/54 6.2	851,843	824,505
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	913,183	813,348
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	710,968	616,254
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	2,084,781	1,848,157
CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125	845,192	656,711
CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8	1,228,200	940,955
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7	236,814	247,122
CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85	829,021	500,973
CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5	486,149	497,267
CHARTER COMM OPT LLC/CAP SR SECURED 06/52 3.9	249,144	270,071
CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4	469,558	313,536
CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5	516,116	353,682
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899	1,480,213	1,318,197
CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2	18,424	15,405
REPUBLIC OF CHILE SR UNSECURED 05/41 3.1	845,057	713,858
REPUBLIC OF CHILE SR UNSECURED 01/52 4	440,773	331,090
REPUBLIC OF CHILE SR UNSECURED 03/42 4.34	554,158	544,073
REPUBLIC OF CHILE SR UNSECURED 01/54 5.33	582,086	545,337
CISCO SYSTEMS INC SR UNSECURED 01/40 5.5	446,667	428,824
CISCO SYSTEMS INC SR UNSECURED 02/54 5.3	1,033,771	1,001,956
CISCO SYSTEMS INC SR UNSECURED 02/64 5.35	620,351	595,068
CITIGROUP INC SR UNSECURED 07/45 4.65	385,440	337,248
CITIGROUP INC SR UNSECURED 01/39 VAR	1,483,683	1,376,413
CLECO CORPORATE HOLDINGS SR UNSECURED 05/46 4.973	360,402	282,213
COCA COLA CO/THE SR UNSECURED 06/40 2.5	1,019,500	714,939
COCA COLA CO/THE SR UNSECURED 03/51 2.5	377,667	223,171
COCA COLA CO/THE SR UNSECURED 05/54 5.3	1,048,737	1,019,407
COCA COLA CO/THE SR UNSECURED 05/64 5.4	1,579,935	1,532,758
COCA COLA CO/THE SR UNSECURED 01/55 5.2	699,391	665,674
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 08/63 6.714	886,193	941,027
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 08/43 6.497	102,779	103,842
COMCAST CORP COMPANY GUAR 07/46 3.4	196,213	166,605
COMCAST CORP COMPANY GUAR 11/47 3.969	1,427,126	1,078,361
COMCAST CORP COMPANY GUAR 11/49 3.999	2,295,893	1,925,326
COMCAST CORP COMPANY GUAR 03/38 3.9	519,802	467,043
COMCAST CORP COMPANY GUAR 11/39 3.25	240,695	250,299
COMCAST CORP COMPANY GUAR 04/40 3.75	437,839	305,921
COMCAST CORP COMPANY GUAR 11/51 2.887	2,961,140	2,044,631
COMCAST CORP COMPANY GUAR 11/56 2.937	1,527,145	1,077,165
COMCAST CORP COMPANY GUAR 11/63 2.987	405,103	243,087
COMCAST CORP COMPANY GUAR 05/53 5.35	293,441	273,609
COMCAST CORP COMPANY GUAR 05/64 5.5	766,381	719,343
COMCAST CORP COMPANY GUAR 06/54 5.65	283,729	275,837
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/45 3.7	874,879	737,175
COMMONWEALTH EDISON CO 1ST MORTGAGE 06/46 3.65	278,183	209,296
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4	736,540	589,601
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/49 4	119,955	77,105
COMMONWEALTH EDISON CO 1ST MORTGAGE 06/54 5.65	278,186	276,649
CMWLTH FING AUTH PA CMNGEN 06/38 FIXED 4.144	440,000	397,847
CONAGRA BRANDS INC SR UNSECURED 11/38 5.3	937,031	732,089
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/52 3.8	1,583,668	1,206,519
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/62 4.025	220,248	162,783
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/53 5.3	273,287	254,692
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55	773,551	752,596
CONOCOPHILLIPS COMPANY COMPANY GUAR 09/63 5.7	673,359	653,106
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/55 5.5	403,659	385,204
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/65 5.65	390,871	368,852

CON EDISON CO OF NY INC SR UNSECURED 04/38 6.75	853,286	816,939
CON EDISON CO OF NY INC SR UNSECURED 03/44 4.45	604,612	594,181
CON EDISON CO OF NY INC SR UNSECURED 06/46 3.85	54,916	53,512
CON EDISON CO OF NY INC SR UNSECURED 12/56 4.3	1,631,916	1,337,722
CON EDISON CO OF NY INC SR UNSECURED 06/47 3.875	196,531	213,702
CON EDISON CO OF NY INC SR UNSECURED 05/58 4.5	713,426	541,673
CON EDISON CO OF NY INC SR UNSECURED 12/48 4.65	68,765	47,078
CON EDISON CO OF NY INC SR UNSECURED 05/49 4.125	276,450	283,622
CON EDISON CO OF NY INC SR UNSECURED 11/59 3.7	252,733	178,050
CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95	224,794	163,682
CON EDISON CO OF NY INC SR UNSECURED 12/60 3	455,768	325,205
CON EDISON CO OF NY INC SR UNSECURED 06/61 3.6	88,735	57,826
CON EDISON CO OF NY INC SR UNSECURED 12/51 3.2	78,365	86,451
CON EDISON CO OF NY INC SR UNSECURED 11/53 5.9	525,151	537,758
CON EDISON CO OF NY INC SR UNSECURED 05/54 5.7	1,052,601	1,056,056
CONSUMERS ENERGY CO 1ST MORTGAGE 08/50 3.1	314,236	270,558
COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35	385,281	377,334
CROWN CASTLE INC SR UNSECURED 11/49 4	173,166	145,156
CROWN CASTLE INC SR UNSECURED 07/50 4.15	398,526	381,590
CROWN CASTLE INC SR UNSECURED 01/51 3.25	167,400	144,947
CROWN CASTLE INC SR UNSECURED 04/41 2.9	997,962	1,075,692
DALLAS FORT WORTH TX INTERNATI DALAPT 11/51 FIXED 4.087	135,000	111,810
DALLAS TX AREA RAPID TRANSIT S DALTRN 12/48 FIXED 2.613	810,398	540,824
DIAMONDBACK ENERGY INC COMPANY GUAR 03/52 4.25	469,276	438,726
DIAMONDBACK ENERGY INC COMPANY GUAR 03/53 6.25	549,401	549,203
DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75	513,838	488,936
DIAMONDBACK ENERGY INC COMPANY GUAR 04/64 5.9	129,940	122,073
WALT DISNEY COMPANY/THE COMPANY GUAR 05/40 3.5	431,086	341,085
DOMINION ENERGY INC SR UNSECURED 06/38 7	543,922	462,245
DOMINION ENERGY INC SR UNSECURED 03/49 4.6	358,787	350,580
DOMINION ENERGY INC SR UNSECURED 04/41 3.3	759,331	560,181
DUPONT DE NEMOURS INC SR UNSECURED 11/38 5.319	579,235	551,819
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 08/38 6.35	472,158	386,305
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 04/39 6.45	792,879	664,411
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 07/43 4.9	110,667	99,958
DUKE ENERGY CORP SR UNSECURED 09/46 3.75	247,814	235,858
DUKE ENERGY CORP SR UNSECURED 08/47 3.95	593,137	577,763
DUKE ENERGY CORP SR UNSECURED 06/49 4.2	361,876	313,234
DUKE ENERGY CORP SR UNSECURED 06/41 3.3	982,557	723,889
DUKE ENERGY CORP SR UNSECURED 06/51 3.5	992,179	672,421
DUKE ENERGY CORP SR UNSECURED 08/52 5	859,095	791,020
DUKE ENERGY CORP SR UNSECURED 06/54 5.8	765,650	750,756
DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3	298,224	293,701
DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/41 4.25	227,964	223,184
DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4	265,843	269,090
DUKE ENERGY CAROLINAS 1ST REF MORT 03/46 3.875	253,670	186,066
DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/47 3.7	890,547	815,362
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375	400,056	320,001
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 12/44 4.15	230,409	183,252
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/45 4.2	358,710	259,490
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 10/46 3.7	74,760	59,348
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 04/52 4	433,882	424,795
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 05/46 3.75	227,584	228,371
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 04/50 2.75	85,975	93,750
ENI SPA SR UNSECURED 144A 05/54 5.95	741,210	721,845
EOG RESOURCES INC SR UNSECURED 12/54 5.65	791,434	779,586
EASTERN ENERGY GAS SR UNSECURED 10/54 5.65	595,835	562,047
EASTERN GAS TRAN SR UNSECURED 11/49 3.9	426,630	273,792
ECOLAB INC SR UNSECURED 12/51 2.7	613,493	374,186
EIG PEARL HOLDINGS SARL SR SECURED 144A 11/46 4.387	958,241	990,710
EMERA US FINANCE LP COMPANY GUAR 06/46 4.75	2,239,358	1,991,046
ENBRIDGE INC COMPANY GUAR 08/51 3.4	71,196	73,681
ENBRIDGE INC COMPANY GUAR 11/53 6.7	1,411,952	1,526,906
ENBRIDGE INC COMPANY GUAR 04/54 5.95	54,939	54,542
ENBRIDGE ENERGY PARTNERS COMPANY GUAR 09/40 5.5	109,841	115,002
ENBRIDGE ENERGY PARTNERS COMPANY GUAR 10/45 7.375	223,683	214,980
ENERGY TRANSFER LP SR UNSECURED 02/42 6.5	203,315	181,379

ENERGY TRANSFER LP SR UNSECURED 02/43 5.15	404,416	370,733
ENERGY TRANSFER LP SR UNSECURED 10/43 5.95	188,796	203,950
ENERGY TRANSFER LP SR UNSECURED 03/45 5.15	679,659	657,505
ENERGY TRANSFER LP SR UNSECURED 12/45 6.125	135,518	143,275
ENERGY TRANSFER LP SR UNSECURED 04/47 5.3	542,518	526,986
ENERGY TRANSFER LP SR UNSECURED 06/48 6	808,744	749,608
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95	154,989	128,472
ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/42 4.85	209,231	203,306
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	344,315	328,612
ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85	682,628	622,073
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1	424,280	336,726
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9	584,023	508,647
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25	595,815	453,927
EQUINOR ASA COMPANY GUAR 11/49 3.25	189,104	119,771
EQUINOR ASA COMPANY GUAR 04/40 3.625	768,382	630,757
EVERSOURCE ENERGY SR UNSECURED 01/50 3.45	325,313	307,899
EVERSOURCE ENERGY SR UNSECURED 07/34 5.95	594,042	573,836
EXELON CORP SR UNSECURED 04/46 4.45	303,729	216,643
EXELON CORP SR UNSECURED 04/50 4.7	408,999	304,064
EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095	210,406	126,789
EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227	372,804	311,734
FMR LLC SR UNSECURED 144A 11/39 6.45	249,750	274,845
FMR LLC SR UNSECURED 144A 12/40 6.5	258,730	272,236
META PLATFORMS INC SR UNSECURED 08/52 4.45	481,354	468,551
META PLATFORMS INC SR UNSECURED 05/53 5.6	3,106,058	3,065,286
META PLATFORMS INC SR UNSECURED 05/63 5.75	792,631	804,132
META PLATFORMS INC SR UNSECURED 08/54 5.4	808,765	775,227
META PLATFORMS INC SR UNSECURED 08/64 5.55	975,766	959,437
FEDEX CORP COMPANY GUAR 04/46 4.55	670,168	537,074
FEDEX CORP COMPANY GUAR 01/47 4.4	242,418	198,471
FEDEX CORP COMPANY GUAR 02/48 4.05	380,261	304,958
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 07/44 5.45	615,652	529,963
FORTIVE CORPORATION SR UNSECURED 06/46 4.3	758,015	570,995
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/38 6.4	649,137	651,920
GE HEALTHCARE TECH INC SR UNSECURED 11/52 6.377	1,653,268	1,678,699
GALAXY PIPELINE ASSETS SR SECURED 144A 09/40 2.94	265,036	209,612
GEORGETOWN UNIVERSITY SR UNSECURED 04/50 2.943	250,102	161,014
GEORGIA POWER COMPANY SR UNSECURED 03/37 5.65	137,237	130,249
GEORGIA POWER CO SR UNSECURED 09/40 4.75	232,616	209,917
GEORGIA POWER CO SR UNSECURED 03/42 4.3	2,660,439	2,492,090
GEORGIA POWER CO SR UNSECURED 03/43 4.3	265,818	238,348
GILEAD SCIENCES INC SR UNSECURED 04/44 4.8	660,910	640,525
GILEAD SCIENCES INC SR UNSECURED 02/45 4.5	389,719	313,173
GILEAD SCIENCES INC SR UNSECURED 03/46 4.75	255,377	255,761
GILEAD SCIENCES INC SR UNSECURED 03/47 4.15	1,124,751	934,930
GILEAD SCIENCES INC SR UNSECURED 10/40 2.6	408,159	284,493
GILEAD SCIENCES INC SR UNSECURED 10/50 2.8	794,884	668,043
GILEAD SCIENCES INC SR UNSECURED 06/35 5.1	1,444,186	1,428,101
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875	499,415	481,164
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/54 5.893	1,812,863	1,802,628
GOLDMAN SACHS GROUP INC SR UNSECURED 10/35 VAR	730,000	699,089
GOLDMAN SACHS GROUP INC SR UNSECURED 11/45 VAR	2,334,706	2,257,065
GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75	1,089,109	1,128,583
GOLDMAN SACHS GROUP INC SR UNSECURED 04/39 VAR	116,574	105,886
GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR	710,000	493,828
GOLDMAN SACHS GROUP INC SR UNSECURED 02/43 VAR	685,000	510,247
GOLDMAN SACHS GROUP INC SR UNSECURED 10/38 VAR	3,475,756	3,155,455
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/42 6.51	286,280	288,771
GREENSAIF PIPELINES BIDC SR SECURED 144A 08/42 6.1027	830,000	809,258
HCA INC COMPANY GUAR 06/47 5.5	313,312	305,128
HCA INC COMPANY GUAR 06/39 5.125	282,395	259,717
HCA INC COMPANY GUAR 07/51 3.5	567,450	382,270
HCA INC COMPANY GUAR 03/52 4.625	354,652	276,602
HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5	362,751	357,417
HSBC HOLDINGS PLC SR UNSECURED 03/44 VAR	2,241,393	2,350,829
HSBC HOLDINGS PLC SUBORDINATED 11/35 VAR	1,180,000	1,151,056
HARTFORD INSUR GRP INC/T SR UNSECURED 04/42 6.625	119,872	127,704

HARTFORD INSUR GRP INC/T SR UNSECURED 09/51 2.9	368,186	227,583
WELLTOWER OP LLC COMPANY GUAR 03/41 6.5	230,557	240,819
HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/54 5.875	513,409	499,344
HERSHEY COMPANY SR UNSECURED 11/49 3.125	464,537	309,578
HESS CORP SR UNSECURED 04/47 5.8	856,442	816,814
HP ENTERPRISE CO SR UNSECURED 10/54 5.6	421,770	405,526
HOME DEPOT INC SR UNSECURED 12/36 5.875	491,902	484,202
HOME DEPOT INC SR UNSECURED 04/41 5.95	319,738	262,623
HOME DEPOT INC SR UNSECURED 04/43 4.2	1,215,176	1,028,355
HOME DEPOT INC SR UNSECURED 12/48 4.5	424,659	277,952
HOME DEPOT INC SR UNSECURED 12/49 3.125	553,403	347,357
HOME DEPOT INC SR UNSECURED 04/40 3.3	322,121	253,440
HOME DEPOT INC SR UNSECURED 03/51 2.375	508,078	291,986
HOME DEPOT INC SR UNSECURED 06/54 5.3	730,204	705,007
HOME DEPOT INC SR UNSECURED 06/64 5.4	98,294	96,007
HONEYWELL INTERNATIONAL SR UNSECURED 03/35 5	1,498,349	1,465,985
HONEYWELL INTERNATIONAL SR UNSECURED 03/54 5.25	2,279,859	2,143,616
HUMANA INC SR UNSECURED 10/44 4.95	425,512	357,127
IBM INTERNAT CAPITAL COMPANY GUAR 02/44 5.25	3,229,623	3,081,991
IBM INTERNAT CAPITAL COMPANY GUAR 02/54 5.3	442,486	411,212
ILLINOIS ST ILS 06/33 FIXED 5.1	940,340	816,549
INDIANA MICHIGAN POWER SR UNSECURED 03/46 4.55	172,801	139,652
TRANE TECH FIN LTD COMPANY GUAR 03/49 4.5	499,341	377,863
INGERSOLL RAND GL HLD CO COMPANY GUAR 02/48 4.3	687,034	579,092
INTEL CORP SR UNSECURED 12/47 3.734	433,658	294,456
INTEL CORP SR UNSECURED 11/49 3.25	810,999	588,898
INTEL CORP SR UNSECURED 02/60 3.1	1,143,903	615,424
INTEL CORP SR UNSECURED 03/50 4.75	424,800	386,844
INTEL CORP SR UNSECURED 08/41 2.8	586,951	371,387
INTEL CORP SR UNSECURED 08/51 3.05	814,981	548,066
INTEL CORP SR UNSECURED 02/43 5.625	580,350	528,163
INTEL CORP SR UNSECURED 02/53 5.7	611,501	544,690
INTEL CORP SR UNSECURED 02/54 5.6	505,849	448,066
INTERCONTINENTALEXCHANGE SR UNSECURED 06/50 3	783,729	758,668
INTERCONTINENTALEXCHANGE SR UNSECURED 09/40 2.65	517,837	361,815
INTERCONTINENTALEXCHANGE SR UNSECURED 09/60 3	1,068,999	623,450
INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95	714,623	694,702
INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2	1,057,843	964,607
IBM CORP SR UNSECURED 06/42 4	277,161	245,286
IBM CORP SR UNSECURED 05/49 4.25	286,663	269,327
IBM CORP SR UNSECURED 05/40 2.85	383,662	270,919
IBM CORP SR UNSECURED 05/50 2.95	370,541	233,501
IBM CORP SR UNSECURED 02/52 3.43	564,893	386,053
IBM CORP SR UNSECURED 07/52 4.9	295,824	267,308
INTUIT INC SR UNSECURED 09/53 5.5	441,315	436,425
ITC HOLDINGS CORP SR UNSECURED 07/43 5.3	1,400,682	1,113,444
JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR	370,807	306,597
JPMORGAN CHASE + CO SR UNSECURED 07/38 VAR	2,651,638	2,390,798
JPMORGAN CHASE + CO SR UNSECURED 07/48 VAR	674,404	532,936
JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR	2,200,950	1,713,731
JPMORGAN CHASE + CO SR UNSECURED 04/41 VAR	1,172,274	801,368
JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR	510,000	338,345
JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR	258,855	216,817
JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR	520,000	356,846
JPMORGAN CHASE + CO SR UNSECURED 01/35 VAR	225,000	223,969
JPMORGAN CHASE + CO SR UNSECURED 04/35 VAR	385,000	393,923
JPMORGAN CHASE + CO SR UNSECURED 07/35 VAR	1,685,000	1,667,018
JPMORGAN CHASE + CO SR UNSECURED 10/35 VAR	410,000	394,962
JPMORGAN CHASE + CO SR UNSECURED 11/45 VAR	3,800,779	3,707,547
JAB HOLDINGS BV COMPANY GUAR 144A 05/51 3.75	716,849	532,865
JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 11/53 7.25	1,200,207	1,156,905
JOHNSON + JOHNSON SR UNSECURED 03/46 3.7	779,986	617,002
JOHNSON + JOHNSON SR UNSECURED 09/40 2.1	1,033,125	741,838
JOHNSON (S.C.) + SON INC SR UNSECURED 144A 10/46 4.75	962,379	744,510
JOHNSONVILLE AERO COMBST SR SECURED 10/54 5.078	415,000	398,553
KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15	367,927	302,097
KAISER FOUNDATION HOSPIT UNSECURED 06/41 2.81	730,939	517,155

KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002	840,000	546,353
KANSAS ST DEV FIN AUTH REVENUE KSSDEV 04/45 FIXED 4.927	485,711	457,742
KENVUE INC COMPANY GUAR 03/43 5.1	279,269	268,854
KENVUE INC COMPANY GUAR 03/53 5.05	988,732	928,316
KENVUE INC COMPANY GUAR 03/63 5.2	362,445	337,866
KEYSPAN GAS EAST CORP SR UNSECURED 144A 01/52 3.586	715,000	475,245
KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375	916,170	866,467
KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2	432,397	397,962
KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875	440,901	428,033
KROGER CO SR UNSECURED 09/54 5.5	403,331	381,940
KROGER CO SR UNSECURED 09/64 5.65	821,329	777,060
LSEGA FINANCING PLC COMPANY GUAR 144A 04/41 3.2	487,560	365,275
LAM RESEARCH CORP SR UNSECURED 06/50 2.875	334,119	211,992
ELI LILLY + CO SR UNSECURED 02/64 5.1	1,163,614	1,066,721
ELI LILLY + CO SR UNSECURED 08/54 5.05	655,692	603,162
LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07	482,008	375,564
LOCKHEED MARTIN CORP SR UNSECURED 03/45 3.8	520,463	437,902
LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09	9,971	7,920
LOCKHEED MARTIN CORP SR UNSECURED 11/54 5.7	840,215	845,909
LOCKHEED MARTIN CORP SR UNSECURED 11/63 5.9	361,857	381,928
LOCKHEED MARTIN CORP SR UNSECURED 02/55 5.2	119,737	113,102
LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2	413,668	385,931
LOWE S COS INC SR UNSECURED 09/44 4.25	43,888	29,450
LOWE S COS INC SR UNSECURED 04/46 3.7	1,699,336	1,474,478
LOWE S COS INC SR UNSECURED 05/47 4.05	496,239	472,453
LOWE S COS INC SR UNSECURED 09/41 2.8	280,330	260,978
MPLX LP SR UNSECURED 03/47 5.2	197,289	169,366
MPLX LP SR UNSECURED 04/58 4.9	371,302	310,639
MPLX LP SR UNSECURED 12/47 5.2	314,063	278,785
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05	1,312,467	1,264,604
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	2,482,582	2,191,089
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/62 5.391	774,165	646,065
MARSH + MCLENNAN COS INC SR UNSECURED 03/39 4.75	852,613	777,928
MARSH + MCLENNAN COS INC SR UNSECURED 03/35 5	1,462,510	1,430,668
MASS INSTITUTE OF TECH SR UNSECURED 07/50 2.989	650,152	437,697
MASTERCARD INC SR UNSECURED 02/48 3.95	932,459	730,308
MASTERCARD INC SR UNSECURED 03/50 3.85	258,898	201,496
MAYO CLINIC UNSECURED 11/61 3.196	564,686	355,200
MCDONALD S CORP SR UNSECURED 10/37 6.3	393,386	365,369
MCDONALD S CORP SR UNSECURED 03/38 6.3	50,421	46,286
MCDONALD S CORP SR UNSECURED 02/42 3.7	92,694	62,694
MCDONALD S CORP SR UNSECURED 05/43 3.625	241,900	157,218
MCDONALD S CORP SR UNSECURED 05/45 4.6	522,062	397,542
MCDONALD S CORP SR UNSECURED 12/45 4.875	510,644	436,631
MCDONALD S CORP SR UNSECURED 03/47 4.45	1,236,756	1,037,642
MCDONALD S CORP SR UNSECURED 09/49 3.625	1,274,041	945,750
MCDONALD S CORP SR UNSECURED 04/50 4.2	370,834	266,603
MERCK + CO INC SR UNSECURED 02/45 3.7	818,848	741,918
MERCK + CO INC SR UNSECURED 12/51 2.75	235,523	236,178
MERCK + CO INC SR UNSECURED 12/61 2.9	623,238	359,137
MERCK + CO INC SR UNSECURED 05/44 4.9	834,985	776,390
MERCK + CO INC SR UNSECURED 05/53 5	1,142,726	1,064,630
MERCK + CO INC SR UNSECURED 05/63 5.15	418,165	384,839
METLIFE INC SR UNSECURED 03/45 4.05	189,370	148,260
MET TRANSPRTN AUTH NY DEDICATE MTATRN 11/39 FIXED 7.336	1,422,134	1,145,417
MICROSOFT CORP SR UNSECURED 06/50 2.525	4,292,414	2,775,795
MICROSOFT CORP SR UNSECURED 06/60 2.675	487,100	286,349
MICROSOFT CORP SR UNSECURED 03/62 3.041	1,952,359	1,482,473
MIDAMERICAN ENERGY CO 1ST MORTGAGE 10/44 4.4	228,706	171,053
MIDAMERICAN ENERGY CO 1ST MORTGAGE 05/46 4.25	15,978	13,204
MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/47 3.95	493,921	385,445
BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125	1,295,575	1,099,911
BERKSHIRE HATHAWAY ENERG SR UNSECURED 05/37 5.95	389,194	387,894
BERKSHIRE HATHAWAY ENERG SR UNSECURED 11/43 5.15	509,737	451,209
MISSISSIPPI POWER CO SR UNSECURED 03/42 4.25	279,738	283,349
MORGAN STANLEY SR UNSECURED 01/52 VAR	175,000	107,064
MORGAN STANLEY SR UNSECURED 07/38 VAR	2,324,308	2,054,731

MORGAN STANLEY SUBORDINATED 09/36 VAR	453,449	500,309
MORGAN STANLEY SUBORDINATED 01/38 VAR	770,228	767,086
MORGAN STANLEY SUBORDINATED 02/39 VAR	565,464	567,651
MORGAN STANLEY SR UNSECURED 11/55 VAR	1,231,470	1,187,978
MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637	599,271	528,155
NXP BV/NXP FDG/NXP USA COMPANY GUAR 11/51 3.25	383,884	391,756
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/41 3.25	541,640	566,571
NASDAQ INC SR UNSECURED 03/52 3.95	1,266,579	1,232,771
NASDAQ INC SR UNSECURED 12/40 2.5	252,617	255,395
NASDAQ INC SR UNSECURED 08/53 5.95	978,746	994,740
NASDAQ INC SR UNSECURED 06/63 6.1	706,360	703,202
NATIONAL RURAL UTIL COOP COLLATERAL T 03/49 4.3	908,150	704,140
NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375	1,415,696	1,280,946
NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 04/50 4.35	966,856	692,699
NEVADA POWER CO GENL REF MOR 08/50 3.125	149,942	95,882
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102	681,898	586,308
NY + PRESBYTERIAN HOSPIT UNSECURED 08/45 4.024	619,100	400,848
NY + PRESBYTERIAN HOSPIT UNSECURED 08/40 2.256	160,596	108,977
NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75	134,175	98,299
NEW YORK NY NYC 10/53 FIXED 5.828	775,000	811,218
NEW YORK NY NYC 10/52 FIXED 5.263	355,000	344,857
NEW YORK NY NYC 10/54 FIXED 5.114	255,000	241,283
NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/44 FIXED 5.882	963,334	773,304
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/40 FIXED 5.6	292,822	253,020
NIKE INC SR UNSECURED 11/46 3.375	34,737	28,879
NIKE INC SR UNSECURED 03/40 3.25	397,496	308,769
NISOURCE INC SR UNSECURED 06/52 5	472,700	425,449
NISOURCE INC SR UNSECURED 02/43 5.25	139,642	149,156
NISOURCE INC SR UNSECURED 02/44 4.8	444,629	384,097
NISOURCE INC SR UNSECURED 02/45 5.65	298,453	273,669
NISOURCE INC SR UNSECURED 05/47 4.375	579,746	523,809
NORFOLK SOUTHERN CORP SR UNSECURED 08/43 4.8	336,868	297,903
NORFOLK SOUTHERN CORP SR UNSECURED 11/47 3.942	644,967	514,118
NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15	313,554	250,941
NORFOLK SOUTHERN CORP SR UNSECURED 11/49 3.4	163,497	114,204
NORFOLK SOUTHERN CORP SR UNSECURED 05/50 3.05	457,562	411,193
NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155	223,608	141,225
NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55	403,278	352,380
N TX TOLLWAY AUTH REVENUE NRTTRN 01/49 FIXED 6.718	811,404	719,051
NORTHERN STATES PWR MINN 1ST MORTGAGE 09/47 3.6	374,129	255,193
NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9	451,127	294,794
NORTHERN STATES PWR MINN 1ST MORTGAGE 06/51 2.6	174,650	106,392
NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03	1,593,564	1,315,948
NORTHROP GRUMMAN CORP SR UNSECURED 03/53 4.95	731,210	661,514
NORTHROP GRUMMAN CORP SR UNSECURED 06/54 5.2	2,221,392	2,074,277
NVIDIA CORP SR UNSECURED 04/40 3.5	627,498	628,949
NVIDIA CORP SR UNSECURED 04/50 3.5	600,293	480,020
NVIDIA CORP SR UNSECURED 04/60 3.7	464,485	295,720
O REILLY AUTOMOTIVE INC SR UNSECURED 08/34 5	434,052	422,292
OGLETHORPE POWER CORP 1ST MORTGAGE 11/39 5.95	258,686	207,057
OGLETHORPE POWER CORP 1ST MORTGAGE 09/50 5.25	68,381	76,466
OGLETHORPE POWER CORP 1ST MORTGAGE 10/48 5.05	2,036,723	1,815,833
OGLETHORPE POWER CORP 1ST MORTGAGE 08/50 3.75	177,358	128,276
OGLETHORPE POWER CORP 1ST MORTGAGE 144A 06/54 5.8	254,327	250,505
OHIO EDISON CO SR UNSECURED 07/36 6.875	624,200	529,571
ONCOR ELECTRIC DELIVERY 1ST MORTGAGE 11/51 2.7	343,277	206,689
ONEOK INC COMPANY GUAR 07/48 5.2	457,173	489,463
ONEOK INC COMPANY GUAR 01/51 7.15	967,677	994,610
ONEOK INC COMPANY GUAR 09/53 6.625	527,003	499,994
ONEOK INC COMPANY GUAR 11/54 5.7	922,401	870,781
ONEOK INC COMPANY GUAR 11/64 5.85	1,071,754	1,010,012
ONEOK PARTNERS LP COMPANY GUAR 02/41 6.125	137,008	134,557
ORACLE CORP SR UNSECURED 04/38 6.5	968,568	887,533
ORACLE CORP SR UNSECURED 05/35 3.9	752,723	670,395
ORACLE CORP SR UNSECURED 05/45 4.125	1,038,369	904,010
ORACLE CORP SR UNSECURED 07/46 4	2,870,994	2,561,588
ORACLE CORP SR UNSECURED 11/37 3.8	1,014,098	856,519

ORACLE CORP SR UNSECURED 11/47 4	412,202	297,529
ORACLE CORP SR UNSECURED 04/40 3.6	3,048,883	2,417,883
ORACLE CORP SR UNSECURED 04/50 3.6	1,245,721	943,843
ORACLE CORP SR UNSECURED 04/60 3.85	378,537	261,551
ORACLE CORP SR UNSECURED 03/41 3.65	658,681	538,591
ORACLE CORP SR UNSECURED 03/51 3.95	1,678,432	1,541,189
ORACLE CORP SR UNSECURED 03/61 4.1	1,653,169	1,271,080
ORACLE CORP SR UNSECURED 09/54 5.375	772,822	714,230
OTIS WORLDWIDE CORP SR UNSECURED 02/40 3.112	1,422,684	1,123,028
OTIS WORLDWIDE CORP SR UNSECURED 02/50 3.362	990,200	720,261
PECO ENERGY CO 1ST MORTGAGE 09/49 3	267,778	176,345
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/42 4.45	121,699	132,769
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/44 4.75	527,393	555,423
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/46 4	289,469	243,438
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/47 3.95	441,173	370,173
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3	280,250	239,739
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	1,814,449	1,492,862
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	3,411,829	3,093,488
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5	2,127,637	1,699,670
PACIFIC GAS + ELECTRIC SR SECURED 06/41 4.2	62,579	65,272
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/52 5.25	214,692	194,701
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75	577,743	641,746
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7	133,762	148,475
PACIFICORP 1ST MORTGAGE 07/38 6.35	204,876	188,350
PACIFICORP 1ST MORTGAGE 02/50 4.15	575,896	451,988
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3	490,063	248,455
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5	511,875	280,518
REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5	1,003,125	570,294
REPUBLIC OF PANAMA SR UNSECURED 03/54 6.853	225,000	191,734
REPUBLIC OF PANAMA SR UNSECURED 01/36 6.875	655,879	618,795
MASS GENERAL BRIGHAM INC UNSECURED 07/60 3.342	1,292,366	864,366
PEPSICO INC SR UNSECURED 07/54 5.25	1,486,201	1,443,713
PERNOD RIC INTL FIN LLC COMPANY GUAR 144A 10/50 2.75	560,050	341,753
REPUBLIC OF PERU SR UNSECURED 08/54 5.875	2,296,844	2,182,004
SUNCOR ENERGY INC SR UNSECURED 05/38 6.8	490,378	419,565
PFIZER INVESTMENT ENTER COMPANY GUAR 05/43 5.11	2,134,878	2,072,885
PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3	753,732	731,483
PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34	980,570	919,443
PFIZER INC SR UNSECURED 03/39 3.9	361,475	303,953
PFIZER INC SR UNSECURED 03/49 4	383,999	231,831
PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375	17,754	20,410
PHILIP MORRIS INTL INC SR UNSECURED 03/43 4.125	320,826	268,389
PHILIP MORRIS INTL INC SR UNSECURED 11/34 4.9	971,956	956,373
REPUBLIC OF POLAND SR UNSECURED 03/54 5.5	899,453	838,768
PORT AUTH OF NEW YORK NEW JE PORTRN 08/69 FIXED 3.287	954,781	734,511
PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647	106,069	97,165
PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647	192,401	178,988
PORT AUTH OF NEW YORK NEW JE PORTRN 10/51 FIXED 4.926	975,000	904,120
PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	1,089,282	852,592
PORT AUTH OF NEW YORK NEW JE PORTRN 07/53 FIXED 5.072	355,000	335,781
PROGRESS ENERGY INC SR UNSECURED 03/31 7.75	291,313	248,217
PROGRESS ENERGY INC SR UNSECURED 12/39 6	404,816	394,443
PROV ST JOSEPH HLTH OBL UNSECURED 10/47 3.744	70,442	51,737
PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/42 3.6	155,861	110,933
PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/47 3.8	698,075	464,445
PUBLIC SERVICE COLORADO 1ST MORTGAGE 09/49 4.05	59,768	39,106
PUGET SOUND ENERGY INC 1ST MORTGAGE 06/48 4.223	775,000	621,748
PUGET SOUND ENERGY INC SR SECURED 09/49 3.25	361,888	227,503
QUALCOMM INC SR UNSECURED 05/45 4.8	235,717	167,347
QUALCOMM INC SR UNSECURED 05/47 4.3	577,911	426,142
QUALCOMM INC SR UNSECURED 05/52 4.5	1,430,675	1,255,346
QUALCOMM INC SR UNSECURED 05/53 6	936,824	972,933
QUEST DIAGNOSTICS INC SR UNSECURED 12/34 5	1,359,663	1,327,752
RTX CORP SR UNSECURED 10/40 4.875	303,761	211,959
RTX CORP SR UNSECURED 09/51 2.82	389,602	236,952
RTX CORP SR UNSECURED 03/54 6.4	204,231	223,324
REALTY INCOME CORP SR UNSECURED 09/54 5.375	181,992	175,894

REPUBLIC SERVICES INC SR UNSECURED 11/34 5.2	888,052	852,868
REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85	1,478,945	1,398,940
RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2	327,198	265,405
RIO TINTO FIN USA LTD COMPANY GUAR 11/51 2.75	920,563	604,865
RIO TINTO FIN USA PLC COMPANY GUAR 08/42 4.125	654,954	544,392
RIO TINTO FIN USA PLC COMPANY GUAR 03/53 5.125	1,211,292	1,139,896
ROGERS COMMUNICATIONS IN COMPANY GUAR 05/49 4.35	428,568	336,619
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/42 4.5	529,634	452,140
ROYALTY PHARMA PLC COMPANY GUAR 09/40 3.3	1,011,292	875,525
ROYALTY PHARMA PLC COMPANY GUAR 09/50 3.55	1,182,075	823,612
ROYALTY PHARMA PLC COMPANY GUAR 09/51 3.35	1,434,206	934,602
S+P GLOBAL INC COMPANY GUAR 03/52 3.7	316,728	239,243
S+P GLOBAL INC COMPANY GUAR 03/62 3.9	351,079	279,500
SALESFORCE INC SR UNSECURED 07/41 2.7	223,789	226,010
SALESFORCE INC SR UNSECURED 07/51 2.9	1,766,681	1,315,725
SALES TAX SECURITIZATION CORP STSGEN 01/43 FIXED 3.587	776,135	697,785
SALES TAX SECURITIZATION CORP STSGEN 01/40 FIXED 4.637	297,050	277,834
SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32	224,701	152,180
SAUDI ARABIAN OIL CO SR UNSECURED 144A 07/54 5.75	964,884	925,875
SAUDI ARABIAN OIL CO SR UNSECURED 144A 07/64 5.875	580,400	550,222
SEMPRA SR UNSECURED 02/38 3.8	309,675	260,463
SHELL INTERNATIONAL FIN COMPANY GUAR 08/42 3.625	252,191	175,348
SHELL INTERNATIONAL FIN COMPANY GUAR 11/41 2.875	731,002	523,564
SHELL INTERNATIONAL FIN COMPANY GUAR 11/51 3	1,431,077	976,408
SHELL FINANCE US INC COMPANY GUAR 05/45 4.375	756,401	710,700
SHELL FINANCE US INC COMPANY GUAR 08/43 4.55	185,634	174,936
SHELL FINANCE US INC COMPANY GUAR 05/46 4	1,445,533	1,352,440
SHELL FINANCE US INC COMPANY GUAR 04/50 3.25	130,758	121,272
SHELL FINANCE US INC COMPANY GUAR 09/46 3.75	209,828	195,549
SHERWIN WILLIAMS CO SR UNSECURED 08/45 4.55	418,584	389,910
SHERWIN WILLIAMS CO SR UNSECURED 06/47 4.5	557,269	476,575
SHERWIN WILLIAMS CO SR UNSECURED 03/52 2.9	562,894	463,024
SIMON PROPERTY GROUP LP SR UNSECURED 10/44 4.25	473,594	474,548
SIMON PROPERTY GROUP LP SR UNSECURED 09/49 3.25	537,845	363,315
SIMON PROPERTY GROUP LP SR UNSECURED 01/54 6.65	256,896	289,799
SOLVENTUM CORP COMPANY GUAR 144A 03/34 5.6	597,642	582,526
SOLVENTUM CORP COMPANY GUAR 144A 04/54 5.9	1,459,445	1,422,338
DOMINION ENERGY SOUTH 1ST MORTGAGE 06/65 5.1	364,230	304,534
SOUTHERN CAL EDISON 1ST REF MORT 02/38 5.95	242,272	199,740
SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05	1,293,903	1,072,505
SOUTHERN CAL EDISON 1ST REF MORT 03/43 3.9	174,306	130,202
SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65	112,919	86,759
SOUTHERN CAL EDISON 1ST REF MORT 02/45 3.6	206,509	213,675
SOUTHERN CAL EDISON 1ST REF MORT 04/47 4	1,346,929	1,078,643
SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125	354,935	346,823
SOUTHERN CAL EDISON 1ST MORTGAGE 03/49 4.875	454,731	453,328
SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65	1,116,139	822,745
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95	166,373	185,442
SOUTHERN CAL EDISON 1ST MORTGAGE 02/52 3.45	251,710	182,887
SOUTHERN CAL EDISON 1ST MORTGAGE 06/52 5.45	329,849	329,301
SOUTHERN CALIF GAS CO SR SECURED 06/48 4.125	299,685	236,207
SOUTHERN CO SR UNSECURED 07/46 4.4	947,554	823,550
SOUTHERN CO GAS CAPITAL COMPANY GUAR 05/47 4.4	152,472	168,501
SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/51 3.15	313,200	204,440
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 05/50 3.15	343,460	223,819
SPECTRA ENERGY PARTNERS COMPANY GUAR 03/45 4.5	194,217	194,240
STATE STREET CORP SUBORDINATED 11/34 VAR	375,000	390,518
EQUINOR ASA COMPANY GUAR 05/43 3.95	439,055	373,058
STATE STREET TR STIF FUND	14,065,854	14,065,854
SUNCOR ENERGY INC SR UNSECURED 11/47 4	710,252	553,251
SUNCOR ENERGY INC SR UNSECURED 03/51 3.75	646,612	494,275
ENERGY TRANSFER LP SR UNSECURED 01/43 4.95	71,626	73,223
ENERGY TRANSFER LP SR UNSECURED 04/44 5.3	572,556	528,205
SUTTER HEALTH UNSECURED 08/40 3.161	355,000	265,953
SUTTER HEALTH UNSECURED 08/50 3.361	386,000	271,743
SUTTER HEALTH UNSECURED 08/53 5.547	210,000	209,872
T MOBILE USA INC COMPANY GUAR 04/40 4.375	1,662,674	1,348,911

T MOBILE USA INC COMPANY GUAR 04/50 4.5	828,170	660,966
T MOBILE USA INC COMPANY GUAR 02/41 3	1,283,262	1,167,603
T MOBILE USA INC COMPANY GUAR 01/35 4.7	619,089	586,675
T MOBILE USA INC COMPANY GUAR 06/55 5.25	1,576,540	1,437,177
TAKEDA PHARMACEUTICAL SR UNSECURED 07/40 3.025	579,571	411,380
TAKEDA PHARMACEUTICAL SR UNSECURED 07/44 5.65	2,901,733	2,846,239
TAKEDA PHARMACEUTICAL SR UNSECURED 07/54 5.65	572,528	555,478
TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95	731,552	650,312
TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25	189,536	189,873
TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213	261,397	222,640
TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665	1,117,216	1,022,707
TEXAS INSTRUMENTS INC SR UNSECURED 02/54 5.15	486,080	459,685
TEXAS INSTRUMENTS INC SR UNSECURED 05/63 5.05	649,544	591,262
TIME WARNER CABLE LLC SR SECURED 05/37 6.55	771,886	691,064
TIME WARNER CABLE LLC SR SECURED 11/40 5.875	456,776	344,565
TIME WARNER CABLE LLC SR SECURED 09/41 5.5	531,568	429,353
TIME WARNER CABLE LLC SR SECURED 09/42 4.5	588,554	449,265
TOTALENERGIES CAP INTL COMPANY GUAR 05/50 3.127	503,796	518,330
TOTALENERGIES CAP INTL COMPANY GUAR 06/60 3.386	306,928	194,348
TOTALENERGIES CAP INTL COMPANY GUAR 06/41 2.986	207,042	161,698
TOTALENERGIES CAPITAL SA COMPANY GUAR 04/54 5.488	1,840,755	1,761,749
TOTALENERGIES CAPITAL SA COMPANY GUAR 04/64 5.638	360,000	344,911
TOTALENERGIES CAPITAL SA COMPANY GUAR 09/54 5.275	800,300	745,449
TOTALENERGIES CAPITAL SA COMPANY GUAR 09/64 5.425	445,000	413,175
TRANSCONT GAS PIPE LINE SR UNSECURED 03/48 4.6	130,533	102,336
TRINITY ACQUISITION PLC COMPANY GUAR 08/43 6.125	356,577	296,160
TYSON FOODS INC SR UNSECURED 09/48 5.1	530,159	533,153
UBS GROUP AG SR UNSECURED 144A 02/35 VAR	2,143,646	2,129,383
UNION ELECTRIC CO 1ST MORTGAGE 04/48 4	423,548	334,370
UNION PACIFIC CORP SR UNSECURED 02/55 3.875	173,774	154,206
UNION PACIFIC CORP SR UNSECURED 10/51 3.799	407,098	324,999
UNION PACIFIC CORP SR UNSECURED 09/67 4.1	309,239	239,950
UNION PACIFIC CORP SR UNSECURED 08/59 3.95	421,613	309,508
UNION PACIFIC CORP SR UNSECURED 02/53 3.5	143,129	109,390
UNITED MEXICAN STATES SR UNSECURED 04/51 5	1,191,226	896,806
UNITED MEXICAN STATES SR UNSECURED 02/52 4.4	468,148	317,413
UNITED MEXICAN STATES SR UNSECURED 02/35 6.35	826,946	810,701
UNITED MEXICAN STATES SR UNSECURED 05/53 6.338	4,393,393	3,901,842
UNITED MEXICAN STATES SR UNSECURED 05/36 6	604,700	564,619
UNITED MEXICAN STATES SR UNSECURED 05/54 6.4	1,103,889	993,990
US TREASURY N/B 11/39 4.375	2,970,674	2,878,008
US TREASURY N/B 02/40 4.625	534,068	522,257
US TREASURY N/B 08/42 2.75	759,910	654,369
US TREASURY N/B 11/42 2.75	491,695	441,440
US TREASURY N/B 05/44 3.375	2,027,802	1,931,054
US TREASURY N/B 08/44 3.125	2,175,286	2,056,488
US TREASURY N/B 02/45 2.5	350,148	298,699
US TREASURY N/B 05/45 3	2,523,292	2,420,625
US TREASURY N/B 02/46 2.5	711,106	681,264
US TREASURY N/B 08/46 2.25	141,891	129,281
US TREASURY N/B 05/47 3	1,969,330	1,849,902
US TREASURY N/B 02/48 3	184,866	176,297
US TREASURY N/B 05/48 3.125	1,386,731	1,286,451
US TREASURY N/B 08/48 3	872,843	808,204
US TREASURY N/B 11/48 3.375	1,571,350	1,501,725
US TREASURY N/B 11/49 2.375	703,685	636,484
US TREASURY N/B 05/41 2.25	2,668,320	2,589,659
US TREASURY N/B 05/43 3.875	1,264,011	1,176,208
US TREASURY N/B 08/43 4.375	798,586	800,627
US TREASURY N/B 11/43 4.75	5,497,502	5,233,570
US TREASURY N/B 02/44 4.5	1,223,707	1,218,223
US TREASURY N/B 05/44 4.625	1,326,489	1,261,609
US TREASURY N/B 11/44 4.625	224,323	213,538
US TREASURY N/B 05/34 4.375	4,698,046	4,579,523
US TREASURY N/B 08/34 3.875	402,310	378,313
US TREASURY N/B 11/34 4.25	792,927	779,375
RTX CORP SR UNSECURED 06/42 4.5	2,346,474	2,135,749

RTX CORP SR UNSECURED 11/46 3.75	930,028	793,542
RTX CORP SR UNSECURED 05/47 4.05	274,657	224,041
UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875	206,009	204,594
UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625	72,305	67,885
UNITEDHEALTH GROUP INC SR UNSECURED 10/42 3.95	128,315	120,509
UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75	519,370	432,095
UNITEDHEALTH GROUP INC SR UNSECURED 04/47 4.25	341,263	243,376
UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	501,113	400,133
UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5	586,237	466,810
UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7	305,895	218,560
UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875	612,170	435,921
UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75	169,897	123,825
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	433,964	314,729
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75	1,041,253	956,987
UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95	553,927	513,610
UNITEDHEALTH GROUP INC SR UNSECURED 02/53 5.875	968,566	973,985
UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05	434,808	449,887
UNITEDHEALTH GROUP INC SR UNSECURED 04/53 5.05	180,373	175,876
UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375	290,487	277,013
UNITEDHEALTH GROUP INC SR UNSECURED 04/64 5.5	1,341,893	1,258,881
UNITEDHEALTH GROUP INC SR UNSECURED 07/44 5.5	603,405	592,816
UNITEDHEALTH GROUP INC SR UNSECURED 07/54 5.625	189,622	184,780
UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	576,503	565,595
UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/48 FIXED 6.548	329,268	289,971
UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006	1,069,033	653,666
UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/53 FIXED 4.563	290,000	249,797
UNIV OF CALIFORNIA REVENUES UNVHGR 12/99 FIXED 4.767	651,652	513,741
UNIV OF CALIFORNIA REVENUES UNVHGR 12/99 FIXED 4.858	80,000	66,488
UNIV OF CALIFORNIA REVENUES UNVHGR 05/45 FIXED 3.931	182,024	142,981
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/53 4.976	520,000	486,723
UNIV OF VIRGINIA VA UNIV REVEN UNIHGR 09/50 FIXED 2.256	255,000	147,177
UNIV OF VIRGINIA VA UNIV REVEN UNIHGR 11/51 FIXED 2.584	683,151	426,242
UNUM GROUP SR UNSECURED 12/49 4.5	849,434	691,062
VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85	99,511	78,771
VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862	389,212	354,730
VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125	223,275	198,249
VERIZON COMMUNICATIONS SR UNSECURED 03/39 4.812	1,749,285	1,643,106
VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65	429,600	294,360
VERIZON COMMUNICATIONS SR UNSECURED 11/60 3	245,048	275,314
VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987	1,482,066	854,615
VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55	278,540	286,663
VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7	359,908	247,904
VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4	2,101,901	1,597,525
PARAMOUNT GLOBAL SR UNSECURED 03/43 4.375	283,951	253,575
PARAMOUNT GLOBAL SR UNSECURED 09/43 5.85	599,496	595,762
PARAMOUNT GLOBAL SR UNSECURED 05/50 4.95	440,622	430,320
VIRGINIA ELEC + POWER CO SR UNSECURED 01/36 6	982,389	932,878
VIRGINIA ELEC + POWER CO SR UNSECURED 01/43 4	376,539	371,263
VIRGINIA ELEC + POWER CO SR UNSECURED 02/44 4.45	171,984	136,083
VIRGINIA ELEC + POWER CO SR UNSECURED 11/46 4	1,007,533	809,610
VIRGINIA ELEC + POWER CO SR UNSECURED 09/47 3.8	159,708	150,626
VIRGINIA ELEC + POWER CO SR UNSECURED 12/50 2.45	207,714	200,011
VIRGINIA ELEC + POWER CO SR UNSECURED 11/51 2.95	706,637	448,422
VIRGINIA ELEC + POWER CO SR UNSECURED 05/52 4.625	340,215	290,778
VIRGINIA ELEC + POWER CO SR UNSECURED 04/53 5.45	898,909	862,573
VIRGINIA ELEC + POWER CO SR UNSECURED 08/54 5.55	358,434	348,520
VISA INC SR UNSECURED 12/45 4.3	336,560	299,734
VODAFONE GROUP PLC SR UNSECURED 02/37 6.15	249,011	201,686
VODAFONE GROUP PLC SR UNSECURED 06/54 5.75	2,018,510	1,959,801
WACHOVIA CORP SUBORDINATED 08/35 5.5	347,551	354,884
WALMART INC SR UNSECURED 04/53 4.5	797,784	697,236
WASTE MANAGEMENT INC COMPANY GUAR 11/50 2.5	293,878	276,541
WASTE MANAGEMENT INC COMPANY GUAR 10/54 5.35	1,579,352	1,520,148
ELEVANCE HEALTH INC SR UNSECURED 01/43 4.65	384,862	330,196
ELEVANCE HEALTH INC SR UNSECURED 01/44 5.1	529,462	454,894
WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606	1,353,790	1,227,840
WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375	643,091	602,508

WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9	544,038	455,540
WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4	1,980,525	1,700,272
WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR	2,102,791	1,835,623
WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR	442,333	433,487
WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR	411,139	448,014
WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR	750,000	796,880
WELLS FARGO + COMPANY SR UNSECURED 01/35 VAR	1,100,000	1,096,861
WELLS FARGO + COMPANY SR UNSECURED 12/35 VAR	910,000	885,605
WELLTOWER OP LLC COMPANY GUAR 09/48 4.95	680,336	681,726
WHISTLER PIPELINE LLC SR UNSECURED 144A 09/34 5.95	1,486,379	1,494,595
WILLIAMS COMPANIES INC SR UNSECURED 04/40 6.3	888,708	819,189
WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9	276,128	252,641
WYETH LLC COMPANY GUAR 04/37 5.95	1,166,760	1,122,599
REPUBLIC OF CHILE SR UNSECURED 04/53 3.5	235,123	196,129
STATE STREET TR STIF FUND	986,077	986,077
US TREASURY N/B 05/39 4.25	479,745	460,428
US TREASURY N/B 08/39 4.5	137,020	126,654
US TREASURY N/B 11/39 4.375	112,161	110,324
US TREASURY N/B 02/40 4.625	1,729,602	1,650,529
US TREASURY N/B 02/43 3.125	150,581	142,348
US TREASURY N/B 05/43 2.875	1,058,497	1,031,263
US TREASURY N/B 08/43 3.625	173,750	169,602
US TREASURY N/B 08/44 3.125	803,032	742,513
US TREASURY N/B 11/44 3	247,185	235,539
US TREASURY N/B 02/45 2.5	173,854	170,189
US TREASURY N/B 02/46 2.5	180,403	171,172
US TREASURY N/B 05/46 2.5	545,292	521,575
US TREASURY N/B 08/46 2.25	217,589	203,618
US TREASURY N/B 11/46 2.875	112,364	105,476
US TREASURY N/B 08/47 2.75	618,342	577,459
US TREASURY N/B 11/47 2.75	218,235	217,823
US TREASURY N/B 02/48 3	277,402	257,100
US TREASURY N/B 05/48 3.125	225,418	217,534
US TREASURY N/B 08/48 3	330,138	321,819
US TREASURY N/B 11/48 3.375	407,353	391,074
US TREASURY N/B 02/49 3	928,007	885,289
US TREASURY N/B 08/49 2.25	34,771	31,008
US TREASURY N/B 11/49 2.375	263,616	251,411
US TREASURY N/B 02/50 2	577,469	523,512
US TREASURY N/B 08/50 1.375	601,722	549,624
US TREASURY N/B 05/40 1.125	460,594	451,611
US TREASURY N/B 11/50 1.625	181,486	167,163
US TREASURY N/B 11/40 1.375	399,713	381,108
US TREASURY N/B 02/51 1.875	438,053	401,119
US TREASURY N/B 02/41 1.875	746,413	700,885
US TREASURY N/B 08/51 2	1,001,592	913,075
US TREASURY N/B 11/51 1.875	268,527	256,949
US TREASURY N/B 11/41 2	860,433	803,311
US TREASURY N/B 02/52 2.25	1,144,053	1,068,925
US TREASURY N/B 05/52 2.875	183,442	171,634
US TREASURY N/B 08/52 3	653,917	643,246
US TREASURY N/B 11/42 4	492,084	468,386
US TREASURY N/B 02/53 3.625	459,312	443,558
US TREASURY N/B 05/53 3.625	457,438	431,577
US TREASURY N/B 05/43 3.875	780,627	753,302
US TREASURY N/B 02/54 4.25	703,667	635,111
US TREASURY N/B 05/54 4.625	1,356,021	1,299,330
US TREASURY N/B 05/44 4.625	745,848	713,295
US TREASURY N/B 08/44 4.125	1,636,447	1,598,980
US TREASURY N/B 11/54 4.5	71,496	66,861
US TREASURY N/B 05/28 2.875	739,933	744,961
US TREASURY N/B 08/28 2.875	1,675,061	1,688,261
US TREASURY N/B 05/27 0.5	1,533,685	1,531,382
US TREASURY N/B 10/27 0.5	1,343,516	1,327,500
US TREASURY N/B 01/26 0.375	771,234	815,568
US TREASURY N/B 03/26 0.75	600,173	603,422
US TREASURY N/B 04/26 0.75	949,241	974,220

US TREASURY N/B 05/28 1.25	887,825	889,463
US TREASURY N/B 05/26 0.75	1,949,238	2,009,528
US TREASURY N/B 06/26 0.875	800,090	803,971
US TREASURY N/B 07/26 0.625	936,066	940,275
US TREASURY N/B 08/28 1.125	306,131	307,670
US TREASURY N/B 08/26 0.75	598,851	599,629
US TREASURY N/B 09/26 0.875	1,323,168	1,325,804
US TREASURY N/B 10/26 1.125	577,244	595,522
US TREASURY N/B 11/31 1.375	753,771	743,570
US TREASURY N/B 03/29 2.375	1,385,620	1,379,546
US TREASURY N/B 05/32 2.875	1,693,528	1,656,969
US TREASURY N/B 04/30 3.5	720,848	722,411
US TREASURY N/B 05/33 3.375	2,313,242	2,302,252
US TREASURY N/B 05/28 3.625	2,833,747	2,782,321
US TREASURY N/B 08/33 3.875	1,771,852	1,741,860
US TREASURY N/B 08/28 4.375	3,207,260	3,172,105
US TREASURY N/B 10/28 4.875	1,490,467	1,480,974
US TREASURY N/B 11/33 4.5	2,110,292	1,991,250
US TREASURY N/B 11/28 4.375	4,304,568	4,306,177
US TREASURY N/B 12/26 4.375	781,458	786,717
US TREASURY N/B 12/28 3.75	2,507,155	2,507,087
US TREASURY N/B 01/27 4	2,663,420	2,681,525
US TREASURY N/B 01/29 4	321,575	315,575
US TREASURY N/B 01/31 4	2,184,351	2,165,714
US TREASURY N/B 02/34 4	2,488,981	2,412,998
US TREASURY N/B 02/27 4.125	2,980,548	2,986,577
US TREASURY N/B 02/26 4.625	1,915,037	1,927,725
US TREASURY N/B 03/29 4.125	4,849,802	4,821,490
US TREASURY N/B 04/31 4.625	2,289,857	2,268,809
US TREASURY N/B 05/27 4.5	4,563,099	4,532,021
US TREASURY N/B 05/26 4.875	4,512,769	4,506,843
US TREASURY N/B 05/31 4.625	2,947,845	2,832,831
US TREASURY N/B 06/29 4.25	3,700,051	3,674,071
US TREASURY N/B 07/27 4.375	1,755,368	1,724,233
US TREASURY N/B 08/34 3.875	365,739	364,126
US TREASURY N/B 08/27 3.75	2,082,973	2,068,158
US TREASURY N/B 08/26 3.75	3,713,748	3,715,157
US TREASURY N/B 08/31 3.75	2,642,123	2,610,571
US TREASURY N/B 09/31 3.625	2,019,418	2,019,165
US TREASURY N/B 10/29 4.125	1,621,362	1,620,909
US TREASURY N/B 10/26 4.125	1,696,896	1,696,016
US TREASURY N/B 11/27 4.125	433,814	433,029
STRIPS 05/30 0.00000	972,266	990,273
STRIPS 02/40 0.00000	211,072	208,007
STRIPS 05/40 0.00000	192,503	189,169
STRIPS 05/41 0.00000	407,171	386,668
UBS TRUMBULL PROPERTY REAL ESTATE	18,072,898	22,518,858
PRISA LIMITED PARTNERSHIP	7,512,155	54,575,546
FID GRP TR FOR EMPL BEN PLAN MUTUAL FUND	135,121,438	277,334,863
AMERICAN TOWER CORP REIT USD.01	4,382,456	3,966,058
AMETEK INC COMMON STOCK USD.01	4,319,511	4,901,810
BANK OF AMERICA CORP COMMON STOCK USD.01	5,838,087	7,305,369
BECTON DICKINSON AND CO COMMON STOCK USD1.0	5,776,273	5,597,790
CDW CORP/DE COMMON STOCK USD.01	6,441,786	4,906,362
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	5,845,551	6,060,918
EXPAND ENERGY CORP COMMON STOCK USD.01	4,656,574	5,593,018
CHEVRON CORP COMMON STOCK USD.75	5,983,383	5,927,577
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	5,709,272	5,797,583
DANAHER CORP COMMON STOCK USD.01	6,051,583	6,142,758
DEERE + CO COMMON STOCK USD1.0	4,597,761	5,254,727
WALT DISNEY CO/THE COMMON STOCK USD.01	3,335,347	4,246,332
DOW INC COMMON STOCK USD.01	5,537,211	4,582,685
DUPONT DE NEMOURS INC COMMON STOCK USD.01	4,188,579	4,666,348
EQUITY LIFESTYLE PROPERTIES REIT USD.01	4,445,941	4,252,410
FEDEX CORP COMMON STOCK USD.1	2,445,566	2,779,822
FORTIVE CORP COMMON STOCK USD.01	4,149,610	4,518,150
GE VERNOVA INC COMMON STOCK USD.01	4,581,634	4,563,246

HOME DEPOT INC COMMON STOCK USD.05	5,576,986	6,458,401
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	5,349,859	6,202,163
JPMORGAN CHASE + CO COMMON STOCK USD1.0	5,261,631	7,542,715
KEYCORP COMMON STOCK USD1.0	5,083,375	5,706,437
KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01	5,139,907	4,969,636
LVMH MOET HENNESSY UNSP ADR ADR	7,322,404	6,792,743
LAM RESEARCH CORP COMMON STOCK USD.001	5,029,729	4,806,545
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	1,984,031	3,999,174
MICROSOFT CORP COMMON STOCK USD.00000625	5,165,620	5,179,814
MICRON TECHNOLOGY INC COMMON STOCK USD.1	5,722,423	4,630,483
MONDELEZ INTERNATIONAL INC A COMMON STOCK	5,055,161	4,878,328
NIKE INC CL B COMMON STOCK	4,755,939	4,171,157
NUCOR CORP COMMON STOCK USD.4	6,272,015	5,135,240
PARKER HANNIFIN CORP COMMON STOCK USD.5	5,796,965	5,693,105
REVVITY INC COMMON STOCK USD1.0	7,316,032	6,409,427
PROLOGIS INC REIT USD.01	6,123,121	5,599,246
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	3,364,053	4,497,580
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	4,175,457	4,001,060
SCHLUMBERGER LTD COMMON STOCK USD.01	7,823,210	6,625,382
SOUTHERN CO/THE COMMON STOCK USD5.0	4,044,712	4,789,707
STARBUCKS CORP COMMON STOCK USD.001	3,267,590	3,804,121
STATE STREET TR STIF FUND	11,847,749	11,847,749
TARGET CORP COMMON STOCK USD.0833	4,437,030	4,488,517
3M CO COMMON STOCK USD.01	6,733,461	6,652,911
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	7,040,071	6,351,072
VULCAN MATERIALS CO COMMON STOCK USD1.0	5,332,252	6,161,430
XYLEM INC COMMON STOCK	4,722,149	4,919,596
AON PLC CLASS A COMMON STOCK	4,528,127	5,410,745
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	3,922,055	5,045,600
MEDTRONIC PLC COMMON STOCK USD.1	3,305,490	3,312,064
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	4,590,771	6,274,824
NXP SEMICONDUCTORS NV COMMON STOCK EUR.2	6,324,288	5,303,916
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45	199,664	191,452
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	1,390,088	1,388,883
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	4,026,563	4,016,750
FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE	6,347,784	6,337,570
ALLY FINANCIAL INC SR UNSECURED 05/25 5.8	196,238	200,230
ALLY AUTO RECEIVABLES TRUST ALLYA 2024 2 A2	499,963	499,896
ALLY AUTO RECEIVABLES TRUST ALLYA 2024 1 A2	378,082	378,947
AMBAC ASSURANCE CORP SUBORDINATED 144A 12/99 5.1	0	77
AMERICAN CREDIT ACCEPTANCE REC ACAR 2024 4 A 144A	710,318	710,870
AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR	100,000	100,582
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 1 A	399,965	402,109
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2024 3 A	899,959	901,772
AMERICAN TOWER CORP SR UNSECURED 09/26 1.45	596,886	567,226
ANCHORAGE CAPITAL CLO LTD ANCHC 2021 20A A1R 144A	600,000	600,000
ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A	577,989	577,266
ARBOR REALTY COLLATERALIZED LO ARCLO 2021 FL1 A 144A	237,773	237,085
ARES CLO LTD ARES 2015 2A AR3 144A	1,000,000	1,001,500
ASHFORD HOSPITALITY TRUST AHT1 2018 ASHF A 144A	2,595,731	2,594,591
ASHFORD HOSPITALITY TRUST AHT1 2018 ASHF B 144A	899,711	898,494
ATHENE GLOBAL FUNDING SR SECURED 144A 05/26 5.62	600,000	605,493
ATRIUM HOTEL PORTFOLIO TRUST AHPT 2017 ATRM A 144A	702,195	689,291
AVANGRID INC	1,005,365	1,005,365
AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A A 144A	475,186	498,424
AVIS BUDGET RENTAL CAR FUNDING AESOP 2022 5A A 144A	794,250	812,038
AVIS BUDGET RENTAL CAR FUNDING AESOP 2023 7A A 144A	299,912	306,323
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A1 A1	399,909	401,750
BANK OF AMERICA CREDIT CARD TR BACCT 2023 A2 A2	799,893	807,704
BRIGHTSPIRE CAPITAL, INC BRSP 2021 FL1 A 144A	188,199	187,683
BSPRT ISSUER, LTD. BSPRT 2021 FL6 A 144A	525,847	525,368
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2021 4A A2R 144A	500,000	500,034
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2021 4A BR 144A	500,000	500,032
BANC OF AMERICA FUNDING CORPOR BAF 2006 A 1A1	35,665	34,005
BANK OF AMERICA CORP SR UNSECURED 07/27 VAR	268,119	286,024
BANK OF AMERICA CORP SR UNSECURED 09/27 VAR	600,000	610,809
BANK OF MONTREAL SR UNSECURED 09/27 VAR	200,000	200,788

BANK OF NOVA SCOTIA SR UNSECURED 06/27 5.4	599,328	609,532
BANK OF AMERICA AUTO TRUST BAAT 2023 1A A3 144A	504,863	504,970
BARCLAYS PLC SR UNSECURED 05/27 VAR	300,000	303,222
BARCLAYS PLC SR UNSECURED 03/28 VAR	200,000	202,482
BARCLAYS PLC SR UNSECURED 09/28 VAR	100,000	99,383
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C31 A3	514,980	510,068
BEAR STEARNS ALT A TRUST BALTA 2006 6 31A1	218,024	147,657
BEAR STEARNS ALT A TRUST BALTA 2006 4 21A1	259,211	226,413
BLUEMOUNTAIN CLO LTD BLUEM 2013 2A A1R 144A	207,830	207,949
BMO MORTGAGE TRUST BMO 2024 5C7 A2	505,000	499,606
BMO MORTGAGE TRUST BMO 2024 5C8 A2	504,998	499,568
BMO MORTGAGE TRUST BMO 2024 5C8 A3	720,997	712,804
BRAEMAR HOTELS + RESORTS TRUST BHR 2018 PRME A 144A	13,698	13,684
BROADCOM INC SR UNSECURED 07/27 5.05	99,983	100,915
COLONY MORTGAGE CAPITAL LTD CLNY 2019 IKPR A 144A	558,569	550,898
CIG AUTO RECEIVABLES TRUST CIGAR 2021 1A B 144A	0	0
COLT FUNDING LLC COLT 2024 INV2 A1 144A	461,935	467,049
CRH AMERICA FINANCE IN	956,476	956,476
CREDIT SUISSE COMMERCIAL MORTG CSWF 2021 SOP2 A 144A	441,949	423,602
COUNTRYWIDE ASSET BACKED CERTI CWL 2004 3 2A	99,378	106,262
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 76 2A1	115,516	102,509
COUNTRYWIDE HOME LOANS CWHL 2004 25 2A2	40,693	37,581
COUNTRYWIDE HOME LOANS CWHL 2005 1 1A1	41,838	36,550
CANADA T BILL BILLS 01/25 0.00000	4,034,442	3,990,050
CARMAX AUTO OWNER TRUST CARMX 2023 1 A3	431,933	433,798
CARMAX AUTO OWNER TRUST CARMX 2024 1 A2A	376,970	377,996
CARMAX AUTO OWNER TRUST CARMX 2023 3 A2A	257,367	257,744
CARMAX AUTO OWNER TRUST CARMX 2024 3 A2A	699,978	703,386
CARMAX AUTO OWNER TRUST CARMX 2024 3 A3	599,973	603,292
CARVANA AUTO RECEIVABLES TRUST CRVNA 2023 N3 A 144A	126,189	126,894
CARVANA AUTO RECEIVABLES TRUST CRVNA 2024 N2 A2 144A	386,133	387,816
CARVANA AUTO RECEIVABLES TRUST CRVNA 2024 P2 A2	372,175	373,902
CHASE AUTO OWNER TRUST CHAOT 2024 1A A2 144A	295,081	296,145
CHASE AUTO OWNER TRUST CHAOT 2023 AA A3 144A	912,375	912,545
CHASE AUTO OWNER TRUST CHAOT 2024 4A A2 144A	491,203	493,162
CHASE ISSUANCE TRUST CHAIT 2024 A2 A	799,998	798,871
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 2 A2A 144A	66,505	66,689
CITIBANK NA SR UNSECURED 12/26 5.488	300,000	304,428
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 1 A2A 144A	57,469	57,551
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 1 A2B 144A	57,471	57,515
CITIZENS AUTO RECEIVABLES TRUS CITZN 2023 1 A3 144A	1,315,512	1,314,347
CITIZENS AUTO RECEIVABLES TRUS CITZN 2024 1 A2A 144A	57,657	57,811
CITIZENS AUTO RECEIVABLES TRUS CITZN 2024 1 A3 144A	100,000	100,670
CITIZENS AUTO RECEIVABLES TRUS CITZN 2024 2 A2A 144A	441,143	442,635
CONSOLIDATED ED CO N	1,006,308	1,006,308
GNMA II TBA 30 YR 5 JUMBOS	387,281	388,041
CPS AUTO TRUST CPS 2024 C A 144A	639,757	643,403
UBS GROUP AG SR UNSECURED 144A 02/27 VAR	230,493	240,232
UBS GROUP AG SR UNSECURED 144A 05/32 VAR	253,380	217,589
CRESTLINE DENALI CLO XIV, LTD DEN14 2016 1A AR2 144A	510,750	511,005
DSLA MORTGAGE LOAN TRUST DSLA 2004 AR3 2A1	18,063	16,632
DTE ELECTRIC COMPANY	1,006,739	1,006,739
DT AUTO OWNER TRUST DTAOT 2023 3A A 144A	189,226	189,909
DELL INTL LLC 01/25 ZCP	1,007,346	1,007,346
DRIVE AUTO RECEIVABLES TRUST DRIVE 2024 1 A2	147,028	147,193
DUKE ENERGY CORP	1,004,989	1,004,989
DRYDEN SENIOR LOAN FUND DRSLF 2016 43A AR3 144A	500,000	500,088
DRYDEN SENIOR LOAN FUND DRSLF 2017 47A A1R 144A	65,704	66,008
ELEVATION CLO LTD AWPT 2018 3A A1R2 144A	600,000	601,507
ELEVATION CLO LTD AWPT 2022 16A A1AR 144A	1,000,000	1,000,663
ENBRIDGE (US) INC	1,014,807	1,014,807
ENEL FINANCE INTL NV COMPANY GUAR 144A 07/26 1.625	398,040	381,306
ENTERPRISE FLEET FINANCING LLC EFF 2022 1 A2 144A	63,403	65,058
EXETER AUTOMOBILE RECEIVABLES EART 2024 3A A2	337,729	338,669
EXETER AUTOMOBILE RECEIVABLES EART 2024 5A A3	999,938	998,039
EXETER AUTOMOBILE RECEIVABLES EART 2023 5A A3	349,712	350,626
EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A	704,633	705,073

FIRST HELP FINANCIAL LLC FHF 2023 1A A2 144A	281,836	285,353
FED HM LN PC POOL G18659 FG 09/32 FIXED 3	346,374	358,789
FED HM LN PC POOL 849407 FH 09/37 FLOATING VAR	78,251	76,575
FED HM LN PC POOL SD8289 FR 01/53 FIXED 5.5	31,214	30,984
FED HM LN PC POOL SD8329 FR 06/53 FIXED 5	1,461,003	1,448,816
FED HM LN PC POOL SD8344 FR 07/53 FIXED 6.5	418,571	419,182
FED HM LN PC POOL SD8369 FR 10/53 FIXED 6.5	147,073	147,008
FED HM LN PC POOL SD8410 FR 03/54 FIXED 6.5	97,531	97,832
FED HM LN PC POOL SD8421 FR 04/54 FIXED 6	786,341	786,136
FED HM LN PC POOL G61254 FG 01/48 FIXED 4	28,992	25,780
FED HM LN PC POOL QF4188 FR 12/52 FIXED 5.5	32,783	32,557
FED HM LN PC POOL QG8593 FR 08/53 FIXED 5.5	379,513	381,716
FED HM LN PC POOL QJ4113 FR 09/54 FIXED 5.5	934,325	926,758
FED HM LN PC POOL QI3496 FR 04/54 FIXED 5.5	28,993	28,774
FED HM LN PC POOL QI6767 FR 05/54 FIXED 5.5	927,450	919,933
FED HM LN PC POOL QI7629 FR 06/54 FIXED 5.5	859,428	855,550
FED HM LN PC POOL QI9732 FR 07/54 FIXED 5.5	931,123	923,584
FANNIE MAE FNR 2012 146 QA	29,273	24,425
FANNIE MAE FNR 2018 27 WF	83,469	81,574
FANNIE MAE FNR 2024 104 FA	299,813	298,288
FREDDIE MAC FHR 4559 AF	27,870	27,806
FREDDIE MAC FHR 4638 FA	59,404	58,754
FREDDIE MAC FHR 4779 WF	123,597	124,525
FREDDIE MAC FHR 5473 FA	755,803	749,415
FHLMC MULTIFAMILY STRUCTURED P FHMS Q029 A	500,000	499,998
FREDDIE MAC FHR 5484 FD	1,081,060	1,083,265
FREDDIE MAC FHR 5480 FG	391,788	392,404
FREDDIE MAC FHR 5498 FC	1,900,000	1,899,691
FREDDIE MAC FHR 5495 AF	200,000	199,967
FNMA POOL AJ7522 FN 01/27 FIXED 3	57,360	58,545
FNMA POOL AL5548 FN 05/38 FLOATING VAR	40,879	40,283
FNMA POOL AL7183 FN 01/36 FLOATING VAR	56,834	55,539
FANNIE MAE FNR 2005 75 AF	21,689	21,647
FANNIE MAE FNR 2007 4 DF	13,110	13,185
FANNIE MAE FNR 2007 14 F	6,847	6,852
FANNIE MAE FNR 2007 14 FB	2,677	2,680
FANNIE MAE FNR 2009 47 FA	8,888	8,908
FANNIE MAE FNR 2007 42 AF	4,597	4,585
FANNIE MAE FNR 2007 65 KF	12,082	12,053
FANNIE MAE FNR 2007 63 FC	5,958	5,948
FANNIE MAE FNR 2008 8 FB	39,747	39,510
FREDDIE MAC FHR 3271 FA	14,967	15,043
FREDDIE MAC FHR 3271 FP	416	417
FREDDIE MAC FHR 3342 FT	7,671	7,588
FREDDIE MAC FHR 3355 BF	112,473	111,988
FREDDIE MAC FHR 3360 FB	133,191	132,590
FREDDIE MAC FHR 3360 FC	61,214	60,984
FREDDIE MAC FHR 3368 AF	66,221	65,968
FREDDIE MAC FHR 3372 F	15,531	15,628
FREDDIE MAC FHR 3376 FD	17,268	17,202
FREDDIE MAC FHR 3404 AF	205,448	204,616
FANNIE MAE FNR 2011 6 PH	29,572	26,484
FREDDIE MAC FHR 3439 FN	3,598	3,622
FANNIE MAE FNR 2009 99 FC	19,748	19,807
FANNIE MAE FNR 2009 111 FC	9,054	9,030
FANNIE MAE FNR 2009 111 FE	10,539	10,508
FREDDIE MAC FHR 3597 FC	5,789	5,790
FANNIE MAE FNR 2010 109 N	123,102	112,663
FNMA POOL DA6087 FN 12/53 FIXED 6.5	393,031	395,477
FNMA POOL DB2745 FN 04/54 FIXED 5.5	30,309	30,108
FNMA POOL BM7576 FN 09/29 VARIABLE	704,730	693,336
FNMA POOL BM7575 FN 08/29 VARIABLE	1,118,078	1,102,599
FNMA POOL BW7754 FN 10/52 FIXED 5.5	31,444	31,245
FNMA POOL BY2601 FN 07/53 FIXED 5.5	197,202	198,095
FNMA POOL BY3761 FN 08/53 FIXED 6.5	76,454	77,154
FNMA POOL BZ0874 FN 06/29 FIXED 4.76	1,830,265	1,797,266
FNMA POOL BZ0937 FN 05/29 FIXED 4.73	203,000	200,338

FNMA POOL BZ1411 FN 07/29 FIXED 4.61	707,684	695,727
FNMA POOL BZ2582 FN 12/29 FIXED 4.3	595,178	588,617
FNMA POOL CB7229 FN 10/53 FIXED 5.5	32,660	32,402
FNMA POOL CB8255 FN 01/54 FIXED 5.5	32,169	31,914
FNMA POOL FS5749 FN 09/53 FIXED VAR	806,779	808,868
FNMA POOL MA4894 FN 01/53 FIXED 6	368,958	366,541
FNMA POOL MA5167 FN 10/53 FIXED 6.5	1,185,398	1,189,690
FNMA POOL MA5248 FN 01/54 FIXED 6.5	235,847	236,870
FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF5 A1	1,134,539	1,043,996
FLAGSHIP CREDIT AUTO TRUST FCAT 2024 1 A2 144A	401,641	404,492
FLAGSHIP CREDIT AUTO TRUST FCAT 2024 3 A 144A	478,205	479,050
FORD CREDIT AUTO LEASE TRUST FORDL 2024 B A2A	1,732,200	1,737,905
FORD CREDIT AUTO LEASE TRUST FORDL 2024 A A2A	790,131	791,507
GA GLOBAL FUNDING TRUST SECURED 144A 04/25 VAR	600,000	601,491
GCAT GCAT 2019 RPL1 A1 144A	417,460	390,982
GNMA II POOL 082793 G2 04/41 FLOATING VAR	102,476	100,620
GSR MORTGAGE LOAN TRUST GSR 2003 2F 3A1	711	698
GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A3	499,238	499,983
GLS AUTO RECEIVABLES TRUST GCAR 2023 3A A2 144A	148,450	148,834
GM FINANCIAL SECURITIZED TERM GMCAR 2024 1 A2A	294,013	294,633
GM FINANCIAL SECURITIZED TERM GMCAR 2024 1 A3	299,940	301,532
GLS AUTO RECEIVABLES TRUST GCAR 2024 1A A2 144A	285,372	285,902
GLS AUTO RECEIVABLES TRUST GCAR 2024 2A A2 144A	374,311	375,775
GLS AUTO RECEIVABLES TRUST GCAR 2023 2A A2 144A	68,323	68,380
GM FINANCIAL SECURITIZED TERM GMCAR 2024 3 A2A	499,999	502,369
GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A2A	499,979	500,367
GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 VAR	100,000	97,927
GOLDMAN SACHS GROUP INC SR UNSECURED 03/27 VAR	357,892	383,991
GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR	92,995	97,261
GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5	186,830	195,532
GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 VAR	200,000	201,106
GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 VAR	100,000	100,341
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H11 FA	61,598	60,631
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 BF	656,177	653,995
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H10 FB	113,673	111,489
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FG	85,902	83,978
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H29 FA	249	249
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H32 FA	61,180	62,154
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H02 FH	405,265	403,800
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H04 FB	26,817	27,035
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H07 FE	30,457	30,537
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H07 FM	342	342
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H07 FK	118,508	119,098
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H18 FA	199,591	200,371
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H20 FG	21,581	21,524
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H21 AF	120,171	120,307
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 38 WF	228,910	219,920
GREENSTATE AUTO RECEIVABLES TR GRNST 2024 1A A2 144A	416,600	418,238
HSBC HOLDINGS PLC SR UNSECURED 08/31 VAR	200,000	170,359
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 03/27 5.3	99,770	100,680
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 06/26 5.45	399,684	402,745
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A3	499,890	503,684
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A	699,958	700,275
HYUNDAI AUTO LEASE SECURITIZAT HALST 2024 A A2A 144A	1,131,077	1,133,401
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR6 2A1	238,550	214,679
ING GROEP NV SR UNSECURED 03/26 3.869	900,000	897,563
JP MORGAN MORTGAGE TRUST JPMMT 2024 VIS1 A1 144A	449,921	452,240
JP MORGAN MORTGAGE TRUST JPMMT 2007 A1 5A6	31,937	31,571
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 MHC A 144A	850,407	850,141
JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR	1,100,000	1,103,968
JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	100,000	101,708
JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR	200,000	200,670
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 NYAH C 144A	598,500	569,540
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 HTL5 B 144A	798,000	795,000
J P MORGAN TERM REPO	100,000	100,000
JACKSON NATL LIFE GLOBAL SR SECURED 144A 04/26 5.6	399,704	402,974
LLOYDS BANKING GROUP PLC SR UNSECURED 08/28 4.55	199,396	196,257

MARRIOTT INTERNATIONAL	1,003,594	1,003,594
MASTR ADJUSTABLE RATE MORTGAGE MARM 2004 13 3A7	103,225	94,653
MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 A4 A2	31,920	29,340
MICROCHIP TECHNOLOGY INCORPORA 01/25 ZCP	1,004,054	1,004,054
MIZUHO FINANCIAL GROUP SR UNSECURED 07/30 VAR	400,138	403,917
MORGAN STANLEY BANK NA SR UNSECURED 05/28 VAR	250,000	253,486
MORGAN STANLEY CAPITAL I TRUST MSC 2019 PLND A 144A	1,000,039	674,150
MORGAN STANLEY SR UNSECURED 01/27 VAR	599,988	602,101
MORGAN STANLEY SR UNSECURED 10/30 VAR	100,000	97,853
MORTGAGEIT TRUST MHL 2005 3 A1	571,898	566,363
MOUNTAIN VIEW CLO MVEW 2019 1A A1R 144A	1,000,200	1,002,105
NEW ORLEANS HOTEL TRUST NOHT 2019 HNLA A 144A	351,860	347,827
NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345	443,152	385,131
NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81	218,392	187,469
NISSAN AUTO LEASE TRUST NALT 2024 B A2A	799,932	804,377
NISSAN AUTO LEASE TRUST NALT 2024 B A3	899,996	906,050
NOMURA HOLDINGS INC SR UNSECURED 07/25 1.851	200,000	196,687
NOMURA HOLDINGS INC SR UNSECURED 07/30 2.679	200,000	174,024
NORTHWOODS CAPITAL LTD WOODS 2018 14BA AR 144A	880,718	882,064
OCEAN TRAILS CLO OCTR 2020 8A ARR 144A	500,000	500,281
OCTANE RECEIVABLES TRUST OCTL 2023 1A A 144A	252,778	253,946
OCTAGON INVESTMENT PARTNERS 39 OCT39 2018 3A AR 144A	642,757	643,470
ONEOK INC COMPANY GUAR 09/27 4.25	99,964	98,544
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 09/25 VAR	800,000	801,335
PINNACLE WEST CAPITAL SR UNSECURED 06/26 VAR	100,000	100,407
PUBLIC SEVC. ENT. GR	1,006,954	1,006,954
READYCAP COMMERCIAL MORTGAGE T RCMT 2021 FL6 A 144A	65,975	65,723
NATWEST GROUP PLC SR UNSECURED 05/29 VAR	287,003	247,543
ROYAL BANK OF CANADA SR UNSECURED 01/27 4.875	399,900	401,573
ROYAL BANK OF CANADA SR UNSECURED 07/27 VAR	400,000	401,812
SBNA AUTO LEASE TRUST SBALT 2024 A A3 144A	699,989	703,900
SBNA AUTO RECEIVABLES TRUST SBAT 2024 A A2 144A	267,632	268,042
STARWOOD COMMERCIAL MORTGAGE T STWD 2021 FL2 A 144A	585,004	582,586
STARWOOD COMMERCIAL MORTGAGE T STWD 2021 HTS A 144A	230,448	228,743
STARWOOD COMMERCIAL MORTGAGE T STWD 2021 HTS B 144A	500,000	493,757
CITIGROUP REPO REPO 5807	5,100,000	5,100,000
CITIGROUP REPO REPO 5807	39,200,000	39,200,000
CITIGROUP REPO REPO 5807	40,000,000	40,000,000
CITIGROUP REPO REPO 5807	37,700,000	37,700,000
CITIGROUP REPO REPO 5807	39,800,000	39,800,000
CITIGROUP REPO REPO 5807	4,600,000	4,600,000
SANTANDER UK GROUP HLDGS SR UNSECURED 11/26 VAR	200,646	202,882
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 A2	63,518	63,640
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 2 A2	256,664	257,473
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 A3	499,999	505,209
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 3 A2	384,262	385,756
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 1 A2	144,260	144,500
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 5 A2	599,976	600,979
SARANAC CLO LTD SRANC 2018 6A A1R 144A	508,428	509,606
SPACE COAST CREDIT UNION SCCU 2023 1A A2 144A	228,970	229,802
SOUNDVIEW HOME EQUITY LOAN TRU SVHE 2005 OPT3 M1	37,531	37,018
SOUTHERN CAL EDISON 1ST MORTGAGE 02/27 4.875	100,047	100,316
SOUTHERN CAL EDISON 1ST MORTGAGE 06/29 5.15	299,862	301,840
SO. CALIF EDISON	554,302	554,302
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 2 A1 144A	64,769	60,006
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 2 A3 144A	43,194	40,071
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 2 M1 144A	299,997	249,196
STATE STREET TR STIF FUND	2,673,255	2,673,255
STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR8 A1A	133,597	110,182
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 5.316	200,000	202,240
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2024 A2 A	799,806	805,069
T MOBILE USA INC COMPANY GUAR 10/29 4.2	99,794	96,816
TTAN TTN 2021 MHC A 144A	230,713	230,641
TARGA RES CORP 01/25 ZCP	1,006,095	1,006,095
TOWD POINT MORTGAGE TRUST TPMT 2017 6 A1 144A	166,407	157,934
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	138,560	140,358
TOWD POINT MORTGAGE TRUST TPMT 2024 3 A1A 144A	453,831	450,353

TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A3	473,708	476,563
TOWD POINT MORTGAGE TRUST TPMT 2024 5 A1A 144A	661,164	662,365
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A2A	999,991	1,004,097
UBS GROUP AG SR UNSECURED 144A 01/27 VAR	200,000	192,332
USAA AUTO OWNER TRUST USAOT 2023 A A2 144A	61,498	61,575
TSY INFL IX N/B 02/45 0.75	163,727	97,129
TSY INFL IX N/B 02/46 1	144,297	100,342
US TREASURY N/B 02/49 3	514,739	510,043
TSY INFL IX N/B 02/49 1	248,694	164,555
TSY INFL IX N/B 07/32 0.625	524,233	485,523
TSY INFL IX N/B 04/29 2.125	7,084,715	6,947,748
SWAP RBC COCF CANADA SWAP CASH COLLATERAL USD	1,410,000	1,410,000
VMC FINANCE LLC VMC 2021 FL4 A 144A	77,315	77,564
SWAP CCPC BANK OF AMERICA COC SWAP CASH COLLATERAL	819,000	819,000
VENTURE CDO LTD VENTR 2017 28A A1R 144A	527,434	527,812
VENTURE CDO LTD VENTR 2021 44A A1NR 144A	500,000	500,000
VERUS SECURITIZATION TRUST VERUS 2021 R3 A1 144A	181,204	169,099
VERUS SECURITIZATION TRUST VERUS 2021 R3 A2 144A	22,651	21,168
VERUS SECURITIZATION TRUST VERUS 2021 R3 A3 144A	22,651	21,129
VERUS SECURITIZATION TRUST VERUS 2024 3 A1 144A	675,686	681,413
CCBOSHUS6 BANK OF AMERICA CCPC CCBOSHUS6 BANK OF AMERICA CCPC	134,000	134,000
CCBOSZUS6 BOA CCPC COC CCBOSZUS6 BOA CCPC COC	1,173,000	1,173,000
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/25 5.8	199,978	201,219
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/25 VAR	200,000	200,396
VOLKSWAGEN AUTO LEASE TRUST VWALT 2024 A A2A	809,656	813,702
VOYA CLO LTD INGIM 2012 4A A1R3 144A	253,019	253,442
WAMU MORTGAGE PASS THROUGH CER WAMU 2002 AR2 A	31,099	29,478
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR12 A2A	29,530	28,295
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 CB4 11A	81,184	77,376
CCCIBUS4 SWCC CIB USD SWAP CASH COLLATERAL CIB USD	1,340,000	1,340,000
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR1 A1A	94,964	111,239
WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR	92,794	96,913
WELLS FARGO + COMPANY SR UNSECURED 06/27 VAR	376,145	390,726
WELLS FARGO + COMPANY SR UNSECURED 04/28 VAR	100,000	101,658
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2023 4A A2 144A	467,286	469,268
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2023 3A A2A 144A	134,576	134,843
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2023 3A A2B 144A	134,579	134,693
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2022 2A B 144A	102,449	102,976
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2024 2A A2A 144A	599,958	603,524
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2024 3A A2A 144A	899,938	901,333
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2024 3A A2B 144A	800,000	800,469
BOA FUTURES COC BOA FUTURES CCBOSXSUS1	2,941,000	2,941,000
SLH PROXY LONG EXPOSURE SLHOPNTA4	557,858	229,280
WORLD OMNI SELECT AUTO TRUST WOSAT 2023 A A2A	104,161	104,215
WORLD OMNI AUTO RECEIVABLES TR WOART 2022 D A3	413,352	413,049
WORLD OMNI SELECT AUTO TRUST WOSAT 2024 A A3	499,892	502,436
CCGSCZUS9 GOLDMAN SACH COC ICE CCP CCGSCZUS9 CASH COLL	357,000	357,000
SWAP UBS COC SWAP CASH COLLATERAL USD	430,000	430,000
WELLS FARGO + COMPANY SR UNSECURED REGS 10/26 1.375	720,765	706,249
HSBC HOLDINGS PLC SR UNSECURED 07/27 VAR	277,326	237,971
OAK HILL EUROPEAN CREDIT PARTN OHECP 2018 7A AR 144A	515,578	453,299
ARES EUROPEAN CLO ARESE 10A AR 144A	1,127,570	955,528
CARLYLE GLOBAL MARKET STRATEGI CGMSE 2017 3A A1R 144A	439,351	371,614
CAIRN CLO BV CRNCL 2018 10A AR 144A	403,205	343,137
TORO EUROPEAN CLO TCLO 6A AR 144A	1,881,600	1,647,429
AVOCA CLO AVOCA 17A ARR 144A	336,115	306,862
RIPON MORTGAGES PLC RIPON 1RA A 144A	1,333,337	1,223,687
MORGAN STANLEY SR UNSECURED 03/27 VAR	217,710	207,699
CUMULUS STATIC CLO CMLST 2024 1A A 144A	1,062,339	1,017,542
JAPAN TREASURY DISC BILL BILLS 01/25 0.00000	3,770,917	3,563,107
JAPAN TREASURY DISC BILL BILLS 01/25 0.00000	3,876,887	3,690,203
RUSSELL 1000 INDEX F MUTUAL FUND	1,919,322,857	4,522,908,683
MONEY MARKET FUND FOR EBT MUTUAL FUND	25	25
STATE STREET TR STIF FUND	39,132	39,132
AAON INC COMMON STOCK USD.004	7,759,088	10,312,298
ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	4,406,932	5,240,046
APPFOLIO INC A COMMON STOCK USD.0001	4,502,161	7,405,548

ARIS WATER SOLUTIONS INC A COMMON STOCK USD.0000001	4,575,734	7,978,511
AZEK CO INC/THE COMMON STOCK	2,230,887	3,463,174
BOOT BARN HOLDINGS INC COMMON STOCK USD.0001	2,524,641	5,962,731
CADENCE BANK COMMON STOCK USD2.5	3,908,138	4,947,606
CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	7,590,648	9,972,063
CHEMED CORP COMMON STOCK USD1.0	7,276,419	6,965,810
CONMED CORP COMMON STOCK USD.01	4,904,036	3,383,331
DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	5,009,645	3,028,725
ELF BEAUTY INC COMMON STOCK USD.01	2,412,969	3,610,818
EXCELERATE ENERGY INC A COMMON STOCK USD.001	8,366,263	10,459,391
FEDERAL SIGNAL CORP COMMON STOCK USD1.0	6,020,325	8,161,733
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	5,584,810	10,891,954
HEALTH EQUITY INC COMMON STOCK USD.0001	5,906,348	7,241,059
HOME BANCSHARES INC COMMON STOCK USD.01	5,839,870	8,342,048
I3 VERTICALS INC CLASS A COMMON STOCK USD.0001	3,984,047	3,819,917
J + J SNACK FOODS CORP COMMON STOCK	5,402,137	5,112,309
LAZARD INC COMMON STOCK USD.01	5,293,242	4,569,107
LEMAITRE VASCULAR INC COMMON STOCK USD.01	5,538,373	10,934,070
MSA SAFETY INC COMMON STOCK	6,547,812	5,859,141
STEVEN MADDEN LTD COMMON STOCK USD.0001	4,580,946	5,114,093
MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	5,437,194	5,947,521
MEDPACE HOLDINGS INC COMMON STOCK USD.01	2,423,566	5,938,611
MERIT MEDICAL SYSTEMS INC COMMON STOCK	4,093,336	3,976,159
MESA LABORATORIES INC COMMON STOCK	8,410,431	5,400,077
NCINO INC COMMON STOCK USD.0005	4,275,369	4,004,751
OCEANEERING INTL INC COMMON STOCK USD.25	5,313,026	5,827,837
OPTION CARE HEALTH INC COMMON STOCK USD.0001	255,750	194,370
PDF SOLUTIONS INC COMMON STOCK USD.00015	4,855,004	4,078,492
PAYLOCITY HOLDING CORP COMMON STOCK USD.001	6,246,574	7,627,733
PEGASYSTEMS INC COMMON STOCK USD.01	9,645,511	16,035,526
PERMIAN RESOURCES CORP COMMON STOCK USD.0001	6,131,878	8,555,525
QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0	5,989,599	4,709,126
REPLIGEN CORP COMMON STOCK USD.01	7,128,415	8,028,973
REPAY HOLDINGS CORP COMMON STOCK USD.0001	7,419,404	3,883,746
SAIA INC COMMON STOCK USD.001	2,875,381	5,049,488
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	4,704,356	4,102,634
SIMULATIONS PLUS INC COMMON STOCK USD.001	6,046,447	3,287,115
CHAMPION HOMES INC COMMON STOCK USD.028	3,668,505	6,843,344
SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	3,165,157	6,174,331
STATE STREET TR STIF FUND	7,577,888	7,577,888
TEXAS ROADHOUSE INC COMMON STOCK USD.001	6,304,649	13,590,890
TOPBUILD CORP COMMON STOCK	1,152,594	2,537,421
TRIUMPH FINANCIAL INC COMMON STOCK USD.01	4,569,065	6,488,378
UL SOLUTIONS INC CLASS A COMMON STOCK USD.001	3,528,797	3,429,998
WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001	8,698,757	7,128,530
WINGSTOP INC COMMON STOCK USD.01	1,596,503	1,528,996
WORKIVA INC COMMON STOCK USD.001	8,522,810	13,488,648
ONESP WORLD HOLDINGS LTD COMMON STOCK USD.0001	5,066,093	9,380,363
STEVANATO GROUP SPA COMMON STOCK	2,723,167	2,759,769
STATE STREET TR STIF FUND	245,315	245,315
ANTOFAGASTA PLC COMMON STOCK GBP.05	195,711	136,684
AEGON LTD NY REG SHR NY REG SHRS	5,689,988	5,013,256
BARRATT REDROW PLC COMMON STOCK GBP.1	974,472	1,082,829
AGNICO EAGLE MINES LTD COMMON STOCK	779,689	732,828
ALAMOS GOLD INC CLASS A COMMON STOCK	108,849	133,872
ALGONQUIN POWER + UTILITIES COMMON STOCK	107,743	98,686
AMBEV SA ADR ADR	1,278,412	1,266,262
SPECTRIS PLC COMMON STOCK GBP.05	64,129	55,376
ARITZIA INC SUBORDINATE VOTI COMMON STOCK	50,389	53,767
ATOUR LIFESTYLE HOLDINGS ADR ADR USD.0001	907,581	958,279
BCE INC COMMON STOCK	1,193,944	800,336
BCE INC COMMON STOCK	2,936,705	1,973,669
BBVA ARGENTINA SA ADR ADR	301,106	1,365,954
BANCO BRADESCO ADR ADR	278,791	150,504
BANCO BILBAO VIZCAYA SP ADR ADR	54,137	102,876
BANCO SANTANDER SA SPON ADR ADR	63,519	98,268
BANCOLOMBIA S.A. SPONS ADR ADR	74,210	80,729

BARCLAYS PLC SPONS ADR ADR	3,265,070	5,644,130
BARRICK GOLD CORP COMMON STOCK	364,578	333,436
BARRICK GOLD CORP COMMON STOCK	171,624	161,619
BP PLC COMMON STOCK USD.25	1,428,608	1,366,963
LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1	864,350	768,086
BOMBARDIER INC B COMMON STOCK	72,313	114,184
BRITISH AMERICAN TOB SP ADR ADR	3,152,824	2,920,636
BROOKFIELD RENEWABLE CORP COMMON STOCK NPV	75,869	66,549
CCL INDUSTRIES INC CL B COMMON STOCK	139,436	119,702
CGI INC COMMON STOCK	3,164,834	3,377,223
CGI INC COMMON STOCK	192,522	199,361
CAN APARTMENT PROP REAL ESTA REIT	487,827	410,975
CANADIAN NATL RAILWAY CO COMMON STOCK	1,150,525	998,960
CANADIAN TIRE CORP CLASS A COMMON STOCK	96,093	100,414
CANADIAN UTILITIES LTD A COMMON STOCK	899,359	858,868
CAPITAL POWER CORP COMMON STOCK	83,678	100,972
CELESTICA INC COMMON STOCK	23,449	196,472
CENOVUS ENERGY INC COMMON STOCK	493,607	384,090
CENTERRA GOLD INC COMMON STOCK	1,016,182	878,289
CES ENERGY SOLUTIONS CORP COMMON STOCK	295,276	732,916
CONSTELLATION SOFTWARE INC COMMON STOCK	711,497	1,097,165
CONTROLADORA VUELA CIA ADR ADR	796,214	794,622
FOMENTO ECONOMICO MEXICA UBD UNIT	198,420	177,972
EL PUERTO DE LIVERPOOL C1 COMMON STOCK	128,364	98,099
BANCO DO BRASIL S.A. COMMON STOCK	81,016	88,419
DESCARTES SYSTEMS GRP/THE COMMON STOCK	120,179	168,376
DOCEBO INC COMMON STOCK	6,025	5,647
DOLLARAMA INC COMMON STOCK	509,553	484,279
GRUPO MEXICO SAB DE CV SER B COMMON STOCK	246,280	213,431
PETROBRAS PETROLEO BRAS COMMON STOCK	488,239	454,202
PETROBRAS PETROLEO BRAS PR PREFERENCE	1,377,214	1,536,560
ELEMENT FLEET MANAGEMENT COR COMMON STOCK	147,097	143,502
EMBRAER SA SPON ADR ADR	2,925,164	2,862,214
EMERA INC COMMON STOCK	168,367	165,314
EMPIRE CO LTD A COMMON STOCK	81,351	72,051
ENBRIDGE INC COMMON STOCK	3,952,896	4,402,410
ENBRIDGE INC COMMON STOCK	752,713	892,752
WEG SA COMMON STOCK	285,478	250,275
BT GROUP PLC COMMON STOCK GBP.05	176,745	199,797
BARCLAYS PLC COMMON STOCK GBP.25	940,600	1,715,939
KINGFISHER PLC COMMON STOCK GBP.157143	86,417	73,367
FIRSTSERVICE CORP COMMON STOCK	158,273	152,265
FORTIS INC COMMON STOCK	727,585	740,777
FRANCO NEVADA CORP COMMON STOCK	463,208	397,689
GAZPROM PJSC SPON ADR ADR	2,873,114	517,465
AIRBUS SE COMMON STOCK EUR1.0	967,576	1,032,329
ADIDAS AG COMMON STOCK	609,966	631,407
GENERALI COMMON STOCK	371,938	497,188
INTESA SANPAOLO COMMON STOCK	736,935	1,106,586
BANCA POPOLARE DI SONDRIO COMMON STOCK NPV	1,030,606	1,103,428
BPER BANCA SPA COMMON STOCK	131,846	234,310
CARLSBERG AS B COMMON STOCK DKK20.0	132,544	127,813
AP MOLLER MAERSK A/S B COMMON STOCK DKK1000.0	123,791	137,208
AP MOLLER MAERSK A/S A COMMON STOCK DKK1000.0	74,456	80,121
H WORLD GROUP LTD ADR ADR	608,551	513,121
HUYA INC ADR ADR USD.0001	92,293	72,836
HYDRO ONE LTD COMMON STOCK	848,896	812,202
IA FINANCIAL CORP INC COMMON STOCK	137,996	156,476
IAMGOLD CORP COMMON STOCK	1,966,948	2,266,853
KOMERCNI BANKA AS COMMON STOCK CZK100.0	110,176	114,858
WARTSILA OYJ ABP COMMON STOCK	591,034	506,027
LUNDBERGS AB B SHS COMMON STOCK	71,409	58,764
MEDIOBANCA SPA COMMON STOCK	119,438	136,331
DANSKE BANK A/S COMMON STOCK DKK10.0	356,026	330,486
CONTINENTAL AG COMMON STOCK	127,545	126,523
INTESA SANPAOLO SPON ADR ADR	139,874	189,046
ISHARES MSCI EAFE ETF ISHARES MSCI EAFE ETF	2,132,727	2,116,011

OMV AG COMMON STOCK	129,713	82,512
JOYY INC ADR ADR USD.00001	1,517,507	1,886,807
TELENOR ASA COMMON STOCK NOK6.0	134,351	122,840
SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0	385,343	381,844
SOLAR A/S B SHS COMMON STOCK DKK100.0	74,109	61,717
KB FINANCIAL GROUP INC ADR ADR	55,626	89,162
SAP SE COMMON STOCK	4,817,714	8,490,207
SWEDBANK AB A SHARES COMMON STOCK	2,665,711	2,872,094
STOREBRAND ASA COMMON STOCK NOK5.0	101,219	99,128
TRELLEBORG AB B SHS COMMON STOCK SEK25.0	128,737	124,244
KEYERA CORP COMMON STOCK	94,774	88,733
KINROSS GOLD CORP COMMON STOCK	9,673,452	11,063,884
HENKEL AG + CO KGAA COMMON STOCK	144,176	167,950
LI AUTO INC ADR ADR USD.0001	291,884	313,117
HELLENIC TELECOMMUN ORGANIZA COMMON STOCK EUR2.83	50,617	46,487
HENKEL AG + CO KGAA VOR PREF PREFERENCE	214,891	247,246
HEIDELBERG MATERIALS AG COMMON STOCK	222,370	283,884
FRESENIUS MEDICAL CARE AG COMMON STOCK	209,276	202,711
ASM INTERNATIONAL NV COMMON STOCK EUR.04	484,104	448,444
OMV AG COMMON STOCK	636,690	529,201
KONGSBERG GRUPPEN ASA COMMON STOCK NOK1.25	95,285	172,998
ALLIANZ SE REG COMMON STOCK	2,630,333	3,570,838
SUBSEA 7 SA COMMON STOCK USD2.0	75,558	63,510
DEUTSCHE LUFTHANSA REG COMMON STOCK	71,876	65,551
ERSTE GROUP BANK AG COMMON STOCK	153,973	297,275
LIGHTSPEED COMMERCE INC COMMON STOCK	82,576	71,512
RHEINMETALL AG COMMON STOCK	363,365	438,492
LLOYDS BANKING GROUP PLC ADR ADR	1,130,259	1,125,161
LOBLAW COMPANIES LTD COMMON STOCK	340,312	334,092
BANK PEKAO SA COMMON STOCK PLN1.0	92,483	104,829
BANKINTER SA COMMON STOCK EUR.3	2,538,177	2,485,326
VOLKSWAGEN AG PREF PREFERENCE	559,778	370,463
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	640,066	999,162
COMMERCIAL INTL BANK GDR REG GDR EGP10.0	117,407	100,828
REPSOL SA COMMON STOCK EUR1.0	263,531	251,348
WOLTERS KLUWER COMMON STOCK EUR.12	1,037,925	2,278,148
HENNES + MAURITZ AB B SHS COMMON STOCK	150,171	133,983
WIENERBERGER AG COMMON STOCK	57,828	51,940
ELISA OYJ COMMON STOCK	803,543	636,749
BANCO SANTANDER SA COMMON STOCK EUR.5	941,414	1,291,599
BANCO SANTANDER SA COMMON STOCK EUR.5	680,372	824,988
DEUTSCHE BANK AG REGISTERED COMMON STOCK	784,406	1,294,992
ARCADIS NV COMMON STOCK EUR.02	90,205	77,388
BUZZI SPA COMMON STOCK	69,788	62,523
VOPAK COMMON STOCK EUR.5	50,196	50,522
DEUTSCHE TELEKOM AG REG COMMON STOCK	6,876,792	7,426,876
MEITUAN UNSP ADR ADR	1,182,854	1,053,303
NOKIA OYJ COMMON STOCK	1,526,479	1,514,156
METRO INC/CN COMMON STOCK	237,951	236,000
ERICSSON LM B SHS COMMON STOCK SEK5.0	263,913	417,942
SOCIETE GENERALE SA COMMON STOCK EUR1.25	314,057	381,870
SONAE COMMON STOCK EUR1.0	317,385	327,015
TELIA CO AB COMMON STOCK SEK3.2	60,903	71,756
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	1,698,169	1,960,192
ACCTON TECHNOLOGY CORP COMMON STOCK TWD10.0	2,259,879	2,263,509
AISIN CORP COMMON STOCK	82,118	84,826
ANA HOLDINGS INC COMMON STOCK	882,314	864,245
INNER MONGOLIA YITAI COAL B COMMON STOCK CNY1.0	999,111	3,705,292
AMADA CO LTD COMMON STOCK	56,872	56,723
AMANO CORP COMMON STOCK	187,325	245,444
ZENSHO HOLDINGS CO LTD COMMON STOCK	669,542	610,300
SINGAPORE TECH ENGINEERING COMMON STOCK	95,013	93,596
ANHUI EXPRESSWAY CO LTD H COMMON STOCK CNY1.0	9,021	13,800
ASUSTEK COMPUTER INC COMMON STOCK TWD10.0	102,309	187,894
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.0	137,798	155,927
AGC INC COMMON STOCK	894,382	832,830
BANK HAPOALIM BM COMMON STOCK ILS1.0	181,427	255,399

BANK LEUMI LE ISRAEL COMMON STOCK ILS.1	3,233,823	3,666,116
LY CORP COMMON STOCK	618,813	588,163
TAIWAN NAVIGATION CO LTD COMMON STOCK TWD10.0	88,982	71,447
TREND MICRO INC COMMON STOCK	136,998	119,925
OBIC CO LTD COMMON STOCK	1,765,991	1,678,204
CHICONY ELECTRONICS CO LTD COMMON STOCK TWD10.0	50,279	46,363
QUANTA COMPUTER INC COMMON STOCK TWD10.0	504,726	577,773
BROTHER INDUSTRIES LTD COMMON STOCK	1,071,344	1,029,842
HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	60,569	61,673
HANDSOME CO LTD COMMON STOCK KRW500.0	273,109	173,854
SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.0	839,022	1,217,850
SAMSUNG FIRE + MARINE INS PF PREFERENCE	629,409	852,877
DB INSURANCE CO LTD COMMON STOCK KRW500.0	763,102	869,591
VT CO LTD COMMON STOCK KRW500.0	1,243,020	1,659,940
CANON INC COMMON STOCK	2,034,217	2,453,084
KT+G CORP COMMON STOCK KRW5000.0	1,424,578	1,499,684
COMPUTERSHARE LTD COMMON STOCK	69,384	84,417
BRILLIANCE CHINA AUTOMOTIVE COMMON STOCK USD.01	2,837,997	2,192,285
CENTRAL JAPAN RAILWAY CO COMMON STOCK	300,349	252,806
CHINA AIRLINES LTD COMMON STOCK TWD10.0	810,277	772,211
KAKAO CORP COMMON STOCK KRW100.0	1,131,188	1,030,309
CHUBU ELECTRIC POWER CO INC COMMON STOCK	101,996	107,445
CHUGOKU ELECTRIC POWER CO COMMON STOCK	1,746,719	1,493,529
REA GROUP LTD COMMON STOCK	118,171	136,653
TRANSURBAN GROUP STAPLED SECURITY	453,791	450,377
LENOVO GROUP LTD COMMON STOCK	156,908	186,860
CYBERAGENT INC COMMON STOCK	2,213,126	2,223,940
COMPAL ELECTRONICS COMMON STOCK TWD10.0	63,695	87,279
PETROCHINA CO LTD H COMMON STOCK CNY1.0	2,925,131	4,605,497
KDDI CORP COMMON STOCK	788,570	821,298
DAIKIN INDUSTRIES LTD COMMON STOCK	562,931	546,170
DAIWA SECURITIES GROUP INC COMMON STOCK	131,169	143,370
ARISTOCRAT LEISURE LTD COMMON STOCK	332,318	448,392
DELTA ELECTRONICS INC COMMON STOCK TWD10.0	315,598	341,411
OTSUKA CORP COMMON STOCK	72,925	71,188
HONG KONG EXCHANGES + CLEAR COMMON STOCK	853,464	774,197
MITSUBISHI HC CAPITAL INC COMMON STOCK	101,177	93,486
PAN PACIFIC INTERNATIONAL HO COMMON STOCK	116,495	137,312
DMCI HOLDINGS INC COMMON STOCK PHP1.0	380,897	416,059
NCD CO LTD/SHINAGAWA COMMON STOCK	780,767	915,932
DONGWON F+B CO LTD COMMON STOCK KRW1000.0	561,952	383,213
LG UPLUS CORP COMMON STOCK KRW5000.0	73,932	42,586
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	4,282,619	3,963,092
PRO MEDICUS LTD COMMON STOCK	97,643	120,483
EAST JAPAN RAILWAY CO COMMON STOCK	1,187,235	1,164,880
TOEI ANIMATION CO LTD COMMON STOCK	846,139	816,496
TECHNOLOGY ONE LTD COMMON STOCK	71,073	86,343
SINGAPORE EXCHANGE LTD COMMON STOCK	122,440	140,082
SQUARE ENIX HOLDINGS CO LTD COMMON STOCK	1,350,864	1,302,463
EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0	105,284	102,945
FAST RETAILING CO LTD COMMON STOCK	4,732,213	4,931,331
LG H+H COMMON STOCK KRW5000.0	13,807	8,494
FORTUNE ELECTRIC CO LTD COMMON STOCK TWD10.0	86,905	63,539
FUJI ELECTRIC CO LTD COMMON STOCK	148,695	125,244
FUJIFILM HOLDINGS CORP COMMON STOCK	1,046,730	1,191,712
FUJIKURA LTD COMMON STOCK	121,395	183,324
FANUC CORP COMMON STOCK	343,161	332,066
FUJITSU LIMITED COMMON STOCK	362,355	516,579
MEDIATEK INC COMMON STOCK TWD10.0	304,760	517,928
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	3,512,541	3,249,086
HISENSE HOME APPLIANCES GR H COMMON STOCK CNY1.0	960,393	1,099,827
SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.0	912,595	888,847
HMM CO LTD COMMON STOCK KRW5000.0	99,812	91,338
SAMSUNG SECURITIES CO LTD COMMON STOCK KRW5000.0	592,942	554,037
HANKYU HANSHIN HOLDINGS INC COMMON STOCK	370,530	364,128
HANYANG SECURITIES CO LTD COMMON STOCK KRW5000.0	53,910	27,569
NETEASE INC ADR ADR USD.0001	2,795,517	2,453,899

CHINA MERCHANTS PORT HOLDING COMMON STOCK	2,063,695	2,558,492
FISHER + PAYKEL HEALTHCARE C COMMON STOCK	124,342	123,041
ALUMINUM CORP OF CHINA LTD H COMMON STOCK CNY1.0	2,641,790	2,932,854
SUMITOMO MITSUI TRUST GROUP COMMON STOCK	33,693	35,238
POWER ASSETS HOLDINGS LTD COMMON STOCK	146,575	146,525
HORIBA LTD COMMON STOCK	41,426	34,940
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0	1,663,855	1,414,327
HOYA CORP COMMON STOCK	685,956	718,666
NEW GOLD INC COMMON STOCK	97,103	132,944
HD KOREA SHIPBUILDING + OFFS COMMON STOCK KRW5000.0	104,186	113,214
HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0	1,132,619	1,103,340
SK HYNIX INC COMMON STOCK KRW5000.0	1,216,649	1,036,442
HYUNDAI MOTOR CO LTD PRF PREFERENCE	49,274	41,670
HYUNDAI MOTOR CO COMMON STOCK KRW5000.0	341,056	329,776
ISRAEL DISCOUNT BANK A COMMON STOCK ILS.1	199,489	248,041
EIZO CORP COMMON STOCK	991,770	644,378
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.0	988,680	1,243,205
GALAXY ENTERTAINMENT GROUP L COMMON STOCK	227,013	195,418
IHI CORP COMMON STOCK	57,469	142,189
JARDINE MATHESON JERSEY REG COMMON STOCK USD.25	93,097	94,231
JAPAN TOBACCO INC COMMON STOCK	519,402	495,851
KANSAI ELECTRIC POWER CO INC COMMON STOCK	1,402,166	1,506,252
KAO CORP COMMON STOCK	384,025	325,172
KAWASAKI HEAVY INDUSTRIES COMMON STOCK	108,665	125,070
KIA CORP COMMON STOCK KRW5000.0	1,549,260	1,713,025
KINGBOARD HOLDINGS LTD COMMON STOCK HKD.1	35,134	20,440
KRUNG THAI BANK PUB CO FOREI FOREIGN SH. THB5.15 A	49,082	67,013
KINTETSU GROUP HOLDINGS CO L COMMON STOCK	1,497,695	1,404,791
KINKI SHARYO CO LTD COMMON STOCK	57,186	42,763
KIRIN HOLDINGS CO LTD COMMON STOCK	164,179	140,807
KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.0	97,900	95,936
KONAMI GROUP CORP COMMON STOCK	137,245	169,509
JTEKT CORP COMMON STOCK	119,325	101,319
KYOCERA CORP COMMON STOCK	1,277,704	946,343
KYOWA KIRIN CO LTD COMMON STOCK	157,188	140,571
KYUSHU ELECTRIC POWER CO INC COMMON STOCK	464,049	397,395
TOKIO MARINE HOLDINGS INC COMMON STOCK	568,866	1,122,566
JAPAN METROPOLITAN FUND INVE REIT	209,911	173,329
LION CORP COMMON STOCK	200,189	186,164
LG ELECTRONICS INC COMMON STOCK KRW5000.0	132,268	88,710
LG ELECTRONICS PREF PREFERENCE	514,410	327,971
GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	87,901	152,627
BYD CO LTD H COMMON STOCK CNY1.0	1,812,375	2,007,750
NS SOLUTIONS CORP COMMON STOCK	693,476	712,522
MAKITA CORP COMMON STOCK	119,396	123,263
NAVER CORP COMMON STOCK KRW100.0	250,468	293,185
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	1,209,722	1,496,882
HYUNDAI DEPT STORE CO COMMON STOCK KRW5000.0	30,320	12,293
PANASONIC HOLDINGS CORP COMMON STOCK	1,336,383	1,575,465
PCCW LTD COMMON STOCK	115,251	118,121
MEHADRIIN LTD COMMON STOCK ILS1.0	0	28
CREDIT SAISON CO LTD COMMON STOCK	46,889	63,531
WOORI TECHNOLOGY INV CO LTD COMMON STOCK KRW500.0	151,119	107,813
MITSUBISHI ELECTRIC CORP COMMON STOCK	858,391	1,092,513
MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	656,940	783,623
MITSUMI MINING + SMELTING CO COMMON STOCK	31,669	32,665
MITSUMI OSK LINES LTD COMMON STOCK	166,606	210,283
SEIKO EPSON CORP COMMON STOCK	80,731	93,313
NGK INSULATORS LTD COMMON STOCK	63,903	48,673
NHK SPRING CO LTD COMMON STOCK	33,403	43,268
MODEC INC COMMON STOCK	1,797,247	2,215,669
NINTENDO CO LTD COMMON STOCK	921,297	1,019,771
NIDEC CORP COMMON STOCK	226,807	219,811
NH FOODS LTD COMMON STOCK	36,238	32,413
NICHIREI CORP COMMON STOCK	50,582	71,572
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	528,966	528,711
NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	114,648	104,600

NITTO DENKO CORP COMMON STOCK	137,118	134,716
YAMAHA CORP COMMON STOCK	47,487	40,966
NOMURA HOLDINGS INC COMMON STOCK	282,705	303,401
NORITZ CORP COMMON STOCK	328,493	213,073
NIPPON YUSEN KK COMMON STOCK	267,848	261,704
NITORI HOLDINGS CO LTD COMMON STOCK	219,542	201,575
NICE LTD COMMON STOCK ILS1.0	223,624	177,308
ORIENTAL LAND CO LTD COMMON STOCK	814,428	825,234
OILES CORP COMMON STOCK	71,725	71,068
OLYMPUS CORP COMMON STOCK	408,693	324,292
TAIHEIYO CEMENT CORP COMMON STOCK	81,464	82,166
ORIX CORP COMMON STOCK	451,556	483,573
OSAKA GAS CO LTD COMMON STOCK	599,395	823,390
NORTHWEST HEALTHCARE PROPERT REIT	745,711	546,315
KANGWON LAND INC COMMON STOCK KRW500.0	2,296,831	2,280,386
ALFRESA HOLDINGS CORP COMMON STOCK	97,882	89,501
NUTRIEN LTD COMMON STOCK	441,637	394,095
QBE INSURANCE GROUP LTD COMMON STOCK	327,896	357,427
NORTHERN STAR RESOURCES LTD COMMON STOCK	173,390	172,065
GREAT WALL MOTOR CO LTD H COMMON STOCK CNY1.0	1,748,906	1,893,034
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	175,621	226,778
RICOH CO LTD COMMON STOCK	83,528	103,738
JAPAN EXCHANGE GROUP INC COMMON STOCK	231,062	189,208
WEICHAI POWER CO LTD H COMMON STOCK CNY1.0	517,136	466,455
T+D HOLDINGS INC COMMON STOCK	154,353	160,842
RYOHIN KEIKAKU CO LTD COMMON STOCK	86,401	128,206
SEIKAGAKU CORP COMMON STOCK	214,139	112,548
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	7,269,710	6,147,443
SAMYANG FOODS CO LTD COMMON STOCK KRW5000.0	270,444	285,287
HANWHA AEROSPACE CO LTD COMMON STOCK KRW5000.0	159,114	123,534
SAMSUNG ELECTRONICS PREF PREFERENCE	2,816,968	1,896,743
SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	678,514	675,576
SANWA HOLDINGS CORP COMMON STOCK	145,924	313,708
MEDIPAL HOLDINGS CORP COMMON STOCK	84,915	81,794
SEKISUI CHEMICAL CO LTD COMMON STOCK	163,480	190,029
SEKISUI HOUSE LTD COMMON STOCK	233,204	238,240
SHIONOGI + CO LTD COMMON STOCK	1,214,492	1,090,015
SHIMANO INC COMMON STOCK	237,669	176,934
NS UNITED KAIUN KAISHA LTD COMMON STOCK	612,843	528,935
SHINYOUNG SECURITIES CO LTD COMMON STOCK KRW5000.0	704,133	766,169
SHANGHAI INDUSTRIAL HLDG LTD COMMON STOCK	455,368	519,756
OPEN TEXT CORP COMMON STOCK	222,797	181,191
SCSK CORP COMMON STOCK	33,867	38,151
SUMITOMO HEAVY INDUSTRIES COMMON STOCK	44,436	39,231
SUMITOMO FORESTRY CO LTD COMMON STOCK	50,406	77,476
SUN HUNG KAI PROPERTIES COMMON STOCK	277,240	230,640
SUZUKEN CO LTD COMMON STOCK	65,216	66,311
SWIRE PACIFIC LTD CL A COMMON STOCK	1,035,965	1,079,249
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	3,419,805	3,168,472
ADVANTEST CORP COMMON STOCK	815,560	778,400
OSISKO GOLD ROYALTIES LTD COMMON STOCK	58,830	57,522
TERUMO CORP COMMON STOCK	393,889	397,460
KASIKORNBANK PCL FOREIGN FOREIGN SH. THB10.0 A	51,634	67,956
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	9,827,337	11,378,090
SUMITOMO RIKO COMPANY LTD COMMON STOCK	571,469	758,269
TOKAI RIKAI CO LTD COMMON STOCK	753,866	707,656
TOBU RAILWAY CO LTD COMMON STOCK	597,976	569,490
TOHO CO LTD COMMON STOCK	717,743	657,847
TOHOKU ELECTRIC POWER CO INC COMMON STOCK	48,519	58,108
TOKYO ELECTRIC POWER COMPANY COMMON STOCK	2,289,942	1,422,038
TOKYO GAS CO LTD COMMON STOCK	1,837,289	2,296,780
TOKYO ELECTRON LTD COMMON STOCK	1,180,007	1,261,880
TOKYU CORP COMMON STOCK	1,578,698	1,329,692
TOPPAN HOLDINGS INC COMMON STOCK	471,569	602,587
TOTO LTD COMMON STOCK	80,575	58,106
TOYO SUISAN KAISHA LTD COMMON STOCK	118,854	130,084
LIXIL CORP COMMON STOCK	748,401	696,085

TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	325,331	502,247
TOYOTA TSUSHO CORP COMMON STOCK	173,935	199,738
TENAGA NASIONAL BHD COMMON STOCK	138,697	143,336
TSUBAKIMOTO CHAIN CO COMMON STOCK	707,509	832,632
U MING MARINE TRANSPORT CORP COMMON STOCK TWD10.0	245,435	233,928
UNICHARM CORP COMMON STOCK	231,425	156,638
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	64,597	74,655
VENTURE CORP LTD COMMON STOCK	289,422	289,180
VTECH HOLDINGS LTD COMMON STOCK USD.05	418,479	475,801
LUKOIL PJSC SPON ADR ADR RUB.025	762,905	86,353
WESFARMERS LTD COMMON STOCK	880,974	891,159
WOOLWORTHS GROUP LTD COMMON STOCK	272,829	266,178
YAKULT HONSHA CO LTD COMMON STOCK	171,303	167,254
ASTELLAS PHARMA INC COMMON STOCK	389,950	306,588
YOKOGAWA ELECTRIC CORP COMMON STOCK	1,535,911	1,703,757
YUHAN CORP COMMON STOCK KRW1000.0	96,004	77,440
DEUTSCHE BOERSE AG COMMON STOCK	1,213,923	1,226,783
PEMBINA PIPELINE CORP COMMON STOCK	972,638	841,370
NOVARTIS AG REG COMMON STOCK CHF.49	4,784,325	5,584,797
OPAP SA COMMON STOCK EUR.3	51,743	51,292
ABB LTD REG COMMON STOCK CHF.12	2,747,052	3,140,859
ADECCO GROUP AG REG COMMON STOCK CHF.1	102,719	67,185
HOLCIM LTD COMMON STOCK CHF2.0	3,825,056	4,241,479
ABB LTD REG COMMON STOCK CHF.12	515,109	569,952
LPP SA COMMON STOCK PLN2.0	69,764	67,763
EQUINOR ASA COMMON STOCK NOK2.5	424,458	362,486
SANTANDER BANK POLSKA SA COMMON STOCK PLN10.0	77,922	60,155
PETROLEO BRASILEIRO SPON ADR ADR	2,565,022	2,306,943
CD PROJEKT SA COMMON STOCK PLN1.0	1,346,727	1,366,606
BNP PARIBAS COMMON STOCK EUR2.0	2,209,468	1,851,811
OTP BANK PLC COMMON STOCK HUF100.0	151,576	206,165
ALFA LAVAL AB COMMON STOCK SEK2.84	215,441	207,577
MELEXIS NV COMMON STOCK	569,833	570,139
SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1	403,732	382,126
KLEPIERRE REIT EUR1.4	117,372	105,763
RELX PLC SPON ADR ADR	2,035,246	2,269,092
RESTAURANT BRANDS INTERN COMMON STOCK	651,846	609,889
RIOCAN REAL ESTATE INVST TR REIT	967,217	839,340
GETINGE AB B SHS COMMON STOCK SEK.5	60,723	46,943
GECINA SA REIT EUR7.5	76,881	60,973
ROGERS COMMUNICATIONS INC B COMMON STOCK	667,867	554,185
ROGERS COMMUNICATIONS INC B COMMON STOCK	622,590	518,776
RYANAIR HOLDINGS PLC SP ADR ADR	1,378,684	1,342,528
SAP SE SPONSORED ADR ADR	1,368,596	1,445,006
SBERBANK PJSC SPONSORED ADR ADR	2,514,776	118,086
SEA LTD ADR ADR USD.0005	2,802,737	3,543,210
SHOPIFY INC CLASS A COMMON STOCK	3,936,772	4,429,708
SILICON MOTION TECHNOL ADR ADR USD.01	171,685	136,314
SMARTCENTRES REAL ESTATE INV REIT	2,335,549	2,065,256
SUNCOR ENERGY INC COMMON STOCK	18,519	17,198
TFI INTERNATIONAL INC COMMON STOCK	215,534	193,808
TAIWAN SEMICONDUCTOR SP ADR ADR	8,459,208	9,384,527
TAKEDA PHARMACEUTIC SP ADR ADR	789,881	707,863
TECHTRONIC INDUSTRIES SP ADR ADR	335,653	301,675
TENCENT HOLDINGS LTD UNS ADR ADR HKD.00002	4,973,033	5,456,055
TEVA PHARMACEUTICAL SP ADR ADR	362,823	439,323
THOMSON REUTERS CORP COMMON STOCK	146,667	144,443
TRANSALTA CORP COMMON STOCK	44,966	75,782
VANECK RUSSIA ETF VANECK RUSSIA ETF	18,489,671	4,437,487
VANGUARD FTSE DEVELOPED MARKET VANGUARD FTSE DEVELOPED ETF	667,775	655,325
DONG A ST CO LTD COMMON STOCK KRW5000.0	230,704	168,833
VIPSHOP HOLDINGS LTD ADR ADR USD.0001	68,768	93,064
GENTING SINGAPORE LTD COMMON STOCK	62,268	51,479
WESTON (GEORGE) LTD COMMON STOCK	216,255	203,769
WHEATON PRECIOUS METALS CORP COMMON STOCK	542,978	451,776
FLUGHAFEN ZURICH AG REG COMMON STOCK CHF10.0	108,844	125,578
ZEEKR INTELLIGENT TECHNO ADR ADR USD.0002	118,917	119,707

PEGATRON CORP COMMON STOCK TWD10.0	157,135	142,961
FF GROUP COMMON STOCK EUR.3	116,471	69,272
UNIPOL ASSICURAZIONI SPA COMMON STOCK	916,882	2,221,992
HUGO BOSS AG ORD COMMON STOCK	1,330,930	1,433,936
HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	51,383	33,257
SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	357,546	287,077
RICHTER GEDEON NYRT COMMON STOCK HUF100.0	67,252	67,359
VODAFONE GROUP PLC COMMON STOCK USD.2095238	3,285,893	3,037,412
BANCOLOMBIA SA PREF PREFERENCE	759,423	829,228
BANCOLOMBIA SA COMMON STOCK COP500.0	977,467	996,863
DYNAGREEN ENVIRONMENTAL PR H COMMON STOCK CNY1.0	702,180	820,788
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	952,380	939,324
UBS GROUP AG REG COMMON STOCK USD.1	1,299,329	1,274,524
NOMURA REAL ESTATE MASTER FU REIT	627,966	549,363
MR PRICE GROUP LTD COMMON STOCK ZAR.00025	59,000	70,425
POSTE ITALIANE SPA COMMON STOCK EUR1.0	86,151	111,192
EUROBANK ERGASIAS SERVICES A COMMON STOCK EUR.22	52,076	84,716
BANCA MEDIOLANUM SPA COMMON STOCK	229,312	318,483
RELiance WORLDWIDE CORP LTD COMMON STOCK	29,007	22,950
KYUSHU RAILWAY COMPANY COMMON STOCK	10,053	9,748
HD HYUNDAI ELECTRIC CO LTD COMMON STOCK KRW5000.0	108,242	104,832
ARCELORMITTAL COMMON STOCK	210,302	172,316
ARCELORMITTAL COMMON STOCK	25,677	21,936
ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35	362,701	345,203
RELX PLC COMMON STOCK GBP.00144397	1,106,420	1,619,065
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	184,211	252,009
NATIONAL BANK OF GREECE COMMON STOCK EUR1.0	579,705	909,443
MEITUAN CLASS B COMMON STOCK USD.00001	210,061	191,384
NORDEA BANK ABP COMMON STOCK EUR1.0	39,258	38,694
TITAN CEMENT INTERNATIONAL T COMMON STOCK	999,264	2,039,587
AVANZA BANK HOLDING AB COMMON STOCK SEK2.5	52,693	54,781
CHINA EAST EDUCATION HOLDING COMMON STOCK HKD.0001	126,238	131,967
SK BIOPHARMACEUTICALS CO LTD COMMON STOCK KRW500.0	11,868	9,962
SIEMENS ENERGY AG COMMON STOCK	413,358	567,750
BELIMO HOLDING AG REG COMMON STOCK CHF.05	93,918	87,320
PIRAEUS FINANCIAL HOLDINGS S COMMON STOCK EUR.93	157,626	156,210
KRAFTON INC COMMON STOCK KRW100.0	114,103	102,529
NIPPON EXPRESS HOLDINGS INC COMMON STOCK	60,676	54,815
BANCA MONTE DEI PASCHI SIENA COMMON STOCK	51,884	102,014
SGS SA REG COMMON STOCK CHF.04	647,034	757,124
AEGON LTD COMMON STOCK EUR.12	168,697	153,301
KYOTO FINANCIAL GROUP INC COMMON STOCK	62,985	57,572
SAMPO OYJ A SHS COMMON STOCK	344,564	311,340
PROXIMUS COMMON STOCK	710,287	220,644
BANCO BRADESCO SA PREF PREFERENCE	735,062	389,584
BANCO BRADESCO S.A. COMMON STOCK	84,693	45,813
TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	308,198	310,088
AZIMUT HOLDING SPA COMMON STOCK	51,475	47,920
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	119,509	135,732
HYUNDAI MARINE + FIRE INS CO COMMON STOCK KRW500.0	842,253	669,668
GS HOLDINGS COMMON STOCK KRW5000.0	1,830,096	1,149,595
KOREAN REINSURANCE CO COMMON STOCK KRW500.0	862,500	824,685
SINGAPORE TELECOMMUNICATIONS COMMON STOCK	319,813	285,829
SEGA SAMMY HOLDINGS INC COMMON STOCK	139,548	176,152
EQUINOR ASA COMMON STOCK NOK2.5	2,680,675	2,141,533
ITAU UNIBANCO HOLDING S PREF PREFERENCE	3,366,734	2,661,209
JYSKE BANK REG COMMON STOCK DKK10.0	72,092	62,390
ITAU UNIBANCO HOLDING SA COMMON STOCK	125,568	94,488
TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0	76,023	69,452
PKO BANK POLSKI SA COMMON STOCK PLN1.0	184,317	206,728
PORTO SEGURO SA COMMON STOCK	227,071	208,254
TAIWAN HIGH SPEED RAIL CORP COMMON STOCK TWD10.0	514,334	408,718
DENA CO LTD COMMON STOCK	1,280,632	1,450,207
SYDBANK A/S COMMON STOCK DKK10.0	57,539	54,507
WOOLWORTHS HOLDINGS LTD COMMON STOCK	58,017	51,631
IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	85,734	83,498
RAIFFEISEN BANK INTERNATIONA COMMON STOCK	51,434	51,107

MTU AERO ENGINES AG COMMON STOCK	273,920	306,423
KONE OYJ B COMMON STOCK	318,435	280,915
CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	1,464	2,163
COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0	61,804	81,566
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0	1,478,671	1,959,459
LOJAS RENNER S.A. COMMON STOCK	575,385	380,029
HANMI SEMICONDUCTOR CO LTD COMMON STOCK KRW100.0	92,056	43,375
LEONARDO SPA COMMON STOCK	58,172	182,557
DAIICHI SANKYO CO LTD COMMON STOCK	1,129,762	836,284
BANDAI NAMCO HOLDINGS INC COMMON STOCK	229,228	245,265
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	647,541	759,119
CIMC ENRIC HOLDINGS LTD COMMON STOCK HKD.01	142,890	141,783
MINTH GROUP LTD COMMON STOCK HKD.1	20,584	19,465
HANA FINANCIAL GROUP COMMON STOCK KRW5000.0	264,870	240,797
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.0	51,878	51,984
GRUPO AEROPORT DEL PACIFIC B COMMON STOCK	101,034	99,087
TOTVS SA COMMON STOCK	1,262,100	939,607
INPEX CORP COMMON STOCK	133,232	199,357
NORSK HYDRO ASA COMMON STOCK NOK1.098	142,069	132,367
SCHINDLER HOLDING PART CERT COMMON STOCK CHF.1	154,791	148,928
KONECRANES OYJ COMMON STOCK EUR.5	63,935	78,075
SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.0	56,646	74,699
KOBE BUSSAN CO LTD COMMON STOCK	2,326,949	2,020,311
BANK OF CHINA LTD H COMMON STOCK CNY1.0	4,669,408	6,073,097
EMBRAER SA COMMON STOCK	99,239	110,964
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	155,357	161,797
EXPERIAN PLC COMMON STOCK USD.1	3,122,957	3,765,452
CHINA BLUECHEMICAL LTD H COMMON STOCK CNY1.0	572,614	738,998
IDEMITSU KOSAN CO LTD COMMON STOCK	74,727	112,010
BRAMBLES LTD COMMON STOCK	229,595	289,175
GALP ENERGIA SGPS SA COMMON STOCK EUR1.0	128,807	132,790
IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	8,834,110	10,109,531
MAPFRE SA COMMON STOCK EUR.1	231,385	309,355
MONOTARO CO LTD COMMON STOCK	1,146,744	1,156,121
BANCA GENERALI SPA COMMON STOCK EUR1.0	50,858	60,713
ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0	150,489	147,364
SCOR SE COMMON STOCK EUR7.876972	41,702	47,979
JBS SA COMMON STOCK	83,515	77,561
DRAX GROUP PLC COMMON STOCK GBP.1155172	79,809	76,116
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	170,282	153,778
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	455,328	435,441
YANGZIJANG SHIPBUILDING COMMON STOCK	49,883	95,999
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0	1,346,122	1,616,956
PRYSMIAN SPA COMMON STOCK EUR.1	331,458	291,790
GEBERIT AG REG COMMON STOCK CHF.1	360,941	324,801
BANCO DE SABADELL SA COMMON STOCK EUR.125	127,919	197,603
PLATINUM ASSET MANAGEMENT COMMON STOCK	209,626	113,738
CIA SANEAMENTO BASICO DE SP COMMON STOCK	125,128	117,468
COM2US CORP COMMON STOCK KRW500.0	1,113,454	1,181,270
J FRONT RETAILING CO LTD COMMON STOCK	71,743	100,175
BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001	1,789,730	1,763,194
CAIXABANK SA COMMON STOCK EUR1.0	320,515	360,772
EMIRATES NBD PJSC COMMON STOCK AED1.0	148,644	161,559
DAISHIN SECURITIES CO PREF 2 PREFERENCE	295,014	202,946
CHINA RAILWAY GROUP LTD H COMMON STOCK CNY1.0	561,188	605,117
BYD ELECTRONIC INTL CO LTD COMMON STOCK	1,102,158	1,729,539
ISETAN MITSUKOSHI HOLDINGS L COMMON STOCK	135,085	106,835
TIS INC COMMON STOCK	70,973	76,091
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	303,712	651,790
CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0	123,009	145,336
CRRC CORP LTD H COMMON STOCK CNY1.0	1,311,239	1,347,962
BANGKOK LIFE ASSURANCE PCL COMMON STOCK THB1.0 L	713,010	787,436
SK INC COMMON STOCK KRW200.0	124,962	81,643
ALAMTRI RESOURCES INDONESIA COMMON STOCK IDR100.0	50,326	33,155
PERSOL HOLDINGS CO LTD COMMON STOCK	47,129	36,116
KB FINANCIAL GROUP INC COMMON STOCK KRW5000.0	278,067	350,994
HYUNDAI WIA CORP COMMON STOCK KRW5000.0	561,695	304,244

AMADEUS IT GROUP SA COMMON STOCK EUR.01	406,956	394,278
GUANGZHOU AUTOMOBILE GROUP H COMMON STOCK CNY1.0	225,468	223,881
PANDORA A/S COMMON STOCK DKK.01	192,293	264,622
CHINA HONGQIAO GROUP LTD COMMON STOCK USD.01	44,138	71,911
WYNN MACAU LTD COMMON STOCK HKD.001	187,947	141,273
CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.0	1,032,045	1,773,692
MGM CHINA HOLDINGS LTD COMMON STOCK HKD1.0	881,951	892,661
AIA GROUP LTD COMMON STOCK	6,895,561	5,674,972
HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	86,080	80,330
MERITZ FINANCIAL GROUP INC COMMON STOCK KRW500.0	78,378	124,618
BRENNTAG SE COMMON STOCK	170,800	131,377
SANDS CHINA LTD COMMON STOCK USD.01	580,212	580,081
CHAROEN POKPHAND FOOD FORGN FOREIGN SH. THB1.0 A	113,072	112,412
OTSUKA HOLDINGS CO LTD COMMON STOCK	928,077	1,378,977
INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.1	821,050	1,156,039
CHINA EVERBRIGHT BANK CO L H COMMON STOCK CNY1.0	569,359	723,514
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	343,583	433,848
MEIJI HOLDINGS CO LTD COMMON STOCK	79,052	67,214
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0	3,878,298	5,789,034
CHAOWEI POWER HOLDINGS LTD COMMON STOCK USD.01	177,126	109,934
SITC INTERNATIONAL HOLDINGS COMMON STOCK HKD.1	63,287	63,955
ENEOS HOLDINGS INC COMMON STOCK	161,367	245,009
SOMPO HOLDINGS INC COMMON STOCK	2,103,552	4,214,401
ZHONGSHENG GROUP HOLDINGS COMMON STOCK HKD.0001	485,579	534,646
POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1	98,763	114,750
TELEFONICA BRASIL S.A. COMMON STOCK	68,057	54,508
ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.0	717,902	571,002
GT CAPITAL HOLDINGS INC COMMON STOCK PHP10.0	242,122	295,870
AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01	33,981	38,620
AGEAS COMMON STOCK	202,519	190,375
AURIZON HOLDINGS LTD COMMON STOCK	73,019	64,357
SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	273,224	261,020
XERO LTD COMMON STOCK	204,647	265,502
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0	859,821	1,249,986
CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0	1,224,208	1,550,263
VOLTRONIC POWER TECHNOLOGY COMMON STOCK TWD10.0	198,933	170,202
TELE2 AB B SHS COMMON STOCK SEK1.25	86,133	103,790
COCA COLA HBC AG DI COMMON STOCK CHF6.7	135,057	125,640
BB SEGURIDADE PARTICIPACOES COMMON STOCK	156,842	138,797
PLUS500 LTD COMMON STOCK ILS.01	3,458,555	4,164,082
CHINA LESSO GROUP HOLDINGS L COMMON STOCK HKD.05	1,389,627	663,360
PTT PCL/FOREIGN FOREIGN SH. THB1.0 A	172,373	163,988
BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0	1,444,589	1,197,648
OKEANIS ECO TANKERS CORP COMMON STOCK USD.001	161,651	120,856
INTEGRAFIN HOLDINGS PLC COMMON STOCK GBP.01	1,176,793	1,364,667
HUB24 LTD COMMON STOCK	42,180	46,540
MOL HUNGARIAN OIL AND GAS PL COMMON STOCK HUF125.0	60,261	47,390
COMPASS GROUP PLC COMMON STOCK GBP.1105	916,359	915,919
POSTAL SAVINGS BANK OF CHI H COMMON STOCK CNY1.0	54,126	60,139
ASR NEDERLAND NV COMMON STOCK EUR.16	168,104	167,103
OLD MUTUAL LTD COMMON STOCK	45,070	42,475
WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	475,491	383,499
AIB GROUP PLC COMMON STOCK EUR.625	3,578,864	3,354,060
APAC REALTY LTD COMMON STOCK	13,619	6,519
UNIBAIL RODAMCO WESTFIELD REIT EUR5.0	171,787	151,431
NORDEA BANK ABP COMMON STOCK EUR1.0	1,088,174	1,141,291
CHINA TOWER CORP LTD H COMMON STOCK CNY1.0	9,797	13,265
B3 SA BRASIL BOLSA BALCAO COMMON STOCK	208,973	156,023
RIGHTMOVE PLC COMMON STOCK GBP.001	109,739	102,885
WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0	750,902	884,322
MEBUKI FINANCIAL GROUP INC COMMON STOCK	43,000	81,330
UNICAJA BANCO SA COMMON STOCK EUR.25	1,041,692	1,008,568
MOBIVISTA INC COMMON STOCK USD.01	580,143	587,282
GENTERA SAB DE CV COMMON STOCK	409,351	367,666
MAN GROUP PLC/JERSEY COMMON STOCK USD.03428571	63,802	58,321
FINABLR PLC COMMON STOCK GBP.01	134,458	30,511
EQT AB COMMON STOCK SEK.1	179,512	152,783

TOPSPORTS INTERNATIONAL HOLD COMMON STOCK HKD.000001	119,338	124,679
EVOLUTION AB COMMON STOCK SEK.003	278,173	224,059
SHENWAN HONGYUAN GROUP CO H COMMON STOCK CNY1.0	573,737	559,542
PHARMARON BEIJING CO LTD H COMMON STOCK CNY1.0	101,214	98,563
GREENTOWN MANAGEMENT HOLDING COMMON STOCK HKD.01	88,092	46,306
SEIBU HOLDINGS INC COMMON STOCK	97,705	79,608
PETERSHILL PARTNERS PLC COMMON STOCK	462,690	639,068
JIUMAOJIU INTERNATIONAL HOLD COMMON STOCK USD.0000001	1,009,819	907,402
KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053	235,259	208,135
HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0	538,081	666,263
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	354,500	331,328
WH GROUP LTD COMMON STOCK USD.0001	1,188,143	1,279,300
DASSAULT SYSTEMES SE COMMON STOCK EUR.1	459,733	395,423
NETEASE INC COMMON STOCK USD.0001	537,890	557,666
SK SQUARE CO LTD COMMON STOCK KRW500.0	968,621	774,281
EXOR NV COMMON STOCK EUR.01	468,885	406,569
INFORMA PLC COMMON STOCK GBP.001	249,271	230,541
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	1,931,781	1,830,560
DASSAULT AVIATION SA COMMON STOCK EUR.8	625,193	611,377
INVESTOR AB B SHS COMMON STOCK SEK6.25	608,214	826,583
HEMNET GROUP AB COMMON STOCK SEK.765774	51,250	49,354
QINGDAO PORT INTERNATIONAL H COMMON STOCK CNY1.0	978,754	1,548,105
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	321,337	232,698
POP MART INTERNATIONAL GROUP COMMON STOCK USD.0001	1,664,655	3,365,359
EURONEXT NV COMMON STOCK EUR1.6	508,673	513,623
EUROFINS SCIENTIFIC COMMON STOCK EUR.1	112,705	117,337
NN GROUP NV COMMON STOCK EUR.12	2,727,031	2,557,307
FINECOBANK SPA COMMON STOCK EUR.33	184,591	188,343
ACCELLERON INDUSTRIES AG COMMON STOCK CHF.01	82,261	81,574
JD LOGISTICS INC COMMON STOCK USD.000025	1,576,232	1,304,890
VIBRA ENERGIA SA COMMON STOCK	88,435	56,600
SCB X PCL FOREIGN FOREIGN SH. THB10.0 A	49,475	55,935
SKYLARK HOLDINGS CO LTD COMMON STOCK	1,727,328	1,721,049
SECTRA AB B SHS COMMON STOCK	57,752	55,559
AGL ENERGY LTD COMMON STOCK	84,871	75,480
HISCOX LTD COMMON STOCK GBP.065	90,481	83,863
WALMART DE MEXICO SAB DE CV COMMON STOCK	1,307,971	1,219,394
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	227,951	240,411
FUYAO GLASS INDUSTRY GROUP H COMMON STOCK CNY1.0	52,386	74,908
SVENSKA HANDELSBANKEN A SHS COMMON STOCK SEK1.55	264,436	264,962
BANCO BPM SPA COMMON STOCK	5,586,122	7,624,231
UNICREDIT SPA COMMON STOCK	1,638,999	5,057,709
BAYCURRENT INC COMMON STOCK	128,169	121,863
ABN AMRO BANK NV CVA DUTCH CERT EUR1.0	6,057,997	5,352,766
JAPAN POST HOLDINGS CO LTD COMMON STOCK	377,010	352,804
JAPAN POST INSURANCE CO LTD COMMON STOCK	53,392	61,040
JAPAN POST BANK CO LTD COMMON STOCK	1,811,580	1,687,922
SCOUT24 SE COMMON STOCK	107,153	106,979
BANK OF QINGDAO CO LTD H COMMON STOCK CNY1.0	703,528	960,053
COLES GROUP LTD COMMON STOCK	275,810	273,610
PEARL ABYSS CORP COMMON STOCK KRW100.0	13,694	8,016
NORDEA BANK ABP COMMON STOCK EUR1.0	1,340,452	1,366,004
CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	145,557	133,465
VAT GROUP AG COMMON STOCK CHF.1	861,160	838,607
MUNTERS GROUP AB COMMON STOCK SEK.03	48,434	37,926
E COMMODITIES HOLDINGS LTD COMMON STOCK	66,203	112,653
BAWAG GROUP AG COMMON STOCK	63,749	113,190
ADYEN NV COMMON STOCK EUR.01	799,412	818,407
ALPHA SERVICES AND HOLDINGS COMMON STOCK EUR.29	49,585	57,040
ING GROEP NV COMMON STOCK EUR.01	881,457	893,135
WISETECH GLOBAL LTD COMMON STOCK	252,038	254,545
BANCO COMERCIAL PORTUGUES R COMMON STOCK	1,291,323	1,853,847
DEUTSCHE BANK AG REGISTERED COMMON STOCK	897,156	1,299,909
GRAB HOLDINGS LTD CL A COMMON STOCK USD.000001	444,634	392,364
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	1,213,793	801,481
TORM PLC A COMMON STOCK USD.01	797,024	559,849
ALCON INC COMMON STOCK CHF.04	104,892	102,462

UBS GROUP AG REG COMMON STOCK USD.1	6,156,055	6,360,772
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	117,790	119,490
SPORTRADAR GROUP AG A COMMON STOCK EUR.0001	919,382	911,772
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	1,237,253	1,207,031
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	210,700	294,053
CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01	177,015	248,863
FIVERR INTERNATIONAL LTD COMMON STOCK	1,477,343	1,343,004
NOVA LTD COMMON STOCK	79,492	67,751
MONDAY.COM LTD COMMON STOCK	194,524	154,213
WIX.COM LTD COMMON STOCK ILS.01	84,374	209,830
AERCAP HOLDINGS NV COMMON STOCK EUR.01	293,625	324,423
BAE SYSTEMS PLC COMMON STOCK GBP.025	9,184,932	8,516,310
HALMA PLC COMMON STOCK GBP.1	4,471,584	5,950,126
ASTRAZENECA PLC COMMON STOCK USD.25	5,867,297	5,590,943
BROOKFIELD ASSET MGMT A COMMON STOCK	7,105,448	7,307,792
CONSTELLATION SOFTWARE INC COMMON STOCK	8,850,388	10,535,877
DOLLARAMA INC COMMON STOCK	5,315,406	8,694,883
AIRBUS SE COMMON STOCK EUR1.0	3,936,563	5,357,342
HDFC BANK LTD ADR ADR	8,437,868	9,237,924
LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	4,586,511	6,652,331
THALES SA COMMON STOCK EUR3.0	7,268,521	6,720,609
KINGSPAN GROUP PLC COMMON STOCK EUR.13	6,101,061	5,366,493
ICICI BANK LTD SPON ADR ADR	7,184,787	7,587,545
INTACT FINANCIAL CORP COMMON STOCK	8,352,180	9,960,372
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	8,634,429	11,448,348
SAP SE COMMON STOCK	10,697,052	13,084,971
ASM INTERNATIONAL NV COMMON STOCK EUR.04	5,251,811	5,188,642
UCB SA COMMON STOCK	5,448,717	5,618,422
MERCADOLIBRE INC COMMON STOCK USD.001	4,655,047	7,942,755
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	7,149,036	8,118,591
ARISTOCRAT LEISURE LTD COMMON STOCK	6,212,293	6,119,110
PRO MEDICUS LTD COMMON STOCK	2,725,081	2,565,596
MEDIATEK INC COMMON STOCK TWD10.0	8,279,794	11,523,891
HOYA CORP COMMON STOCK	6,181,604	7,489,253
ITOCHU CORP COMMON STOCK	3,345,026	4,350,557
KEYENCE CORP COMMON STOCK	5,702,174	7,566,760
TOKIO MARINE HOLDINGS INC COMMON STOCK	8,393,892	9,447,045
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	5,868,574	6,703,637
SHIN ETSU CHEMICAL CO LTD COMMON STOCK	4,953,215	5,546,714
ADVANTEST CORP COMMON STOCK	6,510,729	6,467,161
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	14,447,107	21,969,223
TOKYO ELECTRON LTD COMMON STOCK	5,446,971	5,416,849
ABB LTD REG COMMON STOCK CHF.12	7,630,437	7,375,363
LONZA GROUP AG REG COMMON STOCK CHF1.0	8,687,473	8,421,446
SHOPIFY INC CLASS A COMMON STOCK	6,602,066	8,358,389
STATE STREET TR STIF FUND	7,244,631	7,244,631
YUM CHINA HOLDINGS INC COMMON STOCK USD.01	6,305,652	6,202,273
ASML HOLDING NV COMMON STOCK EUR.09	5,542,982	6,912,681
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	8,460,272	10,988,047
SIKA AG REG COMMON STOCK CHF.01	8,121,506	6,627,233
SANDOZ GROUP AG COMMON STOCK CHF.05	9,617,174	10,165,652
TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	5,475,057	4,684,312
SAFRAN SA COMMON STOCK EUR.2	3,801,528	6,634,131
DAIICHI SANKYO CO LTD COMMON STOCK	7,886,431	7,382,560
LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605	6,351,243	10,931,709
PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01	4,859,046	7,688,772
TOTALENERGIES SE COMMON STOCK EUR2.5	10,882,750	8,903,520
EXPERIAN PLC COMMON STOCK USD.1	6,807,883	9,446,550
SYMRISE AG COMMON STOCK	5,568,517	4,333,716
PRYSMIAN SPA COMMON STOCK EUR.1	4,606,978	4,617,746
DSV A/S COMMON STOCK DKK1.0	5,077,039	7,028,865
ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	6,006,856	4,662,211
3I GROUP PLC COMMON STOCK GBP.738636	7,658,334	9,275,308
RELX PLC COMMON STOCK GBP.00144397	9,014,095	8,717,459
AMADEUS IT GROUP SA COMMON STOCK EUR.01	8,083,932	9,013,089
AIA GROUP LTD COMMON STOCK	7,871,998	6,741,838
COMPASS GROUP PLC COMMON STOCK GBP.1105	7,188,942	10,313,084

INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	4,951,977	4,851,171
ATLAS COPCO AB A SHS COMMON STOCK SEK.16	5,983,604	7,794,660
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	7,360,872	6,796,156
HALEON PLC COMMON STOCK GBP.01	5,912,271	6,559,838
TRIP.COM GROUP LTD COMMON STOCK USD.00125	7,800,709	9,336,054
NOVO NORDISK A/S B COMMON STOCK DKK.1	3,805,826	5,901,800
RECRUIT HOLDINGS CO LTD COMMON STOCK	8,037,256	7,630,453
FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09	5,333,206	4,964,308
LINDE PLC COMMON STOCK	6,699,224	7,456,931
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	6,129,106	6,296,426
FERRARI NV COMMON STOCK EUR.01	6,760,230	8,399,512
STATE STREET TR STIF FUND	429,740	429,740
BLACKROCK MSCI ACWI EXUS IMI MUTUAL FUND	316,043,764	336,462,345
STATE STREET TR STIF FUND	314,846	314,846
GRAINGER PLC COMMON STOCK GBP.05	565	386
ALLIANT ENERGY CORP COMMON STOCK USD.01	621,969	707,847
KINETIK HOLDINGS INC COMMON STOCK USD.0001	357,445	598,007
AMEREN CORPORATION COMMON STOCK USD.01	535,722	665,341
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	917,517	859,584
AMERICAN TOWER CORP REIT USD.01	376,934	355,999
CENTERPOINT ENERGY INC COMMON STOCK USD.01	323,470	321,330
CHENIERE ENERGY INC COMMON STOCK USD.003	572,249	1,092,399
CONSTELLATION ENERGY COMMON STOCK	1,967,405	2,175,132
COMPANHIA PARANAENSE DE ENER COMMON STOCK	401,494	331,047
GRUPO AEROPORT DEL SURESTE B COMMON STOCK	3,320,124	3,219,051
DUKE ENERGY CORP COMMON STOCK USD.001	2,821,293	3,136,850
EDISON INTERNATIONAL COMMON STOCK	1,422,430	1,386,501
SANTOS BRASIL PARTICIPACOES COMMON STOCK	596,478	767,743
ENBRIDGE INC COMMON STOCK	1,529,775	1,674,615
ENTERGY CORP COMMON STOCK USD.01	1,721,197	1,667,737
EVERGY INC COMMON STOCK	286,250	306,642
EXELON CORP COMMON STOCK	1,621,841	1,542,638
GFL ENVIRONMENTAL INC SUB VT COMMON STOCK	909,911	896,011
RWE AG COMMON STOCK	1,077,951	1,002,061
VOPAK COMMON STOCK EUR.5	597,753	661,099
CLP HOLDINGS LTD COMMON STOCK	364,072	361,472
TRANSURBAN GROUP STAPLED SECURITY	2,524,095	2,334,359
EAST JAPAN RAILWAY CO COMMON STOCK	354,054	353,910
ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	1,338,941	1,146,773
CHINA MERCHANTS PORT HOLDING COMMON STOCK	670,352	912,220
INTL CONTAINER TERM SVCS INC COMMON STOCK PHP1.0	557,511	927,014
JAPAN AIRPORT TERMINAL CO COMMON STOCK	1,031,038	868,542
KANSAI ELECTRIC POWER CO INC COMMON STOCK	397,974	382,699
NEXTERA ENERGY INC COMMON STOCK USD.01	3,901,823	4,403,917
NISOURCE INC COMMON STOCK USD.01	1,029,765	1,385,007
TOKYO GAS CO LTD COMMON STOCK	453,811	506,070
TENAGA NASIONAL BHD COMMON STOCK	545,051	583,033
P G + E CORP COMMON STOCK	1,941,487	2,260,200
PPL CORP COMMON STOCK USD.01	387,601	465,963
ZHEJIANG EXPRESSWAY CO H COMMON STOCK CNY1.0	972,599	1,000,058
PEMBINA PIPELINE CORP COMMON STOCK	3,322,188	3,607,950
FRAPORT AG FRANKFURT AIRPORT COMMON STOCK	446,465	480,677
ENEL SPA COMMON STOCK EUR1.0	1,959,208	2,110,628
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	1,295,822	1,833,855
SOUTH BOW CORP COMMON STOCK NPV	367,035	454,012
STATE STREET TR STIF FUND	154,805	154,805
TARGA RESOURCES CORP COMMON STOCK USD.001	1,190,191	2,995,766
TC ENERGY CORP COMMON STOCK	3,526,836	4,151,545
VISTRA CORP COMMON STOCK USD.01	1,189,645	1,393,038
WASTE CONNECTIONS INC COMMON STOCK	875,127	841,375
WILLIAMS COS INC COMMON STOCK USD1.0	3,359,151	4,975,630
XCEL ENERGY INC COMMON STOCK USD2.5	540,572	557,243
CLEANAWAY WASTE MANAGEMENT L COMMON STOCK	1,035,551	972,112
AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A	820,879	830,330
ATLAS ARTERIA STAPLED SECURITY	993,477	710,187
SES RECEIPT	668,785	424,607
ENGIE COMMON STOCK EUR1.0	1,387,752	1,291,347

GRUPO AEROPORT DEL PACIFIC B COMMON STOCK	1,798,568	2,012,934
ADP COMMON STOCK EUR3.0	1,619,122	1,464,092
GRUPO AEROPORTUARIO DEL CENT COMMON STOCK	448,397	374,792
QUBE HOLDINGS LTD COMMON STOCK	1,372,030	1,663,732
VINCI SA COMMON STOCK EUR2.5	998,585	916,927
IBERDROLA SA COMMON STOCK EUR.75	839,201	883,869
GETLINK SE COMMON STOCK EUR.4	1,689,837	1,536,740
AURIZON HOLDINGS LTD COMMON STOCK	464,743	407,279
NATIONAL GRID PLC COMMON STOCK GBP.1243129	2,280,456	2,215,192
SHENZHEN INTL HOLDINGS COMMON STOCK HKD1.0	379,189	411,128
AUCKLAND INTL AIRPORT LTD COMMON STOCK	2,171,485	2,362,718
AENA SME SA COMMON STOCK EUR10.0	4,310,151	5,183,575
CELLNEX TELECOM SA COMMON STOCK EUR.25	119,331	103,467
WELLINGTON TR CO NATL MUTUAL FUND	116,222,929	131,259,311
GRESHAM DJF FUND LTD MUTUAL FUND	126,676,382	133,098,999
US TIPS FUND F MUTUAL FUND	226,615,556	248,173,650
STATE STREET TR STIF FUND	1,017	1,017
BLACKROCK TOTAL RETURN BOND FU	300,978,064	302,958,525
APOLLO INVESTMENT FUND VI LIMITED PARTNERSHIP	571,950	16,257
BLACKSTONE CAP PARTNERS V	226,413	118
FRANCISCO PARTNERS II LP FRANCISCO PARTNERS II LP	213,942	2,545
GGC INVESTMENT FUND II	2,123,667	15,305
LAKE CAPITAL PARTNERS II	454,038	14,297
ONEX PARTNERS LP	1,608,979	8,114
PANTHEON USA FUND VIII LP LP PRIVATE PLACEMENT	8,339,327	11,866,904
PROVIDENCE EQUITY PARTNERS V LIMITED PARTNERSHIP	539,053	245
TPG PARTNERS IV	1,758,405	3,557
SUMMIT PARTNERS PRV EQTYVII B LIMITED PARTNERSHIP	126,600	27,315
ADVANCED TECHNOLOGY VEN VII LP	541,829	19,173
CMEA VENTURES VII LIMITED PARTNERSHIP	1,759,313	631,455
ASCENT BOIMEDICAL VENTURES 1 LP	1,715,264	928,294
INTERWEST PARTNERS IX L P	1,512,192	7,567
MENLO VENTURES X LIMITED PARTNERSHIP	1,507,024	87,539
MISSION VENTURES III	1,499,836	381,465
SEVIN ROSEN IX LIMITED PARTNERSHIP	764,859	89,078
SIGMA PARTNERS VI LIMITED PARTNERSHIP	2,075,998	519,998
SIGMA PARTNERS VII LP	1,490,870	324,413
SIGMA PARTNERS VIII LP LIMITED PARTNERSHIP	1,853,962	1,831,659
US VENTURE PARNTERS IX	1,555,810	65,612
METAMORPHIC VENTURES II LP	1,278,015	2,803,023
NEXTVIEW VENTURES LP	2,000,587	3,510,165
APERTURE VENTURE PARTNERS III	1,254,396	244,839
CORRELATION VENTURES LP LIMITED PARTNERSHIP	1,736,401	685,623
ADAMS STREET 2008 NON US FD	1,644,960	127,494
ADAMS STREET 2009 NON US EMERGING MARKET FUND	3,982,819	5,781,030
BRINSON PART FUND 2002 PRIM LP	5,137,562	47,800
BRINSON PART FUND 2004 PRIM LP	2,472,928	220,496
BRINSON PARTNERSHIP 2000 PRIM	2,968,288	47,395
ADAMS STREET 2007 NON US	1	55,535
GLITNIR BANKI HF SR UNSECURED 144A 09/12 6.375	99,776	2,000
KAUPTHING BANK HF SR UNSECURED 144A 02/15 7.625	385,232	1,150
STATE STREET TR STIF FUND	291,436	291,436
EB TEMP INV FD VAR RT 12/31/49 FEE CL 15	36	36
STATE STREET TR STIF FUND	172,701	172,701
PARTICIPANTS LOANS	73,124,750	73,124,750
SELF MANAGED FUND OHIO EDISON	1,478,323,731	1,478,323,731
STATE STREET TR STIF FUND	54,838	54,838
US TIPS FUND F MUTUAL FUND	14,814,883	15,044,610
STATE STREET TR STIF FUND	6,677	6,677
DERWENT LONDON PLC REIT GBP.05	1,377,740	980,252
AMERICAN HOMES 4 RENT A REIT USD.01	3,106,009	3,373,899
AMERICAN TOWER CORP REIT USD.01	1,460,188	1,312,299
AMERICOLD REALTY TRUST INC REIT USD.01	1,114,076	871,836
AVALONBAY COMMUNITIES INC REIT USD.01	3,424,482	4,146,874
UNITE GROUP PLC/THE REIT GBP.25	3,213,893	2,531,242
BXP INC REIT USD.01	1,097,391	1,197,196
BRIXMOR PROPERTY GROUP INC REIT USD.01	1,803,391	2,559,749

CAN APARTMENT PROP REAL ESTA REIT	1,429,482	1,335,307
CHARTWELL RETIREMENT RESIDEN UNIT	693,319	927,952
COUSINS PROPERTIES INC REIT USD1.0	857,654	890,061
CUBESMART REIT USD.01	1,778,403	1,872,459
DIGITAL REALTY TRUST INC REIT USD.01	3,021,440	4,782,590
EQUINIX INC REIT USD.001	5,433,491	6,915,155
ESSENTIAL PROPERTIES REALTY REIT USD.01	1,173,419	1,119,824
ESSEX PROPERTY TRUST INC REIT USD.0001	1,621,322	1,899,603
FIRST CAPITAL REAL ESTATE IN REIT	1,097,437	1,112,624
GRANITE REAL ESTATE INVESTME REIT	845,186	668,254
HOST HOTELS + RESORTS INC REIT USD.01	1,034,350	1,051,673
IRON MOUNTAIN INC REIT USD.01	1,748,628	2,337,121
KIMCO REALTY CORP REIT USD.01	1,439,583	1,679,462
JAPAN METROPOLITAN FUND INVE REIT	858,909	732,918
CAPITALAND ASCENDAS REIT REIT	1,746,512	1,602,435
MITSUBISHI ESTATE CO LTD COMMON STOCK	2,393,628	2,171,657
MITSUMI FUDOSAN CO LTD COMMON STOCK	2,358,359	2,339,633
PHILLIPS EDISON + COMPANY IN REIT USD.01	1,106,545	1,274,389
PROLOGIS INC REIT USD.01	7,095,597	6,882,973
PUBLIC STORAGE REIT USD.1	3,176,604	3,198,019
KLEPIERRE REIT EUR1.4	1,361,359	1,602,883
REXFORD INDUSTRIAL REALTY IN REIT USD.01	2,450,303	1,696,130
RYMAN HOSPITALITY PROPERTIES REIT USD.01	1,306,905	1,552,579
SIMON PROPERTY GROUP INC REIT USD.0001	2,245,026	3,063,788
STATE STREET TR STIF FUND	974,154	974,154
SUN COMMUNITIES INC REIT USD.01	2,093,322	1,671,654
VENTAS INC REIT USD.25	2,666,127	3,503,955
VORNADO REALTY TRUST REIT USD.04	814,579	1,243,753
WELLTOWER INC REIT USD1.0	4,559,815	7,158,126
WAREHOUSES DE PAUW SCA REIT	1,080,390	612,585
CASTELLUM AB COMMON STOCK SEK.5	433,954	292,176
CATENA AB COMMON STOCK SEK4.4	697,196	627,185
JAPAN HOTEL REIT INVESTMENT REIT	1,300,009	1,178,763
AEDIFICA REIT	1,176,892	916,515
SAFESTORE HOLDINGS PLC REIT GBP.01	1,360,125	838,735
CAPITALAND INDIA TRUST UNIT	1,247,327	1,005,072
NEXTDC LTD COMMON STOCK	439,073	491,564
SWIRE PROPERTIES LTD COMMON STOCK	1,647,758	1,334,770
COMFORIA RESIDENTIAL REIT IN REIT	859,249	710,841
VONOVIA SE COMMON STOCK	3,768,266	2,640,272
TRITAX BIG BOX REIT PLC REIT GBP.01	1,710,733	1,463,541
NATIONAL STORAGE REIT REIT	1,109,012	1,060,966
SCENTRE GROUP REIT	2,023,338	2,108,395
MERLIN PROPERTIES SOCIMI SA REIT EUR1.0	2,346,589	2,390,330
MITSUMI FUDOSAN LOGISTICS PAR REIT	1,700,800	911,924
COMMINGLED PENSION TR FD CORE MUTUAL FUND NPV	187,604,508	192,277,914
LEARFIELD COMMUNICATIONS, LLC 2024 TERM LOAN B	1,564,416	1,573,972
AS MILEAGE PLAN IP LTD SR SECURED 144A 10/29 5.021	747,000	727,812
AS MILEAGE PLAN IP LTD SR SECURED 144A 10/31 5.308	747,000	729,114
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5	579,500	578,231
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75	713,767	712,031
ADAPTHEALTH LLC COMPANY GUAR 144A 08/29 4.625	750,451	763,507
ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125	1,984,320	2,049,406
ADIENT GLOBAL HOLDINGS COMPANY GUAR 144A 08/26 4.875	946,161	974,425
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/28 6.5	867,000	877,831
ALLIANT HOLD / CO ISSUER SR SECURED 144A 04/28 6.75	1,705,128	1,685,771
ALPHA GENERATION LLC SR UNSECURED 144A 10/32 6.75	783,008	772,702
ALTA EQUIPMENT GROUP SECURED 144A 06/29 9	1,209,447	1,226,646
ALTICE FINANCING SA SR SECURED 144A 01/28 5	1,235,092	1,111,474
ALTICE FINANCING SA SR SECURED 144A 08/29 5.75	374,970	315,510
NECESS RETAIL/AFIN OP LP COMPANY GUAR 144A 09/28 4.5	418,523	425,607
AMSTED INDUSTRIES COMPANY GUAR 144A 07/27 5.625	1,005,225	1,008,218
AMSTED INDUSTRIES SR UNSECURED 144A 05/30 4.625	404,948	414,812
APPVION INC SECURED 144A 06/20 9	365,245	25,320
ARCOSA INC COMPANY GUAR 144A 04/29 4.375	1,491,538	1,479,596
ARCOSA INC COMPANY GUAR 144A 08/32 6.875	1,650,090	1,630,832
ARETEC GROUP INC 2024 1ST LIEN TERM LOAN B	1,966,848	1,964,448

ARETEC GROUP INC SR SECURED 144A 08/30 10	745,000	813,629
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 08/29 4.625	793,638	818,857
ATKORE INC SR UNSECURED 144A 06/31 4.25	1,513,821	1,432,822
B+G FOODS INC SR SECURED 144A 09/28 8	517,274	518,109
BOXER PARENT COMPANY INC 2024 USD TERM LOAN B	1,927,387	1,947,923
BOXER PARENT COMPANY INC 2024 2ND LIEN TERM LOAN	1,592,387	1,578,463
BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25	486,698	475,785
BAUSCH HEALTH COS INC SR SECURED 144A 06/28 4.875	724,059	610,400
BAUSCH HEALTH COS INC SR SECURED 144A 09/28 11	388,960	395,200
BOEING CO/THE SR UNSECURED 05/31 6.388	285,000	298,152
BOEING CO/THE SR UNSECURED 05/34 6.528	743,000	778,611
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25	479,808	515,072
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25	1,202,000	975,171
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75	1,640,000	1,755,357
CEC ENTERTAINMENT LLC SR SECURED 144A 05/26 6.75	1,516,669	1,524,747
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/29 6	508,816	482,624
CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875	304,564	254,196
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 02/31 4.75	287,488	241,294
CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125	564,613	391,826
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 05/30 5.25	1,403,193	1,166,286
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875	536,060	534,435
CMG MEDIA CORPORATION SECURED 144A 06/29 8.875	373,978	386,368
CSC HOLDINGS LLC SR UNSECURED 144A 01/30 5.75	1,301,717	1,076,287
CSC HOLDINGS LLC COMPANY GUAR 144A 05/28 11.25	630,773	623,729
CSC HOLDINGS LLC COMPANY GUAR 144A 01/29 11.75	1,580,160	1,586,676
CRH AMERICA FINANCE IN	4,950,485	4,950,485
CPC ACQUISITION CORP TERM LOAN	3,003,003	3,179,603
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 06/31 5.5	3,481,462	3,535,883
CVR ENERGY INC COMPANY GUAR 144A 02/28 5.75	1,737,401	1,705,553
CVR ENERGY INC TERM LOAN B	469,678	472,001
CWT TRAVEL GROUP INC SR SECURED 144A 11/26 8.5	10	3
C+W SENIOR FINANCE LTD SR UNSECURED 144A 09/27 6.875	768,332	845,062
CALIFORNIA BUYER/ATLANTI SR UNSECURED 144A 02/32 6.375	1,899,956	1,896,952
CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875	903,665	912,534
CARVANA CO SR SECURED 144A 06/31 9	1,234,526	1,318,811
CARVANA CO SR SECURED 144A 06/30 9	284,396	287,611
CELANESE US HOLDINGS LLC COMPANY GUAR 07/32 6.629	784,170	778,282
CELANESE US HOLDINGS LLC COMPANY GUAR 11/33 6.95	773,819	757,013
CHARTER COMM OPETING LLC 2024 TERM LOAN B5	795,499	795,164
CHOBANI HOLDCO II LLC SR UNSECURED 144A 10/29 8.75	511,205	506,827
CIMPRESS PLC COMPANY GUAR 144A 09/32 7.375	633,352	635,066
CLEAR CHANNEL OUTDOOR HO COMPANY GUAR 144A 06/29 7.5	273,060	286,983
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 09/28 9	478,000	500,537
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 04/30 7.875	655,026	677,209
CLOUD SOFTWARE GRP INC SECURED 144A 09/29 9	2,304,940	2,380,864
CLOUD SOFTWARE GRP INC SR SECURED 144A 06/32 8.25	344,000	354,509
CLYDESDALE ACQUISITION COMPANY GUAR 144A 04/30 8.75	1,323,161	1,448,525
COINBASE GLOBAL INC COMPANY GUAR 144A 10/28 3.375	448,000	403,155
CONNECT FINCO SARL/CONNE SR SECURED 144A 09/29 9	801,250	736,841
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 6.5	1,545,117	1,615,294
CONSOLIDATED COMMUNICATI SR SECURED 144A 10/28 5	1,218,741	1,366,833
CONSOLIDATED ENERGY FIN COMPANY GUAR 144A 05/26 6.5	772,244	769,646
CONSOLIDATED ENERGY FIN COMPANY GUAR 144A 10/28 5.625	2,542,048	2,234,399
CONSTELLIUM SE COMPANY GUAR 144A 04/29 3.75	1,731,965	1,865,513
CONSTELLIUM SE COMPANY GUAR 144A 08/32 6.375	458,275	445,240
CUMULUS MEDIA NEW HLDGS SR SECURED 144A 07/29 8	218,567	76,663
DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	2,103,737	2,137,611
DISH NETWORK CORP SR SECURED 144A 11/27 11.75	799,230	863,269
DISH DBS CORP COMPANY GUAR 07/28 7.375	828,792	713,596
DISH DBS CORP COMPANY GUAR 06/29 5.125	84,660	106,295
DISH DBS CORP SR SECURED 144A 12/26 5.25	623,490	611,724
ECHOSTAR CORP SR SECURED 11/30 6.75	875,537	889,717
ECHOSTAR CORP SR SECURED 11/29 10.75	1,880,996	1,877,448
ELWOOD ENERGY LLC SR SECURED 07/26 8.159	207,915	212,485
EMRLD BOR / EMRLD CO ISS SR SECURED 144A 12/30 6.625	1,435,000	1,436,914
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29 4.375	673,985	701,284
FIRST QUANTUM MINERALS L SECURED 144A 03/29 9.375	933,000	992,199

FIVE STAR INTERMEDIATE HLDG LLC TERM LOAN	1,913,875	1,925,389
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/25 4.134	156,088	198,762
FRONTIER COMMUNICATIONS SR SECURED 144A 03/31 8.625	872,230	923,163
GGAM FINANCE LTD COMPANY GUAR 144A 02/27 8	1,338,477	1,373,900
GGAM FINANCE LTD COMPANY GUAR 144A 04/29 6.875	446,833	442,654
GGAM FINANCE LTD SR UNSECURED 144A 03/30 5.875	484,110	479,665
GENESIS ENERGY LP/FIN COMPANY GUAR 05/33 8	524,000	512,803
GLOBAL NET LEASE/GLOBAL COMPANY GUAR 144A 12/27 3.75	662,658	698,128
GLOBAL PART/GLP FINANCE COMPANY GUAR 01/29 6.875	321,748	320,527
GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/32 8.25	1,524,924	1,516,497
GLOBAL INFRASTRUCTURE SO COMPANY GUAR 144A 06/29 5.625	1,083,208	1,195,760
GLOBAL INFRASTRUCTURE SO SR UNSECURED 144A 04/32 7.5	765,630	973,485
GOAT HOLDCO LLC SR SECURED 144A 02/32 6.75	637,381	630,777
GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 02/30 3.75	488,235	485,931
GRAY MEDIA INC COMPANY GUAR 144A 05/27 7	474,172	470,096
GRAY MEDIA INC COMPANY GUAR 144A 11/31 5.375	269,000	143,421
GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	2,000,469	2,067,589
GRUBHUB HOLDINGS INC COMPANY GUAR 144A 07/27 5.5	915,493	862,201
HLF FIN SARL LLC/HERBALI COMPANY GUAR 144A 06/29 4.875	101,155	90,300
HLF FIN SARL LLC/HERBALI SR SECURED 144A 04/29 12.25	673,302	723,042
HA SUSTAINABLE INF CAP COMPANY GUAR 144A 07/34 6.375	2,291,090	2,251,833
ENVIRI CORP COMPANY GUAR 144A 07/27 5.75	996,790	1,016,991
HARVEST MIDSTREAM I LP SR UNSECURED 144A 09/28 7.5	1,682,099	1,703,885
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/26 3.375	943,214	971,882
HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 06/27 8	288,000	300,153
HERBALIFE LTD SR UNSECURED 06/28 4.25	316,214	239,852
HERBALIFE/HLF FINANCING COMPANY GUAR 144A 09/25 7.875	1,554,038	1,576,769
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/29 5.75	858,015	850,057
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/31 6	110,563	112,825
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 05/34 6.875	1,740,635	1,636,679
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/35 7.25	1,170,331	1,100,887
HILTON GRAND VAC LLC/INC SR SECURED 144A 01/32 6.625	1,542,186	1,539,852
SERVICE PROPERTIES TRUST SR UNSECURED 02/27 4.95	73,600	74,785
HOUGHTON MIFFLIN HARCOURT COMP TERM LOAN B	798,393	795,755
ITT HOLDINGS LLC SR UNSECURED 144A 08/29 6.5	4,798,647	4,595,501
ICAHN ENTERPRISES/FIN SR SECURED 05/26 6.25	1,848,629	1,930,935
ICAHN ENTERPRISES/FIN SR SECURED 05/27 5.25	155,388	146,750
ICAHN ENTERPRISES/FIN SR SECURED 02/29 4.375	1,696,619	1,499,329
ICAHN ENTERPRISES/FIN SR SECURED 06/30 9	670,701	644,005
ICAHN ENTERPRISES/FIN SR SECURED 144A 11/29 10	901,000	903,128
IVANTI SOFTWARE INC 2021 ADD ON NON COOP TLB	675,691	540,082
IVANTI SOFTWARE, INC. 2021 NON CO OP TLB	387,209	320,354
JB POINDEXTER + CO INC SR UNSECURED 144A 12/31 8.75	1,517,635	1,565,117
JACOBS ENTERTAINMENT INC SR UNSECURED 144A 02/29 6.75	795,174	778,795
JEFFERSON CAPITAL HOLDIN COMPANY GUAR 144A 08/26 6	3,119,817	3,119,064
JEFFERSON CAPITAL HOLDIN SR UNSECURED 144A 02/29 9.5	2,203,228	2,283,767
KNIFE RIVER CORP SR UNSECURED 144A 05/31 7.75	1,286,272	1,326,107
BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	1,654,177	1,578,850
BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	235,225	197,152
LCPR SR SECURED FIN DAC SR SECURED 144A 10/27 6.75	1,149,677	1,061,330
LEVEL 3 FINANCING INC SR SECURED 144A 11/29 11	2,556,535	2,830,297
LEVEL 3 FINANCING INC SECURED 144A 04/30 4.5	319,694	418,722
LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875	1,424,793	1,538,169
LIFEPOINT HEALTH INC SR SECURED 144A 10/30 11	1,200,000	1,317,090
LIFEPOINT HEALTH INC SR UNSECURED 144A 06/32 10	1,017,000	1,034,099
LIGHTNING POWER LLC SR SECURED 144A 08/32 7.25	2,326,348	2,319,500
LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 10/27 4.75	1,374,094	1,381,550
MICHAELS COS INC/THE SR SECURED 144A 05/28 5.25	151,890	151,002
MICHAELS COS INC/THE SR UNSECURED 144A 05/29 7.875	337,290	388,835
MATTAMY GROUP CORP SR UNSECURED 144A 03/30 4.625	2,833,078	2,827,378
MAUSER PACKAGING SOLUT SECURED 144A 04/27 9.25	2,514,597	2,793,627
MAUSER PACKAGING SOLUT SR SECURED 144A 04/27 7.875	1,195,000	1,219,151
MCGRAW HILL EDUCATION SR SECURED 144A 08/28 5.75	964,063	1,024,205
MCGRAW HILL EDUCATION SR UNSECURED 144A 08/29 8	772,225	790,018
MCAFEE CORP SR UNSECURED 144A 02/30 7.375	347,850	349,642
METHANEX CORP SR UNSECURED 10/27 5.125	1,138,750	1,186,185
MICROCHIP TECHNOLOGY INCORPORA 02/25 ZCP	2,974,827	2,974,827

MIDAS OPCO HOLDINGS LLC COMPANY GUAR 144A 08/29 5.625	897,000	854,107
MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5	964,595	929,062
MIDCAP FINANCIAL SR UNSECURED 144A 01/30 5.625	676,842	640,621
MIDWEST GMNG BOR/MWG FIN SR SECURED 144A 05/29 4.875	344,020	388,436
MOLINA HEALTHCARE INC SR UNSECURED 144A 06/28 4.375	760,306	753,336
MOLINA HEALTHCARE INC SR UNSECURED 144A 01/33 6.25	745,000	736,315
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/29 8.125	413,000	418,429
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/32 8.375	1,180,215	1,181,867
NEPTUNE BIDCO US INC 2022 USD TERM LOAN B	1,095,306	1,040,620
NEW ENTERPRISE STONE + L SR UNSECURED 144A 07/28 9.75	549,866	551,216
NEW ENTERPRISE STONE + L SR SECURED 144A 07/28 5.25	609,000	588,301
NEW HOME CO INC/THE SR UNSECURED 144A 10/29 9.25	807,350	837,746
NEWELL BRANDS INC SR UNSECURED 04/26 5.7	169,973	172,926
NEWELL BRANDS INC SR UNSECURED 04/36 6.875	293,400	329,944
NEWELL BRANDS INC SR UNSECURED 09/27 6.375	190,346	193,636
NEWELL BRANDS INC SR UNSECURED 05/32 6.625	306,000	307,710
NEWELL BRANDS INC SR UNSECURED 05/30 6.375	365,000	365,601
NORTHRIVER MIDSTREAM FIN SR SECURED 144A 07/32 6.75	1,230,221	1,227,236
NOVELIS CORP COMPANY GUAR 144A 11/26 3.25	1,335,906	1,411,613
NOVELIS CORP COMPANY GUAR 144A 08/31 3.875	848,738	917,819
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/28 4.25	1,085,215	1,072,743
OLYMPUS WTR US HLDG CORP SR UNSECURED 144A 10/29 6.25	998,379	1,032,649
OLYMPUS WTR US HLDG CORP SR SECURED 144A 06/31 7.25	490,376	486,539
1011778 BC / NEW RED FIN SR SECURED 144A 06/29 6.125	1,250,000	1,254,592
1011778 BC / NEW RED FIN SR SECURED 144A 09/29 5.625	330,000	325,057
1375209 BC LTD SR SECURED 144A 01/28 9	3,793,033	3,797,129
ONESKY FLIGHT LLC SR UNSECURED 144A 12/29 8.875	765,179	764,535
ONT GAMING GTA/OTG CO IS SR SECURED 144A 08/30 8	806,080	823,468
ORGANON + CO/ORGANON FOR SR SECURED 144A 05/34 6.75	539,000	535,125
ORGANON + CO/ORGANON FOR COMPANY GUAR 144A 05/34 7.875	409,000	418,145
PMHC II INC 2022 TERM LOAN B	1,577,167	1,587,038
PRA GROUP INC COMPANY GUAR 144A 10/29 5	3,495,599	3,475,990
PRA GROUP INC COMPANY GUAR 144A 02/28 8.375	291,728	299,147
PRA GROUP INC COMPANY GUAR 144A 01/30 8.875	1,076,753	1,116,516
VIBRANTZ TECH INC SR UNSECURED 144A 02/30 9	3,789,303	3,791,218
PARKLAND CORP COMPANY GUAR 144A 05/30 4.625	610,967	582,782
PARKLAND CORP SR UNSECURED 144A 08/32 6.625	2,526,624	2,477,961
VISION SOLUTIONS, INC. 2021 INCREMENTAL TERM LOAN	3,728,366	3,724,917
PERRIGO FINANCE UNLIMITE COMPANY GUAR 06/30 4.9	1,332,296	1,377,755
PHINIA INC COMPANY GUAR 144A 10/32 6.625	1,009,020	998,671
PIKE CORP COMPANY GUAR 144A 09/28 5.5	2,166,423	2,286,355
PIKE CORP SR UNSECURED 144A 01/31 8.625	729,870	765,840
PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	2,422,171	2,440,473
RLJ LODGING TRUST LP SR SECURED 144A 09/29 4	1,371,405	1,408,257
RADIOLOGY PARTNERS INC SR SECURED 144A 01/29 7.775	300,597	382,450
RADIOLOGY PARTNERS INC SECURED 144A 02/30 9.781	2,526,455	2,413,304
RAILWORKS HOLDINGS LP/R SECURED 144A 11/28 8.25	2,462,663	2,619,586
RAISING CANE S RESTAURAN SR UNSECURED 144A 05/29 9.375	147,000	157,475
REGAL REXNORD CORP COMPANY GUAR 04/33 6.4	3,505,035	3,594,632
RENAISSANCE HOLDING CORP 2024 1ST LIEN TERM LOAN	1,484,625	1,479,741
UPBOUND GROUP INC COMPANY GUAR 144A 02/29 6.375	97,649	97,256
RESIDEO FUNDING INC COMPANY GUAR 144A 09/29 4	1,086,223	1,141,333
RESIDEO FUNDING INC COMPANY GUAR 144A 07/32 6.5	1,259,875	1,259,599
RYAN SPECIALTY SR SECURED 144A 08/32 5.875	388,050	386,024
SABLE INTL FINANCE LTD SR SECURED 144A 10/32 7.125	911,000	888,899
SABRE GBL INC. 2021 TERM LOAN B2	175,304	181,381
SABRE GBL INC. 2021 TERM LOAN B1	111,214	115,070
SABRE GBL INC. 2022 1ST LIEN TERM LOAN B	440,146	451,564
SABRE GBL INC SR SECURED 144A 06/27 8.625	1,728,353	1,836,374
SABRE GBL INC COMPANY GUAR 08/26 7.32	300,451	398,548
SABRE GBL INC SR SECURED 144A 11/29 10.75	1,821,590	1,745,538
SEASpan CORP SR UNSECURED 144A 08/29 5.5	4,256,787	4,214,405
SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5	132,000	123,436
SERVICE PROPERTIES TRUST COMPANY GUAR 06/29 8.375	635,586	621,122
SERVICE PROPERTIES TRUST COMPANY GUAR 06/32 8.875	711,849	707,024
SINCLAIR TELEVISION GROUP INC TERM LOAN B2B	423,238	431,424
SMYRNA READY MIX CONCRET SR SECURED 144A 11/31 8.875	881,000	923,721

SPECIALTY BUILDING PRODU SR SECURED 144A 10/29 7.75	792,405	800,627
SPIRIT AEROSYSTEMS INC SECURED 144A 11/30 9.75	1,495,705	1,632,247
STAPLES INC SR SECURED 144A 09/29 10.75	653,803	649,299
STAPLES INC SECURED 144A 01/30 12.75	416,872	315,237
STATE STREET TR STIF FUND	3,202,066	3,202,066
SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5	687,083	684,631
SUGAR HSP GMNG PROP/FIN SR SECURED 144A 05/25 5.875	592,904	591,659
CORNERSTONE ONDEMAND INC 2021 TERM LOAN	951,501	893,340
SUPERIOR PLUS/GEN PRTRN COMPANY GUAR 144A 03/29 4.5	2,373,831	2,353,028
TCP SUNBELT ACQUISITION CO 2024 TERM LOAN B	1,571,466	1,586,499
TALEN ENERGY SUPPLY LLC 2024 INCREMENTAL TERM LOAN B	1,262,170	1,266,909
TALEN ENERGY SUPPLY LLC SR SECURED 144A 06/30 8.625	3,078,776	3,206,693
TAMPA ELECTRIC CO	1,992,347	1,992,347
TEAM HEALTH HOLDINGS INC SR SECURED 144A 06/28 13.5	2,211,795	2,162,485
TEAM HEALTH HOLDINGS, INC. 2022 TERM LOAN B	933,295	922,540
TENET HEALTHCARE CORP SR SECURED 11/27 5.125	1,126,648	1,141,868
TENET HEALTHCARE CORP COMPANY GUAR 10/28 6.125	173,863	180,664
CMG MEDIA CORPORATION 2024 TERM LOAN	139,995	135,963
CLOUD SOFTWARE GROUP INC 2024 USD TERM LOAN	444,973	445,926
CLOUD SOFTWARE GROUP INC 2024 1ST LIEN TERM LOAN B	1,774,649	1,774,455
CLOUD SOFTWARE GRP INC SR SECURED 144A 03/29 6.5	2,658,424	2,702,188
TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375	737,710	734,587
TRANSCANADA PIPELINES LTD	3,982,622	3,982,622
TRANSOCEAN INC COMPANY GUAR 144A 05/29 8.25	774,000	758,187
TRANSOCEAN INC COMPANY GUAR 144A 05/31 8.5	465,000	455,855
TRANSOCEAN POSEIDON LTD SR SECURED 144A 02/27 6.875	35,154	37,138
TRIDENT TPI HOLDINGS INC COMPANY GUAR 144A 12/28 12.75	753,630	827,301
TRIUMPH GROUP INC SR SECURED 144A 03/28 9	1,148,774	1,179,716
UNITI GROUP INC COMPANY GUAR 144A 12/27 7.5	167,562	163,761
UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 02/29 6.5	1,548,874	1,596,053
BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5	736,328	775,748
BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9	307,835	309,813
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875	309,000	283,884
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125	913,638	884,783
VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375	555,588	548,579
VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875	346,190	343,448
VENTURE GLOBAL LNG INC SR SECURED 144A 01/30 7	312,116	308,554
VIKING BAKED GOODS ACQUI SR SECURED 144A 11/31 8.625	1,465,289	1,440,134
VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5	1,012,185	938,883
VIRGIN MEDIA VEND FIN IV SR UNSECURED 144A 07/28 5	350,123	376,125
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8	219,417	200,002
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	1,307,649	1,331,833
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/46 4.65	27,922	26,113
WALGREENS BOOTS ALLIANCE SR UNSECURED 08/29 8.125	1,380,096	1,348,218
FIELDWOOD ENERGY LLC RESTRICTED COMMON EQUITY (OLD	97,090	3
CARLSON TRAVEL INC EQUITY	0	4
TOURMALINE OIL CORP COMMON STOCK	0	93,155
FIELDWOOD COMMON EQUITY	243,822	11
WATCO COS LLC/FINANCE CO SR UNSECURED 144A 08/32 7.125	558,000	575,158
WAYFAIR LLC SR SECURED 144A 10/29 7.25	1,602,786	1,581,209
WEATHERFORD INTERNATIONAL COMPANY GUAR 144A 04/30 8.625	1,083,550	1,143,833
VERITAS SERIES G 1 PREFERRED PREFERRED STOCK	31,281	31,281
VERITAS SERIES G PREFERRED STO PREFERRED STOCK	45,224	45,281
WILSONART LLC SR UNSECURED 144A 08/32 11	934,460	918,425
WINDSTREAM SERVICES/ESCR SR SECURED 144A 10/31 8.25	301,913	300,551
WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	795,016	790,309
TRAVEL + LEISURE CO SR SECURED 144A 07/26 6.625	766,159	763,070
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375	670,805	683,525
ZAYO GROUP HOLDINGS INC SR SECURED 144A 03/27 4	204,400	206,586
ZAYO GROUP HOLDINGS INC SR UNSECURED 144A 03/28 6.125	809,831	774,342
ZAYO GROUP HOLDINGS INC USD TERM LOAN	796,949	790,655
RADIOLOGY PARTNERS INC 2024 EXTENDED TERM LOAN B	1,493,336	1,643,750
CLOVER HOLDINGS 2 LLC FIXED TERM LOAN B	1,891,000	1,891,000
VERITAS US INC 2024 PRIORITY TERM LOAN	220,473	219,371
VENGA FINANCE SARL 2024 TERM LOAN	1,048	1,054
BAE SYSTEMS PLC COMMON STOCK GBP.025	981,207	2,173,394
BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25	3,290,863	3,235,400

IMPERIAL BRANDS PLC COMMON STOCK GBP.1	2,099,040	2,068,703
HSBC HOLDINGS PLC COMMON STOCK USD.5	3,579,649	3,977,313
BRP INC/CA SUB VOTING COMMON STOCK	1,242,432	967,174
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568	1,249,548	2,040,091
BAUSCH HEALTH COS INC COMMON STOCK	928,788	512,243
LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1	2,834,303	2,145,324
B2GOLD CORP COMMON STOCK	1,829,019	1,213,920
CI FINANCIAL CORP COMMON STOCK	1,082,087	2,281,346
CAN IMPERIAL BK OF COMMERCE COMMON STOCK	2,856,152	4,122,261
CANADIAN TIRE CORP CLASS A COMMON STOCK	2,748,145	2,386,799
CANADIAN WESTERN BANK COMMON STOCK	846,184	1,437,909
CENOVUS ENERGY INC COMMON STOCK	1,839,063	1,436,304
CENTERRA GOLD INC COMMON STOCK	344,006	342,397
CES ENERGY SOLUTIONS CORP COMMON STOCK	1,095,620	1,378,812
VALE SA COMMON STOCK	1,970,553	1,314,777
EMBOTELLADORA ANDINA PREF B PREFERENCE	1,248,975	1,826,817
GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5	910,715	1,227,109
KIMBERLY CLARK DE MEXICO A COMMON STOCK	1,653,189	1,419,373
GRUPO MEXICO SAB DE CV SER B COMMON STOCK	1,749,102	1,539,854
PETROBRAS PETROLEO BRAS PR PREFERENCE	3,045,847	2,545,898
CIA SANEAMENTO DO PARANA PRF PREFERENCE	1,835,004	2,155,356
EMPIRE CO LTD A COMMON STOCK	2,494,932	2,496,316
BT GROUP PLC COMMON STOCK GBP.05	2,694,729	1,756,996
BARCLAYS PLC COMMON STOCK GBP.25	1,361,994	2,549,293
FINNING INTERNATIONAL INC COMMON STOCK	1,974,078	1,785,055
BOUYGUES SA COMMON STOCK EUR1.0	3,021,221	2,145,560
GENERALI COMMON STOCK	2,073,639	3,046,890
CARLSBERG AS B COMMON STOCK DKK20.0	594,123	586,370
FRESENIUS SE + CO KGAA COMMON STOCK	1,146,790	868,267
UNITED INTERNET AG REG SHARE COMMON STOCK	1,557,113	949,238
INDRA SISTEMAS SA COMMON STOCK EUR.2	1,391,922	1,605,672
MEDIOBANCA SPA COMMON STOCK	2,523,592	3,241,405
DANSKE BANK A/S COMMON STOCK DKK10.0	3,321,513	2,698,425
DHL GROUP COMMON STOCK	4,417,304	4,729,038
OMV AG COMMON STOCK	2,537,490	1,778,616
SWEDBANK AB A SHARES COMMON STOCK	2,397,545	2,489,382
BAYER AG REG COMMON STOCK	1,663,414	535,991
BILFINGER SE COMMON STOCK	1,080,025	1,020,097
ALLIANZ SE REG COMMON STOCK	4,028,380	5,453,999
SOCIETE BIC SA COMMON STOCK EUR3.82	1,050,773	1,314,692
VOLKSWAGEN AG PREF PREFERENCE	2,814,175	1,355,354
A2A SPA COMMON STOCK EUR.52	1,986,504	2,812,195
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	3,931,385	4,912,370
LUNDIN GOLD INC COMMON STOCK	1,205,520	1,159,716
MERCEDES BENZ GROUP AG COMMON STOCK	4,010,137	2,885,773
ORANGE POLSKA SA COMMON STOCK PLN3.0	1,311,816	1,337,785
MAGNA INTERNATIONAL INC COMMON STOCK	1,547,543	1,211,459
MANULIFE FINANCIAL CORP COMMON STOCK	3,216,044	6,104,164
REPSOL SA COMMON STOCK EUR1.0	4,080,576	3,037,143
SANOFI COMMON STOCK EUR2.0	3,212,786	3,921,538
WIENERBERGER AG COMMON STOCK	1,309,966	1,478,046
MARTINREA INTERNATIONAL INC COMMON STOCK	1,451,209	784,593
DEUTSCHE BANK AG REGISTERED COMMON STOCK	1,592,536	2,655,254
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	3,537,133	2,731,579
BUZZI SPA COMMON STOCK	1,182,064	2,796,391
INFINEON TECHNOLOGIES AG COMMON STOCK	1,108,057	1,453,407
NOKIA OYJ COMMON STOCK	2,461,943	2,150,712
SONAE COMMON STOCK EUR1.0	1,128,238	1,006,924
JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0	1,414,346	1,320,114
AFRICAN RAINBOW MINERALS LTD COMMON STOCK ZAR.05	1,279,306	1,274,370
AGC INC COMMON STOCK	408,093	344,315
ANZ GROUP HOLDINGS LTD COMMON STOCK	2,598,869	2,608,173
CIMB GROUP HOLDINGS BHD COMMON STOCK	1,939,950	2,848,865
BANK OF QUEENSLAND LTD COMMON STOCK	1,141,160	996,838
GUANGZHOU BAIYUNSHAN PHARM H COMMON STOCK CNY1.0	1,192,869	890,325
JAPAN LIFELINE CO LTD COMMON STOCK	751,555	932,729
UNITED INTEGRATED SERVICES COMMON STOCK TWD10.0	927,073	1,881,865

HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	1,903,879	791,882
IDOM INC COMMON STOCK	1,334,373	1,582,422
CHICONY ELECTRONICS CO LTD COMMON STOCK TWD10.0	908,616	1,474,355
DB INSURANCE CO LTD COMMON STOCK KRW500.0	1,771,789	2,032,048
CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	1,685,895	1,203,623
RIO TINTO LTD COMMON STOCK	3,372,353	4,112,620
SK TELECOM COMMON STOCK KRW100.0	1,168,928	1,184,204
UNITED TRACTORS TBK PT COMMON STOCK IDR250.0	1,092,407	964,199
JARDINE CYCLE + CARRIAGE LTD COMMON STOCK	1,561,961	1,372,682
KDDI CORP COMMON STOCK	1,165,608	1,462,937
SCREEN HOLDINGS CO LTD COMMON STOCK	222,807	223,422
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	1,796,613	1,833,033
MITSUBISHI HC CAPITAL INC COMMON STOCK	1,919,813	2,664,672
GOLD FIELDS LTD COMMON STOCK ZAR.5	1,215,662	1,516,385
INDOFOOD SUKSES MAKMUR TBK P COMMON STOCK IDR100.0	1,196,100	1,080,296
LG UPLUS CORP COMMON STOCK KRW5000.0	1,769,689	1,182,356
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	4,720,173	3,830,187
TRIPOD TECHNOLOGY CORP COMMON STOCK TWD10.0	1,490,656	2,469,917
SINO AMERICAN SILICON PRODUC COMMON STOCK TWD10.0	1,567,833	996,919
GUNMA BANK LTD/THE COMMON STOCK	1,811,190	2,450,660
YUEXIU TRANSPORT INFRASTRUCT COMMON STOCK HKD.1	987,359	527,842
DB HITEK CO LTD COMMON STOCK KRW5000.0	1,435,045	551,693
CHINA MERCHANTS PORT HOLDING COMMON STOCK	1,254,902	1,240,049
EXXARO RESOURCES LTD COMMON STOCK ZAR.01	1,716,730	1,455,618
SIMPLO TECHNOLOGY CO LTD COMMON STOCK TWD10.0	944,533	1,089,844
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	2,847,837	2,899,956
SFA ENGINEERING CORP COMMON STOCK KRW500.0	1,244,974	505,995
SUMITOMO MITSUI TRUST GROUP COMMON STOCK	2,582,849	3,030,466
CHIPBOND TECHNOLOGY CORP COMMON STOCK TWD10.0	1,543,514	1,545,938
HONDA MOTOR CO LTD COMMON STOCK	3,882,097	3,653,878
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.0	2,459,056	1,643,110
ITOCHU CORP COMMON STOCK	307,813	772,436
KAMIGUMI CO LTD COMMON STOCK	1,360,718	1,274,523
KIATNAKIN PHATRA BAN FOREIGN FOREIGN SH. THB10.0 A	2,058,386	1,525,187
KOMATSU LTD COMMON STOCK	2,421,426	2,618,414
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	3,325,255	6,100,094
MTN GROUP LTD COMMON STOCK ZAR.0001	1,934,079	1,751,564
MARUBENI CORP COMMON STOCK	2,430,071	3,591,186
SINOTRANS LIMITED H COMMON STOCK CNY1.0	1,728,990	1,496,262
YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25	1,493,263	863,510
MIZUHO FINANCIAL GROUP INC COMMON STOCK	3,259,413	4,429,701
SOJITZ CORP COMMON STOCK	1,701,655	2,117,326
mitsui + co LTD COMMON STOCK	1,126,488	2,022,499
mitsui chemicals inc COMMON STOCK	1,854,969	1,388,795
POWERTECH TECHNOLOGY INC COMMON STOCK TWD10.0	1,678,246	1,603,868
NGK INSULATORS LTD COMMON STOCK	1,594,351	1,593,390
NIPPON SHINYAKU CO LTD COMMON STOCK	1,434,054	1,401,074
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	4,115,127	4,490,976
NOMURA HOLDINGS INC COMMON STOCK	2,302,171	3,115,197
ONO PHARMACEUTICAL CO LTD COMMON STOCK	2,359,228	1,140,905
ORIX CORP COMMON STOCK	1,145,431	2,283,421
CHINA WATER AFFAIRS GROUP COMMON STOCK HKD.01	852,585	528,896
JB HI FI LTD COMMON STOCK	815,222	1,571,716
PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0	1,622,171	2,496,839
QANTAS AIRWAYS LTD COMMON STOCK	1,772,295	2,368,686
QBE INSURANCE GROUP LTD COMMON STOCK	2,153,961	2,165,936
RICOH LEASING CO LTD COMMON STOCK	1,445,355	1,593,739
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	2,825,816	1,987,569
SANKYU INC COMMON STOCK	1,002,959	901,787
SHIONOGI + CO LTD COMMON STOCK	1,881,938	1,757,861
OPEN TEXT CORP COMMON STOCK	1,114,113	961,702
STOCKLAND REIT	535,856	518,897
SUMITOMO CORP COMMON STOCK	1,659,230	1,749,336
TEVA PHARMACEUTICAL IND LTD COMMON STOCK ILS.1	1,292,706	2,147,727
TOKAI RIKI CO LTD COMMON STOCK	1,432,513	1,032,482
TOKUYAMA CORP COMMON STOCK	1,501,268	1,431,527
TOYOTA MOTOR CORP COMMON STOCK	452,644	514,458

TRANSCOSMOS INC COMMON STOCK	895,933	727,914
UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.0	2,173,050	1,697,865
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	1,467,344	1,937,749
UNITED OVERSEAS BANK LTD COMMON STOCK	3,025,964	3,541,922
LUKOIL PJSC SPON ADR ADR RUB.025	2,298,514	226,200
YAMAHA MOTOR CO LTD COMMON STOCK	2,086,472	2,402,199
YOKOHAMA RUBBER CO LTD COMMON STOCK	1,979,301	2,009,799
NOVARTIS AG REG COMMON STOCK CHF.49	7,374,972	8,896,916
ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK	8,578,552	8,457,931
ADECCO GROUP AG REG COMMON STOCK CHF.1	1,365,983	604,491
VONTobel HOLDING AG REG COMMON STOCK CHF1.0	1,261,032	1,382,532
EQUINOR ASA COMMON STOCK NOK2.5	2,411,034	1,927,871
JUMBO SA COMMON STOCK EUR.88	138,604	139,218
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	2,233,151	2,186,749
BNP PARIBAS COMMON STOCK EUR2.0	4,873,892	4,721,818
OTP BANK PLC COMMON STOCK HUF100.0	244,675	245,694
STATE STREET TR STIF FUND	4,402,406	4,402,406
SUNCOR ENERGY INC COMMON STOCK	2,773,251	3,967,231
WHITECAP RESOURCES INC COMMON STOCK	1,589,737	1,513,475
CHINA SUNTIEN GREEN ENERGY H COMMON STOCK CNY1.0	650,429	1,092,922
SWISS RE AG COMMON STOCK CHF.1	2,404,200	2,866,494
RICHTER GEDEON NYRT COMMON STOCK HUF100.0	634,721	853,441
UBS GROUP AG REG COMMON STOCK USD.1	2,124,749	3,676,118
GOLFZON CO LTD COMMON STOCK KRW500.0	1,321,746	639,717
MACNICA HOLDINGS INC COMMON STOCK	1,476,452	1,757,899
BILIA AB A SHS COMMON STOCK SEK2.5	1,367,657	1,698,020
RUBIS COMMON STOCK EUR1.25	1,651,029	1,446,573
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	3,123,951	3,804,847
DNB BANK ASA COMMON STOCK NOK12.5	3,551,194	3,648,029
DAIMLER TRUCK HOLDING AG COMMON STOCK	751,672	904,349
NIPPON EXPRESS HOLDINGS INC COMMON STOCK	1,373,413	1,064,334
BOLIDEN AB COMMON STOCK SEK2.11	1,882,976	1,539,960
SANDOZ GROUP AG COMMON STOCK CHF.05	398,020	745,656
QUALITY HOUSE PCL FOREIGN FOREIGN SH. THB1.0 A	1,310,527	684,005
CENCOSUD SA COMMON STOCK	1,438,509	1,563,741
SAINSBURY (J) PLC COMMON STOCK GBP.285714	1,966,363	2,157,366
SUPER RETAIL GROUP LTD COMMON STOCK	1,168,953	1,618,456
PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	1,653,048	1,345,703
NIHON CHOUZAI CO LTD COMMON STOCK	668,613	371,199
MOWI ASA COMMON STOCK NOK7.5	771,286	704,762
AKBANK T.A.S. COMMON STOCK TRY1.0	1,802,197	1,875,965
FUYO GENERAL LEASE CO LTD COMMON STOCK	1,007,327	878,468
COCA COLA ICECEK AS COMMON STOCK TRY1.0	1,041,848	2,954,056
XINYI GLASS HOLDINGS LTD COMMON STOCK HKD.1	1,377,028	426,599
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0	1,991,888	2,094,367
VIENNA INSURANCE GROUP AG COMMON STOCK	1,438,911	1,345,094
LEONARDO SPA COMMON STOCK	730,462	2,905,226
MITSUBISHI CHEMICAL GROUP CO COMMON STOCK	1,353,907	723,068
MERCIALYS REIT EUR1.0	1,505,263	1,412,255
LONKING HOLDINGS LTD COMMON STOCK HKD.1	1,248,924	684,636
IPSEN COMMON STOCK EUR1.0	1,451,872	1,776,763
AVOLTA AG COMMON STOCK CHF5.0	229,960	227,323
HANA FINANCIAL GROUP COMMON STOCK KRW5000.0	3,151,098	3,561,213
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.0	1,530,704	2,077,771
NORSK HYDRO ASA COMMON STOCK NOK1.098	906,777	676,206
KONECRANES OYJ COMMON STOCK EUR.5	1,177,768	2,300,425
SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.0	1,351,812	1,184,879
BANK OF CHINA LTD H COMMON STOCK CNY1.0	1,529,672	2,002,900
TOTALENERGIES SE COMMON STOCK EUR2.5	7,798,006	7,339,144
KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1	1,001,733	816,328
THE UNITED LABORATORIES INTE COMMON STOCK HKD.01	1,296,218	2,612,674
SKF AB B SHARES COMMON STOCK SEK2.5	1,720,824	1,578,243
VOLVO AB B SHS COMMON STOCK SEK1.26	3,574,204	5,187,614
FUKUOKA FINANCIAL GROUP INC COMMON STOCK	2,731,348	3,062,420
JBS SA COMMON STOCK	1,394,648	2,378,536
REXEL SA COMMON STOCK EUR5.0	1,647,354	2,338,449
ORKLA ASA COMMON STOCK NOK1.25	734,977	809,672

YANGZIJIANG SHIPBUILDING COMMON STOCK	1,218,137	2,914,603
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0	1,987,210	2,087,041
SAMSUNG CARD CO COMMON STOCK KRW5000.0	1,130,469	1,042,424
ANGLO AMERICAN PLC COMMON STOCK USD.54945	1,270,953	1,791,207
CIA ENERGETICA MINAS GER PRF PREFERENCE	2,495,365	3,024,029
3I GROUP PLC COMMON STOCK GBP.738636	1,121,015	4,026,125
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	42,485	42,370
MEGACABLE HOLDINGS CPO UNIT	993,327	736,331
SINOTRUK HONG KONG LTD COMMON STOCK	1,525,996	2,766,367
INDO TAMBANGRAYA MEGAH TBK P COMMON STOCK IDR500.0	1,474,781	1,254,295
SINOPHARM GROUP CO H COMMON STOCK CNY1.0	1,918,022	2,136,595
SPAREBANK 1 SOR NORGE ASA COMMON STOCK NOK25.0	1,319,630	1,550,244
CHINA MINSHENG BANKING COR H COMMON STOCK CNY1.0	1,552,326	944,368
INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.1	1,945,109	1,694,642
YOUNGONE CORP COMMON STOCK KRW500.0	1,116,264	722,915
POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1	1,660,601	1,772,297
FAR EAST HORIZON LTD COMMON STOCK	1,565,185	1,144,518
MIRAIT ONE CORP COMMON STOCK	1,594,993	1,576,070
CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005	1,521,034	1,096,351
SANSIRI PUBLIC CO LTD FORGN FOREIGN SH. THB1.07 A	1,364,532	1,404,512
AGEAS COMMON STOCK	2,310,309	2,146,571
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0	2,741,466	3,013,119
COCA COLA HBC AG DI COMMON STOCK CHF6.7	2,420,618	3,253,900
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	4,368,151	5,540,082
FUSHENG PRECISION CO LTD COMMON STOCK TWD10.0	1,254,387	1,796,733
MOL HUNGARIAN OIL AND GAS PL COMMON STOCK HUF125.0	1,454,707	1,427,322
ASR NEDERLAND NV COMMON STOCK EUR.16	1,988,027	2,223,304
OLD MUTUAL LTD COMMON STOCK	1,587,003	404,034
ABSA GROUP LTD COMMON STOCK ZAR2.0	2,083,688	1,322,317
MEBUKI FINANCIAL GROUP INC COMMON STOCK	1,514,181	2,009,946
VALMET OYJ COMMON STOCK	1,305,257	1,036,387
PROSUS NV COMMON STOCK EUR.05	692,632	663,181
ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	4,352,575	4,287,628
AIRTEL AFRICA PLC COMMON STOCK USD.5	1,420,387	1,387,158
VERALLIA COMMON STOCK EUR3.38	1,372,346	879,968
TESCO PLC COMMON STOCK GBP.0633333	2,724,358	3,312,323
WH GROUP LTD COMMON STOCK USD.0001	2,708,997	2,569,818
NATWEST GROUP PLC COMMON STOCK GBP1.0769	2,594,793	4,658,817
HORIZON CONSTRUCTION DEVELOP COMMON STOCK USD.00002	36,398	26,339
STELLANTIS NV COMMON STOCK EUR.01	1,727,189	1,173,325
GSK PLC COMMON STOCK GBP.3125	9,226,002	8,140,043
HELIA GROUP LTD COMMON STOCK	1,354,745	1,484,265
SHELL PLC COMMON STOCK EUR.07	9,621,796	9,569,508
VIBRA ENERGIA SA COMMON STOCK	1,277,111	724,533
AVIVA PLC COMMON STOCK GBP.3289474	2,346,610	1,491,697
COMPUTACENTER PLC COMMON STOCK GBP.075555	1,342,686	1,221,357
3SBIO INC COMMON STOCK USD.00001	1,384,976	1,319,246
DEUTSCHE PFANDBRIEFBANK AG COMMON STOCK	1,245,789	445,722
UNICREDIT SPA COMMON STOCK	2,190,681	3,562,413
SSY GROUP LTD COMMON STOCK HKD.02	1,241,039	1,188,476
ABN AMRO BANK NV CVA DUTCH CERT EUR1.0	3,612,025	1,874,901
RYANAIR HOLDINGS PLC COMMON STOCK EUR.006	159,476	153,986
ORIGIN PROPERTY PCL F FOREIGN SH. THB.5 A	1,172,020	432,139
DOOSAN BOBCAT INC COMMON STOCK KRW500.0	1,816,780	1,360,473
SIGNIFY NV COMMON STOCK EUR.01	1,812,309	1,146,354
NORDEA BANK ABP COMMON STOCK EUR1.0	1,968,239	1,879,203
BAWAG GROUP AG COMMON STOCK	1,543,656	3,159,559
BANCO COMERCIAL PORTUGUES R COMMON STOCK	1,351,278	1,428,770
AGREE REALTY CORP REIT USD.0001	474,332	448,978
BIG YELLOW GROUP PLC REIT GBP.1	328,062	301,983
AMERICOLD REALTY TRUST INC REIT USD.01	1,414,569	1,028,976
AVALONBAY COMMUNITIES INC REIT USD.01	1,091,270	1,057,836
CAESARS ENTERTAINMENT INC COMMON STOCK	1,507,325	1,324,401
CAMDEN PROPERTY TRUST REIT USD.01	510,617	418,556
CROWN CASTLE INC REIT USD.01	2,912,934	2,522,583
DIGITAL REALTY TRUST INC REIT USD.01	4,592,420	6,229,071
DREAM INDUSTRIAL REAL ESTATE REIT	1,610,214	1,337,646

EQUINIX INC REIT USD.001	3,358,127	4,154,373
EQUITY LIFESTYLE PROPERTIES REIT USD.01	796,356	798,867
ESSEX PROPERTY TRUST INC REIT USD.0001	1,009,499	1,209,980
EXTRA SPACE STORAGE INC REIT USD.01	1,922,048	1,986,090
FIRST CAPITAL REAL ESTATE IN REIT	333,714	337,030
HEALTHCARE REALTY TRUST INC REIT USD.01	1,928,243	1,532,026
HIGHWOODS PROPERTIES INC REIT USD.01	760,110	609,551
HOST HOTELS + RESORTS INC REIT USD.01	1,590,098	1,543,039
INVITATION HOMES INC REIT USD.01	3,846,848	3,515,805
IRON MOUNTAIN INC REIT USD.01	1,513,727	2,504,246
KIMCO REALTY CORP REIT USD.01	1,284,941	1,609,079
LAMAR ADVERTISING CO A REIT USD.001	319,076	316,281
TAG IMMOBILIEN AG COMMON STOCK	167,864	259,641
CAPITALAND INTEGRATED COMMERC REIT	1,121,952	1,043,021
JAPAN METROPOLITAN FUND INVE REIT	493,242	419,548
ORIX JREIT INC REIT	384,266	384,250
MITSUBISHI ESTATE CO LTD COMMON STOCK	1,667,766	1,402,966
NETSCOUT SYSTEMS INC COMMON STOCK	2,589,272	2,490,545
OMEGA HEALTHCARE INVESTORS REIT USD.1	1,345,463	1,388,717
STOCKLAND REIT	1,106,706	1,169,608
SUN HUNG KAI PROPERTIES COMMON STOCK	1,099,345	956,195
PACS GROUP INC COMMON STOCK USD.001	405,332	145,154
PROLOGIS INC REIT USD.01	5,091,325	5,285,317
PUBLIC STORAGE REIT USD.1	2,969,281	3,113,577
REALTY INCOME CORP REIT USD1.0	1,799,747	1,660,784
KLEPIERRE REIT EUR1.4	1,301,902	1,390,062
CECINA SA REIT EUR7.5	346,935	306,552
SIMON PROPERTY GROUP INC REIT USD.0001	2,912,739	4,689,623
STATE STREET TRUST FUND	966,452	966,452
SUN COMMUNITIES INC REIT USD.01	3,103,884	2,874,670
UDR INC REIT USD.01	1,821,978	2,015,092
VICI PROPERTIES INC REIT USD.01	2,210,244	2,124,414
WELLTOWER INC REIT USD1.0	4,949,022	7,909,139
WEYERHAEUSER CO REIT USD1.25	1,321,761	1,172,729
NOMURA REAL ESTATE MASTER FUND REIT	421,180	375,004
WAREHOUSES DE PAUW SCA REIT	375,328	281,424
DIGITAL CORE REIT MANAGEMENT REIT	481,541	454,780
FASTIGHETER AB BALDER B SHRS COMMON STOCK SEK1.0	973,974	1,042,424
INVINCIBLE INVESTMENT CORP REIT	374,961	393,847
GOODMAN GROUP REIT	2,767,960	3,081,324
GRAINGER PLC COMMON STOCK GBP.05	351,598	312,979
KDX REALTY INVESTMENT CORP REIT	1,033,799	888,477
DAIWA OFFICE INVESTMENT CORP REIT	196,273	178,963
LINK REIT REIT	708,013	556,906
CATENA AB COMMON STOCK SEK4.4	213,146	207,877
CHARTER HALL GROUP REIT	676,186	719,340
FRASERS CENTREPOINT TRUST REIT	589,021	558,677
NIPPON ACCOMMODATIONS FUND REIT	616,894	567,727
AEDIFICA REIT	456,853	427,036
SAFESTORE HOLDINGS PLC REIT GBP.01	845,705	618,007
ARGAN REIT EUR2.0	360,689	271,515
PARKWAYLIFE REAL ESTATE REIT	695,484	742,743
VGP COMMON STOCK EUR55.0	265,717	179,440
LONDONMETRIC PROPERTY PLC REIT GBP.1	476,164	438,334
SEGRO PLC REIT GBP.1	320,547	251,441
INGENIA COMMUNITIES GROUP REIT	637,038	621,536
NIPPON PROLOGIS REIT INC REIT	367,900	323,372
LEG IMMOBILIEN SE COMMON STOCK	578,787	714,647
VONOVIA SE COMMON STOCK	1,524,090	1,608,822
WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	808,036	682,628
UNIBAIL RODAMCO WESTFIELD REIT EUR5.0	509,704	548,346
NYFOSA AB COMMON STOCK SEK.5	205,486	202,270
TRITAX BIG BOX REIT PLC REIT GBP.01	889,165	727,557
NATIONAL STORAGE REIT REIT	662,578	630,820
CELLNEX TELECOM SA COMMON STOCK EUR.25	612,564	546,434
LAND SECURITIES GROUP PLC REIT GBP.1066667	930,047	860,296
NETSCOUT SYSTEMS INC COMMON STOCK	1,039,949	841,528

STATE STREET TR STIF FUND	516,255	516,255
AEP TRANSMISSION CO LLC SR UNSECURED 06/49 3.8	300,230	224,271
AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75	654,397	513,410
AT+T INC SR UNSECURED 09/53 3.5	13,111,600	9,917,196
ABBVIE INC SR UNSECURED 03/54 5.4	12,555,529	11,871,425
ACCENTURE CAPITAL INC COMPANY GUAR 10/34 4.5	1,908,110	1,815,297
ALABAMA POWER CO SR UNSECURED 03/52 3	753,640	498,351
ALTRIA GROUP INC COMPANY GUAR 02/51 3.7	1,422,467	1,136,231
AMAZON.COM INC SR UNSECURED 06/50 2.5	1,128,338	681,294
AMAZON.COM INC SR UNSECURED 05/41 2.875	704,222	489,368
AMAZON.COM INC SR UNSECURED 05/61 3.25	466,146	306,437
AMERICAN ELECTRIC POWER SR UNSECURED 12/28 4.3	1,146,893	1,123,337
AMERICAN INTERNATIONAL SR UNSECURED 04/48 4.75	826,868	750,065
AMERICAN INTL GROUP SR UNSECURED 06/50 4.375	1,436,679	1,177,620
AMERICAN INTERNATIONAL SR UNSECURED 03/33 5.125	298,191	300,702
AMGEN INC SR UNSECURED 02/40 3.15	896,427	671,335
AMGEN INC SR UNSECURED 02/50 3.375	839,901	596,866
AMGEN INC SR UNSECURED 02/52 4.2	414,680	317,853
AMGEN INC SR UNSECURED 02/62 4.4	1,168,558	903,034
AMGEN INC SR UNSECURED 03/53 4.875	3,603,855	3,112,802
AMGEN INC SR UNSECURED 03/43 5.6	1,700,441	1,668,514
AMGEN INC SR UNSECURED 03/53 5.65	6,470,708	6,234,394
AMGEN INC SR UNSECURED 03/63 5.75	2,298,558	2,232,477
AMPHENOL CORP SR UNSECURED 11/54 5.375	1,758,622	1,706,886
ANALOG DEVICES INC SR UNSECURED 10/41 2.8	1,299,822	926,423
ANALOG DEVICES INC SR UNSECURED 10/51 2.95	1,677,052	1,060,564
ANALOG DEVICES INC SR UNSECURED 04/54 5.3	2,406,421	2,308,291
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439	115,942	84,783
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55	2,817,026	2,666,447
ELEVANCE HEALTH INC SR UNSECURED 02/55 5.7	2,158,195	2,094,237
ELEVANCE HEALTH INC SR UNSECURED 11/64 5.85	1,992,166	1,933,038
AON CORP/AON GLOBAL HOLD COMPANY GUAR 02/52 3.9	1,996,684	1,630,548
AON CORP/AON GLOBAL HOLD COMPANY GUAR 02/33 5.35	659,708	657,576
AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75	3,168,617	3,119,146
ARTHUR J GALLAGHER + CO SR UNSECURED 02/55 5.55	5,072,267	4,937,946
ASTRAZENECA PLC SR UNSECURED 01/29 4	1,760,368	1,711,221
ASTRAZENECA PLC SR UNSECURED 08/30 1.375	31,636	31,643
ASTRAZENECA FINANCE LLC COMPANY GUAR 05/31 2.25	43,945	37,504
ASTRAZENECA FINANCE LLC COMPANY GUAR 03/28 4.875	2,713,508	2,735,317
ASTRAZENECA FINANCE LLC COMPANY GUAR 02/31 4.9	124,846	124,882
ASTRAZENECA FINANCE LLC COMPANY GUAR 02/34 5	775,110	766,638
BAE SYSTEMS PLC SR UNSECURED 144A 03/54 5.5	2,297,829	2,214,353
BAT CAPITAL CORP COMPANY GUAR 08/37 4.39	1,184,891	1,187,449
BAT CAPITAL CORP COMPANY GUAR 08/47 4.54	1,076,175	959,718
BAT CAPITAL CORP COMPANY GUAR 09/49 4.758	1,209,000	980,097
BHP BILLITON FIN USA LTD COMPANY GUAR 09/53 5.5	658,878	650,102
BANK OF AMERICA CORP SR UNSECURED 06/41 VAR	899,984	664,735
BANK OF AMERICA CORP SR UNSECURED 10/31 VAR	731,927	626,617
BANK OF AMERICA CORP SR UNSECURED 04/42 VAR	1,759,000	1,316,636
BANK OF NY MELLON CORP SR UNSECURED 11/35 VAR	2,360,000	2,347,634
BAXTER INTERNATIONAL INC SR UNSECURED 02/32 2.539	710,257	724,843
BAXTER INTERNATIONAL INC SR UNSECURED 12/51 3.132	1,601,626	1,078,595
BECTON DICKINSON + CO SR UNSECURED 02/34 5.11	2,395,347	2,375,125
BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2	1,640,506	1,360,605
BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/52 3.85	2,095,936	1,883,724
BOEING CO SR UNSECURED 05/49 3.9	1,061,764	766,093
BOEING CO SR UNSECURED 05/40 5.705	1,256,031	923,683
BOEING CO SR UNSECURED 05/50 5.805	1,830,749	1,630,013
BOEING CO SR UNSECURED 05/60 5.93	1,277,862	1,263,162
BOSTON PROPERTIES LP SR UNSECURED 01/34 6.5	425,706	447,560
BOSTON PROPERTIES LP SR UNSECURED 01/35 5.75	3,057,309	2,971,288
BP CAP MARKETS AMERICA COMPANY GUAR 09/33 4.893	2,381,730	2,328,003
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55	503,899	485,064
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/52 3.7	652,514	634,944
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/53 6.25	1,857,740	1,943,074
BRISTOL MYERS SQUIBB CO SR UNSECURED 11/63 6.4	523,921	562,309
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/54 5.55	7,501,677	7,283,637

BRISTOL MYERS SQUIBB CO SR UNSECURED 02/64 5.65	1,246,204	1,205,837
BROADCOM INC COMPANY GUAR 04/29 4.75	1,871,301	1,870,781
BROADCOM INC SR UNSECURED 144A 04/34 3.469	1,651,931	1,749,448
BROADCOM INC SR UNSECURED 144A 04/32 4.15	292,358	274,953
BROADCOM INC SR UNSECURED 144A 05/37 4.926	1,340,334	1,294,245
BROADCOM INC SR UNSECURED 10/34 4.8	608,737	588,706
CIGNA GROUP/THE SR UNSECURED 02/34 5.25	1,184,443	1,162,485
CSX CORP SR UNSECURED 03/48 4.3	1,204,076	1,030,555
CSX CORP SR UNSECURED 11/48 4.75	832,772	740,474
CSX CORP SR UNSECURED 03/49 4.5	1,222,365	1,014,884
CSX CORP SR UNSECURED 09/49 3.35	226,418	158,410
CSX CORP SR UNSECURED 05/51 2.5	587,258	342,897
CSX CORP SR UNSECURED 11/52 4.5	335,806	285,498
CVS HEALTH CORP SR UNSECURED 02/53 5.625	1,008,546	897,125
CVS HEALTH CORP SR UNSECURED 06/53 5.875	577,001	532,104
CVS HEALTH CORP SR UNSECURED 06/63 6	1,603,727	1,492,191
CVS HEALTH CORP SR UNSECURED 06/54 6.05	1,014,364	960,444
CAIXABANK SA SR UNSECURED 144A 06/35 VAR	1,601,712	1,599,339
THE CAMPBELLS COMPANY SR UNSECURED 10/54 5.25	1,120,702	1,021,591
CANADIAN NATL RAILWAY SR UNSECURED 11/53 6.125	590,307	638,028
CANADIAN NATL RAILWAY SR UNSECURED 09/34 4.375	582,879	549,448
CANADIAN NATL RESOURCES SR UNSECURED 06/47 4.95	111,866	87,550
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1	1,482,418	964,484
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/34 VAR	882,994	891,226
CENTENE CORP SR UNSECURED 10/30 3	1,545,000	1,333,503
CENTERPOINT ENERGY INC SR UNSECURED 11/28 4.25	896,391	869,245
CENTERPOINT ENER HOUSTON GENL REF MOR 03/35 5.05	448,237	440,103
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	1,693,835	1,481,092
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7	4,013,356	3,030,526
CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25	3,926,324	3,692,412
CHEVRON USA INC COMPANY GUAR 08/50 2.343	1,140,185	645,088
CHEVRON CORP SR UNSECURED 05/50 3.078	544,498	342,703
REPUBLIC OF CHILE SR UNSECURED 01/61 3.1	2,191,560	1,350,960
REPUBLIC OF CHILE SR UNSECURED 01/52 4	428,388	351,923
CHUBB INA HOLDINGS LLC COMPANY GUAR 03/34 5	2,469,930	2,433,541
CISCO SYSTEMS INC SR UNSECURED 02/54 5.3	1,980,008	1,933,872
CISCO SYSTEMS INC SR UNSECURED 02/64 5.35	2,331,648	2,247,820
CITIGROUP INC SR UNSECURED 11/32 VAR	1,097,261	1,225,644
COCA COLA CO/THE SR UNSECURED 05/54 5.3	4,836,783	4,700,868
COCA COLA CO/THE SR UNSECURED 05/64 5.4	1,107,799	1,060,398
COCA COLA CO/THE SR UNSECURED 01/55 5.2	3,579,883	3,407,299
COMCAST CORP COMPANY GUAR 06/54 5.65	6,084,414	5,663,861
COMMONWEALTH EDISON CO 1ST MORTGAGE 11/49 3.2	744,128	499,084
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 07/31 2.05	349,055	292,601
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 08/34 4.95	149,367	146,303
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/52 3.8	1,671,304	1,289,148
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/54 5.55	248,231	241,217
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/55 5.5	1,826,091	1,738,649
CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25	512,708	428,617
CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9	1,461,427	1,414,487
CONSUMERS ENERGY CO 1ST MORTGAGE 05/33 4.625	1,218,275	1,181,872
UBS GROUP AG SR UNSECURED 144A 05/32 VAR	222,760	217,589
CROWN CASTLE INC SR UNSECURED 03/34 5.8	1,136,737	1,138,623
DEUTSCHE BANK NY 09/31 VAR	418,374	404,097
DEUTSCHE BANK NY 11/29 VAR	988,982	962,851
DEUTSCHE BANK NY 09/35 VAR	602,297	569,191
DEUTSCHE BANK NY 01/28 VAR	253,398	285,381
DIAMONDBACK ENERGY INC COMPANY GUAR 04/54 5.75	998,776	952,486
DOW CHEMICAL CO/THE SR UNSECURED 02/54 5.6	2,232,546	2,121,601
DUKE ENERGY CORP SR UNSECURED 09/46 3.75	1,092,352	755,484
DUKE ENERGY CORP SR UNSECURED 08/52 5	348,541	305,920
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/49 3.2	906,561	633,763
DUKE ENERGY CAROLINAS 1ST MORTGAGE 04/31 2.55	835,039	724,544
DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/53 5.35	2,235,968	2,133,399
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/29 3.45	2,166,039	2,060,892
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/50 2.5	68,099	67,820
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/51 2.9	274,505	170,272

DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 11/52 5.95	435,506	458,157
ENI SPA SR UNSECURED 144A 05/54 5.95	2,530,988	2,455,236
EOG RESOURCES INC SR UNSECURED 12/54 5.65	2,594,183	2,531,939
EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR	1,710,000	1,686,194
ELECTRICITE DE FRANCE SA JR SUBORDINA 144A 12/99 VAR	700,000	789,568
ABU DHABI GOVT INT L SR UNSECURED 144A 04/54 5.5	1,769,886	1,769,157
ENTERGY CORP SR UNSECURED 06/50 3.75	813,768	587,070
ENTERGY LOUISIANA LLC COLLATERAL T 04/50 4.2	1,221,671	1,166,992
ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/51 2.9	1,632,238	1,132,514
ENTERGY TEXAS INC 1ST MORTGAGE 03/31 1.75	273,983	226,700
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/35 4.95	424,438	413,436
EQUINIX INC SR UNSECURED 02/52 3.4	552,421	378,278
EQUINOR ASA COMPANY GUAR 04/50 3.7	611,336	462,161
EVERSOURCE ENERGY SR UNSECURED 01/34 5.5	572,636	570,581
EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452	2,717,023	1,859,053
FIRSTENERGY CORP SR UNSECURED 09/30 2.25	1,513,819	1,337,160
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875	2,939,482	1,871,550
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3	1,776,664	1,860,838
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 06/54 5.6	633,609	634,889
FORD MOTOR COMPANY SR UNSECURED 01/43 4.75	340,747	359,855
ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5	446,915	309,278
GENERAL DYNAMICS CORP COMPANY GUAR 06/41 2.85	657,690	470,930
GEORGIA POWER CO SR UNSECURED 05/33 4.95	641,760	636,756
GEORGIA POWER CO SR UNSECURED 03/34 5.25	374,793	373,404
GILEAD SCIENCES INC SR UNSECURED 10/50 2.8	1,853,267	1,603,920
GILEAD SCIENCES INC SR UNSECURED 10/53 5.55	4,175,227	4,009,883
GOLDMAN SACHS GROUP INC SR UNSECURED 07/35 VAR	2,197,369	2,161,746
GOLDMAN SACHS GROUP INC SR UNSECURED 10/35 VAR	1,223,098	1,195,156
HCA INC COMPANY GUAR 03/52 4.625	1,075,945	839,155
HCA INC COMPANY GUAR 03/42 4.375	448,823	372,515
HSBC HOLDINGS PLC SR UNSECURED 03/44 VAR	2,246,123	2,375,129
HOME DEPOT INC SR UNSECURED 12/49 3.125	2,804,350	1,995,626
HOME DEPOT INC SR UNSECURED 03/51 2.375	1,985,945	1,141,298
HOME DEPOT INC SR UNSECURED 06/54 5.3	5,803,365	5,587,304
INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95	783,738	715,319
INTL FLAVOR + FRAGRANCES COMPANY GUAR 144A 12/50 3.468	438,960	288,306
JPMORGAN CHASE + CO SR UNSECURED 11/41 VAR	751,000	509,257
JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR	125,532	102,936
JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR	818,000	690,150
JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	957,889	950,965
JPMORGAN CHASE + CO SR UNSECURED 04/35 VAR	2,765,481	2,813,737
JPMORGAN CHASE + CO SR UNSECURED 07/35 VAR	7,643,409	7,521,864
JPMORGAN CHASE + CO SR UNSECURED 10/28 VAR	2,075,000	2,056,646
JPMORGAN CHASE + CO SR UNSECURED 10/35 VAR	1,738,160	1,682,922
JPMORGAN CHASE + CO SR UNSECURED 11/45 VAR	500,000	488,478
JERSEY CENTRAL PWR + LT SR UNSECURED 144A 03/32 2.75	327,056	266,810
JERSEY CENTRAL PWR + LT SR UNSECURED 144A 01/35 5.1	149,472	146,472
JOHNSON + JOHNSON SR UNSECURED 09/50 2.25	594,742	358,223
JOHNSON + JOHNSON SR UNSECURED 06/54 5.25	5,654,018	5,527,877
JOHNSON CONTROLS/TYCO FI SR UNSECURED 12/32 4.9	402,041	392,541
KEURIG DR PEPPER INC COMPANY GUAR 05/50 3.8	375,913	278,455
KILROY REALTY LP COMPANY GUAR 01/36 6.25	259,580	260,004
KROGER CO SR UNSECURED 09/34 5	399,036	385,019
KROGER CO SR UNSECURED 09/54 5.5	901,271	853,470
ELI LILLY + CO SR UNSECURED 02/54 5	2,461,912	2,276,988
ELI LILLY + CO SR UNSECURED 08/54 5.05	1,761,327	1,642,456
LOCKHEED MARTIN CORP SR UNSECURED 11/54 5.7	689,792	702,207
LOCKHEED MARTIN CORP SR UNSECURED 11/63 5.9	498,669	526,328
LOCKHEED MARTIN CORP SR UNSECURED 02/55 5.2	908,046	862,402
MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9	379,395	259,991
MARSH + MCLENNAN COS INC SR UNSECURED 09/53 5.7	2,011,946	2,025,626
MARSH + MCLENNAN COS INC SR UNSECURED 03/55 5.4	6,165,030	5,948,430
MARRIOTT INTERNATIONAL SR UNSECURED 03/35 5.35	616,243	612,624
MASS INSTITUTE OF TECH UNSECURED 07/51 2.294	994,000	571,923
MASTERCARD INC SR UNSECURED 05/34 4.875	769,903	767,129
MASTERCARD INC SR UNSECURED 01/35 4.55	764,534	728,192
MCDONALD S CORP SR UNSECURED 05/45 4.6	377,033	263,870

MCDONALD S CORP SR UNSECURED 03/47 4.45	252,484	234,415
MCDONALD S CORP SR UNSECURED 09/48 4.45	1,024,594	876,529
MCDONALD S CORP SR UNSECURED 09/49 3.625	758,336	498,865
MCDONALD S CORP SR UNSECURED 09/52 5.15	1,248,063	1,148,056
MERCK + CO INC SR UNSECURED 03/49 4	493,065	345,223
MERCK + CO INC SR UNSECURED 06/50 2.45	787,542	468,611
MERCK + CO INC SR UNSECURED 12/61 2.9	1,184,650	682,647
MERCK + CO INC SR UNSECURED 05/53 5	762,928	698,208
METLIFE INC SR UNSECURED 07/52 5	863,521	784,099
MICROCHIP TECHNOLOGY INC COMPANY GUAR 02/30 5.05	241,791	240,121
MISSISSIPPI POWER CO SR UNSECURED 07/51 3.1	1,706,612	1,121,537
MORGAN STANLEY BANK NA SR UNSECURED 10/27 VAR	3,039,000	3,019,181
MORGAN STANLEY SR UNSECURED 02/26 VAR	3,148,118	3,150,720
MORGAN STANLEY SR UNSECURED 04/35 VAR	1,326,444	1,340,400
MORGAN STANLEY SR UNSECURED 07/35 VAR	835,369	822,596
MORGAN STANLEY SR UNSECURED 11/55 VAR	2,895,222	2,781,607
MORGAN STANLEY SR UNSECURED 04/42 VAR	925,000	685,351
NASDAQ INC SR UNSECURED 06/63 6.1	418,503	429,055
NATIONAL RURAL UTIL COOP COLLATERAL T 03/49 4.3	99,658	80,936
NESTLE CAPITAL CORP COMPANY GUAR 144A 03/54 5.1	2,445,150	2,313,564
NETFLIX INC SR UNSECURED 08/54 5.4	620,694	608,204
NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75	228,346	161,647
NEW YORK LIFE GLOBAL FDG SECURED 144A 08/30 1.2	1,187,989	977,792
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/33 4.55	316,420	303,046
NEW YORK LIFE GLOBAL FDG SECURED 144A 12/29 4.6	433,753	430,821
NORFOLK SOUTHERN CORP SR UNSECURED 11/49 3.4	2,286,974	1,597,475
NORFOLK SOUTHERN CORP SR UNSECURED 08/54 5.35	1,932,096	1,880,164
NORTHERN STATES PWR MINN 1ST MORTGAGE 03/50 2.9	904,667	877,333
NORTHERN STATES PWR MINN 1ST MORTGAGE 06/51 2.6	340,896	270,165
NORTHERN STATES PWR MINN 1ST MORTGAGE 05/53 5.1	265,646	260,369
NORTHERN STATES PWR MINN 1ST MORTGAGE 03/54 5.4	1,991,792	1,927,235
NOVARTIS CAPITAL CORP COMPANY GUAR 08/50 2.75	1,836,507	1,164,621
NUTRIEN LTD SR UNSECURED 03/53 5.8	203,702	202,138
OCI NV COMPANY GUAR 144A 03/33 6.7	563,064	568,709
PECO ENERGY CO 1ST MORTGAGE 09/54 5.25	2,131,096	2,038,616
PNC FINANCIAL SERVICES SR UNSECURED 01/35 VAR	1,291,001	1,291,087
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3	4,031,980	3,577,348
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	9,188,143	6,911,779
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	3,835,556	3,798,367
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 10/54 5.9	1,347,715	1,305,078
PACIFICORP 1ST MORTGAGE 03/51 3.3	163,534	162,925
PACIFICORP 1ST MORTGAGE 06/52 2.9	71,099	66,130
PACIFICORP 1ST MORTGAGE 12/53 5.35	2,534,422	2,530,432
PACIFICORP 1ST MORTGAGE 05/54 5.5	3,384,019	3,306,280
PACIFICORP 1ST MORTGAGE 01/55 5.8	8,111,750	7,925,739
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3	2,276,050	1,175,632
REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87	1,283,847	607,309
REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5	672,035	496,214
REPUBLIC OF PANAMA SR UNSECURED 03/57 7.875	1,158,805	1,166,301
REPUBLIC OF PERU SR UNSECURED 12/60 2.78	1,275,411	699,966
REPUBLIC OF PERU SR UNSECURED 03/41 3.3	466,905	436,259
REPUBLIC OF PERU SR UNSECURED 01/72 3.6	1,281,329	830,665
PFIZER INVESTMENT ENTER COMPANY GUAR 05/53 5.3	9,121,411	8,689,646
PFIZER INC SR UNSECURED 03/29 3.45	1,147,298	1,096,635
PHILIP MORRIS INTL INC SR UNSECURED 03/43 4.125	1,439,461	1,407,010
PHILIP MORRIS INTL INC SR UNSECURED 11/32 5.75	1,154,960	1,190,224
PHILIP MORRIS INTL INC SR UNSECURED 09/33 5.625	898,749	904,268
PHILIP MORRIS INTL INC SR UNSECURED 02/34 5.25	795,203	803,845
PHILIP MORRIS INTL INC SR UNSECURED 11/34 4.9	2,093,416	2,063,652
PRES + FELLOWS OF HARVAR UNSECURED 10/50 2.517	425,000	257,132
PROCTER + GAMBLE CO/THE SR UNSECURED 01/29 4.35	1,347,407	1,341,454
PROCTER + GAMBLE CO/THE SR UNSECURED 10/29 4.15	2,288,689	2,266,298
PROLOGIS LP SR UNSECURED 06/33 4.75	475,119	461,105
PROLOGIS LP SR UNSECURED 06/53 5.25	2,603,412	2,477,798
PROLOGIS LP SR UNSECURED 03/54 5.25	338,859	322,299
PRUDENTIAL FINANCIAL INC SR UNSECURED 02/50 4.35	862,950	705,928
PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7	667,851	485,611

PUBLIC SERVICE COLORADO 1ST MORTGAGE 03/50 3.2	162,940	166,340
PUBLIC SERVICE COLORADO 1ST MORTGAGE 01/51 2.7	571,410	544,425
PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25	2,080,651	2,138,073
PUBLIC SERVICE COLORADO 1ST MORTGAGE 05/54 5.75	685,783	686,363
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/47 3.6	1,338,336	1,018,255
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/49 3.85	128,979	95,127
PUBLIC STORAGE OP CO COMPANY GUAR 05/31 2.3	219,158	187,090
RTX CORP SR UNSECURED 07/50 3.125	645,842	425,153
RTX CORP SR UNSECURED 09/51 2.82	1,310,480	800,169
RTX CORP SR UNSECURED 03/52 3.03	468,826	297,175
RTX CORP SR UNSECURED 03/54 6.4	1,665,390	1,743,014
ROCHE HOLDINGS INC COMPANY GUAR 144A 12/51 2.607	2,053,752	1,224,223
ROCHE HOLDINGS INC COMPANY GUAR 144A 03/54 5.218	2,673,594	2,527,712
SAN DIEGO G + E 1ST MORTGAGE 08/51 2.95	80,754	64,402
SAUDI ARABIAN OIL CO SR UNSECURED 144A 07/54 5.75	1,301,131	1,248,528
SERVICENOW INC SR UNSECURED 09/30 1.4	2,028,182	1,701,147
SHELL INTERNATIONAL FIN COMPANY GUAR 11/51 3	226,318	168,652
SHELL FINANCE US INC COMPANY GUAR 04/30 2.75	1,449,584	1,413,818
SHELL FINANCE US INC COMPANY GUAR 04/50 3.25	1,574,909	1,460,656
SHERWIN WILLIAMS CO SR UNSECURED 08/49 3.8	1,090,904	803,005
SHERWIN WILLIAMS CO SR UNSECURED 03/52 2.9	274,239	168,151
SOUTH BOW USA INFRA HLDS COMPANY GUAR 144A 10/54 6.176	985,384	942,100
JM SMUCKER CO SR UNSECURED 11/43 6.5	335,871	361,427
JM SMUCKER CO SR UNSECURED 11/53 6.5	594,479	655,466
SOUTHERN CAL EDISON 1ST REF MORT 02/45 3.6	986,396	720,875
SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65	1,491,180	1,327,839
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95	97,559	89,892
SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65	97,106	88,596
SOUTHERN CAL EDISON 1ST MORTGAGE 04/54 5.75	489,369	462,100
SOUTHWESTERN ELEC POWER SR UNSECURED 11/51 3.25	1,768,592	1,126,911
SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	1,895,779	1,609,563
STATE STREET BANK + TR SR UNSECURED 11/26 4.594	1,457,000	1,459,973
STATE STREET CORP SR UNSECURED 05/34 VAR	1,103,000	1,095,489
STATE STREET CORP SR UNSECURED 10/27 4.33	1,524,000	1,514,898
STATE STREET TR STIF FUND	8,155,868	8,155,868
T MOBILE USA INC COMPANY GUAR 02/41 3	973,827	701,990
T MOBILE USA INC COMPANY GUAR 10/52 3.4	3,078,636	2,622,021
T MOBILE USA INC COMPANY GUAR 01/54 5.75	1,276,808	1,255,284
TARGET CORP SR UNSECURED 01/53 4.8	1,128,758	1,045,940
TEXAS INSTRUMENTS INC SR UNSECURED 02/54 5.15	1,361,024	1,287,117
TOTALENERGIES CAP INTL COMPANY GUAR 05/50 3.127	1,755,000	1,151,480
TOTALENERGIES CAPITAL SA COMPANY GUAR 04/54 5.488	2,853,000	2,739,111
TOTALENERGIES CAPITAL SA COMPANY GUAR 09/54 5.275	1,629,000	1,508,492
TRAVELERS COS INC SR UNSECURED 03/48 4.05	2,108,302	1,682,900
TRAVELERS COS INC SR UNSECURED 04/50 2.55	83,354	49,599
TRAVELERS COS INC SR UNSECURED 05/53 5.45	225,105	220,224
UNION ELECTRIC CO 1ST MORTGAGE 03/55 5.125	1,752,034	1,660,027
UNION PACIFIC CORP SR UNSECURED 03/49 4.3	4,259,228	3,495,830
UNION PACIFIC CORP SR UNSECURED 02/50 3.25	1,265,506	865,610
UNION PACIFIC CORP SR UNSECURED 03/52 2.95	652,442	404,847
UNION PACIFIC CORP SR UNSECURED 02/42 3.375	739,038	563,349
UNION PACIFIC CORP SR UNSECURED 02/53 3.5	1,315,021	930,172
UNION PACIFIC CORP SR UNSECURED 09/52 4.95	350,653	323,937
UNITED MEXICAN STATES SR UNSECURED 04/51 5	4,206,605	3,663,022
UNITED MEXICAN STATES SR UNSECURED 05/53 6.338	403,992	359,486
UNITED MEXICAN STATES SR UNSECURED 05/36 6	853,000	809,288
US BANCORP SR UNSECURED 02/34 VAR	603,791	617,563
US TREASURY N/B 08/54 4.25	16,431,642	15,734,123
US TREASURY N/B 08/44 4.125	36,861,508	33,808,863
US TREASURY N/B 11/44 4.625	739,063	723,116
US TREASURY N/B 11/34 4.25	25,263,739	24,733,466
US TREASURY N/B 11/31 4.125	1,518,688	1,504,099
US TREASURY N/B 12/29 4.375	4,447,870	4,446,219
UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	358,245	301,305
UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7	1,590,510	1,162,738
UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9	1,565,586	1,001,665
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	338,538	245,995

UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25	359,665	239,361
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75	1,145,596	992,177
UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95	839,690	732,001
UNITEDHEALTH GROUP INC SR UNSECURED 02/63 6.05	792,782	677,898
UNITEDHEALTH GROUP INC SR UNSECURED 07/54 5.625	5,600,923	5,469,475
UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	601,352	589,974
VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875	1,742,480	1,434,974
VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987	1,831,019	1,763,906
VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4	426,667	323,291
VERIZON COMMUNICATIONS SR UNSECURED 03/52 3.875	983,347	886,939
VERIZON COMMUNICATIONS SR UNSECURED 02/54 5.5	669,677	656,357
VIATRIS INC COMPANY GUAR 06/50 4	1,011,428	965,537
VICI PROPERTIES LP SR UNSECURED 05/52 5.625	752,802	703,379
WALMART INC SR UNSECURED 04/53 4.5	3,368,594	2,978,071
WASTE MANAGEMENT INC COMPANY GUAR 10/54 5.35	1,279,475	1,231,512
WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR	5,052,792	4,502,750
WELLS FARGO + COMPANY SR UNSECURED 10/34 VAR	1,571,826	1,688,324
WISCONSIN ELECTRIC POWER SR UNSECURED 10/54 5.05	447,503	409,549
WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65	249,683	179,129
WISCONSIN POWER + LIGHT SR UNSECURED 09/31 1.95	321,971	262,053
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95	271,761	254,155
WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85	723,688	448,389
XCEL ENERGY INC SR UNSECURED 12/49 3.5	2,230,635	1,405,942
XCEL ENERGY INC SR UNSECURED 08/33 5.45	1,278,003	1,313,703
UNITED MEXICAN STATES SR UNSECURED 04/71 3.75	875,000	481,126
STATE STREET TR STIF FUND	207,575	207,575
STATE STREET TR STIF FUND	4,820,504	4,820,504
ABN AMRO BANK NV 144A 12/29 VAR	1,400,000	1,261,578
COREBRIDGE GLOB FUNDING SR SECURED 144A 07/26 5.75	199,800	202,826
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45	851,755	861,535
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/27 6.1	298,620	306,838
AIR LEASE CORP SR UNSECURED 06/26 5.3	597,474	603,879
AIRCATTLE LTD COMPANY GUAR 144A 01/28 2.85	1,281,059	1,209,463
ALGONQUIN PWR + UTILITY SR UNSECURED 06/26 VAR	793,312	803,766
FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE	587,180	569,627
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	18,651,031	18,738,995
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	25,792,813	25,593,434
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	16,126,239	15,982,654
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	1,972,359	1,972,851
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	21,546,234	21,021,892
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	35,474,143	35,439,034
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	4,831,875	4,820,099
ALLY AUTO RECEIVABLES TRUST ALLYA 2023 1 A2	102,609	102,757
AMEREN MISSOURI SEC FU I SR SECURED 10/41 4.85	299,966	293,568
ANGEL OAK MORTGAGE TRUST AOMT 2023 6 A1 144A	383,581	388,161
ANGEL OAK MORTGAGE TRUST AOMT 2024 4 A1 144A	846,142	851,223
AON CORP COMPANY GUAR 12/28 4.5	333,288	292,564
AON NORTH AMERICA INC COMPANY GUAR 03/29 5.15	599,166	601,925
APPROVIN CORP SR UNSECURED 12/29 5.125	699,818	697,631
ATHENE GLOBAL FUNDING SR SECURED 144A 03/27 5.516	600,000	606,998
ATHENE GLOBAL FUNDING SECURED 144A 07/27 5.349	600,000	605,810
AVIATION CAPITAL GROUP SR UNSECURED 144A 10/25 4.875	1,306,812	1,198,420
AVIATION CAPITAL GROUP SR UNSECURED 144A 11/27 3.5	1,216,260	1,147,049
BANC OF AMERICA MERRILL LYNCH BAML 2021 JACX A 144A	1,400,000	1,333,500
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931	500,000	515,005
BPCE SA 144A 05/29 5.281	600,000	600,934
BANCO SANTANDER SA 03/28 VAR	600,000	605,201
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	371,016	389,572
BANK OF AMERICA CORP SR UNSECURED 07/28 VAR	201,756	200,386
BANK OF AMERICA CORP SR UNSECURED 11/28 VAR	830,552	828,311
BANK OF AMERICA CORP SR UNSECURED 04/29 VAR	707,357	703,247
BANK OF AMERICA CORP SR UNSECURED 09/27 VAR	700,000	712,610
BANK OF MONTREAL COVERED 144A 06/28 4.689	600,000	599,824
BANK OF AMERICA NA SR UNSECURED 08/26 VAR	500,000	504,210
BANQUE FED CRED MUTUEL 144A 07/26 5.896	400,000	405,704
BAUSCH HEALTH COS INC SR SECURED 144A 09/28 11	8,855	10,450
BAUSCH HEALTH COS INC SECURED 144A 10/30 14	1,090	1,855

BAYER US FINANCE LLC COMPANY GUAR 144A 11/26 6.125	403,956	407,662
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	1,125,890	961,587
BELRON UK FINANCE PLC SR SECURED 144A 10/29 5.75	300,000	296,919
BERRY GLOBAL INC SR SECURED 01/26 1.57	649,117	675,522
BLOCK FINANCIAL LLC COMPANY GUAR 08/30 3.875	1,096,557	1,014,850
BNP PARIBAS 144A 01/25 3.375	675,822	699,824
BRIXMOR OPERATING PART SR UNSECURED 06/26 4.125	1,279,140	1,187,510
BROADCOM INC SR UNSECURED 144A 04/34 3.469	1,239,437	1,068,047
BROADCOM INC SR UNSECURED 144A 11/35 3.137	67,901	55,544
BROADCOM INC SR UNSECURED 07/29 5.05	99,869	100,352
BWAY MORTGAGE TRUST BWAY 2021 1450 A 144A	1,400,000	1,325,782
PARAMOUNT GLOBAL SR UNSECURED 06/28 3.7	88,710	94,155
CI FINANCIAL CORP SR UNSECURED 144A 05/29 7.5	296,940	313,863
CIM TRUST CIM 2023 I2 A1 144A	390,279	393,972
COMM MORTGAGE TRUST COMM 2013 300P A1 144A	143,001	130,443
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 FACT A 144A	1,200,000	1,173,000
CVS HEALTH CORP SR UNSECURED 01/29 5	398,564	394,588
COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1	770,500	769,340
CAIXABANK SA 144A 09/27 VAR	400,000	410,457
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/27 3.75	849,104	780,994
CHARTER COMM OPT LLC/CAP SR SECURED 06/29 6.1	499,720	510,195
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 7 A11 144A	770,566	771,000
REPUBLIC OF CHILE SR UNSECURED 01/32 2.55	1,268,184	1,003,764
REPUBLIC OF CHILE SR UNSECURED 01/34 3.5	1,299,116	1,117,658
CITIBANK NA SR UNSECURED 09/28 5.803	400,000	412,450
COMMONSPIRIT HEALTH SR SECURED 11/27 6.073	900,000	925,850
CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8	474,473	472,099
CONSTELLATION EN GEN LLC SR UNSECURED 03/28 5.6	499,930	509,944
CONSTELLATION EN GEN LLC SR UNSECURED 01/34 6.125	199,826	209,404
COOPERAT RABOBANK UA/NY 07/25 5.5	599,610	603,020
COOPERAT RABOBANK UA/NY 10/26 5.5	398,864	406,550
GNMA II TBA 30 YR 2 JUMBOS	486,047	479,353
COPT DEFENSE PROP LP COMPANY GUAR 12/33 2.9	1,393,364	1,125,504
COX COMMUNICATIONS INC SR UNSECURED 144A 08/27 3.5	461,750	483,381
CREDIT AGRICOLE SA 144A 10/29 VAR	617,892	619,912
UBS GROUP AG SR UNSECURED 144A 08/33 VAR	606,900	636,516
UBS GROUP AG SR UNSECURED 144A 12/27 VAR	500,000	513,122
CROWN CASTLE INC SR UNSECURED 06/26 3.7	285,655	295,165
CROWN CASTLE INC SR UNSECURED 09/27 3.65	461,620	484,797
DBGS MORTGAGE TRUST DBGS 2019 1735 A 144A	1,225,707	1,140,840
DTE ENERGY CO SR UNSECURED 03/29 5.1	295,683	300,661
DOLP TRUST DOLP 2021 NYC A 144A	1,441,940	1,198,468
DANSKE BANK A/S 144A 09/26 VAR	500,000	504,192
DELL INTL LLC 01/25 ZCP	598,423	598,423
DELTA AIR LINES 2020 AA PASS THRU CE 12/29 2	390,863	403,722
DEUTSCHE BANK NY 11/26 VAR	1,200,000	1,169,610
DEUTSCHE BANK NY 11/27 VAR	1,400,000	1,330,576
DUKE ENERGY CORP SR UNSECURED 06/30 2.45	1,196,172	1,051,838
DUKE ENERGY CAROLINAS 1ST MORTGAGE 04/31 2.55	1,198,620	1,040,016
EPR PROPERTIES COMPANY GUAR 06/27 4.5	1,311,168	1,179,367
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 05/28 5.7	199,700	203,113
ENBRIDGE INC COMPANY GUAR 04/29 5.3	599,868	606,196
ENERGY TRANSFER LP SR UNSECURED 07/29 5.25	598,782	602,849
ENEL FINANCE INTL NV SR UNSECURED 144A 06/32 5	1,283,113	1,266,949
ENEL FINANCE INTL NV COMPANY GUAR 144A 06/29 5.125	296,634	299,586
ENTERPRISE FLEET FINANCING LLC EFF 2024 2 A1 144A	99,046	99,152
ESSENT GROUP LTD SR UNSECURED 07/29 6.25	597,792	613,035
EVERSOURCE ENERGY SR UNSECURED 05/26 4.75	499,705	499,553
EXELON CORP SR UNSECURED 03/29 5.15	399,124	401,951
FS KKR CAPITAL CORP SR UNSECURED 08/29 6.875	593,148	620,503
F+G GLOBAL FUNDING SECURED 144A 06/27 5.875	599,658	607,964
FED HM LN PC POOL SD0935 FR 04/52 FIXED 3	5,281,305	4,585,850
FED HM LN PC POOL QD8103 FR 03/52 FIXED 2	2,330,974	1,906,149
FED HM LN PC POOL QD9196 FR 03/52 FIXED 3	2,173,523	1,838,317
FED HM LN PC POOL QH0398 FR 09/53 FIXED 5	89,102	89,278
FREDDIE MAC NOTES 10/25 0.65	4,800,000	4,659,776
FREDDIE MAC NOTES 10/26 0.8	1,899,715	1,782,673

FREDDIE MAC NOTES 08/25 0.68	8,500,000	8,316,278
FREDDIE MAC NOTES 10/25 0.65	4,800,000	4,663,265
FANNIE MAE NOTES 07/25 0.7	4,700,000	4,602,831
FANNIE MAE FNR 2011 86 NF	99,590	100,157
FREDDIE MAC FHR 5426 CF	1,048,648	1,049,236
FNMA POOL CB6672 FN 07/53 FIXED 5	265,725	265,270
FNMA POOL CB6728 FN 07/53 FIXED 5	355,639	355,917
FNMA POOL FS0744 FN 02/52 FIXED VAR	4,054,224	3,444,871
FNMA POOL FS1073 FN 03/52 FIXED VAR	3,043,222	2,634,772
FNMA POOL FS8865 FN 02/35 FIXED VAR	436,444	433,771
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/26 4.389	413,061	396,796
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/26 4.542	1,219,653	1,186,035
GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25	1,291,888	1,113,423
GS MORTGAGE SECURITIES TRUST GSMS 2015 590M A 144A	1,427,512	1,267,449
GS MORTGAGE BACKED SECURITIES GSMBS 2022 HP1 A2 144A	1,106,844	1,007,072
GS MORTGAGE BACKED SECURITIES GSMBS 2022 GR2 A2 144A	2,159,759	1,886,823
GLOBAL PAYMENTS INC SR UNSECURED 08/29 3.2	374,708	339,098
GOLDMAN SACHS GROUP INC SR UNSECURED 10/29 VAR	400,000	419,022
GOLDMAN SACHS GROUP INC SR UNSECURED 07/30 VAR	100,000	99,490
GOLDMAN SACHS GROUP INC SR UNSECURED 05/26 VAR	171,830	170,672
GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5	384,388	398,621
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VAR	266,776	284,624
GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 VAR	400,000	402,213
GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 VAR	300,000	301,024
GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR	500,000	501,137
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 2CS A 144A	1,133,686	1,007,454
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H23 F	189,081	189,381
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H07 FA	1,022,506	1,019,068
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H14 FH	981,232	953,585
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H22 EF	398,923	398,413
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H02 FB	798,899	804,531
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H02 FN	346,375	348,440
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/38 6.129	200,000	200,399
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/42 6.51	400,000	405,292
HSBC HOLDINGS PLC SR UNSECURED 11/28 VAR	1,536,620	1,590,409
HSBC HOLDINGS PLC SR UNSECURED 03/30 VAR	600,000	604,198
HOST HOTELS + RESORTS LP SR UNSECURED 02/26 4.5	1,296,861	1,192,953
HUNTINGTON AUTO TRUST HUNT 2024 1A A2 144A	367,858	369,086
HUNTINGTON INGALLS INDUS COMPANY GUAR 01/30 5.353	399,944	400,765
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 03/26 5.5	597,828	603,687
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 09/26 5.95	499,445	509,103
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/26 3.5	1,171,753	1,076,387
ING GROEP NV SR UNSECURED 09/27 VAR	500,000	506,885
ING GROEP NV SR UNSECURED 03/30 VAR	600,000	602,413
STATE OF ISRAEL SR UNSECURED 03/34 5.5	595,320	585,411
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 WPT AFL 144A	430,052	444,668
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 WPT AFX 144A	835,875	844,271
JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR	646,940	678,806
JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR	191,330	198,446
JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	586,080	592,766
JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	500,000	505,046
JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR	600,000	603,317
JP MORGAN MORTGAGE TRUST JPMMT 2019 9 A5 144A	592,958	509,496
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST A 144A	1,377,688	1,025,810
KILROY REALTY LP COMPANY GUAR 11/33 2.65	699,842	535,611
KRATON CORP COMPANY GUAR 144A 07/27 5	595,770	602,147
LADDER CAPITAL COMMERCIAL MORT LCCM 2021 FL3 A 144A	754,126	753,932
LAS VEGAS SANDS CORP SR UNSECURED 08/34 6.2	499,345	503,410
LENDMARK FUNDING TRUST LFT 2021 1A A 144A	1,422,188	1,409,804
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	1,193,747	1,104,570
LLOYDS BANKING GROUP PLC SR UNSECURED 01/28 VAR	400,000	403,361
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/33 FIXED 4.145	1,300,000	1,262,500
MARSH + MCLENNAN COS INC SR UNSECURED 03/30 4.65	299,355	296,252
MARRIOTT INTERNATIONAL SR UNSECURED 09/26 5.45	397,396	405,163
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 07/26 VAR	500,000	503,963
MATTEL INC COMPANY GUAR 144A 04/26 3.375	276,428	293,836
MFRA TRUST MFRA 2023 INV2 A1 144A	451,889	458,867

MITSUBISHI UFJ FIN GRP SR UNSECURED 02/26 VAR	600,000	600,506
MIZUHO FINANCIAL GROUP SR UNSECURED 02/27 3.663	212,387	195,470
MONDELEZ INTERNATIONAL SR UNSECURED 07/31 4.625	580,525	568,986
REPUBLIC OF SOUTH AFRICA SR UNSECURED 12/26 10.5	2,647,466	2,020,079
MORGAN STANLEY SR UNSECURED 08/26 6.25	705,851	593,901
MORGAN STANLEY SR UNSECURED 02/29 VAR	201,743	200,555
MORGAN STANLEY SR UNSECURED 01/30 VAR	201,850	200,329
MORGAN STANLEY SR UNSECURED 04/28 VAR	1,000,000	1,006,954
MORGAN STANLEY SR UNSECURED 04/28 VAR	300,000	305,096
MORGAN STANLEY SR UNSECURED 04/30 VAR	200,000	203,571
MORGAN STANLEY SR UNSECURED 10/30 VAR	600,000	587,118
FUTURES MORGAN STANLEY COC FUTURES CASH COLLATERAL USD	950,000	950,000
MUTUAL OF OMAHA GLOBAL SECURED 144A 07/26 5.8	399,696	405,144
MUTUAL OF OMAHA GLOBAL SECURED 144A 04/27 5.35	599,970	604,665
NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 A 144A	1,393,000	1,372,000
NATIONAL FUEL GAS CO SR UNSECURED 10/26 5.5	399,120	403,052
NATIONAL GRID PLC SR UNSECURED 06/28 5.602	400,000	407,763
NATIONAL RURAL UTIL COOP SR UNSECURED 06/29 5.15	311,622	303,564
NATIONAL SECS CLEARING SR UNSECURED 144A 05/28 5	548,510	551,715
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2021 APPL A 144A	1,300,000	1,236,054
NATWEST GROUP PLC SR UNSECURED 03/28 VAR	600,000	607,075
BANC OF AMERICA SEURITIES LLC TBA CASH COLLATERAL USD	470,000	470,000
NELNET STUDENT LOAN TRUST NSLT 2023 AA AFL 144A	324,551	324,549
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2016 2A A1 144A	269,401	247,499
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2023 NQM1 A1A 144A	383,106	387,252
NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75	1,123,353	997,461
NISSAN MOTOR CO SR UNSECURED 144A 09/27 4.345	1,200,000	1,155,394
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/27 VAR	700,000	708,321
NOMURA HOLDINGS INC SR UNSECURED 01/26 5.709	700,000	704,887
NORTHWESTERN MUTUAL GLBL SECURED 144A 06/28 4.9	499,845	500,181
NUVEEN LLC SR UNSECURED 144A 01/30 5.55	499,440	509,169
ONSLow BAY FINANCIAL LLC OBX 2023 NQM1 A1 144A	508,801	510,112
ONSLow BAY FINANCIAL LLC OBX 2021 INV2 A3 144A	1,133,004	901,225
ONSLow BAY FINANCIAL LLC OBX 2022 INV3 A1 144A	1,046,179	888,147
ONSLow BAY FINANCIAL LLC OBX 2023 NQM7 A1 144A	373,996	379,277
ONSLow BAY FINANCIAL LLC OBX 2023 NQM4 A1 144A	328,468	331,163
OMEGA HLTHCARE INVESTORS COMPANY GUAR 01/26 5.25	1,330,306	1,201,391
ONEOK INC COMPANY GUAR 01/26 5.85	501,045	504,397
ONEOK INC COMPANY GUAR 11/26 5.55	499,430	506,189
ONEOK INC COMPANY GUAR 06/30 3.25	91,180	90,748
ONEOK INC COMPANY GUAR 10/29 4.4	97,564	96,983
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2021 1A A2 144A	1,238,250	1,302,744
ONTARIO (PROVINCE OF) SR UNSECURED 06/33 3.65	419,575	416,351
ORACLE CORP SR UNSECURED 03/31 2.875	340,284	352,047
PRKCM TRUST PRKCM 2022 AFC2 A1 144A	382,469	391,885
PRKCM TRUST PRKCM 2023 AFC3 A1 144A	375,683	379,215
PRP ADVISORS, LLC PRPM 2024 RCF2 A1 144A	504,629	512,500
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/26 2.95	412,957	391,079
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/26 3.15	1,155,759	1,080,629
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/33 6.15	398,956	415,158
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/33 6.4	499,545	527,191
PACIFIC LIFE GF II SECURED 144A 07/28 5.5	399,604	406,990
REPUBLIC OF PHILIPPINES SR UNSECURED 07/33 5	699,944	685,233
REPUBLIC OF PHILIPPINES SR UNSECURED 07/28 4.625	994,350	985,360
DOC DR LLC COMPANY GUAR 03/27 4.3	957,091	890,240
PIEDMONT OPERATING PARTN COMPANY GUAR 07/29 6.875	494,965	513,837
PIMCO FDS SHORT TERM FLTG NAV MUTUAL FUND	6,675,702	6,675,322
PINNACLE WEST CAPITAL SR UNSECURED 06/26 VAR	800,000	803,260
PRICOA GLOBAL FUNDING 1 SECURED 144A 08/25 4.2	1,299,207	1,296,611
PRINCIPAL LFE GLB FND II SECURED 144A 06/28 5.5	699,972	709,264
PROTECTIVE LIFE GLOBAL SECURED 144A 06/29 5.215	600,000	603,597
PUBLIC SERVICE ENTERPRIS SR UNSECURED 10/28 5.875	299,682	309,443
PROVINCE OF QUEBEC SR UNSECURED 09/33 3.6	557,605	551,319
10 RENEW POWER SUBSIDIAR SR SECURED 144A 07/28 4.5	1,299,766	1,206,677
RGA GLOBAL FUNDING SECURED 144A 05/29 5.448	600,000	608,267
ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	695,625	710,768
ROYAL BANK OF CANADA SR UNSECURED 01/28 4.9	402,476	400,220

SBA TOWER TRUST ASSET BACKED 144A 07/52 2.328	1,341,600	1,185,690
SMB PRIVATE EDUCATION LOAN TRU SMB 2016 C A2A 144A	13,547	14,242
SALES TAX SECURITIZATION CORP STSGEN 01/35 FIXED 3.107	1,000,000	830,268
SANTANDER UK GROUP HLDGS SR UNSECURED 01/29 VAR	400,000	412,298
SANTANDER HOLDINGS USA SR UNSECURED 03/29 VAR	474,470	488,089
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 1 A2	173,112	173,400
SMITH + NEPHEW PLC SR UNSECURED 03/27 5.15	399,572	402,836
SOCIETE GENERALE 144A 12/26 VAR	1,100,000	1,061,619
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 06/29 5.65	599,868	609,048
SOUTHERN CAL EDISON 1ST MORTGAGE 06/31 2.5	1,394,862	1,198,711
SOUTHERN CAL EDISON 1ST MORTGAGE 06/29 5.15	499,770	503,066
STATE STREET BANK + TR SR UNSECURED 11/29 4.782	300,000	299,196
STATE STREET TR STIF FUND	124,218	124,218
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/25 1.474	1,225,920	1,179,912
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 5.316	600,000	606,721
SUMITOMO MITSUI TR BK LT SR UNSECURED 144A 03/28 5.5	499,310	507,470
SYNCHRONY FINANCIAL SR UNSECURED 12/27 3.95	1,282,212	1,160,111
T MOBILE USA INC COMPANY GUAR 01/29 4.85	673,988	671,096
T MOBILE USA INC COMPANY GUAR 01/35 4.7	599,118	567,750
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169	600,000	590,871
TORONTO DOMINION BANK COVERED 144A 06/26 4.701	400,000	400,705
TOWD POINT MORTGAGE TRUST TPMT 2017 4 A1 144A	469,647	447,389
TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR	300,000	302,327
UBS GROUP AG SR UNSECURED 144A 01/27 VAR	404,352	402,866
UBS GROUP AG SR UNSECURED 144A 02/35 VAR	699,944	704,760
UBS AG LONDON SR UNSECURED 09/25 VAR	500,000	502,468
UNITED WHOLESALE MORTGAGE LLC UWM 2021 INV2 A9 144A	1,118,461	1,042,266
UNITED WHOLESALE MORTGAGE LLC UWM 2021 INV3 A3 144A	1,537,976	1,217,654
UNITED WHOLESALE MORTGAGE LLC UWM 2021 INV3 A9 144A	1,126,025	1,050,229
UNITED MEXICAN STATES SR UNSECURED 05/36 6	396,744	376,413
JP MORGAN SEC INC TBA CASH COLLATERAL	22,000	22,000
US TREASURY N/B 11/39 4.375	4,380,075	3,108,248
US TREASURY N/B 02/43 3.125	1,334,006	1,186,230
US TREASURY N/B 11/43 3.75	2,789,617	1,896,383
US TREASURY N/B 02/45 2.5	1,528,916	1,027,385
TSY INFL IX N/B 02/45 0.75	554,707	485,644
US TREASURY N/B 05/45 3	3,014,365	2,015,927
US TREASURY N/B 08/45 2.875	2,425,083	1,617,178
US TREASURY N/B 11/45 3	5,395,163	3,583,573
TSY INFL IX N/B 02/46 1	223,649	200,684
US TREASURY N/B 02/47 3	45,544	29,678
TSY INFL IX N/B 02/47 0.875	105,536	94,599
US TREASURY N/B 11/48 3.375	525,967	469,289
TSY INFL IX N/B 02/49 1	230,794	182,839
US TREASURY N/B 08/49 2.25	482,167	434,109
TSY INFL IX N/B 02/50 0.25	379,563	286,407
US TREASURY N/B 11/40 1.375	12,425,529	7,808,063
TSY INFL IX N/B 02/51 0.125	2,044,232	1,734,843
US TREASURY N/B 02/41 1.875	3,825,924	2,682,812
TSY INFL IX N/B 02/52 0.125	586,865	553,411
US TREASURY N/B 02/42 2.375	6,823,055	5,131,406
TSY INFL IX N/B 02/53 1.5	484,984	425,377
TSY INFL IX N/B 02/54 2.125	950,363	857,246
US TREASURY N/B 05/44 4.625	830,007	776,375
US TREASURY N/B 08/54 4.25	932,353	823,359
US TREASURY N/B 11/54 4.5	1,933,219	1,910,313
TSY INFL IX N/B 01/26 0.625	256,751	262,017
TSY INFL IX N/B 07/25 0.375	3,794,806	3,869,690
TSY INFL IX N/B 04/25 0.125	594,120	607,221
TSY INFL IX N/B 10/25 0.125	441,407	450,905
TSY INFL IX N/B 07/31 0.125	1,907,111	1,866,180
TSY INFL IX N/B 01/32 0.125	304,763	296,145
TSY INFL IX N/B 07/32 0.625	1,109,214	1,068,150
TSY INFL IX N/B 04/28 1.25	2,458,320	2,460,566
TSY INFL IX N/B 01/34 1.75	102,624	98,467
TSY INFL IX N/B 07/34 1.875	305,300	292,501
US TREASURY N/B 08/34 3.875	3,957,639	3,877,703

UNITED WHOLESALE MORTGAGE LLC UWM 2021 INV4 A3 144A	1,059,355	843,696
VMC FINANCE LLC VMC 2022 FL5 A 144A	919,551	915,586
MORGAN STANLEY TBA CASH COLLATERAL	762,000	762,000
CCMSCZUS2 CCPC COC EQUITY MORGAN STANLEY CASH COLLATERAL	3,529,000	3,529,000
SWAP CCPC MORGAN STANLEY COC SWAP CCPC CASH COLLATERAL	595,000	595,000
VENTURE GLOBAL LNG INC SR SECURED 144A 06/28 8.125	97,500	104,029
VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375	195,500	208,585
VERIZON MASTER TRUST VZMT 2024 1 A1A	1,499,955	1,507,634
VERUS SECURITIZATION TRUST VERUS 2022 2 A1 144A	365,762	392,406
VERUS SECURITIZATION TRUST VERUS 2023 6 A1 144A	389,257	393,243
VERUS SECURITIZATION TRUST VERUS 2023 7 A1 144A	371,073	377,355
VISTRA OPERATIONS CO LLC SR SECURED 144A 05/25 5.125	595,080	599,332
VMWARE LLC SR UNSECURED 05/30 4.7	1,066,320	880,891
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/26 3.2	719,473	676,795
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/25 VAR	800,000	801,583
WP CAREY INC SR UNSECURED 10/26 4.25	1,285,922	1,186,593
CCPC CCMSCUS2 COC CCPC CASH COLLATERAL USD	1,169,000	1,169,000
WELLS FARGO + COMPANY SR UNSECURED 10/26 3	568,548	581,749
WELLS FARGO BANK NA SR UNSECURED 08/26 5.45	299,976	303,591
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 1745 A 144A	1,238,859	1,158,428
WELLS FARGO + COMPANY SR UNSECURED 06/27 VAR	467,215	488,408
WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR	500,000	507,717
WELLS FARGO COMMERCIAL MORTGAG WFCM 2022 ONL A 144A	1,338,957	1,210,362
SWAP CITIBANK COC SWAP CASH COLLATERAL USD	80,000	80,000
REPUBLIC OF SOUTH AFRICA SR UNSECURED 01/37 8.5	223,479	211,361
CORDATUS CLO PLC CORDA 7A ARR 144A	1,040,090	881,250
BLACKROCK EUROPEAN CLO DAC BECLO 7A AR 144A	970,079	823,547
CORDATUS CLO PLC CORDA 11A AR 144A	1,005,160	855,242
JYSKE REALKREDIT A/S COVERED 10/53 1.5	0	0
MAN GLG EURO CLO GLGE 5A A1R 144A	1,183,943	1,027,170
HARVEST CLO HARVT 20A AR 144A	1,077,729	916,248
ADAGIO CLO ADAGI V A ARR 144A	1,176,748	1,015,745
OAK HILL EUROPEAN CREDIT PARTN OHECP 2015 4A A1RE 144A	561,478	487,589
NORDEA KREDIT REALKREDIT COVERED 10/53 1.5	0	0
NEXI SPA SR UNSECURED REGS 04/29 2.125	373,683	394,008
JYSKE REALKREDIT A/S COVERED 10/53 1.5	0	0
CARLYLE GLOBAL MARKET STRATEGI CGMSE 2014 2A AR1 144A	1,116,209	952,451
BLUEMOUNTAIN FUJI EUR CLO BLUME 3A A1R 144A	1,102,546	945,068
AURIUM CLO ACLO 2A A1RR 144A	538,358	516,428
BNPP AM EURO CLO BNPAM 2019 1A AR 144A	1,620,762	1,442,968
MADISON PARK EURO FUNDING MDPKE 14A A1R 144A	1,171,676	1,284,841
PALMER SQUARE EUROPEAN LOAN FU PSTET 2022 1A A 144A	823,974	746,085
LETRA TESOURO NACIONAL BILLS 04/25 0.00000	2,086,926	1,914,668
LETRA TESOURO NACIONAL BILLS 10/25 0.00000	2,435,609	2,287,704
UNITED KINGDOM GILT BONDS REGS 07/54 4.375	1,815,750	1,596,232
AMERICAN MEDICAL SYST EU COMPANY GUAR 03/29 3.375	430,841	421,538
IRB INFRASTRUCTURE DEVE SR SECURED 144A 03/32 7.11	399,668	403,865
MEXICAN UDIBONOS BONDS 08/34 4	217,492	213,265
MORGAN STANLEY SR UNSECURED 03/30 VAR	544,275	531,044
CUMULUS STATIC CLO CMLST 2024 1A A 144A	637,403	610,525
DUKE ENERGY CORP SR UNSECURED 04/31 3.75	1,078,009	1,052,404
BARCLAYS PLC SR UNSECURED REGS 05/35 VAR	689,962	646,648
AMERICAN TOWER CORP SR UNSECURED 05/30 3.9	647,583	640,432
STRYKER CORP SR UNSECURED 09/32 3.375	221,070	209,619
STRYKER CORP SR UNSECURED 09/36 3.625	329,429	312,894
HEATHROW FUNDING LTD SR SECURED REGS 12/33 6.45	405,603	396,631
REALKREDIT DANMARK COVERED REGS 10/53 1.5	0	0
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/35 8.875	544,425	516,103
AMN HEALTHCARE INC COMPANY GUAR 144A 10/27 4.625	312,813	308,758
AVENUE OF AMERICAS AOA 2021 1177 E 144A	998,747	832,580
AT+T INC SR UNSECURED 05/35 4.5	901,339	758,497
AT+T INC SR UNSECURED 02/34 5.4	217,058	215,814
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75	73,406	74,377
ABBVIE INC SR UNSECURED 11/39 4.05	418,636	342,123
AFFIRM INC AFFRM 2024 B B 144A	299,988	296,720
AIMCO AIMCO 2022 18A A1LR 144A	2,000,000	2,011,004
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/29 3.5	74,724	68,262

ALGONQUIN PWR + UTILITY SR UNSECURED 06/26 VAR	257,826	261,224
ALIMENTATION COUCHE TARD COMPANY GUAR 144A 07/27 3.55	395,301	369,854
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	920,020	914,051
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	467,288	457,484
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	957,695	940,156
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	482,891	482,388
AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5	185,837	178,009
AMERIGAS PART/FIN CORP SR UNSECURED 08/26 5.875	177,371	154,184
AMGEN INC SR UNSECURED 08/41 2.8	179,166	170,730
AMGEN INC SR UNSECURED 03/43 5.6	417,652	409,810
ANCHORAGE CAPITAL CLO LTD ANCHC 2019 11A AR2 144A	2,250,000	2,258,141
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 06/29 5.375	148,860	146,074
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 02/32 6.625	15,000	15,110
APIDOS CLO LTD APID 2018 18A A1R2 144A	1,650,000	1,658,531
ASCENSION HEALTH SR UNSECURED 11/29 2.532	1,047,074	912,056
ASCENT RESOURCES/ARU FIN COMPANY GUAR 144A 11/27 9	50,085	64,071
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 12/28 8.25	175,000	178,645
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 10/32 6.625	60,000	59,639
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 04/30 4.625	150,000	136,108
ASURION LLC 2021 TERM LOAN B9	144,375	143,901
ASURION CORPORATION 2023 TERM LOAN B11	177,366	178,034
AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A A 144A	299,948	304,123
BBCRE TRUST BBCCR 2015 GTP A 144A	266,677	243,428
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C6 XB	933,672	477,992
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343	90,000	94,673
B+G FOODS INC COMPANY GUAR 09/27 5.25	234,094	261,998
BAT CAPITAL CORP COMPANY GUAR 10/32 7.75	450,816	453,577
BAT INTL FINANCE PLC COMPANY GUAR 03/28 4.448	1,250,000	1,229,947
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931	30,045	30,900
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C27 A3	617,984	620,068
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C29 A3	617,978	601,938
BP CAPITAL MARKETS PLC COMPANY GUAR 12/99 VAR	195,000	193,203
BPCE SA SUBORDINATED 144A 04/26 4.875	220,444	199,227
BNP PARIBAS 144A 01/30 VAR	454,982	453,467
BMO MORTGAGE TRUST BMO 2024 5C6 A3	1,647,995	1,604,562
BMO MORTGAGE TRUST BMO 2024 5C5 A3	643,750	640,026
BX TRUST BX 2022 AHP D 144A	947,334	934,563
BX TRUST BX 2024 VLT4 C 144A	748,125	752,344
BX TRUST BX 2024 AIR2 A 144A	498,750	501,875
BALL CORP COMPANY GUAR 08/30 2.875	149,188	149,757
BALL CORP COMPANY GUAR 06/29 6	175,000	176,269
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	988,733	899,911
BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	1,298,710	1,185,542
BANK OF AMERICA CORP SR UNSECURED 03/32 VAR	1,590,000	1,371,000
BANK OF AMERICA CORP SR UNSECURED 04/32 VAR	835,000	718,065
BANK BANK 2020 BN25 A3	687,825	649,909
BANK5 BANK5 2024 5YR8 A3	1,441,986	1,438,478
BANK5 BANK5 2024 5YR6 A3	1,784,928	1,818,475
BANK5 BANK5 2024 5YR10 A3	1,493,455	1,456,665
BANK5 2024 5YR9 BANK5 2024 5YR9 A3	1,493,498	1,475,119
BARCLAYS PLC SR UNSECURED 03/25 3.65	208,218	199,477
BARCLAYS PLC SR UNSECURED 09/27 VAR	475,000	486,456
BARCLAYS PLC SR UNSECURED 09/28 VAR	203,624	203,736
BARINGS LOAN PARTNERS CLO LTD. BABS LP 2A A 144A	1,875,000	1,877,029
BAUSCH HEALTH COS INC SR SECURED 144A 06/28 4.875	275,000	220,000
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/50 FIXED 7.043	1,034,025	722,128
BEAZER HOMES USA COMPANY GUAR 10/29 7.25	172,000	162,198
BELLEMEADE RE LT BMIR 2024 1 M1A 144A	500,000	501,353
BELRON UK FINANCE PLC SR SECURED 144A 10/29 5.75	200,000	197,946
BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A4	2,272,481	1,918,129
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 XB	1,729,646	911,308
BENCHMARK MORTGAGE TRUST BMARK 2024 V10 A3	1,132,998	1,103,559
BENCHMARK MORTGAGE TRUST BMARK 2023 B40 A2	494,123	503,279
BENCHMARK MORTGAGE TRUST BMARK 2024 V9 A3	1,442,000	1,422,944
BLACKSTONE MORTGAGE TRUST INC TREM LOAN B	15,255	15,351
BLACKSTONE MRTGE TRUST INC 2024 TERM LOAN B	140,587	141,115
BNP PARIBAS 144A 04/32 VAR	1,050,000	892,491

BMO MORTGAGE TRUST BMO 2024 5C4 A3	1,441,999	1,471,417
BOEING CO SR UNSECURED 05/60 5.93	408,230	412,404
BOEING CO SR UNSECURED 02/28 3.25	203,848	202,290
BOEING CO SR UNSECURED 02/26 2.196	1,217,715	1,183,091
BOMBARDIER INC SR UNSECURED 144A 04/27 7.875	378,722	369,540
BOMBARDIER INC SR UNSECURED 144A 02/28 6	74,859	74,694
BOMBARDIER INC SR UNSECURED 144A 02/29 7.5	45,000	46,819
BRASKEM NETHERLANDS COMPANY GUAR 144A 01/30 4.5	390,063	334,382
BRIXMOR OPERATING PART SR UNSECURED 05/29 4.125	1,074,663	959,902
BROADCOM INC SR UNSECURED 144A 11/36 3.187	669,226	539,898
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09/27 6.25	82,095	77,329
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02/30 4.875	150,000	135,445
BX TRUST BX 2024 AIRC A 144A	598,500	604,131
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5	162,470	148,440
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/30 4.75	112,613	100,448
CENT TRUST 2023 CITY CENT 2023 CITY A 144A	550,000	552,063
CIGNA GROUP/THE COMPANY GUAR 10/47 3.875	244,720	233,381
CIFC FUNDING LTD CIFC 2021 5A A 144A	1,500,000	1,502,078
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 CX9 A4	900,188	946,329
CSC HOLDINGS LLC COMPANY GUAR 144A 04/27 5.5	211,375	179,000
CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375	385,000	270,044
CREDIT SUISSE MORTGAGE TRUST CSMC 2017 FHA1 A1 144A	336,808	294,873
COMM MORTGAGE TRUST COMM 2024 277P A 144A	201,996	205,852
COMM MORTGAGE TRUST COMM 2024 277P X 144A	31,972	29,287
CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL6 A1 144A	451,996	451,351
CVS HEALTH CORP SR UNSECURED 07/45 5.125	678,979	484,093
CAESARS ENTERTAIN INC COMPANY GUAR 144A 10/29 4.625	172,750	187,252
CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7	125,000	127,319
CAESARS ENTERTAIN INC SR SECURED 144A 02/32 6.5	110,000	110,496
CAIXABANK SA 144A 09/27 VAR	445,000	456,633
CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65	359,893	216,420
CALIFORNIA ST CAS 04/34 FIXED 7.5	150,535	114,086
CALIFORNIA ST CAS 04/39 FIXED 7.55	274,467	200,946
CALIFORNIA ST CAS 10/39 FIXED 7.3	627,128	466,828
CALPINE CORP SR UNSECURED 144A 03/28 5.125	250,000	242,449
CALPINE CORP SR UNSECURED 144A 02/29 4.625	333,125	306,785
CALPINE CORP SR SECURED 144A 03/31 3.75	85,500	89,379
CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 3RA A1A 144A	455,430	459,559
CARNIVAL CORP COMPANY GUAR 144A 03/27 5.75	91,563	99,779
CARNIVAL CORP SR SECURED 144A 08/28 4	69,563	71,085
CARNIVAL CORP COMPANY GUAR 144A 05/29 6	24,469	24,941
CARNIVAL HLDGS BM LTD COMPANY GUAR 144A 05/28 10.375	54,688	53,269
CARVANA CO SR SECURED 144A 12/28 9	89,165	91,766
CARVANA CO SR SECURED 144A 06/30 9	296,594	301,937
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 05/26 5.75	199,620	201,411
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 04/29 5.875	198,322	203,640
CELANESE US HOLDINGS LLC COMPANY GUAR 11/28 6.6	128,990	128,032
CENOVUS ENERGY INC SR UNSECURED 06/47 5.4	248,115	212,001
CENOVUS ENERGY INC SR UNSECURED 02/52 3.75	552,558	380,348
CHART INDUSTRIES INC SR SECURED 144A 01/30 7.5	101,414	103,968
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384	344,581	274,609
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	251,096	191,988
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	294,496	217,743
EXPAND ENERGY CORP COMPANY GUAR 144A 02/29 5.875	288,450	276,766
CITIGROUP INC SUBORDINATED 06/25 4.4	206,231	189,428
CITIGROUP INC SR UNSECURED 10/26 3.2	321,875	301,526
CITIGROUP INC SR UNSECURED 01/28 VAR	460,020	419,585
CITIGROUP INC SR UNSECURED 07/28 VAR	854,340	777,806
CITIGROUP INC JR SUBORDINA 12/99 VAR	832,750	819,808
CITIGROUP INC JR SUBORDINA 12/99 VAR	470,000	456,332
CITGO PETROLEUM CORP SR SECURED 144A 06/25 7	275,000	275,303
CITIGROUP INC SR UNSECURED 11/30 VAR	2,418,261	2,066,069
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 GC46 A4	1,716,872	1,478,121
CIVITAS RESOURCES INC COMPANY GUAR 144A 07/28 8.375	50,000	51,928
CIVITAS RESOURCES INC COMPANY GUAR 144A 11/30 8.625	25,000	26,181
CLEVELAND CLIFFS INC COMPANY GUAR 144A 11/29 6.875	75,000	74,198
CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.375	35,000	34,377

REPUBLIC OF COLOMBIA SR UNSECURED 04/27 3.875	318,300	286,444
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036	229,917	236,119
COMERICA INC SR UNSECURED 01/30 VAR	85,000	85,933
COMISION FEDERAL DE ELEC COMPANY GUAR 144A 05/29 4.688	364,927	342,839
FANNIE MAE CAS CAS 2022 R03 1B1 144A	155,000	170,793
FANNIE MAE CAS CAS 2022 R04 1B1 144A	130,000	139,722
FANNIE MAE CAS CAS 2022 R04 1M2 144A	204,125	207,920
FANNIE MAE CAS CAS 2022 R08 1B1 144A	213,750	218,339
FANNIE MAE CAS CAS 2023 R01 1M1 144A	73,687	74,626
FANNIE MAE CAS CAS 2023 R05 1M2 144A	200,000	210,715
CORP FINANCIERA DE DESAR SR UNSECURED 144A 07/25 4.75	329,625	299,307
GNMA II TBA 30 YR 4.5 JUMBOS	954,531	945,393
GNMA II TBA 30 YR 4.5 JUMBOS	972,422	954,595
GNMA II TBA 30 YR 6.5 JUMBOS	507,246	508,510
COX COMMUNICATIONS INC COMPANY GUAR 144A 10/30 1.8	809,779	839,651
COX COMMUNICATIONS INC COMPANY GUAR 144A 09/34 5.45	557,816	532,564
UBS GROUP AG SR UNSECURED 144A 01/29 VAR	267,057	240,674
UBS GROUP AG SR UNSECURED 144A 06/26 VAR	245,603	251,974
UBS GROUP AG SR UNSECURED 144A 05/32 VAR	605,000	526,565
DCLI BIDCO LLC 2ND MORTGAGE 144A 11/29 7.75	50,000	51,125
DANA INC SR UNSECURED 11/27 5.375	165,000	162,634
DAVITA INC COMPANY GUAR 144A 06/30 4.625	225,000	206,848
DEUTSCHE BANK NY 11/26 VAR	275,000	268,036
DEUTSCHE BANK NY SUBORDINATED 01/32 VAR	201,643	209,545
OLYMPUS WTR US HLDG CORP SR SECURED 144A 11/28 9.75	212,750	212,203
DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125	592,545	525,889
DIAMONDBACK ENERGY INC COMPANY GUAR 03/33 6.25	57,829	57,200
DISH NETWORK CORP SR SECURED 144A 11/27 11.75	232,750	238,326
DISH DBS CORP COMPANY GUAR 07/26 7.75	283,250	231,317
DISH DBS CORP COMPANY GUAR 07/28 7.375	140,000	100,204
DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75	42,038	37,997
DIVERSIFIED HEALTHCARE T COMPANY GUAR 03/31 4.375	295,950	220,945
ELFI GRADUATE LOAN PROGRAM LLC ELFI 2020 A A 144A	298,632	263,032
ELM TRUST 2024 ELM 2024 ELM D15 144A	250,000	252,608
ELM TRUST 2024 ELM 2024 ELM D10 144A	270,000	272,521
ERAC USA FINANCE LLC COMPANY GUAR 144A 02/29 5	309,764	311,188
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5	101,125	101,297
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 04/27 8	129,375	127,642
ECOPETROL SA SR UNSECURED 04/30 6.875	360,674	390,363
ECOPETROL SA SR UNSECURED 11/31 4.625	37,273	36,491
ECOPETROL SA SR UNSECURED 01/33 8.875	206,600	203,793
ECOPETROL SA SR UNSECURED 02/32 7.75	364,066	354,216
ELLINGTON FINANCIAL MORTGAGE T EFMT 2024 CES1 A1 144A	499,990	500,109
EG GLOBAL FINANCE PLC SR SECURED 144A 11/28 12	200,000	223,659
ELMWOOD CLO II LTD. ELMW2 2019 2A A1RR 144A	2,750,000	2,755,500
ENERGY TRANSFER LP SR UNSECURED 04/47 5.3	535,480	442,845
ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR	484,066	496,739
ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR	210,000	210,133
ENEL FINANCE INTL NV COMPANY GUAR 144A 07/28 2.125	177,382	180,985
ENERGY TRANSFER LP SR UNSECURED 06/27 5.5	171,565	154,951
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25	326,096	271,006
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/43 4.45	236,897	183,511
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1	118,199	90,409
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9	189,402	142,778
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7	464,769	337,649
EQUINOR ASA COMPANY GUAR 04/50 3.7	129,045	96,438
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 02/25 7.125	206,000	199,843
ESKOM HOLDINGS SOC LTD GOVT GUARANT 144A 08/28 6.35	354,275	367,225
ESKOM HOLDINGS SOC LTD SR UNSECURED 144A 08/28 8.45	199,500	209,603
FMC CORP SR UNSECURED 05/33 5.65	572,767	573,843
FAIRFAX FINL HLDGS LTD SR UNSECURED 08/32 5.625	748,920	759,113
FAIRSTONE FINANCIAL ISSUANCE T FFIT 2020 1A A 144A	21,756	19,906
FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5	603,946	568,117
FED HM LN PC POOL SD7551 FR 01/52 FIXED 2.5	478,151	479,076
FED HM LN PC POOL SD7552 FR 01/52 FIXED 2.5	395,557	392,965
FED HM LN PC POOL SD7536 FR 02/51 FIXED 2.5	869,127	874,265
FED HM LN PC POOL SD8104 FR 11/50 FIXED 1.5	437,886	415,373

FED HM LN PC POOL SD8106 FR 11/50 FIXED 2	729,285	732,126
FED HM LN PC POOL SD8122 FR 01/51 FIXED 2.5	434,206	437,922
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2	437,400	424,749
FED HM LN PC POOL SD8146 FR 05/51 FIXED 2	943,488	953,594
FED HM LN PC POOL SD8191 FR 01/52 FIXED 3.5	753,786	722,576
FED HM LN PC POOL SD8195 FR 02/52 FIXED 3	1,896,810	1,738,442
FED HM LN PC POOL SD8202 FR 03/52 FIXED 3.5	776,737	715,405
FED HM LN PC POOL SD8253 FR 08/52 FIXED 6	473,412	476,263
FED HM LN PC POOL SD8233 FR 07/52 FIXED 5	3,201,332	3,202,002
FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5	474,462	467,537
FED HM LN PC POOL SD4184 FR 11/46 FIXED 3.5	856,248	896,656
FED HM LN PC POOL QC3918 FR 07/51 FIXED 2.5	817,193	817,936
FED HM LN PC POOL QC5082 FR 08/51 FIXED 2.5	723,301	701,461
FED HM LN PC POOL RA5854 FR 09/46 FIXED 2.5	570,102	559,594
FED HM LN PC POOL SI2105 FR 05/51 FIXED 2.5	418,160	413,465
FED HM LN PC POOL SI2107 FR 07/51 FIXED 2.5	403,965	394,647
FREDDIE MAC NOTES 03/31 6.75	421,440	324,692
FREDDIE MAC NOTES 03/31 0.00000	53,224	52,397
FANNIE MAE NOTES 11/30 6.625	446,668	354,640
FHLMC MULTIFAMILY STRUCTURED P FHMS K740 X1	327,835	117,410
FHLMC MULTIFAMILY STRUCTURED P FHMS K121 X1	764,650	419,671
FREDDIE MAC FHR 4754 VG	748,945	695,603
FREDDIE MAC FHR 4939 KT	188,198	162,524
FHLMC MULTIFAMILY STRUCTURED P FHMS K104 X1	1,081,465	518,047
FNMA POOL CB5584 FN 11/52 FIXED 6	716,127	707,981
FNMA POOL FS2461 FN 12/51 FIXED VAR	754,264	762,991
FNMA POOL FS5721 FN 04/48 FIXED VAR	978,716	1,028,635
FNMA POOL MA4379 FN 07/51 FIXED 2.5	541,451	530,821
FNMA POOL MA4437 FN 10/51 FIXED 2	1,003,419	966,676
FNMA POOL MA4465 FN 11/51 FIXED 2	282,277	276,848
FNMA POOL MA4494 FN 12/51 FIXED 3	432,726	413,289
FNMA POOL MA4495 FN 12/51 FIXED 3.5	786,686	758,524
FNMA POOL MA4055 FN 06/50 FIXED 2.5	376,378	371,104
FNMA POOL MA4159 FN 10/50 FIXED 2.5	1,498,732	1,477,243
FNMA POOL MA4237 FN 01/51 FIXED 2	381,131	385,072
FNMA POOL MA4238 FN 01/51 FIXED 2.5	2,879,777	2,895,439
FNMA POOL MA4280 FN 03/51 FIXED 1.5	561,801	548,205
FNMA POOL MA4281 FN 03/51 FIXED 2	587,836	558,107
FNMA POOL MA4282 FN 03/51 FIXED 2.5	682,002	658,610
FNMA POOL MA4305 FN 04/51 FIXED 2	1,953,124	1,959,579
FNMA POOL MA4354 FN 06/51 FIXED 1.5	1,054,025	1,041,894
FNMA POOL MA4549 FN 02/52 FIXED 3	375,031	339,134
FNMA POOL MA4550 FN 02/52 FIXED 3.5	1,434,306	1,327,410
FNMA POOL MA4564 FN 03/52 FIXED 3	3,477,420	3,152,463
FNMA POOL MA4626 FN 06/52 FIXED 4	260,134	256,342
FNMA POOL MA4600 FN 05/52 FIXED 3.5	231,228	228,448
FNMA POOL MA4684 FN 06/52 FIXED 4.5	1,357,102	1,325,956
FNMA POOL MA4686 FN 06/52 FIXED 5	385,271	385,321
FNMA POOL MA4701 FN 08/52 FIXED 4.5	618,254	605,274
FNMA POOL MA4786 FN 10/52 FIXED 5.5	405,686	395,959
FNMA POOL MA4807 FN 11/52 FIXED 5.5	2,211,760	2,183,403
FNMA POOL MA4847 FN 11/52 FIXED 6	751,087	746,722
FNMA POOL MA4869 FN 01/53 FIXED 5.5	453,642	452,380
FNMA POOL MA4895 FN 01/53 FIXED 6.5	52,609	52,446
FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625	130,875	139,002
FIFTH THIRD BANCORP SR UNSECURED 07/29 VAR	220,000	228,225
FORD MOTOR COMPANY SR UNSECURED 01/43 4.75	207,862	181,506
FORD MOTOR COMPANY SR UNSECURED 02/32 3.25	100,000	83,177
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125	279,448	285,204
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95	239,969	237,788
FOUNDATION BUILDING M COMPANY GUAR 144A 03/29 6	137,625	131,449
FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A	1,453,125	1,521,321
FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A	199,438	204,718
FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A	500,775	517,811
FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/28 12	49,000	54,377
FRONTIER COMMUNICATIONS SECURED 144A 05/29 6.75	297,375	301,505
GFL ENVIRONMENTAL INC SR SECURED 144A 01/31 6.75	60,000	61,609

GNMA II POOL MA7135 G2 01/51 FIXED 2	372,360	376,921
GNMA II POOL MA7192 G2 02/51 FIXED 2	405,739	397,809
GNMA II POOL MA6411 G2 01/50 FIXED 4	453,917	441,572
GNMA II POOL MA7051 G2 12/50 FIXED 2	266,055	262,927
GNMA II POOL MA8046 G2 05/52 FIXED 4.5	1,804,062	1,806,635
GNMA II POOL MA7255 G2 03/51 FIXED 2.5	628,395	605,260
GNMA II POOL MA7706 G2 11/51 FIXED 3	443,672	433,546
GNMA II POOL MA7769 G2 12/51 FIXED 3.5	1,088,430	1,069,021
GNMA II POOL MA7829 G2 01/52 FIXED 3.5	892,688	859,044
GNMA II POOL MA8949 G2 06/53 FIXED 6	925,262	914,965
GNMA II POOL MA8200 G2 08/52 FIXED 4	697,662	691,026
GNMA II POOL MA8201 G2 08/52 FIXED 4.5	714,284	708,154
GNMA II POOL MA8429 G2 11/52 FIXED 5.5	453,512	454,749
GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375	565,281	574,989
CLUE OPCO LLC SR SECURED 144A 10/31 9.5	433,219	473,845
GAP INC/THE COMPANY GUAR 144A 10/29 3.625	125,000	112,213
GAP INC/THE COMPANY GUAR 144A 10/31 3.875	50,000	43,236
GENERAL MOTORS FINL CO SR UNSECURED 04/28 2.4	444,515	408,873
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4	744,765	743,384
GOLDMAN SACHS GROUP INC SR UNSECURED 01/27 3.85	2,129	1,963
GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR	494,401	437,684
GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR	1,898,145	1,892,349
GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR	1,005,000	866,375
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2024 1GS A 144A	287,295	279,860
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 69 B	288,543	242,273
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 170 SE	94,410	77,842
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 69 CS	458,466	378,535
GREENSKY HOME IMPROVEMENT ISSU GSKY 2024 1 A4 144A	85,605	86,184
GRIFFON CORPORATION COMPANY GUAR 03/28 5.75	150,000	147,082
H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875	347,813	319,878
HPS LOAN MANAGEMENT LTD HLM 11A 17 AR 144A	298,052	298,390
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/30 6	55,000	51,689
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25	175,000	161,003
HOWARD HUGHES CORP COMPANY GUAR 144A 08/28 5.375	180,000	174,852
HUNTINGTON BANCSHARES SR UNSECURED 08/29 VAR	105,000	108,402
HUNTINGTON INGALLS INDUS COMPANY GUAR 08/28 2.043	524,184	538,874
HUNTSMAN INTERNATIONAL L SR UNSECURED 06/31 2.95	189,867	158,245
HYATT HOTELS CORP SR UNSECURED 01/27 5.75	124,969	126,914
ICG US CLO LTD ICG 2015 2RA A1 144A	2,210,743	2,212,401
ILIAD HOLDING SAS SR SECURED 144A 10/28 7	200,000	202,674
ILLINOIS ST ILS 06/33 FIXED 5.1	393,120	361,880
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 02/28 9.25	40,850	41,804
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/32 7.625	70,000	69,640
INDIAN RAILWAY FINANCE SR UNSECURED 144A 01/32 3.57	200,000	179,090
INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR	200,000	173,939
INVITATION HOMES TRUST IHSFR 2024 SFR1 B 144A	377,884	374,214
ITALY GOV T INT BOND SR UNSECURED 06/33 5.375	1,317,636	1,121,581
ITALY GOV T INT BOND SR UNSECURED 10/29 2.875	400,474	362,047
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 A5	2,739,375	2,886,033
JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	1,187,335	1,077,735
JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR	1,871,394	1,633,983
JPMORGAN CHASE + CO SR UNSECURED 06/29 VAR	919,220	858,940
JACOBS ENGINEERING GROUP COMPANY GUAR 08/28 6.35	674,656	702,728
JACOBS ENTERTAINMENT INC SR UNSECURED 144A 02/29 6.75	94,875	96,913
JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 03/34 6.75	157,791	167,244
JELD WEN INC COMPANY GUAR 144A 12/27 4.875	142,875	141,932
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	1,453,350	1,468,416
KIMCO REALTY OP LLC COMPANY GUAR 03/35 4.85	576,996	562,046
KONTOOR BRANDS INC COMPANY GUAR 144A 11/29 4.125	212,885	207,211
LBA TR 06/26 VAR	408,966	409,872
LHOME MORTGAGE TRUST LHOME 2024 RTL4 A1 144A	249,998	250,550
LSEG US FIN CORP COMPANY GUAR 144A 03/34 5.297	445,000	443,206
L3HARRIS TECH INC SR UNSECURED 06/31 5.25	849,371	851,439
LAMB WESTON HLD COMPANY GUAR 144A 01/30 4.125	125,000	114,252
LAMB WESTON HLD COMPANY GUAR 144A 01/32 4.375	75,000	67,863
LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS1 A1 144A	168,308	168,362
LEVEL 3 FINANCING INC SR SECURED 144A 11/29 11	872,625	956,181

LEVEL 3 FINANCING INC SECURED 144A 10/32 10	174,781	175,000
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 10/50 3.951	627,048	437,211
LINCOLN NATIONAL CORP SR UNSECURED 03/34 5.852	560,000	567,307
LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875	157,063	159,842
LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6	106,519	75,652
LOS ANGELES CA DEPT WTR PWR LOSUTL 07/50 FIXED 6.603	94,802	66,063
AKER BP ASA COMPANY GUAR 144A 07/31 3.1	916,968	825,218
MGM RESORTS INTL COMPANY GUAR 10/28 4.75	267,875	263,329
MGM RESORTS INTL COMPANY GUAR 04/32 6.5	260,000	259,079
MPLX LP SR UNSECURED 04/38 4.5	612,096	523,105
MPLX LP SR UNSECURED 04/48 4.7	400,613	324,114
MPLX LP SR UNSECURED 08/30 2.65	399,652	350,018
MPLX LP SR UNSECURED 03/52 4.95	326,641	277,815
MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5	225,000	141,774
MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 A2	926,974	942,345
MADISON PARK FUNDING LTD MDPK 2018 28A BR 144A	1,350,000	1,350,231
MADISON PARK FUNDING LTD MDPK 2021 59A A1R 144A	2,750,000	2,772,787
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/42 5.05	325,415	261,781
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/52 5.141	647,052	492,715
MARRIOTT INTERNATIONAL SR UNSECURED 06/26 3.125	217,307	205,289
MARRIOTT INTERNATIONAL SR UNSECURED 04/29 4.9	59,239	59,891
MASTEC INC SR UNSECURED 06/29 5.9	64,971	66,164
MATTAMY GROUP CORP SR UNSECURED 144A 03/30 4.625	400,000	372,146
MAXIM CRANE WORKS LLC SECURED 144A 09/28 11.5	98,158	105,751
MCAFFEE LLC 2024 USD TERM LOAN B	563,525	563,384
MEXICO CITY ARPT TRUST SR SECURED 144A 07/47 5.5	572,626	482,579
MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165	575,000	423,555
MYMICHIGAN HEALTH SECURED 06/50 3.409	200,000	139,337
MINERAL RESOURCES LTD SR UNSECURED 144A 10/28 9.25	105,500	104,917
MISSOURI ST HLTH EDUCNTL FAC MOSMED 09/51 FIXED 3.086	134,673	92,602
MORGAN STANLEY SUBORDINATED 09/26 4.35	305,824	277,808
MORGAN STANLEY SR UNSECURED 01/30 VAR	361,695	311,536
MORGAN STANLEY SR UNSECURED 01/31 VAR	420,432	430,959
MORGAN STANLEY SR UNSECURED 01/29 VAR	183,155	163,877
MORGAN STANLEY SR UNSECURED 01/27 3.625	913,100	840,518
MORGAN STANLEY SR UNSECURED 01/33 VAR	630,000	540,199
MORGAN STANLEY SR UNSECURED 07/26 3.125	243,572	219,775
MORGAN STANLEY CAPITAL I TRUST MSC 2020 L4 A2	4,443,806	3,888,960
MOUNTAIN VIEW CLO LTD MVW 2013 1A ARR 144A	628,426	629,211
MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875	237,826	231,497
UTAH ACQUISITION SUB COMPANY GUAR 06/26 3.95	315,630	320,857
NCL CORPORATION LTD COMPANY GUAR 144A 03/26 5.875	70,313	74,898
NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.75	74,324	78,752
NRG ENERGY INC COMPANY GUAR 01/28 5.75	211,250	199,292
NRG ENERGY INC COMPANY GUAR 144A 06/29 5.25	48,659	43,705
NRG ENERGY INC SR SECURED 144A 12/25 2	100,444	97,102
NRG ENERGY INC SR SECURED 144A 12/27 2.45	439,380	408,499
NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625	20,250	21,862
NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	69,438	65,503
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 08/28 5.5	100,000	97,118
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 12/30 5.125	20,375	23,326
NATIONSTAR MTG HLD INC COMPANY GUAR 144A 11/31 5.75	138,000	143,397
NCR ATLEOS LLC SR SECURED 144A 04/29 9.5	77,938	85,583
NAVIENT STUDENT LOAN TRUST NAVSL 2020 BA A2 144A	166,926	157,266
NAVIENT STUDENT LOAN TRUST NAVSL 2020 GA A 144A	177,979	163,131
CSC HOLDINGS, LLC 2022 TERM LOAN B6	144,695	141,641
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414	163,428	119,142
NEW YORK NY NYC 12/37 FIXED 6.271	208,812	157,450
NEWELL BRANDS INC SR UNSECURED 05/32 6.625	20,000	20,112
NEWELL BRANDS INC SR UNSECURED 05/30 6.375	40,000	40,066
NEWMONT / NEWCREST FIN COMPANY GUAR 03/34 5.35	309,020	308,644
NJ TRUST 2023 GSP NJ 2023 GSP A 144A	404,928	416,206
NORTHWOODS CAPITAL LTD WOODS 2017 15A A1R 144A	3,750,000	3,759,746
NOVELIS CORP COMPANY GUAR 144A 11/26 3.25	139,500	142,876
OHA CREDIT PARTNERS LTD OHACP 2024 17A A 144A	2,000,000	2,000,510
1011778 BC / NEW RED FIN SECURED 144A 10/30 4	325,000	290,660
ONEOK INC COMPANY GUAR 09/29 3.4	146,258	134,821

ONEOK INC COMPANY GUAR 03/50 4.5	798,312	597,188
ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4	100,000	88,876
ONEMAIN FINANCE CORP COMPANY GUAR 05/29 6.625	135,000	136,681
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A B 144A	599,909	614,592
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A C 144A	99,979	102,678
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A D 144A	200,461	206,945
ORGANON + CO/ORGANON FOR SR UNSECURED 144A 04/31 5.125	159,750	179,762
PNC BANK NA SR UNSECURED 02/25 2.95	257,910	249,331
FREEPORT INDONESIA PT SR UNSECURED 144A 04/32 5.315	200,000	194,760
PMT CREDIT RISK TRANSFER TRUST PMTCR 2024 2R A 144A	559,614	565,030
PMT CREDIT RISK TRANSFER TRUST PMTCR 2024 3R A 144A	478,330	479,469
PRETIUM MORTGAGE CREDIT PARTNE PRET 2024 RPL2 A1 144A	365,855	360,406
PNMAC GMSR ISSUER TRUST PNMSR 2024 FT1 A 144A	500,000	502,233
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/47 3.95	353,918	261,738
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	31,745	34,680
PACTIV EVERGREEN GROUP SR SECURED 144A 10/28 4.375	347,594	349,672
PARK AVENUE INSTITUTIONAL ADVI PAIA 2019 2A A1R 144A	2,500,000	2,500,000
PARKLAND CORP SR UNSECURED 144A 08/32 6.625	65,000	64,324
PEACEHEALTH OBLIGATED GR SR UNSECURED 11/48 4.787	382,948	250,136
PENN ENTERTAINMENT INC SR UNSECURED 144A 01/27 5.625	145,125	147,675
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 12/29 7.875	114,318	120,486
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 07/29 5.25	887,882	893,154
PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5	258,268	250,394
PETROLEOS MEXICANOS COMPANY GUAR 02/28 5.35	15,855	14,624
PETROLEOS MEXICANOS COMPANY GUAR 01/29 6.5	177,800	185,908
PETROLEOS MEXICANOS COMPANY GUAR 01/30 6.84	1,016,975	867,766
PHILIP MORRIS INTL INC SR UNSECURED 02/27 4.75	543,290	551,172
PHINIA INC SR SECURED 144A 04/29 6.75	60,000	61,200
PMT CREDIT RISK TRANSFER TRUST PMTCR 2024 1R A 144A	649,099	657,020
PORT AUTH OF NEW YORK NEW JE PORTRN 10/51 FIXED 4.926	287,511	204,006
PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458	154,446	104,999
POST HOLDINGS INC SR UNSECURED 144A 09/31 4.5	172,375	156,773
POST HOLDINGS INC SR SECURED 144A 02/32 6.25	60,000	59,542
PROSUS NV SR UNSECURED 144A 01/30 3.68	375,000	338,480
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES5 A1A 144A	234,457	235,988
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES6 A1A 144A	764,102	760,123
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES9 A1A 144A	299,996	297,702
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 04/32 6.5	150,000	150,755
ROCC TRUST ROCC 2024 CNTR A 144A	700,000	697,965
ROCC TRUST ROCC 2024 CNTR C 144A	210,000	212,144
ROCC TRUST ROCC 2024 CNTR D 144A	470,000	476,993
REALTY INCOME CORP SR UNSECURED 02/32 2.7	1,159,090	1,001,863
REGATTA XII FUNDING LTD. REG12 2019 1A ARR 144A	2,000,000	2,016,940
RB GLOBAL HOLDINGS INC SR SECURED 144A 03/28 6.75	25,000	25,558
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/25 3.6	125,574	123,725
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3	778,084	765,672
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 08/26 5.5	95,125	99,902
SBA COMMUNICATIONS CORP SR UNSECURED 02/29 3.125	220,000	225,659
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 E A1A 144A	383,172	380,900
SWF HOLDINGS I CORP SR UNSECURED 144A 10/29 6.5	155,875	108,630
SALLY HOLDINGS/SALLY CAP COMPANY GUAR 03/32 6.75	75,000	75,129
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/41 FIXED 5.808	166,439	120,097
SASOL FINANCING USA LLC COMPANY GUAR 09/28 6.5	279,688	240,030
SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375	200,000	191,415
SCOTTS MIRACLE GRO CO COMPANY GUAR 02/32 4.375	200,000	174,620
SELECT MEDICAL CORP COMPANY GUAR 144A 12/32 6.25	75,000	72,141
SEMPRA SR UNSECURED 02/38 3.8	291,190	231,522
SERVICE CORP INTL SR UNSECURED 10/32 5.75	60,000	58,199
SOCIETE GENERALE 144A 12/26 VAR	1,200,000	1,158,129
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2020 C AFX 144A	129,174	119,352
SOUTHERN CAL EDISON 1ST MORTGAGE 03/28 5.3	514,485	520,897
SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125	561,739	482,182
EXPAND ENERGY CORP COMPANY GUAR 02/29 5.375	142,500	147,757
SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	124,969	131,637
SPRINT LLC COMPANY GUAR 03/26 7.625	36,083	35,768
SMYRNA READY MIX CONCRET SR SECURED 144A 11/28 6	325,000	316,994
STANDARD INDUSTRI INC/NY SR UNSECURED 144A 07/30 4.375	274,697	251,958

STATE STREET TR STIF FUND	2,995,205	2,995,205
STREAM INNOVATIONS ISSUER TRUS STRE 2024 2A A 144A	460,235	458,724
SUBURBAN PROPANE PARTNRS SR UNSECURED 03/27 5.875	260,313	248,055
SUN COMMUNITIES OPER LP COMPANY GUAR 07/31 2.7	969,803	819,857
SUN COMMUNITIES OPER LP COMPANY GUAR 04/32 4.2	765,703	702,687
SUNRUN ARTEMIS ISSUER SUNRN 2024 2A A1 144A	492,306	483,295
SUTTER HEALTH UNSECURED 08/28 3.695	332,552	298,115
TCW CLO 2021 2, LTD. TCW 2021 2A AS 144A	3,000,000	3,003,303
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6	175,000	165,702
TARGA RESOURCES CORP COMPANY GUAR 03/34 6.5	858,218	846,049
TARGA RESOURCES CORP COMPANY GUAR 02/35 5.5	136,936	132,853
TAYLOR MORRISON COMM COMPANY GUAR 144A 06/27 5.875	109,750	100,364
TAYLOR MORRISON COMM COMPANY GUAR 144A 01/28 5.75	246,094	223,510
TENET HEALTHCARE CORP SR SECURED 06/28 4.625	75,000	71,774
TENET HEALTHCARE CORP SR SECURED 06/29 4.25	22,313	23,470
TENET HEALTHCARE CORP SR SECURED 01/30 4.375	444,281	417,963
TENNECO INC SR SECURED 144A 11/28 8	331,844	349,504
TENNECO INC 2022 TERM LOAN A	91,977	109,382
TOWD POINT HE TRUST TPHT 2023 1 A1A 144A	58,383	58,345
TOWD POINT MORTGAGE TRUST TPMT 2024 CES2 A1A 144A	81,763	82,364
TOWD POINT MORTGAGE TRUST TPMT 2024 CES1 A1A 144A	81,080	81,322
TOWD POINT MORTGAGE TRUST TPMT 2024 CES5 A1 144A	477,177	473,027
TOWD POINT MORTGAGE TRUST TPMT 2024 CES6 A1 144A	295,226	295,851
TRANSOCEAN INC COMPANY GUAR 144A 02/27 8	64,087	63,884
TRANSOCEAN INC COMPANY GUAR 144A 05/29 8.25	55,000	53,876
TRIMARAN CAVU LTD CAVU 2019 1A A1R 144A	1,600,000	1,600,000
TRUIST FINANCIAL CORP SR UNSECURED 10/29 VAR	205,033	219,265
UBS GROUP AG SR UNSECURED 144A 01/27 VAR	197,936	192,332
UBS GROUP AG SR UNSECURED 144A 05/26 VAR	790,000	792,833
US FOODS INC COMPANY GUAR 144A 04/33 5.75	65,000	63,148
UNITED AIRLINES INC SR SECURED 144A 04/26 4.375	368,328	353,973
UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875	18,425	19,654
UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875	178,764	165,449
UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25	96,928	87,445
STRIP PRINC 11/44 0.00000	289,237	187,062
US TREASURY N/B 11/44 3	1,085,242	1,033,334
US TREASURY N/B 02/49 3	584,795	546,475
US TREASURY N/B 08/49 2.25	152,299	142,636
US TREASURY N/B 11/49 2.375	1,426,224	1,295,246
US TREASURY N/B 11/50 1.625	2,661,772	2,342,887
US TREASURY N/B 02/51 1.875	594,746	515,326
US TREASURY N/B 05/41 2.25	2,872,887	2,227,320
US TREASURY N/B 11/41 2	2,599,210	2,450,266
US TREASURY N/B 08/52 3	228,055	226,394
US TREASURY N/B 11/53 4.75	280,632	277,463
US TREASURY N/B 11/43 4.75	1,517,714	1,418,352
US TREASURY N/B 08/44 4.125	1,788,886	1,703,163
STRIPS 02/40 0.00000	1,178,018	768,923
STRIPS 08/40 0.00000	1,730,793	1,448,293
STRIPS 02/41 0.00000	339,087	305,658
STRIPS 02/43 0.00000	144,848	128,009
STRIPS 08/43 0.00000	77,851	68,276
STRIPS 02/44 0.00000	1,483,188	1,015,830
STRIPS 05/44 0.00000	407,987	267,598
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	453,417	329,199
UNITEDHEALTH GROUP INC SR UNSECURED 04/63 5.2	807,008	732,603
UNITI GROUP/CSL CAPITAL SR SECURED 144A 02/28 10.5	478,875	479,826
UNIV OF CALIFORNIA REVENUES UNVHGR 07/25 FIXED 3.063	115,088	109,342
UNIV OF MICHIGAN MI UNVHGR 12/99 FIXED 4.454	980,000	768,963
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/20 3.226	200,000	115,092
UNIVISION COMMUNICATIONS SR SECURED 144A 06/27 6.625	125,000	124,497
UNIVISION COMMUNICATIONS SR SECURED 144A 08/28 8	30,150	30,546
VAR ENERGI ASA SR UNSECURED 144A 05/27 5	1,139,555	1,135,960
VENTURE GLOBAL LNG INC JR SUBORDINA 144A 12/99 VAR	160,000	167,287
VIATRIS INC COMPANY GUAR 06/40 3.85	15,675	18,745
VIATRIS INC COMPANY GUAR 06/50 4	648,447	423,062
VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/26 4.25	134,063	127,843

VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625	98,800	90,994
VICI PROPERTIES / NOTE COMPANY GUAR 144A 06/25 4.625	138,664	139,448
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 5.75	699,685	706,020
VICI PROPERTIES LP SR UNSECURED 02/28 4.75	569,612	565,273
VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875	138,656	148,873
VISTRA CORP JR SUBORDINA 144A 12/99 VAR	551,257	553,136
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 07/27 5	427,001	407,195
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 05/29 4.375	420,219	400,147
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 04/32 6.875	55,000	56,315
WASHINGTON UNIVERSITY SR UNSECURED 12/99 4.349	505,000	390,987
WELLS FARGO + COMPANY SR UNSECURED 02/31 VAR	1,250,000	1,102,429
WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR	850,000	863,119
WELLS FARGO + COMPANY SR UNSECURED 10/29 VAR	605,000	629,554
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A4	483,143	442,508
WELLS FARGO COMMERCIAL MORTGAG WFCM 2020 C55 A4	3,534,752	3,095,832
WESCO DISTRIBUTION INC COMPANY GUAR 144A 06/28 7.25	163,753	167,774
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/29 6.375	65,000	65,869
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/32 6.625	35,000	35,574
WCORE COMMERCIAL MORTGAGE TRUS WCORE 2024 CORE A 144A	1,007,475	1,011,261
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05	854,993	862,917
WESTINGHOUSE AIR BRAKE COMPANY GUAR 03/34 5.611	917,271	922,100
WILLIAM CARTER COMPANY GUAR 144A 03/27 5.625	211,500	198,304
WILLIAMS SCOTSMAN INC SR SECURED 144A 06/29 6.625	152,438	151,785
THL CREDIT WIND RIVER 2019 1 C WINDR 2019 1A AR 144A	2,000,000	2,002,222
WINDSTREAM SERVICES/ESCR SR SECURED 144A 10/31 8.25	45,000	46,477
WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	174,125	153,671
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125	157,290	140,768
YALE UNIVERSITY UNSECURED 04/30 1.482	745,000	633,548
YARA INTERNATIONAL ASA SR UNSECURED 144A 06/30 3.148	1,297,632	1,076,075
PETROLEOS MEXICANOS COMPANY GUAR REGS 04/27 2.75	187,908	190,439
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 09/25 2.75	206,458	197,398
REPUBLIC OF INDONESIA SR UNSECURED REGS 06/28 3.75	376,319	293,360
POWER FINANCE CORP LTD SR UNSECURED REGS 08/28 5.25	221,000	199,923
ESKOM HOLDINGS SOC LTD SR UNSECURED REGS 08/28 8.45	199,400	209,603
VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/30 4.25	418,576	329,694
PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 11/31 1.875	458,962	352,490
REPUBLIC OF INDONESIA SR UNSECURED 02/27 0.9	222,023	196,745
VIRGIN MEDIA SECURED FIN SR SECURED REGS 08/30 4.125	555,372	428,509
BAIN CAPITAL EURO CLO BCCE 2020 1A A 144A	2,824,511	2,469,164
GOHL CAPITAL LTD COMPANY GUAR REGS 01/27 4.25	318,000	291,900
CARLYLE GLOBAL MARKET STRATEGI CGMSE 2014 2A AR1 144A	2,325,435	1,984,272
BLACKROCK EUROPEAN CLO DAC BECLO 3A AR 144A	3,654,450	3,098,355
EG GLOBAL FINANCE PLC SR SECURED 144A 11/28 11	426,820	465,620
TORO EUROPEAN CLO TCLO 9A A 144A	1,352,688	1,302,370
BELLIS ACQUISITION CO PL SR SECURED 144A 05/30 8.125	1,111,210	1,078,099
GROSVENOR PLACE CLO GROSV 2022 1A AR 144A	2,153,499	2,079,191
NASSAU EURO CLO DAC NGCE 4A A1 144A	2,706,624	2,592,954
ZEGONA FINANCE PLC SR SECURED 144A 07/29 6.75	649,440	661,125
LUGO FUNDING DAC 05/66 1	324,062	309,000
KINBANE DAC KINBN 2024 RPL2A A 144A	209,092	204,121
PETROLEOS MEXICANOS COMPANY GUAR REGS 02/28 4.875	120,169	97,956
BARRATT REDROW PLC COMMON STOCK GBP.1	1,153,904	922,192
ALIMENTATION COUCHE TARD INC COMMON STOCK	2,003,897	3,353,428
RATHBONES GROUP PLC COMMON STOCK GBP.05	882,176	777,478
DIAGEO PLC COMMON STOCK GBP.2893518	7,122,973	5,913,589
DCC PLC COMMON STOCK EUR.25	3,001,498	2,603,580
BAE SYSTEMS PLC COMMON STOCK GBP.025	2,397,020	3,828,640
STANDARD CHARTERED PLC COMMON STOCK USD.5	3,852,416	5,836,844
ATKINSREALIS GROUP INC COMMON STOCK	2,287,132	4,477,611
BANK OF NOVA SCOTIA COMMON STOCK	2,936,182	2,990,992
BARRICK GOLD CORP COMMON STOCK	3,247,671	2,763,467
PRUDENTIAL PLC COMMON STOCK GBP.05	4,521,332	3,022,026
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	933,184	227,013
SERCO GROUP PLC COMMON STOCK GBP.02	1,598,732	1,569,056
BP PLC COMMON STOCK USD.25	6,728,430	7,060,334
DS SMITH PLC COMMON STOCK GBP.1	1,206,245	1,880,136
LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1	1,974,950	2,376,687

BROOKFIELD CORP COMMON STOCK	3,119,764	5,751,057
BROOKFIELD ASSET MGMT A COMMON STOCK	687,317	1,351,589
CANADIAN NATURAL RESOURCES COMMON STOCK	1,767,146	3,846,483
CANADIAN PACIFIC KANSAS CITY COMMON STOCK	1,966,426	2,929,973
CONSTELLATION SOFTWARE INC COMMON STOCK	2,098,723	6,020,501
EXCHANGE INCOME CORP COMMON STOCK	1,965,699	2,293,808
PAGEGROUP PLC COMMON STOCK GBP.01	2,200,154	1,710,261
FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	2,833,970	8,833,264
BARCLAYS PLC COMMON STOCK GBP.25	3,697,653	6,412,140
INTERTEK GROUP PLC COMMON STOCK GBP.01	3,917,483	3,493,299
FINNING INTERNATIONAL INC COMMON STOCK	554,130	1,395,336
ITV PLC COMMON STOCK GBP.1	1,413,102	956,239
FRANCO NEVADA CORP COMMON STOCK	2,397,835	2,594,758
GILDAN ACTIVEWEAR INC COMMON STOCK	1,627,286	2,680,929
ADIDAS AG COMMON STOCK	3,335,554	3,523,126
CARLSBERG AS B COMMON STOCK DKK20.0	4,685,907	3,368,177
GN STORE NORD A/S COMMON STOCK DKK4.0	1,384,527	570,521
HANNOVER RUECK SE COMMON STOCK	2,394,338	2,793,412
WARTSILA OYJ ABP COMMON STOCK	907,747	1,422,442
GEA GROUP AG COMMON STOCK	1,416,458	1,886,076
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	3,732,215	6,776,363
FRESENIUS MEDICAL CARE AG COMMON STOCK	2,791,272	2,024,547
RANDSTAD NV COMMON STOCK EUR.1	1,997,094	1,547,180
LOBLAW COMPANIES LTD COMMON STOCK	2,030,045	4,730,302
LUMINE GROUP INC COMMON STOCK	70,467	193,543
MAGNA INTERNATIONAL INC COMMON STOCK	1,430,464	1,100,422
ALTEN SA COMMON STOCK EUR1.05	1,185,302	891,906
VISCOFAN SA COMMON STOCK EUR.7	790,282	913,752
WIENERBERGER AG COMMON STOCK	2,955,148	2,821,376
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	2,946,844	2,786,374
ASMP LTD COMMON STOCK HKD.1	526,369	398,222
FUJI MEDIA HOLDINGS INC COMMON STOCK	797,668	739,270
ASAHI GROUP HOLDINGS LTD COMMON STOCK	3,105,679	2,806,652
NTT DATA GROUP CORP COMMON STOCK	1,193,072	1,376,572
BRIDGESTONE CORP COMMON STOCK	3,132,468	2,725,045
ORACLE CORP JAPAN COMMON STOCK	903,357	1,321,096
BHP GROUP LTD COMMON STOCK	5,207,849	4,136,043
USS CO LTD COMMON STOCK	2,013,138	2,066,026
DBS GROUP HOLDINGS LTD COMMON STOCK	2,819,386	4,304,795
CSL LTD COMMON STOCK	3,074,221	2,834,599
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	2,566,377	3,075,662
ARISTOCRAT LEISURE LTD COMMON STOCK	1,378,084	2,171,744
DOWA HOLDINGS CO LTD COMMON STOCK	1,046,783	813,739
ABC MART INC COMMON STOCK	1,441,081	1,727,883
MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	2,134,409	2,541,833
HENDERSON LAND DEVELOPMENT COMMON STOCK	800,861	742,989
RESONA HOLDINGS INC COMMON STOCK	2,227,348	3,918,653
HITACHI LTD COMMON STOCK	663,576	1,971,506
SUMITOMO MITSUI TRUST GROUP COMMON STOCK	3,102,989	4,120,494
AIR WATER INC COMMON STOCK	1,166,543	954,836
GALAXY ENTERTAINMENT GROUP L COMMON STOCK	2,249,024	1,525,113
IHI CORP COMMON STOCK	2,314,339	4,194,571
JARDINE MATHESON JERSEY REG COMMON STOCK USD.25	1,347,391	1,016,056
KINDEN CORP COMMON STOCK	970,995	927,259
KIRIN HOLDINGS CO LTD COMMON STOCK	4,083,085	2,947,817
KUBOTA CORP COMMON STOCK	1,382,637	1,054,301
TOKIO MARINE HOLDINGS INC COMMON STOCK	2,505,202	4,249,712
NS SOLUTIONS CORP COMMON STOCK	212,993	383,467
MITSUBISHI CORP COMMON STOCK	1,697,363	1,252,624
MITSUBISHI LOGISTICS CORP COMMON STOCK	659,733	979,982
MITSUBISHI ELECTRIC CORP COMMON STOCK	1,805,006	2,243,156
MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	374,387	1,560,174
RENASAS ELECTRONICS CORP COMMON STOCK	551,420	665,412
NEC CORP COMMON STOCK	609,147	1,152,354
NH FOODS LTD COMMON STOCK	1,344,268	1,231,687
NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	6,820,847	6,478,141
NISSHINBO HOLDINGS INC COMMON STOCK	567,218	417,937

NOMURA HOLDINGS INC COMMON STOCK	1,733,874	2,212,104
NIPPON TELEVISION HOLDINGS COMMON STOCK	977,613	1,393,330
NITORI HOLDINGS CO LTD COMMON STOCK	1,496,991	1,328,022
OBAYASHI CORP COMMON STOCK	1,588,503	2,260,003
OLYMPUS CORP COMMON STOCK	3,663,309	3,561,180
TAIHEIYO CEMENT CORP COMMON STOCK	1,908,647	1,846,451
SERIA CO LTD COMMON STOCK	500,620	469,620
QANTAS AIRWAYS LTD COMMON STOCK	1,533,285	2,412,067
PILBARA MINERALS LTD COMMON STOCK	543,735	274,073
QBE INSURANCE GROUP LTD COMMON STOCK	1,852,751	2,575,383
SANTOS LTD COMMON STOCK	2,176,151	1,845,408
MEDIPAL HOLDINGS CORP COMMON STOCK	537,110	421,086
SECOM CO LTD COMMON STOCK	1,287,634	1,339,175
SHISEIDO CO LTD COMMON STOCK	1,072,220	838,645
SONY GROUP CORP COMMON STOCK	3,871,280	4,866,143
SUMITOMO BAKELITE CO LTD COMMON STOCK	244,391	300,730
SUMITOMO METAL MINING CO LTD COMMON STOCK	2,469,712	1,763,280
SWIRE PACIFIC LTD CL A COMMON STOCK	1,076,622	1,405,744
TAISEI CORP COMMON STOCK	1,137,905	1,367,847
TBS HOLDINGS INC COMMON STOCK	626,721	1,051,672
TOYO SUISAN KAISHA LTD COMMON STOCK	954,389	1,513,082
TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	1,038,490	1,136,182
TOYOTA INDUSTRIES CORP COMMON STOCK	1,917,839	2,054,667
TSUMURA + CO COMMON STOCK	1,138,121	1,318,096
HOLCIM LTD COMMON STOCK CHF2.0	1,782,009	2,811,811
EQUINOR ASA COMMON STOCK NOK2.5	1,409,473	1,826,429
ESSILORLUXOTTICA COMMON STOCK EUR.18	1,777,406	2,874,626
ALFA LAVAL AB COMMON STOCK SEK2.84	871,069	1,083,981
PRAIRIESKY ROYALTY LTD COMMON STOCK	1,173,635	2,389,508
RICHELIEU HARDWARE LTD COMMON STOCK	1,988,526	1,734,813
SPIN MASTER CORP SUB VTG SHR COMMON STOCK	1,945,777	1,993,625
STELLA JONES INC COMMON STOCK	1,638,589	1,576,060
STATE STREET TR STIF FUND	9,500,799	9,500,799
EVOLUTION MINING LTD COMMON STOCK	439,121	494,513
ASML HOLDING NV COMMON STOCK EUR.09	4,687,993	6,003,265
COLOPLAST B COMMON STOCK DKK1.0	3,867,424	3,460,695
CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0	3,564,750	5,511,131
ASSA ABLOY AB B COMMON STOCK SEK1.0	3,191,917	4,069,247
ARCELORMITTAL COMMON STOCK	2,319,219	2,737,726
BEFESA SA COMMON STOCK	1,004,676	450,405
DNB BANK ASA COMMON STOCK NOK12.5	3,610,464	3,901,713
SAMPO OYJ A SHS COMMON STOCK	2,722,148	2,939,726
TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	857,512	956,655
ACERINOX SA COMMON STOCK EUR.25	483,659	447,969
ADMIRAL GROUP PLC COMMON STOCK GBP.001	955,100	1,158,011
M3 INC COMMON STOCK	1,205,949	1,170,685
SEGA SAMMY HOLDINGS INC COMMON STOCK	1,340,604	1,730,201
HAKUHODO DY HOLDINGS INC COMMON STOCK	1,389,166	1,045,523
SHIP HEALTHCARE HOLDINGS INC COMMON STOCK	1,091,504	923,193
IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	394,289	546,193
BUNZL PLC COMMON STOCK GBP.3214286	3,498,173	4,340,786
DOMINO S PIZZA ENTERPRISES L COMMON STOCK	519,395	359,379
SEVEN + I HOLDINGS CO LTD COMMON STOCK	2,078,209	2,541,437
INPEX CORP COMMON STOCK	1,945,805	1,937,148
LEGRAND SA COMMON STOCK EUR4.0	1,420,120	1,764,205
AMPLIFON SPA COMMON STOCK EUR.02	1,296,214	1,123,853
EXPERIAN PLC COMMON STOCK USD.1	1,487,757	1,919,745
IDEMITSU KOSAN CO LTD COMMON STOCK	1,608,050	1,591,861
WHITBREAD PLC COMMON STOCK GBP.767974	890,716	863,728
REXEL SA COMMON STOCK EUR5.0	993,769	1,141,892
SANDVIK AB COMMON STOCK SEK1.2	1,651,563	1,663,464
GEBERIT AG REG COMMON STOCK CHF.1	3,769,555	3,859,571
ANDRITZ AG COMMON STOCK	1,648,100	1,536,475
GERRESHEIMER AG COMMON STOCK	1,456,106	1,127,437
INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1	200,395	189,028
3I GROUP PLC COMMON STOCK GBP.738636	4,823,830	11,743,653
VANQUIS BANKING GROUP PLC COMMON STOCK GBP.2072727	459,481	61,340

CAPITA PLC COMMON STOCK GBP.020667	852,526	170,763
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	4,107,013	3,256,191
CAIXABANK SA COMMON STOCK EUR1.0	3,029,782	4,883,068
FLUIDRA SA COMMON STOCK EUR1.0	2,147,078	2,682,967
ZOZO INC COMMON STOCK	1,181,808	1,654,560
RELX PLC COMMON STOCK GBP.00144397	3,894,975	6,402,530
WH SMITH PLC COMMON STOCK GBP.22	2,218,734	1,645,087
PRUDENTIAL PLC COMMON STOCK GBP.05	212,970	93,556
MEGMILK SNOW BRAND CO LTD COMMON STOCK	625,290	513,174
SAMSONITE GROUP SA COMMON STOCK USD.01	1,220,501	1,278,824
GLENCORE PLC COMMON STOCK USD.01	4,171,152	4,573,774
AIA GROUP LTD COMMON STOCK	4,904,191	3,578,929
BRENTAG SE COMMON STOCK	3,014,021	2,754,361
JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	1,034,455	312,779
JOHN WOOD GROUP PLC COMMON STOCK GBP.042857	1,091,194	356,132
ENTAIN PLC COMMON STOCK EUR.01	4,133,503	3,244,114
DAI ICHI LIFE HOLDINGS INC COMMON STOCK	523,144	805,717
INCHCAPE PLC COMMON STOCK GBP.1	925,887	1,057,820
EDENRED COMMON STOCK EUR2.0	6,240,166	3,855,007
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	2,973,080	8,212,996
EASYJET PLC COMMON STOCK GBP.2728571	2,380,412	2,132,647
PLAYTECH PLC COMMON STOCK	792,364	1,147,181
ALS LTD COMMON STOCK	799,431	1,102,852
WPP PLC COMMON STOCK GBP.1	966,493	929,358
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	2,481,391	2,895,646
BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0	1,470,837	2,936,048
CONVATEC GROUP PLC COMMON STOCK GBP.1	1,756,016	1,923,395
COMPASS GROUP PLC COMMON STOCK GBP.1105	3,967,955	5,928,087
BIOMERIEUX COMMON STOCK	138,293	139,112
SSP GROUP PLC COMMON STOCK GBP.01085	3,590,521	2,125,858
RIGHTMOVE PLC COMMON STOCK GBP.001	2,325,336	2,449,929
INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	1,720,602	3,001,408
PETS AT HOME GROUP PLC COMMON STOCK GBP.01	1,273,445	919,581
DAIEI KANKYO CO LTD COMMON STOCK	405,519	577,611
IRISH CONTINENTAL GROUP PLC UNIT EUR.65	627,826	697,622
DASSAULT SYSTEMES SE COMMON STOCK EUR.1	1,477,553	1,358,327
DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01	2,814,794	1,610,897
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	3,719,579	2,402,086
TECHNIP ENERGIES NV COMMON STOCK EUR.01	1,478,909	1,912,124
EUROFINS SCIENTIFIC COMMON STOCK EUR.1	2,243,417	2,032,157
STABILUS SE COMMON STOCK EUR.01	992,542	535,576
JOHNSON ELECTRIC HOLDINGS COMMON STOCK HKD.05	485,044	369,717
NOVO NORDISK A/S B COMMON STOCK DKK.1	5,444,433	11,875,800
NEWMONT CORP CDI CDI	907,556	810,976
IPH LTD COMMON STOCK	471,872	289,252
ROTORK PLC COMMON STOCK GBP.005	1,292,548	1,269,514
ELIS SA COMMON STOCK EUR1.0	1,288,005	1,325,638
AUTO TRADER GROUP PLC COMMON STOCK GBP.01	1,515,153	1,963,364
HISCOX LTD COMMON STOCK GBP.065	1,891,446	1,998,906
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	1,459,876	1,226,096
SVENSKA HANDELSBANKEN A SHS COMMON STOCK SEK1.55	1,965,568	2,183,332
UNICREDIT SPA COMMON STOCK	2,276,197	7,014,323
JAPAN POST HOLDINGS CO LTD COMMON STOCK	1,567,799	1,737,462
JAPAN POST BANK CO LTD COMMON STOCK	1,330,112	1,332,269
FUTURE PLC COMMON STOCK GBP.15	1,525,186	832,616
DEMANT A/S COMMON STOCK DKK.2	2,828,260	2,741,750
COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01	1,039,428	1,606,174
FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09	3,759,436	7,523,738
CNH INDUSTRIAL NV COMMON STOCK EUR.01	2,823,213	3,301,007
ATN INTERNATIONAL INC COMMON STOCK USD.01	63,972	62,197
ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	1,916,774	2,299,273
ACCURAY INC COMMON STOCK USD.001	120,169	102,404
ADVANSIX INC COMMON STOCK USD.01	9,049	11,396
AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	84,285	149,498
ALECTOR INC COMMON STOCK USD.0001	670,204	166,416
ALKAMI TECHNOLOGY INC COMMON STOCK USD.001	1,602,395	2,172,373
ALLEGIANTE TRAVEL CO COMMON STOCK USD.001	1,504,797	2,326,741

BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01	3,262,636	4,971,872
AMERANT BANCORP INC COMMON STOCK USD.1	134,387	114,044
AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	1,582,372	1,263,478
AMERICAN VANGUARD CORP COMMON STOCK USD.1	106,954	91,003
ANAPTYSBIO INC COMMON STOCK USD.001	315,716	173,470
ANDERSONS INC/THE COMMON STOCK	740,571	571,494
ANGEL OAK MORTGAGE REIT INC REIT USD.01	30,800	27,367
ANIKA THERAPEUTICS INC COMMON STOCK USD.01	91,198	86,300
ARCBEST CORP COMMON STOCK USD.01	1,762,860	3,018,435
ARCELLX INC COMMON STOCK USD.001	985,685	1,123,278
ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	642,507	577,360
ARCTURUS THERAPEUTICS HOLDIN COMMON STOCK USD.001	270,705	193,696
ARGAN INC COMMON STOCK USD.15	502,841	1,670,655
ARTERIS INC COMMON STOCK USD.001	92,551	119,396
ASTEC INDUSTRIES INC COMMON STOCK USD.2	470,895	397,320
ATEA PHARMACEUTICALS INC COMMON STOCK USD.001	89,572	66,521
ATMUS FILTRATION TECHNOLOGIE COMMON STOCK	3,430,080	4,240,647
AVEANNA HEALTHCARE HOLDINGS COMMON STOCK USD.01	161,166	135,345
AVIDXCHANGE HOLDINGS INC COMMON STOCK USD.001	2,656,661	3,480,506
AXOGEN INC COMMON STOCK USD.01	103,714	295,503
BCB BANCORP INC COMMON STOCK	79,949	70,424
BANDWIDTH INC CLASS A COMMON STOCK USD.001	576,962	487,283
BANC OF CALIFORNIA INC COMMON STOCK USD.01	245,296	253,188
BANKUNITED INC COMMON STOCK USD.01	2,181,952	3,497,403
BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	399,544	1,011,457
BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	845,561	891,480
BERRY CORP COMMON STOCK USD.001	371,119	183,186
BIGCOMMERCE HOLDINGS SER 1 COMMON STOCK USD.0001	1,114,463	696,548
BIOTE CORP A COMMON STOCK USD.0001	62,638	49,329
BIOMEA FUSION INC COMMON STOCK USD.0001	160,890	54,840
BLUELINX HOLDINGS INC COMMON STOCK USD.01	53,400	51,080
BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	5,298,080	4,555,413
BOISE CASCADE CO COMMON STOCK USD.01	2,040,260	4,458,082
BOWHEAD SPECIALTY HOLDINGS I COMMON STOCK USD.01	123,510	147,195
BOX INC CLASS A COMMON STOCK USD.0001	2,548,102	3,043,870
BRINKER INTERNATIONAL INC COMMON STOCK USD.1	2,535,617	4,688,358
BYLINE BANCORP INC COMMON STOCK USD.01	557,005	616,047
CRA INTERNATIONAL INC COMMON STOCK	237,349	410,155
CS DISCO INC COMMON STOCK USD.005	236,217	189,031
CPI CARD GROUP INC COMMON STOCK USD.001	20,530	18,024
CVR ENERGY INC COMMON STOCK USD.01	1,514,360	1,246,285
CALAVO GROWERS INC COMMON STOCK USD.001	628,705	525,530
CALIX INC COMMON STOCK	1,805,268	1,767,770
CAMDEN PROPERTY TRUST REIT USD.01	1,233,739	1,171,192
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	156,245	195,051
CARDLYTICS INC COMMON STOCK USD.0001	63,835	34,503
CAREDx INC COMMON STOCK USD.001	894,411	1,965,845
CARIBOU BIOSCIENCES INC COMMON STOCK USD.0001	359,809	256,508
CARRIAGE SERVICES INC COMMON STOCK USD.01	376,775	503,505
CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001	765,149	1,168,386
CAVCO INDUSTRIES INC COMMON STOCK USD.01	2,960,399	3,793,847
CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	1,146,527	1,342,377
CHATHAM LODGING TRUST REIT USD.01	128,203	91,236
CHEGG INC COMMON STOCK USD.001	3,575,573	381,950
FIRST CITIZENS BANC CORP COMMON STOCK	27,691	27,247
COASTAL FINANCIAL CORP/WA COMMON STOCK	274,770	549,113
CODEXIS INC COMMON STOCK USD.0001	432,897	301,617
COEUR MINING INC COMMON STOCK USD.01	3,423,138	2,965,448
COMMERCIAL METALS CO COMMON STOCK USD.01	5,456,092	4,938,226
COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	811,284	624,820
COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	194,144	247,703
COMMVAULT SYSTEMS INC COMMON STOCK USD.01	2,375,035	6,747,941
COMPASS INC CLASS A COMMON STOCK USD.00001	1,341,607	2,452,519
CONDUENT INC COMMON STOCK USD.01	558,682	630,600
COOPER STANDARD HOLDING COMMON STOCK USD.001	215,824	201,163
CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	2,658,847	5,073,769
CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	131,846	126,531

COREBRIDGE FINANCIAL INC COMMON STOCK USD.01	2,031,441	2,085,792
COUCHBASE INC COMMON STOCK USD.00001	1,480,924	1,187,802
COVENANT LOGISTICS GROUP INC COMMON STOCK USD.01	168,880	374,593
CROWN HOLDINGS INC COMMON STOCK USD5.0	1,238,020	1,114,661
CYTOMX THERAPEUTICS INC COMMON STOCK USD.00001	221,084	95,405
DANA INC COMMON STOCK USD.01	1,626,892	1,748,982
DELEK US HOLDINGS INC COMMON STOCK USD.01	1,268,867	987,290
DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025	2,837,494	2,971,688
DIVERSIFIED HEALTHCARE TRUST REIT USD.01	23,483	17,321
DOMO INC CLASS B COMMON STOCK USD.001	1,088,442	423,511
DONEGAL GROUP INC CL A COMMON STOCK USD.01	73,729	78,232
DOUGLAS ELLIMAN INC COMMON STOCK	55,603	49,101
DROPBOX INC CLASS A COMMON STOCK USD.00001	2,898,230	3,749,773
DUOLINGO COMMON STOCK USD.0001	1,960,173	3,775,983
EDITAS MEDICINE INC COMMON STOCK USD.0001	209,188	76,378
EHEALTH INC COMMON STOCK USD.001	35,210	72,380
EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	477,572	674,597
ENACT HOLDINGS INC COMMON STOCK USD.01	1,585,664	1,544,688
ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	112,532	86,825
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	136,567	471,634
ENTRADA THERAPEUTICS INC COMMON STOCK USD.0001	306,274	325,398
VESTIS CORP COMMON STOCK USD.01	496,521	569,732
EVENTBRITE INC CLASS A COMMON STOCK USD.00001	987,805	647,882
EVERQUOTE INC CLASS A COMMON STOCK USD.001	191,273	229,885
EXCELERATE ENERGY INC A COMMON STOCK USD.001	54,794	77,833
FB FINANCIAL CORP COMMON STOCK USD1.0	442,133	771,826
FS BANCORP INC COMMON STOCK USD.01	38,253	49,642
FARO TECHNOLOGIES INC COMMON STOCK USD.001	334,983	521,249
FATE THERAPEUTICS INC COMMON STOCK USD.001	631,921	201,666
FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	183,134	257,126
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	2,603,665	3,251,670
FIRST INTERNET BANCORP COMMON STOCK	205,391	303,576
FLEXSTEEL INDS COMMON STOCK USD1.0	65,487	65,208
FLUOR CORP COMMON STOCK USD.01	4,032,927	5,037,693
FLUSHING FINANCIAL CORP COMMON STOCK USD.01	84,442	83,766
FOOT LOCKER INC COMMON STOCK USD.01	3,094,910	2,309,171
FORESTAR GROUP INC COMMON STOCK USD1.0	437,852	543,361
FTAI INFRASTRUCTURE INC COMMON STOCK USD.01	369,854	291,620
GENESCO INC COMMON STOCK USD1.0	533,255	850,383
GOODYEAR TIRE + RUBBER CO COMMON STOCK	1,915,849	1,611,144
GOPRO INC CLASS A COMMON STOCK USD.0001	1,863,266	267,803
GOSSAMER BIO INC COMMON STOCK USD.0001	42,482	42,291
GRAIL INC COMMON STOCK	522,114	497,480
GREEN BRICK PARTNERS INC COMMON STOCK USD.01	1,527,501	1,579,630
GUARANTY BANCSHARES INC COMMON STOCK USD1.0	51,976	57,194
GULFPORT ENERGY CORP COMMON STOCK USD.0001	1,926,044	3,421,883
HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	151,065	254,765
HARBORONE BANCORP INC COMMON STOCK USD.01	278,041	279,046
HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001	248,977	174,734
ENVIRI CORP COMMON STOCK USD1.25	73,520	79,071
HAVERTY FURNITURE COMMON STOCK USD1.0	814,690	678,885
HEALTHSTREAM INC COMMON STOCK	765,575	885,121
HEARTLAND EXPRESS INC COMMON STOCK USD.01	272,033	268,798
HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	724,964	847,207
HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	2,398,073	1,981,069
HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	792,081	871,708
HILLTOP HOLDINGS INC COMMON STOCK USD.01	1,100,024	1,086,423
HOMESTREET INC COMMON STOCK	148,435	150,824
HOMETRUST BANCSHARES INC COMMON STOCK	110,987	136,168
HONEST CO INC/THE COMMON STOCK USD.001	328,678	624,642
HOOKER FURNISHINGS CORP COMMON STOCK	153,892	73,440
HYSTER YALE INC COMMON STOCK USD.01	967,674	791,809
IHEARTMEDIA INC CLASS A COMMON STOCK	31,638	32,868
INARI MEDICAL INC COMMON STOCK USD.001	3,262,188	2,811,681
INSTEEL INDUSTRIES INC COMMON STOCK	401,549	348,348
INSPERITY INC COMMON STOCK USD.01	4,229,200	2,679,908
INOGEN INC COMMON STOCK USD.001	578,245	136,477

INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001	2,109,021	1,298,391
INTERNATIONAL MONEY EXPRESS COMMON STOCK USD.0001	947,922	839,387
INVENTRUST PROPERTIES CORP REIT USD.001	982,376	1,198,240
IRADIMED CORP COMMON STOCK USD.0001	173,480	228,305
IROBOT CORP COMMON STOCK USD.01	950,002	703,181
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001	2,629,812	1,239,195
ITEOS THERAPEUTICS INC COMMON STOCK USD.001	917,302	627,310
JACKSON FINANCIAL INC A COMMON STOCK USD.01	2,180,143	5,830,616
JOHNSON OUTDOORS INC A COMMON STOCK USD.05	80,393	74,976
KBR INC COMMON STOCK USD.001	523,986	492,231
KALTURA INC COMMON STOCK USD.0001	112,302	102,544
KARAT PACKAGING INC COMMON STOCK USD.001	99,625	135,898
KB HOME COMMON STOCK USD1.0	444,835	568,215
KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	230,436	243,085
KELLY SERVICES INC A COMMON STOCK USD1.0	515,836	330,434
KODIAK GAS SERVICES INC COMMON STOCK USD.01	689,229	1,323,954
KODIAK SCIENCES INC COMMON STOCK USD.0001	30,010	145,489
KOPPERS HOLDINGS INC COMMON STOCK USD.01	560,315	496,919
KRONOS WORLDWIDE INC COMMON STOCK USD.01	330,322	236,720
KURA ONCOLOGY INC COMMON STOCK USD.0001	1,328,643	1,196,127
KYVERNA THERAPEUTICS INC COMMON STOCK USD.00001	158,510	118,547
LANDSEA HOMES CORP COMMON STOCK USD.0001	220,667	195,542
LATHAM GROUP INC COMMON STOCK USD.0001	545,428	533,902
LEGALZOOMCOM INC COMMON STOCK	2,077,720	1,555,118
LENDINGTREE INC COMMON STOCK USD.01	864,339	1,125,300
LEONARDO DRS INC COMMON STOCK USD.01	1,716,512	2,011,944
LIVE OAK BANCSHARES INC COMMON STOCK	1,132,131	1,154,148
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	2,708,146	4,859,809
LYFT INC A COMMON STOCK USD.00001	1,765,070	1,965,444
MYR GROUP INC/DELAWARE COMMON STOCK USD.01	2,939,642	4,352,564
MACROGENICS INC COMMON STOCK USD.01	93,691	42,289
MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01	2,128,445	2,044,330
SPHERE ENTERTAINMENT CO COMMON STOCK USD.01	286,730	260,225
MANITOWOC COMPANY INC COMMON STOCK USD.01	785,370	473,336
MANNKIND CORP COMMON STOCK USD.01	2,443,625	2,696,048
MAPLEBEAR INC COMMON STOCK USD.0001	1,915,968	1,896,746
MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01	747,103	517,350
MAYVILLE ENGINEERING CO INC COMMON STOCK	200,946	186,093
MEDIAALPHA INC CLASS A COMMON STOCK USD.01	739,286	743,796
MEDIFAST INC COMMON STOCK USD.001	751,926	218,647
MERCANTILE BANK CORP COMMON STOCK	27,277	35,503
MERCHANTS BANCORP/IN COMMON STOCK	501,416	584,249
MERCURY GENERAL CORP COMMON STOCK	1,516,157	1,908,375
MERIDIANLINK INC COMMON STOCK USD.001	568,682	654,584
MERITAGE HOMES CORP COMMON STOCK USD.01	2,325,127	2,620,631
MERSANA THERAPEUTICS INC COMMON STOCK USD.0001	61,304	39,645
MIDLAND STATES BANCORP INC COMMON STOCK USD.01	233,092	243,048
MISTRAS GROUP INC COMMON STOCK USD.01	108,616	87,665
MOVADO GROUP INC COMMON STOCK USD.01	615,761	548,147
MUELLER INDUSTRIES INC COMMON STOCK USD.01	2,544,885	2,757,443
NCR ATLEOS CORP COMMON STOCK USD.01	2,249,940	2,663,602
NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	2,249,055	1,644,188
NATURES SUNSHINE PRODS INC COMMON STOCK	82,398	82,712
NEKTAR THERAPEUTICS COMMON STOCK USD.0001	159,395	101,794
NERDWALLET INC CL A COMMON STOCK USD.0001	681,287	686,360
NETGEAR INC COMMON STOCK USD.001	461,327	758,175
NEVRO CORP COMMON STOCK USD.001	447,573	284,978
NEWMARK GROUP INC CLASS A COMMON STOCK USD.01	907,457	1,078,961
NEXTDOOR HOLDINGS INC COMMON STOCK USD.0001	180,551	175,984
NORTHRIM BANCORP INC COMMON STOCK USD1.0	102,811	220,258
DNOW INC COMMON STOCK USD.01	601,627	768,175
NUTANIX INC A COMMON STOCK USD.000025	870,444	2,408,228
OFG BANCORP COMMON STOCK USD1.0	1,053,994	2,416,811
ONITY GROUP INC COMMON STOCK USD.01	25,194	22,725
OLYMPIC STEEL INC COMMON STOCK	783,921	512,886
ON24 INC COMMON STOCK USD.0001	155,762	77,501
OOMA INC COMMON STOCK	206,048	205,909

ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	291,598	249,967
ORGANOGENESIS HOLDINGS INC COMMON STOCK USD.0001	6,454	6,042
BARK INC COMMON STOCK USD.0001	124,116	117,272
OSCAR HEALTH INC CLASS A COMMON STOCK USD.00001	2,145,290	1,400,905
OUTBRAIN INC COMMON STOCK USD.001	228,054	185,955
PBF ENERGY INC CLASS A COMMON STOCK USD.001	1,336,763	998,838
PMV PHARMACEUTICALS INC COMMON STOCK USD.00001	9,230	6,775
PRA GROUP INC COMMON STOCK USD.01	73,388	66,472
PTC THERAPEUTICS INC COMMON STOCK USD.001	390,001	511,978
PAYONEER GLOBAL INC COMMON STOCK USD.01	2,140,502	3,422,094
PERELLA WEINBERG PARTNERS COMMON STOCK USD.0001	963,227	1,554,416
PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	581,716	562,758
PHINIA INC COMMON STOCK USD.01	2,729,466	3,152,245
PILGRIM S PRIDE CORP COMMON STOCK USD.01	575,633	576,362
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	364,488	461,564
POWELL INDUSTRIES INC COMMON STOCK USD.01	531,993	2,639,408
PRIMORIS SERVICES CORP COMMON STOCK USD.0001	338,804	1,127,358
PRIMIS FINANCIAL CORP COMMON STOCK USD.01	115,114	107,517
PROASSURANCE CORP COMMON STOCK USD.01	801,874	629,734
PROG HOLDINGS INC COMMON STOCK USD.5	1,347,345	2,680,087
PROS HOLDINGS INC COMMON STOCK USD.001	2,010,269	2,336,961
PUBMATIC INC CLASS A COMMON STOCK USD.0001	1,352,433	1,108,801
PULMONX CORP COMMON STOCK USD.001	5,990	4,393
RBB BANCORP COMMON STOCK	70,906	110,892
REV GROUP INC COMMON STOCK USD.001	1,355,684	2,025,211
RLI CORP COMMON STOCK USD1.0	302,612	354,055
RMR GROUP INC/THE A COMMON STOCK	233,269	165,636
RXO INC COMMON STOCK USD.01	1,985,767	2,502,461
RACKSPACE TECHNOLOGY INC COMMON STOCK USD.01	51,800	53,217
RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	319,117	604,255
RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	96,507	92,818
REAL BROKERAGE INC/THE COMMON STOCK	505,790	433,959
REDFIN CORP COMMON STOCK	1,011,765	1,043,247
REDWIRE CORP COMMON STOCK USD.0001	274,385	497,257
REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	280,476	222,501
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	1,602,057	2,595,391
REPUBLIC BANCORP INC CLASS A COMMON STOCK	33,913	34,935
RESOURCES CONNECTION INC COMMON STOCK USD.01	742,601	464,996
RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	140,701	196,452
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	384,896	460,986
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	367,014	800,270
ROKU INC COMMON STOCK USD.0001	742,434	707,122
RYDER SYSTEM INC COMMON STOCK USD.5	480,838	564,696
RYERSON HOLDING CORP COMMON STOCK USD.01	1,887,219	1,005,519
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	509,608	489,868
SAGE THERAPEUTICS INC COMMON STOCK USD.0001	1,882,459	641,587
RADIUS RECYCLING INC COMMON STOCK USD1.0	753,005	534,679
SCHOLASTIC CORP COMMON STOCK USD.01	1,008,278	516,869
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	3,980,578	3,969,363
SELECTQUOTE INC COMMON STOCK USD.01	41,046	84,258
SEMRUSH HOLDINGS INC A COMMON STOCK USD.00001	78,904	65,696
SENTINELONE INC CLASS A COMMON STOCK USD.0001	756,899	629,414
SHYFT GROUP INC/THE COMMON STOCK USD.01	620,931	528,523
SIGHT SCIENCES INC COMMON STOCK USD.001	25,003	29,044
CHAMPION HOMES INC COMMON STOCK USD.028	3,837,857	4,958,356
SKYWARD SPECIALTY INSURANCE COMMON STOCK USD.01	2,149,651	3,625,083
SLEEP NUMBER CORP COMMON STOCK USD.01	1,061,379	885,688
SOLO BRANDS INC CLASS A COMMON STOCK USD.001	46,375	29,102
SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	1,558,321	1,955,298
SONOS INC COMMON STOCK USD.001	3,539,142	3,461,667
SOUTH PLAINS FINANCIAL INC COMMON STOCK USD1.0	80,408	94,346
SPARTANNASH CO COMMON STOCK	649,905	521,259
STAGWELL INC COMMON STOCK USD.00001	278,211	351,333
STEELCASE INC CL A COMMON STOCK	97,209	139,961
STITCH FIX INC CLASS A COMMON STOCK USD.00002	1,385,512	1,258,654
STONERIDGE INC COMMON STOCK	397,676	200,258
STATE STREET TR STIF FUND	4,529,328	4,529,328

SUNCOKE ENERGY INC COMMON STOCK USD.01	226,900	262,332
SUNSTONE HOTEL INVESTORS INC REIT USD.01	509,289	557,273
SUPERIOR GROUP OF COS INC COMMON STOCK	172,780	143,315
SUTRO BIOPHARMA INC COMMON STOCK USD.001	633,556	266,647
SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	1,499,308	1,496,121
TRI POINTE HOMES INC COMMON STOCK USD.01	1,160,535	1,119,564
TANDEM DIABETES CARE INC COMMON STOCK	2,890,329	3,377,163
TANGO THERAPEUTICS INC COMMON STOCK USD.0001	37,086	31,209
TASKUS INC A COMMON STOCK USD.01	240,653	291,571
TELOS CORPORATION COMMON STOCK USD.001	399,753	206,058
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	3,353,347	4,435,348
BEAUTY HEALTH CO/THE COMMON STOCK USD.0001	663,429	397,977
THIRD COAST BANCSHARES INC COMMON STOCK USD1.0	309,355	303,649
THREDUP INC CLASS A COMMON STOCK USD.0001	28,959	19,321
TILLY S INC CLASS A SHRS COMMON STOCK USD.001	118,442	57,592
METALLUS INC COMMON STOCK	409,506	396,785
TOWNE BANK COMMON STOCK USD1.667	1,050,047	1,291,726
TRAVERE THERAPEUTICS INC COMMON STOCK USD.0001	1,864,544	3,194,602
TREX COMPANY INC COMMON STOCK USD.01	30,656	34,515
TRINET GROUP INC COMMON STOCK USD.000025	2,870,894	3,811,886
TRIPADVISOR INC COMMON STOCK USD.001	196,618	158,778
TRUEBLUE INC COMMON STOCK	713,025	381,066
TSCAN THERAPEUTICS INC COMMON STOCK USD.0001	11,741	5,353
TUTOR PERINI CORP COMMON STOCK USD1.0	1,719,192	2,199,659
TYRA BIOSCIENCES INC COMMON STOCK USD.0001	124,440	106,641
UDEMY INC COMMON STOCK USD.00001	673,315	508,203
USANA HEALTH SCIENCES INC COMMON STOCK USD.001	827,479	451,640
UIPATH INC CLASS A COMMON STOCK USD.00001	399,320	415,960
UNISYS CORP COMMON STOCK USD.01	387,009	458,697
UNITED FIRE GROUP INC COMMON STOCK USD.001	83,999	95,336
UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	120,555	36,454
UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	660,013	648,353
VALHI INC COMMON STOCK USD.01	27,147	18,852
VAREX IMAGING CORP COMMON STOCK USD.01	360,937	444,951
VERITEX HOLDINGS INC COMMON STOCK USD.01	397,267	564,005
VERVE THERAPEUTICS INC COMMON STOCK USD.001	949,070	992,025
VIMEO INC COMMON STOCK USD.01	387,993	668,109
W+T OFFSHORE INC COMMON STOCK USD.00001	238,051	251,693
WK KELLOGG CO COMMON STOCK USD.0001	2,334,411	2,509,929
CLIMB GLOBAL SOLUTIONS INC COMMON STOCK USD.01	59,738	108,245
WEAVE COMMUNICATIONS INC COMMON STOCK USD.00001	556,388	845,002
WESCO INTERNATIONAL INC COMMON STOCK USD.01	234,235	261,849
WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	1,686,358	2,677,054
WORLD KINECT CORP COMMON STOCK USD.01	3,011,796	2,436,616
WORTHINGTON STEEL INC COMMON STOCK USD.0001	793,116	667,106
XENIA HOTELS + RESORTS INC REIT USD.01	652,145	657,941
XENCOR INC COMMON STOCK USD.01	49,212	45,960
XPERI INC COMMON STOCK USD.001	560,599	519,837
YELP INC COMMON STOCK USD.000001	794,371	1,056,433
YEXT INC COMMON STOCK USD.001	537,686	641,997
ZIMVIE INC COMMON STOCK USD.01	243,947	337,660
ZETA GLOBAL HOLDINGS CORP A COMMON STOCK USD.001	4,030,806	3,142,673
ZIPRECRUITER INC A COMMON STOCK USD.00001	1,695,154	876,076
ZUMIEZ INC COMMON STOCK	652,089	559,093
ZYMEWORKS INC COMMON STOCK USD.00001	207,165	326,926
BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0	1,346,442	1,297,160
DESPEGAR.COM CORP COMMON STOCK	138,078	230,731
DOLE PLC COMMON STOCK USD.01	1,994,902	1,757,533
FIDELIS INSURANCE HOLDINGS L COMMON STOCK USD.01	494,565	692,784
GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	198,512	134,015
HAMILTON INSURANCE GROU CL B COMMON STOCK USD.01	1,341,203	1,345,783
HERBALIFE LTD COMMON STOCK USD.002	1,650,577	1,352,725
IBEX LTD COMMON STOCK USD.0001	63,467	75,151
JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002	651,904	239,341
ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	355,609	529,640
PAYSAFE LTD COMMON STOCK USD.0001	659,716	787,130
SUPER GROUP SGHC LTD COMMON STOCK	68,357	108,066

TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	1,241,293	1,609,545
THERAVANCE BIOPHARMA INC COMMON STOCK USD.00001	824,642	496,660
ARDAGH METAL PACKAGING SA COMMON STOCK USD.01	847,127	725,871
ORION SA COMMON STOCK	1,210,231	946,200
AIR LEASE CORP COMMON STOCK USD.01	3,869,741	4,442,937
ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	1,109,628	3,038,107
BWX TECHNOLOGIES INC COMMON STOCK USD.01	1,974,891	3,627,750
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	4,056,556	3,792,367
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	2,419,818	3,371,940
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	2,494,666	4,212,283
BROOKFIELD INFRASTRUCTURE A COMMON STOCK	4,313,822	4,284,711
BRUNSWICK CORP COMMON STOCK USD.75	2,993,163	2,952,771
CABOT CORP COMMON STOCK USD1.0	3,327,412	3,051,580
CARLISLE COS INC COMMON STOCK USD1.0	1,806,200	3,514,676
CASEY S GENERAL STORES INC COMMON STOCK	2,351,115	4,790,024
CHAMPIONX CORP COMMON STOCK USD.01	4,127,176	3,097,430
CHEMED CORP COMMON STOCK USD1.0	3,566,827	3,896,679
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	3,981,598	4,038,407
CHURCHILL DOWNS INC COMMON STOCK	3,286,241	4,216,258
COGNEX CORP COMMON STOCK USD.002	4,205,853	3,345,595
COHEN + STEERS INC COMMON STOCK USD.01	3,846,253	5,594,419
CONCENTRIX CORP COMMON STOCK	5,255,581	3,188,177
CUBESMART REIT USD.01	3,206,952	3,089,699
DICK S SPORTING GOODS INC COMMON STOCK USD.01	2,462,243	4,556,433
DOMINO S PIZZA INC COMMON STOCK USD.01	3,015,258	3,939,867
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	3,645,854	5,818,327
ENSIGN GROUP INC/THE COMMON STOCK USD.001	2,611,560	5,630,740
EXP WORLD HOLDINGS INC COMMON STOCK USD.00001	3,624,406	2,385,022
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	2,445,618	3,688,550
FIRSTSERVICE CORP COMMON STOCK	2,657,175	3,037,878
GFL ENVIRONMENTAL INC SUB VT COMMON STOCK	4,048,058	5,042,240
HAMILTON LANE INC CLASS A COMMON STOCK USD.001	2,963,558	5,365,924
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	3,921,778	4,355,153
HEXCEL CORP COMMON STOCK USD.01	4,038,670	3,629,264
HOME BANCSHARES INC COMMON STOCK USD.01	3,192,825	4,507,794
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	2,179,206	1,881,196
INSPERITY INC COMMON STOCK USD.01	2,710,530	2,039,366
KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	3,386,854	5,159,687
KULICKE + SOFFA INDUSTRIES COMMON STOCK	4,266,475	3,882,439
LANDSTAR SYSTEM INC COMMON STOCK USD.01	2,933,025	3,519,693
LEMAITRE VASCULAR INC COMMON STOCK USD.01	2,796,353	5,254,744
LITTELFUSE INC COMMON STOCK USD.01	2,678,820	3,083,245
MATADOR RESOURCES CO COMMON STOCK USD.01	4,180,152	4,566,624
MORNINGSTAR INC COMMON STOCK	2,412,806	4,358,348
NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	3,342,104	3,706,924
NORDSON CORP COMMON STOCK	2,802,619	3,065,157
NORTHERN OIL AND GAS INC COMMON STOCK USD.001	2,319,166	3,429,868
POOL CORP COMMON STOCK USD.001	3,284,250	3,976,042
POWER INTEGRATIONS INC COMMON STOCK USD.001	4,172,928	3,992,607
PRICESMART INC COMMON STOCK USD.0001	1,364,800	1,336,742
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	3,729,938	4,286,511
QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0	3,730,279	2,922,741
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	2,960,400	3,754,604
RELIANCE INC COMMON STOCK USD.001	2,992,638	4,786,635
RYMAN HOSPITALITY PROPERTIES REIT USD.01	4,705,227	4,540,772
SHUTTERSTOCK INC COMMON STOCK USD.01	4,723,079	2,468,942
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	2,554,194	4,840,049
STATE STREET TR STIF FUND	5,393,398	5,393,398
TERRENO REALTY CORP REIT USD.01	4,358,928	4,101,063
TETRA TECH INC COMMON STOCK USD.01	2,270,373	3,427,953
TRANSUNION COMMON STOCK USD.01	2,614,852	3,705,062
TRAVEL LEISURE CO COMMON STOCK USD.01	3,518,875	4,017,989
UFP INDUSTRIES INC COMMON STOCK	2,478,054	3,364,405
U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	3,454,844	3,330,706
UNIFIRST CORP/MA COMMON STOCK USD.1	3,654,692	3,382,107
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	3,088,249	2,952,509
VALMONT INDUSTRIES COMMON STOCK USD1.0	3,256,997	4,153,845

WESCO INTERNATIONAL INC COMMON STOCK USD.01	3,771,501	4,529,610
WINGSTOP INC COMMON STOCK USD.01	2,308,956	4,042,177
NVENT ELECTRIC PLC COMMON STOCK USD.01	3,846,196	3,534,709
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	4,081,366	2,825,187
STERIS PLC COMMON STOCK USD75.0	3,201,763	3,917,357
PERRIGO CO PLC COMMON STOCK EUR.001	4,427,471	3,221,334
PRUDENTIAL INS CO AMER MUTUAL FUND	206,494,172	193,369,485
STATE STREET TR STIF FUND	837	837
	<u>14,434,068,125</u>	<u>17,473,965,525</u>