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

2025

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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.)
- [X] a single-employer plan
- [ ] a DFE (specify) _____

B This return/report is:
- [ ] 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:
- [X] 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
THE BANK OF AMERICA PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1973

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)
BANK OF AMERICA CORPORATION

3400 PAWTUCKET AVE., RI1-530-01-15
RIVERSIDE, RI 02915-5298

2b Employer Identification Number (EIN) 56-0906609

2c Plan Sponsor's telephone number 800-556-6044

2d Business code (see instructions) 551111

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.	09/22/2026	SUSAN E. KELLY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	09/22/2026	SUSAN E. KELLY
	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

BANK OF AMERICA CORPORATION CORPORATE BENEFITS COMMITTEE

3400 PAWTUCKET AVE., RI1-530-01-15
RIVERSIDE, RI 02915-5298

3b Administrator's EIN: 56-0906609

3c Administrator's telephone number: 800-556-6044

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

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	168197
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	**6a(1)**	51062
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	48060
b	Retired or separated participants receiving benefits	**6b**	37751
c	Other retired or separated participants entitled to future benefits	**6c**	63575
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	149386
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	5377
f	Total. Add lines **6d** and **6e**.	**6f**	154763
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	0
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 Characteristic Codes in the instructions:

1A 1C 1I 3H

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

9a Plan funding arrangement (check all that apply)

- (1) [X] Insurance
- (2) [ ] Code section 412(e)(3) insurance contracts
- (3) [X] Trust
- (4) [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- (1) [X] Insurance
- (2) [ ] Code section 412(e)(3) insurance contracts
- (3) [X] Trust
- (4) [ ] General assets of the sponsor

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) [X] **R** (Retirement Plan Information)
- (2) [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) [X] **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) [X] **H** (Financial Information)
- (2) [ ] **I** (Financial Information – Small Plan)
- (3) [X] **A** (Insurance Information) – Number Attached 3
- (4) [X] **C** (Service Provider Information)
- (5) [X] **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 2025 Form M-1 annual report. If the plan was not required to file the 2025 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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

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.

1 Coverage Information:

(a) Name of insurance carrier
NEW YORK LIFE INSURANCE COMPANY

(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
13-5582869	66915	GA-34532		01/01/2025	12/31/2025

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
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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	281510515
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	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	
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) ▶	7e(4)			
	(5) Total deductions			7e(5)	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

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)**	
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)**	
(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)**	
(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.			**10b**	

Specify nature of costs.

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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

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.

1 Coverage Information:

(a) Name of insurance carrier
PRINCIPAL LIFE INSURANCE COMPANY

(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
42-0127290	61271	462389	0	01/01/2025	12/31/2025

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	

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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

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(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	0
5	Current value of plan's interest under this contract in separate accounts at year end	5	153300412

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 ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	
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) ▶	7e(4)			
	(5) Total deductions			7e(5)	
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

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)**	
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)**	
(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)**	
(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.			**10b**	

Specify nature of costs.

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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

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.

1 Coverage Information:

(a) Name of insurance carrier
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	030012		01/01/2025	12/31/2025

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	

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	(c) Amount	**(d)** Purpose	

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(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	262477797

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	0
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	0
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) ▶	7e(4)			
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	0

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)**	
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)**	
(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)**	
(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.			**10b**	

Specify nature of costs.

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 SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2025

2 Assets:

a Market value	**2a**	17597086260
b Actuarial value	**2b**	17597086260

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	48555	4618953414	4618953414
b For terminated vested participants	68580	4007193625	4007193625
c For active participants	51062	2728282967	2728282967
d Total	168197	11354430006	11354430006

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.31 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	35000000
c Target normal cost	**6c**	35000000

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

08/04/2026
Date

NATHAN BRAGG
Type or print name of actuary

23-07999
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

617-504-9780
Telephone number (including area code)

PO BOX 674401
HOUSTON, TX 77267
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 6.00 %	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.14 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	154.97 %
15	Adjusted funding target attainment percentage	15	153.57 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	150.68 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)		18(c)

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date.	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

	1st segment:	2nd segment:	3rd segment:	
a Segment rates:	5.00 %	5.27 %	5.50 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	63

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	35000000
b Excess assets, if applicable, but not greater than line 31a	**31b**	35000000

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____)_and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2025** **This Form is Open to Public Inspection.**

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

Part I Service Provider Information (see instructions)

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).. . . . . [X] 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

ALYESKA INVESTMENT GROUP, LP

26-1919051

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

BLACKROCK INST. TRUST COMPANY, N.A.

94-3112180

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

BREVAN HOWARD CAPITAL MANAGEMENT LP

11-3733651

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

EARNEST PARTNERS LLC

58-2386669

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

ELLIOTT INVESTMENT MANAGEMENT L.P.

84-3339129

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

FIDELITY MANAGEMENT & RESEARCH CO.

04-2033129

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

GREAT GRAY TRUST COMPANY

92-1941236

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

METLIFE INVESTMENT MANAGEMENT

13-4075851

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

MFS HERITAGE TRUST COMPANY

02-0507414

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

NORTHERN TRUST CORPORATION

36-2723087

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

PRINCIPAL LIFE INSURANCE COMPANY

42-0127290

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

RBC GLOBAL ASSET MGMT (U.S.) INC.

41-1460668

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

SEI TRUST COMPANY

06-1271230

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

SILVER POINT CAPITAL LP

22-3849636

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

T. ROWE PRICE TRUST COMPANY

52-1309931

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

TOWNSEND HOLDINGS LLC

45-3073569

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

VANGUARD FIDUCIARY TRUST COMPANY

23-2186884

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

VIKING GLOBAL GLOBAL INVESTORS LP

13-4055118

(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)

FIDELITY INVESTMENTS INST. OPS. CO.

04-2647786

(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?
15 50 54 65	NONE	9962845	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BRIDGEWATER ASSOCIATES

27-1437501

(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 50 51	NONE	5797016	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PIMCO LLC

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 50 51 52	NONE	3457694	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(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 50 51	NONE	2914024	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CAMDEN ASSET MANAGEMENT, LP

95-4319164

(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 50 51 68	NONE	2525539	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

WILLIS TOWERS WATSON

53-0181291

(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?
11 17 50	NONE	2328598	Yes [ ] No [X]	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)

T. ROWE PRICE ASSOCIATES, INC.

52-0556948

(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 50 51	NONE	2233772	Yes [ ] No [X]	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 50 51 68	NONE	1760851	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

MONDRIAN INVESTMENT PARTNERS LTD

98-0117968

(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 50 51	NONE	1754390	Yes [ ] No [X]	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)

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 50 51	NONE	1250000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FIDELITY INSTL ASSET MGMT TR CO

20-2159373

(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 50 51 71	NONE	1138770	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

INTECH INVESTMENT MANAGEMENT, LLC

01-0614895

(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 50 51	NONE	1127564	Yes [ ] No [X]	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)

DODGE & COX

94-1441976

(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 50 51 52 68	NONE	1067962	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

BANK OF NEW YORK MELLON TRUST CO

95-3571558

(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?
19 50 51 59 62 65	NONE	1021932	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

CONNOR, CLARK & LUNN INV. MGMT.

98-1485316

(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 50 51 68 71	NONE	1007084	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

LEGAL & GENERAL INVESTMENT MGMT

20-8058531

(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 50 51	NONE	993341	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VOYA INVESTMENT MANAGEMENT CO, LLC

06-0888148

(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 50 51 68	NONE	890589	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

PRUDENTIAL INSURANCE CO.

22-1211670

(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 50 51 52	NONE	863226	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

MFS INSTITUTIONAL ADVISORS, INC.

04-3247425

(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 50 51 68	NONE	763419	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

COLUMBIA MGMT INVESTMENT ADVSISORS

41-1533211

(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 50 51 68	NONE	712485	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

ARISTOTLE CAPITAL MANAGEMENT, LLC

95-4833644

(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 50 51 68	NONE	681595	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

GOLDMAN SACHS ASSET MANAGEMENT

13-3575636

(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 50 51 56 68	NONE	555022	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

LSV ASSET MANAGEMENT COMPANY

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 50 51	NONE	537154	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CALLAN LLC

94-2192581

(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?
27 50	NONE	519000	Yes [ ] No [X]	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)

BANK OF AMERICA RETIREMENT SERVICES

56-0906609

(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?
14 21 25 50	INTERNAL BANK DEPT.	510629	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DIMENSIONAL FUND ADVISORS LP

30-0447847

(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 50 51	NONE	284605	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RUSSELL INV. IMPLEMENTATION SERVICE

91-0604934

(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 50 51 71	NONE	250910	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

BANK OF AMERICA PERSONNEL CENTER

56-0906609

(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 50	INTERNAL BANK DEPT.	130951	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SMITH & DOWNEY, PA

52-1839270

(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?
29 50	NONE	127563	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MCCONNELL & JONES LLP

76-0488832

(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?
10 50	NONE	114634	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)

WILSHIRE ASSOCIATES INCORPORATED

95-2755361

(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?
17 50	NONE	40500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GROOM LAW GROUP

52-1219029

(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?
29 50	NONE	36829	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STATE STREET GLOBAL ADVISORS TR CO

81-4017137

(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?
18 19 28 50 51	NONE	29487	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

MERCER HR CONSULTING

13-2834414

(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?
17 50	NONE	10272	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 ☐

(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

2025

This Form is Open to Public Inspection.

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

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:	EQUITY DIVIDEND FUND M		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	83-4548433-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	97256264		
a Name of MTIA, CCT, PSA, or 103-12 IE:	GLOBAL ALLOCATION COLLECTIVE FUND J		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	83-2813537-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	8229546		
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2030 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	99-4266369-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	52034450		
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2035 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	99-4287610-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	40007133		
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2040 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	99-4309566-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	21151148		
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2045 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	99-4331428-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	7340383		
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2050 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	99-4421880-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	4794014		

a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2055 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 99-4441204-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	3881100
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2060 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 99-4462313-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	2929671
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2065 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 99-4484018-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	1353842
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX 2070 FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 99-4552077-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	90057
a Name of MTIA, CCT, PSA, or 103-12 IE:	LIFEPATH INDEX RETIREMENT FUND D		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 99-4573925-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	67301438
a Name of MTIA, CCT, PSA, or 103-12 IE:	RUSSELL 2000 ALPHA TILTS FUND G1		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 85-1142026-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	17455183
a Name of MTIA, CCT, PSA, or 103-12 IE:	SHORT TERM INVESTMENT FUND G1		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 81-3670682-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	412826578
a Name of MTIA, CCT, PSA, or 103-12 IE:	US FUNDAMENTAL LARGE CAP GROWTH FD		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 45-4639908-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	314689128
a Name of MTIA, CCT, PSA, or 103-12 IE:	BRIDGEWATER SHORT TERM INV FUND		
b Name of sponsor of entity listed in (a):	BRIDGEWATER SHORT TERM INV FUND II LLC		
c EIN-PN 16-1675706-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	78268965
a Name of MTIA, CCT, PSA, or 103-12 IE:	CC&L Q EMERGING MARKETS EQUITY CIF		
b Name of sponsor of entity listed in (a):	CONNOR, CLARK & LUNN INVESTMENT MANAGEMENT LTD.		
c EIN-PN 93-6783575-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	167521422

a Name of MTIA, CCT, PSA, or 103-12 IE: THE SMALL CAP SUBTRUST

b Name of sponsor of entity listed in (a): DFA GROUP TRUST

c EIN-PN 23-6819730-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 121503166

a Name of MTIA, CCT, PSA, or 103-12 IE: FIAM CORE PLUS II COMMINGLED POOL B

b Name of sponsor of entity listed in (a): FIDELITY INSTITUTIONAL ASSET MANAGEMENT TRUST COMPANY

c EIN-PN 20-4659714-224	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 27305601

a Name of MTIA, CCT, PSA, or 103-12 IE: MFS INTERNATIONAL GROWTH FUND II

b Name of sponsor of entity listed in (a): MFS HERITAGE TRUST COMPANY

c EIN-PN 57-1187281-010	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 81654310

a Name of MTIA, CCT, PSA, or 103-12 IE: PRINCIPAL US PROPERTY SEPARATE ACCT

b Name of sponsor of entity listed in (a): PRINCIPAL LIFE INSURANCE COMPANY

c EIN-PN 42-0127290-027	**d** Entity code P	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 153300412

a Name of MTIA, CCT, PSA, or 103-12 IE: PRISA ACCOUNT

b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY

c EIN-PN 22-1211670-038	**d** Entity code P	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 262477797

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS EQUITY SERIES

b Name of sponsor of entity listed in (a): RBC GLOBAL ASSET MANAGEMENT (U.S.) INC.

c EIN-PN 47-4883422-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 168944045

a Name of MTIA, CCT, PSA, or 103-12 IE: ACADIAN COLLECTIVE INVESTMENT TRUST

b Name of sponsor of entity listed in (a): SEI TRUST COMPANY

c EIN-PN 47-3984728-081	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 7199021

a Name of MTIA, CCT, PSA, or 103-12 IE: EARNEST PARTNERS MULTIPLE INV TRUST

b Name of sponsor of entity listed in (a): SEI TRUST COMPANY

c EIN-PN 26-4377500-041	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9187803

a Name of MTIA, CCT, PSA, or 103-12 IE: PIMCO COLLECTIVE INVESTMENT TRUST

b Name of sponsor of entity listed in (a): SEI TRUST COMPANY

c EIN-PN 27-0833992-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 8066772

a Name of MTIA, CCT, PSA, or 103-12 IE: REAL ASSET NL FUND

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN 90-0337987-291	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 17246686

a Name of MTIA, CCT, PSA, or 103-12 IE: LARGE CAP GROWTH TRUST I

b Name of sponsor of entity listed in (a): T. ROWE PRICE

c EIN-PN 37-1943656-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 337102574

a Name of MTIA, CCT, PSA, or 103-12 IE: VFTC INSTL 500 INDEX TRUST

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN 81-6327546-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 425799650

a Name of MTIA, CCT, PSA, or 103-12 IE: VFTC INSTL EXTENDED MARKET INDEX TR

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN 81-6324211-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 235348514

a Name of MTIA, CCT, PSA, or 103-12 IE: VFTC INSTL TOTAL BOND MKT INDEX

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN 81-6321044-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 13285852

a Name of MTIA, CCT, PSA, or 103-12 IE: VFTC INSTL TOT INTL STOCK MKT INDEX

b Name of sponsor of entity listed in (a): VANGUARD FIDUCIARY TRUST COMPANY

c EIN-PN 81-6317280-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 20616246

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MKTS CORP CREDIT PORTFOLIO

b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT COMPANY

c EIN-PN 26-1592491-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 25103769

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MKTS LOCAL DEBT PORTFOLIO

b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT COMPANY

c EIN-PN 20-4251957-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 18019497

a Name of MTIA, CCT, PSA, or 103-12 IE: FLOATING RATE HIGH INCOME FUND

b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT COMPANY

c EIN-PN 20-0219988-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19236267

a Name of MTIA, CCT, PSA, or 103-12 IE: OPPORT. STRUCTURED SEC. PORTFOLIO

b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT COMPANY

c EIN-PN 26-0567600-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11523118

a Name of MTIA, CCT, PSA, or 103-12 IE: OPPORT. US HIGH YIELD SEC. PORT.

b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT COMPANY

c EIN-PN 04-3500652-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23120324

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING INDIA COLLECTIVE INV FD

b Name of sponsor of entity listed in (a): WILLIAM BLAIR & CO

c EIN-PN 27-6331814-008	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3747845

a Name of MTIA, CCT, PSA, or 103-12 IE: WESTERN ASSET CORE BOND CIT R3

b Name of sponsor of entity listed in (a): GREAT GRAY TRUST COMPANY

c EIN-PN 82-4408926-373	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0

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)

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)

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)

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)

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)

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)

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)

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)

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)

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

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

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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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

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	45914331	9448367
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	568638179	512550477
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	599391180	654148460
(2) U.S. Government securities	1c(2)	4528568547	4379459731
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	434013	446919
(B) All other	1c(3)(B)	3213244445	3052901885
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	49139460	37734370
(B) Common	1c(4)(B)	3610982929	4243163264
(5) Partnership/joint venture interests	1c(5)	1064177604	1258355264
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)	5597359	5567486
(9) Value of interest in common/collective trusts	1c(9)	2363040125	2574366276
(10) Value of interest in pooled separate accounts	1c(10)	404796699	415778209
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	350140149	296775106
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	892277989	1051416772
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	958409660	886573834

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	386480170	490522780
(2) Employer real property	1d(2)		
1e Buildings and other property used in plan operation	1e		
1f Total assets (add all amounts in lines 1a through 1e)	1f	19041232839	19869209200
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h	11222688	10061868
1i Acquisition indebtedness	1i		
1j Other liabilities	1j	1432923891	1444642320
1k Total liabilities (add all amounts in lines 1g through1j)	1k	1444146579	1454704188
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	17597086260	18414505012

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)	18634445	
(B) U.S. Government securities	2b(1)(B)	140572011	
(C) Corporate debt instruments	2b(1)(C)	153513148	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)	13974	
(F) Other	2b(1)(F)	32691485	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		345425063
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	3709596	
(B) Common stock	2b(2)(B)	76693723	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	41848152	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		122251471
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	23288805856	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	23290268743	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-1462887
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	990089030	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		990089030

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		364481893
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		19564216
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		25847837
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		57089769
c Other income	2c		53234685
d Total income. Add all **income** amounts in column (b) and enter total	2d		1976521077
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	812096157	
(2) To insurance carriers for the provision of benefits	2e(2)	281510515	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		1093606672
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)	130951	
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	9962845	
(4) IQPA audit fees	2i(4)	114634	
(5) Investment advisory and investment management fees	2i(5)	33873092	
(6) Bank or trust company trustee/custodial fees	2i(6)	774968	
(7) Actuarial fees	2i(7)	2338870	
(8) Legal fees	2i(8)	164392	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	18088783	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		65448535
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1159055207
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		817465870
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		47118

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) [X] 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)** [X] 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: MCCONNELL & JONES LLP **(2)** EIN: 76-0488832

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		X	
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.)	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.)	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.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		450000000
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		X	
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		X	
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		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	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.)	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?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
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 [X] 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)
THE BANK OF AMERICA TRANSFERRED SAVINGS ACCOUNT PLAN	56-0906609	007

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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 579057.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 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

2025

This Form is Open to Public Inspection.

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 04-2647786

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 3530

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:
Public Equity: 41.00 % Private Equity: 1.00 % Investment-Grade Debt and Interest Rate Hedging Assets: 46.00 %
High-Yield Debt: 4.00 % Real Assets: 6.00 % Cash or Cash Equivalents: 1.00 % Other: 1.00 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☒ 5-10 years ☐ 10-15 years ☐ 15 years or more

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☒ No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/_____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

THE BANK OF AMERICA PENSION PLAN

FINANCIAL STATEMENTS

AND SUPPLEMENTAL SCHEDULES

WITH INDEPENDENT AUDITOR'S REPORT

DECEMBER 31, 2025 AND 2024

The Bank of America Pension Plan
Index to Financial Statements and Supplemental Schedules
December 31, 2025 and 2024

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All other schedules required by Section 2520.103-10 of the U.S. Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

McConnell Jones

INDEPENDENT AUDITOR'S REPORT

To the Plan Administrator and Plan Participants of
The Bank of America Pension Plan

Opinion

We have audited the financial statements of The Bank of America Pension Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2025 and 2024, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements (collectively, the financial statements).

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2025 and 2024, and the changes in net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America (US GAAP).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the *Auditor's Responsibilities for the Audit of the Financial Statements* section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Plan management (Management) is responsible for the preparation and fair presentation of the financial statements in accordance with US GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, Management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the transactions of the Plan that are presented and disclosed in the financial statements are in conformity with the provisions of the Plan, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

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Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with US GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with US GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the internal controls of the Plan. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by Management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the ability of the Plan to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control–related matters that we identified during the audit.

Other Matter - Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental information in the accompanying Schedule of Assets (Held at End of Year) as of December 31, 2025 and Schedule of Reportable Transactions for the year then ended, is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor (DOL)'s Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of Management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with US GAAS.

McConnell Jones

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying supplemental schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the DOL's Rules and Regulations for Reporting and Disclosure under ERISA.

McConnell & Jones LLP

Houston, Texas
September 22, 2026

The Bank of America Pension Plan

Statements of Net Assets Available for Benefits

December 31, 2025 and 2024

	2025	2024
Assets		
Investments, at fair value (Note 5)		
Money market and interest bearing cash	$ 654,148,460	$ 599,391,180
U.S. government and government agency obligations	3,500,011,109	3,555,475,970
Corporate debt	2,580,242,542	2,651,348,782
Non-U.S. debt securities	533,432,713	626,459,870
Asset-backed securities	1,383,167,909	1,572,616,441
Mutual and exchange traded funds	1,051,416,772	892,277,989
Collective investment funds	3,286,919,591	3,117,976,973
Common and preferred stocks	4,714,801,877	3,995,691,693
Real estate investment trusts	56,618,537	50,910,866
Limited partnerships	1,258,355,264	1,064,177,604
Participant loans	5,567,486	5,597,359
Other investments	5,729,333	5,399,612
Investments, at fair value (Note 5)	19,030,411,593	18,137,324,339
Non-interest bearing cash	9,448,367	45,914,331
Deposit with broker for short sales	316,798,763	289,355,990
Accrued interest and dividends receivable	72,559,754	76,301,450
Due from broker for securities sold but not yet delivered	424,967,919	481,439,111
Foreign forward contracts receivable	15,022,804	10,897,618
Total assets	19,869,209,200	19,041,232,839
Liabilities		
Securities sold short, at fair value	300,766,285	270,173,386
Due to broker for securities purchased but not yet received	1,125,512,715	1,139,924,972
Administrative expenses payable	1,809,334	1,998,696
Trustee fees and investment management fees payable	8,252,534	9,223,992
Foreign forward contracts payable	11,463,799	11,802,791
Other liabilities	6,899,521	11,022,742
Total liabilities	1,454,704,188	1,444,146,579
Net assets available for benefits	$ 18,414,505,012	$ 17,597,086,260

The accompanying notes are an integral part of these financial statements.

The Bank of America Pension Plan

Statements of Changes in Net Assets Available for Benefits

December 31, 2025 and 2024

	2025	2024
Additions to net assets available for benefits attributed to:		
Net appreciation in fair value of investments	$ 1,437,736,752	$ 392,365,200
Interest and dividends	485,549,640	493,373,103
Other income	53,234,685	174,522,640
Total additions - net	1,976,521,077	1,060,260,943
Deductions to net assets available for benefits attributed to:		
Benefits paid to Plan participants	812,096,157	989,379,263
Trustee fees and investment management fees	34,137,431	35,167,443
Administrative and other expenses	13,482,222	14,497,588
Insurance premiums paid to Pension Benefit Guaranty Corporation	17,828,882	18,334,833
Purchases of annuity contracts	281,510,515	—
Total deductions	1,159,055,207	1,057,379,127
Net increase before transfers	817,465,870	2,881,816
Transfers of net assets to The Bank of America Transferred Savings Account Plan (Note 1)	(47,118)	(202,025)
Net increase	817,418,752	2,679,791
Net assets available for benefits		
Beginning of year	17,597,086,260	17,594,406,469
End of year	$ 18,414,505,012	$ 17,597,086,260

The accompanying notes are an integral part of these financial statements.

1. Description of the Plan

The following description of The Bank of America Pension Plan (the Plan) is provided for general information purposes only. Participants should refer to the Plan's Summary Plan Description and any supplements thereto for a more complete description of applicable Plan provisions. Other Plan provisions may also apply to participants from predecessor plans assumed by Bank of America Corporation (the Corporation) and merged into the Plan.

Plan Sponsor and Participating Employers
The Corporation is the Plan Sponsor. Participating employers in the Plan include the Corporation and certain of the Corporation's principal subsidiaries.

Plan Administrator
The Plan is administered by the Bank of America Corporation Corporate Benefits Committee (the Committee). The Compensation and Human Capital Committee of the Board of Directors of the Corporation delegated to the Global Human Resources Executive of the Corporation the authority to select members of the Committee. Members of the Committee serve without compensation and act by majority vote. The Committee has overall responsibility for the operation and administration of the Plan including the power to construe and interpret the Plan, decide all questions that arise thereunder and to delegate responsibilities.

Plan Trustee
Bank of America, N.A. (BANA) is the Plan Trustee.

General
The Plan is a defined benefit plan with both traditional and cash balance elements providing retirement, disability and death benefits to all eligible employees. It is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Pension Benefits
Benefits earned under the Plan have been frozen. The participants' cash balance accounts (other than their pre-2008 Pension Accounts, if applicable) continue to earn interest credits. Any pre-2008 Pension Accounts, if applicable, continue to earn investment credits (gains and losses).

Participants can direct their Pension Account balances attributable to their pre-2008 participation in the Plan (the directable portion of the Pension Account) among multiple hypothetical investment options, known as Investment Choices. The Investment Choices are hypothetical investment funds, which are credited with the actual return received by the corresponding investment funds in The Bank of America 401(k) Plan (the 401(k) Plan). Through December 31, 2025 and 2024, there were 29 investment funds in the 401(k) Plan available as Investment Choices.

For pre-2008 Pension Accounts, the Bank of America Common Stock Fund and the Stable Value Fund are not offered as investment options under the Plan. Although these investments are still offered in the 401(k) Plan, Internal Revenue Service (IRS) regulations do not permit these Investment Choices in the Plan. These Investment Choices were replaced by the Corporate Bond Rate Choice which provides a minimum annual interest crediting rate of at least 4%. The interest crediting rate for the other Investment Choices in the Plan will be determined by reference to a corresponding subset of Plan assets established within the Trust as defined by IRS regulations.

The participant's designated Investment Choices determine the return on the directable portion of the participant's Pension Account. Each business day, the directable portion of the participant's Pension Account will be credited or debited with an Investment Credit or Debit which represents the net increase or decrease that would have been realized if the amount in the directable portion of the participant's Pension Account had been actually invested in the corresponding investment fund in the 401(k) Plan.

Pension Account balances attributable to compensation credits earned on and after January 1, 2008 continue to be credited with interest credits based on the average monthly yield of the 10-year U.S. Treasury Constant Maturity and are not directable among the Investment Choices.

Each participant's Pension Account represents the amount of the participant's benefits accrued under the Plan at any reporting date; however, it does not represent an interest in the assets of the Plan. Assets of the Plan are managed under the general direction of the Committee, and benefits under the Plan are paid from the assets of the Plan Trust in accordance with the requirements of the Plan, ERISA and the rules and regulations of the Pension Benefit Guaranty Corporation (PBGC).

The benefit payable to a participant shall be the accrued vested benefit in the participant's Pension Account, subject to minimum amounts, including those guaranteed at conversion, payable in a single cash payment, monthly annuity option or a combination of both.

Under the terms of the Plan, (i) the initial Pension Account established for all participants and (ii) all compensation credits are guaranteed against investment loss by the Plan. Additionally, prior to April 16, 2009, all or a portion of participants' Transferred Savings Account balances [previously transferred from the 401(k) Plan and which, as of April 15, 2009, were transferred to The Bank of America Transferred Savings Account Plan (the TSA Plan)] were guaranteed against investment loss. As of December 31, 2025 and 2024, the estimated guaranteed minimum benefits were $573 million and $632 million, respectively, for the initial Pension Account and compensation credits, and $161 million and $192 million, respectively, for the Transferred Savings Accounts (TSA Balances).

In addition, certain participants in prior defined benefit plans which have merged into the Plan have all or a portion of their Plan benefit calculated under a prior plan formula, and may receive the larger of the benefit or the benefit calculated under the current Plan.

Benefits may be funded through an arrangement with an insurance company with the purchase of one or more annuity contracts. The annuity contract shall provide for the continued payment of benefits to the Designated Individual (participant or other beneficiary) under the Plan in the same form that was in effect under the Plan immediately before the annuity purchase. After the annuity purchase, no Designated Individual shall be a participant and the Plan shall have no further obligation to make any payment with respect to a Designated Individual's benefits under the Plan. Purchases of annuity contracts during 2025 and 2024 totaled $281,510,515 and $0, respectively.

Death and Disability Benefits
If an active participant dies in service, the surviving spouse or other beneficiary is entitled to receive a death benefit equal to the participant's benefit under the Plan. If an active participant becomes disabled, the participant continues to accrue benefit service while receiving long-term disability benefits if considered an employee, up to age 65 or the participant's death, whichever is earlier.

Transfers to The Bank of America Transferred Savings Account Plan
The Corporation established the TSA Plan on April 15, 2009 for the purpose of holding, administering, investing and distributing certain amounts transferred from the Plan that had been allocated to participants' TSA Balances in the Plan.

TSA Balances in the Plan were eligible for an Investment Guarantee from the Plan, described in more detail below in the subsection entitled "TSA Investment Guarantee." When participants received a final distribution of their TSA Balances, if the TSA Balance was less than the TSA Investment Guarantee, such participants would receive an additional payment from the Plan equal to the difference. Concurrently with the establishment of the TSA Plan, the Corporation increased the TSA Investment Guarantee for all current and former participants in accordance with a specified formula. As a result of that increase, certain participants who had taken a total distribution of their TSA Balances from the Plan prior to April 15, 2009 became entitled to an additional payment from the Plan. Because those participants had not yet separated from service, those additional payments were also transferred to the TSA Plan. TSA Balances in the TSA Plan, other than balances attributable to participants who had taken a total distribution of their TSA Balances from the Plan prior to April 15, 2009, continue to be eligible for the TSA Investment Guarantee from the Plan.

Additional payments attributable to the excess TSA Investment Guarantee for participants who commenced benefit payments during 2025 and 2024 totaled $47,118 and $202,025, respectively.

TSA Investment Guarantee
The TSA Investment Guarantee is equal to 111.6% of the value of the original TSA Balance in the Plan at the time the TSA Plan was created, reduced by the amount of any withdrawals, loans or cash payments of dividends on Bank of America Corporation common stock, and increased by the amount of repayments of principal on participant loans. A participant's TSA Investment Guarantee may be reduced by transfers to an alternate payee in accordance with a qualified domestic relations order.

If the value of the TSA Investment Guarantee exceeds the value of the TSA Balance at the time a participant receives a final distribution of his or her TSA Balance, the participant will be entitled to an additional payment from the Plan in an amount equal to that excess.

In the event a participant withdraws his or her entire TSA Balance prior to separation from service, the amount of his or her TSA Investment Guarantee remaining, if any, will be transferred from the Plan to the TSA Plan and credited to the participant's TSA Investment Guarantee Account. The participant's balance in his or her TSA Investment Guarantee Account is not available for distribution until a final distribution is made after separation from service. Participants are not able to direct the investment of their TSA Investment Guarantee Account. These funds will remain invested in the Stable Value Fund of the TSA Plan until distributed.

Vesting
A participant whose employment terminated on or after January 1, 2008 is 100% vested after completing 3 or more years of vesting service. Additionally, a participant becomes 100% vested, regardless of the years of service, if during employment, the participant reaches age 65, dies, or becomes disabled under the Long-Term Disability benefits component of the Corporation's Group Benefits Program, or terminates employment due to certain divestitures or workforce reductions. Non-vested employees hired prior to the freeze continue to earn vesting service toward vesting in the Plan while working for the Corporation.

Participant Loans
The Plan has a participant loan program that was only available to participants who were in service as of December 31, 2005. Effective July 1, 2015, loans were no longer offered to any participants in the Plan. Any loans outstanding as of July 1, 2015 remain subject to and governed by the applicable terms of the Plan in effect prior to that date.

Loan repayments are made from payroll deductions. A maximum of two outstanding loans is permitted at any time. Interest rates on loans are generally calculated based on the prime rate as published by Reuters on the last business day of the month prior to the month the loan was obtained. Each loan bears an interest rate equal to the prime rate plus 1% and is fixed for the life of the loan. Interest rates ranged from 4.25% to 10.50% for loans held by the Plan as of December 31, 2025 and 2024, respectively. Principal residence loans have a term of 1 to 15 years. General purpose loans had a term of 1 to 5 years and are no longer outstanding.

The loans are segregated within the Trust and are included as an investment of the Plan. All participant loan repayments attributable to the directable portion of the Participant's Pension Account are hypothetically invested in the investment designations in effect for the directable portion.

2. Summary of Significant Accounting Policies

Significant accounting policies of the Plan are summarized below:

Basis of Accounting
The financial statements are prepared on the accrual basis of accounting in accordance with U.S. generally accepted accounting principles (GAAP). Revenues are recognized as earned. Benefits paid to Plan participants are recorded when paid. Expenses are recorded as incurred.

Management Estimates
The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of Plan assets, liabilities, and changes therein, the disclosure of contingent assets and liabilities at the date of the financial statements and actuarial present value of accumulated Plan benefits as of the benefit information date. Actual results could differ from those estimates.

Investment Valuation and Income Recognition
Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (see Note 5: Fair Value Measurements).

Realized gains (losses) on investment transactions are recorded as the difference between proceeds received and cost. Cost is determined on the average cost basis.

Net appreciation (depreciation) includes gains and losses on investments bought and sold as well as held during the year.

Investment securities purchased and sold are recorded on a trade date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

Foreign Currency
Investment securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at date of valuation. Purchases and sales of investment securities and income and expense items denominated in foreign currencies are translated into U.S. dollar amounts on the respective dates of such transactions.

The Plan does not isolate that portion of the results of operations resulting from changes in foreign exchange rates on investments from the fluctuations arising from changes in market prices of securities held. Such fluctuations are included with the net realized and unrealized gain or loss from investments.

Short Sales
A short sale is a transaction in which the Plan sells securities it does not own (but has borrowed) in anticipation of a decline in the market price of the securities. When the Plan makes a short sale, the proceeds it receives from the sale will be held on behalf of the broker affecting the sale until the Plan replaces the borrowed securities.

To deliver the securities to the buyer, the Plan arranges through the broker to borrow the securities and, in doing so, the Plan becomes obligated to replace the securities borrowed at their market value at the time of replacement. The Plan may have to pay a premium to borrow the securities and must pay any dividends or interest payable on the borrowed securities until the securities are replaced. Cash segregated to cover securities sold short is included in the statements of net assets available for benefits.

Options
The Plan may use options to enhance investment return, or to hedge against changes in the values of securities the Plan owns or expects to purchase. Writing puts and buying calls tends to increase the Plan's exposure to the underlying instrument, and writing calls or buying puts tends to decrease the Plan's exposure to the underlying instrument, or hedge other Plan investments.

For options purchased to hedge the Plan's investments, the potential risk to the Plan is that the change in value of options contracts may not correspond to the change in value of the hedged instruments. In addition, losses may arise from changes in the value of the underlying instruments, if there is an illiquid secondary market for the contracts, or if the counterparty is unable to perform. The maximum loss for purchased options is limited to the premium initially paid for the option. For options written by the Plan, the Plan bears the market risk of an unfavorable change in the price of the security underlying the written option. The potential income for written options is limited to the amount of premium received.

Participant Loans
Participant loans are measured at their unpaid principal balance plus any accrued but unpaid interest. Delinquent participant loans are reclassified as benefits paid to participants based upon the terms of the Plan document.

Group Annuity Contracts
Group annuity contracts which transfer the obligation for the payment of benefits to the insurer are excluded from Plan assets (see Note 12: Group Annuity Contracts).

Plan Expenses
Trustee direct expenses, PBGC insurance premiums, investment management fees, some professional fees and certain administrative fees for employee communication and services, recordkeeping and benefit payment services are paid by the Plan. Other administrative expenses and some professional fees are paid by the Corporation.

3. Employer Contributions

The Corporation's policy is to make a contribution to the Plan each year that is between the minimum required amount (if any) and the maximum deductible amount, as actuarially determined, based on ERISA requirements. The Corporation did not make any contributions to the Plan in 2025 and 2024. The Corporation met its ERISA minimum funding requirements for Plan years 2025 and 2024.

4. Risks and Uncertainties

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the Statements of Net Assets Available for Benefits.

Plan contributions and the actuarial present value of accumulated Plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the assumption process, it is at least reasonably possible that changes in these assumptions in the near term could be material to the financial statements.

5. Fair Value Measurements

Accounting Standards Codification (ASC) 820, Fair Value Measurement, establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (level 1 measurements) and the lowest priority to unobservable inputs (level 3 measurements).

The three levels of the fair value hierarchy under ASC 820 are described below:

Level 1 Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 Inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability; and
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement.

Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

ASC 820 also includes the measurement of fair value using the NAV as a practical expedient method for certain investments. The NAV as a practical expedient method uses the net asset value per share of the underlying investment. Investments for which fair value is measured at net asset value per share using the practical expedient are not categorized in the fair value hierarchy. The following is a description of the valuation methodologies used for assets measured at fair value:

- *Money market funds* are valued at the net asset value of shares held by the Plan at year end and are classified as level 1 within the fair value hierarchy.
- *Interest bearing cash* is valued at cost, which approximates fair value and is classified as level 1 within the fair value hierarchy.
- *U.S. government and government agency obligations* that are issued or guaranteed by the U.S. Government, its agencies, authorities and instrumentalities are valued on the basis of prices provided by an independent pricing service. These investments are generally classified within level 1 of the valuation hierarchy. Investments in certain *U.S. government and government agency obligations, corporate* debt and *non-U.S. debt obligations* for which prices are not available on the basis of actual trades in securities markets are valued by an independent pricing service approved by the Plan Sponsor. Valuations may be based upon a matrix system and/or appraisals provided by the pricing service which accounts for such factors as yields, prices, maturities, sell features, type of issue, coupon rate, ratings on comparable securities and other factors. These securities are generally classified as level 2 within the fair value hierarchy.
- *Asset-backed securities* are valued using the external broker bids where available and are generally classified as level 2 within the fair value hierarchy.
- *Mutual funds* are valued at the net asset value of shares held by the Plan at year end and are generally classified as level 1 within the fair value hierarchy.
- *Collective investment funds*, which includes pooled separate accounts, are stated at fair value as determined by the issuers based on the unit values of the funds. Unit values are determined by dividing the funds' net assets, which represent the unadjusted prices in active markets of the underlying investments, by the number of units outstanding at the valuation date. These are classified as level 2 within the fair value hierarchy unless the unit value of the funds are published less frequently than daily and are eligible for the practical expedient in which the NAV as a practical expedient method is used.
- *Common and preferred stocks* and *exchange traded funds* listed or regularly traded on a securities exchange are valued at the last quoted sales price at the end of the Plan year and substantially all are classified as level 1 within the fair value hierarchy. Listed securities not priced on a particular day use other independent pricing sources or broker quotes.
- *Real estate investment trusts* (REITs) listed or regularly traded on a securities exchange are valued at the last quoted sales price at the end of the Plan year and substantially all are classified as level 1 within the fair value hierarchy. Listed securities not priced on a particular day use other independent pricing sources or broker quotes.
- *Limited partnerships* are valued based on the NAV as a practical expedient method.
- *Participant loans* are valued at cost, which approximates fair value. Loans are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest rates are equal to the prime rate plus 1% and are fixed for the life of the loan. Since there is no active market for loans to Plan participants they are classified as level 3 within the fair value hierarchy. The significant unobservable input used in fair value measurement of the loans is participant utilization of the loan program feature.
- *Other investments* consist primarily of options and futures whose valuations are described in Notes 2 and 6, respectively, and are classified as level 2 within the fair value hierarchy. The remaining assets' fair values and fair value hierarchies are determined by the Trustee within the framework provided by ASC 820 using observable market data, an independent pricing service approved by the Plan Sponsor, unobservable inputs and any other available information.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the management believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value as of December 31, 2025 and 2024:

	Investments at Fair Value as of December 31, 2025			
	Level 1	Level 2	Level 3	Total
Money market and interest bearing cash	$ 654,148,460	$ —	$ —	$ 654,148,460
U.S. government and government agency obligations	3,051,759,840	448,251,269	—	3,500,011,109
Corporate debt	—	2,580,242,164	378	2,580,242,542
Non-U.S. debt securities	—	533,432,713	—	533,432,713
Asset-backed securities	—	1,383,167,157	752	1,383,167,909
Mutual and exchange traded funds	1,051,416,772	—	—	1,051,416,772
Collective investment funds	—	2,667,621,406	—	2,667,621,406
Common and preferred stocks	4,714,801,877	—	—	4,714,801,877
Real estate investment trusts	56,618,537	—	—	56,618,537
Participant loans	—	—	5,567,486	5,567,486
Other investments	1,126	2,566,836	3,161,371	5,729,333
Investments measured, at fair value	$ 9,528,746,612	$ 7,615,281,545	$ 8,729,987	17,152,758,144
Investments measured net asset value*				1,877,653,449
Total investments				$ 19,030,411,593

	Investments at Fair Value as of December 31, 2024			
	Level 1	Level 2	Level 3	Total
Money market and interest bearing cash	$ 599,391,180	$ —	$ —	$ 599,391,180
U.S. government and government agency obligations	3,087,421,950	468,054,020	—	3,555,475,970
Corporate debt	—	2,651,348,082	700	2,651,348,782
Non-U.S. debt securities	—	626,459,870	—	626,459,870
Asset-backed securities	—	1,572,615,689	752	1,572,616,441
Mutual and exchange traded funds	892,277,989	—	—	892,277,989
Collective investment funds	—	2,520,950,731	—	2,520,950,731
Common and preferred stocks	3,995,691,693	—	—	3,995,691,693
Real estate investment trusts	50,910,866	—	—	50,910,866
Participant loans	—	—	5,597,359	5,597,359
Other investments	216	2,050,838	3,348,558	5,399,612
Investments measured, at fair value	$ 8,625,693,894	$ 7,841,479,230	$ 8,947,369	16,476,120,493
Investments measured net asset value*				1,661,203,846
Total investments				$ 18,137,324,339

* *Certain investments that are measured at fair value using the net asset value per share (or its equivalent) practical expedient have not been categorized in the fair value hierarchy. Investments measured at net asset value are presented to permit reconciliation of the fair value hierarchy to the amounts presented in the Statements of Net Assets Available for Benefits.*

There were no purchases, transfers out or sales of level 3 during the years ended December 31, 2025 and 2024.

6. Derivative Financial Instruments

Financial Futures Contracts

The Plan invests in financial futures contracts solely for the purpose of hedging its existing portfolio securities, or securities that the Plan intends to purchase, against fluctuations in fair value caused by changes in prevailing market indices or interest rates. Upon entering into a financial futures contract, the Plan is required to pledge to the broker an amount of cash and/or other assets equal to a certain percentage of the contract amount (initial market deposit). Subsequent payments, known as "variation margin," are made or received by the Plan each day, depending on the daily fluctuations in the fair value of the underlying security. The Plan recognizes a gain or loss equal to the daily variation margin, which is recorded in realized gains or losses and included in the statement of changes in net assets available for benefits in net investment income. The fair value of the Plan's financial futures contracts are represented by the estimated unrealized gains or losses as determined by quoted market prices or dealer quotes.

Should market conditions move unexpectedly, the Plan may not achieve the anticipated benefits of the financial futures contracts and may realize a loss. The use of futures transactions involves the risk of imperfect correlation in movements in the price of futures contracts, interest rates, and the underlying hedged assets. The credit risk associated with these contracts is minimal as they are traded on organized exchanges and settled daily.

As of December 31, 2025 and 2024, the Plan held financial futures contracts with total notional amounts of $1.8 billion and $1.9 billion, respectively. Notional amounts do not quantify risk or represent assets or liabilities of the Plan, but are used in the calculation of cash settlements under the contracts. The financial futures contracts are marked-to-market and cash is settled each day. As such, the fair value of the Plan's financial futures contracts as of December 31, 2025 and 2024 was $74,261 and $95,695, respectively.

Forward Foreign Currency Transactions

The Plan may enter into forward foreign currency exchange contracts primarily to hedge against foreign currency exchange rate risks on its non-U.S. dollar denominated investment securities. When entering into a forward currency contract, the Plan agrees to receive or deliver a fixed quantity of foreign currency for an agreed-upon price on an agreed future date. These contracts are valued daily and the Plan's net equity therein, representing unrealized gain or loss on the contracts as measured by the difference between the forward foreign exchange rates at the dates of entry into the contracts and the forward foreign exchange rates at the reporting date, is included in the statement of net assets available for benefits. Realized and unrealized gains and losses are included in the statement of changes in net assets available for benefits in net investment income. These instruments involve market and/or credit risk in excess of the amount recognized in the statement of net assets available for benefits. Risks arise from the possible inability of counterparties to meet the terms of their contracts and from movement in currency and securities values and interest rates. The net fair value of open forward exchange contracts (receivable and payable) as of December 31, 2025 and 2024 was $3,559,005 and $(905,173), respectively.

The following tables summarize the disclosure in tabular format of fair value amounts of derivative financial instruments and related investment income (losses):

Fair Value of Derivative Instruments as of December 31, 2025 and 2024

	Asset Derivatives			Liability Derivatives		
Derivatives designated as hedging instruments under ASC 815-20	Statements of Net Assets Available for Benefits Location	2025	2024	Statements of Net Assets Available for Benefits Location	2025	2024
Currency forwards	Foreign forward contracts receivable*	$ 15,022,804	$ 10,897,618	Foreign forward contracts payable*	$ (11,463,799)	$ (11,802,791)
Equity options	Other investments	1,501,348	209,891	Other liabilities	(1,951,172)	(271,006)
Financial futures	Other investments	74,261	95,695	Other liabilities	(4,240,498)	(7,999,122)
				Securities sold short*	(300,766,285)	(270,173,386)
		$ 16,598,413	$ 11,203,204		$(318,421,754)	$(290,246,305)

The Effect of Derivative Instruments on the Statements of Changes in Net Assets Available for Benefits for the Years Ended December 31, 2025 and 2024

		Amount of Gain (Loss) Recognized in Income on Derivative	
Derivatives in ASC 815-20 Fair Value Hedging Relationships	Statement of Changes in Net Assets Available for Benefits Location	2025	2024
Currency forwards	Net appreciation in fair value of investments	$ 848,389	$ 684,950
Equity options	Net appreciation in fair value of investments	2,545,347	3,922,171
Financial futures	Net appreciation (depreciation) in fair value of investments	46,182,593	(130,267,287)
Securities sold short	Net depreciation in fair value of investments	(42,358,100)	(25,368,954)
Currency swaps	Net appreciation in fair value of investments	4,567,627	8,910,204
		$ 11,785,856	$(142,118,916)

* *Foreign forward contracts receivable, foreign forward contracts payable and securities sold short are generally classified as level 1 within the fair value hierarchy for 2025 and 2024.*

7. Net Asset Value Per Share

In accordance with Accounting Standards Update No. 2009-12, the Plan expanded its disclosures to include the category, fair value, redemption frequency, and redemption notice period for those investments whose fair value is estimated using the net asset value per share.

The following tables set forth a summary of the Plan's material investments with a reported net asset value as of December 31, 2025 and 2024:

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2025

Investment	Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
Collective investment funds					
Bridgewater Short Term Investment Fund II LLC	$ 78,268,965	None	Available on any Business Day as defined in the Limited Liability Company Agreement	Subject to Limited Liability Company agreement	None
Dimensional Fund Advisors (DFA) Small Cap Subtrust	121,503,166	None	When the redemption request has been received in good order, funds will be wired on the next business day following trade date, though the DFA Group Trust reserves the right to settle redemption requests by any other method allowed under the provisions of the DFA Group Trust Agreement.	Redemption requests require written instructions from an authorized signatory.	In accordance with the DFA Group Trust Agreement, redemption requests generally require at least five business days' notice in writing of the proposed trade date.
Principal Life Insurance Company US Property Separate Account	153,300,412	None	Withdrawal requests are generally processed the next business day subject to cash availability. Certain clients are subject to additional withdrawal terms.	If significant amounts are requested from clients whose net asset value is greater than $50 million, the Account will limit the maximum redemption for an initial withdrawal request (over a 90-day period) to $50 million. After the initial withdrawal request, clients will be limited to a $25 million maximum withdrawal per quarter thereafter or a $75 million maximum withdrawal over any two consecutive calendar quarters.	Upon receipt of written notice, the amount to be paid will be generally determined and paid after (i) the Valuation Date on which we receive the notice, or (ii) a later Valuation Date specified in the notice.
Prudential PRISA Account	262,477,797	None	Withdrawal request will be scheduled for payment on the next valuation date which is at least 90 days after receipt of a written request for withdrawal (last business day of quarter end).	In the event that total withdrawal requests exceed total cash available, at management's discretion, available cash will be pro-rated among those contract-holders eligible for withdrawals.	90 days' written notice
Limited partnerships					
Aleutian Fund	117,104,630	None	Shareholders may redeem any portion of any Series of Shares on the last day of any calendar month with at least 90 days' prior written notice.	Pursuant to the Private Placement Memorandum, if redemption and withdrawal requests exceed 20% of the Master's partner capital on any redemption date, the General Partner may impose a gate.	90 days written notice
BlackRock US Core Property Fund	158,512,171	None	Quarterly, effective as of the end of the calendar quarter following termination of the minimum notice period.	Subject to the General Partner's Board of Directors approval.	60 days written notice
Brevan Howard PT Fund Limited	102,382,908	None	Any Redemption Day (the first Business Day of each month) and/or such other day at Directors' discretion.	Subject to the Board of Directors approval.	90 days written notice

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2025

Investment	Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
Limited partnerships					
Bridgewater Pure Alpha Fund II	125,988,254	None	Redemptions may be made as of each Dealing Day, generally the first business day of each calendar month, and such other day as determined by the Directors. The price paid on redemption of Shares is Net Asset Value per Share of the relevant Series of Shares.	Subject to restrictions as outlined in the Fund's Offering Memorandum	None
Elliott International LTD	114,284,893	None	Any January 1 or July 1 falling on or after the two-year anniversary of the contribution of such capital to the Partnership	Subject to the limitations, restrictions and other terms described in the Offering Documents.	60 days written notice
MetLife Core Property Fund LP	260,137,137	None	Last day of calendar quarter during which the Redemption Notice was delivered to the general Partner	Redemption requests for "Redeemable Units" are accomodated each calendar quarter as liquid assets permit as determined by the General Partner	60 days written notice
Silver Point Capital Offshore Fund	110,514,384	11,504,645	The last day of a calendar quarter during which the one-year anniversary of the acquisition of shares ("Lock-Up Period") expires and, thereafter, as of each one year anniversary of such last day.	The Board of Directors, in its sole discretion, may suspend or restrict the right of any Participating Shareholder to redeem their Participating Shares in accordance with the Articles of Association.	Within 30 business days of the effective date of the redemption.
Townsend Core Real Estate Fund	120,785,833	32,771,202	Quarterly redemptions will be satisfied out of available liquid assets and/or Operating Cash Flow, determined in the General Partner's sole and absolute discretion.	Distributions are made in accordance with the terms of the Partnership Agreement. Redemption is subject to the cash reserves held in the normal course of business as determined at the General Partners discretion.	60 days written notice
Townsend Real Estate Alpha Fund III LP	27,653,087	162,032,000	Requests for liquidity may be made at any time and are executed in the secondary market, contingent upon finding an interested institutional buyer, or fund buyer, to purchase the Limited Partner’s stake in the fund. Any such transactions are subject to the governing provisions of the Limited Partner Agreement.	Distributions are made in accordance with the partnership agreement and include provisions for the Limited Partner to receive preferred distributions prior to the General Partner receiving distributions beyond its pro rata share. The Partnership will distribute all receipts of cash from its investments, after provision for reasonable reserves, as soon as practicable.	None
Viking Global Equities III LTD	111,392,406	None	Any day upon expiration of a 12th month "Lock-Up Period" following the date shares were purchased.	The Board of Directors, in its sole discretion, may elect to allow a notice to be revoked or to waive a notice period.	45 days written notice
Investments measured at net asset value	1,864,306,043				
Other investments measured at net asset value	13,347,406				
Total investments measured at net asset value	$1,877,653,449				

** The fair values of the investments have been determined using the net asset value of the investment.*

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2024

Investment	Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
Collective investment funds					
Bridgewater Short Term Investment Fund II LLC	$75,223,803.00	None	Available on any Business Day as defined in the Limited Liability Company Agreement	Subject to Limited Liability Company agreement	None
Dimensional Fund Advisors (DFA) Small Cap Subtrust	112,274,107	None	When the redemption request has been received in good order, funds will be wired on the next business day following trade date, though the DFA Group Trust reserves the right to settle redemption requests by any other method allowed under the provisions of the DFA Group Trust Agreement.	Redemption requests require written instructions from an authorized signatory.	In accordance with the DFA Group Trust Agreement, redemption requests generally require at least five business days' notice in writing of the proposed trade date.
Principal Life Insurance Company US Property Separate Account	147,008,098	None	Withdrawal requests are generally processed the next business day subject to cash availability. Certain clients are subject to additional withdrawal terms.	If significant amounts are requested from clients whose net asset value is greater than $50 million, the Account will limit the maximum redemption for an initial withdrawal request (over a 90-day period) to $50 million. After the initial withdrawal request, clients will be limited to a $25 million maximum withdrawal per quarter thereafter or a $75 million maximum withdrawal over any two consecutive calendar quarters.	Upon receipt of written notice, the amount to be paid will be generally determined and paid after (i) the Valuation Date on which we receive the notice, or (ii) a later Valuation Date specified in the notice.
Prudential PRISA Account	257,788,601	None	Withdrawal request will be scheduled for payment on the next valuation date which is at least 90 days after receipt of a written request for withdrawal (last business day of quarter end).	In the event that total withdrawal requests exceed total cash available, at management's discretion, available cash will be pro-rated among those contract-holders eligible for withdrawals.	90 days' written notice
Limited partnerships					
BlackRock US Core Property Fund	192,958,570	None	Quarterly, effective as of the end of the calendar quarter following termination of the minimum notice period.	Subject to the General Partner’s Board of Directors approval.	60 days written notice
Brevan Howard PT Fund Limited	103,074,950	None	Any Redemption Day (the first Business Day of each month) and/or such other day at Directors' discretion.	Subject to the Board of Directors approval.	90 days written notice
Bridgewater Pure Alpha Fund II	120,801,778	None	Redemptions may be made as of each Dealing Day, generally the first business day of each calendar month, and such other day as determined by the Directors. The price paid on redemption of Shares is Net Asset Value per Share of the relevant Series of Shares.	Subject to restrictions as outlined in the Fund's Offering Memorandum	None
MetLife Core Property Fund LP	265,190,880	None	Last day of calendar quarter during which the Redemption Notice was delivered to the general Partner	Redemption requests for "Redeemable Units" are accomodated each calendar quarter as liquid assets permit as determined by the General Partner	60 days written notice
Silver Point Capital Offshore Fund	100,231,048	134,296	The last day of a calendar quarter during which the one-year anniversary of the acquisition of shares ("Lock-Up Period") expires and, thereafter, as of each one year anniversary of such last day.	The Board of Directors, in its sole discretion, may suspend or restrict the right of any Participating Shareholder to redeem their Participating Shares in accordance with the Articles of Association.	Within 30 business days of the effective date of the redemption.

Fair Value Estimated Using Net Asset Value per Share as of December 31, 2024

Investment	Fair Value *	Unfunded Commitment	Redemption Frequency	Other Redemption Restrictions	Redemption Notice Period
Limited partnerships					
Townsend Real Estate Alpha Fund III LP	32,871,994	162,032,000	Requests for liquidity may be made at any time and are executed in the secondary market, contingent upon finding an interested institutional buyer, or fund buyer, to purchase the Limited Partner's stake in the fund. Any such transactions are subject to the governing provisions of the Limited Partner Agreement.	Distributions are made in accordance with the partnership agreement and include provisions for the Limited Partner to receive preferred distributions prior to the General Partner receiving distributions beyond its pro rata share. The Partnership will distribute all receipts of cash from its investments, after provision for reasonable reserves, as soon as practicable.	None
Townsend Real Estate Fund LP	111,012,819	None	Quarterly redemptions will be satisfied out of available liquid assets and/or Operating Cash Flow, determined in the General Partner's sole and absolute discretion.	Distributions are made in accordance with the terms of the Partnership Agreement. Redemption is subject to the cash reserves held in the normal course of business as determined at the General Partners discretion.	60 days written notice
Viking Global Equities III LTD	102,815,260	None	Any day upon expiration of a 12th month "Lock-Up Period" following the date shares were purchased.	The Board of Directors, in its sole discretion, may elect to allow a notice to be revoked or to waive a notice period.	45 days written notice
Investments measured at net asset value	1,621,251,908				
Other investments measured at net asset value	39,951,938				
Total investments measured at net asset value	$1,661,203,846				

** The fair values of the investments have been determined using the net asset value of the investment.*

8. Actuarial Present Value of Accumulated Plan Benefits

Accumulated Plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service employees have rendered. Accumulated Plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died and (c) present employees or their beneficiaries. Benefits payable under all circumstances - retirement, death and termination of employment - are included to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated Plan benefits is determined by an actuarial firm and is the amount that results from applying actuarial assumptions to adjust the accumulated Plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment. The computations of the actuarial present value of accumulated plan benefits were made as of January 1, 2025 and 2024. Had the valuations been performed at December 31, there would be no material differences.

The significant actuarial assumptions used in the valuations as of December 31, 2024 were:

	2024
Life expectancy of participants	Pri-2012 with a 0.94 multiplier using projection Scale MP-2021 adjusted to reflect the bank's mortality expectations
Average retirement age	63
Withdrawal rate	Rates vary as a function of age and length of service
Discount rate for benefit obligations	6.50%
Average rate of return	6.50%

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits.

The actuarial present value of accumulated Plan benefits as of December 31, 2024 is summarized as follows:

	2024
Vested benefits	
Participants currently receiving payments	$ 4,340,848,375
Other participants	6,021,580,613
Total actuarial present value of accumulated Plan benefits	$ 10,362,428,988

The changes in the actuarial present value of accumulated Plan benefits are as follows:

Actuarial present value of accumulated Plan benefits as of December 31, 2023	$ 10,496,145,821
Increase (decrease) during the year attributable to:	
Actuarial (gains)/losses	212,221,262
Decrease in discount period	650,594,384
Benefits paid*	(989,581,288)
Assumption changes	(6,951,191)
Actuarial present value of accumulated Plan benefits as of December 31, 2024	$ 10,362,428,988

** Includes transfers to TSA Plan of $202,025*

9. Federal Income Tax Status

The IRS issued a determination letter dated January 5, 2021 informing the Corporation that the Plan provisions subject to the determination letter met the applicable requirements of Internal Revenue Code (IRC) Section 401(a) for favorable tax treatment. This determination letter covers certain prior amendments to and restatement of the Plan. The Plan has been amended since receiving this determination letter. The Plan Administrator believes the Plan is being operated in compliance with the applicable requirements of the IRC and, therefore, believes that the Plan is qualified and the related trust is tax exempt.

GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if it has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. Plan management has analyzed the tax positions taken, and has concluded that as of December 31, 2025 and 2024, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

10. Plan Termination

Although it has not expressed any intention to do so, the Corporation has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions set forth in ERISA.

In the event the Plan terminates, the net assets of the Plan will be allocated in a manner that is consistent with the order of precedence as prescribed by Section 4044 of ERISA and any applicable rules and regulations thereunder and the rules and regulations of the PBGC.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal retirement age benefits, early retirement benefits and certain disability and survivors' benefits. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations.

Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling which is adjusted periodically on the amount of an individual's monthly benefit that the PBGC guarantees. That ceiling applies to those participants who elect to receive the benefits in the form of a single-life annuity and are at least 65 years of age at the time of retirement or Plan termination, whichever comes later. For younger annuitants or for those who elect to receive their benefits in some form more valuable than a single-life annuity, the corresponding ceilings are actuarially adjusted downward.

Whether all participants receive their benefits, should the Plan terminate at some future time, will depend on the sufficiency, at that time, of the Plan's net assets to provide for those benefits and may also depend on the level of benefits guaranteed by the PBGC.

11. Related Party and Parties-In-Interest Transactions

As of December 31, 2025 and 2024, the Plan held investments in Bank of America Corporation Common Stock totaling $490,522,780 and $386,480,170, respectively. The Plan earned dividends thereon of $9,589,675 and $8,836,382 for the years ended December 31, 2025 and 2024, respectively.

The Plan paid Trustee direct expenses to BANA totaling $510,629 and $583,897 for the years ended December 31, 2025 and 2024, respectively.

12. Group Annuity Contracts

As of December 31, 2025, the Plan held group annuity contracts with Aetna Life Insurance Company, Allstate Life Insurance Company, AXA Equitable Life Insurance Company, MetLife, New York Life Insurance Company, Prudential, TransAmerica Life Insurance Company and TransAmerica Occidental Life Insurance Company.

As of December 31, 2024, the Plan held group annuity contracts with Aetna Life Insurance Company, Allstate Life Insurance Company, American General Life Insurance Company, AXA Equitable Life Insurance Company, MetLife, New York Life Insurance Company, Prudential, TransAmerica Life Insurance Company, TransAmerica Occidental Life Insurance Company and Tryon Assurance Company, Ltd.

The annuities are intended to fully or partially fund the benefits of selected groups of retirees of the Plan. As described in Note 2, amounts received from the insurance companies and corresponding amounts disbursed to participants are excluded from the Statement of Changes in Net Assets Available for Benefits.

13. Subsequent Events

In preparing the Plan's financial statements, subsequent events and transactions were evaluated for potential recognition through September 22, 2026, the date the financial statements were available to be issued. Plan management determined that there are no subsequent events or transactions that require disclosure to or adjustment in the financial statements.

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	MONEY MARKET FUNDS AND INTEREST BEARING CASH				
	ARGENTINE PESO		26,224,518	328,465	18,357
	AUSTRALIAN DOLLAR		173,401	127,041	115,658
	BARCLAYS CAPITAL INC	CASH COLLATERAL HELD FOR FUTURES BROKER	1,756,000	1,756,000	1,756,000
	BARCLAYS CAPITAL INC	CASH COLLATERAL HELDFOR PIMCO BROKER	81,000	81,000	81,000
	BNY MELLON	CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	2,061,931	2,061,931	2,061,931
*	BOFA	TEMPORARY OVERNIGHT DEPOSIT - CUSTODY	126,600	126,600	126,600
	BRITISH POUND		1,321,082	1,764,311	1,779,959
	CANADIAN DOLLAR		97	70	71
	CITIBANK	CASH COLLATERAL	8,825,000	8,825,000	8,825,000
	CP EDISON INTL	COMMERCIAL PAPER 03DEC25 00.000%02JAN2026	500,000	499,410	499,884
	CP SOUTHERN CAL ED	COMMERCIAL PAPER 04NOV25 00.000%15JAN2026	250,000	248,673	249,580
	CP SOUTHERN CAL ED	COMMERCIAL PAPER 10SEP25 00.000%08JAN2026	250,000	248,894	249,775
	EURO		191,469	233,186	224,902
	FIDELITY	GOVERNMENT PORTFOLIO, INSTITUTIONAL CLASS	381,030,987	381,030,987	381,030,987
	GOLDMAN SACHS	CASH COLLATERAL HELD FOR FUTURES (GSC) BROKER	7,894,802	7,894,802	7,894,802
	GOLDMAN SACHS	CASH COLLATERAL HELD FOR SWAPS (WAMCO) BROKER	2,090,522	2,090,522	2,090,522
	JAPANESE YEN		9,848,783	67,263	62,737
	JPMORGAN	U.S. TREASURY SECURITIES MONEY MARKET FUND	240,253,014	240,253,014	240,253,014
	MEXICAN PESO		63,383	3,061	3,518
	MORGAN STANLEY & CO	CASH COLLATERAL HELD FOR FUTURES BROKER	259,000	259,000	259,000
	MORGAN STANLEY & CO	CASH COLLATERAL HELD FOR PIMCO BROKER	6,252,000	6,252,000	6,252,000
	MORGAN STANLEY & CO	CASH COLLATERAL HELD FOR PIMCO BROKER	200,000	200,000	200,000
	NEW ZEALAND DOLLAR		1,515	1,137	872
	NORWAY KRONER		235,958	24,492	23,407
	POLISH ZLOTY		4,287	1,081	1,193
	SOUTH AFRICAN CONV-RAND		1,276,487	71,253	77,100
	SWEDISH KRONER		97,519	10,263	10,591
	TOTAL MONEY MARKET FUNDS AND INTEREST BEARING CASH			**654,459,456**	**654,148,460**
	U.S. GOVERNMENT AND GOVERNMENT AGENCY OBLIGATIONS				
	ALAMEDA CO CA JT PWR AT	LSE RV LEASE A TAXABLE NOV10 07.046%DEC01 2044	165,000	241,412	186,567
	AMERICAN MUN PWR OHIO	INC REV REV A TAXABLE DEC10 08.084%FEB15 2050	10,000	16,839	12,573
	AMERICAN MUN PWR OHIO	INC REV REV B TAXABLE DEC10 07.499%FEB15 2050	170,000	249,065	197,448
	AMERICAN MUN PWR OHIO	INC REV REV E TAXABLE DEC10 06.270%FEB15 2050	340,000	432,332	351,145
	BAY AREA TOLL AUTH CA	BRDG REV SER S-3 TAXABLE NOV10 06.907%OCT01 2050	825,000	1,295,066	933,710
	BAY AREA TOLL AUTH CALIF	TOLL BRDG REV 1 TAXABLE JUL10 07.043%APR01 2050	405,000	595,111	462,449
	BAY AREA TOLL AUTH CALIF	TOLL BRDG REV 2 TAXABLE NOV09 06.263%APR01 2049	2,650,000	3,385,882	2,795,538
	CALIFORNIA HEALTH FACS	FING AUTH REV TAXABLE APR22 04.190%JUN01 2037	405,000	402,007	386,901
	CALIFORNIA ST GO BDS	TAXABLE APR09 07.500%APR01 2034	7,250,000	9,456,897	8,458,285
	CALIFORNIA ST GO BDS	TAXABLE APR09 07.550%APR01 2039	7,700,000	11,731,422	9,344,566
	CALIFORNIA ST GO BDS	TAXABLE APR10 07.625%MAR01 2040	4,075,000	5,287,767	4,912,942
	CALIFORNIA ST GO BDS	TAXABLE DEC10 07.600%NOV01 2040	680,000	817,864	832,334
	CALIFORNIA ST GO BDS	TAXABLE OCT09 07.300%OCT01 2039	9,055,000	13,002,654	10,537,937
	CALIFORNIA ST PUB WKS	BRD LEASE REV 2 TAXABLE OCT09 08.361%OCT01 2034	100,000	150,763	118,153
	CALIFORNIA ST TAXABLE	VARIOUS PURP OID TAXABLE MAR23 05.125%MAR01 2038	2,000,000	2,003,032	2,031,340
	CALIFORNIA ST TAXABLE	VARIOUS PURP OID TAXABLE MAR23 05.200%MAR01 2043	480,000	473,597	481,085
	CHICAGO IL MET WTR	RECLAM DIST LT TAXABLE AUG09 05.720%DEC01 2038	70,000	88,983	72,605
	CHICAGO IL TRAN AT	SLS-TFR REV A TAXABLE AUG08 06.899%DEC01 2040	9,661,261	11,729,933	10,837,133
	CHICAGO IL TRAN AT	SLS-TFR REV B TAXABLE AUG08 06.899%DEC01 2040	7,856,579	8,197,794	8,818,852
	CHICAGO IL TRAN AT SLS	TX REV SALES B TAXABLE APR10 06.200%DEC01 2040	188,406	238,070	199,371
	CHICAGO IL TRAN AT SLS	TX REV SER B AGI TAXABLE APR10 06.200%DEC01 2040	19,324	24,556	20,610
	CHICAGO ILL O HARE INTL	ARPT REV GEN B TAXABLE APR10 06.395%JAN01 2040	60,000	79,680	66,683
	DALLAS CNTY TEX HOSP	DIST LTD LT C TAXABLE SEP09 05.621%AUG15 2044	575,000	746,108	569,411
	DALLAS FT WORTH TEX INTL	ARPT REV SER A TAXABLE APR22 04.087%NOV01 2051	360,000	360,000	295,232
	DALLAS FT WORTH TEX INTL	ARPT REV SER A TAXABLE APR22 04.507%NOV01 2051	900,000	900,000	775,980
	DALLAS TEX AREA RAPID	TRAN REV SALES B TAXABLE JUN09 05.999%DEC01 2044	615,000	649,957	644,040
	DALLAS TEX AREA RAPID	TRAN REV SER A TAXABLE DEC21 02.613%DEC01 2048	105,000	76,082	71,976
	DC WTR & SWR AUTH PUB	UTIL RV REV BDS TAXABLE JUL14 04.814%OCT01 2114	159,000	175,378	136,598
	FEDERAL FARM CREDIT BANK	BONDS 05.125% JUL 09 2029	500,000	485,070	523,385
	FEDERAL HOME LN MTG CORP	BONDS 06.750% MAR 15 2031	900,000	1,026,915	1,025,631
	FEDERAL HOME LN MTG CORP	CALLABLE NOTES 00.800% OCT 28 2026	12,300,000	12,298,155	12,016,977
	FEDERAL HOME LN MTG CORP CMO 2000	2266 F VAR%NOV15 30	4	4	4
	FEDERAL HOME LN MTG CORP CMO 2003	2551 FD VAR%JAN15 33	614	618	612
	FEDERAL HOME LN MTG CORP CMO 2005	3001 CZ 05.500%JUL15 35	171,931	157,587	176,290
	FEDERAL HOME LN MTG CORP CMO 2005	3013 HZ 05.000%AUG15 35	128,219	122,725	130,997
	FEDERAL HOME LN MTG CORP CMO 2005	3031 LZ 04.500%SEP15 35	21,004	19,270	21,110
	FEDERAL HOME LN MTG CORP CMO 2006	3204 ZM 05.000%AUG15 34	166,199	155,569	170,913
	FEDERAL HOME LN MTG CORP CMO 2008	3422 AI VAR%JAN15 38	78,615	762	807
	FEDERAL HOME LN MTG CORP CMO 2012	4096 PI 02.500%AUG15 27	111,430	11,639	1,688
	FEDERAL HOME LN MTG CORP CMO 2013	4203 PS VAR%SEP15 42	64,140	11,305	5,060
	FEDERAL HOME LN MTG CORP CMO 2013	4210 Z 03.000%MAY15 43	309,854	269,170	262,037
	FEDERAL HOME LN MTG CORP CMO 2014	4391 MZ 03.000%SEP15 44	1,400,849	1,248,799	1,279,683
	FEDERAL HOME LN MTG CORP CMO 2014	4397 PZ 03.000%JUN15 37	1,412,492	1,277,144	1,163,913
	FEDERAL HOME LN MTG CORP CMO 2017	4708 F VAR%AUG15 47	1,840,687	1,779,714	1,800,841
	FEDERAL HOME LN MTG CORP CMO 2018	4790 F VAR%OCT15 43	2,225,523	2,158,757	2,179,964
	FEDERAL HOME LN MTG CORP CMO 2018	4813 CJ 03.000%AUG15 48	206,338	198,319	183,970
	FEDERAL HOME LN MTG CORP CMO 2020	4980 KI 04.500%JUN25 50	2,171,297	499,059	509,332
	FEDERAL HOME LN MTG CORP CMO 2020	5010 IK 02.500%SEP25 50	628,199	85,067	94,972
	FEDERAL HOME LN MTG CORP CMO 2020	5018 MI 02.000%OCT25 50	1,052,952	135,924	140,349
	FEDERAL HOME LN MTG CORP CMO 2020	5042 CA 01.000%DEC15 40	3,761,791	3,804,698	3,545,763
	FEDERAL HOME LN MTG CORP CMO 2020	5050 IE 02.000%DEC25 50	1,938,628	239,030	234,859
	FEDERAL HOME LN MTG CORP CMO 2021	5069 MI 02.500%FEB25 51	127,476	17,209	18,855
	FEDERAL HOME LN MTG CORP CMO 2021	5085 NI 02.000%MAR25 51	3,422,245	440,079	419,090
	FEDERAL HOME LN MTG CORP CMO 2021	5092 XA 01.000%JAN15 41	2,658,634	2,659,880	2,333,520
	FEDERAL HOME LN MTG CORP CMO 2021	5093 IY 04.500%DEC25 50	1,190,381	273,416	260,137
	FEDERAL HOME LN MTG CORP CMO 2021	5115 CD 01.000%AUG15 44	3,460,255	3,456,741	3,039,681
	FEDERAL HOME LN MTG CORP CMO 2021	5115 IO 04.500%OCT25 49	1,224,261	280,815	266,132
	FEDERAL HOME LN MTG CORP CMO 2021	5118 NI 02.000%FEB25 51	1,491,911	195,347	196,982
	FEDERAL HOME LN MTG CORP CMO 2021	5154 QI 02.500%OCT25 51	919,471	99,346	98,239
	FEDERAL HOME LN MTG CORP CMO 2021	5161 IO 02.000%MAR25 51	2,333,624	320,234	331,472
	FEDERAL HOME LN MTG CORP CMO 2021	5180 IN 03.000%JUL25 51	1,196,612	242,688	236,658
	FEDERAL HOME LN MTG CORP CMO 2022	5202 IN 03.000%JAN25 47	607,855	78,261	79,268
	FEDERAL HOME LN MTG CORP CMO 2022	5224 HL 04.000%APR25 52	1,200,000	1,211,625	1,120,497
	FEDERAL HOME LN MTG CORP CMO 2023	5293 IO 02.000%MAR25 51	4,119,714	511,102	517,770
	FEDERAL HOME LN MTG CORP CMO 2023	5293 KI 02.000%FEB25 51	2,124,560	280,708	279,373

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	FEDERAL HOME LN MTG CORP CMO 2024	5397 IC 03.500%APR25 52	1,243,410	223,425	212,004
	FEDERAL HOME LN MTG CORP CMO 2024	5426 BF VAR%APR15 49	2,712,556	2,706,622	2,718,546
	FEDERAL HOME LN MTG CORP CMO 2024	5426 CF VAR%DEC15 50	2,139,099	2,133,752	2,133,952
	FEDERAL HOME LN MTG CORP CMO 2024	5439 FK VAR%AUG25 54	6,230,546	6,228,599	6,251,434
	FEDERAL HOME LN MTG CORP CMO 2024	5440 F VAR%AUG25 54	3,019,385	3,017,969	3,032,961
	FEDERAL HOME LN MTG CORP CMO 2024	5440 KF VAR%JUL25 54	2,135,545	2,135,545	2,142,671
	FEDERAL HOME LN MTG CORP CMO 2024	5479 FA VAR%DEC25 54	6,122,215	6,119,345	6,143,639
	FEDERAL HOME LN MTG CORP CMO 2024	5481 FJ VAR%DEC25 54	10,441,592	10,444,855	10,478,789
	FEDERAL HOME LN MTG CORP CMO 2024	5481 GF VAR%DEC25 54	8,775,795	8,775,795	8,803,554
	FEDERAL HOME LN MTG CORP CMO 2024	5495 AF VAR%JAN25 55	2,048,460	2,048,460	2,054,957
	FEDERAL HOME LN MTG CORP CMO 2025	5500 QF VAR%SEP25 54	68,830	68,830	69,184
	FEDERAL HOME LN MTG CORP CMO 2025	5500 UF VAR%NOV25 54	1,791,822	1,789,582	1,797,531
	FEDERAL HOME LN MTG CORP CMO 2025	5510 FA VAR%FEB25 55	3,271,751	3,271,751	3,287,269
	FEDERAL HOME LN MTG CORP CMO 2025	5563 FV VAR%AUG25 55	7,716,168	7,719,785	7,761,012
	FEDERAL HOME LN MTG CORP MUL CMO 2017	K068 X1 VAR%AUG25 27	39,008,562	1,433,292	235,709
	FEDERAL HOME LN MTG CORP MUL CMO 2018	K072 X1 VAR%DEC25 27	3,569,140	113,884	22,953
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K091 X1 VAR%MAR25 29	3,464,618	164,366	57,176
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K093 X1 VAR%MAY25 29	1,823,849	144,212	48,366
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K094 X1 VAR%JUN25 29	1,935,582	142,890	51,755
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K094 XAM VAR%JUN25 29	4,850,000	488,565	180,341
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K095 XAM VAR%JUN25 29	900,000	97,322	36,733
	FEDERAL HOME LN MTG CORP MUL CMO 2020	K106 X1 VAR%JAN25 30	3,896	275	180
	FEDERAL HOME LN MTG CORP MUL CMO 2020	K120 X1 VAR%OCT25 30	5,354,508	286,759	211,870
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K128 X1 VAR%MAR25 31	8,960,653	278,595	193,954
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K130 X1 VAR%JUN25 31	12,014,909	767,758	556,161
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K131 X1 VAR%JUL25 31	4,768,473	222,137	163,527
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K741 X1 VAR%DEC25 27	2,790,375	99,014	26,065
	FEDERAL HOME LN MTG CORP MUL CMO 2021	KG06 X1 VAR%OCT25 31	3,090,458	100,140	77,461
	FEDERAL HOME LN MTG CORP MUL CMO 2022	K143 X1 VAR%APR25 55	6,960,885	207,024	136,896
	FEDERAL HOME LN MTG CORP MUL CMO 2022	K148 X1 VAR%JUL25 32	35,817,304	769,587	595,208
	FEDERAL HOME LN MTG CORP MUL CMO 2022	K149 X1 VAR%AUG25 32	11,229,136	268,461	200,055
	FEDERAL HOME LN MTG CORP MUL CMO K	1513 A3 02.797%AUG25 34	7,402,000	7,624,023	6,549,769
	FEDERAL HOME LN MTG CORP MUL CMO K	1514 A2 02.859%OCT25 34	6,187,000	6,372,158	5,481,601
	FEDERAL HOME LN MTG CORP MUL CMO K	1518 A2 01.860%OCT25 35	24,000,000	24,716,928	19,067,244
	FEDERAL HOME LN MTG CORP MUL CMO K	160 X1 VAR%AUG25 33	4,997,002	98,321	86,479
	FEDERAL HOME LN MTG CORP STA CMO 2021	DNA1 B1 VAR%JAN25 51	880,000	916,988	921,331
	FEDERAL HOME LN MTG CORP STA CMO 2022	DNA3 M1B VAR%APR25 42	700,000	692,563	717,429
	FEDERAL HOME LN MTG CORP STA CMO 2022	DNA4 M1B VAR%MAY25 42	2,300,000	2,407,813	2,373,324
	FEDERAL HOME LN MTG CORP STA CMO 2022	DNA7 M2 VAR%MAR25 52	860,000	977,713	943,553
	FEDERAL HOME LN MTG CORP STA CMO 2024	DNA2 A1 VAR%MAY25 44	483,734	483,734	485,424
	FEDERAL HOME LN MTG CORP STA CMO 2024	DNA3 M2 VAR%OCT25 44	280,000	280,000	279,826
	FEDERAL HOME LN MTG CORP STR CMO 2012	283 IO 03.500%OCT15 27	139,054	22,270	2,357
	FEDERAL HOME LN MTG CORP STR CMO 2017	SR01 A3 03.089%NOV25 27	374,001	377,718	368,148
	FEDERAL HOME LN MTG CORP STR CMO 2021	DNA2 M2 VAR%AUG25 33	418,457	426,630	424,980
	FEDERAL HOME LN MTG CORP STR CMO 2021	DNA7 M2 VAR%NOV25 41	710,000	679,603	715,290
	FEDERAL HOME LN MTG CORP STR CMO 2021	K136 X1 VAR%DEC25 31	23,893,093	546,839	395,445
	FEDERAL HOME LN MTG CORP STR CMO 2023	DNA2 M1A VAR%APR25 43	876,610	887,148	888,744
	FEDERAL HOME LN MTG CORP STRUCT PT CMO 2004	61 1A1 VAR%JUL25 44	183,270	170,337	178,373
	FEDERAL HOME LN MTG CORP STRUCT PT CMO 2004	62 1A1 VAR%OCT25 44	9,125	9,095	8,417
	FEDERAL HOME LOAN BANK	BONDS 04.500% SEP 09 2033	6,000,000	5,949,420	6,098,220
	FEDERAL HOME LOAN BANK	BONDS 05.500% JUL 15 2036	300,000	392,709	328,281
	FEDERAL HOME LOAN BANK	CALLABLE BONDS 01.050% AUG 13 2026	21,300,000	21,300,000	20,974,749
	FEDERAL HOME LOAN BANK	CALLABLE BONDS SR 0003 01.250% OCT 26 2026	13,500,000	12,165,930	13,247,550
	FEDERAL NATL MTG ASSN	BONDS 06.625% NOV 15 2030	3,300,000	4,693,392	3,720,882
	FEDERAL NATL MTG ASSN	DEBENTURES 06.210% AUG 06 2038	500,000	549,480	581,490
	FEDERAL NATL MTG ASSN	NOTES 05.625% JUL 15 2037	500,000	725,525	550,920
	FEDERAL NATL MTG ASSN	NOTES 07.250% MAY 15 2030	700,000	865,437	799,624
	FEDERAL NATL MTG ASSN	NOTES ZERO% MAY 15 2030	3,400,000	1,285,004	2,874,394
	FEDERAL NATL MTG ASSN CMO 2004	38 FK VAR%MAY25 34	30,944	31,021	30,757
	FEDERAL NATL MTG ASSN CMO 2005	88 IP VAR%OCT25 35	302,971	18,867	28,608
	FEDERAL NATL MTG ASSN CMO 2006	118 IP1 VAR%DEC25 36	3,233,550	259,899	377,115
	FEDERAL NATL MTG ASSN CMO 2006	118 IP2 VAR%DEC25 36	2,945,855	173,748	297,845
	FEDERAL NATL MTG ASSN CMO 2006	28 IP VAR%MAR25 36	191,311	12,735	11,892
	FEDERAL NATL MTG ASSN CMO 2006	5 3A2 VAR%MAY25 35	7,674	7,552	7,862
	FEDERAL NATL MTG ASSN CMO 2006	59 IP VAR%JUL25 36	2,344,087	190,457	203,689
	FEDERAL NATL MTG ASSN CMO 2007	9 FA VAR%MAR25 37	65,303	64,242	64,654
	FEDERAL NATL MTG ASSN CMO 2011	99 KS VAR%OCT25 26	5,864	1,278	37
	FEDERAL NATL MTG ASSN CMO 2012	118 VZ 03.000%NOV25 42	520,031	472,339	481,776
	FEDERAL NATL MTG ASSN CMO 2012	134 SK VAR%DEC25 42	149,698	29,265	17,388
	FEDERAL NATL MTG ASSN CMO 2012	46 BA 06.000%MAY25 42	87,509	100,444	92,599
	FEDERAL NATL MTG ASSN CMO 2012	51 B 07.000%MAY25 42	132,880	158,678	144,799
	FEDERAL NATL MTG ASSN CMO 2012	74 OA 00.000%MAR25 42	9,237	8,544	8,484
	FEDERAL NATL MTG ASSN CMO 2012	74 SA VAR%MAR25 42	137,311	27,314	7,579
	FEDERAL NATL MTG ASSN CMO 2012	75 AO 00.000%MAR25 42	13,856	12,817	12,722
	FEDERAL NATL MTG ASSN CMO 2012	75 NS VAR%JUL25 42	44,372	9,540	5,981
	FEDERAL NATL MTG ASSN CMO 2013	73 IA 03.000%SEP25 32	238,087	37,722	7,203
	FEDERAL NATL MTG ASSN CMO 2013	9 CB 05.500%APR25 42	627,531	716,200	650,323
	FEDERAL NATL MTG ASSN CMO 2013	9 SA VAR%MAR25 42	113,385	19,275	5,732
	FEDERAL NATL MTG ASSN CMO 2014	6 Z 02.500%FEB25 44	2,019,010	1,748,556	1,802,648
	FEDERAL NATL MTG ASSN CMO 2015	65 CZ 03.500%SEP25 45	286,993	272,034	251,765
	FEDERAL NATL MTG ASSN CMO 2017	76 SB VAR%OCT25 57	467,409	87,566	58,752
	FEDERAL NATL MTG ASSN CMO 2020	47 GZ 02.000%JUL25 50	781,323	732,893	475,029
	FEDERAL NATL MTG ASSN CMO 2020	56 AQ 02.000%AUG25 50	894,752	752,011	729,327
	FEDERAL NATL MTG ASSN CMO 2020	73 KI 03.000%OCT25 50	548,798	93,810	94,960
	FEDERAL NATL MTG ASSN CMO 2020	89 DI 02.500%DEC25 50	1,895,650	237,398	306,601
	FEDERAL NATL MTG ASSN CMO 2020	97 AI 02.000%JAN25 51	232,272	30,522	32,494
	FEDERAL NATL MTG ASSN CMO 2021	28 LB 02.000%APR25 51	318,559	261,915	266,413
	FEDERAL NATL MTG ASSN CMO 2021	3 QI 02.500%FEB25 51	1,400,412	188,129	218,987
	FEDERAL NATL MTG ASSN CMO 2021	77 WI 03.000%AUG25 50	1,232,893	196,503	194,543
	FEDERAL NATL MTG ASSN CMO 2023	2 CI 02.000%OCT25 50	3,440,344	419,819	419,116
	FEDERAL NATL MTG ASSN CMO 2024	104 FA VAR%JAN25 55	6,133,232	6,129,399	6,148,916
	FEDERAL NATL MTG ASSN CMO 2024	49 AF VAR%JUL25 54	9,302,524	9,296,710	9,331,380
	FEDERAL NATL MTG ASSN CMO 2025	19 FC VAR%MAR25 55	11,714,300	11,710,639	11,758,586
	FEDERAL NATL MTG ASSN CMO 2025	79 FA VAR%OCT25 55	1,865,476	1,874,002	1,876,024
	FEDERAL NATL MTG ASSN GRAN ABS 2017	T1 A 02.898%JUN25 27	177,716	181,381	175,039
	FEDERAL NATL MTG ASSN INTE CMO 2011	407 C10 05.000%JAN25 38	74,793	11,551	10,688
	FEDERAL NATL MTG ASSN INTE CMO 2012	409 C13 03.500%NOV25 41	142,963	24,214	20,846
	FEDERAL NATL MTG ASSN INTE CMO 2012	409 C2 03.000%APR25 27	38,640	4,268	499

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	FEDERAL NATL MTG ASSN INTE CMO 2022	427 C21 02.000%MAR25 50	2,145,541	260,817	273,337
	FEDERAL NATL MTG ASSN INTE CMO 2022	427 C73 03.000%DEC25 48	1,468,128	236,736	235,707
	FEDERAL NATL MTG ASSN INTE CMO 2024	440 C50 04.500%OCT25 53	847,682	190,728	187,043
	FEDERAL NATL MTG ASSN INTE CMO 2024	440 C6 02.000%OCT25 52	1,678,727	212,464	215,074
	FEDERAL NATL MTG ASSN-ACES CMO 2018	M15 1A2 03.700%JAN25 36	900,000	1,003,992	858,390
	FEDERAL NATL MTG ASSN-ACES CMO 2023	M4 A2 VAR%SEP25 32	300,000	285,098	290,056
	FHR 4415 IO CMO 2014	4415 IO VAR%APR15 41	350,158	25,332	18,972
	GOLDEN ST TOB SCRTZN CRP	CA RV TAXABLE B TAXABLE OCT21 02.746%JUN01 2034	475,000	478,843	422,356
	GOVERNMENT NATL MTG ASSN CMO 2010	H20 AF VAR%OCT20 60	338,936	338,514	338,282
	GOVERNMENT NATL MTG ASSN CMO 2010	H26 LF VAR%AUG20 58	29,676	29,656	29,643
	GOVERNMENT NATL MTG ASSN CMO 2011	140 AI 04.000%OCT16 26	4,896	571	22
	GOVERNMENT NATL MTG ASSN CMO 2011	H09 AF VAR%MAR20 61	65,135	64,885	65,148
	GOVERNMENT NATL MTG ASSN CMO 2012	34 SD VAR%MAR16 42	1,310,208	259,585	134,226
	GOVERNMENT NATL MTG ASSN CMO 2012	98 SA VAR%AUG16 42	111,370	23,221	11,658
	GOVERNMENT NATL MTG ASSN CMO 2012	H27 AI VAR%OCT20 62	158,492	10,822	2,534
	GOVERNMENT NATL MTG ASSN CMO 2013	107 AD VAR%NOV16 47	235,387	242,017	217,076
	GOVERNMENT NATL MTG ASSN CMO 2013	150 IA VAR%NOV20 42	228,848	10,513	8,983
	GOVERNMENT NATL MTG ASSN CMO 2013	69 AI 03.500%MAY20 43	165,561	35,094	25,637
	GOVERNMENT NATL MTG ASSN CMO 2013	72 IO VAR%NOV16 47	3,260,550	93,486	66,046
	GOVERNMENT NATL MTG ASSN CMO 2013	85 IA VAR%MAR16 47	957,799	52,225	9,175
	GOVERNMENT NATL MTG ASSN CMO 2015	36 MI 05.500%MAR20 45	556,905	113,855	85,069
	GOVERNMENT NATL MTG ASSN CMO 2015	98 IO VAR%APR16 55	2,310,639	131,418	15,910
	GOVERNMENT NATL MTG ASSN CMO 2016	H10 FA VAR%APR20 66	359,513	364,232	361,110
	GOVERNMENT NATL MTG ASSN CMO 2016	H11 F VAR%MAY20 66	336,362	340,882	337,622
	GOVERNMENT NATL MTG ASSN CMO 2017	111 IO VAR%FEB16 59	855,912	55,643	25,517
	GOVERNMENT NATL MTG ASSN CMO 2017	157 IO VAR%DEC16 59	756,739	42,241	24,535
	GOVERNMENT NATL MTG ASSN CMO 2018	H06 PF VAR%FEB20 68	102,373	102,357	102,083
	GOVERNMENT NATL MTG ASSN CMO 2018	H07 FD VAR%MAY20 68	281,987	281,438	281,219
	GOVERNMENT NATL MTG ASSN CMO 2018	H08 KF VAR%MAY20 68	159,898	159,588	159,436
	GOVERNMENT NATL MTG ASSN CMO 2019	136 P 01.500%OCT20 45	3,697,768	3,717,413	3,091,628
	GOVERNMENT NATL MTG ASSN CMO 2019	90 AB 03.000%JUL20 49	217,010	219,045	196,860
	GOVERNMENT NATL MTG ASSN CMO 2020	109 AI VAR%MAY16 60	2,169,102	168,783	121,661
	GOVERNMENT NATL MTG ASSN CMO 2020	123 IL 02.500%AUG20 50	216,511	29,500	30,882
	GOVERNMENT NATL MTG ASSN CMO 2020	123 NI 02.500%AUG20 50	686,773	94,217	101,619
	GOVERNMENT NATL MTG ASSN CMO 2020	127 IN 02.500%AUG20 50	301,191	40,473	43,683
	GOVERNMENT NATL MTG ASSN CMO 2020	129 IE 02.500%SEP20 50	307,345	41,972	44,640
	GOVERNMENT NATL MTG ASSN CMO 2020	160 IH 02.500%OCT20 50	197,036	27,123	29,183
	GOVERNMENT NATL MTG ASSN CMO 2020	160 VI 02.500%OCT20 50	257,104	35,553	38,153
	GOVERNMENT NATL MTG ASSN CMO 2020	160 YI 02.500%OCT20 50	7,984	1,123	1,144
	GOVERNMENT NATL MTG ASSN CMO 2020	181 WI 02.000%DEC20 50	2,087,499	222,608	232,995
	GOVERNMENT NATL MTG ASSN CMO 2020	184 IO VAR%NOV16 60	2,658,121	224,279	177,254
	GOVERNMENT NATL MTG ASSN CMO 2020	47 MI 03.500%APR20 50	583,478	100,194	107,364
	GOVERNMENT NATL MTG ASSN CMO 2020	47 NI 03.500%APR20 50	225,257	39,173	42,280
	GOVERNMENT NATL MTG ASSN CMO 2020	91 IU VAR%MAY16 62	4,083,915	284,814	271,590
	GOVERNMENT NATL MTG ASSN CMO 2020	H09 FL VAR%MAY20 70	876,921	901,682	891,458
	GOVERNMENT NATL MTG ASSN CMO 2020	H09 NF VAR%APR20 70	50,513	51,926	51,236
	GOVERNMENT NATL MTG ASSN CMO 2020	H12 F VAR%JUL20 70	95,610	95,735	95,057
	GOVERNMENT NATL MTG ASSN CMO 2021	108 IO VAR%JUN16 61	3,126,808	222,052	222,370
	GOVERNMENT NATL MTG ASSN CMO 2021	11 IX VAR%DEC16 62	2,984,850	247,487	245,949
	GOVERNMENT NATL MTG ASSN CMO 2021	115 MI 02.500%MAY20 51	2,131,900	239,477	228,298
	GOVERNMENT NATL MTG ASSN CMO 2021	138 IK 03.000%JUL20 51	1,541,140	219,306	207,284
	GOVERNMENT NATL MTG ASSN CMO 2021	188 PA 02.000%OCT20 51	55,790	46,994	46,263
	GOVERNMENT NATL MTG ASSN CMO 2021	223 P 02.000%JUN20 51	1,487,953	1,278,245	1,309,234
	GOVERNMENT NATL MTG ASSN CMO 2021	37 IO VAR%JAN16 61	2,678,812	214,933	159,570
	GOVERNMENT NATL MTG ASSN CMO 2021	5 IO VAR%JAN16 61	4,292,505	331,663	344,959
	GOVERNMENT NATL MTG ASSN CMO 2021	54 IO VAR%SEP16 63	3,244,936	359,478	380,110
	GOVERNMENT NATL MTG ASSN CMO 2021	60 IO VAR%MAY16 63	2,326,700	184,481	141,729
	GOVERNMENT NATL MTG ASSN CMO 2021	77 LC 01.250%JUL20 50	588,477	467,104	466,213
	GOVERNMENT NATL MTG ASSN CMO 2021	91 IC 03.000%MAY20 50	1,400,788	208,512	214,718
	GOVERNMENT NATL MTG ASSN CMO 2022	139 AL 04.000%JUL20 51	100,000	99,281	91,579
	GOVERNMENT NATL MTG ASSN CMO 2022	189 PT 02.500%OCT20 51	1,034,304	873,987	870,949
	GOVERNMENT NATL MTG ASSN CMO 2022	196 BE VAR%OCT16 64	800,000	613,500	562,922
	GOVERNMENT NATL MTG ASSN CMO 2022	210 IO VAR%JUL16 64	2,813,504	199,143	154,068
	GOVERNMENT NATL MTG ASSN CMO 2022	216 IO VAR%JUL16 65	2,918,353	201,093	164,519
	GOVERNMENT NATL MTG ASSN CMO 2022	3 B 01.850%FEB16 61	1,400,000	987,820	701,563
	GOVERNMENT NATL MTG ASSN CMO 2022	81 CI 03.000%SEP20 50	1,299,614	186,007	183,754
	GOVERNMENT NATL MTG ASSN CMO 2022	9 GA 02.000%JAN20 52	684,808	552,340	573,233
	GOVERNMENT NATL MTG ASSN CMO 2023	179 IO VAR%SEP16 63	7,836,141	317,782	339,382
	GOVERNMENT NATL MTG ASSN CMO 2023	21 FD VAR%FEB20 53	13,959,608	13,957,427	13,896,325
	GOVERNMENT NATL MTG ASSN CMO 2023	66 FG VAR%MAY20 53	15,109,915	15,076,862	15,115,840
	GOVERNMENT NATL MTG ASSN CMO 2023	80 IA 04.500%OCT20 47	1,125,303	221,192	207,631
	GOVERNMENT NATL MTG ASSN CMO 2023	92 AH 02.000%JUN16 64	3,743,226	2,829,645	2,843,905
	GOVERNMENT NATL MTG ASSN CMO 2023	92 IA VAR%JUN16 64	3,940,238	247,650	206,818
	GOVERNMENT NATL MTG ASSN CMO 2023	H23 JF VAR%SEP20 73	3,197,820	3,189,394	3,232,375
	GOVERNMENT NATL MTG ASSN CMO 2024	151 KS VAR%SEP20 54	871,119	82,212	79,232
	GOVERNMENT NATL MTG ASSN CMO 2024	H08 FC VAR%MAY20 74	1,993,097	1,991,229	1,992,338
	GOVERNMENT NATL MTG ASSN CMO 2025	108 SC VAR%JUN20 55	5,570,861	539,677	477,163
	GOVERNMENT NATL MTG ASSN CMO 2025	114 WS VAR%JUL20 55	3,949,897	206,752	183,178
	GOVERNMENT NATL MTG ASSN CMO 2025	141 SE VAR%AUG20 55	4,368,859	424,598	388,554
	GOVERNMENT NATL MTG ASSN CMO 2025	55 SD VAR%MAR20 55	4,569,977	428,435	400,189
	GOVERNMENT NATL MTG ASSN CMO 2025	95 SB VAR%MAY20 55	6,415,928	567,409	527,187
	GRAND PKWY TRANSN CRP	TEX REV TOLL REV TAXABLE AUG13 05.184%OCT01 2042	380,000	452,481	384,739
	ILLINOIS ST GO BDS 2010	SER 1 TAXABLE FEB10 06.630%FEB01 2035	123,077	130,026	130,053
	ILLINOIS ST GO BDS 2010	SER 5 TAXABLE JUL10 07.350%JUL01 2035	21,429	24,650	23,335
	ILLINOIS ST TAXABLE	PENSION FDG GO TAXABLE JUN03 05.100%JUN01 2033	139,608	146,748	143,080
	JOBSOHIO BEVARAGE SYS OH	ST RV SER A ETM TAXABLE FEB20 02.833%JAN01 2038	125,000	125,000	105,149
	JOBSOHIO BEVARAGE SYS OH	ST RV TAXABLE A TAXABLE FEB20 02.833%JAN01 2038	5,000	5,000	4,207
	LA LCL GVT ENV FACS CDA	SYS AT TAXABLE A TAXABLE MAY22 04.145%FEB01 2033	1,300,000	1,300,000	1,301,014
	LA LCL GVT ENV FACS CDA	SYS AT TAXABLE A TAXABLE MAY22 04.475%AUG01 2039	2,215,000	2,235,157	2,164,254
	LA LCL GVT ENV FACS CDA	SYS AT TAXABLE TAXABLE MAR23 05.048%DEC01 2034	300,000	300,000	310,359
	LOS ANGELES CA CMNTY CLG	DIST GO BDS LT E TAXABLE JUL10 06.750%AUG01 2049	585,000	809,149	648,730
	LOS ANGELES CALIF DEPT	ARPTS ARPT REV C TAXABLE DEC09 06.582%MAY15 2039	290,000	379,752	313,362
	LOS ANGELES CO CA PUB	WFA REV REV B TAXABLE NOV10 07.618%AUG01 2040	330,000	499,587	392,136
	MARYLAND ST ECONOMIC DEV	CORP REV TAXABLE TAXABLE AUG24 05.433%MAY31 2056	140,000	140,000	134,446
	MET WASH DC ARPT AT	DULLES REV SER D TAXABLE AUG09 07.462%OCT01 2046	390,000	474,243	463,566
	METROPOLITAN TRANSN AUTH	N Y REV SER C TAXABLE MAY20 05.175%NOV15 2049	30,000	38,587	27,698
	MIAMI-DADE CNTY FLA	SEAPORT REV TAXABLE DEC23 06.224%NOV01 2055	430,000	430,000	443,730
	MICHIGAN FIN AUTH REV	TAXABLE HOSP T TAXABLE DEC19 03.384%DEC01 2040	505,000	556,086	426,937

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	MUNICIPAL ELEC AUTH GA	TAXABLE BDS A TAXABLE MAR10 06.637%APR01 2057	500,000	585,630	540,725
	NEW JERSEY ST TPK AUTH	TPK REV REV A TAXABLE DEC10 07.102%JAN01 2041	8,174,000	12,217,760	9,550,502
	NEW JERSEY ST TPK AUTH	TPK REV TPK F TAXABLE APR09 07.414%JAN01 2040	6,785,000	9,910,824	8,132,094
	NEW YORK N Y GO BDS 2011	SER F-1 TAXABLE DEC10 06.271%DEC01 2037	2,545,000	3,138,299	2,728,367
	NEW YORK N Y GO TAXABLE	BDS FISCAL 2024B TAXABLE OCT23 05.828%OCT01 2053	110,000	117,103	113,205
	NEW YORK N Y TAXABLE GEN	OBLIG BDS FISCAL TAXABLE OCT25 05.372%OCT01 2051	245,000	249,082	238,554
	NEW YORK N Y TAXABLE GO	BDS FISCAL D 1 TAXABLE OCT24 05.094%OCT01 2049	460,000	460,000	432,773
	NEW YORK N Y TAXABLE GO	BDS FISCAL D 1 TAXABLE OCT24 05.114%OCT01 2054	390,000	390,000	364,942
	NEW YORK N Y TAXABLE GO	BDS FISCAL SER H TAXABLE APR25 05.935%FEB01 2055	1,375,000	1,408,862	1,438,759
	NEW YORK N Y TAXABLE GO	BDS FISCAL SER H TAXABLE APR25 06.291%FEB01 2045	335,000	359,489	352,001
	NEW YORK NYC MUN WFA	WTR-SS RV REV TAXABLE MAR10 06.011%JUN15 2042	155,000	170,578	160,516
	NEW YORK NYC MUN WFA	WTR-SS RV REV TAXABLE SEP10 05.440%JUN15 2043	2,400,000	3,043,488	2,335,368
	NEW YORK NYC MUN WFA	WTR-SS RV WTR TAXABLE NOV10 05.882%JUN15 2044	4,100,000	5,582,226	4,167,076
	NEW YORK NYC TRANS FIN	AUTH RV SER G-3 TAXABLE JUN10 05.267%MAY01 2027	2,710,000	3,087,340	2,751,382
	NEW YORK ST URBAN DEV	CORP REV SER E TAXABLE DEC09 05.770%MAR15 2039	630,000	641,945	648,881
	NJ EDA ST PENSION FDG RV	REV BDS A NPFG TAXABLE JUN97 07.425%FEB15 2029	1,253,000	1,599,034	1,308,633
	NORTH TEX TWY AUTH REV	FIRST TIER REV B TAXABLE AUG09 06.718%JAN01 2049	870,000	1,459,956	956,521
	NY ST DORM AT ST PERS	TAX REV INCOME H TAXABLE OCT10 05.289%MAR15 2033	2,168,014	2,507,243	2,193,076
	NY ST DRM AT RV NON ST	SUP DBT UNIV 1 TAXABLE FEB19 04.294%JUL01 2044	290,000	290,000	254,736
	NY ST DRM NON ST SUP DBT	SER B OID AGI TAXABLE AUG18 04.946%AUG01 2048	495,000	492,525	448,143
	OHIO ST UNIV GEN RCPTS	TAXABLE A OID TAXABLE OCT11 04.800%JUN01 2111	628,000	691,886	517,692
	OHIO UNIV GEN RCPTS	ATHENS GEN RCPTS TAXABLE NOV14 05.590%DEC01 2114	500,000	573,827	472,125
	OKLAHOMA DEV FIN AUTH	REV TAXABLE TAXABLE JUL22 05.087%FEB01 2052	730,000	730,000	708,633
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE JAN14 04.960%AUG01 2046	2,000,000	2,371,400	1,864,120
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE MAY17 04.229%OCT15 2057	630,000	681,637	515,227
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE NOV10 05.647%NOV01 2040	130,000	167,571	138,507
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE OCT11 04.926%OCT01 2051	800,000	961,664	745,056
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE OCT15 04.810%OCT15 2065	860,000	957,465	770,061
	PORT AUTH N Y & N J	CONSOLIDATED TAXABLE OCT12 04.458%OCT01 2062	11,970,000	12,408,711	10,030,022
	PORT AUTH N Y & N J	TAXABLE CONS BDS TAXABLE AUG19 03.287%AUG01 2069	395,000	366,852	250,770
	PORT AUTH N Y & N J	TAXABLE TAXABLE JUN23 05.072%JUL15 2053	290,000	290,000	275,175
	RESOLUTION FUNDING CORP	PRINCIPAL STRIPS ZERO% APR 15 2030	6,570,000	3,621,619	5,561,768
	RESOLUTION FUNDING CORP	PRINCIPAL STRIPS ZERO% JAN 15 2030	1,600,000	739,298	1,370,080
	SALES TAX SECURITIZATION	CORP ILL BDS B TAXABLE DEC17 03.587%JAN01 2043	290,000	290,000	249,464
	SAN ANTONIO TEX ELEC & GAS	REV C PRF26 TAXABLE JUN09 05.985%FEB01 2039	195,000	257,897	209,288
	SAN ANTONIO TEX ELEC & GAS	REV REF JR A TAXABLE OCT10 05.808%FEB01 2041	465,000	486,158	479,517
	SAN DIEGO CO CA RGL	TRANSN REV SER A TAXABLE NOV10 05.911%APR01 2048	515,000	531,696	519,604
	SAN DIEGO CO CA WTR AT	FA REV WATER B TAXABLE FEB10 06.138%MAY01 2049	3,160,000	4,290,381	3,249,302
	SAN FRAN CA CY-CO PUC	WTR REV WTR G TAXABLE DEC10 06.950%NOV01 2050	250,000	372,227	277,990
	SOUTH CAROLINA ST PUB	SVC AUTH REV C TAXABLE DEC10 06.454%JAN01 2050	15,000	23,579	15,952
	SUMTER LANDING CDD FLA	REV REV BDS 2016 TAXABLE NOV16 04.172%OCT01 2047	140,000	143,245	126,540
	TENNESSEE VALLEY AUTH	NOTES 05.250% SEP 15 2039	2,525,000	3,355,369	2,667,107
	TENNESSEE VALLEY AUTH	NOTES 05.375% APR 01 2056	600,000	797,940	607,524
	TENNESSEE VALLEY AUTH	SR UNSECURED 04.250% SEP 15 2065	1,140,000	1,401,774	939,713
	TENNESSEE VALLEY AUTH	SR UNSECURED 05.250% FEB 01 2055	3,525,000	3,419,337	3,487,564
	TEXAS NAT GAS SECURITI	TAXABLE SER A-2 TAXABLE MAR23 05.169%APR01 2041	2,680,000	2,737,609	2,733,198
	TEXAS PRV ACT BD SURFACE	REV TAXABLE SR B TAXABLE DEC19 03.922%DEC31 2049	795,000	795,000	635,968
	TEXAS ST G O BDS TEXAS	TRANS COMMN A TAXABLE AUG09 05.517%APR01 2039	1,087,279	1,164,438	1,114,222
	TEXAS ST G O HWY IMPT	BDS TEXAS SER A TAXABLE SEP10 04.631%APR01 2033	1,350,000	1,476,117	1,347,314
	TOB SETTLE FIN AT WV	ASSET BCK SR A TAXABLE OCT20 02.951%JUN01 2031	300,000	315,012	275,031
	TOB SETTLE FIN AT WV	ASSET BCK SR A TAXABLE OCT20 03.151%JUN01 2032	300,000	317,595	271,728
	U.S. TREASURY BILL	ZERO% 10/29/2026 DD 10/30/25	5,550,000	5,371,798	5,393,213
	U.S. TREASURY BILL	ZERO% APR 07 2026	19,000	18,791	18,823
	U.S. TREASURY BILL	ZERO% APR 21 2026	800,000	790,631	791,448
	U.S. TREASURY BILL	ZERO% APR 23 2026	100,000	98,891	98,911
	U.S. TREASURY BILL	ZERO% FEB 05 2026	100,000	98,821	99,666
	U.S. TREASURY BILL	ZERO% FEB 12 2026	1,100,000	1,087,235	1,095,501
	U.S. TREASURY BILL	ZERO% FEB 19 2026	1,000,000	988,629	995,250
	U.S. TREASURY BILL	ZERO% FEB 26 2026	1,000,000	988,419	994,520
	U.S. TREASURY BILL	ZERO% JAN 02 2026	286,000	283,188	286,000
	U.S. TREASURY BILL	ZERO% JAN 15 2026	600,000	592,981	599,232
	U.S. TREASURY BILL	ZERO% JAN 22 2026	200,000	197,684	199,606
	U.S. TREASURY BILL	ZERO% JAN 29 2026	100,000	98,979	99,736
	U.S. TREASURY BILL	ZERO% MAR 03 2026	400,000	395,087	397,632
	U.S. TREASURY BILL	ZERO% MAR 05 2026	100,000	98,841	99,391
	U.S. TREASURY BILL	ZERO% MAR 10 2026	324,000	320,161	321,904
	U.S. TREASURY BILL	ZERO% MAR 12 2026	1,100,000	1,087,286	1,092,520
	U.S. TREASURY BILL	ZERO% MAR 19 2026	100,000	98,856	99,256
	U.S. TREASURY BILL	ZERO% MAR 24 2026	54,000	53,383	53,572
	U.S. TREASURY BILL	ZERO% MAR 31 2026	76,000	75,136	75,347
	U.S. TREASURY BOND	1.125% AUG 15 2040	32,063,000	20,262,986	20,137,167
	U.S. TREASURY BOND	1.375% AUG 15 2050	55,010,000	52,315,135	27,047,317
	U.S. TREASURY BOND	1.375% NOV 15 2040	45,161,000	28,966,790	29,312,199
	U.S. TREASURY BOND	1.625% NOV 15 2050	110,412,100	89,665,631	57,966,353
	U.S. TREASURY BOND	1.750% AUG 15 2041	6,970,000	5,495,802	4,702,868
	U.S. TREASURY BOND	1.875% FEB 15 2041	43,455,000	33,656,699	30,357,228
	U.S. TREASURY BOND	1.875% FEB 15 2051	74,888,000	63,093,922	41,849,661
	U.S. TREASURY BOND	1.875% NOV 15 2051	15,440,000	13,596,196	8,534,151
	U.S. TREASURY BOND	2.000% AUG 15 2051	44,288,000	33,942,867	25,370,381
	U.S. TREASURY BOND	2.000% FEB 15 2050	53,185,000	36,777,329	31,175,451
	U.S. TREASURY BOND	2.000% NOV 15 2041	71,930,000	58,310,378	50,202,105
	U.S. TREASURY BOND	2.250% AUG 15 2046	34,786,000	24,188,688	22,892,319
	U.S. TREASURY BOND	2.250% AUG 15 2049	92,375,800	62,763,699	57,933,483
	U.S. TREASURY BOND	2.250% FEB 15 2052	48,640,000	36,220,302	29,510,861
	U.S. TREASURY BOND	2.250% MAY 15 2041	52,295,000	41,661,111	38,463,495
	U.S. TREASURY BOND	2.375% FEB 15 2042	20,600,000	16,147,431	15,163,454
	U.S. TREASURY BOND	2.375% MAY 15 2051	53,645,800	39,927,479	33,807,583
	U.S. TREASURY BOND	2.375% NOV 15 2049	54,597,000	39,590,292	35,068,199
	U.S. TREASURY BOND	2.500% FEB 15 2045	19,360,000	16,644,255	13,710,752
	U.S. TREASURY BOND	2.500% MAY 15 2046	16,819,000	12,646,312	11,665,490
	U.S. TREASURY BOND	2.750% AUG 15 2042	10,935,000	9,630,014	8,440,836
	U.S. TREASURY BOND	2.750% AUG 15 2047	12,038,000	9,740,854	8,600,549
	U.S. TREASURY BOND	2.750% NOV 15 2042	55,200,000	43,447,772	42,417,888
	U.S. TREASURY BOND	2.750% NOV 15 2047	11,131,000	9,630,398	7,929,502
	U.S. TREASURY BOND	2.875% AUG 15 2045	36,165,000	31,156,840	27,126,643
	U.S. TREASURY BOND	2.875% MAY 15 2043	5,530,000	4,632,830	4,292,884
	U.S. TREASURY BOND	2.875% MAY 15 2049	83,318,000	80,740,207	59,770,667
	U.S. TREASURY BOND	2.875% MAY 15 2052	74,770,000	61,107,783	52,245,538

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	U.S. TREASURY BOND	2.875% NOV 15 2046	6,308,000	6,228,616	4,658,080
	U.S. TREASURY BOND	3.000% AUG 15 2048	96,929,000	76,129,962	71,769,139
	U.S. TREASURY BOND	3.000% AUG 15 2052	15,330,000	11,366,152	10,979,499
	U.S. TREASURY BOND	3.000% FEB 15 2047	29,989,000	24,242,711	22,577,219
	U.S. TREASURY BOND	3.000% FEB 15 2048	26,816,000	25,766,600	19,954,858
	U.S. TREASURY BOND	3.000% FEB 15 2049	56,635,000	52,749,467	41,719,606
	U.S. TREASURY BOND	3.000% MAY 15 2042	24,020,000	19,641,665	19,329,615
	U.S. TREASURY BOND	3.000% MAY 15 2045	2,000,000	1,694,375	1,539,220
	U.S. TREASURY BOND	3.000% MAY 15 2047	27,537,000	23,210,551	20,678,635
	U.S. TREASURY BOND	3.000% NOV 15 2044	8,200,000	6,166,920	6,341,552
	U.S. TREASURY BOND	3.000% NOV 15 2045	2,245,000	1,727,885	1,715,405
	U.S. TREASURY BOND	3.125% AUG 15 2044	18,170,000	18,214,000	14,381,192
	U.S. TREASURY BOND	3.125% FEB 15 2042	7,565,000	6,098,349	6,224,860
	U.S. TREASURY BOND	3.125% FEB 15 2043	19,910,000	18,665,069	16,103,009
	U.S. TREASURY BOND	3.125% MAY 15 2048	28,940,000	24,618,177	21,979,641
	U.S. TREASURY BOND	3.125% NOV 15 2041 03.125% NOV 15 2041	1,700,000	1,834,871	1,405,883
	U.S. TREASURY BOND	3.250% MAY 15 2042 03.250% MAY 15 2042	10,400,000	10,027,708	8,673,392
	U.S. TREASURY BOND	3.375% AUG 15 2042	34,500,000	29,589,433	29,152,500
	U.S. TREASURY BOND	3.375% MAY 15 2044	14,730,000	12,768,212	12,156,816
	U.S. TREASURY BOND	3.375% NOV 15 2048	29,950,000	26,789,076	23,696,740
	U.S. TREASURY BOND	3.500% FEB 15 2039	4,535,000	4,158,737	4,132,156
	U.S. TREASURY BOND	3.625% AUG 15 2043	7,355,000	7,045,425	6,348,836
	U.S. TREASURY BOND	3.625% FEB 15 2044	28,500,000	27,881,198	24,466,680
	U.S. TREASURY BOND	3.625% FEB 15 2053	29,380,000	26,948,602	23,786,342
	U.S. TREASURY BOND	3.625% MAY 15 2053	34,615,000	30,183,658	28,001,804
	U.S. TREASURY BOND	3.750% AUG 15 2041 03.750% AUG 15 2041	20,845,000	21,961,241	18,786,556
	U.S. TREASURY BOND	3.750% NOV 15 2043 03.750% NOV 15 2043	18,100,000	18,851,958	15,862,297
	U.S. TREASURY BOND	3.875% FEB 15 2043	21,590,000	19,631,135	19,422,580
	U.S. TREASURY BOND	3.875% MAY 15 2043	11,665,000	10,604,012	10,464,322
	U.S. TREASURY BOND	4.000% NOV 15 2042	15,665,000	14,425,752	14,357,912
	U.S. TREASURY BOND	4.000% NOV 15 2052	31,619,000	29,088,775	27,418,416
	U.S. TREASURY BOND	4.125% AUG 15 2044	56,129,000	53,811,762	51,513,512
	U.S. TREASURY BOND	4.125% AUG 15 2053	38,517,000	35,685,213	34,096,404
	U.S. TREASURY BOND	4.250% AUG 15 2054	79,160,000	75,890,059	71,571,722
	U.S. TREASURY BOND	4.250% FEB 15 2054 04.250% FEB 15 2054	63,421,000	60,512,912	57,336,389
	U.S. TREASURY BOND	4.250% MAY 15 2039	4,520,000	4,625,959	4,427,837
	U.S. TREASURY BOND	4.250% NOV 15 2040	10,000,000	10,983,196	9,648,400
	U.S. TREASURY BOND	4.375% AUG 15 2043 04.375% AUG 15 2043	11,896,000	11,448,191	11,363,059
	U.S. TREASURY BOND	4.375% MAY 15 2040	10,385,000	10,311,290	10,208,559
	U.S. TREASURY BOND	4.375% MAY 15 2041 04.375% MAY 15 2041	3,145,000	3,059,200	3,064,425
	U.S. TREASURY BOND	4.375% NOV 15 2039	9,460,000	9,271,851	9,332,479
	U.S. TREASURY BOND	4.500% AUG 15 2039	13,405,000	18,797,737	13,428,057
	U.S. TREASURY BOND	4.500% FEB 15 2036	900,000	950,520	928,899
	U.S. TREASURY BOND	4.500% FEB 15 2044	48,320,000	47,548,183	46,745,734
	U.S. TREASURY BOND	4.500% NOV 15 2054	6,760,000	6,438,921	6,376,032
	U.S. TREASURY BOND	4.625% FEB 15 2040	12,790,000	15,876,685	12,928,899
	U.S. TREASURY BOND	4.625% FEB 15 2055	14,355,000	14,033,453	13,827,310
	U.S. TREASURY BOND	4.625% MAY 15 2044	25,575,000	25,819,112	25,109,535
	U.S. TREASURY BOND	4.625% MAY 15 2054	39,350,000	39,427,120	37,897,592
	U.S. TREASURY BOND	4.625% NOV 15 2044	25,368,000	25,094,109	24,858,611
	U.S. TREASURY BOND	4.625% NOV 15 2045	31,590,000	31,167,665	30,869,432
	U.S. TREASURY BOND	4.625% NOV 15 2055	22,535,000	22,184,785	21,711,120
	U.S. TREASURY BOND	4.750% AUG 15 2055	74,145,000	74,056,454	72,894,174
	U.S. TREASURY BOND	4.750% FEB 15 2041	16,735,000	17,929,753	17,031,712
	U.S. TREASURY BOND	4.750% FEB 15 2045	17,121,000	17,238,751	17,034,025
	U.S. TREASURY BOND	4.750% MAY 15 2055	25,740,000	25,592,141	25,293,668
	U.S. TREASURY BOND	4.750% NOV 15 2043	42,327,000	43,762,275	42,332,079
	U.S. TREASURY BOND	4.750% NOV 15 2053	49,515,000	50,735,758	48,607,885
	U.S. TREASURY BOND	4.875% AUG 15 2045	71,933,000	73,977,305	72,630,031
	U.S. TREASURY BOND	5.000% MAY 15 2045	11,021,000	11,220,910	11,313,718
	U.S. TREASURY INFLATION BOND	0.125% FEB 15 2051	8,878,763	5,084,430	4,792,934
	U.S. TREASURY INFLATION BOND	0.125% FEB 15 2052	1,520,441	799,702	803,386
	U.S. TREASURY INFLATION BOND	0.250% FEB 15 2050	1,519,644	907,531	874,282
	U.S. TREASURY INFLATION BOND	0.625% JUL 15 2032	1,792,896	1,538,746	1,681,898
	U.S. TREASURY INFLATION BOND	0.750% FEB 15 2045	276,522	202,780	201,524
	U.S. TREASURY INFLATION BOND	0.875% FEB 15 2047	1,618,500	1,283,937	1,166,453
	U.S. TREASURY INFLATION BOND	1.000% FEB 15 2046 01.000% FEB 15 2046	274,814	209,918	207,094
	U.S. TREASURY INFLATION BOND	1.000% FEB 15 2048	264,058	216,402	192,799
	U.S. TREASURY INFLATION BOND	1.000% FEB 15 2049	776,310	643,068	558,245
	U.S. TREASURY INFLATION BOND	1.500% FEB 15 2053	1,019,715	854,225	794,786
	U.S. TREASURY INFLATION BOND	2.125% FEB 15 2054	4,520,282	4,323,916	4,060,027
	U.S. TREASURY INFLATION BOND	2.375% FEB 15 2055 02.375% FEB 15 2055	959,202	919,675	909,889
	U.S. TREASURY INFLATION NOTE	00.625% FEB 15 2043	141,610	103,041	105,338
	U.S. TREASURY INFLATION NOTE	1.125% JAN 15 2033	1,639,500	1,453,987	1,573,035
	U.S. TREASURY INFLATION NOTE	1.375% JUL 15 2033	20,153,788	18,159,695	19,643,091
	U.S. TREASURY INFLATION NOTE	1.750% JAN 15 2034	17,582,222	16,633,644	17,481,476
	U.S. TREASURY INFLATION NOTE	1.875% JUL 15 2034	6,692,456	6,630,446	6,718,757
	U.S. TREASURY INFLATION NOTE	2.125% JAN 15 2035	4,745,636	4,741,095	4,829,396
	U.S. TREASURY NOTE	0.625% AUG 15 2030	10,000,000	9,802,344	8,701,600
	U.S. TREASURY NOTE	1.250% APR 30 2028	9,888,000	9,864,289	9,393,600
	U.S. TREASURY NOTE	1.250% MAY 15 2050	24,940,000	23,613,472	11,938,030
	U.S. TREASURY NOTE	2.375% MAY 15 2027	5,000,000	5,415,234	4,924,600
	U.S. TREASURY NOTE	2.625% FEB 15 2029	3,500,000	3,827,852	3,403,190
	U.S. TREASURY NOTE	2.750% AUG 15 2032	48,780,000	48,723,944	45,470,277
	U.S. TREASURY NOTE	3.125% NOV 15 2028	14,300,000	16,207,957	14,140,269
	U.S. TREASURY NOTE	3.375% MAY 15 2033	13,000,000	12,561,250	12,497,810
	U.S. TREASURY NOTE	3.500% APR 30 2030	18,900,000	18,724,213	18,763,353
	U.S. TREASURY NOTE	3.500% FEB 15 2033	32,600,000	31,505,575	31,681,984
	U.S. TREASURY NOTE	3.625% AUG 31 2030	21,500,000	21,552,290	21,423,675
	U.S. TREASURY NOTE	3.625% SEP 30 2030	8,000,000	7,965,312	7,969,040
	U.S. TREASURY NOTE	3.625% SEP 30 2031	3,250,000	3,241,441	3,217,500
	U.S. TREASURY NOTE	3.750% AUG 15 2027	2,630,000	2,648,492	2,640,888
	U.S. TREASURY NOTE	3.750% AUG 31 2026	50,000	50,096	50,054
	U.S. TREASURY NOTE	3.750% MAY 31 2030	17,700,000	17,432,410	17,743,542
	U.S. TREASURY NOTE	3.750% NOV 30 2032	30,000	29,740	29,653
	U.S. TREASURY NOTE	3.875% AUG 15 2033	20,582,000	19,970,551	20,410,758
	U.S. TREASURY NOTE	3.875% AUG 15 2034	1,440,000	1,435,602	1,417,838
	U.S. TREASURY NOTE	3.875% AUG 31 2032	7,000,000	7,018,984	6,981,660

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	U.S. TREASURY NOTE	3.875% JUL 31 2030	50,000	50,111	50,369
	U.S. TREASURY NOTE	3.875% SEP 30 2032	3,600,000	3,591,422	3,588,876
	U.S. TREASURY NOTE	4.000% APR 30 2032 04.000% APR 30 2032	4,600,000	4,611,859	4,629,808
	U.S. TREASURY NOTE	4.000% FEB 15 2034	4,000,000	3,918,215	3,987,520
	U.S. TREASURY NOTE	4.000% JAN 31 2029	8,100,000	8,054,322	8,203,113
	U.S. TREASURY NOTE	4.000% JUL 31 2029	1,040,000	1,055,773	1,053,447
	U.S. TREASURY NOTE	4.000% JUL 31 2030 04.000% JUL 31 2030	34,800,000	34,386,366	35,241,960
	U.S. TREASURY NOTE	4.000% JUN 30 2032	14,790,000	14,772,668	14,874,895
	U.S. TREASURY NOTE	4.000% NOV 15 2035	22,895,000	22,641,328	22,565,999
	U.S. TREASURY NOTE	4.125% FEB 29 2032	11,500,000	11,500,898	11,662,150
	U.S. TREASURY NOTE	4.125% JUL 31 2031	13,800,000	13,881,938	14,024,250
	U.S. TREASURY NOTE	4.125% MAY 31 2032	11,530,000	11,477,247	11,681,389
	U.S. TREASURY NOTE	4.125% NOV 15 2027	830,000	829,667	839,470
	U.S. TREASURY NOTE	4.125% NOV 15 2032 04.125% NOV 15 2032	5,000,000	5,057,813	5,057,250
	U.S. TREASURY NOTE	4.125% NOV 30 2029	14,115,000	14,139,464	14,358,766
	U.S. TREASURY NOTE	4.125% OCT 31 2029 04.125% OCT 31 2029	2,090,000	2,084,486	2,125,760
	U.S. TREASURY NOTE	4.125% OCT 31 2031	11,000,000	10,939,414	11,169,290
	U.S. TREASURY NOTE	4.250% AUG 15 2035	45,492,000	45,998,335	45,819,087
	U.S. TREASURY NOTE	4.250% FEB 28 2029	1,400,000	1,446,764	1,428,322
	U.S. TREASURY NOTE	4.250% JAN 15 2028	90,000	89,877	91,326
	U.S. TREASURY NOTE	4.250% JAN 31 2030	20,000,000	19,927,344	20,444,600
	U.S. TREASURY NOTE	4.250% MAY 15 2035	19,048,000	18,839,002	19,205,717
	U.S. TREASURY NOTE	4.250% NOV 15 2034	22,653,000	22,482,893	22,891,083
	U.S. TREASURY NOTE	4.375% JAN 31 2032	23,800,000	23,714,469	24,461,878
	U.S. TREASURY NOTE	4.375% MAY 15 2034	23,907,000	23,812,679	24,430,802
	U.S. TREASURY NOTE	4.500% DEC 31 2031	21,000,000	21,065,625	21,731,640
	U.S. TREASURY NOTE	4.500% MAY 31 2029	210,000	211,542	216,038
	U.S. TREASURY NOTE	4.500% NOV 15 2033	7,600,000	7,736,960	7,847,304
	U.S. TREASURY NOTE	4.625% APR 30 2029	60,000	60,361	61,939
	U.S. TREASURY NOTE	4.625% FEB 28 2026	310,000	310,556	310,403
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2042	2,700,000	827,253	1,217,268
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2047	90,560,000	36,652,404	30,884,582
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2051	26,650,000	13,147,988	7,400,972
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2052	42,501,000	14,013,357	11,266,165
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2053	28,364,000	8,095,524	7,224,594
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2054	61,280,000	15,923,351	14,963,350
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2049	123,770,000	73,600,497	38,997,452
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2051	20,000,000	10,756,800	5,685,400
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2052	128,867,000	45,772,188	34,935,844
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2053	15,040,000	5,042,930	3,907,693
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2054	19,120,000	5,035,498	4,772,543
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2055	29,410,000	6,899,409	7,054,871
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2040	800,000	351,625	414,528
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2051	26,000,000	11,949,994	7,301,580
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2052	6,400,000	2,202,655	1,715,968
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2053	35,815,000	10,015,261	9,204,097
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2055	47,966,000	11,269,921	11,369,861
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2039	3,000,000	1,285,717	1,598,250
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2040	1,800,000	586,653	904,320
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2042	3,700,000	1,130,955	1,642,652
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2044	1,900,000	871,226	750,766
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2049	6,430,000	2,733,650	1,949,576
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2054	23,400,000	5,753,009	5,657,652
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2055	4,190,000	988,253	971,158
	U.S. TREASURY STRIP	ZERO% AUG 15 2041	100,000	43,288	46,704
	U.S. TREASURY STRIP	ZERO% AUG 15 2049	3,500,000	1,962,520	1,053,640
	U.S. TREASURY STRIP	ZERO% FEB 15 2040	7,975,000	3,782,702	4,072,115
	U.S. TREASURY STRIP	ZERO% FEB 15 2041	900,000	400,487	432,675
	U.S. TREASURY STRIP	ZERO% MAY 15 2040	1,495,000	701,932	752,568
	U.S. TREASURY STRIP	ZERO% MAY 15 2041	3,710,000	1,702,677	1,759,245
	U.S. TREASURY STRIP	ZERO% MAY 15 2050	3,550,000	1,534,310	1,023,678
	U.S. TREASURY STRIP	ZERO% MAY 15 2052	8,500,000	2,253,180	2,224,025
	U.S. TREASURY STRIP	ZERO% NOV 15 2047	12,700,000	7,193,407	4,183,253
	UNIV CALIF REGTS MED CTR	POOLED REV BDS Q TAXABLE MAY22 04.563%MAY15 2053	6,600,000	6,472,121	5,715,138
	UNIV CALIF REGTS MED CTR	POOLED REV REV F TAXABLE DEC09 06.583%MAY15 2049	305,000	415,088	325,469
	UNIV CALIF REGTS MED CTR	POOLED REV SER H TAXABLE NOV10 06.548%MAY15 2048	565,000	697,033	603,522
	UNIV CALIF REGTS MED CTR	POOLED REV SER N TAXABLE MAR20 03.256%MAY15 2060	8,000,000	8,238,960	5,186,320
	UNIV CALIF REGTS MED CTR	POOLED REV SER N TAXABLE MAR20 03.706%MAY15 2120	1,750,000	1,750,000	1,103,375
	UNIVERSITY CALIF REVS	GEN REV BDS AD TAXABLE MAR12 04.858%MAY15 2112	945,000	1,002,074	784,208
	UNIVERSITY MICH UNIV	REVS TAXABLE GEN TAXABLE MAR22 04.454%APR01 2122	2,290,000	2,290,727	1,781,574
	UNIVERSITY TEX PERM UNIV	FD TAXABLE BDS A TAXABLE NOV17 03.376%JUL01 2047	170,000	170,000	128,064
	UNIVERSITY VA	UNIV REVS FEDERALLY SER C TAXABLE SEP17 04.179%SEP01 2117	1,230,000	1,292,135	912,980
	UNIVERSITY VA	UNIV REVS TAXABLE GEN OID TAXABLE APR09 06.200%SEP01 2039	572,000	650,010	627,644
	TOTAL U.S. GOVERNMENT AND GOVERNMENT AGENCY OBLIGATIONS			**3,902,313,634**	**3,500,011,109**
	CORPORATE DEBT				
	ABBOTT LABORATORIES	GLB 04.750% NOV 30 2036	210,000	230,256	211,289
	ABBOTT LABORATORIES	GLB 04.900% NOV 30 2046	140,000	156,381	131,817
	ABBVIE INC	GLB 02.950% NOV 21 2026	500,000	533,910	496,105
	ABBVIE INC	GLB 03.200% NOV 21 2029	2,160,000	2,107,423	2,094,725
	ABBVIE INC	GLB 04.050% NOV 21 2039	2,989,000	2,903,630	2,668,161
	ABBVIE INC	GLB 04.250% NOV 21 2049	4,330,000	3,982,704	3,566,015
	ABBVIE INC	GLB 04.400% NOV 06 2042	40,000	41,296	35,580
	ABBVIE INC	GLB 04.450% MAY 14 2046	845,000	738,619	734,457
	ABBVIE INC	GLB 04.500% MAY 14 2035	220,000	237,351	215,906
	ABBVIE INC	GLB 04.700% MAY 14 2045	560,000	609,725	506,425
	ABBVIE INC	GLB 04.750% MAR 15 2045	1,385,000	1,570,558	1,261,001
	ABBVIE INC	GLB 04.800% MAR 15 2029	220,000	219,545	225,397
	ABBVIE INC	GLB 04.850% JUN 15 2044	1,388,000	1,532,325	1,285,593
	ABBVIE INC	GLB 04.875% NOV 14 2048	90,000	101,516	81,942
	ABBVIE INC	GLB 04.950% MAR 15 2031	30,000	29,969	31,020
	ABBVIE INC	GLB 05.050% MAR 15 2034	510,000	508,394	524,122
	ABBVIE INC	GLB 05.350% MAR 15 2044	890,000	888,772	879,516
	ABBVIE INC	GLB 05.400% MAR 15 2054	170,000	169,417	165,269
	ABBVIE INC	GLB 05.500% MAR 15 2064	1,315,000	1,310,082	1,276,655
	ABBVIE INC	GLB 05.600% MAR 15 2055	1,465,000	1,453,445	1,467,622

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ACE INA HOLDINGS	COMPANY GUARNT 04.150% MAR 13 2043	439,000	362,965	377,707
	ADVENT HEALTH SYSTEM	BONDS 05.430% MAR 01 2032	2,500,000	2,491,700	2,560,175
	ADVOCATE HEALTH CORP	SER 2020 03.008% JUN 15 2050	850,000	850,000	557,421
	AEP TEXAS INC	GLB 03.800% OCT 01 2047	525,000	386,825	387,844
	AEP TEXAS INC	GLB 05.700% MAY 15 2034	557,000	578,846	580,589
	AEP TEXAS INC	GLB 05.850% OCT 15 2055	705,000	701,503	691,859
	AEP TRANSMISSION CO LLC	GLB 03.800% JUN 15 2049	775,000	781,101	583,745
	AES CORP/THE	GLB 01.375% JAN 15 2026	200,000	196,398	199,768
	AES CORP/THE	GLB 02.450% JAN 15 2031	300,000	291,981	271,992
	AFLAC INC	GLB 04.750% JAN 15 2049	294,000	255,024	259,099
	AHS HOSPITAL CORP	05.024% JUL 01 2045	290,000	346,610	271,599
	AIR LEASE CORP	GLB 05.300% FEB 01 2028	130,000	128,525	132,385
	AIR PRODUCTS & CHEMICALS	GLB 02.700% MAY 15 2040	320,000	230,909	240,013
	AIRBNB INC	0.000% 03/15/2026 DD 03/08/21	29,001,000	26,554,635	28,696,489
	AKAMAI TECHNOLOGIES INC 144A	0.250% 05/15/2033 DD 05/19/25	13,025,000	13,468,910	14,399,137
	ALABAMA POWER CO	03.750% MAR 01 2045	854,000	773,547	671,782
	ALABAMA POWER CO	06.125% MAY 15 2038	200,000	201,148	217,454
	ALABAMA POWER CO	GLB 03.050% MAR 15 2032	1,060,000	1,059,269	983,638
	ALABAMA POWER CO	GLB 04.300% JAN 02 2046	1,200,000	1,192,999	1,013,196
	ALABAMA POWER CO	GLB 05.850% NOV 15 2033	2,500,000	2,640,350	2,681,925
	ALABAMA POWER CO	SER A GLB 04.300% JUL 15 2048	2,400,000	2,927,868	1,993,008
	ALABAMA POWER CO	SER B GLB 03.700% DEC 01 2047	3,400,000	3,320,406	2,594,982
	ALARM.COM HOLDINGS INC	0.000% 01/15/2026 DD 01/20/21	700,000	610,214	698,250
	ALARM.COM HOLDINGS INC	2.250% 06/01/2029 DD 05/31/24	4,100,000	4,098,415	3,903,200
	ALEXANDRIA REAL ESTATE E	COMPANY GUARNT GLB 04.900% DEC 15 2030	200,000	240,928	202,670
	ALLIANT ENERGY CORP 144A	3.250% 05/30/2028 DD 05/15/25	8,800,000	8,934,783	8,979,520
	ALLSTATE CORP	GLB 04.500% JUN 15 2043	230,000	185,507	201,314
	ALLSTATE CORP	JR SUBORDINATED GLB VAR%MAY 15 2057	170,000	197,674	178,605
	ALLY FINANCIAL INC	COMP GUARNT SER * GLB 08.000% NOV 01 2031	288,000	346,320	326,883
	ALNYLAM PHARMACEUTICALS I 144A	0.000% 09/15/2028 DD 09/12/25	8,075,000	8,072,632	7,782,281
	ALPHABET INC	GLB 01.100% AUG 15 2030	20,000	19,945	17,628
	ALPHABET INC	GLB 01.900% AUG 15 2040	340,000	236,519	230,136
	ALPHABET INC	GLB 04.500% MAY 15 2035	50,000	49,293	49,733
	ALPHABET INC	GLB 04.700% NOV 15 2035	2,280,000	2,283,870	2,280,570
	ALPHABET INC	GLB 05.250% MAY 15 2055	2,665,000	2,644,387	2,552,510
	ALPHABET INC	GLB 05.300% MAY 15 2065	2,029,000	1,976,277	1,908,234
	ALPHABET INC	GLB 05.350% NOV 15 2045	5,370,000	5,358,263	5,336,062
	ALPHABET INC	GLB 05.450% NOV 15 2055	10,821,000	10,791,226	10,615,076
	ALPHABET INC	GLB 05.700% NOV 15 2075	5,035,000	5,021,864	4,955,699
	ALTRIA GROUP INC	COMPANY GUARNT GLB 02.450% FEB 04 2032	150,000	147,143	132,642
	ALTRIA GROUP INC	COMPANY GUARNT GLB 03.400% FEB 04 2041	240,000	219,318	185,578
	ALTRIA GROUP INC	COMPANY GUARNT GLB 03.875% SEP 16 2046	1,569,000	1,404,757	1,179,198
	ALTRIA GROUP INC	COMPANY GUARNT GLB 04.800% FEB 14 2029	323,000	322,095	328,520
	ALTRIA GROUP INC	COMPANY GUARNT GLB 05.800% FEB 14 2039	1,620,000	1,618,870	1,669,637
	ALTRIA GROUP INC	COMPANY GUARNT GLB 05.950% FEB 14 2049	790,000	857,883	789,834
	ALTRIA GROUP INC	COMPANY GUARNT GLB 06.200% FEB 14 2059	215,000	242,514	214,637
	ALTRIA GROUP INC	COMPANY GUARNT GLB 06.875% NOV 01 2033	610,000	608,163	689,007
	AMAZON.COM INC	GLB 01.200% JUN 03 2027	60,000	60,002	57,974
	AMAZON.COM INC	GLB 01.500% JUN 03 2030	500,000	499,445	450,630
	AMAZON.COM INC	GLB 02.100% MAY 12 2031	410,000	411,119	370,402
	AMAZON.COM INC	GLB 02.500% JUN 03 2050	6,570,000	4,438,774	3,926,758
	AMAZON.COM INC	GLB 02.700% JUN 03 2060	1,405,000	805,683	794,289
	AMAZON.COM INC	GLB 02.875% MAY 12 2041	775,000	587,466	588,054
	AMAZON.COM INC	GLB 03.100% MAY 12 2051	70,000	69,499	46,995
	AMAZON.COM INC	GLB 03.250% MAY 12 2061	400,000	396,720	255,916
	AMAZON.COM INC	GLB 03.300% APR 13 2027	10,000	9,979	9,958
	AMAZON.COM INC	GLB 03.450% APR 13 2029	40,000	39,914	39,508
	AMAZON.COM INC	GLB 03.600% APR 13 2032	1,040,000	1,011,838	1,008,374
	AMAZON.COM INC	GLB 03.875% AUG 22 2037	1,180,000	1,196,347	1,082,272
	AMAZON.COM INC	GLB 03.950% APR 13 2052	160,000	159,331	124,870
	AMAZON.COM INC	GLB 04.050% AUG 22 2047	1,595,000	1,485,293	1,310,197
	AMAZON.COM INC	GLB 04.100% NOV 20 2030	1,250,000	1,248,663	1,251,362
	AMAZON.COM INC	GLB 04.250% AUG 22 2057	1,690,000	1,427,489	1,354,011
	AMAZON.COM INC	GLB 04.350% MAR 20 2033	290,000	289,565	289,052
	AMAZON.COM INC	GLB 04.650% NOV 20 2035	380,000	379,069	378,465
	AMAZON.COM INC	GLB 04.950% DEC 05 2044	1,300,000	1,277,451	1,250,145
	AMAZON.COM INC	GLB 05.450% NOV 20 2055	6,105,000	6,092,064	5,958,602
	AMAZON.COM INC	GLB 05.550% NOV 20 2065	1,515,000	1,503,872	1,469,550
	AMC NETWORKS INC	4.250% 02/15/2029 DD 06/21/24	2,575,000	2,575,680	2,625,212
	AMERADA HESS CORP	07.125% MAR 15 2033	203,000	247,179	234,934
	AMERADA HESS CORP	07.300% AUG 15 2031	306,000	341,744	351,496
	AMERADA HESS CORP	07.875% OCT 01 2029	884,000	1,093,919	998,929
	AMEREN ILLINOIS CO	1ST MORTGAGE GLB 03.250% MAR 15 2050	815,000	762,230	558,593
	AMEREN ILLINOIS CO	1ST MORTGAGE GLB 05.625% MAR 01 2055	705,000	727,532	701,764
	AMERICAN AIRLINES INC	144A 08.500% MAY 15 2029	210,000	210,056	219,637
	AMERICAN ASSETS TRUST LP	COMPANY GUARNT GLB 06.150% OCT 01 2034	1,400,000	1,397,246	1,420,132
	AMERICAN EXPRESS CO	GLB 04.050% DEC 03 2042	9,000	7,736	7,752
	AMERICAN EXPRESS CO	GLB VAR%APR 25 2029	890,000	890,000	903,653
	AMERICAN EXPRESS CO	GLB VAR%APR 25 2031	1,390,000	1,390,000	1,432,464
	AMERICAN EXPRESS CO	GLB VAR%JAN 30 2031	2,400,000	2,414,760	2,473,800
	AMERICAN EXPRESS CO	GLB VAR%JUL 20 2033	2,500,000	2,500,000	2,544,250
	AMERICAN EXPRESS CO	GLB VAR%JUL 26 2035	2,195,000	2,221,647	2,261,904
	AMERICAN HOMES 4 RENT	04.250% FEB 15 2028	300,000	288,309	300,597
	AMERICAN TRANSMISSION SY	144A 02.650% JAN 15 2032	1,160,000	1,015,821	1,043,756
	AMERICAN TRANSMISSION SY	144A 05.000% SEP 01 2044	305,000	338,605	283,592
	AMERICAN WATER CAPITAL C	GLB 05.700% SEP 01 2055	820,000	816,252	821,074
	AMERICAN WATER CAPITAL CORP	3.625% 06/15/2026 DD 06/29/23	10,175,000	10,165,877	10,132,265
	AMGEN INC	04.950% OCT 01 2041	1,139,000	1,218,236	1,076,275
	AMGEN INC	GLB 01.650% AUG 15 2028	2,500,000	2,497,700	2,356,350
	AMGEN INC	GLB 04.400% MAY 01 2045	340,000	366,815	290,799
	AMGEN INC	GLB 04.663% JUN 15 2051	324,000	351,796	277,211
	AMGEN INC	GLB 05.600% MAR 02 2043	1,495,000	1,477,739	1,503,297
	AMGEN INC	GLB 05.650% MAR 02 2053	500,000	499,280	489,600
	AMGEN INC	GLB 05.750% MAR 02 2063	200,000	198,144	195,136
	AMPHASTAR PHARMACEUTICALS INC	2.000% 03/15/2029 DD 09/15/23	4,600,000	4,592,828	4,241,660
	AMPHENOL CORP	GLB 04.625% FEB 15 2036	1,520,000	1,489,932	1,489,174
	AMPHENOL CORP	GLB 05.300% NOV 15 2055	1,975,000	1,971,723	1,886,737
	AMRIZE FINANCE US LLC	COMPANY GUARNT GLB 04.950% APR 07 2030	30,000	29,975	30,674

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	AMRIZE FINANCE US LLC	COMPANY GUARNT GLB 05.400% APR 07 2035	180,000	179,876	185,623
	AMYRIS INC ESCROW	1.500% 11/15/2026 DD 11/15/22	6,800,000	3,144,802	11,900
	ANALOG DEVICES INC	GLB 02.800% OCT 01 2041	820,000	813,661	604,807
	ANHEUSER-BUSCH CO INC	COMPANY GUARNT 06.500% FEB 01 2043	270,000	286,481	291,697
	ANHEUSER-BUSCH CO/INBEV	COMP GUARNT SER * GLB 04.700% FEB 01 2036	90,000	87,050	89,086
	ANHEUSER-BUSCH CO/INBEV	COMP GUARNT SER * GLB 04.900% FEB 01 2046	4,172,000	4,037,702	3,858,641
	ANHEUSER-BUSCH INBEV FIN	COMPANY GUARNT GLB 04.900% FEB 01 2046	355,000	329,625	327,683
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 03.500% JUN 01 2030	20,000	19,958	19,529
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 04.439% OCT 06 2048	285,000	248,816	245,185
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 04.950% JAN 15 2042	3,767,000	3,526,629	3,596,807
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 05.550% JAN 23 2049	5,749,000	5,815,580	5,736,410
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 05.800% JAN 23 2059	400,000	404,101	407,776
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 08.200% JAN 15 2039	2,190,000	3,179,878	2,824,487
	ANI PHARMACEUTICALS INC	2.250% 09/01/2029 DD 08/13/24	5,625,000	6,401,687	7,070,625
	ANTHEM INC	GLB 03.600% MAR 15 2051	450,000	382,514	320,377
	ANTHEM INC	GLB 03.650% DEC 01 2027	20,000	19,536	19,904
	ANTHEM INC	GLB 03.700% SEP 15 2049	140,000	103,097	102,985
	ANTHEM INC	GLB 04.100% MAY 15 2032	650,000	649,017	632,482
	ANTHEM INC	GLB 04.375% DEC 01 2047	108,000	107,041	89,644
	ANTHEM INC	GLB 04.550% MAR 01 2048	320,000	318,909	272,144
	ANTHEM INC	GLB 04.550% MAY 15 2052	5,830,000	5,800,712	4,824,383
	AON CORP/AON GLOBAL HOLD	COMPANY GUARNT GLB 03.900% FEB 28 2052	545,000	443,412	407,736
	AON NORTH AMERICA INC	COMPANY GUARNT GLB 05.450% MAR 01 2034	390,000	389,411	405,296
	AON NORTH AMERICA INC	COMPANY GUARNT GLB 05.750% MAR 01 2054	350,000	347,837	348,225
	APOLLO GLOBAL MANAGEMENT	COMPANY GUARNT GLB 05.150% AUG 12 2035	705,000	699,240	706,269
	APOLLO GLOBAL MANAGEMENT	COMPANY GUARNT GLB 05.800% MAY 21 2054	1,875,000	1,881,971	1,840,894
	APPALACHIAN POWER CO	04.400% MAY 15 2044	815,000	882,367	683,736
	APPALACHIAN POWER CO	SER BB GLB 04.500% AUG 01 2032	1,700,000	1,695,529	1,682,201
	APPALACHIAN POWER CO	SER P 06.700% AUG 15 2037	275,000	389,120	303,655
	APPLE INC	GLB 02.375% FEB 08 2041	260,000	183,344	187,530
	APPLE INC	GLB 02.650% MAY 11 2050	1,950,000	1,577,065	1,219,023
	APPLE INC	GLB 02.950% SEP 11 2049	765,000	507,861	511,196
	APPLE INC	GLB 03.450% FEB 09 2045	1,975,000	1,565,807	1,531,494
	APPLE INC	GLB 03.750% SEP 12 2047	1,135,000	1,131,533	896,582
	APPLE INC	GLB 03.850% MAY 04 2043	25,000	21,407	21,117
	APPLE INC	GLB 04.250% FEB 09 2047	500,000	522,735	428,915
	AQUA AMERICA INC	GLB 04.276% MAY 01 2049	1,090,000	923,609	880,655
	ARCHER-DANIELS-MIDLAND C	GLB 03.250% MAR 27 2030	330,000	327,436	318,767
	ARCHER-DANIELS-MIDLAND C	GLB 04.016% APR 16 2043	930,000	780,744	777,954
	ARES STRATEGIC INCOME FU	GLB 05.600% FEB 15 2030	2,500,000	2,465,873	2,511,075
	ARES STRATEGIC INCOME FU	GLB 05.700% MAR 15 2028	1,214,000	1,209,292	1,229,915
	ARIZONA PUB SERVICE CO	05.500% SEP 01 2035	615,000	593,340	629,920
	ARIZONA PUBLIC SERVICE	03.750% MAY 15 2046	76,000	87,100	57,601
	ARTHUR J GALLAGHER & CO	GLB 05.550% FEB 15 2055	660,000	645,823	633,435
	ARTHUR J GALLAGHER & CO	GLB 05.750% JUL 15 2054	190,000	180,743	186,795
	ARTHUR J GALLAGHER & CO	GLB 05.750% MAR 02 2053	655,000	655,601	642,568
	ASCENSION HEALTH	03.945% NOV 15 2046	335,000	282,211	272,509
	ASCENSION HEALTH	SER B 03.106% NOV 15 2039	50,000	38,204	39,787
	ASSURANT INC	GLB 05.550% FEB 15 2036	1,241,000	1,237,004	1,260,918
	AST SPACEMOBILE INC 144A	2.000% 01/15/2036 DD 10/24/25	5,700,000	5,647,741	5,678,910
	ASURION LLC/ASURION CO	144A 08.000% DEC 31 2032	390,000	390,000	404,668
	AT&T INC	06.375% MAR 01 2041	150,000	214,460	159,901
	AT&T INC	GLB 02.250% FEB 01 2032	650,000	635,752	570,056
	AT&T INC	GLB 02.550% DEC 01 2033	354,000	357,153	302,128
	AT&T INC	GLB 03.500% FEB 01 2061	530,000	535,282	338,029
	AT&T INC	GLB 03.500% SEP 15 2053	2,880,000	2,100,938	1,927,354
	AT&T INC	GLB 03.550% SEP 15 2055	2,552,000	2,050,146	1,698,713
	AT&T INC	GLB 03.650% JUN 01 2051	2,085,000	1,742,073	1,465,150
	AT&T INC	GLB 03.650% SEP 15 2059	3,420,000	2,900,410	2,255,353
	AT&T INC	GLB 03.800% DEC 01 2057	14,280,000	12,297,921	9,822,355
	AT&T INC	GLB 03.850% JUN 01 2060	2,295,000	2,348,166	1,574,531
	AT&T INC	GLB 04.300% FEB 15 2030	567,000	619,748	567,714
	AT&T INC	GLB 04.350% JUN 15 2045	756,000	741,906	626,058
	AT&T INC	GLB 04.500% MAR 09 2048	1,942,000	1,702,818	1,603,432
	AT&T INC	GLB 04.500% MAY 15 2035	30,000	29,913	28,817
	AT&T INC	GLB 04.550% MAR 09 2049	2,073,000	2,108,179	1,715,014
	AT&T INC	GLB 04.650% JUN 01 2044	322,000	274,860	278,778
	AT&T INC	GLB 04.750% MAY 15 2046	4,867,000	4,697,327	4,216,915
	AT&T INC	GLB 04.800% JUN 15 2044	285,000	278,686	250,606
	AT&T INC	GLB 04.900% JUN 15 2042	110,000	112,079	97,784
	AT&T INC	GLB 05.150% FEB 15 2050	385,000	333,052	345,407
	AT&T INC	GLB 05.350% SEP 01 2040	399,000	451,102	391,770
	AT&T INC	GLB 05.375% AUG 15 2035	1,920,000	1,917,830	1,967,520
	AT&T INC	GLB 05.550% AUG 15 2041	180,000	239,081	178,825
	AT&T INC	GLB 05.550% NOV 01 2045	3,758,000	3,742,553	3,619,067
	AT&T INC	GLB 06.050% AUG 15 2056	210,000	208,664	211,235
	ATHENE GLOBAL FUNDING	SECURED 144A 05.349% JUL 09 2027	5,000,000	5,105,800	5,082,400
	ATHENE HOLDING LTD	GLB 03.450% MAY 15 2052	220,000	220,946	139,104
	ATHENE HOLDING LTD	GLB 06.250% APR 01 2054	370,000	365,514	359,814
	ATHENE HOLDING LTD	GLB 06.625% MAY 19 2055	1,245,000	1,284,632	1,268,008
	ATHENE HOLDING LTD	JR SUBORDINATED GLB VAR%JUN 28 2055	550,000	550,000	549,576
	ATHENE HOLDING LTD	JR SUBORDINATED GLB VAR%OCT 15 2054	1,410,000	1,410,000	1,407,321
	AUTONATION INC	GLB 03.850% MAR 01 2032	733,000	572,246	689,027
	AUTONATION INC	GLB 04.450% JAN 15 2029	2,500,000	2,498,625	2,506,875
	AVNET INC 144A	1.750% 09/01/2030 DD 09/05/25	3,775,000	3,821,240	3,720,262
*	BANK OF NY MELLON CORP	SER MTN VAR%JUN 13 2033	1,650,000	1,650,000	1,625,365
*	BANK OF NY MELLON CORP	SUBORDINATED SER MTN 03.300% AUG 23 2029	3,000,000	3,000,000	2,913,660
	BANK ONE CORPORATION	JR SUBORDINATED SER * 08.750% SEP 01 2030	800,000	867,592	941,904
	BAPTIST HEALTHCARE	SER 20B 03.540% AUG 15 2050	300,000	300,000	213,204
	BARRICK NA FINANCE LLC	COMPANY GUARNT GLB 05.700% MAY 30 2041	130,000	139,490	132,458
	BARRICK NA FINANCE LLC	COMPANY GUARNT GLB 05.750% MAY 01 2043	70,000	83,947	71,195
	BAT CAPITAL CORP	COMPANY GUARNT GLB 03.557% AUG 15 2027	248,000	248,003	246,093
	BAT CAPITAL CORP	COMPANY GUARNT GLB 03.734% SEP 25 2040	420,000	420,587	339,772
	BAT CAPITAL CORP	COMPANY GUARNT GLB 04.390% AUG 15 2037	960,000	827,005	884,314
	BAT CAPITAL CORP	COMPANY GUARNT GLB 04.540% AUG 15 2047	4,882,000	4,798,234	4,049,765
	BAT CAPITAL CORP	COMPANY GUARNT GLB 04.758% SEP 06 2049	2,599,000	2,511,526	2,195,921
	BAT CAPITAL CORP	COMPANY GUARNT GLB 05.650% MAR 16 2052	1,350,000	1,302,791	1,276,114
	BAT CAPITAL CORP	COMPANY GUARNT GLB 06.250% AUG 15 2055	670,000	669,725	690,897

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	BAT CAPITAL CORP	COMPANY GUARNT GLB 07.079% AUG 02 2043	640,000	640,000	718,861
	BAT CAPITAL CORP	COMPANY GUARNT GLB 07.081% AUG 02 2053	50,000	55,314	56,688
	BAXTER INTERNATIONAL INC	GLB 05.650% DEC 15 2035	455,000	456,252	460,469
	BAYCARE HEALTH SYSTEM	SER 2020 03.831% NOV 15 2050	195,000	238,852	149,596
	BAYER US FIN II LLC	COMPANY GUARNT 144A 04.400% JUL 15 2044	460,000	373,860	371,123
	BAYER US FIN II LLC	COMPANY GUARNT 144A 04.700% JUL 15 2064	800,000	597,912	601,096
	BAYER US FINANCE II LLC	COMPANY GUARNT 144A 03.950% APR 15 2045	2,172,000	1,581,284	1,620,160
	BAYER US FINANCE II LLC	COMPANY GUARNT 144A 04.625% JUN 25 2038	3,550,000	3,436,042	3,251,338
	BAYER US FINANCE II LLC	COMPANY GUARNT 144A 04.875% JUN 25 2048	8,930,000	8,351,328	7,584,338
	BAYER US FINANCE LLC	COMPANY GUARNT 144A 06.375% NOV 21 2030	400,000	408,420	427,652
	BAYER US FINANCE LLC	COMPANY GUARNT 144A 06.500% NOV 21 2033	115,000	124,456	124,499
	BAYER US FINANCE LLC	COMPANY GUARNT 144A 06.875% NOV 21 2053	2,717,000	2,815,628	2,932,866
	BAYLOR SCOTT & WHITE HOL	SER 2021 02.839% NOV 15 2050	560,000	377,754	354,558
	BECTON DICKINSON AND CO	03.700% JUN 06 2027	66,000	66,000	65,724
	BECTON DICKINSON AND CO	04.669% JUN 06 2047	80,000	83,894	69,656
	BECTON DICKINSON AND CO	04.685% DEC 15 2044	99,000	106,432	87,702
	BEIGNET INVESTOR LLC	144A 06.581% MAY 30 2049	21,900,000	21,920,020	23,137,350
	BERKSHIRE HATHAWAY ENERG	GLB 03.700% JUL 15 2030	198,000	197,968	194,672
	BERKSHIRE HATHAWAY ENERG	GLB 04.250% OCT 15 2050	235,000	188,296	187,913
	BERKSHIRE HATHAWAY ENERG	GLB 04.450% JAN 15 2049	625,000	644,422	521,169
	BERKSHIRE HATHAWAY ENERG	GLB 04.500% FEB 01 2045	3,950,000	3,987,527	3,425,874
	BERKSHIRE HATHAWAY FIN	COMPANY GUARNT GLB 02.500% JAN 15 2051	2,558,000	1,539,456	1,527,740
	BERKSHIRE HATHAWAY FIN	COMPANY GUARNT GLB 04.200% AUG 15 2048	710,000	707,310	592,523
	BERKSHIRE HATHAWAY FIN	COMPANY GUARNT GLB 04.250% JAN 15 2049	690,000	682,948	578,537
	BLACK HILLS CORP	GLB 04.200% SEP 15 2046	165,000	166,822	131,726
	BLACK HILLS CORP	GLB 06.000% JAN 15 2035	662,000	663,013	705,990
	BLACKLINE INC	1.000% 06/01/2029 DD 05/24/24	11,325,000	11,431,286	11,932,020
	BLACKROCK FUNDING INC	COMPANY GUARNT GLB 05.250% MAR 14 2054	1,965,000	1,949,043	1,883,276
	BLACKROCK FUNDING INC	COMPANY GUARNT GLB 05.350% JAN 08 2055	632,000	633,055	615,960
	BLACKSTONE HOLDINGS FINA	COMPANY GUARNT 144A 03.200% JAN 30 2052	210,000	209,393	140,599
	BLACKSTONE HOLDINGS FINA	COMPANY GUARNT 144A 04.450% JUL 15 2045	200,000	196,677	172,580
	BLACKSTONE HOLDINGS FINA	COMPANY GUARNT 144A 05.000% JUN 15 2044	450,000	473,902	418,392
	BLACKSTONE REG FINANCE	COMPANY GUARNT GLB 04.950% FEB 15 2036	765,000	764,266	759,408
	BLOCK INC	0.000% 05/01/2026 DD 11/13/20	6,175,000	5,054,727	6,059,527
	BLOCK INC	0.250% 11/01/2027 DD 11/13/20	4,970,000	4,234,624	4,594,765
	BLOOM ENERGY CORP 144A	0.000% 11/15/2030 DD 11/04/25	4,900,000	4,879,243	4,263,000
	BOEING CO	06.875% MAR 15 2039	290,000	318,665	326,253
	BOEING CO	GLB 02.800% MAR 01 2027	20,000	19,335	19,696
	BOEING CO	GLB 03.200% MAR 01 2029	730,000	721,068	707,713
	BOEING CO	GLB 03.500% MAR 01 2039	475,000	485,852	387,524
	BOEING CO	GLB 03.550% MAR 01 2038	426,000	420,475	358,585
	BOEING CO	GLB 03.650% MAR 01 2047	280,000	194,384	203,832
	BOEING CO	GLB 03.750% FEB 01 2050	1,810,000	1,226,404	1,316,341
	BOEING CO	GLB 03.850% NOV 01 2048	250,000	206,099	184,385
	BOEING CO	GLB 03.900% MAY 01 2049	1,230,000	1,063,830	916,141
	BOEING CO	GLB 03.950% AUG 01 2059	915,000	621,633	647,527
	BOEING CO	GLB 05.150% MAY 01 2030	4,320,000	4,588,040	4,438,843
	BOEING CO	GLB 05.705% MAY 01 2040	6,495,000	6,497,499	6,629,966
	BOEING CO	GLB 05.805% MAY 01 2050	1,910,000	1,914,526	1,878,657
	BOEING CO	GLB 05.875% FEB 15 2040	810,000	1,077,185	833,611
	BOEING CO	GLB 05.930% MAY 01 2060	5,052,000	5,146,112	4,953,789
	BOEING CO	GLB 06.298% MAY 01 2029	700,000	730,898	743,015
	BOEING CO	GLB 06.528% MAY 01 2034	5,000,000	5,122,250	5,531,800
	BOEING CO	GLB 06.858% MAY 01 2054	1,570,000	1,623,610	1,763,330
	BOEING CO	GLB 07.008% MAY 01 2064	1,395,000	1,445,542	1,585,069
	BOSTON GAS COMPANY	144A 06.119% JUL 20 2053	2,300,000	2,300,000	2,300,414
	BOSTON PROPERTIES LP 144A	2.000% 10/01/2030 DD 09/29/25	2,275,000	2,271,348	2,196,512
	BOSTON SCIENTIFIC CORP	07.375% JAN 15 2040	400,000	469,676	493,396
	BOX INC	1.500% 09/15/2029 DD 09/20/24	3,000,000	2,992,735	2,917,500
	BP CAP MARKETS AMERICA	COMP GUARNT SER * GLB 03.588% APR 14 2027	250,000	240,663	249,185
	BP CAP MARKETS AMERICA	COMPANY GUARNT GLB 03.000% FEB 24 2050	710,000	696,533	462,892
	BP CAP MARKETS AMERICA	COMPANY GUARNT GLB 03.633% APR 06 2030	240,000	240,000	235,291
	BRANDYWINE OPER PARTNERS	COMPANY GUARNT 03.950% NOV 15 2027	177,000	166,649	173,483
	BRANDYWINE OPER PARTNERS	COMPANY GUARNT 04.550% OCT 01 2029	1,030,000	1,022,431	983,053
	BRISTOL-MYERS SQUIBB CO	GLB 02.550% NOV 13 2050	925,000	641,676	546,989
	BRISTOL-MYERS SQUIBB CO	GLB 03.700% MAR 15 2052	1,213,000	873,183	891,252
	BRISTOL-MYERS SQUIBB CO	GLB 04.125% JUN 15 2039	360,000	358,769	326,808
	BRISTOL-MYERS SQUIBB CO	GLB 04.250% OCT 26 2049	2,786,000	2,573,775	2,276,329
	BRISTOL-MYERS SQUIBB CO	GLB 04.350% NOV 15 2047	200,000	169,736	169,140
	BRISTOL-MYERS SQUIBB CO	GLB 04.550% FEB 20 2048	681,000	660,217	589,153
	BRISTOL-MYERS SQUIBB CO	GLB 04.625% MAY 15 2044	835,000	850,531	751,091
	BRISTOL-MYERS SQUIBB CO	GLB 05.100% FEB 22 2031	40,000	39,937	41,650
	BRISTOL-MYERS SQUIBB CO	GLB 05.200% FEB 22 2034	830,000	829,809	862,835
	BRISTOL-MYERS SQUIBB CO	GLB 05.500% FEB 22 2044	260,000	258,037	260,502
	BRIXMOR OPERATING PART	GLB 02.250% APR 01 2028	400,000	399,268	384,060
	BRIXMOR OPERATING PART	GLB 04.125% MAY 15 2029	2,403,000	2,408,641	2,393,220
	BROADCOM INC	144A 03.137% NOV 15 2035	10,191,000	9,832,640	8,776,387
	BROADCOM INC	144A 03.187% NOV 15 2036	2,151,000	2,140,933	1,824,241
	BROADCOM INC	144A 04.926% MAY 15 2037	601,000	599,402	593,193
	BROADCOM INC	COMPANY GUARNT GLB 03.500% FEB 15 2041	756,000	569,022	614,998
	BROADCOM INC	COMPANY GUARNT GLB 04.150% NOV 15 2030	202,000	206,119	201,172
	BROADCOM INC	COMPANY GUARNT GLB 04.300% NOV 15 2032	1,170,000	1,168,526	1,154,111
	BROADCOM INC	GLB 03.419% APR 15 2033	100,000	106,037	92,567
	BROADCOM INC	GLB 04.600% JUL 15 2030	3,000,000	2,993,730	3,048,090
	BROADCOM INC	GLB 04.800% FEB 15 2036	3,190,000	3,147,759	3,147,732
	BROADCOM INC	GLB 04.900% FEB 15 2038	4,400,000	4,381,695	4,313,452
	BROADCOM INC	GLB 05.200% JUL 15 2035	3,635,000	3,697,963	3,724,312
	BROADCOM INC CLD	COMPANY GUARNT GLB 04.110% SEP 15 2028	2,855,000	2,854,780	2,862,851
	BROOKLYN UNION GAS CO	144A 06.388% SEP 15 2033	300,000	300,000	323,091
	BROWN & BROWN INC	GLB 06.250% JUN 23 2055	760,000	758,161	790,263
	BUNGE LTD FINANCE CORP	COMPANY GUARNT GLB 03.750% SEP 25 2027	300,000	299,208	298,737
	BURLINGTN NORTH SANTA FE	02.875% JUN 15 2052	3,790,000	2,660,011	2,379,059
	BURLINGTN NORTH SANTA FE	03.050% FEB 15 2051	480,000	476,021	316,330
	BURLINGTN NORTH SANTA FE	03.300% SEP 15 2051	915,000	752,792	631,643
	BURLINGTN NORTH SANTA FE	03.550% FEB 15 2050	1,700,000	1,811,741	1,244,978
	BURLINGTN NORTH SANTA FE	04.375% SEP 01 2042	300,000	373,923	265,992
	BURLINGTN NORTH SANTA FE	04.400% MAR 15 2042	270,000	311,391	241,056
	BURLINGTN NORTH SANTA FE	04.450% JAN 15 2053	330,000	274,362	278,259

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	BURLINGTN NORTH SANTA FE	04.550% SEP 01 2044	1,010,000	1,023,305	896,971
	BURLINGTN NORTH SANTA FE	04.700% SEP 01 2045	210,000	189,840	189,525
	BURLINGTN NORTH SANTA FE	04.900% APR 01 2044	7,455,000	8,220,948	7,015,304
	BURLINGTN NORTH SANTA FE	04.950% SEP 15 2041	900,000	1,034,730	869,166
	BURLINGTN NORTH SANTA FE	05.050% MAR 01 2041	315,000	381,330	308,895
	BURLINGTN NORTH SANTA FE	05.150% SEP 01 2043	380,000	509,588	367,946
	BURLINGTN NORTH SANTA FE	05.400% JUN 01 2041	200,000	199,376	202,216
	BURLINGTN NORTH SANTA FE	05.750% MAY 01 2040	130,000	164,973	137,374
	BURLINGTN NORTH SANTA FE	GLB 04.125% JUN 15 2047	690,000	571,033	567,525
	BURLINGTN NORTH SANTA FE	GLB 04.150% APR 01 2045	1,260,000	1,350,111	1,058,350
	BURLINGTN NORTH SANTA FE	GLB 05.200% APR 15 2054	515,000	484,515	484,672
	BURLINGTN NORTH SANTA FE	GLB 05.500% MAR 15 2055	2,025,000	2,029,514	1,991,365
	BURLINGTN NORTH SANTA FE	GLB 05.550% MAR 15 2056	1,108,000	1,101,442	1,092,200
	BURLINGTN NORTH SANTA FE	GLB 05.800% MAR 15 2056	1,475,000	1,487,081	1,505,960
	BWX TECHNOLOGIES INC 144A	0.000% 11/01/2030 DD 11/10/25	3,450,000	3,402,838	3,287,850
	CALIFORNIA INSTITUTE OF	03.650% SEP 01 2119	450,000	448,862	285,070
	CALIFORNIA INSTITUTE OF	04.700% NOV 01 2111	790,000	829,199	628,247
	CAMERON LNG LLC	144A 02.902% JUL 15 2031	170,000	170,000	157,117
	CAMERON LNG LLC	144A 03.302% JAN 15 2035	2,381,000	2,437,667	2,082,470
	CAMERON LNG LLC	144A 03.701% JAN 15 2039	230,000	230,000	195,997
	CAPITAL ONE FINANCIAL CO	GLB 03.800% JAN 31 2028	815,000	848,340	811,675
	CAPITAL ONE FINANCIAL CO	SER . GLB VAR%OCT 30 2031	3,500,000	3,500,000	3,955,525
	CARDINAL HEALTH INC	04.500% NOV 15 2044	400,000	317,016	344,272
	CARGILL INC	144A 05.375% OCT 23 2055	2,550,000	2,520,595	2,454,120
	CAROLINA POWER & LIGHT	1ST MORTGAGE 04.100% MAR 15 2043	260,000	258,089	219,138
	CARRIER GLOBAL CORP	GLB 02.722% FEB 15 2030	40,000	39,997	37,658
	CASE WESTERN RESERVE UNI	SER 22-C 05.405% JUN 01 2122	1,140,000	1,053,235	1,033,444
	CATHOLIC HEALTH INITIATI	SECURED 04.350% NOV 01 2042	80,000	71,214	69,234
	CATHOLIC HEALTH SERVICES	SECURED SER 2020 03.368% JUL 01 2050	500,000	500,000	345,315
	CB BLACKSTONE PRIVATE	07.300% NOV 27 2028	3,320,000	3,494,566	3,521,624
	CB LEHMAN BROS	JR SUBORDINATED 06.500% JUL 19 2017	370,000	342,302	37
	CB MICROSOFT CORP	02.500% SEP 15 2050	3,360,000	2,090,129	2,035,219
	CB ONEOK INC	03.950% MAR 01 2050	384,000	275,766	278,458
	CB ONEOK INC	04.250% SEP 15 2046	90,000	90,564	70,505
	CB ONEOK INC	05.150% OCT 15 2043	855,000	807,499	775,545
	CBRE SERVICES INC	COMPANY GUARNT GLB 02.500% APR 01 2031	946,000	931,346	858,041
	CBS CORP	COMPANY GUARNT GLB 04.850% JUL 01 2042	370,000	301,916	272,753
	CCO HLDGS LLC/CAP CORP	144A 04.250% JAN 15 2034	1,080,000	893,700	918,292
	CENTENE CORP	GLB 02.500% MAR 01 2031	1,677,000	1,299,571	1,448,207
	CENTENE CORP	GLB 03.000% OCT 15 2030	1,194,000	1,035,955	1,068,081
	CENTENE CORP	GLB 03.375% FEB 15 2030	2,361,000	2,258,031	2,172,663
	CENTENE CORP	GLB 04.250% DEC 15 2027	90,000	91,575	89,470
	CENTENE CORP	GLB 04.625% DEC 15 2029	150,000	152,063	145,491
	CENTERPOINT ENER HOUSTON	GENL REF MORT 03.950% MAR 01 2048	133,000	118,981	105,803
	CENTERPOINT ENER HOUSTON	GENL REF MORT 04.500% APR 01 2044	348,000	384,805	305,934
	CENTERPOINT ENER HOUSTON	GENL REF MORT GLB 05.050% MAR 01 2035	660,000	658,838	666,442
	CENTERPOINT ENERGY INC	STEP 09/15/2029 DD 09/21/1999	362,755	18,149,499	13,051,925
	CHARLES SCHWAB CORP	GLB 05.875% AUG 24 2026	1,040,000	1,039,126	1,051,388
	CHARTER COMM OPT LLC/CAP	05.050% MAR 30 2029	1,400,000	1,389,396	1,416,268
	CHARTER COMM OPT LLC/CAP	05.125% JUL 01 2049	2,035,000	1,591,367	1,592,489
	CHARTER COMM OPT LLC/CAP	GLB 03.500% JUN 01 2041	210,000	209,042	149,371
	CHARTER COMM OPT LLC/CAP	GLB 03.500% MAR 01 2042	110,000	109,178	76,311
	CHARTER COMM OPT LLC/CAP	GLB 03.900% JUN 01 2052	1,400,000	1,338,092	903,588
	CHARTER COMM OPT LLC/CAP	GLB 03.950% JUN 30 2062	675,000	403,554	406,168
	CHARTER COMM OPT LLC/CAP	GLB 04.400% DEC 01 2061	4,784,000	3,160,264	3,128,879
	CHARTER COMM OPT LLC/CAP	GLB 05.250% APR 01 2053	555,000	446,031	438,922
	CHARTER COMM OPT LLC/CAP	GLB 05.375% APR 01 2038	210,000	208,433	193,620
	CHARTER COMM OPT LLC/CAP	GLB 05.375% MAY 01 2047	4,499,000	3,905,013	3,706,051
	CHARTER COMM OPT LLC/CAP	GLB 05.750% APR 01 2048	4,935,000	5,060,701	4,209,506
	CHARTER COMM OPT LLC/CAP	GLB 06.384% OCT 23 2035	30,000	30,000	30,962
	CHARTER COMM OPT LLC/CAP	GLB 06.484% OCT 23 2045	3,871,000	4,038,945	3,639,398
	CHARTER COMM OPT LLC/CAP	GLB 06.550% JUN 01 2034	1,710,000	1,723,617	1,798,510
	CHEESECAKE FACTORY INC/TH 144A	2.000% 03/15/2030 DD 02/28/25	6,775,000	6,915,963	6,636,112
	CHEFS' WAREHOUSE INC/THE	2.375% 12/15/2028 DD 12/13/22	3,925,000	4,092,825	5,951,085
	CHENIERE CORP CHRISTI HD	GLB 05.125% JUN 30 2027	1,500,000	1,691,610	1,514,505
	CHENIERE ENERGY INC	GLB 04.625% OCT 15 2028	300,000	274,188	299,493
	CHENIERE ENERGY PARTNERS	COMPANY GUARNT 144A 05.550% OCT 30 2035	250,000	249,328	255,595
	CHENIERE ENERGY PARTNERS	COMPANY GUARNT GLB 03.250% JAN 31 2032	80,000	80,267	73,682
	CHEVRON CORP	GLB 01.995% MAY 11 2027	260,000	260,733	254,288
	CHEVRON CORP	GLB 03.078% MAY 11 2050	510,000	546,583	345,805
	CHEVRON USA INC	COMPANY GUARNT 03.850% JAN 15 2028	530,000	541,784	530,811
	CHEVRON USA INC	COMPANY GUARNT GLB 02.343% AUG 12 2050	140,000	140,000	81,336
	CHEVRON USA INC	COMPANY GUARNT GLB 04.850% OCT 15 2035	548,000	557,119	554,362
	CHILDREN'S HOSPITAL/DC	SER 2020 02.928% JUL 15 2050	860,000	860,000	552,258
	CHUBB CORP	COMPANY GUARNT GLB 06.000% MAY 11 2037	300,000	312,693	325,647
	CHUBB CORP	COMPANY GUARNT SER 1 06.500% MAY 15 2038	2,819,000	4,086,483	3,187,218
	CHUBB INA HOLDINGS INC	COMPANY GUARNT GLB 03.050% DEC 15 2061	380,000	377,899	232,989
	CHUBB INA HOLDINGS LLC	COMPANY GUARNT GLB 04.900% AUG 15 2035	5,925,000	5,922,794	5,950,122
	CIGNA CORP	COMP GUARNT SER * GLB 03.050% OCT 15 2027	2,900,000	3,155,604	2,858,211
	CIGNA CORP	COMP GUARNT SER * GLB 03.875% OCT 15 2047	1,160,000	1,198,777	892,956
	CIGNA CORP	COMP GUARNT SER * GLB 06.125% NOV 15 2041	175,000	191,954	185,029
	CIGNA CORP	COMPANY GUARNT GLB 04.375% OCT 15 2028	850,000	863,323	857,726
	CIGNA CORP	COMPANY GUARNT GLB 04.800% AUG 15 2038	1,060,000	1,080,055	1,014,971
	CIGNA CORP	COMPANY GUARNT GLB 04.900% DEC 15 2048	3,500,000	3,452,960	3,120,390
	CIGNA CORP	GLB 03.200% MAR 15 2040	90,000	89,868	71,095
	CISCO SYSTEMS INC	GLB 05.300% FEB 26 2054	1,900,000	1,898,678	1,821,188
	CISCO SYSTEMS INC	GLB 05.350% FEB 26 2064	155,000	154,221	146,410
	CITADEL SECURITIES GLOBA	144A 06.200% JUN 18 2035	320,000	319,670	336,845
	CITIGROUP INC	04.650% JUL 23 2048	270,000	311,567	238,159
	CITIGROUP INC	04.650% JUL 30 2045	853,000	805,960	767,879
	CITIGROUP INC	06.875% FEB 15 2098	125,000	149,070	142,757
	CITIGROUP INC	08.125% JUL 15 2039	417,000	672,192	534,627
	CITIGROUP INC	GLB VAR%JUN 11 2035	10,000	10,322	10,356
	CITIGROUP INC	GLB VAR%MAR 04 2056	2,465,000	2,410,857	2,454,499
	CITIGROUP INC	GLB VAR%MAR 17 2033	3,240,000	2,958,654	3,089,275
	CITIGROUP INC	GLB VAR%MAR 31 2031	3,401,000	3,389,920	3,400,422
	CITIGROUP INC	GLB VAR%MAY 24 2033	4,028,000	4,060,501	4,076,255
	CITIGROUP INC	GLB VAR%NOV 03 2032	1,820,000	1,829,900	1,630,538

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	CITIGROUP INC	GLB VAR%NOV 03 2042	1,180,000	1,180,000	872,244
	CITIGROUP INC	JR SUBORDINATED GLB VAR% PERPETUAL	2,330,000	2,330,000	2,367,909
	CITIGROUP INC	SER VAR GLB VAR%FEB 24 2028	2,500,000	2,500,000	2,471,375
	CITIGROUP INC	SUBORDINATED 04.450% SEP 29 2027	1,970,000	1,972,285	1,982,667
	CITIGROUP INC	SUBORDINATED 04.750% MAY 18 2046	1,660,000	1,765,098	1,456,733
	CITIGROUP INC	SUBORDINATED GLB 04.300% NOV 20 2026	327,000	319,773	327,804
	CITIGROUP INC	SUBORDINATED GLB 05.300% MAY 06 2044	2,000	2,089	1,941
	CITIGROUP INC	SUBORDINATED GLB 06.125% AUG 25 2036	240,000	228,691	255,022
	CITIGROUP INC	SUBORDINATED GLB 06.625% JUN 15 2032	4,753,000	5,930,669	5,266,942
	CITIGROUP INC	SUBORDINATED GLB 06.675% SEP 13 2043	670,000	907,659	744,846
	CITIGROUP INC	SUBORDINATED GLB VAR%FEB 13 2035	1,840,000	1,844,064	1,912,146
	CITIGROUP INC	SUBORDINATED GLB VAR%JAN 24 2036	3,055,000	3,059,794	3,199,776
	CITIGROUP INC	SUBORDINATED GLB VAR%MAY 25 2034	664,000	664,000	705,161
	CITY OF HOPE/THE	SER 2013 05.623% NOV 15 2043	715,000	920,296	701,451
	CLAREMONT MCKENNA	03.775% JAN 01 2122	1,230,000	1,101,773	794,383
	CLECO CORPORATE HOLDINGS	GLB 03.375% SEP 15 2029	1,879,000	1,862,687	1,767,030
	CLECO SECURITIZATION I	SER A-2 04.646% SEP 01 2042	1,240,000	1,239,829	1,184,510
	CLEVELAND CLINIC FOUND	04.858% JAN 01 2114	50,000	51,921	42,130
	CLOUDFLARE INC 144A	0.000% 06/15/2030 DD 06/17/25	13,600,000	15,045,756	14,783,200
	CMS ENERGY CORP	04.700% MAR 31 2043	170,000	203,572	148,187
	CMS ENERGY CORP 144A	3.125% 05/01/2031 DD 11/06/25	5,850,000	5,859,174	5,781,555
	COCA-COLA CO/THE	GLB 02.500% JUN 01 2040	90,000	91,661	66,917
	COCA-COLA CO/THE	GLB 02.500% MAR 15 2051	310,000	294,967	185,839
	COCA-COLA CO/THE	GLB 02.600% JUN 01 2050	170,000	172,523	105,373
	COCA-COLA CO/THE	GLB 05.200% JAN 14 2055	230,000	229,800	221,750
	COCA-COLA CO/THE	GLB 05.400% MAY 13 2064	415,000	402,973	403,118
	COINBASE GLOBAL INC 144A	0.000% 10/01/2029 DD 08/08/25	5,075,000	5,141,349	4,708,585
	COLUMBIA PIPELINES OPCO	144A 05.439% FEB 15 2035	2,400,000	2,395,896	2,449,704
	COLUMBIA PIPELINES OPCO	144A 06.036% NOV 15 2033	720,000	723,780	770,731
	COLUMBIA PIPELINES OPCO	144A 06.544% NOV 15 2053	490,000	491,641	521,757
	COLUMBIA/HCA HEALTHCARE	COMPANY GUARNT 07.500% NOV 15 2095	180,000	223,684	194,742
	COMCAST CORP	COMPANY GUARNT GLB 02.800% JAN 15 2051	425,000	340,448	246,207
	COMCAST CORP	COMPANY GUARNT GLB 02.887% NOV 01 2051	6,611,000	5,976,740	3,866,047
	COMCAST CORP	COMPANY GUARNT GLB 02.937% NOV 01 2056	5,452,000	4,138,552	3,063,370
	COMCAST CORP	COMPANY GUARNT GLB 02.987% NOV 01 2063	2,367,000	2,338,939	1,280,310
	COMCAST CORP	COMPANY GUARNT GLB 03.250% NOV 01 2039	120,000	122,160	93,760
	COMCAST CORP	COMPANY GUARNT GLB 03.300% APR 01 2027	20,000	22,599	19,865
	COMCAST CORP	COMPANY GUARNT GLB 03.400% APR 01 2030	5,130,000	5,562,478	4,975,279
	COMCAST CORP	COMPANY GUARNT GLB 03.400% JUL 15 2046	70,000	75,592	48,674
	COMCAST CORP	COMPANY GUARNT GLB 03.450% FEB 01 2050	1,270,000	942,181	849,071
	COMCAST CORP	COMPANY GUARNT GLB 03.750% APR 01 2040	1,650,000	1,553,334	1,359,963
	COMCAST CORP	COMPANY GUARNT GLB 03.969% NOV 01 2047	2,443,000	2,046,718	1,829,782
	COMCAST CORP	COMPANY GUARNT GLB 03.999% NOV 01 2049	1,448,000	1,128,006	1,067,726
	COMCAST CORP	COMPANY GUARNT GLB 04.000% AUG 15 2047	5,425,000	5,240,576	4,097,394
	COMCAST CORP	COMPANY GUARNT GLB 04.000% MAR 01 2048	610,000	518,321	458,842
	COMCAST CORP	COMPANY GUARNT GLB 04.049% NOV 01 2052	1,933,000	1,841,083	1,413,931
	COMCAST CORP	COMPANY GUARNT GLB 04.150% OCT 15 2028	2,620,000	2,623,698	2,634,122
	COMCAST CORP	COMPANY GUARNT GLB 04.250% OCT 15 2030	110,000	111,513	110,043
	COMCAST CORP	COMPANY GUARNT GLB 04.500% JAN 15 2043	600,000	620,622	504,618
	COMCAST CORP	COMPANY GUARNT GLB 04.700% OCT 15 2048	10,000	8,431	8,336
	COMCAST CORP	COMPANY GUARNT GLB 04.950% OCT 15 2058	410,000	343,814	339,943
	COMCAST CORP	COMPANY GUARNT GLB 05.350% MAY 15 2053	10,000	9,907	8,983
	COMMONSPIRIT HEALTH	02.782% OCT 01 2030	1,800,000	1,800,000	1,675,098
	COMMONSPIRIT HEALTH	03.910% OCT 01 2050	1,030,000	1,030,000	769,276
	COMMONSPIRIT HEALTH	04.187% OCT 01 2049	360,000	291,304	282,348
	COMMONSPIRIT HEALTH	05.318% DEC 01 2034	855,000	850,734	870,920
	COMMONSPIRIT HEALTH	05.548% DEC 01 2054	190,000	188,490	181,131
	COMMONWEALTH EDISON	1ST MORTGAGE 04.000% MAR 01 2049	580,000	584,105	452,023
	COMMONWEALTH EDISON	1ST MORTGAGE 06.450% JAN 15 2038	290,000	300,306	324,098
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 03.650% JUN 15 2046	310,000	305,500	236,831
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 03.700% MAR 01 2045	130,000	122,933	101,702
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 03.800% OCT 01 2042	1,065,000	1,092,470	859,359
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 04.000% MAR 01 2048	530,000	529,899	420,974
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 04.600% AUG 15 2043	584,000	758,396	520,618
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 05.300% FEB 01 2053	241,000	240,641	228,126
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 05.950% JUN 01 2055	760,000	760,000	789,868
	COMMONWEALTH EDISON	1ST MORTGAGE SER 123 GLB 03.750% AUG 15 2047	440,000	439,478	336,345
	COMMONWEALTH EDISON	1ST MORTGAGE SER 127 GLB 03.200% NOV 15 2049	1,630,000	1,653,134	1,101,717
	COMMONWEALTH EDISON	1ST MORTGAGE SER 130 GLB 03.125% MAR 15 2051	1,090,000	737,391	722,855
	COMMONWEALTH EDISON	1ST MORTGAGE SER 131 GLB 02.750% SEP 01 2051	4,000,000	4,001,560	2,453,040
	COMMONWEALTH EDISON	1ST MORTGAGE SER 133 GLB 03.850% MAR 15 2052	5,840,000	5,749,044	4,367,794
	COMMVAULT SYSTEMS INC 144A	0.000% 09/15/2030 DD 09/05/25	7,700,000	7,636,595	6,810,650
	CON EDISON CO OF NY INC	GLB 05.500% MAR 15 2055	1,820,000	1,813,898	1,764,308
	CON EDISON CO OF NY INC	GLB 05.750% NOV 15 2055	2,185,000	2,181,957	2,178,838
	CON EDISON CO OF NY INC	GLB 06.150% NOV 15 2052	245,000	259,073	257,654
	CON EDISON CO OF NY INC	SER 09-C 05.500% DEC 01 2039	648,000	873,798	661,789
	CON EDISON CO OF NY INC	SER 20B GLB 03.950% APR 01 2050	100,000	99,338	77,860
	CON EDISON CO OF NY INC	SER 4.500% MAY 15 2058	663,000	544,071	542,460
	CON EDISON CO OF NY INC	SER E GLB 04.650% DEC 01 2048	330,000	304,059	285,655
	CONAGRA BRANDS INC	GLB 05.400% NOV 01 2048	300,000	271,461	268,752
	CONMED CORP	2.250% 06/15/2027 DD 06/06/22	7,250,000	6,806,366	6,941,875
	CONNECTICUT LIGHT & PWR	1ST REF MORT 04.300% APR 15 2044	160,000	174,131	137,022
	CONOCOPHILLIPS COMPANY	GUARNT 05.900% MAY 15 2038	40,000	33,652	42,689
	CONOCOPHILLIPS COMPANY	GUARNT GLB 04.025% MAR 15 2062	200,000	194,986	145,306
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.300% MAY 15 2053	505,000	473,119	470,433
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.500% JAN 15 2055	3,280,000	3,291,869	3,137,484
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.650% JAN 15 2065	995,000	969,944	955,369
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.700% SEP 15 2063	1,389,000	1,367,475	1,338,204
	CONSTELLATION BRANDS INC	02.250% AUG 01 2031	770,000	642,788	683,229
	CONTINENTAL RESOURCES	COMPANY GUARNT 144A 02.268% NOV 15 2026	120,000	120,000	117,496
	CONTINENTAL RESOURCES	COMPANY GUARNT 144A 05.750% JAN 15 2031	80,000	97,871	82,031
	CONTINENTAL RESOURCES	COMPANY GUARNT GLB 04.375% JAN 15 2028	80,000	76,102	79,843
	CONTINENTAL RESOURCES	COMPANY GUARNT GLB 04.900% JUN 01 2044	420,000	453,891	334,400
	COPT DEFENSE PROP LP	COMPANY GUARNT GLB 04.500% OCT 15 2030	116,000	115,378	115,436
	COREBRIDGE FINANCIAL INC	GLB 06.050% SEP 15 2033	3,000,000	2,990,190	3,183,450
	CORNING INC	GLB 05.850% NOV 15 2068	245,000	293,941	237,870
	CORPORATE OFFICE PROP LP	COMPANY GUARNT GLB 02.900% DEC 01 2033	371,000	298,247	316,526
	COSTCO WHOLESALE CORP	01.375% JUN 20 2027	750,000	751,946	726,817

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	COSTCO WHOLESALE CORP	01.600% APR 20 2030	490,000	489,670	443,837
	COTERRA ENERGY INC	GLB 03.900% MAY 15 2027	970,000	974,372	966,333
	COTERRA ENERGY INC	GLB 04.375% MAR 15 2029	660,000	687,955	661,749
	COX COMMUNICATIONS INC	144A 03.600% JUN 15 2051	1,600,000	1,610,160	979,536
	COX COMMUNICATIONS INC	144A 04.500% JUN 30 2043	4,825,000	5,133,028	3,714,767
	CRACKER BARREL OLD COUNTR 144A	1.750% 09/15/2030 DD 06/13/25	4,200,000	4,062,045	3,156,720
	CRH AMERICA INC	COMPANY GUARNT 144A 05.125% MAY 18 2045	2,615,000	2,762,912	2,445,809
	CROWN CASTLE INTL CORP	GLB 03.250% JAN 15 2051	500,000	498,930	330,470
	CSC HOLDINGS LLC	COMPANY GUARNT 144A 03.375% FEB 15 2031	200,000	165,500	121,112
	CSC HOLDINGS LLC	COMPANY GUARNT 144A 04.125% DEC 01 2030	290,000	220,038	177,828
	CSC HOLDINGS LLC	COMPANY GUARNT 144A 04.500% NOV 15 2031	570,000	543,050	347,700
	CSX CORP	04.750% MAY 30 2042	2,075,000	2,178,731	1,915,702
	CSX CORP	GLB 04.400% MAR 01 2043	520,000	656,068	456,758
	CSX CORP	GLB 06.220% APR 30 2040	5,574,000	7,398,632	6,120,419
	CVS CAREMARK CORP	06.125% SEP 15 2039	335,000	338,397	347,378
	CVS CAREMARK CORP	GLB 05.300% DEC 05 2043	350,000	373,182	325,983
	CVS HEALTH CORP	GLB 01.875% FEB 28 2031	150,000	131,660	131,610
	CVS HEALTH CORP	GLB 02.125% SEP 15 2031	50,000	49,685	43,923
	CVS HEALTH CORP	GLB 04.125% APR 01 2040	957,000	856,315	817,823
	CVS HEALTH CORP	GLB 04.300% MAR 25 2028	2,258,000	2,233,693	2,265,474
	CVS HEALTH CORP	GLB 04.780% MAR 25 2038	980,000	967,436	925,032
	CVS HEALTH CORP	GLB 05.050% MAR 25 2048	7,085,000	6,789,723	6,245,782
	CVS HEALTH CORP	GLB 05.125% JUL 20 2045	2,977,000	2,896,102	2,687,665
	CVS HEALTH CORP	GLB 05.875% JUN 01 2053	354,000	339,659	343,734
	CVS HEALTH CORP	GLB 06.000% JUN 01 2044	920,000	914,602	924,517
	CVS HEALTH CORP	GLB 06.200% SEP 15 2055	140,000	143,216	142,148
	DANAHER CORP	GLB 02.600% OCT 01 2050	461,000	273,719	281,367
	DANIMER SCI 144A ESCROW	3.250% 12/15/2026 DD 12/21/21	8,663,000	6,979,270	24,365
	DAYFORCE INC	0.250% 03/15/2026 DD 03/05/21	10,175,000	9,715,449	10,073,250
	DCP MIDSTREAM OPERATING	COMPANY GUARNT GLB 03.250% FEB 15 2032	900,000	900,000	827,433
	DEERE & COMPANY	GLB 03.100% APR 15 2030	246,000	254,071	237,001
	DEERE & COMPANY	GLB 03.750% APR 15 2050	920,000	1,047,148	721,160
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 04.150% FEB 15 2029	867,000	865,793	866,064
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 04.500% FEB 15 2031	723,000	723,267	721,966
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 04.750% OCT 06 2032	1,224,000	1,225,578	1,222,396
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 05.100% FEB 15 2036	1,200,000	1,189,589	1,185,072
	DELL INT LLC / EMC CORP	GLB 06.020% JUN 15 2026	99,000	102,434	99,433
	DEVON ENERGY CORPORATION	GLB 04.750% MAY 15 2042	870,000	890,351	752,237
	DEVON ENERGY CORPORATION	GLB 05.000% JUN 15 2045	180,000	192,179	156,595
	DEVON ENERGY CORPORATION	GLB 05.600% JUL 15 2041	1,290,000	1,406,965	1,247,894
	DEVON ENERGY CORPORATION	GLB 05.875% JUN 15 2028	58,000	64,695	58,002
	DEXCOM INC	0.375% 05/15/2028 DD 05/05/23	9,150,000	9,082,312	8,413,425
	DIAMONDBACK ENERGY INC	COMPANY GUARNT GLB 05.900% APR 18 2064	385,000	359,935	363,428
	DICK'S SPORTING GOODS	GLB 04.100% JAN 15 2052	410,000	311,428	299,571
	DIGITAL REALTY TRUST LP 144A	1.875% 11/15/2029 DD 11/12/24	3,150,000	3,260,688	3,194,100
	DIGITALOCEAN HOLDINGS INC	0.000% 12/01/2026 DD 11/18/21	7,900,000	7,214,190	7,606,910
	DIGITALOCEAN HOLDINGS INC 144A	0.000% 08/15/2030 DD 08/14/25	1,075,000	1,079,285	1,520,587
	DISCOVER BANK	SUBORDINATED SER BKNT VAR%AUG 09 2028	532,000	532,000	552,743
	DISCOVER FINANCIAL SVS	GLB 04.100% FEB 09 2027	1,065,000	1,061,816	1,065,724
	DISH DBS CORP	144A 05.250% DEC 01 2026	170,000	167,875	164,858
	DISH DBS CORP	144A 05.750% DEC 01 2028	420,000	398,375	412,335
	DOMINION ENERGY INC	GLB 05.450% MAR 15 2035	1,600,000	1,595,104	1,639,136
	DOMINION ENERGY INC	SER A GLB 04.600% MAR 15 2049	2,725,000	3,154,896	2,269,898
	DOMINION RESOURCES INC	GLB 04.700% DEC 01 2044	4,865,000	5,161,526	4,268,551
	DOORDASH INC 144A	0.000% 05/15/2030 DD 05/30/25	16,800,000	17,343,935	17,547,600
	DOW CHEMICAL CO/THE	9.40% DUE 5/15/2039	2,672,000	4,240,089	3,435,016
	DOW CHEMICAL CO/THE	GLB 04.375% NOV 15 2042	410,000	448,053	324,556
	DOW CHEMICAL CO/THE	GLB 04.800% MAY 15 2049	820,000	679,557	643,864
	DOW CHEMICAL CO/THE	GLB 05.250% NOV 15 2041	1,135,000	1,269,212	1,028,616
	DOW CHEMICAL CO/THE	GLB 05.550% NOV 30 2048	145,000	134,200	127,323
	DOW CHEMICAL CO/THE	GLB 05.950% MAR 15 2055	410,000	392,845	373,010
	DOW CHEMICAL CO/THE	GLB 06.900% MAY 15 2053	336,000	366,520	344,575
	DOW DUPONT INC	05.319% NOV 15 2038	270,000	273,883	270,564
	DTE ELECTRIC CO	1ST MORTGAGE SER C 02.625% MAR 01 2031	700,000	698,824	646,485
	DTE ELECTRIC CO	GENL REF MORT 03.700% MAR 15 2045	705,000	549,231	551,536
	DTE ELECTRIC CO	GENL REF MORT 03.750% AUG 15 2047	330,000	333,106	253,011
	DTE ELECTRIC CO	GENL REF MORT GLB 05.250% MAY 15 2035	1,070,000	1,066,269	1,099,682
	DTE ELECTRIC CO	GENL REF MORT GLB 05.850% MAY 15 2055	518,000	522,829	531,613
	DTE ENERGY CO	GLB 05.100% MAR 01 2029	400,000	399,128	409,900
	DUKE ENERGY	COMPANY GUARNT 06.450% OCT 15 2032	300,000	319,971	332,454
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 03.450% APR 15 2051	980,000	711,277	695,036
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 03.700% DEC 01 2047	530,000	412,923	400,139
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 05.300% FEB 15 2040	570,000	683,685	575,894
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 05.400% JAN 15 2054	685,000	682,513	663,066
	DUKE ENERGY CAROLINAS	1ST REF MORT GLB 04.000% SEP 30 2042	1,130,000	1,177,168	947,833
	DUKE ENERGY CORP	4.125% 04/15/2026 DD 04/06/23	20,350,000	21,491,062	20,960,500
	DUKE ENERGY CORP	GLB 02.450% JUN 01 2030	562,000	560,207	521,036
	DUKE ENERGY CORP	GLB 03.950% AUG 15 2047	80,000	79,653	61,608
	DUKE ENERGY FIELD SRVCS	COMPANY GUARNT 144A 06.450% NOV 03 2036	473,000	472,806	501,650
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE GLB 03.400% OCT 01 2046	60,000	40,703	43,768
	DUKE ENERGY INDIANA INC	1ST MORTGAGE GLB 03.750% MAY 15 2046	485,000	378,391	377,829
	DUKE ENERGY INDIANA INC	1ST MORTGAGE SER UUU GLB 04.200% MAR 15 2042	10,000	10,453	8,570
	DUKE ENERGY INDIANA LLC	1ST MORTGAGE SER YYY GLB 03.250% OCT 01 2049	1,470,000	1,250,348	1,002,937
	DUKE ENERGY OHIO INC	1ST MORTGAGE GLB 03.650% FEB 01 2029	20,000	19,979	19,798
	DUKE ENERGY OHIO INC	1ST MORTGAGE GLB 03.700% JUN 15 2046	210,000	246,336	159,867
	DUKE ENERGY OHIO INC	1ST MORTGAGE GLB 04.300% FEB 01 2049	570,000	607,822	465,872
	DUKE ENERGY PROGRESS INC	1ST MORTGAGE 04.150% DEC 01 2044	710,000	761,447	591,380
	DUKE ENERGY PROGRESS INC	1ST MORTGAGE GLB 04.200% AUG 15 2045	405,000	424,124	335,943
	DUKE ENERGY PROGRESS LLC	1ST MORTGAGE GLB 02.900% AUG 15 2051	855,000	544,182	538,034
	DUKE UNIVERSITY	SER 2020 02.832% OCT 01 2055	195,000	136,126	122,086
	EASTERN GAS TRAN	SER * GLB 04.600% DEC 15 2044	300,000	358,521	257,256
	EATON CORP	COMPANY GUARNT GLB 04.150% NOV 02 2042	1,330,000	1,349,729	1,151,368
	ECOLAB INC	GLB 02.125% AUG 15 2050	255,000	138,116	141,604
	ECOLAB INC	GLB 02.700% DEC 15 2051	215,000	131,662	132,726
	EDISON INTERNATIONAL	GLB 05.450% JUN 15 2029	400,000	399,716	406,952
	EL PASO NATURAL GAS	COMPANY GUARNT SER * 08.375% JUN 15 2032	790,000	813,174	948,482
	EL PASO PIPELINE PART OP	COMPANY GUARNT 04.700% NOV 01 2042	275,000	227,939	242,756
	ELEVANCE HEALTH INC	GLB 05.125% FEB 15 2053	250,000	229,938	225,640

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ELEVANCE HEALTH INC	GLB 05.650% JUN 15 2054	180,000	167,584	175,061
	ELEVANCE HEALTH INC	GLB 05.700% FEB 15 2055	440,000	426,861	429,075
	ELEVANCE HEALTH INC	GLB 05.850% NOV 01 2064	525,000	508,622	515,497
	ELI LILLY & CO	GLB 02.500% SEP 15 2060	1,100,000	1,078,902	597,553
	ELI LILLY & CO	GLB 03.950% MAR 15 2049	555,000	433,067	446,059
	ELI LILLY & CO	GLB 04.150% MAR 15 2059	190,000	150,949	150,670
	ELI LILLY & CO	GLB 04.600% AUG 14 2034	440,000	440,122	441,276
	ELI LILLY & CO	GLB 04.700% FEB 09 2034	1,020,000	1,019,674	1,034,066
	ELI LILLY & CO	GLB 04.875% FEB 27 2053	900,000	895,727	822,276
	ELI LILLY & CO	GLB 04.950% FEB 27 2063	1,640,000	1,622,474	1,478,870
	ELI LILLY & CO	GLB 05.000% FEB 09 2054	2,467,000	2,445,998	2,304,523
	ELI LILLY & CO	GLB 05.050% AUG 14 2054	1,010,000	1,001,670	946,037
	ELI LILLY & CO	GLB 05.100% FEB 09 2064	2,045,000	2,041,320	1,882,934
	ELI LILLY & CO	GLB 05.200% AUG 14 2064	1,016,000	1,025,813	956,005
	ELI LILLY & CO	GLB 05.500% FEB 12 2055	640,000	638,953	640,544
	ELI LILLY & CO	GLB 05.550% OCT 15 2055	900,000	898,379	905,949
	ELI LILLY & CO	GLB 05.650% OCT 15 2065	2,475,000	2,478,248	2,493,835
	EMERA US FINANCE LP	COMPANY GUARNT GLB 03.550% JUN 15 2026	416,000	414,856	414,656
	ENABLE MIDSTREAM PARTNER	COMPANY GUARNT GLB 05.000% MAY 15 2044	490,000	520,493	424,737
	ENABLE MIDSTREAM PARTNER	GLB 04.150% SEP 15 2029	684,000	638,623	679,301
	ENBRIDGE ENERGY PARTNERS	COMPANY GUARNT 06.300% DEC 15 2034	100,000	97,034	106,807
	ENBRIDGE ENERGY PARTNERS	COMPANY GUARNT GLB 07.375% OCT 15 2045	195,000	241,983	225,783
	ENERGY TRANSFER LP	GLB 05.550% MAY 15 2034	50,000	50,054	51,383
	ENERGY TRANSFER LP	GLB 05.950% MAY 15 2054	335,000	300,022	317,463
	ENERGY TRANSFER LP	JR SUBORDNTD SER G GLB VAR% PERPETUAL	1,450,000	1,446,329	1,484,727
	ENERGY TRANSFER OPERATNG	COMPANY GUARNT GLB 05.250% APR 15 2029	320,000	332,111	328,813
	ENERGY TRANSFER OPERATNG	GLB 03.750% MAY 15 2030	460,000	467,802	447,658
	ENERGY TRANSFER OPERATNG	GLB 05.000% MAY 15 2050	1,017,000	943,306	850,873
	ENERGY TRANSFER OPERATNG	GLB 06.250% APR 15 2049	1,420,000	1,650,892	1,405,388
	ENERGY TRANSFER PARTNERS	04.900% MAR 15 2035	110,000	102,485	107,288
	ENERGY TRANSFER PARTNERS	05.150% FEB 01 2043	365,000	328,465	328,504
	ENERGY TRANSFER PARTNERS	05.300% APR 15 2047	1,630,000	1,488,081	1,446,429
	ENERGY TRANSFER PARTNERS	05.950% OCT 01 2043	650,000	682,234	636,467
	ENERGY TRANSFER PARTNERS	06.000% JUN 15 2048	1,142,000	1,226,048	1,107,489
	ENERGY TRANSFER PARTNERS	06.125% DEC 15 2045	35,000	34,293	34,357
	ENERGY TRANSFER PARTNERS	06.625% OCT 15 2036	6,560,000	7,572,256	7,119,240
	ENERGY TRANSFER PARTNERS	07.500% JUL 01 2038	30,000	33,864	34,732
	ENERGY TRANSFER PARTNERS	GLB 06.050% JUN 01 2041	380,000	363,542	384,875
	ENERGY TRANSFER PARTNERS	SER 20Y 05.800% JUN 15 2038	1,705,000	1,731,402	1,736,423
	ENPHASE ENERGY INC	0.000% 03/01/2028 DD 03/01/21	2,750,000	2,315,433	2,392,500
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 02.650% JUN 15 2051	700,000	697,235	416,066
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 03.350% JUN 15 2052	780,000	570,339	528,809
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 04.200% APR 01 2049	290,000	225,110	234,100
	ENTERGY CORP	GLB 03.750% JUN 15 2050	20,000	14,196	14,524
	ENTERGY LOUISIANA LLC	1ST MORTGAGE GLB 02.900% MAR 15 2051	740,000	565,663	463,329
	ENTERGY LOUISIANA LLC	1ST MORTGAGE GLB 05.700% MAR 15 2054	620,000	619,107	615,834
	ENTERGY LOUISIANA LLC	1ST MORTGAGE GLB 05.800% MAR 15 2055	510,000	507,017	512,530
	ENTERGY LOUISIANA LLC	COLLATERAL TRUST 04.200% APR 01 2050	2,080,000	1,991,554	1,661,213
	ENTERGY MISSISSIPPI INC	1ST MORTGAGE 03.850% JUN 01 2049	165,000	198,784	125,811
	ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 03.500% JUN 01 2051	290,000	287,521	201,892
	ENTERGY MISSISSIPPI LLC	1ST MORTGAGE GLB 05.850% JUN 01 2054	200,000	200,188	201,528
	ENTERGY TEXAS INC	1ST MORTGAGE 03.550% SEP 30 2049	1,390,000	1,343,230	990,987
	ENTERGY TEXAS INC	1ST MORTGAGE 05.000% SEP 15 2052	595,000	591,585	527,997
	ENTERPRISE PRODUCTS OPER	COMP GUARNT SER H GLB 06.650% OCT 15 2034	330,000	355,242	371,666
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 03.200% FEB 15 2052	1,030,000	738,266	683,220
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 03.700% JAN 31 2051	300,000	311,800	219,993
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 04.150% OCT 16 2028	2,930,000	3,001,925	2,947,668
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 04.450% FEB 15 2043	1,020,000	899,530	896,407
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 04.800% FEB 01 2049	1,300,000	1,356,323	1,144,780
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 05.700% FEB 15 2042	10,000	9,592	10,191
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 07.550% APR 15 2038	30,000	41,064	36,088
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 04.250% FEB 15 2048	2,682,000	2,573,519	2,202,163
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 04.850% JAN 31 2034	640,000	638,112	646,630
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 04.900% MAY 15 2046	305,000	280,868	275,772
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 05.550% FEB 16 2055	2,138,000	2,088,195	2,071,957
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 06.125% OCT 15 2039	675,000	841,294	726,604
	ENVISTA HOLDINGS CORP	1.750% 08/15/2028 DD 08/10/23	6,150,000	5,469,758	5,896,312
	EOG RESOURCES INC	GLB 04.950% APR 15 2050	765,000	792,980	683,872
	EOG RESOURCES INC	GLB 05.650% DEC 01 2054	700,000	686,525	684,642
	EOG RESOURCES INC	GLB 05.950% JUL 15 2055	35,000	36,159	35,643
	EPR PROPERTIES	COMPANY GUARNT GLB 04.500% JUN 01 2027	100,000	90,742	100,153
	EPR PROPERTIES	COMPANY GUARNT GLB 04.750% DEC 15 2026	2,000,000	2,213,200	2,005,780
	EQT CORP	144A 03.625% MAY 15 2031	680,000	576,844	639,458
	EQUIFAX INC	GLB 03.100% MAY 15 2030	900,000	904,302	851,841
	EQUINIX INC	GLB 02.150% JUL 15 2030	1,000,000	998,190	906,980
	EQUITABLE AMERICA GLOBAL	SECURED 144A 04.950% JUN 09 2030	1,955,000	1,955,035	1,991,070
	EQUITABLE FINANCIAL LIFE	SECURED 144A 05.000% MAR 27 2030	1,607,000	1,603,706	1,642,820
	ERP OPERATING LP	04.500% JUL 01 2044	5,150,000	5,818,126	4,585,611
	ESSEX PORTFOLIO LP	COMPANY GUARNT GLB 03.375% APR 15 2026	100,000	105,946	99,760
	ESTEE LAUDER CO INC	GLB 03.125% DEC 01 2049	380,000	243,626	251,982
	ETSY INC	0.250% 06/15/2028 DD 06/11/21	8,625,000	6,931,809	7,693,500
	ETSY INC 144A	1.000% 06/15/2030 DD 06/16/25	4,375,000	4,354,716	4,431,875
	EURONET WORLDWIDE INC 144A	0.625% 10/01/2030 DD 08/15/25	2,525,000	2,454,330	2,302,497
	EVERGY INC	4.500% 12/15/2027 DD 12/07/23	14,325,000	15,691,250	17,433,525
	EVERGY METRO	1ST MORTGAGE GLB 05.125% AUG 15 2035	945,000	945,000	954,866
	EVERSOURCE ENERGY	GLB 02.900% MAR 01 2027	300,000	299,706	295,836
	EVOLENT HEALTH INC	3.500% 12/01/2029 DD 12/08/23	2,075,000	1,626,729	1,390,250
	EVOLENT HEALTH INC 144A	4.500% 08/15/2031 DD 08/21/25	1,225,000	1,276,045	852,207
	EXACT SCIENCES CORP	0.375% 03/01/2028 DD 02/27/20	6,550,000	5,961,998	6,713,750
	EXELON CORP	05.625% JUN 15 2035	1,000,000	945,042	1,044,300
	EXELON CORP	GLB 04.050% APR 15 2030	6,000,000	5,508,120	5,940,600
	EXELON CORP	GLB 04.450% APR 15 2046	8,650,000	8,928,679	7,256,398
	EXELON CORP	GLB 04.700% APR 15 2050	3,322,000	4,211,438	2,843,134
	EXPEDIA GROUP INC	0.000% 02/15/2026 DD 02/19/21	11,050,000	10,482,719	12,326,275
	EXTRA SPACE STORAGE LP	COMPANY GUARNT GLB 03.500% JUL 01 2026	300,000	312,804	299,085
	EXTRA SPACE STORAGE LP	COMPANY GUARNT GLB 04.000% JUN 15 2029	100,000	104,222	99,015
	EXXON MOBIL CORPORATION	GLB 03.452% APR 15 2051	1,575,000	1,603,845	1,129,448
	EXXON MOBIL CORPORATION	GLB 03.482% MAR 19 2030	260,000	260,000	254,244

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	EXXON MOBIL CORPORATION	GLB 04.114% MAR 01 2046	4,007,000	3,682,335	3,350,293
	EXXON MOBIL CORPORATION	GLB 04.327% MAR 19 2050	62,000	75,125	51,966
	FARMERS INS EXCH	SUBORDINATED 144A VAR%NOV 01 2057	600,000	600,000	512,106
	FEDERAL EXPRESS	07.600% JUL 01 2097	245,000	381,547	275,147
	FEDEX CORP	COMP GUARNT SER * GLB 03.250% MAY 15 2041	10,000	7,144	7,509
	FEDEX CORP	COMP GUARNT SER * GLB 03.875% AUG 01 2042	1,250,000	1,149,796	989,500
	FEDEX CORP	COMP GUARNT SER * GLB 04.050% FEB 15 2048	760,000	563,545	581,514
	FEDEX CORP	COMP GUARNT SER * GLB 04.750% NOV 15 2045	321,000	279,518	277,681
	FEDEX CORP	COMP GUARNT SER * GLB 04.950% OCT 17 2048	2,625,000	2,602,869	2,293,016
	FEDEX CORP	COMP GUARNT SER . GLB 04.100% APR 15 2043	680,000	529,752	547,556
	FEDEX CORP	COMP GUARNT SER . GLB 04.100% FEB 01 2045	1,410,000	1,077,782	1,112,335
	FEDEX CORP	COMP GUARNT SER . GLB 05.100% JAN 15 2044	345,000	376,428	313,564
	FIDELITY NATL FINANCIAL	GLB 03.400% JUN 15 2030	5,000,000	5,369,000	4,771,150
	FIFTH THIRD BANCORP	GLB VAR%JUL 28 2030	2,000,000	2,000,000	2,023,960
	FIRST QUANTUM MINERALS L	COMPANY GUARNT 144A 08.625% JUN 01 2031	400,000	400,000	420,936
	FIRSTENERGY CORP	SER B GLB 03.900% JUL 15 2027	1,200,000	1,202,602	1,195,212
	FIRSTENERGY CORP	SER C GLB 04.850% JUL 15 2047	900,000	949,625	792,306
	FIRSTENERGY CORP 144A	3.625% 01/15/2029 DD 06/12/25	13,345,000	13,828,546	14,152,372
	FIRSTENERGY CORP 144A	3.875% 01/15/2031 DD 06/12/25	5,000,000	5,186,056	5,380,000
	FISERV INC	GLB 03.200% JUL 01 2026	600,000	599,958	597,402
	FISERV INC	GLB 04.550% FEB 15 2031	2,500,000	2,496,276	2,474,275
	FIVE9 INC	1.000% 03/15/2029 DD 03/01/24	2,100,000	2,015,580	1,884,750
	FLEX INTERMEDIATE HOLDCO	144A 03.363% JUN 30 2031	1,800,000	1,799,946	1,656,270
	FLORIDA GAS TRANSMISSION	144A 05.750% JUL 15 2035	970,000	968,774	1,006,511
	FLORIDA POWER & LIGHT	1ST MORTGAGE 03.800% DEC 15 2042	260,000	295,173	213,517
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE 04.050% OCT 01 2044	1,527,000	1,241,680	1,271,930
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 03.150% OCT 01 2049	430,000	427,261	294,485
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 03.700% DEC 01 2047	1,970,000	1,557,990	1,514,930
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 03.990% MAR 01 2049	445,000	347,109	353,214
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.600% FEB 15 2066	2,915,000	2,894,818	2,869,293
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.600% JUN 15 2054	2,525,000	2,519,470	2,534,898
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.700% MAR 15 2055	1,665,000	1,671,980	1,687,028
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.800% MAR 15 2065	500,000	498,655	507,925
	FLORIDA POWER CORP	1ST MORTGAGE 03.850% NOV 15 2042	2,230,000	2,451,806	1,833,573
	FLUOR CORP	1.125% 08/15/2029 DD 08/10/23	2,975,000	3,454,670	3,389,120
	FMC CORP	GLB 06.375% MAY 18 2053	1,285,000	1,264,364	955,295
	FORD MOTOR CO	0.000% 03/15/2026 DD 03/19/21	29,200,000	29,428,203	30,324,200
	FORD MOTOR COMPANY	GLB 03.250% FEB 12 2032	20,000	17,837	17,623
	FORD MOTOR CREDI	GLB 03.625% JUN 17 2031	240,000	240,000	219,924
	FORD MOTOR CREDIT CO LLC	GLB 02.700% AUG 10 2026	2,700,000	2,700,000	2,673,810
	FORD MOTOR CREDIT CO LLC	GLB 05.918% MAR 20 2028	720,000	725,832	736,704
	FORD MOTOR CREDIT CO LLC	GLB 07.350% NOV 04 2027	700,000	735,721	730,576
	FORD MOTOR CREDIT CO LLC	SER GMTN GLB 04.389% JAN 08 2026	300,000	292,107	300,018
	FORTITUDE GROUP HOLDINGS	COMPANY GUARNT 144A 06.250% APR 01 2030	415,000	417,519	432,260
	FOUNDRY JV HOLDCO LLC	144A 05.875% JAN 25 2034	2,575,000	2,656,495	2,644,396
	FOUNDRY JV HOLDCO LLC	144A 05.900% JAN 25 2030	1,060,000	1,092,351	1,108,633
	FOUNDRY JV HOLDCO LLC	144A 06.200% JAN 25 2037	2,765,000	2,801,989	2,905,462
	FOUNDRY JV HOLDCO LLC	144A 06.300% JAN 25 2039	1,180,000	1,256,470	1,244,829
	FOUNDRY JV HOLDCO LLC	144A 06.400% JAN 25 2038	490,000	488,657	522,673
	FOX CORP	GLB 04.709% JAN 25 2029	490,000	494,568	496,267
	FOX CORP	GLB 05.476% JAN 25 2039	1,270,000	1,311,088	1,273,696
	FREEPORT-MCMORAN C & G	COMPANY GUARNT GLB 05.450% MAR 15 2043	1,198,000	1,197,940	1,159,712
	GA GLOBAL FUNDING TRUST	SECURED 144A 02.900% JAN 06 2032	7,000,000	6,988,520	6,216,210
	GA GLOBAL FUNDING TRUST	SECURED 144A 05.400% JAN 13 2030	3,000,000	3,003,439	3,074,280
	GE HEALTHCARE TECH INC	GLB 05.500% JUN 15 2035	370,000	371,513	384,408
	GE HEALTHCARE TECH INC	GLB 06.377% NOV 22 2052	2,350,000	2,521,926	2,562,581
	GENERAL DYNAMICS CORP	COMPANY GUARNT GLB 04.250% APR 01 2040	380,000	379,728	348,251
	GENERAL DYNAMICS CORP	COMPANY GUARNT GLB 04.250% APR 01 2050	985,000	1,124,089	830,828
	GENERAL ELEC CAP CORP	NOTES 05.875% JAN 14 2038	275,000	286,875	297,971
	GENERAL MOTORS CO	GLB 05.150% APR 01 2038	50,000	52,998	48,113
	GENERAL MOTORS CO	GLB 05.950% APR 01 2049	280,000	265,253	271,743
	GENERAL MOTORS CO	GLB 06.250% OCT 02 2043	395,000	401,956	400,542
	GENERAL MOTORS CO	GLB 06.600% APR 01 2036	190,000	195,479	206,779
	GENERAL MOTORS CO	GLB 06.750% APR 01 2046	650,000	779,904	696,280
	GENERAL MOTORS FINL CO	GLB 03.100% JAN 12 2032	70,000	63,186	63,804
	GEORGIA PACIFIC CORP	07.750% NOV 15 2029	50,000	48,125	56,399
	GEORGIA POWER COMPANY	04.300% MAR 15 2043	10,000	9,935	8,631
	GEORGIA POWER COMPANY	GLB 05.125% MAY 15 2052	2,800,000	2,844,520	2,611,924
	GEORGIA POWER COMPANY	GLB 05.200% MAR 15 2035	500,000	502,355	513,180
	GEORGIA-PACIFIC LLC	144A 04.950% JUN 30 2032	860,000	856,156	883,693
	GILEAD SCIENCES INC	GLB 04.500% FEB 01 2045	570,000	617,503	504,017
	GILEAD SCIENCES INC	GLB 04.750% MAR 01 2046	900,000	978,134	815,769
	GILEAD SCIENCES INC	GLB 04.800% APR 01 2044	605,000	645,674	558,046
	GILEAD SCIENCES INC	GLB 05.500% NOV 15 2054	790,000	803,523	779,477
	GILEAD SCIENCES INC	GLB 05.600% NOV 15 2064	755,000	750,984	750,817
	GLAXOSMITHKLINE CAPITAL	COMPANY GUARNT GLB 06.375% MAY 15 2038	750,000	840,408	841,132
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 03.875% APR 27 2051	50,000	36,230	37,044
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 03.875% OCT 27 2027	670,000	622,386	667,608
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 04.000% MAR 27 2027	40,000	38,910	39,960
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 05.673% APR 01 2035	1,130,000	1,130,000	1,179,799
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 06.141% APR 01 2055	3,450,000	3,453,729	3,560,193
	GLOBAL ATLANTIC FIN CO	COMPANY GUARNT 144A 06.750% MAR 15 2054	2,855,000	2,916,289	2,916,554
	GLOBAL PAYMENTS INC	GLB 03.200% AUG 15 2029	1,800,000	1,600,776	1,716,372
	GOLDMAN SACHS GROUP INC	GLB 04.750% OCT 21 2045	120,000	125,022	108,737
	GOLDMAN SACHS GROUP INC	GLB 06.250% FEB 01 2041	3,750,000	4,269,916	4,105,950
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 22 2042	1,125,000	1,132,268	869,276
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 23 2029	390,000	390,211	387,715
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 23 2031	2,500,000	2,500,000	2,582,125
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 25 2030	1,400,000	1,400,000	1,462,608
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 25 2035	1,700,000	1,764,362	1,807,372
	GOLDMAN SACHS GROUP INC	GLB VAR%FEB 24 2043	255,000	201,162	199,736
	GOLDMAN SACHS GROUP INC	GLB VAR%JAN 28 2056	6,753,000	6,905,643	6,825,189
	GOLDMAN SACHS GROUP INC	GLB VAR%JUL 21 2032	5,161,000	5,165,847	4,622,243
	GOLDMAN SACHS GROUP INC	GLB VAR%JUL 21 2042	1,300,000	979,667	953,368
	GOLDMAN SACHS GROUP INC	GLB VAR%JUL 23 2035	200,000	200,000	205,492
	GOLDMAN SACHS GROUP INC	GLB VAR%JUN 15 2027	10,000	10,000	10,016
	GOLDMAN SACHS GROUP INC	GLB VAR%MAR 09 2027	19,000,000	18,919,440	18,902,910
	GOLDMAN SACHS GROUP INC	GLB VAR%NOV 19 2045	6,430,000	6,360,317	6,432,058

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	GOLDMAN SACHS GROUP INC	GLB VAR%OCT 21 2032	3,690,000	3,713,062	3,330,668
	GOLDMAN SACHS GROUP INC	GLB VAR%OCT 23 2035	400,000	400,000	402,140
	GOLDMAN SACHS GROUP INC	GLB VAR%OCT 31 2038	100,000	100,000	89,920
	GOLDMAN SACHS GROUP INC	SER MTN 04.800% JUL 08 2044	540,000	570,439	500,580
	GOLDMAN SACHS GROUP INC	SUBORDINATED 05.150% MAY 22 2045	1,250,000	1,558,856	1,173,800
	GOLDMAN SACHS GROUP INC	SUBORDINATED GLB 06.750% OCT 01 2037	836,000	973,568	933,294
	GOLDMAN SACHS GROUP INC	VAR%APR 23 2039	435,000	437,699	401,888
	GOLDMAN SACHS GROUP INC	VAR%JUN 05 2028	6,000,000	6,000,000	5,968,080
	GOLDMAN SACHS GROUP INC	VAR%MAY 01 2029	3,160,000	3,148,531	3,166,573
	GOODMAN US FIN THREE	COMPANY GUARNT 144A 03.700% MAR 15 2028	100,000	99,631	98,967
	GSK CONSUMER HEALTHCARE	COMPANY GUARNT GLB 03.625% MAR 24 2032	580,000	579,130	551,748
	GUARDIAN LIFE INSURANCE	SUBORDINATED 144A 04.850% JAN 24 2077	1,000,000	1,063,069	819,630
	GULFSTREAM NATURAL GAS	144A 05.600% JUL 23 2035	1,050,000	1,049,685	1,076,155
	HACKENSACK MERIDIAN HLTH	SECURED 04.500% JUL 01 2057	610,000	611,878	512,870
	HALLIBURTON CO	GLB 04.850% NOV 15 2035	120,000	122,911	118,400
	HALLIBURTON CO	GLB 05.000% NOV 15 2045	690,000	734,388	616,908
	HALLIBURTON COMPANY	GLB 04.750% AUG 01 2043	200,000	205,953	176,156
	HALOZYME THERAPEUTICS INC 144A	0.875% 11/15/2032 DD 11/12/25	7,900,000	8,104,309	8,018,500
	HANOVER INSURANCE GROUP	GLB 05.500% SEP 01 2035	1,600,000	1,599,728	1,623,024
	HARRIS CORPORATION	GLB 04.854% APR 27 2035	640,000	709,980	638,349
	HARRIS CORPORATION	GLB 05.054% APR 27 2045	630,000	703,601	603,112
	HARTFORD FINL SVCS GRP	06.100% OCT 01 2041	270,000	382,361	287,995
	HCA INC	COMPANY GUARNT 03.500% SEP 01 2030	40,000	38,420	38,466
	HCA INC	COMPANY GUARNT 05.125% JUN 15 2039	70,000	69,360	67,600
	HCA INC	COMPANY GUARNT 05.250% JUN 15 2049	3,480,000	3,838,664	3,145,120
	HCA INC	COMPANY GUARNT 05.500% JUN 15 2047	334,000	314,513	315,633
	HCA INC	COMPANY GUARNT 05.625% SEP 01 2028	20,000	22,350	20,616
	HCA INC	COMPANY GUARNT 07.500% NOV 06 2033	490,000	489,169	563,529
	HCA INC	COMPANY GUARNT GLB 03.500% JUL 15 2051	1,890,000	1,347,534	1,281,042
	HCA INC	COMPANY GUARNT GLB 04.625% MAR 15 2052	865,000	716,600	706,411
	HCA INC	COMPANY GUARNT GLB 05.900% JUN 01 2053	155,000	153,276	151,754
	HCA INC	COMPANY GUARNT GLB 05.950% SEP 15 2054	110,000	106,148	108,669
	HCA INC	COMPANY GUARNT GLB 06.000% APR 01 2054	790,000	785,442	785,378
	HCA INC	COMPANY GUARNT GLB 06.200% MAR 01 2055	2,110,000	2,119,136	2,150,385
	HCP INC	COMPANY GUARNT GLB 03.250% JUL 15 2026	117,000	116,890	116,431
	HCP INC	COMPANY GUARNT GLB 03.500% JUL 15 2029	133,000	132,431	129,271
	HESS CORP	GLB 04.300% APR 01 2027	838,000	922,884	841,545
	HESS CORP	GLB 05.600% FEB 15 2041	575,000	593,339	594,101
	HESS CORP	GLB 05.800% APR 01 2047	170,000	174,952	174,250
	HIGHWOODS REALTY LP	GLB 03.050% FEB 15 2030	100,000	94,171	93,112
	HOME DEPOT INC	GLB 01.375% MAR 15 2031	150,000	125,084	130,213
	HOME DEPOT INC	GLB 02.500% APR 15 2027	10,000	10,621	9,839
	HOME DEPOT INC	GLB 03.250% APR 15 2032	160,000	159,170	150,619
	HOME DEPOT INC	GLB 03.300% APR 15 2040	760,000	795,112	620,616
	HOME DEPOT INC	GLB 03.350% APR 15 2050	1,710,000	1,733,824	1,206,268
	HOME DEPOT INC	GLB 03.500% SEP 15 2056	370,000	343,187	257,920
	HOME DEPOT INC	GLB 03.625% APR 15 2052	235,000	174,812	171,517
	HOME DEPOT INC	GLB 03.900% JUN 15 2047	90,000	98,501	71,566
	HOME DEPOT INC	GLB 04.250% APR 01 2046	1,695,000	1,469,041	1,435,156
	HOME DEPOT INC	GLB 04.400% MAR 15 2045	230,000	257,536	199,674
	HOME DEPOT INC	GLB 04.500% DEC 06 2048	740,000	738,033	638,805
	HOME DEPOT INC	GLB 04.875% FEB 15 2044	390,000	445,524	364,326
	HOME DEPOT INC	GLB 05.300% JUN 25 2054	695,000	678,533	664,774
	HOME DEPOT INC	GLB 05.400% JUN 25 2064	145,000	143,519	138,576
	HONEYWELL INTERNATIONAL	05.700% MAR 15 2037	16,000	16,968	16,948
	HONEYWELL INTERNATIONAL	GLB 05.000% MAR 01 2035	990,000	986,278	1,008,355
	HONEYWELL INTERNATIONAL	GLB 05.250% MAR 01 2054	565,000	563,474	533,981
	HOUSEHOLD FINANCING CO	GLB 07.625% MAY 17 2032	200,000	264,810	215,496
	HOWMET AEROSPACE INC	GLB 04.550% NOV 15 2032	490,000	489,794	492,185
	HP ENTERPRISE CO	GLB 05.600% OCT 15 2054	270,000	249,202	250,155
	HP INC	GLB 06.100% APR 25 2035	325,000	323,967	343,285
	HPS CORPORATE LENDING FU	GLB 05.450% JAN 14 2028	2,449,000	2,435,250	2,475,131
	HSBC BANK USA NA	SUBD SER BKNT GLB 07.000% JAN 15 2039	2,100,000	2,763,659	2,449,503
	HSBC HOLDINGS PLC	GLB VAR%MAR 09 2034	240,000	242,470	261,007
	HUMANA INC	04.800% MAR 15 2047	470,000	440,769	398,616
	HUMANA INC	GLB 02.150% FEB 03 2032	180,000	159,466	156,028
	HUMANA INC	GLB 04.950% OCT 01 2044	30,000	31,483	26,475
	HUMANA INC	GLB 05.750% APR 15 2054	214,000	216,236	201,314
	HUMANA INC.	08.150% JUN 15 2038	170,000	233,902	205,601
	HUNTINGTON BANCSHARES	SUBORDINATED GLB VAR%NOV 18 2039	690,000	690,000	719,021
	IBM CORP	GLB 03.430% FEB 09 2052	2,410,000	2,036,304	1,648,223
	IBM CORP	GLB 04.150% MAY 15 2039	345,000	299,043	307,988
	IBM CORPORATION	07.125% DEC 01 2096	130,000	154,076	153,916
	IDAHO POWER CO	1ST MORTGAGE SER MTN 05.700% MAR 15 2055	975,000	967,512	970,759
	ILFC E-CAPITAL TRUST II	144A VAR% DEC 21 2065	520,000	518,889	446,919
	INDIANA MICHIGAN POWER	GLB 05.625% APR 01 2053	665,000	671,295	658,004
	INDIANA MICHIGAN POWER	SER L GLB 03.750% JUL 01 2047	445,000	380,782	340,745
	INDIANA UNIV HEALTH INC	SECURED 03.970% NOV 01 2048	550,000	550,000	438,949
	INDIANA UNIV HEALTH INC	SER 2021 02.852% NOV 01 2051	480,000	323,050	302,712
	ING US INC	COMPANY GUARNT GLB 05.700% JUL 15 2043	370,000	432,769	367,340
	INNOVIVA INC	2.125% 03/15/2028 DD 03/07/22	4,175,000	3,955,725	4,245,975
	INTEGER HOLDINGS CORP 144A	1.875% 03/15/2030 DD 03/18/25	8,125,000	8,149,088	7,499,375
	INTEL CORP	GLB 01.600% AUG 12 2028	240,000	239,510	225,214
	INTEL CORP	GLB 02.800% AUG 12 2041	530,000	529,518	370,184
	INTEL CORP	GLB 03.050% AUG 12 2051	80,000	79,734	49,194
	INTEL CORP	GLB 03.200% AUG 12 2061	350,000	348,667	199,622
	INTEL CORP	GLB 03.250% NOV 15 2049	1,805,000	1,185,770	1,153,106
	INTEL CORP	GLB 03.734% DEC 08 2047	2,437,000	2,087,102	1,734,145
	INTEL CORP	GLB 04.100% MAY 11 2047	690,000	524,743	521,592
	INTEL CORP	GLB 04.100% MAY 19 2046	255,000	184,574	195,480
	INTEL CORP	GLB 04.250% DEC 15 2042	730,000	591,032	591,847
	INTEL CORP	GLB 04.600% MAR 25 2040	710,000	629,297	633,228
	INTEL CORP	GLB 04.750% MAR 25 2050	1,720,000	1,602,065	1,403,692
	INTEL CORP	GLB 04.900% AUG 05 2052	1,111,000	940,944	920,319
	INTEL CORP	GLB 04.900% JUL 29 2045	250,000	216,593	215,605
	INTEL CORP	GLB 04.950% MAR 25 2060	50,000	53,064	40,700
	INTEL CORP	GLB 05.050% AUG 05 2062	392,000	345,484	318,367
	INTEL CORP	GLB 05.125% FEB 10 2030	330,000	327,568	338,276

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	INTEL CORP	GLB 05.150% FEB 21 2034	1,800,000	1,789,146	1,822,644
	INTEL CORP	GLB 05.625% FEB 10 2043	670,000	666,181	643,522
	INTEL CORP	GLB 05.700% FEB 10 2053	45,000	42,172	41,893
	INTERCONTINENTALEXCHANGE	GLB 03.000% JUN 15 2050	640,000	433,159	419,004
	INTERCONTINENTALEXCHANGE	GLB 04.600% MAR 15 2033	1,040,000	1,058,632	1,049,484
	INTERCONTINENTALEXCHANGE	GLB 04.950% JUN 15 2052	780,000	769,815	712,106
	INTERCONTINENTALEXCHANGE	GLB 05.200% JUN 15 2062	320,000	317,870	292,849
	INTERSTATE POWER & LIGHT	GLB 04.950% SEP 30 2034	927,000	929,704	922,884
	INTL BUSINESS MACH CORP	06.500% JAN 15 2028	200,000	236,684	209,942
	INTL FLAVOR & FRAGRANCES	GLB 04.375% JUN 01 2047	315,000	257,934	253,937
	INTL FLAVOR & FRAGRANCES	GLB 05.000% SEP 26 2048	901,000	774,786	796,763
	INTL FLAVORS & FRAG INC	144A 03.468% DEC 01 2050	25,000	16,388	17,129
	INVITATION HOMES OP	COMPANY GUARNT GLB 02.700% JAN 15 2034	800,000	614,912	683,680
	IONIS PHARMACEUTICALS INC	1.750% 06/15/2028 DD 06/12/23	6,025,000	6,851,452	9,569,507
	IONIS PHARMACEUTICALS INC 144A	0.000% 12/01/2030 DD 11/17/25	4,550,000	4,692,638	4,845,750
	IPALCO ENTERPRISES INC	GLB 04.250% MAY 01 2030	800,000	732,118	781,952
	ITRON INC	1.375% 07/15/2030 DD 06/21/24	1,150,000	1,168,191	1,162,224
	JACKSON NATL LIFE GLOBAL	SECURED 144A 04.600% OCT 01 2029	322,000	321,276	322,644
	JANE STREET GRP/JSG FIN	144A 06.125% NOV 01 2032	290,000	286,375	295,092
	JANE STREET GRP/JSG FIN	144A 06.750% MAY 01 2033	460,000	460,000	480,148
	JBS USA HOLD/FOOD GRP/CO	144A 06.375% APR 15 2066	540,000	533,914	537,667
	JBS USA SARL/FOOD/GRP	144A 06.375% FEB 25 2055	1,560,000	1,555,289	1,585,880
	JBT MAREL CORP	0.250% 05/15/2026 DD 05/28/21	6,350,000	6,215,988	6,484,620
	JBT MAREL CORP 144A	0.375% 09/15/2030 DD 09/09/25	950,000	950,326	983,725
	JERSEY CENTRAL PWR & LT	144A 02.750% MAR 01 2032	400,000	398,904	359,308
	JERSEY CENTRAL PWR & LT	144A 04.400% JAN 15 2031	200,000	199,574	199,276
	JOHNSON & JOHNSON	GLB 02.250% SEP 01 2050	190,000	190,148	112,018
	JOHNSON & JOHNSON	GLB 03.400% JAN 15 2038	499,000	481,038	438,516
	JOHNSON & JOHNSON	GLB 03.500% JAN 15 2048	610,000	610,960	469,218
	JOHNSON & JOHNSON	GLB 03.625% MAR 03 2037	860,000	835,956	781,534
	JOHNSON & JOHNSON	GLB 03.750% MAR 03 2047	265,000	226,204	213,643
	JPMORGAN CHASE & CO	GLB 05.600% JUL 15 2041	1,175,000	1,391,877	1,224,796
	JPMORGAN CHASE & CO	GLB 06.400% MAY 15 2038	3,940,000	4,306,620	4,450,742
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2028	400,000	399,836	407,956
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2031	5,000,000	5,000,000	4,657,650
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2031	901,000	901,000	930,264
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2036	1,070,000	1,070,000	1,122,601
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2041	1,705,000	1,705,000	1,338,664
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2042	1,610,000	1,192,016	1,250,567
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2051	2,074,000	1,627,102	1,408,433
	JPMORGAN CHASE & CO	GLB VAR%APR 23 2029	7,000,000	7,851,480	6,993,280
	JPMORGAN CHASE & CO	GLB VAR%APR 26 2028	400,000	391,316	401,628
	JPMORGAN CHASE & CO	GLB VAR%DEC 05 2029	3,920,000	4,083,423	3,960,376
	JPMORGAN CHASE & CO	GLB VAR%FEB 22 2048	750,000	782,264	636,615
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2029	40,000	40,000	39,620
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2030	1,100,000	1,100,000	1,127,170
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2035	1,700,000	1,720,196	1,761,914
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2049	960,000	1,082,489	764,371
	JPMORGAN CHASE & CO	GLB VAR%JUL 22 2035	10,000	10,308	10,317
	JPMORGAN CHASE & CO	GLB VAR%JUL 25 2028	1,000,000	1,000,000	1,012,860
	JPMORGAN CHASE & CO	GLB VAR%JUN 01 2029	5,000,000	4,944,270	4,774,550
	JPMORGAN CHASE & CO	GLB VAR%JUN 01 2034	11,350,000	11,643,522	11,792,763
	JPMORGAN CHASE & CO	GLB VAR%JUN 14 2030	1,320,000	1,320,000	1,335,365
	JPMORGAN CHASE & CO	GLB VAR%MAR 24 2031	3,800,000	4,437,070	3,833,022
	JPMORGAN CHASE & CO	GLB VAR%NOV 08 2032	1,730,000	1,387,598	1,561,152
	JPMORGAN CHASE & CO	GLB VAR%NOV 15 2048	858,000	770,072	690,252
	JPMORGAN CHASE & CO	GLB VAR%NOV 19 2041	1,000	911	719
	JPMORGAN CHASE & CO	GLB VAR%NOV 29 2045	180,000	176,384	182,743
	JPMORGAN CHASE & CO	GLB VAR%OCT 22 2031	3,000,000	3,000,000	2,990,910
	JPMORGAN CHASE & CO	GLB VAR%OCT 22 2036	1,490,000	1,490,000	1,479,510
	JPMORGAN CHASE & CO	GLB VAR%OCT 23 2034	300,000	300,000	329,382
	JPMORGAN CHASE & CO	SUBORDINATED 04.950% JUN 01 2045	1,397,000	1,479,694	1,316,044
	JPMORGAN CHASE & CO	SUBORDINATED 05.625% AUG 16 2043	1,440,000	1,706,575	1,479,053
	JPMORGAN CHASE & CO	SUBORDINATED GLB VAR%JUL 23 2036	2,235,000	2,241,637	2,311,996
	JPMORGAN CHASE & CO	SUBORDINATED GLB VAR%MAY 13 2031	875,000	875,000	825,440
	JPMORGAN CHASE & CO	SUBORDINATED GLB VAR%SEP 14 2033	2,900,000	2,900,000	3,065,851
	KAISER FOUNDATION HOSPIT	COMP GUARNT SER 2019 03.266% NOV 01 2049	1,020,000	799,595	711,205
	KAISER FOUNDATION HOSPIT	COMPANY GUARNT 03.150% MAY 01 2027	800,000	797,080	793,448
	KAISER FOUNDATION HOSPIT	COMPANY GUARNT 04.150% MAY 01 2047	510,000	435,214	424,208
	KAISER FOUNDATION HOSPIT	SER 2021 03.002% JUN 01 2051	380,000	266,373	248,535
	KANSAS CITY POWER & LT	MORTGAGE GLB 04.200% MAR 15 2048	110,000	100,038	89,899
	KENTUCKY UTILITIES CO	1ST MORTGAGE 04.375% OCT 01 2045	698,000	760,005	590,452
	KENTUCKY UTILITIES CO	1ST MORTGAGE GLB 05.850% AUG 15 2055	540,000	541,645	544,169
	KENTUCKY UTILITIES CO	FMTG SER KENT GLB 05.450% APR 15 2033	1,900,000	1,895,668	1,992,891
	KENVUE INC	COMPANY GUARNT GLB 04.900% MAR 22 2033	270,000	269,399	275,511
	KENVUE INC	COMPANY GUARNT GLB 05.100% MAR 22 2043	190,000	187,338	182,430
	KENVUE INC	COMPANY GUARNT GLB 05.200% MAR 22 2063	800,000	725,088	725,576
	KENVUE INC	GLB 05.050% MAR 22 2053	280,000	278,202	255,158
	KEURIG DR PEPPER INC	COMPANY GUARNT GLB 03.350% MAR 15 2051	527,000	334,410	353,543
	KILROY REALTY LP	COMPANY GUARNT 02.650% NOV 15 2033	115,000	88,942	94,351
	KILROY REALTY LP	COMPANY GUARNT 03.050% FEB 15 2030	300,000	279,360	278,952
	KILROY REALTY LP	COMPANY GUARNT 04.750% DEC 15 2028	1,400,000	1,261,834	1,407,112
	KILROY REALTY LP	COMPANY GUARNT GLB 05.875% OCT 15 2035	465,000	460,839	467,130
	KILROY REALTY LP	COMPANY GUARNT GLB 06.250% JAN 15 2036	845,000	856,748	873,392
	KIMBERLY-CLARK CORP	03.900% MAY 04 2047	250,000	256,630	196,377
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.000% AUG 15 2042	2,375,000	2,185,708	2,176,284
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.000% MAR 01 2043	2,000,000	1,996,225	1,817,420
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.400% SEP 01 2044	255,000	229,492	240,926
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.500% MAR 01 2044	485,000	455,057	464,625
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.625% SEP 01 2041	935,000	951,306	921,592
	KINDER MORGAN ENER PART	COMPANY GUARNT 06.375% MAR 01 2041	979,000	1,078,571	1,045,523
	KINDER MORGAN ENER PART	COMPANY GUARNT 06.550% SEP 15 2040	120,000	144,295	130,040
	KINDER MORGAN ENER PART	COMPANY GUARNT SER MTN 06.950% JAN 15 2038	5,164,000	5,326,304	5,800,463
	KINDER MORGAN INC	COMP GUARNT SER GMTN 07.750% JAN 15 2032	70,000	90,465	81,194
	KINDER MORGAN INC	COMP GUARNT SER GMTN 07.800% AUG 01 2031	2,200,000	2,780,240	2,547,380
	KINDER MORGAN INC	COMPANY GUARNT GLB 03.600% FEB 15 2051	525,000	407,020	367,337
	KINDER MORGAN INC	COMPANY GUARNT GLB 05.200% MAR 01 2048	515,000	528,541	470,169
	KINDER MORGAN INC/DELAWA	COMPANY GUARNT 05.550% JUN 01 2045	30,000	37,571	29,005

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	KINDER MORGAN INC/DELAWA	COMPANY GUARNT GLB 05.050% FEB 15 2046	285,000	244,664	256,238
	KITE REALTY GROUP LP 144A	0.750% 04/01/2027 DD 03/22/21	4,950,000	4,969,949	5,206,905
	KKR GROUP FINANCE CO	COMPANY GUARNT 144A 03.250% DEC 15 2051	270,000	269,125	179,145
	KKR GROUP FINANCE CO III	COMPANY GUARNT 144A 05.125% JUN 01 2044	870,000	930,993	812,667
	KRAFT FOODS GROUP INC	COMPANY GUARNT GLB 05.000% JUN 04 2042	240,000	249,628	220,224
	KRAFT FOODS GROUP INC	COMPANY GUARNT GLB 06.500% FEB 09 2040	415,000	509,257	447,138
	KRAFT FOODS GROUP INC	COMPANY GUARNT GLB 06.875% JAN 26 2039	965,000	1,078,620	1,077,972
	KRAFT HEINZ FOODS CO	COMPANY GUARNT GLB 05.200% JUL 15 2045	520,000	546,345	476,845
	KROGER CO	GLB 05.000% SEP 15 2034	510,000	508,710	512,815
	KROGER CO	GLB 05.500% SEP 15 2054	370,000	368,476	352,351
	KROGER CO	GLB 05.650% SEP 15 2064	370,000	361,530	352,943
	KROGER CO/THE	GLB 05.150% AUG 01 2043	810,000	769,071	759,869
	L3HARRIS TECH INC	GLB 05.600% JUL 31 2053	90,000	89,715	89,281
	LACLEDE GROUP INC	GLB 04.700% AUG 15 2044	600,000	599,430	513,936
	LANTHEUS HOLDINGS INC	2.625% 12/15/2027 DD 12/08/22	3,625,000	4,262,076	4,148,813
	LAS VEGAS SANDS CORP	03.900% AUG 08 2029	50,000	46,125	48,734
	LAS VEGAS SANDS CORP	GLB 05.625% JUN 15 2028	1,010,000	1,009,243	1,035,553
	LAS VEGAS SANDS CORP	GLB 06.000% AUG 15 2029	320,000	319,530	334,006
	LAS VEGAS SANDS CORP	GLB 06.000% JUN 14 2030	60,000	59,933	62,875
	LBJ INFRASTRUCTURE GROUP	144A 03.797% DEC 31 2057	515,000	430,386	360,464
	LCI INDUSTRIES	1.125% 05/15/2026 DD 05/13/21	950,000	927,892	932,900
	LEHMAN BROTH HLD INC	05.857% PERPETUAL	2,410,000	2,272,893	241
	LEXINGTON REALTY TRUST	COMPANY GUARNT GLB 02.700% SEP 15 2030	337,000	342,244	309,032
	LIGAND PHARMACEUTICALS IN 144A	0.750% 10/01/2030 DD 08/14/25	7,500,000	8,121,903	8,781,750
	LIVE NATION ENTERTAINMENT 144A	2.875% 10/15/2031 DD 10/10/25	2,900,000	2,900,348	2,849,250
	LIVE NATION ENTERTAINMENT INC	3.125% 01/15/2029 DD 01/12/23	3,200,000	3,226,893	4,649,600
	LOCKHEED MARTIN CORP	GLB 02.800% JUN 15 2050	910,000	678,249	576,012
	LOCKHEED MARTIN CORP	GLB 03.800% MAR 01 2045	405,000	320,679	324,798
	LOCKHEED MARTIN CORP	GLB 03.900% JUN 15 2032	950,000	902,840	930,630
	LOCKHEED MARTIN CORP	GLB 04.070% DEC 15 2042	2,310,000	2,138,484	1,973,410
	LOCKHEED MARTIN CORP	GLB 04.090% SEP 15 2052	389,000	348,019	308,298
	LOCKHEED MARTIN CORP	GLB 04.150% JUN 15 2053	1,665,000	1,556,969	1,330,668
	LOCKHEED MARTIN CORP	GLB 04.300% JUN 15 2062	1,422,000	1,299,601	1,122,029
	LOCKHEED MARTIN CORP	GLB 04.500% MAY 15 2036	680,000	743,597	666,529
	LOCKHEED MARTIN CORP	GLB 04.850% SEP 15 2041	200,000	222,886	185,222
	LOCKHEED MARTIN CORP	GLB 05.200% FEB 15 2055	765,000	737,489	720,362
	LOCKHEED MARTIN CORP	GLB 05.200% FEB 15 2064	60,000	61,628	55,582
	LOUISVILLE GAS & ELEC	1ST MORTGAGE GLB 04.250% APR 01 2049	95,000	101,881	77,601
	LOUISVILLE GAS & ELEC	1ST MORTGAGE SER . GLB 05.850% AUG 15 2055	390,000	390,827	392,843
	LOUISVILLE GAS & ELEC	1ST MORTGAGE SER LOU GLB 05.450% APR 15 2033	1,900,000	1,895,668	1,986,260
	LOWE'S COS INC	GLB 03.000% OCT 15 2050	860,000	867,709	545,111
	LOWE'S COS INC	GLB 04.250% SEP 15 2044	37,000	39,086	30,036
	LOWE'S COS INC	GLB 04.500% APR 15 2030	30,000	29,855	30,380
	LUMINAR TECHNOLOGIES INC 144A	1.250% 12/15/2026 DD 12/17/21	275,000	233,111	16,500
	LYB INT FINANCE III	COMPANY GUARNT GLB 03.625% APR 01 2051	100,000	68,166	64,443
	LYB INT FINANCE III	COMPANY GUARNT GLB 04.200% MAY 01 2050	1,590,000	1,460,823	1,135,292
	LYB INT FINANCE III	COMPANY GUARNT GLB 04.200% OCT 15 2049	410,000	311,767	294,105
	LYB INT FINANCE III	COMPANY GUARNT GLB 05.875% JAN 15 2036	685,000	680,061	681,787
	LYFT INC	0.625% 03/01/2029 DD 02/27/24	1,725,000	2,243,018	2,073,623
	M&T BANK CORPORATION	SER MTN VAR%JAN 16 2036	2,980,000	2,948,814	3,028,127
	MARATHON PETROLEUM CORP	GLB 04.500% APR 01 2048	474,000	421,063	381,485
	MARATHON PETROLEUM CORP	GLB 04.750% SEP 15 2044	150,000	165,786	128,213
	MARATHON PETROLEUM CORP	GLB 05.000% SEP 15 2054	370,000	284,896	309,228
	MARATHON PETROLEUM CORP	GLB 06.500% MAR 01 2041	150,000	180,746	159,650
	MARRIOTT INTERNATIONAL	SER X GLB 04.000% APR 15 2028	3,600,000	3,742,051	3,605,112
	MARRIOTT VACATIONS WORLDWIDE C	3.250% 12/15/2027 DD 12/08/22	2,300,000	2,034,628	2,185,000
	MARS INC	144A 05.000% MAR 01 2032	170,000	169,657	175,226
	MARS INC	144A 05.200% MAR 01 2035	3,990,000	4,048,206	4,101,042
	MARS INC	144A 05.650% MAY 01 2045	5,045,000	5,034,730	5,085,461
	MARS INC	144A 05.700% MAY 01 2055	2,045,000	2,037,214	2,037,086
	MARS INC	144A 05.800% MAY 01 2065	310,000	309,080	311,079
	MARS INC	COMPANY GUARNT 144A 03.200% APR 01 2030	300,000	299,115	288,486
	MARS INC	COMPANY GUARNT 144A 03.600% APR 01 2034	230,000	229,154	212,239
	MARS INC	COMPANY GUARNT 144A 03.875% APR 01 2039	1,110,000	1,065,317	973,670
	MARS INC	COMPANY GUARNT 144A 03.950% APR 01 2049	80,000	80,866	63,106
	MARS INC	COMPANY GUARNT 144A 04.200% APR 01 2059	400,000	397,388	311,264
	MARSH & MCLENNAN COS INC	GLB 04.200% MAR 01 2048	200,000	164,784	164,516
	MARSH & MCLENNAN COS INC	GLB 05.000% MAR 15 2035	1,705,000	1,680,346	1,727,114
	MARSH & MCLENNAN COS INC	GLB 05.450% MAR 15 2053	80,000	79,236	77,618
	MARVELL TECHNOLOGY INC	COMPANY GUARNT GLB 02.450% APR 15 2028	5,000,000	5,049,000	4,815,300
	MASS INSTITUTE OF TECH	03.067% APR 01 2052	125,000	82,318	82,513
	MASS INSTITUTE OF TECH	05.618% JUN 01 2055	1,860,000	1,863,728	1,908,862
	MASS INSTITUTE OF TECH	GLB 05.600% JUL 01 2111	970,000	1,545,529	967,517
	MASS INSTITUTE OF TECH	SER G 02.294% JUL 01 2051	265,000	153,228	150,915
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 03.375% APR 15 2050	920,000	935,064	621,902
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 04.900% APR 01 2077	210,000	221,928	168,909
	MASTERCARD INC	GLB 02.950% MAR 15 2051	340,000	336,780	223,244
	MASTERCARD INC	GLB 03.850% MAR 26 2050	2,240,000	2,678,192	1,753,562
	MAYO CLINIC	SER 2013 04.000% NOV 15 2047	20,000	20,863	16,188
	MCDONALD'S CORP	SER MTN 03.625% MAY 01 2043	565,000	438,915	447,192
	MCDONALD'S CORP	SER MTN 04.875% DEC 09 2045	480,000	520,978	437,429
	MCDONALD'S CORP	SER MTN GLB 03.500% JUL 01 2027	30,000	34,109	29,837
	MCDONALD'S CORP	SER MTN GLB 03.500% MAR 01 2027	150,000	155,120	149,310
	MCDONALD'S CORP	SER MTN GLB 03.600% JUL 01 2030	30,000	29,780	29,437
	MCDONALD'S CORP	SER MTN GLB 03.625% SEP 01 2049	20,000	22,034	14,718
	MCDONALD'S CORP	SER MTN GLB 03.800% APR 01 2028	230,000	231,226	229,710
	MCDONALD'S CORP	SER MTN GLB 04.200% APR 01 2050	560,000	612,294	451,254
	MCDONALD'S CORP	SER MTN GLB 04.450% MAR 01 2047	260,000	259,574	222,396
	MCDONALD'S CORP	SER MTN GLB 04.450% SEP 01 2048	910,000	905,328	770,433
	MDC HOLDINGS INC	COMPANY GUARNT 06.000% JAN 15 2043	160,000	158,730	149,298
	MERCK & CO INC	COMPANY GUARNT GLB 05.700% SEP 15 2055	1,700,000	1,694,883	1,717,102
	MERCK & CO INC	COMPANY GUARNT GLB 05.850% JUN 30 2039	275,000	300,490	294,533
	MERCK & CO INC	GLB 01.450% JUN 24 2030	430,000	426,306	384,510
	MERCK & CO INC	GLB 02.350% JUN 24 2040	490,000	485,125	353,001
	MERCK & CO INC	GLB 02.450% JUN 24 2050	780,000	628,026	456,074
	MERCK & CO INC	GLB 02.750% DEC 10 2051	2,553,000	1,791,301	1,579,847
	MERCK & CO INC	GLB 02.900% DEC 10 2061	1,593,000	920,722	925,883
	MERCK & CO INC	GLB 05.500% MAR 15 2046	1,910,000	1,906,925	1,902,761

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	MERCK & CO INC	GLB 05.550% DEC 04 2055	1,435,000	1,429,989	1,415,828
	MERCK & CO INC	GLB 05.700% DEC 04 2065	2,685,000	2,683,631	2,656,217
	META PLATFORMS INC	GLB 04.600% NOV 15 2032	1,370,000	1,369,890	1,381,015
	META PLATFORMS INC	GLB 04.650% AUG 15 2062	1,206,000	1,066,621	974,195
	META PLATFORMS INC	GLB 04.750% AUG 15 2034	450,000	449,145	453,690
	META PLATFORMS INC	GLB 04.875% NOV 15 2035	350,000	349,937	349,531
	META PLATFORMS INC	GLB 05.400% AUG 15 2054	780,000	779,008	725,650
	META PLATFORMS INC	GLB 05.500% NOV 15 2045	3,610,000	3,595,378	3,505,382
	META PLATFORMS INC	GLB 05.550% AUG 15 2064	2,580,000	2,516,024	2,393,208
	META PLATFORMS INC	GLB 05.600% MAY 15 2053	730,000	730,949	698,727
	META PLATFORMS INC	GLB 05.750% MAY 15 2063	1,096,000	1,096,806	1,052,598
	META PLATFORMS INC	GLB 05.750% NOV 15 2065	9,940,000	9,906,088	9,477,790
	META PLATFORMS INC	SER . GLB 05.625% NOV 15 2055	7,250,000	7,236,140	6,958,333
	METLIFE CAPITAL TRUST IV	JR SUBORDINATED 144A 07.875% DEC 15 2037	150,000	148,619	165,825
	METLIFE INC	GLB 04.050% MAR 01 2045	40,000	33,349	33,083
	METLIFE INC	GLB 04.125% AUG 13 2042	40,000	33,894	34,105
	METLIFE INC	GLB 05.875% FEB 06 2041	765,000	805,023	803,395
	METLIFE INC	SENIOR UNSECURED 05.000% JUL 15 2052	390,000	361,802	356,421
	METLIFE INC	X TO FLT JR SUB DEB 06.400% DEC 15 2036	1,510,000	1,655,928	1,584,277
	MICROCHIP TECHNOLOGY INC	0.750% 06/01/2030 DD 05/31/24	4,200,000	4,185,188	4,116,420
	MICRON TECHNOLOGY INC	GLB 05.300% JAN 15 2031	310,000	309,783	321,104
	MICRON TECHNOLOGY INC	GLB 05.875% FEB 09 2033	290,000	283,741	308,456
	MICRON TECHNOLOGY INC	GLB 06.050% NOV 01 2035	380,000	379,620	405,422
	MICROSOFT CORP	GLB 02.525% JUN 01 2050	4,435,000	2,709,231	2,707,789
	MICROSOFT CORP	GLB 02.921% MAR 17 2052	20,000	9,143	13,101
	MICROSOFT CORP	GLB 03.450% AUG 08 2036	24,000	23,900	21,917
	MICROSOFT CORP	GLB 03.950% AUG 08 2056	20,000	16,259	15,705
	MICROSOFT CORP	GLB 04.500% JUN 15 2047	180,000	162,257	161,392
	MIDAMERICAN ENERGY CO	1ST MORTGAGE 03.950% AUG 01 2047	200,000	201,716	158,318
	MIDAMERICAN ENERGY CO	1ST MORTGAGE 04.800% SEP 15 2043	1,080,000	1,120,918	982,087
	MIDAMERICAN ENERGY CO	1ST MORTGAGE GLB 04.250% JUL 15 2049	880,000	830,306	720,738
	MIDAMERICAN ENERGY CO	1ST MORTGAGE GLB 05.300% FEB 01 2055	2,175,000	2,165,778	2,060,747
	MIDAMERICAN ENERGY CO	1ST MORTGAGE GLB 05.850% SEP 15 2054	779,000	830,193	801,365
	MIDAMERICAN ENERGY HLDGS	GLB 05.150% NOV 15 2043	4,775,000	5,426,477	4,584,669
	MIDAMERICAN ENERGY HLDGS	GLB 06.125% APR 01 2036	3,642,000	4,175,411	3,949,749
	MID-ATLANTIC INTERSTATE	144A 04.100% MAY 15 2028	900,000	986,022	900,612
	MIDCAP FINANCIAL	144A 05.625% JAN 15 2030	300,000	300,000	280,998
	MIDCAP FINANCIAL ISSR TR	144A 05.370% APR 15 2029	1,750,000	1,750,000	1,750,000
	MIDCAP FINL ISSUER TR	144A VAR%JAN 15 2056	1,130,000	1,130,000	1,130,000
	MILLROSE PROPERTIES INC	COMPANY GUARNT 144A 06.250% SEP 15 2032	110,000	110,000	110,988
	MILLROSE PROPERTIES INC	COMPANY GUARNT 144A 06.375% AUG 01 2030	390,000	390,000	399,056
	MISSISSIPPI POWER CO	SER 12-A 04.250% MAR 15 2042	710,000	698,929	608,513
	MKS INC	1.250% 06/01/2030 DD 05/16/24	4,150,000	4,229,757	5,293,325
	MNLEHMAN BRTHRS HLDGRR	BONDS 00.000% SEP 27 2027	100,000	-	10
	MNLEHMAN BRTHRS HLDGRR	ZERO% DEC 30 2016	900,000	-	90
	MOLSON COORS BREWING CO	COMPANY GUARNT GLB 03.000% JUL 15 2026	3,500,000	3,142,160	3,480,715
	MOLSON COORS BREWING CO	COMPANY GUARNT GLB 04.200% JUL 15 2046	434,000	345,009	348,433
	MONDELEZ INTERNATIONAL	GLB 02.625% SEP 04 2050	300,000	298,332	179,001
	MORGAN STANLEY	GLB 04.300% JAN 27 2045	2,085,000	1,762,302	1,804,442
	MORGAN STANLEY	GLB 06.375% JUL 24 2042	130,000	175,375	144,681
	MORGAN STANLEY	GLB VAR%APR 17 2031	1,582,000	1,606,213	1,631,153
	MORGAN STANLEY	GLB VAR%APR 17 2036	657,000	657,000	689,633
	MORGAN STANLEY	GLB VAR%APR 18 2030	1,200,000	1,200,000	1,250,196
	MORGAN STANLEY	GLB VAR%APR 19 2035	400,000	400,000	425,064
	MORGAN STANLEY	GLB VAR%APR 22 2042	430,000	430,000	336,909
	MORGAN STANLEY	GLB VAR%JAN 15 2031	2,429,000	2,429,000	2,505,489
	MORGAN STANLEY	GLB VAR%JAN 16 2030	1,500,000	1,500,000	1,539,855
	MORGAN STANLEY	GLB VAR%JAN 18 2035	500,000	516,935	519,740
	MORGAN STANLEY	GLB VAR%JUL 19 2030	3,000,000	3,029,100	3,075,870
	MORGAN STANLEY	GLB VAR%JUL 19 2035	70,000	71,943	72,058
	MORGAN STANLEY	GLB VAR%JUL 20 2033	1,000,000	1,000,000	1,014,400
	MORGAN STANLEY	GLB VAR%MAY 04 2027	11,000,000	10,872,070	10,904,300
	MORGAN STANLEY	GLB VAR%NOV 19 2055	8,114,000	8,002,681	8,020,202
	MORGAN STANLEY	GLB VAR%OCT 18 2030	1,500,000	1,500,000	1,518,150
	MORGAN STANLEY	SER GMTN GLB VAR%JAN 22 2031	810,000	810,000	759,780
	MORGAN STANLEY	SER GMTN GLB VAR%JAN 23 2030	904,000	904,000	909,008
	MORGAN STANLEY	SER GMTN GLB VAR%JAN 24 2029	5,830,000	5,649,650	5,797,061
	MORGAN STANLEY	SER GMTN GLB VAR%MAR 24 2051	230,000	250,305	230,000
	MORGAN STANLEY	SER I GLB VAR%OCT 22 2036	3,045,000	3,045,000	3,018,052
	MORGAN STANLEY	SER MTN 04.375% JAN 22 2047	1,160,000	1,013,631	1,001,567
	MORGAN STANLEY	SER MTN GLB FLT% APR 13 2028	5,400,000	5,400,000	5,421,816
	MORGAN STANLEY	SER MTN GLB VAR%APR 01 2031	2,017,000	2,017,000	1,959,758
	MORGAN STANLEY	SER MTN GLB VAR%APR 13 2028	1,200,000	1,200,000	1,223,628
	MORGAN STANLEY	SER MTN GLB VAR%APR 21 2034	2,300,000	2,306,831	2,367,988
	MORGAN STANLEY	SER MTN GLB VAR%JUL 21 2034	2,118,000	2,118,000	2,203,398
	MORGAN STANLEY	SER MTN VAR%OCT 20 2032	2,010,000	2,039,183	1,802,689
	MORGAN STANLEY	SUBORDINATED GLB VAR%SEP 16 2036	490,000	490,000	430,862
	MORGAN STANLEY PVT BANK	VAR%JUL 18 2031	3,504,000	3,504,000	3,552,005
	MOTIVA ENTERPRISES LLC	144A 06.850% JAN 15 2040	635,000	710,102	688,105
	MP MATERIALS CORP 144A	3.000% 03/01/2030 DD 03/07/24	1,700,000	1,660,470	4,238,950
	MPLX LP	GLB 04.500% APR 15 2038	778,000	762,031	709,365
	MPLX LP	GLB 04.700% APR 15 2048	190,000	149,500	157,913
	MPLX LP	GLB 04.800% FEB 15 2029	70,000	70,307	71,046
	MPLX LP	GLB 04.950% MAR 14 2052	45,000	36,135	37,827
	MPLX LP	GLB 05.200% MAR 01 2047	470,000	502,390	419,997
	MPLX LP	GLB 05.400% SEP 15 2035	367,000	368,331	369,730
	MPLX LP	GLB 05.500% FEB 15 2049	1,000,000	975,770	918,300
	MPLX LP	GLB 05.650% MAR 01 2053	175,000	166,012	162,286
	MPLX LP	GLB 05.950% APR 01 2055	640,000	618,148	617,299
	MPLX LP	GLB 06.200% SEP 15 2055	220,000	216,141	218,130
	MSCI INC	COMPANY GUARNT 144A 03.250% AUG 15 2033	300,000	241,050	269,025
	MSCI INC	GLB 05.150% MAR 15 2036	243,000	240,528	241,221
	MYLAN INC	COMPANY GUARNT GLB 05.200% APR 15 2048	316,000	252,465	256,766
	MYLAN NV	COMPANY GUARNT GLB 03.950% JUN 15 2026	61,000	61,986	60,862
	NARRAGANSETT ELECTRIC	144A 05.638% MAR 15 2040	200,000	197,232	204,266
	NASDAQ INC	GLB 06.100% JUN 28 2063	351,000	346,102	368,153
	NATIONAL RURAL UTIL COOP	COLLATERAL TRUST GLB 04.023% NOV 01 2032	216,000	248,505	209,734
	NATURE CONSERVANCY (THE)	SER A 03.957% MAR 01 2052	225,000	229,424	175,509

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	NBCUNIVERSAL MEDIA LLC	COMPANY GUARNT GLB 04.450% JAN 15 2043	495,000	462,806	420,795
	NESTLE HOLDINGS INC	COMP GUARNT SER 144A 04.000% SEP 24 2048	480,000	473,554	390,245
	NESTLE HOLDINGS INC	COMPANY GUARNT 144A 02.500% SEP 14 2041	1,085,000	754,379	775,081
	NETFLIX INC	GLB 05.400% AUG 15 2054	181,000	183,548	175,400
	NEVADA POWER CO	GENL REF MORT GLB 06.000% MAR 15 2054	215,000	217,006	220,287
	NEVADA POWER CO	GENL REF MORT SER EE 03.125% AUG 01 2050	360,000	362,963	234,475
	NEVADA POWER CO	GENL REF MORT SER GG 05.900% MAY 01 2053	620,000	591,672	623,286
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 03.750% MAY 15 2050	400,000	397,556	296,476
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 04.450% MAY 15 2069	195,000	225,241	151,905
	NEXTERA ENERGY CAPITAL	COMPANY GUARNT GLB 05.550% MAR 15 2054	2,600,000	2,590,250	2,511,340
	NEXTERA ENERGY CAPITAL HOLDING	3.000% 03/01/2027 DD 03/01/24	22,700,000	26,544,827	28,170,700
	NIAGARA MOHAWK POWER	144A 03.025% JUN 27 2050	230,000	230,690	146,749
	NIKE INC	GLB 02.750% MAR 27 2027	30,000	32,663	29,662
	NIKE INC	GLB 02.850% MAR 27 2030	590,000	589,133	562,748
	NIKE INC	GLB 03.250% MAR 27 2040	290,000	288,185	235,379
	NIKE INC	GLB 03.375% MAR 27 2050	360,000	381,428	257,069
	NISOURCE FINANCE CORP	05.800% FEB 01 2042	150,000	174,177	150,891
	NISOURCE FINANCE CORP	GLB 03.490% MAY 15 2027	5,000,000	4,999,200	4,967,600
	NISOURCE INC	GLB 02.950% SEP 01 2029	1,730,000	1,729,096	1,660,022
	NISSAN MOTOR ACCEPTANCE	144A 02.000% MAR 09 2026	900,000	906,530	894,159
	NORDSTROM INC	GLB 05.000% JAN 15 2044	6,675,000	5,602,576	4,993,367
	NORFOLK SOUTHERN CORP	GLB 02.900% AUG 25 2051	4,300,000	4,265,858	2,701,346
	NORFOLK SOUTHERN CORP	GLB 03.400% NOV 01 2049	4,515,000	5,058,155	3,190,164
	NORFOLK SOUTHERN CORP	GLB 04.800% AUG 15 2043	2,800,000	3,074,820	2,513,336
	NORFOLK SOUTHERN CORP	GLB 04.837% OCT 01 2041	750,000	848,040	706,965
	NORFOLK SOUTHERN CORP	GLB 05.950% MAR 15 2064	390,000	388,912	399,036
	NORTHERN STATES PWR-MINN	1ST MORTGAGE GLB 05.050% MAY 15 2035	460,000	459,669	468,689
	NORTHERN STATES PWR-MINN	1ST MORTGAGE GLB 05.650% MAY 15 2055	850,000	845,359	852,856
	NORTHROP GRUMMAN CORP	GLB 03.250% JAN 15 2028	570,000	569,698	562,687
	NORTHROP GRUMMAN CORP	GLB 04.030% OCT 15 2047	3,149,000	2,824,508	2,529,434
	NORTHROP GRUMMAN CORP	GLB 04.750% JUN 01 2043	527,000	510,575	485,536
	NORTHROP GRUMMAN CORP	GLB 04.950% MAR 15 2053	60,000	53,883	54,072
	NORTHROP GRUMMAN CORP	GLB 05.150% MAY 01 2040	895,000	877,636	889,290
	NORTHROP GRUMMAN CORP	GLB 05.250% MAY 01 2050	420,000	586,551	396,354
	NORTHROP GRUMMAN CORP	SER * GLB 07.750% FEB 15 2031	10,000	14,453	11,524
	NORTHWELL HEALTHCARE INC	SECURED 04.260% NOV 01 2047	350,000	353,247	287,378
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03.450% MAR 30 2051	80,000	79,722	55,774
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03.625% SEP 30 2059	50,000	49,868	34,703
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03.850% SEP 30 2047	1,270,000	1,267,898	986,282
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 06.170% MAY 29 2055	300,000	299,976	318,393
	NOVANT HEALTH INC	03.168% NOV 01 2051	585,000	370,386	389,663
	NOVARTIS CAPITAL CORP	COMPANY GUARNT GLB 03.700% SEP 21 2042	360,000	286,693	298,674
	NRG ENERGY INC	144A 05.407% OCT 15 2035	670,000	669,993	669,290
	NRG ENERGY INC	144A 05.750% JAN 15 2034	140,000	140,000	141,424
	NRG ENERGY INC	144A 06.000% JAN 15 2036	1,100,000	1,100,000	1,114,564
	NSTAR ELECTRIC CO	GLB 04.550% JUN 01 2052	75,000	62,799	63,481
	NUTANIX INC	0.500% 12/15/2029 DD 12/16/24	7,750,000	7,600,366	7,474,875
	NUVEEN LLC	144A 05.850% APR 15 2034	2,390,000	2,402,643	2,513,300
	NVIDIA CORP	GLB 03.700% APR 01 2060	670,000	730,573	489,308
	NVR INC	GLB 03.000% MAY 15 2030	700,000	758,464	662,543
	NYU HOSPITALS CENTER	SECURED 04.784% JUL 01 2044	2,017,000	2,017,000	1,841,138
	OCCIDENTAL PETROLEUM COR	GLB 03.000% FEB 15 2027	30,000	29,909	29,651
	OCCIDENTAL PETROLEUM COR	GLB 03.200% AUG 15 2026	610,000	614,264	605,004
	OCCIDENTAL PETROLEUM COR	GLB 03.500% AUG 15 2029	200,000	200,539	193,032
	OCCIDENTAL PETROLEUM COR	GLB 04.400% APR 15 2046	60,000	59,445	47,389
	OCCIDENTAL PETROLEUM COR	GLB 04.400% AUG 15 2049	5,685,000	5,889,970	4,256,644
	OCCIDENTAL PETROLEUM COR	GLB 04.625% JUN 15 2045	320,000	280,873	258,218
	OCCIDENTAL PETROLEUM COR	GLB 06.050% OCT 01 2054	455,000	442,416	435,185
	OCCIDENTAL PETROLEUM COR	GLB 06.200% MAR 15 2040	460,000	451,555	467,112
	OCCIDENTAL PETROLEUM COR	GLB 06.450% SEP 15 2036	160,000	193,686	170,517
	OCCIDENTAL PETROLEUM COR	GLB 06.600% MAR 15 2046	1,960,000	1,995,756	2,027,189
	OCCIDENTAL PETROLEUM COR	GLB 06.625% SEP 01 2030	3,000,000	3,025,743	3,229,680
	OCCIDENTAL PETROLEUM COR	GLB 07.875% SEP 15 2031	1,565,000	2,126,725	1,789,562
	OCHSNER LSU HEALTH SYST	SECURED SER 2021 02.510% MAY 15 2031	720,000	720,000	616,622
	OGLETHORPE POWER CORP	1ST MORTGAGE 04.200% DEC 01 2042	4,320,000	4,161,996	3,488,357
	OGLETHORPE POWER CORP	1ST MORTGAGE 05.250% SEP 01 2050	250,000	228,803	225,553
	OGLETHORPE POWER CORP	1ST MORTGAGE GLB 03.750% AUG 01 2050	920,000	661,222	659,346
	OGLETHORPE POWER CORP	1ST MORTGAGE GLB 04.500% APR 01 2047	1,100,000	1,089,069	919,479
	OGLETHORPE POWER CORP	1ST MORTGAGE GLB 05.050% OCT 01 2048	490,000	525,895	439,251
	OKLAHOMA G&E CO	GLB 04.150% APR 01 2047	255,000	275,487	205,923
	OKTA INC	0.375% 06/15/2026 DD 06/12/20	12,725,000	12,511,731	12,419,600
	ON SEMICONDUCTOR CORP	0.500% 03/01/2029 DD 02/28/23	10,250,000	9,735,484	9,696,500
	ONCOR ELEC DELIVERY CO L	GLB 03.700% MAY 15 2050	1,185,000	865,817	869,624
	ONCOR ELECTRIC DELIVERY	144A 05.350% APR 01 2035	290,000	289,948	298,981
	ONCOR ELECTRIC DELIVERY	1ST MORTGAGE GLB 02.700% NOV 15 2051	750,000	481,958	447,428
	ONCOR ELECTRIC DELIVERY	GLB 03.800% JUN 01 2049	275,000	197,962	207,391
	ONCOR ELECTRIC DELIVERY	SECURED 144A 05.800% APR 01 2055	660,000	659,611	663,795
	ONCOR ELECTRIC DELIVERY	SER * GLB 03.100% SEP 15 2049	200,000	198,992	132,700
	ONEAMERICA FINL PARTNERS	144A 04.250% OCT 15 2050	1,900,000	1,886,852	1,451,809
	ONEOK INC	BOND D04/01/25 05.600% AO44	45,000	39,118	42,600
	ONEOK INC	COMPANY GUARNT 04.200% OCT 03 2047	37,000	24,826	28,695
	ONEOK INC	COMPANY GUARNT GLB 05.200% JUL 15 2048	500,000	495,430	450,495
	ONEOK INC	COMPANY GUARNT GLB 05.550% NOV 01 2026	80,000	79,909	80,862
	ONEOK INC	COMPANY GUARNT GLB 05.700% NOV 01 2054	420,000	373,195	391,415
	ONEOK INC	COMPANY GUARNT GLB 05.800% NOV 01 2030	440,000	439,142	463,808
	ONEOK INC	COMPANY GUARNT GLB 06.050% SEP 01 2033	130,000	129,969	138,291
	ONEOK INC	COMPANY GUARNT GLB 06.250% OCT 15 2055	245,000	244,894	245,517
	ONEOK INC	COMPANY GUARNT GLB 06.625% SEP 01 2053	2,000,000	1,996,634	2,094,580
	ONEOK PARTNERS LP	COMPANY GUARNT 06.850% OCT 15 2037	1,100,000	1,323,740	1,213,234
	ORACLE CORP	GLB 02.875% MAR 25 2031	930,000	928,559	835,689
	ORACLE CORP	GLB 02.950% APR 01 2030	100,000	91,026	92,317
	ORACLE CORP	GLB 03.600% APR 01 2040	2,440,000	1,997,360	1,809,602
	ORACLE CORP	GLB 03.600% APR 01 2050	2,454,000	1,684,508	1,528,621
	ORACLE CORP	GLB 03.650% MAR 25 2041	1,785,000	1,488,640	1,302,193
	ORACLE CORP	GLB 03.850% APR 01 2060	3,900,000	3,974,982	2,383,095
	ORACLE CORP	GLB 03.950% MAR 25 2051	1,553,000	1,418,811	1,021,812
	ORACLE CORP	GLB 04.000% JUL 15 2046	2,341,000	2,202,990	1,622,758
	ORACLE CORP	GLB 04.000% NOV 15 2047	50,000	38,203	34,335

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ORACLE CORP	GLB 04.100% MAR 25 2061	960,000	960,231	618,374
	ORACLE CORP	GLB 04.125% MAY 15 2045	250,000	191,453	179,883
	ORACLE CORP	GLB 04.500% JUL 08 2044	160,000	127,874	122,477
	ORACLE CORP	GLB 04.650% MAY 06 2030	340,000	338,919	337,022
	ORACLE CORP	GLB 04.800% SEP 26 2032	530,000	529,815	511,673
	ORACLE CORP	GLB 04.900% FEB 06 2033	40,000	39,972	38,496
	ORACLE CORP	GLB 05.200% SEP 26 2035	180,000	179,973	172,454
	ORACLE CORP	GLB 05.375% JUL 15 2040	400,000	381,472	358,124
	ORACLE CORP	GLB 05.375% SEP 27 2054	1,910,000	1,764,011	1,544,751
	ORACLE CORP	GLB 05.500% SEP 27 2064	2,100,000	1,975,401	1,675,905
	ORACLE CORP	GLB 05.550% FEB 06 2053	1,840,000	1,742,375	1,526,979
	ORACLE CORP	GLB 05.875% SEP 26 2045	6,255,000	6,221,258	5,649,016
	ORACLE CORP	GLB 05.950% SEP 26 2055	2,410,000	2,324,177	2,135,284
	ORACLE CORP	GLB 06.000% AUG 03 2055	665,000	616,964	586,390
	ORACLE CORP	GLB 06.125% AUG 03 2065	185,000	174,026	163,834
	ORACLE CORP	GLB 06.500% APR 15 2038	100,000	102,177	101,947
	ORACLE CORP	GLB 06.900% NOV 09 2052	1,040,000	1,039,345	1,027,655
	O'REILLY AUTOMOTIVE INC	GLB 04.200% APR 01 2030	237,000	236,903	236,348
	OSCAR HEALTH INC 144A	2.250% 09/01/2030 DD 09/18/25	2,575,000	2,737,515	2,511,655
	OSI SYSTEMS INC	2.250% 08/01/2029 DD 07/19/24	1,250,000	1,778,730	1,853,750
	OSI SYSTEMS INC 144A	0.500% 02/01/2031 DD 11/20/25	1,575,000	1,498,679	1,548,540
	PACIFIC GAS & ELECTRIC	04.750% FEB 15 2044	2,040,000	1,703,089	1,722,780
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE 03.750% AUG 15 2042	1,125,000	885,336	851,220
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE 04.300% MAR 15 2045	2,020,000	1,578,355	1,602,325
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE 04.450% APR 15 2042	470,000	480,286	388,634
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 02.100% AUG 01 2027	300,000	300,314	290,835
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 02.500% FEB 01 2031	780,000	777,673	701,969
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 02.950% MAR 01 2026	200,000	206,486	199,502
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.300% AUG 01 2040	680,000	676,607	514,726
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.300% MAR 15 2027	600,000	646,396	593,496
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.500% AUG 01 2050	465,000	420,449	313,550
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.950% DEC 01 2047	400,000	407,524	297,796
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 04.250% MAR 15 2046	1,300,000	1,378,670	1,017,627
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.050% OCT 15 2032	630,000	628,803	633,515
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.450% JUN 15 2027	260,000	259,545	264,324
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.800% MAY 15 2034	3,700,000	3,815,662	3,842,709
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.900% OCT 01 2054	1,260,000	1,227,588	1,207,597
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.100% OCT 15 2055	1,000,000	998,600	981,390
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.150% MAR 01 2055	260,000	250,797	257,210
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.700% APR 01 2053	270,000	276,510	284,909
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.750% JAN 15 2053	7,336,000	7,617,692	7,802,056
	PACIFIC GAS & ELECTRIC	4.60% SENIOR NOTES DUE JUNE 15, 2043	500,000	432,385	417,270
	PACIFIC GAS & ELECTRIC	GLB 04.200% JUN 01 2041	1,108,000	992,481	923,097
	PACIFIC GAS AND ELEC COM	1ST MORTGAGE GLB 04.500% JUL 01 2040	3,596,000	3,298,347	3,133,554
	PACIFIC GAS AND ELEC COM	1ST MORTGAGE GLB 04.550% JUL 01 2030	500,000	570,680	497,850
	PACIFIC GAS AND ELEC COM	1ST MORTGAGE GLB 04.950% JUL 01 2050	3,985,000	3,390,047	3,368,242
	PACIFICORP	1ST MORTGAGE 03.300% MAR 15 2051	360,000	254,876	229,698
	PACIFICORP	1ST MORTGAGE 04.125% JAN 15 2049	850,000	614,848	633,548
	PACIFICORP	1ST MORTGAGE 04.150% FEB 15 2050	450,000	343,346	333,680
	PACIFICORP	1ST MORTGAGE 05.750% APR 01 2037	100,000	96,356	101,342
	PACIFICORP	1ST MORTGAGE 06.250% OCT 15 2037	300,000	301,233	313,134
	PACIFICORP	1ST MORTGAGE GLB 05.500% MAY 15 2054	1,212,000	1,131,911	1,083,116
	PACIFICORP	1ST MORTGAGE GLB 05.800% JAN 15 2055	1,247,000	1,236,218	1,163,675
	PAYCHEX INC	GLB 05.100% APR 15 2030	44,000	43,565	45,298
	PAYCHEX INC	GLB 05.350% APR 15 2032	1,119,000	1,144,642	1,158,825
	PAYCHEX INC	GLB 05.600% APR 15 2035	525,000	536,453	549,833
	PAYPAL HOLDINGS INC	GLB 02.300% JUN 01 2030	740,000	612,084	685,218
	PEBBLEBROOK HOTEL TRUST	1.750% 12/15/2026 DD 12/15/20	2,425,000	2,528,032	2,340,125
	PEBBLEBROOK HOTEL TRUST 144A	1.625% 01/15/2030 DD 09/18/25	2,675,000	2,676,779	2,596,088
	PECO ENERGY CO	1ST MORTGAGE GLB 03.900% MAR 01 2048	735,000	573,910	576,703
	PECO ENERGY CO	1ST MORTGAGE GLB 05.650% SEP 15 2055	1,300,000	1,299,987	1,294,163
	PEPSICO INC	GLB 03.500% MAR 19 2040	1,900,000	1,604,037	1,610,326
	PEPSICO INC	GLB 03.600% AUG 13 2042	435,000	325,545	353,190
	PEPSICO INC	GLB 04.875% NOV 01 2040	450,000	406,431	438,656
	PFIZER INC	GLB 01.700% MAY 28 2030	40,000	39,968	36,231
	PFIZER INC	GLB 02.625% APR 01 2030	310,000	320,313	292,507
	PFIZER INC	GLB 02.700% MAY 28 2050	270,000	267,800	168,294
	PFIZER INC	GLB 04.125% DEC 15 2046	310,000	261,364	255,738
	PFIZER INC	GLB 04.400% MAY 15 2044	150,000	155,870	133,575
	PFIZER INC.	GLB 07.200% MAR 15 2039	10,000	14,970	11,921
	PG&E RECOVERY FND LLC	SER A-3 GLB 05.529% JUN 01 2049	605,000	609,810	604,159
	PG&E WILDFIRE RECOVERY	SER A-4 GLB 05.212% DEC 01 2047	725,000	727,661	699,429
	PHILIP MORRIS INTL INC	GLB 02.100% MAY 01 2030	300,000	298,149	274,806
	PHILIP MORRIS INTL INC	GLB 03.875% AUG 21 2042	310,000	280,004	255,474
	PHILIP MORRIS INTL INC	GLB 04.125% MAR 04 2043	610,000	620,440	516,615
	PHILIP MORRIS INTL INC	GLB 04.250% NOV 10 2044	1,946,000	1,865,927	1,655,190
	PHILIP MORRIS INTL INC	GLB 04.500% MAR 20 2042	430,000	433,799	384,351
	PHILIP MORRIS INTL INC	GLB 04.625% OCT 29 2035	1,700,000	1,682,048	1,663,076
	PHILIP MORRIS INTL INC	GLB 04.875% FEB 13 2029	40,000	39,628	40,944
	PHILIP MORRIS INTL INC	GLB 04.875% NOV 15 2043	4,650,000	4,730,846	4,288,277
	PHILIP MORRIS INTL INC	GLB 05.125% FEB 13 2031	90,000	89,032	93,258
	PHILIP MORRIS INTL INC	GLB 05.250% FEB 13 2034	340,000	336,227	351,427
	PHILIP MORRIS INTL INC	GLB 06.375% MAY 16 2038	40,000	49,034	44,576
	PHILLIPS 66	COMPANY GUARNT GLB 04.680% FEB 15 2045	275,000	225,970	232,606
	PHILLIPS 66	COMPANY GUARNT GLB 04.900% OCT 01 2046	680,000	597,562	592,654
	PHILLIPS EDISON GROCERY	COMPANY GUARNT GLB 05.750% JUL 15 2034	2,389,000	2,479,591	2,497,843
	PIEDMONT NATURAL GAS CO	03.640% NOV 01 2046	130,000	126,442	97,019
	PIEDMONT OPERATING PARTN	COMPANY GUARNT GLB 09.250% JUL 20 2028	611,000	665,165	675,112
	PINNACLE WEST CAPITAL CORP	4.750% 06/15/2027 DD 06/06/24	2,375,000	2,576,698	2,535,313
	PIONEER NATURAL RESOURCE	01.125% JAN 15 2026	150,000	149,972	149,841
	PIONEER NATURAL RESOURCE	01.900% AUG 15 2030	750,000	612,600	679,268
	PLAINS ALL AMER PIPELINE	GLB 03.550% DEC 15 2029	610,000	565,031	592,603
	PLAINS ALL AMER PIPELINE	GLB 04.700% JAN 15 2031	2,500,000	2,498,285	2,514,100
	PLAINS ALL AMER PIPELINE	GLB 04.900% FEB 15 2045	700,000	699,132	612,255
	PLUG POWER INC 144A	6.750% 12/01/2033 DD 11/21/25	1,550,000	1,474,563	1,543,800
	PNC FINANCIAL SERVICES	GLB VAR%JUN 12 2029	430,000	430,000	445,962
	PPL CAPITAL FUNDING INC	2.875% 03/15/2028 DD 02/24/23	1,275,000	1,243,688	1,399,313
	PPL CAPITAL FUNDING INC 144A	3.000% 12/01/2030 DD 11/24/25	6,000,000	6,013,716	6,015,300

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	PPL ELECTRIC UTILITIES	1ST MORTGAGE GLB 05.550% AUG 15 2055	545,000	540,275	541,626
	PRAXAIR INC	COMPANY GUARNT 03.550% NOV 07 2042	295,000	344,253	235,673
	PRES & FELLOWS OF HARVAR	03.619% OCT 01 2037	50,000	52,671	44,631
	PRES & FELLOWS OF HARVAR	03.745% NOV 15 2052	390,000	304,941	296,665
	PRESBYTERIAN HEALTHC SER	04.875% AUG 01 2052	95,000	83,514	84,812
	PRINCETON UNIVERSITY	05.700% MAR 01 2039	7,600,000	9,839,162	8,206,024
	PROCTER & GAMBLE CO/THE	GLB 03.000% MAR 25 2030	10,000	9,976	9,642
	PROGRESS ENERGY CAROLINA	1ST MORTGAGE GLB 04.100% MAY 15 2042	1,350,000	1,332,094	1,147,662
	PROGRESS ENERGY INC	06.000% DEC 01 2039	110,000	140,178	116,255
	PROGRESSIVE CORP	03.950% MAR 26 2050	285,000	227,382	223,697
	PROGRESSIVE CORP	04.350% APR 25 2044	900,000	897,156	781,254
	PROV ST JOSEPH HLTH OBL	05.403% OCT 01 2033	5,200,000	5,198,302	5,360,992
	PRUDENTIAL FINANCIAL INC	GLB 03.905% DEC 07 2047	1,022,000	864,179	803,558
	PRUDENTIAL FINANCIAL INC	SER MTN 04.350% FEB 25 2050	107,000	89,516	88,735
	PRUDENTIAL FINANCIAL INC	SER MTN 05.800% NOV 16 2041	50,000	49,523	50,640
	PRUDENTIAL FINANCIAL INC	SER MTN 06.625% DEC 01 2037	40,000	53,726	45,576
	PRUDENTIAL FINANCIAL INC	SER MTN GLB 03.000% MAR 10 2040	50,000	46,881	38,892
	PUB SVC ELEC & GAS	SER MTN 03.650% SEP 01 2042	420,000	335,206	336,504
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 03.800% JUN 15 2047	855,000	847,814	653,348
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 04.300% MAR 15 2044	1,995,000	2,140,451	1,691,780
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 04.050% SEP 15 2049	1,700,000	1,737,405	1,327,309
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 04.100% JUN 15 2048	225,000	278,102	178,785
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 05.150% SEP 15 2035	1,955,000	1,953,240	1,980,923
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 05.350% MAY 15 2034	7,500,000	7,480,125	7,706,175
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 05.850% MAY 15 2055	2,405,000	2,396,131	2,437,131
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE SER MTN 02.050% AUG 01 2050	440,000	390,768	237,565
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE SER MTN 02.700% MAY 01 2050	477,000	495,302	295,950
	PUGET ENERGY INC	GLB 02.379% JUN 15 2028	5,000,000	5,043,900	4,784,450
	PUGET ENERGY INC	GLB 05.725% MAR 15 2035	400,000	400,000	410,464
	PUGET SOUND ENERGY INC	05.638% APR 15 2041	350,000	346,896	349,661
	PUGET SOUND ENERGY INC	1ST MORTGAGE 04.223% JUN 15 2048	60,000	60,303	48,827
	PUGET SOUND ENERGY INC	GLB 05.598% SEP 15 2055	215,000	213,071	209,442
	PUGET SOUND ENERGY INC	GLB 05.685% JUN 15 2054	685,000	687,733	678,328
	QUALCOMM INC	GLB 04.300% MAY 20 2047	600,000	496,122	503,778
	QUALCOMM INC	GLB 04.500% MAY 20 2052	210,000	205,424	177,893
	RAPID7 INC	1.250% 03/15/2029 DD 09/08/23	2,275,000	2,120,045	2,069,568
	RAYMOND JAMES FINANCIAL	GLB 03.750% APR 01 2051	330,000	327,997	242,141
	RAYMOND JAMES FINANCIAL	GLB 05.650% SEP 11 2055	2,190,000	2,182,773	2,143,616
	RAYTHEON TECH CORP	GLB 02.250% JUL 01 2030	330,000	329,578	303,831
	RAYTHEON TECH CORP	GLB 03.030% MAR 15 2052	10,000	6,863	6,522
	RAYTHEON TECH CORP	GLB 03.125% JUL 01 2050	290,000	210,729	195,173
	RAYTHEON TECH CORP	GLB 04.350% APR 15 2047	1,165,000	1,301,123	987,244
	REALTY INCOME CORP	GLB 03.250% JAN 15 2031	196,000	212,152	186,598
	REALTY INCOME CORP	GLB 05.375% SEP 01 2054	780,000	767,317	752,092
	REGENCY CENTERS LP	COMPANY GUARNT 04.400% FEB 01 2047	285,000	283,989	243,934
	REGENCY CENTERS LP	COMPANY GUARNT 04.650% MAR 15 2049	830,000	871,698	722,059
	REGIONS BANK	SUBD SER BKNT GLB 06.450% JUN 26 2037	666,000	593,755	720,106
	REINSURANCE GRP OF AMER	GLB 05.750% SEP 15 2034	3,000,000	3,001,350	3,128,640
	RETAIL PPTYS OF AMERICA	GLB 04.750% SEP 15 2030	1,760,000	1,736,838	1,779,430
	REXFORD INDUSTRIAL REALTY 144A	4.125% 03/15/2029 DD 03/28/24	1,000,000	1,005,766	996,700
	REXFORD INDUSTRIAL REALTY 144A	4.375% 03/15/2027 DD 03/28/24	2,600,000	2,622,960	2,585,700
	REYNOLDS AMERICAN INC	COMP GUARNT SER * GLB 07.000% AUG 04 2041	70,000	81,718	73,222
	REYNOLDS AMERICAN INC	COMPANY GUARNT GLB 05.850% AUG 15 2045	1,824,000	2,075,794	1,794,524
	ROCHE HOLDINGS, INC.	COMPANY GUARNT 144A 02.607% DEC 13 2051	620,000	620,000	378,138
	ROCKEFELLER FOUNDATION	SER 2020 02.492% OCT 01 2050	1,140,000	1,056,266	689,119
	ROCKWELL COLLINS INC	04.350% APR 15 2047	400,000	398,268	338,968
	ROPER TECHNOLOGIES INC	GLB 04.450% SEP 15 2030	1,608,000	1,611,538	1,615,413
	RTX CORP	GLB 06.000% MAR 15 2031	60,000	59,960	64,629
	RTX CORP	GLB 06.400% MAR 15 2054	615,000	618,858	676,783
	RWE FINANCE US LLC	COMPANY GUARNT 144A 05.125% SEP 18 2035	1,796,000	1,787,062	1,785,924
	RWE FINANCE US LLC	COMPANY GUARNT 144A 05.875% SEP 18 2055	900,000	900,054	880,002
	S&P GLOBAL INC	COMPANY GUARNT GLB 03.250% DEC 01 2049	320,000	317,568	224,179
	SABAL TRAIL TRANS	144A 04.682% MAY 01 2038	365,000	371,801	345,451
	SABAL TRAIL TRANS	144A 04.832% MAY 01 2048	917,000	957,526	787,593
	SABINE PASS LIQUEFACTION	GLB 04.500% MAY 15 2030	1,617,000	1,612,860	1,623,549
	SABINE PASS LIQUEFACTION	GLB 05.875% JUN 30 2026	799,000	922,845	800,135
	SALESFORCE.COM INC	GLB 02.700% JUL 15 2041	461,000	379,119	334,396
	SALESFORCE.COM INC	GLB 03.050% JUL 15 2061	10,000	6,558	6,036
	SAMMONS FINANCIAL GLOBAL	SECURED 144A 05.100% DEC 10 2029	566,000	565,949	579,607
	SAN DIEGO G & E	1ST MORTGAGE 03.950% NOV 15 2041	60,000	61,743	49,258
	SAN DIEGO G & E	1ST MORTGAGE 04.150% MAY 15 2048	205,000	167,788	164,785
	SAN DIEGO G & E	1ST MORTGAGE 04.300% APR 01 2042	60,000	64,534	51,294
	SAN DIEGO G & E	1ST MORTGAGE GLB 05.550% APR 15 2054	750,000	728,765	728,955
	SAN DIEGO G & E	1ST MORTGAGE SER RRR 03.750% JUN 01 2047	720,000	746,835	548,820
	SANTANDER HOLDINGS USA	GLB VAR%JAN 06 2028	2,419,000	2,419,184	2,377,611
	SCHLUMBERGER HLDGS CORP	144A 03.900% MAY 17 2028	17,000	16,954	16,963
	SEMPRA ENERGY	06.000% OCT 15 2039	914,000	1,004,032	951,520
	SEMPRA ENERGY	GLB 04.000% FEB 01 2048	1,419,000	1,103,460	1,082,924
	SEMPRA ENERGY	GLB 05.500% AUG 01 2033	300,000	299,100	313,284
	SEMTECH CORP 144A	0.000% 10/15/2030 DD 10/10/25	4,750,000	4,879,918	5,032,625
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 02.750% APR 06 2030	20,000	18,417	18,965
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 03.250% APR 06 2050	445,000	314,424	306,810
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 03.750% SEP 12 2046	1,480,000	1,160,404	1,153,068
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 04.000% MAY 10 2046	3,150,000	2,599,118	2,546,618
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 04.375% MAY 11 2045	1,290,000	1,147,068	1,111,000
	SHELL FINANCE US INC	COMPANY GUARNT 144A 03.000% NOV 26 2051	240,000	230,364	153,936
	SHELL FINANCE US INC	COMPANY GUARNT 144A 03.125% NOV 07 2049	1,395,000	946,549	938,626
	SHELL FINANCE US INC	COMPANY GUARNT 144A 05.125% OCT 15 2041	80,000	78,241	77,975
	SHELL FINANCE US INC	COMPANY GUARNT 144A 05.500% MAR 25 2040	220,000	248,531	225,124
	SHELL FINANCE US INC	COMPANY GUARNT 144A 06.375% DEC 15 2038	780,000	820,962	868,819
	SHERWIN-WILLIAMS CO	GLB 04.550% AUG 01 2045	180,000	215,019	153,675
	SHIFT TECHNOLOGIES INC 144A	4.750% 05/15/2026 DD 05/27/21	6,325,000	5,097,884	2,293
	SIERRA PACIFIC POWER CO	GENL REF MORT GLB 05.900% MAR 15 2054	525,000	520,553	523,273
	SIMON PROPERTY GROUP LP	GLB 02.450% SEP 13 2029	333,000	299,923	314,785
	SIMON PROPERTY GROUP LP	GLB 03.250% SEP 13 2049	825,000	526,569	568,277
	SIMON PROPERTY GROUP LP	GLB 03.375% DEC 01 2027	677,000	660,612	671,740
	SIMON PROPERTY GROUP LP	GLB 03.800% JUL 15 2050	255,000	164,059	191,551
	SIMON PROPERTY GROUP LP	GLB 04.250% NOV 30 2046	175,000	190,108	145,966

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	SIXTH STREET SPECIALTY	GLB 05.625% AUG 15 2030	1,300,000	1,285,565	1,314,573
	SNOWFLAKE INC	0.000% 10/01/2029 DD 09/27/24	5,250,000	6,565,464	8,106,000
	SOFI TECHNOLOGIES INC 144A	1.250% 03/15/2029 DD 03/08/24	275,000	279,184	778,250
	SOLVENTUM CORP	GLB 05.400% MAR 01 2029	24,000	23,963	24,856
	SOLVENTUM CORP	GLB 05.450% MAR 13 2031	900,000	897,939	938,808
	SOLVENTUM CORP	GLB 05.600% MAR 23 2034	1,160,000	1,159,223	1,206,968
	SOLVENTUM CORP	GLB 05.900% APR 30 2054	3,348,000	3,381,211	3,362,664
	SOUTH CAROL E&G	1ST MORTGAGE 04.600% JUN 15 2043	805,000	836,588	722,101
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 05.250% MAR 15 2030	1,900,000	1,898,860	1,948,621
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 05.750% APR 15 2054	100,000	93,335	93,754
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 05.900% MAR 01 2055	1,245,000	1,198,298	1,201,948
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 06.200% SEP 15 2055	1,240,000	1,222,489	1,245,840
	SOUTHERN CAL EDISON	1ST MORTGAGE SER B GLB 04.875% MAR 01 2049	651,000	528,039	545,877
	SOUTHERN CAL EDISON	1ST MORTGAGE SER E GLB 05.450% JUN 01 2052	1,180,000	1,146,975	1,060,065
	SOUTHERN CAL EDISON	1ST REF MORT 04.000% APR 01 2047	1,225,000	1,198,592	918,628
	SOUTHERN CAL EDISON	1ST REF MORT 04.050% MAR 15 2042	235,000	191,685	186,893
	SOUTHERN CAL EDISON	1ST REF MORT 04.500% SEP 01 2040	80,000	89,391	69,958
	SOUTHERN CAL EDISON	1ST REF MORT 04.650% OCT 01 2043	330,000	365,524	280,569
	SOUTHERN CAL EDISON	1ST REF MORT 06.000% JAN 15 2034	3,800,000	3,912,518	3,987,606
	SOUTHERN CAL EDISON	1ST REF MORT SER 08-A 05.950% FEB 01 2038	100,000	102,344	102,142
	SOUTHERN CAL EDISON	1ST REF MORT SER 13-A 03.900% MAR 15 2043	1,022,000	870,625	785,642
	SOUTHERN CAL EDISON	1ST REF MORT SER C GLB 04.125% MAR 01 2048	330,000	274,511	250,467
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 03.750% SEP 15 2042	500,000	495,305	400,125
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 04.450% MAR 15 2044	2,996,000	3,174,562	2,573,714
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 05.050% SEP 01 2034	100,000	99,514	101,602
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 05.600% APR 01 2054	585,000	579,150	572,563
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 05.750% JUN 01 2053	1,789,000	1,762,092	1,777,425
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 06.000% JUN 15 2055	455,000	476,303	467,167
	SOUTHERN CALIF GAS CO	1ST MORTGAGE SER VV 04.300% JAN 15 2049	120,000	100,944	98,005
	SOUTHERN CALIF GAS CO	1ST MORTGAGE SER XX 02.550% FEB 01 2030	600,000	608,236	565,476
	SOUTHERN CALIF GAS CO	GLB 02.950% APR 15 2027	6,200,000	6,166,249	6,132,730
	SOUTHERN CO	GLB 04.400% JUL 01 2046	5,372,000	5,645,876	4,531,927
	SOUTHERN CO	JRSB SER 21-A GLB VAR%SEP 15 2051	800,000	800,000	788,672
	SOUTHERN CO GAS CAPITAL	COMP GUARNT SER B GLB 05.100% SEP 15 2035	2,178,000	2,172,403	2,194,683
	SOUTHERN CO/THE 144A	3.250% 06/15/2028 DD 05/23/25	2,725,000	2,743,539	2,719,550
	SOUTHERN COPPER CORP	GLB 05.250% NOV 08 2042	105,000	97,823	100,627
	SOUTHERN NATURAL GAS CO	08.000% MAR 01 2032	660,000	800,120	761,950
	SOUTHWESTERN ELEC POWER	SER J 03.900% APR 01 2045	1,780,000	1,704,481	1,379,678
	SOUTHWESTERN ENERGY CO	COMPANY GUARNT GLB 04.750% FEB 01 2032	190,000	183,705	187,437
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 03.400% AUG 15 2046	675,000	590,048	478,258
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 04.500% AUG 15 2041	615,000	526,950	547,836
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE GLB 03.750% JUN 15 2049	240,000	256,255	177,235
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE SER 6 04.400% NOV 15 2048	435,000	534,824	362,281
	SPIRIT REALTY LP	XPN PLG MLSEC#E38X2 03.400% JAN 15 2030	100,000	84,313	97,184
	SPOTIFY USA INC	0.000% 03/15/2026 DD 03/02/21	7,450,000	6,845,778	8,455,750
	SPRINT CAPITAL CORP	COMPANY GUARNT GLB 08.750% MAR 15 2032	380,000	455,907	459,557
	STANFORD HEALTH CARE	03.027% AUG 15 2051	315,000	213,561	206,684
	STANFORD HEALTH CARE	SER 2018 03.795% NOV 15 2048	220,000	174,874	170,555
	STANFORD UNIVERSITY	02.413% JUN 01 2050	370,000	227,909	221,726
	STANFORD UNIVERSITY	03.647% MAY 01 2048	315,000	241,173	247,804
	STELLANTIS FIN US INC	COMPANY GUARNT 144A 06.450% MAR 18 2035	5,160,000	5,189,554	5,363,872
	STORE CAPITAL CORP	GLB 02.750% NOV 18 2030	360,000	358,409	327,751
	SUNCOR ENERGY INC	04.000% NOV 15 2047	231,000	177,015	175,401
	SUNOCO LOGISTICS PARTNER	03.900% JUL 15 2026	500,000	498,480	499,570
	SUNOCO LOGISTICS PARTNER	04.950% JAN 15 2043	601,000	536,921	526,825
	SUNOCO LOGISTICS PARTNER	05.300% APR 01 2044	750,000	862,580	680,250
	SUNOCO LOGISTICS PARTNER	05.400% OCT 01 2047	2,444,000	2,398,359	2,196,276
	SUNOCO LOGISTICS PARTNER	COMPANY GUARNT 05.350% MAY 15 2045	250,000	235,461	226,093
	SUTTER HEALTH	05.164% AUG 15 2033	1,500,000	1,500,000	1,542,630
	SUTTER HEALTH	SER 2018 03.695% AUG 15 2028	1,000,000	1,123,660	994,020
	SUTTER HEALTH	SER 2025 05.213% AUG 15 2032	2,900,000	2,900,000	3,003,182
	SUTTER HEALTH	SER 20A 02.294% AUG 15 2030	2,700,000	2,700,000	2,483,028
	SUTTER HEALTH	SER 20A 03.161% AUG 15 2040	1,000,000	1,000,000	788,810
	SYNCHRONY FINANCIAL	GLB 03.950% DEC 01 2027	2,764,000	2,460,878	2,750,843
	SYNCHRONY FINANCIAL	GLB 05.150% MAR 19 2029	500,000	498,920	506,710
	SYNOPSYS INC	GLB 04.850% APR 01 2030	370,000	369,941	377,900
	SYNOPSYS INC	GLB 05.000% APR 01 2032	290,000	289,295	296,122
	SYNOPSYS INC	GLB 05.150% APR 01 2035	250,000	249,450	254,088
	SYNOPSYS INC	GLB 05.700% APR 01 2055	960,000	957,226	952,310
	SYSTEM ENERGY RESOURCES	1ST REF MORT GLB 05.300% DEC 15 2034	800,000	787,552	808,624
	TALEN ENERGY SUPPLY LLC	COMPANY GUARNT 144A 06.500% FEB 01 2036	760,000	760,000	785,908
	TAMPA ELECTRIC CO	04.200% MAY 15 2045	400,000	399,256	325,928
	TAMPA ELECTRIC CO	GLB 04.450% JUN 15 2049	116,000	100,253	96,873
	TANGER PROPERTIES LP	GLB 03.125% SEP 01 2026	3,000,000	2,727,240	2,977,710
	TANGER PROPERTIES LP	GLB 03.875% JUL 15 2027	2,157,000	2,167,433	2,145,223
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 04.900% SEP 15 2030	447,000	446,419	455,444
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 04.950% APR 15 2052	90,000	88,560	76,926
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 05.400% JUL 30 2036	1,035,000	1,034,749	1,036,190
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 05.650% FEB 15 2036	1,076,000	1,072,772	1,105,267
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 06.250% JUL 01 2052	730,000	728,343	732,964
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 06.500% FEB 15 2053	413,000	412,854	430,400
	TARGA RESOURCES PARTNERS	COMPANY GUARNT GLB 04.875% FEB 01 2031	20,000	18,550	20,122
	TARGA RESOURCES PARTNERS	COMPANY GUARNT GLB 05.500% MAR 01 2030	10,000	10,175	10,154
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 03.300% MAY 15 2050	60,000	59,920	41,112
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 04.270% MAY 15 2047	1,280,000	1,329,758	1,050,547
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 04.900% SEP 15 2044	580,000	620,780	526,408
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 06.850% DEC 16 2039	8,000	8,060	9,174
	TEGNA INC	COMPANY GUARNT GLB 04.625% MAR 15 2028	400,000	400,000	395,888
	TELADOC HEALTH INC	1.250% 06/01/2027 DD 05/19/20	7,075,000	6,385,627	6,721,250
	TENNESSEE GAS PIPELINE	COMPANY GUARNT 144A 02.900% MAR 01 2030	20,000	19,929	18,861
	TETRA TECH INC	2.250% 08/15/2028 DD 08/22/23	6,225,000	7,202,960	6,746,033
	TEXAS INSTRUMENTS INC	GLB 01.750% MAY 04 2030	90,000	89,779	81,928
	TEXAS INSTRUMENTS INC	GLB 03.875% MAR 15 2039	1,950,000	1,956,931	1,740,122
	TEXAS INSTRUMENTS INC	GLB 04.150% MAY 15 2048	355,000	287,635	292,382
	TEXAS INSTRUMENTS INC	GLB 05.000% MAR 14 2053	216,000	201,158	198,113
	THERMO FISHER SCIENTIFIC	GLB 04.794% OCT 07 2035	741,000	741,119	743,267
	THOMAS JEFFERSON UNIV	SECURED 03.847% NOV 01 2057	307,000	224,224	214,789
	TIME WARNER CABLE INC	GLB 04.500% SEP 15 2042	1,410,000	1,191,669	1,084,318

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	TIME WARNER CABLE INC	GLB 05.500% SEP 01 2041	3,753,000	3,733,739	3,293,820
	TIME WARNER CABLE INC	GLB 05.875% NOV 15 2040	1,855,000	2,119,109	1,716,524
	TIME WARNER CABLE INC	GLB 06.550% MAY 01 2037	2,395,000	2,749,512	2,444,002
	TIME WARNER CABLE INC	GLB 06.750% JUN 15 2039	6,683,000	8,468,328	6,759,587
	TIME WARNER CABLE INC	GLB 07.300% JUL 01 2038	3,260,000	3,827,650	3,492,047
	TIME WARNER ENTERTAINMNT	GLB 08.375% JUL 15 2033	3,500,000	4,501,920	4,038,790
	T-MOBILE USA INC	COMPANY GUARNT GLB 02.250% NOV 15 2031	90,000	89,991	79,713
	T-MOBILE USA INC	COMPANY GUARNT GLB 02.550% FEB 15 2031	410,000	427,704	374,568
	T-MOBILE USA INC	COMPANY GUARNT GLB 02.700% MAR 15 2032	2,720,000	2,741,372	2,445,334
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.000% FEB 15 2041	3,560,000	3,508,559	2,652,734
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.300% FEB 15 2051	600,000	593,406	401,088
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.400% OCT 15 2052	2,275,000	2,270,776	1,529,141
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.875% APR 15 2030	2,790,000	2,771,519	2,743,630
	T-MOBILE USA INC	COMPANY GUARNT GLB 04.375% APR 15 2040	410,000	401,903	367,791
	T-MOBILE USA INC	COMPANY GUARNT GLB 04.500% APR 15 2050	1,535,000	1,468,559	1,264,318
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.150% APR 15 2034	300,000	298,962	306,669
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.250% JUN 15 2055	2,580,000	2,408,939	2,350,303
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.500% JAN 15 2055	1,295,000	1,192,915	1,226,507
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.700% JAN 15 2056	130,000	127,927	126,832
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.750% JAN 15 2054	400,000	397,364	392,460
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.800% SEP 15 2062	3,600,000	3,575,592	3,543,336
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.875% NOV 15 2055	400,000	399,714	399,572
	TOLEDO HOSPITAL/THE	SECURED SER B 05.325% NOV 15 2028	413,000	413,000	418,761
	TRANSCONT GAS PIPE CORP	GLB 04.450% AUG 01 2042	600,000	597,933	525,138
	TRANSCONT GAS PIPE LINE	144A 05.100% MAR 15 2036	14,000	14,040	14,095
	TRANSCONT GAS PIPE LINE	144A 05.750% MAR 15 2056	480,000	477,182	474,941
	TRANSCONT GAS PIPE LINE	GLB 03.950% MAY 15 2050	3,420,000	3,443,760	2,626,115
	TRANSCONT GAS PIPE LINE	GLB 04.600% MAR 15 2048	1,290,000	1,292,031	1,120,017
	TRAVELERS COS INC	05.350% NOV 01 2040	1,500,000	1,987,965	1,519,200
	TRAVELERS COS INC	GLB 04.050% MAR 07 2048	1,250,000	1,571,575	1,015,025
	TRAVELERS COS INC	GLB 04.300% AUG 25 2045	195,000	228,890	166,232
	TRAVELERS COS INC	GLB 05.450% MAY 25 2053	65,000	66,453	64,052
	TRAVELERS COS INC	GLB 05.700% JUL 24 2055	1,110,000	1,130,791	1,133,543
	TRUIST FINANCIAL CORP	SER MTN VAR%JAN 24 2035	2,040,000	2,058,699	2,145,917
	TRUIST FINANCIAL CORP	SER MTN VAR%JUN 08 2027	250,000	250,000	252,013
	TUCSON ELECTRIC POWER CO	03.250% MAY 15 2032	3,500,000	3,487,120	3,255,805
	UBER TECHNOLOGIES INC	0.875% 12/01/2028 DD 11/24/23	8,407,000	10,526,403	10,903,879
	UBER TECHNOLOGIES INC	GLB 04.150% JAN 15 2031	596,000	595,374	593,795
	UBER TECHNOLOGIES INC	GLB 04.800% SEP 15 2035	2,925,000	2,912,753	2,909,556
	UBER TECHNOLOGIES INC	GLB 05.350% SEP 15 2054	840,000	815,333	801,083
	UDR INC	COMPANY GUARNT GLB 03.000% AUG 15 2031	300,000	314,559	277,743
	UNION ELECTRIC CO	1ST MORTGAGE GLB 03.900% APR 01 2052	561,000	478,537	428,812
	UNION ELECTRIC CO	1ST MORTGAGE GLB 05.125% MAR 15 2055	410,000	409,512	375,478
	UNION ELECTRIC CO	1ST MORTGAGE GLB 05.250% JAN 15 2054	360,000	330,505	336,064
	UNION ELECTRIC CO	GLB 03.650% APR 15 2045	377,000	393,027	292,228
	UNION PACIFIC CORP	03.350% AUG 15 2046	250,000	276,286	181,443
	UNION PACIFIC CORP	04.000% APR 15 2047	140,000	115,940	112,098
	UNION PACIFIC CORP	04.100% SEP 15 2067	320,000	321,178	236,941
	UNION PACIFIC CORP	GLB 02.891% APR 06 2036	1,380,000	1,378,907	1,164,927
	UNION PACIFIC CORP	GLB 02.950% MAR 10 2052	79,000	52,356	50,379
	UNION PACIFIC CORP	GLB 02.973% SEP 16 2062	380,000	379,426	222,342
	UNION PACIFIC CORP	GLB 03.250% FEB 05 2050	5,485,000	5,384,850	3,797,704
	UNION PACIFIC CORP	GLB 03.375% FEB 14 2042	320,000	319,584	251,654
	UNION PACIFIC CORP	GLB 03.550% MAY 20 2061	550,000	534,404	368,473
	UNION PACIFIC CORP	GLB 03.750% FEB 05 2070	400,000	332,046	269,588
	UNION PACIFIC CORP	GLB 03.799% OCT 01 2051	2,350,000	2,827,779	1,772,135
	UNION PACIFIC CORP	GLB 03.839% MAR 20 2060	1,560,000	1,443,177	1,125,415
	UNION PACIFIC CORP	GLB 03.950% AUG 15 2059	310,000	242,178	230,132
	UNION PACIFIC CORP	GLB 04.500% SEP 10 2048	4,488,000	4,445,784	3,849,537
	UNION PACIFIC CORP	GLB 05.600% DEC 01 2054	1,900,000	1,886,776	1,893,863
	UNION PACIFIC CORP	SER MTN 03.550% AUG 15 2039	370,000	373,060	316,047
	UNION PACIFIC CORP	SER WI GLB 03.799% APR 06 2071	120,000	124,493	82,262
	UNITED AIRLINES INC	144A 04.375% APR 15 2026	500,000	515,625	499,375
	UNITED AIRLINES INC	144A 04.625% APR 15 2029	1,610,000	1,589,070	1,603,013
	UNITED PARCEL SERVICE	GLB 05.950% MAY 14 2055	1,755,000	1,744,312	1,811,546
	UNITED PARCEL SERVICE	GLB 06.050% MAY 14 2065	965,000	960,387	997,028
	UNITED RENTALS NORTH AM	COMPANY GUARNT 03.750% JAN 15 2032	180,000	168,300	168,874
	UNITED RENTALS NORTH AM	COMPANY GUARNT 03.875% FEB 15 2031	60,000	57,203	57,223
	UNITED TECHNOLOGIES CORP	GLB 03.750% NOV 01 2046	365,000	282,886	282,839
	UNITED TECHNOLOGIES CORP	GLB 04.050% MAY 04 2047	565,000	498,176	456,108
	UNITED TECHNOLOGIES CORP	GLB 04.125% NOV 16 2028	90,000	90,191	90,300
	UNITED TECHNOLOGIES CORP	GLB 04.450% NOV 16 2038	620,000	619,999	582,075
	UNITED TECHNOLOGIES CORP	GLB 04.500% JUN 01 2042	1,085,000	1,060,435	980,797
	UNITED TECHNOLOGIES CORP	GLB 04.625% NOV 16 2048	340,000	338,922	296,184
	UNITEDHEALTH GROUP INC	05.950% FEB 15 2041	115,000	126,759	120,917
	UNITEDHEALTH GROUP INC	GLB 02.000% MAY 15 2030	210,000	208,230	191,526
	UNITEDHEALTH GROUP INC	GLB 02.300% MAY 15 2031	110,000	103,052	99,199
	UNITEDHEALTH GROUP INC	GLB 02.750% MAY 15 2040	771,000	633,298	576,608
	UNITEDHEALTH GROUP INC	GLB 02.900% MAY 15 2050	5,535,000	5,435,562	3,534,153
	UNITEDHEALTH GROUP INC	GLB 03.050% MAY 15 2041	2,186,000	2,140,027	1,657,425
	UNITEDHEALTH GROUP INC	GLB 03.125% MAY 15 2060	40,000	42,261	24,140
	UNITEDHEALTH GROUP INC	GLB 03.250% MAY 15 2051	220,000	243,437	148,487
	UNITEDHEALTH GROUP INC	GLB 03.500% AUG 15 2039	50,000	49,818	41,633
	UNITEDHEALTH GROUP INC	GLB 03.700% AUG 15 2049	2,370,000	2,065,395	1,759,701
	UNITEDHEALTH GROUP INC	GLB 03.750% OCT 15 2047	315,000	247,834	240,515
	UNITEDHEALTH GROUP INC	GLB 03.875% AUG 15 2059	869,000	777,338	623,760
	UNITEDHEALTH GROUP INC	GLB 03.875% DEC 15 2028	230,000	233,855	229,823
	UNITEDHEALTH GROUP INC	GLB 04.000% MAY 15 2029	580,000	577,906	579,426
	UNITEDHEALTH GROUP INC	GLB 04.200% MAY 15 2032	40,000	39,897	39,491
	UNITEDHEALTH GROUP INC	GLB 04.250% APR 15 2047	145,000	121,271	119,587
	UNITEDHEALTH GROUP INC	GLB 04.250% JUN 15 2048	890,000	945,099	728,305
	UNITEDHEALTH GROUP INC	GLB 04.375% MAR 15 2042	448,000	379,761	393,886
	UNITEDHEALTH GROUP INC	GLB 04.450% DEC 15 2048	980,000	981,661	823,592
	UNITEDHEALTH GROUP INC	GLB 04.625% NOV 15 2041	442,000	388,668	404,912
	UNITEDHEALTH GROUP INC	GLB 04.750% JUL 15 2045	660,000	716,213	593,776
	UNITEDHEALTH GROUP INC	GLB 04.750% MAY 15 2052	1,010,000	986,713	871,044
	UNITEDHEALTH GROUP INC	GLB 04.950% MAY 15 2062	1,670,000	1,637,511	1,445,819
	UNITEDHEALTH GROUP INC	GLB 05.050% APR 15 2053	3,545,000	3,475,565	3,197,519

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	UNITEDHEALTH GROUP INC	GLB 05.375% APR 15 2054	1,840,000	1,745,576	1,736,132
	UNITEDHEALTH GROUP INC	GLB 05.500% APR 15 2064	1,961,000	1,960,355	1,842,477
	UNITEDHEALTH GROUP INC	GLB 05.500% JUL 15 2044	2,530,000	2,506,749	2,511,202
	UNITEDHEALTH GROUP INC	GLB 05.625% JUL 15 2054	25,000	24,170	24,521
	UNITEDHEALTH GROUP INC	GLB 05.750% JUL 15 2064	790,000	766,460	771,285
	UNITEDHEALTH GROUP INC	GLB 05.875% FEB 15 2053	1,740,000	1,731,096	1,754,529
	UNITEDHEALTH GROUP INC	GLB 06.875% FEB 15 2038	3,698,000	5,265,628	4,275,702
	UNITY SOFTWARE INC	0.000% 11/15/2026 DD 11/19/21	11,000,000	9,184,895	10,615,000
	UNITY SOFTWARE INC 144A	0.000% 03/15/2030 DD 02/27/25	1,900,000	1,768,297	2,745,500
	UNIV OF NOTRE DAME	SER 2017 03.394% FEB 15 2048	250,000	254,548	187,660
	UNIV OF SOUTHERN CALIFOR	SER 2017 03.841% OCT 01 2047	175,000	192,740	140,296
	UNIV OF SOUTHERN CALIFOR	SER A 03.226% OCT 01 2120	260,000	260,000	149,830
	UNIVERSITY OF CHICAGO	03.000% OCT 01 2052	340,000	223,866	232,822
	UNIVERSITY OF PENNSYLVAN	03.610% FEB 15 2119	200,000	228,290	125,430
	UNIVERSITY OF PENNSYLVAN	04.674% SEP 01 2112	175,000	212,105	143,365
	UNUM GROUP	GLB 04.000% JUN 15 2029	897,000	893,708	887,268
	UNUM GROUP	GLB 05.250% DEC 15 2035	3,000,000	2,979,630	2,977,470
	UPMC	SECURED 05.035% MAY 15 2033	2,700,000	2,639,250	2,752,488
	UPSTART HOLDINGS INC 144A	0.000% 02/15/2032 DD 08/14/25	1,400,000	1,313,341	1,155,840
	UPWORK INC	0.250% 08/15/2026 DD 08/10/21	11,253,000	9,083,460	10,966,049
	US BANCORP	GLB VAR%JUN 12 2029	10,000	9,997	10,394
	US BANCORP	GLB VAR%JUN 12 2034	310,000	310,196	330,736
	US BANCORP	SER MTN VAR%JAN 27 2028	30,000	26,522	29,465
	USD MORGAN STANLEY	REG S ZERO% APR 02 2032	2,800,000	2,375,800	2,048,900
	USD TRAVELERS COS	SER MTN 6.250% JUN 15 2037	2,300,000	3,187,087	2,554,886
	VALERO ENERGY CORP	GLB 03.650% DEC 01 2051	370,000	260,184	256,118
	VENTAS REALTY LP	3.750% 06/01/2026 DD 06/13/23	10,675,000	10,914,829	15,073,100
	VENTAS REALTY LP	COMPANY GUARNT 04.125% JAN 15 2026	320,000	317,498	319,965
	VENTAS REALTY LP	COMPANY GUARNT GLB 02.500% SEP 01 2031	2,058,000	2,052,732	1,849,257
	VENTAS REALTY LP	COMPANY GUARNT GLB 03.000% JAN 15 2030	1,392,000	1,382,624	1,325,295
	VENTURE GLOBAL CALCASIEU	144A 03.875% NOV 01 2033	180,000	171,450	154,334
	VENTURE GLOBAL PLAQUE	144A 06.500% JUN 15 2034	230,000	230,000	235,009
	VERISK ANALYTICS INC CLD	GLB 05.125% FEB 15 2036	150,000	149,393	150,686
	VERIZON COMMUNICATIONS	144A 05.401% JUL 02 2037	1,564,000	1,585,264	1,580,750
	VERIZON COMMUNICATIONS	GLB 01.750% JAN 20 2031	140,000	139,363	123,234
	VERIZON COMMUNICATIONS	GLB 02.355% MAR 15 2032	3,505,000	3,371,886	3,088,781
	VERIZON COMMUNICATIONS	GLB 02.650% NOV 20 2040	530,000	530,515	378,282
	VERIZON COMMUNICATIONS	GLB 03.150% MAR 22 2030	130,000	129,601	124,495
	VERIZON COMMUNICATIONS	GLB 03.400% MAR 22 2041	2,600,000	2,469,976	2,035,852
	VERIZON COMMUNICATIONS	GLB 03.550% MAR 22 2051	5,380,000	5,627,562	3,818,939
	VERIZON COMMUNICATIONS	GLB 03.850% NOV 01 2042	270,000	222,073	216,489
	VERIZON COMMUNICATIONS	GLB 04.000% MAR 22 2050	60,000	70,502	45,722
	VERIZON COMMUNICATIONS	GLB 04.125% AUG 15 2046	225,000	231,189	180,349
	VERIZON COMMUNICATIONS	GLB 04.272% JAN 15 2036	159,000	142,035	148,961
	VERIZON COMMUNICATIONS	GLB 04.400% NOV 01 2034	3,000,000	3,183,480	2,894,460
	VERIZON COMMUNICATIONS	GLB 04.500% AUG 10 2033	550,000	558,258	541,288
	VERIZON COMMUNICATIONS	GLB 04.672% MAR 15 2055	45,000	37,584	37,226
	VERIZON COMMUNICATIONS	GLB 04.780% FEB 15 2035	1,966,000	1,967,003	1,935,665
	VERIZON COMMUNICATIONS	GLB 04.862% AUG 21 2046	10,000	8,975	8,882
	VERIZON COMMUNICATIONS	GLB 05.000% JAN 15 2036	740,000	734,520	733,717
	VERIZON COMMUNICATIONS	GLB 05.250% MAR 16 2037	2,090,000	2,204,042	2,103,731
	VERIZON COMMUNICATIONS	GLB 05.750% NOV 30 2045	2,840,000	2,842,567	2,819,722
	VERIZON COMMUNICATIONS	GLB 05.875% NOV 30 2055	1,615,000	1,613,721	1,595,620
	VERIZON COMMUNICATIONS	GLB 06.000% NOV 30 2065	3,055,000	3,061,867	3,015,132
	VIACOM INC	COMPANY GUARNT GLB 04.375% MAR 15 2043	1,510,000	1,169,434	1,050,296
	VIACOM INC	COMPANY GUARNT GLB 05.250% APR 01 2044	765,000	743,045	577,476
	VIACOM INC	COMPANY GUARNT GLB 05.850% SEP 01 2043	1,050,000	972,120	864,486
	VIACOM INC	COMPANY GUARNT GLB 06.875% APR 30 2036	710,000	761,762	698,441
	VIACOMCBS INC	COMPANY GUARNT GLB 04.950% MAY 19 2050	352,000	273,784	246,499
	VIATRIS INC	COMPANY GUARNT GLB 04.000% JUN 22 2050	542,000	528,348	360,950
	VICI PROPERTIES LP	GLB 04.950% FEB 15 2030	169,000	164,490	171,028
	VICI PROPERTIES LP	GLB 05.125% MAY 15 2032	355,000	341,769	357,457
	VIPER ENERGY PARTNERS LL	COMPANY GUARNT GLB 05.700% AUG 01 2035	270,000	269,017	275,543
	VIRGINIA ELEC & POWER CO	08.875% NOV 15 2038	280,000	389,117	374,100
	VIRGINIA ELEC & POWER CO	GLB 04.450% FEB 15 2044	1,700,000	1,955,901	1,469,276
	VIRGINIA ELEC & POWER CO	GLB 04.600% DEC 01 2048	2,465,000	3,251,162	2,115,833
	VIRGINIA ELEC & POWER CO	GLB 05.450% APR 01 2053	4,060,000	4,032,676	3,868,409
	VIRGINIA ELEC & POWER CO	GLB 05.650% MAR 15 2055	950,000	945,355	930,136
	VIRGINIA ELEC & POWER CO	SER C GLB 04.625% MAY 15 2052	2,900,000	2,857,615	2,441,510
	VIRGINIA ELEC & POWER CO	SER D GLB 05.600% SEP 15 2055	2,560,000	2,555,440	2,486,374
	VISA INC	GLB 02.050% APR 15 2030	20,000	19,971	18,534
	VISA INC	GLB 02.700% APR 15 2040	2,240,000	1,741,292	1,725,517
	VISA INC	GLB 03.650% SEP 15 2047	300,000	292,311	234,009
	VISA INC	GLB 04.300% DEC 14 2045	2,640,000	2,682,925	2,304,535
	VISHAY INTERTECHNOLOGY INC	2.250% 09/15/2030 DD 09/12/23	3,025,000	2,868,519	2,714,938
	VMWARE INC	GLB 03.900% AUG 21 2027	400,000	399,186	400,148
	VMWARE INC	GLB 04.700% MAY 15 2030	300,000	334,012	304,767
	VOLKSWAGEN GROUP AMERICA	COMPANY GUARNT 144A 04.850% SEP 11 2030	1,100,000	1,099,373	1,108,998
	VOLKSWAGEN GROUP AMERICA	COMPANY GUARNT 144A 05.800% MAR 27 2035	4,000,000	3,964,288	4,142,840
	VORNADO REALTY LP	GLB 02.150% JUN 01 2026	312,000	311,573	308,562
	WACHOVIA BANK NA	SUBORDINATED SER BKNT 06.600% JAN 15 2038	7,675,000	10,328,621	8,568,907
	WACHOVIA CORP	SUBORDINATED 05.500% AUG 01 2035	10,000	11,278	10,300
	WALMART INC	GLB 01.500% SEP 22 2028	30,000	29,968	28,367
	WALMART INC	GLB 01.800% SEP 22 2031	50,000	49,823	44,555
	WALMART INC	GLB 02.650% SEP 22 2051	600,000	597,780	378,258
	WALT DISNEY COMPANY	COMP GUARNT SER MTN GLB 03.000% JUL 30 2046	80,000	55,230	55,299
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 02.750% SEP 01 2049	1,035,000	658,377	657,028
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 04.375% AUG 16 2041	383,000	328,786	343,352
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 04.750% SEP 15 2044	360,000	339,876	328,424
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 04.950% OCT 15 2045	455,000	559,632	427,595
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 05.400% OCT 01 2043	60,000	72,038	59,958
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.150% FEB 15 2041	1,900,000	2,414,102	2,065,756
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.150% MAR 01 2037	525,000	671,218	578,681
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.400% DEC 15 2035	39,000	50,699	43,965
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.650% NOV 15 2037	1,630,000	2,225,358	1,861,264
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 03.755% MAR 15 2027	10,000	10,000	9,933
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 04.054% MAR 15 2029	30,000	30,000	29,034
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 04.279% MAR 15 2032	360,000	354,902	316,015

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	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 05.050% MAR 15 2042	1,230,000	1,230,000	865,613
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SR GLBL NT 5 05.141% MAR 15 2052	2,000	2,002	1,318
	WEA FINANCE LLC / WESTFI	COMPANY GUARNT 144A 04.750% SEP 17 2044	200,000	199,366	172,616
	WEC ENERGY GROUP INC	4.375% 06/01/2027 DD 05/28/24	17,200,000	19,451,950	19,427,400
	WEC ENERGY GROUP INC 144A	3.375% 06/01/2028 DD 06/10/25	1,675,000	1,715,444	1,696,775
	WELLPOINT INC	GLB 04.625% MAY 15 2042	3,425,000	3,567,895	3,081,712
	WELLPOINT INC	GLB 04.850% AUG 15 2054	315,000	343,614	267,530
	WELLPOINT INC	GLB 06.375% JUN 15 2037	175,000	191,153	190,251
	WELLS FARGO & COMPANY	03.900% MAY 01 2045	2,240,000	1,772,991	1,816,662
	WELLS FARGO & COMPANY	GLB 03.000% OCT 23 2026	960,000	958,786	952,982
	WELLS FARGO & COMPANY	GLB VAR%APR 23 2031	3,520,000	3,574,165	3,633,344
	WELLS FARGO & COMPANY	GLB VAR%APR 23 2036	2,538,000	2,538,000	2,660,103
	WELLS FARGO & COMPANY	GLB VAR%APR 24 2034	1,317,000	1,317,000	1,370,246
	WELLS FARGO & COMPANY	GLB VAR%APR 30 2041	825,000	679,213	639,862
	WELLS FARGO & COMPANY	GLB VAR%JAN 23 2030	1,500,000	1,500,000	1,544,775
	WELLS FARGO & COMPANY	GLB VAR%JAN 24 2031	1,681,000	1,681,000	1,740,709
	WELLS FARGO & COMPANY	SER MTN GLB 04.150% JAN 24 2029	230,000	229,591	230,534
	WELLS FARGO & COMPANY	SER MTN GLB VAR%APR 04 2031	2,900,000	2,910,156	2,919,169
	WELLS FARGO & COMPANY	SER MTN GLB VAR%APR 04 2051	9,805,000	11,195,178	8,960,397
	WELLS FARGO & COMPANY	SER MTN GLB VAR%APR 25 2053	3,330,000	2,903,782	2,865,465
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUL 25 2028	3,000,000	3,000,000	3,033,600
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUL 25 2029	500,000	505,291	517,940
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUL 25 2034	20,000	20,716	20,968
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUN 02 2028	3,380,000	3,380,000	3,302,564
	WELLS FARGO & COMPANY	SER MTN VAR%FEB 11 2031	100,000	100,000	93,399
	WELLS FARGO & COMPANY	SER MTN VAR%MAR 02 2033	280,000	275,043	261,335
	WELLS FARGO & COMPANY	SER MTN VAR%MAY 22 2028	6,400,000	6,505,152	6,357,952
	WELLS FARGO & COMPANY	SER MTN VAR%OCT 30 2030	5,790,000	5,404,866	5,507,969
	WELLS FARGO & COMPANY	SUBD SER GMTN GLB 04.300% JUL 22 2027	1,090,000	1,093,085	1,094,251
	WELLS FARGO & COMPANY	SUBD SER GMTN GLB 04.900% NOV 17 2045	1,986,000	1,971,679	1,787,638
	WELLS FARGO & COMPANY	SUBORDINATED GLB 05.375% NOV 02 2043	1,370,000	1,547,879	1,328,873
	WELLS FARGO & COMPANY	SUBORDINATED GLB 05.606% JAN 15 2044	570,000	687,124	564,756
	WELLS FARGO & COMPANY	SUBORDINATED SER MTN 04.400% JUN 14 2046	370,000	361,760	309,142
	WELLS FARGO & COMPANY	SUBORDINATED SER MTN 04.650% NOV 04 2044	665,000	683,250	582,713
	WELLS FARGO & COMPANY	SUBORDINATED SER MTN 04.750% DEC 07 2046	1,790,000	2,166,354	1,572,801
	WESTAR ENERGY INC	1ST MORTGAGE GLB 03.250% SEP 01 2049	505,000	436,974	343,885
	WESTERN GAS PARTNERS LP	04.650% JUL 01 2026	354,000	352,193	354,057
	WESTERN GAS PARTNERS LP	05.300% MAR 01 2048	530,000	504,183	456,987
	WESTERN GAS PARTNERS LP	05.450% APR 01 2044	710,000	686,969	646,853
	WESTERN GAS PARTNERS LP	GLB 04.750% AUG 15 2028	223,000	222,594	225,627
	WESTERN GAS PARTNERS LP	GLB 05.500% AUG 15 2048	300,000	296,736	263,913
	WESTERN MIDSTREAM OPERAT	GLB 04.050% FEB 01 2030	1,310,000	1,320,441	1,283,381
	WESTERN MIDSTREAM OPERAT	GLB 05.250% FEB 01 2050	305,000	277,654	261,095
	WESTERN-SOUTHERN GLOBAL	SECURED 144A 04.700% DEC 10 2032	2,500,000	2,497,350	2,485,250
	WESTLAKE CHEMICAL CORP	GLB 02.875% AUG 15 2041	160,000	107,699	109,475
	WESTLAKE CORP	GLB 06.375% NOV 15 2055	655,000	650,505	644,402
	WEYERHAEUSER CO	GLB 07.375% MAR 15 2032	57,000	50,659	64,914
	WILLIAMS COMPANIES INC	GLB 02.600% MAR 15 2031	740,000	647,803	675,561
	WILLIAMS COMPANIES INC	GLB 03.500% NOV 15 2030	1,626,000	1,617,948	1,559,806
	WILLIAMS COMPANIES INC	GLB 05.150% MAR 15 2034	10,000	9,998	10,168
	WILLIAMS COMPANIES INC	GLB 05.300% SEP 30 2035	123,000	121,285	125,114
	WILLIAMS COS INC	07.750% JUN 15 2031	827,000	845,031	944,318
	WILLIAMS COS INC	GLB 08.750% MAR 15 2032	28,000	34,681	33,969
	WILLIAMS COS INC	SER A GLB 07.500% JAN 15 2031	424,000	485,166	481,274
	WILLIAMS PARTNERS LP	03.750% JUN 15 2027	20,000	21,577	19,920
	WILLIAMS PARTNERS LP	GLB 04.850% MAR 01 2048	10,000	10,282	8,759
	WILLIAMS PARTNERS LP	GLB 04.900% JAN 15 2045	300,000	323,343	268,479
	WILLIAMS PARTNERS LP	GLB 05.100% SEP 15 2045	50,000	62,493	45,888
	WILLIAMS PARTNERS LP	GLB 05.800% NOV 15 2043	915,000	994,219	908,879
	WILLIAMS PARTNERS LP	GLB 06.300% APR 15 2040	130,000	129,221	140,040
	WINNEBAGO INDUSTRIES INC	3.250% 01/15/2030 DD 01/23/24	1,825,000	1,753,635	1,710,938
	WORKDAY INC	GLB 03.800% APR 01 2032	570,000	544,762	545,416
	WORKIVA INC	1.250% 08/15/2028 DD 08/17/23	3,400,000	3,386,501	3,350,700
	WORLD KINECT CORP	3.250% 07/01/2028 DD 06/26/23	6,925,000	7,202,300	7,266,403
	WYETH	COMPANY GUARNT GLB 06.000% FEB 15 2036	350,000	379,561	379,110
	WYETH INC	COMPANY GUARNT 05.950% APR 01 2037	1,583,000	1,908,134	1,703,086
	WYNN RESORTS FINANCE LLC	COMPANY GUARNT 144A 07.125% FEB 15 2031	180,000	179,813	194,776
	XCEL ENERGY INC	06.500% JUL 01 2036	2,646,000	2,841,486	2,898,852
	XCEL ENERGY INC	GLB 05.600% APR 15 2035	400,000	399,492	414,228
	XEROX HOLDINGS CORP	3.750% 03/15/2030 DD 03/11/24	8,750,000	7,323,341	2,431,905
	ZF NA CAPITAL	COMPANY GUARNT 144A 07.500% MAR 24 2031	480,000	480,000	485,165
	ZIFF DAVIS INC 144A	3.625% 03/01/2028 DD 07/16/24	2,512,000	3,013,826	2,454,224
	ZOETIS INC	GLB 04.700% FEB 01 2043	7,175,000	6,993,275	6,585,717
	ZOETIS INC 144A	0.250% 06/15/2029 DD 12/18/25	4,125,000	4,155,180	4,238,438
	ZSCALER INC 144A	0.000% 07/15/2028 DD 07/03/25	8,525,000	8,422,653	7,975,138
	TOTAL CORPORATE DEBT			**2,724,903,589**	**2,580,242,542**
	NON-U.S. DEBT SECURITIES				
	AASET 2022-1 LL ABS 2022	1A A 06.000%MAY16 47	1,887,105	1,852,888	1,925,362
	ABU DHABI NATIONAL ENERG	144A 04.750% MAR 09 2037	400,000	396,944	391,672
	ACTAVIS FUNDING SCS	COMPANY GUARNT GLB 04.550% MAR 15 2035	600,000	597,420	543,162
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 02.450% OCT 29 2026	2,860,000	2,872,845	2,821,133
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 03.000% OCT 29 2028	3,490,000	3,074,611	3,383,520
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 03.850% OCT 29 2041	5,845,000	4,627,241	4,776,417
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 05.000% NOV 15 2035	1,280,000	1,269,056	1,264,691
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 06.450% APR 15 2027	1,186,000	1,184,933	1,218,318
	AIA GROUP LTD	144A 03.375% APR 07 2030	200,000	199,412	194,614
	AIA GROUP LTD	SUBORDINATED 144A 03.200% SEP 16 2040	800,000	798,712	633,936
	AIMCO CLO 10 LT ABS 2019	10A ARR VAR%JUL22 37	488,000	488,000	488,613
	AIMCO CLO 11 LT ABS 2020	11A A1R2 VAR%JUL17 37	856,000	856,000	857,297
	AIMCO CLO 21 LT ABS 2024	21A A1 VAR%APR18 37	711,000	711,000	711,714
	ALIBABA GROUP HOLDING	GLB 02.700% FEB 09 2041	565,000	368,256	414,105
	ALIBABA GROUP HOLDING	GLB 05.625% NOV 26 2054	880,000	878,444	888,747
	ALLEGRO CLO XV ABS 2022	1A A1R VAR%APR20 38	862,000	862,000	860,449
	ANGLO AMERICAN CAPITAL	COMPANY GUARNT 144A 03.950% SEP 10 2050	1,045,000	797,648	783,959
	ANGLO AMERICAN CAPITAL	COMPANY GUARNT 144A 04.750% APR 10 2027	379,000	386,133	381,903

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ANTOFAGASTA PLC	144A 02.375% OCT 14 2030	200,000	199,294	181,354
	APEX CREDIT CLO ABS 2020	1A A1RR VAR%APR20 35	260,000	260,000	260,059
	ARBOR REALTY CO ABS 2021	FL4 A VAR%NOV15 36	787,688	787,688	791,023
	ARCELORMITTAL	GLB 06.750% MAR 01 2041	110,000	122,716	120,240
	ARCELORMITTAL	GLB 07.000% OCT 15 2039	410,000	458,869	462,595
	ARES LIX CLO LT ABS 2021	59A A VAR%APR25 34	578,000	578,000	578,070
	ARES LOAN FUNDI ABS 2024	ALF5A A1 VAR%JUL27 37	939,000	939,000	941,365
	ARES LV CLO LTD ABS 2020	55A A1R2 VAR%OCT15 37	749,000	749,000	750,383
	ARES LVIII CLO ABS 2020	58A A1R2 VAR%APR15 38	869,000	869,000	868,318
	ARES XLI CLO LT ABS 2016	41A AR2 VAR%APR15 34	1,214,000	1,214,000	1,214,374
	AUST & NZ BANKING GROUP	SUBORDINATED 144A VAR%JUN 18 2036	3,980,000	3,983,679	4,116,315
	AVOLON HOLDINGS FNDG LTD	COMP GUARNT SER 144A 04.700% JAN 30 2031	1,230,000	1,224,162	1,222,079
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 02.528% NOV 18 2027	222,000	222,082	215,222
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 05.150% JAN 15 2030	57,000	55,387	57,934
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 05.375% MAY 30 2030	484,000	480,063	496,879
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 06.375% MAY 04 2028	1,633,000	1,694,573	1,701,537
	BAE SYSTEMS PLC	144A 03.400% APR 15 2030	461,000	457,755	445,616
	BAIN CAPITAL CR ABS 2023	2A A1R VAR%JUL18 38	948,000	948,000	949,678
	BAIN CAPITAL CR ABS 2023	4A A1R VAR%JAN21 39	910,000	910,000	910,000
	BALBOA BAY LOAN ABS 2020	1A A1RR VAR%OCT20 35	720,000	720,000	720,891
	BALBOA BAY LOAN ABS 2025	2A A1 VAR%JAN20 39	200,000	200,000	200,000
	BANCO SANTANDER SA	GLB 04.551% NOV 06 2030	1,200,000	1,200,000	1,201,272
	BANCO SANTANDER SA	GLB 05.127% NOV 06 2035	800,000	800,000	799,720
	BANCO SANTANDER SA	GLB 06.938% NOV 07 2033	200,000	227,322	228,868
	BARCLAYS PLC	GLB VAR%AUG 11 2046	801,000	812,175	820,536
	BARCLAYS PLC	GLB VAR%FEB 25 2031	1,271,000	1,283,969	1,313,667
	BARCLAYS PLC	GLB VAR%MAR 12 2030	1,200,000	1,200,000	1,248,732
	BARCLAYS PLC	GLB VAR%MAY 09 2034	959,000	959,000	1,031,213
	BARCLAYS PLC	GLB VAR%NOV 11 2029	2,500,000	2,500,000	2,513,800
	BARCLAYS PLC	SUBORDINATED GLB VAR%JUN 20 2030	640,000	646,992	650,893
	BARINGS CLO LTD ABS 2021	1A A VAR%APR25 34	1,267,000	1,267,000	1,267,383
	BARINGS CLO LTD ABS 2024	1A A VAR%JAN20 37	2,270,000	2,268,298	2,270,492
	BARRICK AUSTRALIA FINANC	COMPANY GUARNT GLB 05.950% OCT 15 2039	2,015,000	2,494,663	2,116,798
	BAYSWATER PARK ABS 2023	1A AR VAR%JAN20 39	1,310,000	1,310,000	1,310,000
	BENEFIT STREET ABS 2025	43A A VAR%OCT20 38	880,000	880,000	880,415
	BG ENERGY CAPITAL PLC	COMPANY GUARNT 144A 05.125% OCT 15 2041	400,000	437,976	381,540
	BIRCH GROVE CLO ABS 2024	11A A1 VAR%JAN22 38	3,370,000	3,370,000	3,378,860
	BLUEBERRY PARK ABS 2024	1A A VAR%OCT20 37	953,000	953,000	954,532
	BLUEMOUNTAIN CL ABS 2016	3A A1R2 VAR%NOV15 30	337,754	337,754	337,639
	BLUEMOUNTAIN CL ABS 2018	3A A1R VAR%OCT25 30	1,098,719	1,098,719	1,098,907
	BNP PARIBAS	144A 04.400% AUG 14 2028	2,030,000	2,009,859	2,033,979
	BNP PARIBAS	144A VAR%JAN 13 2029	1,440,000	1,442,164	1,466,453
	BNP PARIBAS	144A VAR%JAN 13 2031	400,000	400,000	378,684
	BNP PARIBAS	144A VAR%JAN 13 2033	1,493,000	1,493,000	1,567,262
	BNP PARIBAS	JR SUBORDINATED 144A VAR% PERPETUAL	800,000	800,000	747,200
	BNP PARIBAS	JR SUBORDINATED 144A VAR% PERPETUAL	200,000	200,000	211,236
	BNP PARIBAS	JR SUBORDINATED 144A VAR% PERPETUAL	490,000	490,000	528,749
	BNP PARIBAS	JR SUBORDNTD SER 144A VAR% PERPETUAL	690,000	694,859	732,228
	BNP PARIBAS	SER 144A VAR%DEC 05 2034	1,590,000	1,598,941	1,694,129
	BNP PARIBAS	SUBORDINATED 144A VAR%MAR 01 2033	1,010,000	950,641	1,003,859
	BPCE SA	SER 144A VAR%MAY 28 2036	2,240,000	2,245,546	2,349,066
	BPCE SA	SUBORDINATED 144A VAR%JAN 14 2046	70,000	73,089	74,684
	BRITISH TELECOM PLC	GLB 09.625% DEC 15 2030	20,000	19,868	24,414
	CAD PAN CANADIAN PETROLM	COMPANY GUARNT GLB 07.200% NOV 01 2031	100,000	117,274	110,398
	CAIXABANK SA	144A VAR%JUL 03 2031	960,000	960,000	973,248
	CANADIAN PACIFIC RR CO	COMPANY GUARNT 04.800% AUG 01 2045	1,500,000	1,907,265	1,375,215
	CAPTREE PARK CL ABS 2024	1A D VAR%JUL20 37	180,000	180,000	179,720
	CARLYLE US CLO ABS 2021	10A A1R VAR%JAN20 38	662,000	662,000	662,454
	CARLYLE US CLO ABS 2021	11A A1R VAR%JUL25 37	1,105,000	1,105,000	1,106,172
	CARLYLE US CLO ABS 2025	6A A1 VAR%JAN20 39	882,000	882,000	882,000
	CARNIVAL CORP	COMP GUARNT SER 144A 06.125% FEB 15 2033	790,000	786,891	815,746
	CB UBS GROUP AG	04.875% MAY 15 2045	520,000	552,674	481,884
	CEDAR FUNDING X ABS 2019	10A AR2 VAR%OCT20 37	2,843,000	2,843,000	2,846,218
	CEDAR FUNDING X ABS 2020	12A ARR VAR%JAN25 38	1,336,000	1,336,921	1,334,959
	CELLNEX FINANCE	COMPANY GUARNT 144A 03.875% JUL 07 2041	300,000	296,172	237,984
	CI FINANCIAL CORP	144A 07.500% MAY 30 2029	1,070,000	1,113,057	1,138,234
	CIFC FUNDING 20 ABS 2015	4A A1A2 VAR%APR20 34	300,000	297,480	299,925
	CIFC FUNDING 20 ABS 2018	1A A1R VAR%JAN18 38	1,050,000	1,050,000	1,052,262
	CIFC FUNDING 20 ABS 2021	3A A1R VAR%OCT15 38	1,443,000	1,443,000	1,442,593
	CIFC FUNDING 20 ABS 2025	6A A1 VAR%OCT23 38	552,000	552,000	552,000
	CLOVER CLO 2019 ABS 2019	1A ARR VAR%APR18 35	984,000	984,000	980,351
	COMMONWEALTH BANK AUST	144A 03.900% JUL 12 2047	140,000	139,483	114,258
	COMMONWEALTH BANK AUST	SUBORDINATED 144A 03.305% MAR 11 2041	220,000	220,000	168,940
	COMMONWEALTH BANK AUST	SUBORDINATED 144A 03.610% SEP 12 2034	522,000	522,000	503,453
	COMMONWEALTH BANK AUST	SUBORDINATED SER 144A 03.743% SEP 12 2039	530,000	530,000	442,327
	COOPERATIEVE RABOBANK UA	144A VAR%APR 06 2033	890,000	841,271	842,661
	CREDIT AGRICOLE SA	144A VAR%JAN 09 2036	400,000	400,000	421,928
	CREDIT AGRICOLE SA	144A VAR%SEP 25 2033	770,000	770,000	768,991
	CREDIT SUISSE GROUP AG	144A VAR%APR 01 2031	1,790,000	1,763,720	1,772,941
	CREDIT SUISSE GROUP AG	144A VAR%MAY 14 2032	2,380,000	2,386,723	2,208,093
	CSL FINANCE PLC	COMPANY GUARNT 144A 04.625% APR 27 2042	280,000	279,964	252,846
	CSL FINANCE PLC	COMPANY GUARNT 144A 04.950% APR 27 2062	270,000	269,160	233,666
	CSN RESOURCES SA	COMPANY GUARNT 144A 04.625% JUN 10 2031	1,000,000	1,000,000	769,100
	DEUTSCHE BANK NY	GLB VAR%AUG 04 2031	3,000,000	3,000,000	3,030,330
	DEUTSCHE BANK NY	GLB VAR%SEP 11 2030	2,400,000	2,442,576	2,436,840
	DEUTSCHE BANK NY	SUBORDINATED GLB VAR%JAN 14 2032	1,600,000	1,604,176	1,512,224
	DH EUROPE FINANCE II	COMPANY GUARNT GLB 03.250% NOV 15 2039	335,000	299,927	274,392
	DH EUROPE FINANCE II	COMPANY GUARNT GLB 03.400% NOV 15 2049	425,000	306,366	306,280
	DP WORLD LTD	144A 05.625% SEP 25 2048	690,000	739,098	676,283
	DRYDEN 78 CLO L ABS 2020	78A A1R VAR%APR17 37	900,000	900,000	900,910
	DRYDEN 83 CLO L ABS 2020	83A AR VAR%APR18 37	914,000	914,000	916,513
	DRYDEN 85 CLO L ABS 2020	85A A1R2 VAR%JUL15 37	1,129,000	1,127,550	1,130,722
	DRYDEN 98 CLO L ABS 2022	98A A VAR%APR20 35	709,000	709,000	709,188
	EATON VANCE CLO ABS 2020	1A ARR VAR%OCT15 37	864,000	864,000	864,968
	EATON VANCE CLO ABS 2020	2A AR2 VAR%OCT15 37	1,199,000	1,199,000	1,201,204
	ELECTRICITE DE FRANCE	144A 06.950% JAN 26 2039	300,000	398,013	334,245
	ELECTRICITE DE FRANCE SA	144A 04.875% SEP 21 2038	300,000	255,197	279,840
	ELECTRICITE DE FRANCE SA	144A 04.950% OCT 13 2045	1,115,000	1,002,332	986,697

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ELECTRICITE DE FRANCE SA	144A 06.000% APR 22 2064	155,000	148,738	152,438
	ELECTRICITE DE FRANCE SA	144A 06.375% JAN 13 2055	740,000	739,016	771,324
	ELMWOOD CLO I L ABS 2019	1A A1RR VAR%APR20 37	1,140,000	1,140,000	1,141,619
	ENEL FINANCE INTL SA	COMPANY GUARNT 144A 06.000% OCT 07 2039	5,142,000	6,135,985	5,403,419
	EQUINOR ASA	COMPANY GUARNT GLB 03.250% NOV 18 2049	295,000	231,124	205,627
	EQUINOR ASA	COMPANY GUARNT GLB 03.625% APR 06 2040	440,000	351,221	371,879
	EUROPEAN INVESTMENT BANK	UNSECURED 01.250% FEB 14 2031	1,000,000	994,170	881,950
	FLATIRON CLO 19 ABS 2019	1A AR2 VAR%NOV16 34	2,565,928	2,565,928	2,564,196
	FLATIRON CLO 20 ABS 2020	1A A1R2 VAR%NOV20 38	1,590,000	1,590,000	1,588,679
	FLATIRON CLO 21 ABS 2021	1A A1R VAR%OCT19 37	1,156,000	1,156,000	1,157,297
	FLATIRON CLO 31 ABS 2025	31A A1 VAR%JAN18 39	777,000	777,000	777,000
	GALAXY 36 CLO L ABS 2025	36A A1 VAR%OCT15 38	280,000	280,000	279,686
	GALLATIN CLO VI ABS 2017	1A A1R VAR%JUL15 31	1,202,437	1,201,475	1,202,114
	GOLAR LNG LTD 144A	2.750% 12/15/2030 DD 06/30/25	5,050,000	5,126,096	4,863,150
	HALSEYPOINT CLO ABS 2020	3A A1R VAR%JUL30 37	1,190,000	1,190,000	1,191,592
	HILDENE COMMUNI ABS 2015	1A ARR 02.600%NOV01 35	1,091,275	1,091,275	971,562
	HSBC HOLDINGS PLC	GLB VAR%AUG 11 2033	100,000	97,616	103,596
	HSBC HOLDINGS PLC	GLB VAR%AUG 18 2031	700,000	700,000	636,678
	HSBC HOLDINGS PLC	GLB VAR%JUN 04 2031	600,000	600,000	560,838
	HSBC HOLDINGS PLC	GLB VAR%JUN 19 2029	6,200,000	6,718,420	6,257,288
	HSBC HOLDINGS PLC	GLB VAR%MAR 09 2044	2,210,000	2,210,000	2,420,613
	HSBC HOLDINGS PLC	GLB VAR%MAY 13 2031	2,530,000	2,530,000	2,606,608
	HSBC HOLDINGS PLC	GLB VAR%MAY 13 2036	990,000	992,080	1,045,707
	HSBC HOLDINGS PLC	GLB VAR%NOV 06 2031	1,930,000	1,935,539	1,935,944
	HSBC HOLDINGS PLC	GLB VAR%NOV 06 2036	920,000	920,000	922,521
	HSBC HOLDINGS PLC	GLB VAR%SEP 22 2028	2,182,000	2,129,479	2,105,892
	HSBC HOLDINGS PLC	JR SUBORDINATED GLB VAR% PERPETUAL	1,200,000	1,200,000	1,141,140
	HSBC HOLDINGS PLC	SUBORDINATED GLB 06.500% SEP 15 2037	6,655,000	8,487,361	7,300,335
	HSBC HOLDINGS PLC	SUBORDINATED GLB VAR%MAR 29 2033	210,000	210,774	208,782
	HYDRO QUEBEC	LOCAL GOVT GUARN SER HK 09.375% APR 15 2030	220,000	348,770	264,057
	IMMUNOCORE HOLDINGS PLC	2.500% 02/01/2030 DD 02/02/24	4,575,000	3,967,616	4,134,656
	ING GROEP NV	GLB VAR%MAR 28 2028	300,000	300,000	300,036
	INTESA SANPAOLO SPA	144A 03.875% JUL 14 2027	297,000	292,708	296,121
	INTESA SANPAOLO SPA	144A 04.700% SEP 23 2049	400,000	397,324	328,892
	INVESCO US CLO ABS 2024	1RA AR VAR%APR15 37	460,000	460,000	460,315
	JAZZ INVESTMENTS I LTD	3.125% 09/15/2030 DD 09/06/24	2,700,000	3,205,227	3,593,700
	JBS FINANCE LUXEMBOURG	COMPANY GUARNT 144A 03.625% JAN 15 2032	173,000	174,353	161,888
	JBS USA HOLD/FOOD GRP/CO	144A 06.250% MAR 01 2056	920,000	920,534	915,658
	JBS USA HOLD/FOOD/LUX CO	GLB 07.250% NOV 15 2053	1,875,000	1,953,759	2,098,912
	JBS USA LUX S A / JBS US	COMPANY GUARNT GLB 03.000% MAY 15 2032	1,765,000	1,747,085	1,584,352
	JBS USA/FOOD/FINANCE	COMPANY GUARNT GLB 06.500% DEC 01 2052	2,665,000	2,666,471	2,747,428
	JBS USA/FOOD/FINANCE	GLB 04.375% FEB 02 2052	1,460,000	1,459,308	1,134,902
	KONIN PHLIPS NV	GLB 06.875% MAR 11 2038	4,620,000	6,170,738	5,186,135
	KREF 2022-FL3 L ABS 2022	FL3 A VAR%FEB17 39	816,198	816,198	815,346
	LAKESIDE PARK C ABS 2025	1A A VAR%APR15 38	625,000	625,000	624,196
	LLOYDS BANK PLC	SUBORDINATED GLB VAR%NOV 15 2033	775,000	871,666	901,573
	LLOYDS BANKING GROUP PLC	GLB 04.550% AUG 16 2028	530,000	528,399	536,598
	LLOYDS BANKING GROUP PLC	GLB VAR%NOV 04 2031	2,850,000	2,850,000	2,841,108
	LLOYDS BANKING GROUP PLC	GLB VAR%NOV 26 2035	1,600,000	1,600,000	1,672,128
	LLOYDS BANKING GROUP PLC	JR SUBORDINATED GLB VAR% PERPETUAL	695,000	695,000	693,846
	LLOYDS BANKING GROUP PLC	SUBORDINATED GLB VAR%DEC 14 2046	2,000,000	1,413,520	1,473,280
	LOANPAL SOLAR L ABS 2021	1GS A 02.290%JAN20 48	1,613,926	1,613,842	1,363,029
	LOGAN CLO I LTD ABS 2021	5A AR1 VAR%APR20 37	160,000	160,000	160,171
	LYB INTL FINANCE BV	COMPANY GUARNT 05.250% JUL 15 2043	971,000	876,393	838,225
	MADISON PARK FU ABS 2021	50A A VAR%APR19 34	1,240,000	1,240,000	1,240,341
	MAGNETITE XLI L ABS 2024	41A A VAR%JAN25 38	542,000	542,000	543,689
	MAGNETITE XLV L ABS 2025	45A A1 VAR%APR15 38	605,000	605,000	604,830
	MAGNETITE XVII ABS 2016	17A BR2 VAR%APR20 37	350,000	350,000	350,482
	MAGNETITE XXI L ABS 2019	21A AR VAR%APR20 34	1,019,000	1,019,000	1,020,500
	MAGNETITE XXIII ABS 2019	23A AR VAR%JAN25 35	1,376,000	1,376,362	1,375,656
	MAGNETITE XXIX ABS 2021	29A AR VAR%JUL15 37	1,310,000	1,310,000	1,314,912
	MAGNETITE XXVI ABS 2020	26A AR2 VAR%JAN25 38	806,000	806,000	805,769
	MAGNETITE XXVII ABS 2020	28A A1RR VAR%JAN15 38	878,000	878,000	878,177
	MAGNETITE XXXVI ABS 2023	36A AR VAR%JUL25 38	859,000	859,000	858,751
	MELCO RESORTS FINANCE	144A 05.375% DEC 04 2029	600,000	600,000	593,886
	MF1 2022-FL8 LT ABS 2022	FL8 A VAR%FEB19 37	1,753,147	1,753,147	1,751,314
	MITSUBISHI UFJ FIN GRP	GLB VAR%APR 19 2028	350,000	331,363	350,129
	MITSUBISHI UFJ FIN GRP	GLB VAR%APR 24 2036	1,655,000	1,672,063	1,732,272
	MITSUBISHI UFJ FIN GRP	GLB VAR%JUL 20 2032	6,036,000	5,933,629	5,382,905
	MIZUHO FINANCIAL GROUP	GLB VAR%MAY 27 2034	6,000,000	5,947,845	6,353,940
	NATWEST GROUP PLC	GLB VAR%MAR 01 2035	1,300,000	1,300,000	1,374,568
	NAVIGATOR 2025- ABS 2025	1 A 05.107%OCT15 50	1,588,968	1,588,934	1,574,543
	NCL CORP LTD 144A	0.750% 09/15/2030 DD 09/11/25	1,325,000	1,325,000	1,277,830
	NCL CORPORATION LTD	144A 05.875% JAN 15 2031	300,000	301,875	298,866
	NEBIUS GROUP NV 144A	1.000% 09/15/2030 DD 09/15/25	2,100,000	2,236,226	2,056,950
	NISSAN MOTOR CO	144A 04.345% SEP 17 2027	2,860,000	3,096,512	2,820,761
	NOVA LTD 144A	0.000% 09/15/2030 DD 09/05/25	1,275,000	1,552,624	1,585,462
	NTT FINANCE CORP	144A 04.620% JUL 16 2028	250,000	250,000	253,325
	NTT FINANCE CORP	144A 04.876% JUL 16 2030	920,000	920,000	936,937
	NTT FINANCE CORP	144A 05.171% JUL 16 2032	1,110,000	1,110,000	1,138,893
	NTT FINANCE CORP	144A 05.502% JUL 16 2035	930,000	930,000	962,959
	NXP BV/NXP FDG/NXP USA	COMPANY GUARNT GLB 05.250% AUG 19 2035	2,500,000	2,509,400	2,536,950
	OBRA CLO 2 LTD ABS 2025	2A A1 VAR%JUL20 38	2,590,000	2,590,000	2,597,371
	OCP CLO 2018-15 ABS 2018	15A AR VAR%JAN20 38	553,000	554,106	552,300
	OCP CLO 2020-8R ABS 2020	8RA AR2 VAR%OCT17 38	788,000	788,000	788,193
	OCP CLO 2025-44 ABS 2025	44A A VAR%OCT24 38	890,000	890,000	891,726
	OCP CLO 2025-46 ABS 2025	46A A VAR%OCT15 38	550,000	550,000	550,000
	OCTAGON INVESTM ABS 2019	1A A1RR VAR%JAN20 35	4,000,000	4,000,000	4,001,000
	OHA CREDIT FUND ABS 2019	4A AR2 VAR%JAN22 38	989,000	989,000	990,625
	OHA CREDIT FUND ABS 2020	6A AR2 VAR%OCT20 37	772,000	772,000	773,217
	OHA CREDIT FUND ABS 2022	13A AR VAR%JUL20 37	1,402,000	1,402,000	1,402,857
	OHA CREDIT FUND ABS 2023	14RA A VAR%APR20 38	572,000	572,000	571,553
	OHA CREDIT PART ABS 2012	7A AR4 VAR%FEB20 38	820,000	816,430	818,965
	OHA CREDIT PART ABS 2024	17A A VAR%JAN18 38	336,000	336,000	336,219
	OPTICS BIDCO	144A 07.721% JUN 04 2038	4,135,000	4,550,221	4,140,789
	PALMER SQUARE C ABS 2021	1A A1AR VAR%APR20 38	1,500,000	1,500,000	1,497,318
	PALMER SQUARE C ABS 2021	3A A1R VAR%OCT15 38	560,000	560,000	561,316
	PALMER SQUARE C ABS 2025	5A A VAR%OCT20 38	859,000	859,000	859,558

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	PALMER SQUARE L ABS 2022	3A CR VAR%APR15 31	320,000	320,000	321,418
	PALMER SQUARE L ABS 2024	1A B VAR%OCT15 32	330,000	330,000	330,286
	PALMER SQUARE L ABS 2024	2A A1N VAR%JAN15 33	386,701	386,701	386,421
	PALMER SQUARE L ABS 2025	1A A1 VAR%FEB15 33	851,548	851,548	848,186
	PALMER SQUARE L ABS 2025	2A A1 VAR%JUL15 33	856,000	856,000	855,658
	PARK BLUE CLO 2 ABS 2022	2A A1R VAR%JUL20 37	1,770,000	1,770,000	1,772,662
	PEACE PARK CLO ABS 2021	1A AR VAR%OCT20 38	410,000	410,000	410,542
	PERU REP	UNSECD SR GBL BD DTD 11/18/10 5.625% DUE 11/18/50	700,000	674,240	681,765
	PETROLEOS MEXICANOS	COMPANY GUARNT GLB 06.500% JUN 02 2041	626,000	678,155	542,078
	PETROLEOS MEXICANOS	COMPANY GUARNT GLB 06.750% SEP 21 2047	10,109,000	9,693,942	8,311,620
	PFIZER INVESTMENT ENTER	COMPANY GUARNT GLB 05.110% MAY 19 2043	2,015,000	1,974,700	1,939,034
	PFIZER INVESTMENT ENTER	COMPANY GUARNT GLB 05.300% MAY 19 2053	8,406,000	8,444,337	7,959,473
	PFIZER INVESTMENT ENTER	COMPANY GUARNT GLB 05.340% MAY 19 2063	1,755,000	1,665,218	1,628,289
	POINT AU ROCHE ABS 2021	1A A VAR%JUL20 34	530,000	530,000	530,631
	POLAND(REP OF)	UNSECD SR NT DTD 03/18/24 5.500% DUE 03/18/54	500,000	472,900	478,833
	PROSUS NV	144A 03.832% FEB 08 2051	13,430,000	13,110,008	8,941,694
	QUEBEC PROVINCE	SER PD GLB 07.500% SEP 15 2029	3,400,000	4,966,720	3,828,230
	RABOBANK NEDERLAND	CGTD SER BKNT GLB 05.250% MAY 24 2041	825,000	814,407	828,308
	RELIANCE INDUSTRIES LTD	144A 02.875% JAN 12 2032	1,380,000	1,376,660	1,259,140
	RENEW POWER PVT LTD	144A 05.875% MAR 05 2027	200,000	200,000	198,614
	REPUBLIC OF KOREA	GLB 02.750% JAN 19 2027	1,000,000	951,030	990,750
	RIO TINTO FIN USA PLC	COMPANY GUARNT GLB 05.750% MAR 14 2055	630,000	623,372	642,386
	RIO TINTO FIN USA PLC	COMPANY GUARNT GLB 05.875% MAR 14 2065	225,000	224,487	232,384
	ROLLS-ROYCE PLC	COMPANY GUARNT 144A 05.750% OCT 15 2027	700,000	754,250	717,570
	ROYAL BANK OF CANADA	GLB 03.875% MAY 04 2032	710,000	643,310	689,651
	ROYAL BANK OF CANADA	SER GMTN GLB 05.150% FEB 01 2034	70,000	69,857	72,964
	ROYAL CARIBBEAN CRUISES	GLB 05.375% JAN 15 2036	1,005,000	1,004,159	1,009,211
	ROYAL CARIBBEAN CRUISES	SER 144A 05.625% SEP 30 2031	1,255,000	1,283,162	1,283,012
	RR 34 LTD ABS 2024	34RA A1R VAR%OCT15 39	429,000	429,000	429,682
	RR 7 LTD ABS 2019	7A A1AB VAR%JAN15 37	1,369,000	1,369,000	1,370,257
	SAGARD-HALSEYPO ABS 2024	8A A1 VAR%JAN30 38	1,080,000	1,080,000	1,081,761
	SANDS CHINA LTD	GLB 03.250% AUG 08 2031	1,260,000	1,220,337	1,162,400
	SANTANDER UK GROUP HLDGS	GLB VAR%SEP 22 2029	400,000	400,000	400,380
	SANTANDER UK GROUP HLDGS	GLB VAR%SEP 22 2036	1,035,000	1,034,899	1,032,288
	SANTANDER UK GROUP HLDGS	SUBORDINATED 144A 05.625% SEP 15 2045	549,000	640,662	503,493
	SANTOS FINANCE LTD	COMPANY GUARNT 144A 05.750% NOV 13 2035	300,000	298,269	298,332
	SARANAC CLO VI ABS 2018	6A A1R VAR%AUG13 31	209,320	209,320	209,406
	SCULPTOR CLO XX ABS 2025	27A A1R VAR%JUL20 34	4,000,000	4,000,000	3,995,508
	SIEMENS FINANCIERINGSMAT	COMPANY GUARNT 144A 04.400% MAY 27 2045	310,000	276,325	273,110
	SIEMENS FUNDING BV	COMPANY GUARNT 144A 05.900% MAY 28 2065	390,000	387,921	408,576
	SILVER POINT CL ABS 2025	8A A1 VAR%APR15 38	1,000,000	1,000,000	999,219
	SIXTH STREET CL ABS 2021	18A A1R VAR%OCT17 38	835,000	835,000	834,319
	SIXTH STREET CL ABS 2021	20A A1R VAR%JUL17 38	701,000	701,000	701,516
	SNAM SPA	144A 06.500% MAY 28 2055	430,000	428,762	460,474
	SOCIETE GENERALE	04.677% JUN 15 2027	1,500,000	1,513,620	1,515,150
	SOCIETE GENERALE	JR SUBORDINATED 144A VAR% PERPETUAL	1,100,000	1,034,000	1,113,189
	SOCIETE GENERALE	SUBORDINATED 144A VAR%JAN 19 2055	1,295,000	1,303,651	1,354,207
	STANDARD CHARTERED PLC	144A VAR%OCT 15 2030	400,000	400,000	408,372
	STATE OF ISRAEL	SER 30Y GLB 03.375% JAN 15 2050	1,675,000	1,306,789	1,123,322
	STATE OF ISRAEL	SER 30Y GLB 03.875% JUL 03 2050	810,000	558,271	592,880
	STATE OF ISRAEL	SER 30Y GLB 05.750% MAR 12 2054	330,000	313,962	317,463
	STATOIL ASA	COMPANY GUARNT GLB 04.250% NOV 23 2041	100,000	110,979	88,618
	STATOIL ASA	COMPANY GUARNT GLB 05.100% AUG 17 2040	970,000	956,185	963,540
	STUDIO CITY FINANCE LTD	COMPANY GUARNT 144A 05.000% JAN 15 2029	1,600,000	1,525,000	1,544,896
	STWD 2022-FL3 L ABS 2022	FL3 A VAR%NOV15 38	326,320	326,320	326,588
	SUMITOMO MITSUI FINL GRP	GLB 05.766% JAN 13 2033	7,400,000	7,453,110	7,880,630
	SUMITOMO MITSUI FINL GRP	SUBORDINATED GLB VAR%JUL 08 2046	5,130,000	5,094,518	5,197,562
	SUZANO AUSTRIA GMBH	COMPANY GUARNT GLB 03.750% JAN 15 2031	220,000	229,511	207,590
	SUZANO AUSTRIA GMBH	COMPANY GUARNT GLB 06.000% JAN 15 2029	350,000	355,353	360,465
	SYCAMORE TREE C ABS 2025	6A A1 VAR%APR20 38	1,870,000	1,870,000	1,864,790
	SYMPHONY CLO 43 ABS 2024	43A A1 VAR%APR15 37	730,000	730,000	731,153
	SYMPHONY CLO XX ABS 2021	26A AR VAR%APR20 33	703,135	700,242	703,654
	TAKEDA PHARMACEUTICAL	GLB 03.025% JUL 09 2040	200,000	153,230	153,090
	TAKEDA PHARMACEUTICAL	GLB 05.800% JUL 05 2064	245,000	238,017	241,443
	TELEFONICA EMISIONES SAU	COMPANY GUARNT GLB 04.665% MAR 06 2038	820,000	772,021	747,405
	TELEFONICA EMISIONES SAU	COMPANY GUARNT GLB 05.213% MAR 08 2047	300,000	300,000	264,120
	TEMASEK FINANCIAL I LTD	COMPANY GUARNT 144A 02.250% APR 06 2051	500,000	491,840	305,165
	TEVA PHARMACEUTICALS NE	COMPANY GUARNT GLB 04.100% OCT 01 2046	1,200,000	929,663	907,452
	THL CREDIT WIND ABS 2017	3A AR2 VAR%APR15 35	4,000,000	4,000,000	3,998,872
	TORONTO-DOMINION BANK	GLB 04.456% JUN 08 2032	280,000	280,840	279,457
	TOTAL CAPITAL INTL SA	COMPANY GUARNT GLB 03.127% MAY 29 2050	3,490,000	3,228,534	2,326,260
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.275% SEP 10 2054	200,000	200,000	187,920
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.425% SEP 10 2064	1,225,000	1,222,795	1,146,490
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.488% APR 05 2054	10,000	9,819	9,669
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.638% APR 05 2064	1,940,000	1,935,017	1,873,710
	TRINITAS CLO XV ABS 2021	16A A1R VAR%JUL20 34	240,000	240,000	239,932
	TRINITAS CLO XX ABS 2023	25A A1 VAR%JAN23 37	790,000	790,000	790,566
	TYCO ELECTRONICS GROUP S	COMPANY GUARNT GLB 07.125% OCT 01 2037	1,450,000	1,911,506	1,706,244
	UBS GROUP AG	144A VAR%AUG 10 2027	966,000	966,000	950,583
	UBS GROUP AG	144A VAR%FEB 11 2032	2,000,000	1,416,680	1,772,680
	UBS GROUP AG	144A VAR%MAY 06 2047	540,000	537,354	532,872
	UBS GROUP AG	144A VAR%MAY 09 2036	950,000	941,545	987,858
	UBS GROUP AG	144A VAR%SEP 13 2030	6,000,000	5,997,480	6,264,180
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	300,000	297,150	275,121
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	200,000	200,000	234,552
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	1,290,000	1,306,612	1,415,453
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	820,000	820,000	883,985
	UBS GROUP AG	SER 144A 02.746% FEB 11 2033	290,000	265,707	260,052
	UBS GROUP FUNDING SWITZE	144A 04.253% MAR 23 2028	1,180,000	1,181,186	1,180,142
	UNICREDIT SPA	SUBORDINATED 144A VAR%JUN 30 2035	2,225,000	2,180,625	2,267,965
	UNICREDIT SPA	SUBORDINATED SER 144A VAR%APR 02 2034	5,150,000	5,165,553	5,521,985
	UNIGEL LUXEMBOURG SA	SECURED 144A PIK 12.000% DEC 31 2028	51,685	80,276	2,584
	UNIGEL NETHERLANDS HOLD	144A PIK 15.000% DEC 31 2044	75,777	122,690	1,705
	USD ACTAVIS FUNDING	4.750% MAR 15 2045	34,000	30,947	25,799
	USD ALBERTA PROVINCE	4.500% JAN 24 2034	1,200,000	1,196,040	1,212,912
	USD AON PLC	4.450% MAY 24 2043	271,000	279,509	233,147
	USD BANK NOVA SCOTIA	VARI% MAY 04 2037	170,000	169,253	165,631
	USD BANK NOVA SCOTIA	VARI% SEP 15 2031	2,510,000	2,510,000	2,501,391

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	USD BARCLAYS PLC	5.200% MAY 12 2026	2,253,000	2,441,917	2,262,733
	USD BBVA MEX BANC/TX	144A VARI% JAN 18 2033	1,220,000	1,213,961	1,199,321
	USD BRAZIL REP OF	7.125% MAY 13 2054	1,400,000	1,395,898	1,383,900
	USD BROOKFIELD ASSE	6.077% SEP 15 2055	1,218,000	1,229,307	1,245,040
	USD BROOKFIELD FIN	5.330% JAN 15 2036	705,000	704,478	706,008
	USD BROOKFIELD FIN	5.675% JAN 15 2035	380,000	380,171	392,977
	USD BROOKFIELD FIN	5.813% MAR 03 2055	675,000	675,000	665,888
	USD BROOKFIELD FIN	5.968% MAR 04 2054	230,000	234,068	232,151
	USD CAN NATURAL RES	5.850% FEB 01 2035	529,000	543,350	550,647
	USD CAN NATURAL RES	6.250% MAR 15 2038	670,000	812,616	710,615
	USD CAN NATURAL RES	6.750% FEB 01 2039	515,000	716,587	566,011
	USD CANADIAN PAC RR	5.750% JAN 15 2042	3,334,000	4,265,886	3,305,461
	USD CANADIAN PACIFIC	3.000% DEC 02 2041	1,013,000	820,329	757,147
	USD CANADIAN PACIFIC	3.100% DEC 02 2051	660,000	664,571	437,851
	USD CANADIAN PACIFIC	4.300% MAY 15 2043	350,000	297,493	302,834
	USD CENOVUS ENERGY	5.250% JUN 15 2037	426,000	392,465	413,616
	USD CHILE	2.750% JAN 31 2027	2,000,000	1,998,800	1,968,120
	USD CHILE	3.100% JAN 22 2061	105,000	67,569	64,943
	USD CHILE	3.860% JUN 21 2047	130,000	102,190	103,844
	USD CHILE	5.330% JAN 05 2054	505,000	474,114	486,972
	USD DEUTSCHE TELEKOM INT	COMPANY GUARNT GLB 08.750% JUN 15 2030	40,000	59,105	46,672
	USD DP WORLD PLC	REG S 4.700% SEP 30 2049	300,000	243,000	259,155
	USD ECOPETROL SA	5.875% NOV 02 2051	810,000	810,000	581,815
	USD ENBRIDGE INC	4.250% DEC 01 2026	571,000	567,323	572,091
	USD FAIRFAX FINL HLD	6.350% MAR 22 2054	580,000	581,346	600,735
	USD GFL ENVIRON INC	144A 6.750% JAN 15 2031	180,000	185,300	188,851
	USD HSBC HLDGS PLC	6.500% MAY 02 2036	11,775,000	15,061,536	13,104,398
	USD HSBC HOLDINGS	5.250% MAR 14 2044	410,000	480,790	399,590
	USD INDONESIA (REP)	3.050% MAR 12 2051	458,000	305,715	306,315
	USD INDONESIA (REP)	4.200% OCT 15 2050	120,000	98,856	98,810
	USD INDONESIA (REP)	4.300% MAR 31 2052	1,165,000	961,483	969,466
	USD INDONESIA (REP)	4.900% APR 16 2036	225,000	224,933	224,577
	USD INT BK RECON&DEV	SER GMTN 4.750% FEB 15 2035	700,000	653,548	728,406
	USD KUWAIT INTL BOND	144A 4.652% OCT 09 2035	1,725,000	1,729,313	1,722,620
	USD LLOYDS BANK PLC	REG S ZERO% APR 02 2032	4,600,000	3,519,000	3,441,122
	USD NAKILAT INC	144A 6.067% DEC 31 2033	137,147	137,200	145,614
	USD ONTARIO PROVINCE	4.200% JAN 18 2029	1,900,000	1,889,436	1,926,448
	USD ONTARIO PROVINCE	5.050% APR 24 2034	5,600,000	5,638,640	5,856,368
	USD PANAMA	4.500% APR 01 2056	1,220,000	925,675	914,024
	USD PANAMA	6.875% JAN 31 2036	1,170,000	1,160,488	1,271,907
	USD PERUSAHAAN LISTR	144A 6.150% MAY 21 2048	490,000	486,683	497,644
	USD PETROLEOS MEXICA	10.000% FEB 07 2033	300,000	293,100	347,487
	USD PETROLEOS MEXICA	5.950% JAN 28 2031	3,738,000	3,794,608	3,617,786
	USD PETROLEOS MEXICA	6.375% JAN 23 2045	5,845,000	6,282,240	4,707,621
	USD PETROLEOS MEXICA	6.950% JAN 28 2060	811,000	859,019	660,235
	USD PETROLEOS MEXICA	7.690% JAN 23 2050	9,575,000	6,884,738	8,581,115
	USD PHILIPPINES(REP)	2.650% DEC 10 2045	930,000	600,896	614,963
	USD PHILIPPINES(REP)	3.200% JUL 06 2046	1,725,000	1,244,742	1,239,723
	USD PHILIPPINES(REP)	5.900% FEB 04 2050	2,705,000	2,708,966	2,830,242
	USD PHILIPPINES(REP)	6.375% OCT 23 2034	200,000	246,750	224,560
	USD PHILIPS ELECTRON	5.000% MAR 15 2042	240,000	215,722	221,227
	USD QUEBEC PROVINCE	4.500% SEP 08 2033	1,300,000	1,295,840	1,315,977
	USD RABOBANK	5.250% AUG 04 2045	560,000	662,007	527,453
	USD REP OF POLAND	SER 30Y 5.500% APR 04 2053	605,000	597,559	580,564
	USD REPUBLIC OF PERU	3.300% MAR 11 2041	1,320,000	999,900	1,019,172
	USD REPUBLIC OF PERU	6.550% MAR 14 2037	100,000	113,650	110,510
	USD RIO TINTO FINANC	4.750% MAR 22 2042	280,000	348,656	260,873
	USD ROGERS COMMUNIC	5.300% FEB 15 2034	660,000	650,515	665,016
	USD ROYAL BK CANADA	VARI% NOV 24 2085	565,000	565,000	562,700
	USD SAUDI INT BOND	144A 3.450% FEB 02 2061	1,200,000	1,200,000	764,184
	USD SHELL INTL FIN	3.625% AUG 21 2042	524,000	519,679	421,369
	USD STATOIL ASA	3.950% MAY 15 2043	740,000	622,244	622,162
	USD STATOIL ASA	4.800% NOV 08 2043	200,000	198,764	185,994
	USD SUMITOMO MITSUI	5.836% JUL 09 2044	193,000	201,145	199,186
	USD TECK RESOURCES	6.250% JUL 15 2041	380,000	394,409	383,124
	USD TELEFONICA EMIS	7.045% JUN 20 2036	110,000	147,021	122,717
	USD TRANSCANADA PL	4.625% MAR 01 2034	1,500,000	1,493,220	1,461,090
	USD TRANSCANADA TRST	VARI% MAR 15 2077	7,125,000	6,852,275	7,124,430
	USD TRANSCANADA TRST	VARI% SEP 15 2079	1,250,000	1,335,938	1,240,600
	USD TRANSCANADA TRUS	SER 16-A VARI% AUG 15 2076	1,475,000	1,421,531	1,476,800
	USD TURKIYE REP OF	SER 10Y 5.250% MAR 13 2030	400,000	393,828	397,600
	USD UBS AG LONDON	26JUN48 04.500%	380,000	378,389	331,276
	USD UNITED MEXICAN	3.500% FEB 12 2034	200,000	198,912	172,900
	USD UNITED MEXICAN	3.771% MAY 24 2061	125,000	72,750	76,938
	USD UNITED MEXICAN	4.280% AUG 14 2041	2,820,000	2,423,420	2,264,460
	USD UNITED MEXICAN	4.400% FEB 12 2052	3,090,000	2,973,399	2,251,065
	USD UNITED MEXICAN	4.600% FEB 10 2048	500,000	388,500	386,250
	USD UNITED MEXICAN	4.600% JAN 23 2046	1,995,000	1,605,554	1,566,075
	USD UNITED MEXICAN	5.000% APR 27 2051	675,000	693,942	542,363
	USD UNITED MEXICAN	5.550% JAN 21 2045	1,300,000	1,395,700	1,203,800
	USD UNITED MEXICAN	6.000% MAY 07 2036	2,320,000	2,301,115	2,350,160
	USD UNITED MEXICAN	6.050% JAN 11 2040	300,000	342,750	298,500
	USD UNITED MEXICAN	6.338% MAY 04 2053	1,470,000	1,469,971	1,400,175
	USD UNITED MEXICAN	6.400% MAY 07 2054	2,330,000	2,313,260	2,237,965
	USD UNITED MEXICAN	6.625% JAN 29 2038	2,140,000	2,142,617	2,233,090
	USD UNITED MEXICAN	6.875% MAY 13 2037	1,280,000	1,322,162	1,365,760
	USD UNITED MEXICAN	7.375% MAY 13 2055	1,340,000	1,345,130	1,443,180
	USD UNITED MEXICAN	SER GMTN 5.750% OCT 12 2110	1,385,000	1,343,768	1,161,323
	USD UNITED MEXICAN	SER MTN 4.750% MAR 08 2044	3,460,000	2,879,122	2,851,040
	USD UNITED MEXICAN	SER MTN 4.750% MAR 08 2044	300,000	267,600	247,200
	USD URUGUAY	4.375% OCT 27 2027	666,667	693,667	669,067
	USD URUGUAY	5.100% JUN 18 2050	500,000	459,400	471,350
	USD WASTE CONNECT	5.000% MAR 01 2034	620,000	612,777	633,132
	USD WOODSIDE FINANCE	6.000% MAY 19 2035	280,000	277,514	291,606
	USD XSTRATA FIN CAN	144A 6.000% NOV 15 2041	1,560,000	1,800,136	1,608,485
	USD XSTRATA FIN CAN	144A 6.900% NOV 15 2037	90,000	105,458	101,548
	VENTURE 36 CLO ABS 2019	36A A1AR VAR%APR20 32	817,717	817,717	819,036
	VENTURE 38 CLO ABS 2019	38A ARR VAR%JUL30 32	1,445,521	1,445,521	1,444,953

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	VERDELITE STATI ABS 2024	1A B VAR%JUL20 32	330,000	330,000	330,191
	VMED O2 UK FINAN	144A 04.750% JUL 15 2031	220,000	209,110	203,106
	VMED O2 UK FINANCING I	144A 07.750% APR 15 2032	200,000	207,700	208,420
	VODAFONE GROUP PLC	GLB 05.750% JUN 28 2054	110,000	107,123	106,846
	VODAFONE GROUP PLC	GLB 05.875% JUN 28 2064	935,000	927,193	904,800
	VODAFONE GROUP PLC	GLB 06.150% FEB 27 2037	71,000	80,599	77,139
	VOYA 2012-4 LTD ABS 2012	4A A1R3 VAR%OCT15 30	206,444	206,444	206,546
	VOYA CLO 2020-2 ABS 2020	2A A1RR VAR%JAN20 38	364,000	364,000	364,964
	VOYA CLO 2024-1 ABS 2024	1A A1 VAR%APR15 37	695,000	695,000	695,699
	VOYA CLO 2024-1 ABS 2024	1A B VAR%APR15 37	150,000	150,000	150,309
	WISE CLO 2023-2 ABS 2023	2A A VAR%JAN15 37	690,000	684,825	690,186
	WIX.COM LTD 144A	0.000% 09/15/2030 DD 09/11/25	8,350,000	8,462,521	7,377,225
	WOODSIDE FINANCE LTD	COMPANY GUARNT GLB 05.100% SEP 12 2034	200,000	199,488	197,600
	WOODSIDE FINANCE LTD	COMPANY GUARNT GLB 05.700% SEP 12 2054	200,000	199,288	187,714
	WYNN MACAU LTD	144A 05.625% AUG 26 2028	1,100,000	1,081,625	1,099,505
	TOTAL NON-U.S. DEBT SECURITIES			**553,156,208**	**533,432,713**
	ASSET-BACKED SECURITIES				
	2023-MIC TRUST/ CMO 2023	MIC A VAR%DEC05 38	1,190,000	1,279,761	1,287,829
	280 PARK AVENUE CMO 2017	280P A VAR%SEP15 34	690,000	667,791	687,737
	AASET 2021-2 TR ABS 2021	2A A 02.798%JAN15 47	1,226,442	1,226,402	1,163,686
	AASET 2024-1 ABS 2024	1A A1 06.261%MAY16 49	595,087	595,067	611,472
	AASET 2024-1 ABS 2024	1A A2 06.261%MAY16 49	544,655	544,471	559,652
	AASET 2025-1 ABS 2025	1A A 05.943%FEB16 50	1,350,420	1,350,417	1,376,240
	ALLEGRO CLO XII ABS 2021	1A A1R VAR%JUL20 38	829,000	829,000	830,053
	ALTDE 2025-1 TR ABS 2025	1A A 05.900%AUG15 50	1,427,982	1,450,462	1,460,360
	AMER AIRLN 14-1 A PTT	PASS THRU CERTS SER A 03.700% OCT 01 2026	87,826	85,577	87,481
	AMERICAN HOME CMO 2006	2 2A1 VAR%SEP25 46	215,607	118,808	208,645
	ANGEL OAK MORTG CMO 2023	1 A1 VAR%SEP26 67	375,935	365,546	374,648
	ANGEL OAK MORTG CMO 2024	10 A1 VAR%OCT25 69	888,762	884,318	893,030
	ANGEL OAK MORTG CMO 2024	2 A1 VAR%JAN25 69	318,207	320,593	320,919
	APOLLO AVIATION ABS 2021	1A A 02.950%NOV16 41	447,387	442,791	430,775
	APPLEBEE'S FUND ABS 2023	1A A2 07.824%MAR05 53	1,060,000	1,060,000	1,075,723
	AREIT TRUST CMO 2022	CRE7 A VAR%JUN17 39	1,635,641	1,631,551	1,635,832
	ARES XXXIV CLO ABS 2015	2A A1R4 VAR%JUL17 38	1,234,000	1,234,000	1,236,869
	AVIS BUDGET REN ABS 2022	1A B 04.300%AUG21 28	660,000	641,850	659,610
	AVIS BUDGET REN ABS 2024	1A C 06.480%JUN20 30	770,000	769,801	801,736
	AVIS BUDGET REN ABS 2024	3A A 05.230%DEC20 30	680,000	679,688	701,493
	BANK 2017-BNK9 CMO 2017	BNK9 A4 03.538%NOV15 54	2,268,092	2,114,199	2,238,809
	BANK 2018-BNK10 CMO 2018	BN10 A5 03.688%FEB15 61	2,000,000	2,307,344	1,982,495
	BANK 2019-BNK21 CMO 2019	BN21 A5 02.851%OCT17 52	1,037,000	1,062,760	982,922
	BANK 2021-BNK31 CMO 2021	BN31 A3 01.771%FEB15 54	609,634	486,897	543,604
	BANK 2023-BNK46 CMO 2023	BNK46 A4 05.745%AUG15 56	660,000	679,752	696,970
	BANK5 2023-5YR1 CMO 2023	5YR1 A2 05.779%APR15 56	501,681	506,688	512,682
	BANK5 2024-5YR7 CMO 2024	5YR7 C VAR%JUN15 57	1,160,000	1,180,908	1,214,862
	BANK5 TRUST 202 CMO 2024	5YR6 C VAR%MAY15 57	1,140,000	1,137,994	1,187,313
	BAYVIEW OPPORTU ABS 2025	EDU1 C VAR%JUL27 48	1,139,219	1,139,219	1,139,221
	BBCMS MORTGAGE CMO 2018	C2 A5 04.314%DEC15 51	1,100,000	1,287,215	1,093,918
	BCRED MML CLO 2 ABS 2021	1A A VAR%JAN15 35	260,000	260,000	259,529
	BEAR STEARNS ABS 2006	SD4 1A1 VAR%OCT25 36	5,781	5,736	5,782
	BEAR STEARNS AD CMO 2004	2 21A VAR%MAY25 34	164	163	153
	BEARSTEARNS ALT CMO 2005	4 23A2 VAR%MAY25 35	51,743	52,291	49,709
	BENCHMARK 2018- CMO 2018	B4 A5 VAR%JUL15 51	144,000	160,943	143,422
	BENCHMARK 2018- CMO 2018	B8 A5 04.231%JAN15 52	1,900,000	2,177,298	1,885,516
	BENCHMARK 2018- CMO 2023	V3 A3 VAR%JUL15 56	670,000	690,100	700,739
	BENCHMARK 2019- CMO 2019	B10 A4 03.717%MAR15 62	259,000	280,165	253,832
	BENCHMARK 2019- CMO 2019	B13 A4 02.952%AUG15 57	213,000	216,844	202,519
	BENCHMARK 2019- CMO 2019	B14 A5 03.048%DEC15 62	4,292,000	4,516,659	4,069,110
	BENCHMARK 2020- CMO 2020	B16 A4 02.483%FEB15 53	1,700,000	1,533,785	1,588,517
	BENCHMARK 2023- CMO 2023	B38 A4 05.524%APR15 56	680,000	700,397	711,629
	BENCHMARK 2024- CMO 2024	V12 A3 05.738%DEC15 57	1,100,000	1,133,000	1,151,498
	BENCHMARK 2025- CMO 2025	V13 A4 VAR%FEB15 58	6,000,000	6,179,943	6,306,106
	BENCHMARK 2025- CMO 2025	V16 A3 VAR%AUG15 58	2,500,000	2,574,967	2,600,064
	BENEFIT STREET ABS 2025	44A A1 VAR%JAN15 39	779,000	779,000	779,000
	BLACKBIRD CAPIT ABS 2021	1A A 02.443%JUL15 46	816,870	773,410	775,771
	BLP COMMERCIAL CMO 2023	IND A VAR%MAR15 40	391,412	390,421	391,895
	BMO 2024-5C8 MO CMO 2024	5C8 C VAR%DEC15 57	610,000	612,168	608,942
	BMO 2025-5C10 M CMO 2025	5C10 A2 05.088%MAY15 58	2,200,000	2,221,998	2,251,336
	BMO 2025-5C10 M CMO 2025	5C10 A3 05.578%MAY15 58	10,200,000	10,505,968	10,628,491
	BOCA COMMERCIAL CMO 2025	BOCA A VAR%DEC15 42	2,470,000	2,470,000	2,473,085
	BRAVO RESIDENTI CMO 2024	NQM3 A1 VAR%MAR25 64	402,719	402,712	406,668
	BX COMMERCIAL M CMO 2023	XL3 A VAR%DEC09 40	916,491	914,200	917,341
	BX COMMERCIAL M CMO 2024	BIO2 D VAR%AUG13 41	290,000	283,294	282,493
	BX COMMERCIAL M CMO 2025	COPT A VAR%AUG15 42	1,910,000	1,910,000	1,913,552
	BX TRUST 2021-L CMO 2021	LBA AV VAR%FEB15 36	521,934	503,259	521,510
	BX TRUST 2022-V CMO 2022	VAMF A VAR%JAN15 39	610,000	599,897	609,629
	BX TRUST 2024-V CMO 2024	VLT4 E VAR%JUN15 41	1,740,000	1,735,650	1,735,678
	BX TRUST CMO 2022	LBA6 A VAR%JAN15 39	670,000	659,531	669,586
	CAMERON LNG LLC	144A 03.402% JAN 15 2038	305,000	254,401	264,764
	CARMAX AUTO OWN ABS 2024	1 D 06.000%JUL15 30	509,000	503,474	519,379
	CD 2017-CD3 A4 CMO 2017	CD3 A4 03.631%FEB10 50	550,000	509,781	536,838
	CD 2017-CD5 MOR CMO 2017	CD5 A4 03.431%AUG15 50	1,300,000	1,415,781	1,283,179
	CD 2018-CD7 MOR CMO 2018	CD7 ASB 04.213%AUG15 51	1,029,196	1,086,847	1,029,379
	CFCRE COMMERCIA CMO 2017	C8 A4 03.571%JUN15 50	3,175,000	3,576,836	3,142,753
	CHASE MTG FIN CMO 2007	A1 11M1 VAR%MAR25 37	74,742	50,466	69,404
	CHASE MTG FIN CMO 2007	A1 1A1 VAR%FEB25 37	15,167	15,001	15,256
	CITIGROUP COMME CMO 2016	C1 A4 03.209%MAY10 49	2,000,000	2,134,844	1,992,238
	CITIGROUP COMME CMO 2017	C4 AAB 03.297%OCT12 50	594,600	598,618	590,158
	CITIGROUP COMME CMO 2023	SMRT A VAR%OCT12 40	1,370,000	1,411,100	1,412,200
	CITIGROUP MTG CMO 2006	AR7 1A3A VAR%JUL25 46	125,225	80,367	118,989
	COLLEGE AVE STU ABS 2021	C A1 VAR%JUL26 55	1,651,333	1,651,333	1,634,921
	COLT 2022-3 MOR CMO 2022	3 A1 VAR%FEB25 67	471,391	471,386	464,438
	COMM 2015-DC1 M CMO 2015	DC1 B VAR%FEB10 48	910,000	937,229	869,587
	COMM 2016-667M CMO 2016	667M A 03.140%OCT10 36	300,000	322,260	286,556
	COMM 2016-COR1 CMO 2016	COR1 A4 03.091%OCT10 49	1,700,000	1,764,148	1,681,913
	COMM 2017-COR2 CMO 2017	COR2 A3 03.510%SEP10 50	1,100,000	1,174,121	1,085,633

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	COMM 2018-COR3 CMO 2018	COR3 A3 04.228%MAY10 51	1,900,000	2,133,566	1,871,929
	COMM 2019-GC44 CMO 2019	GC44 A5 02.950%AUG15 57	300,000	334,055	285,068
	COMM 2019-GC44 CMO 2019	GC44 ASB 02.873%AUG15 57	611,506	629,813	599,143
	CONNECTICUT AVE CMO 2021	R01 1M2 VAR%OCT25 41	357,161	348,502	358,606
	CONNECTICUT AVE CMO 2021	R03 1M2 VAR%DEC25 41	1,890,000	1,876,838	1,900,356
	CONNECTICUT AVE CMO 2023	R01 1M2 VAR%DEC25 42	1,050,000	1,125,469	1,096,681
	CONNECTICUT AVE CMO 2023	R05 1M2 VAR%JUN25 43	2,990,000	3,084,353	3,100,758
	CONNECTICUT AVE CMO 2023	R06 1M2 VAR%JUL25 43	2,360,000	2,453,581	2,425,371
	CONNECTICUT AVE CMO 2023	R08 1M2 VAR%OCT25 43	1,050,000	1,082,484	1,067,388
	CONNECTICUT AVE CMO 2024	R02 1M2 VAR%FEB25 44	940,000	940,000	944,983
*	COUNTRYWIDE ALT LN CMO 2006	41CB 1A9 06.000%JAN25 37	795,227	590,902	395,049
*	COUNTRYWIDE HME EQTY ABS 2006	F 2A1A VAR%JUL15 36	6,027	5,685	5,755
	CSAIL 2018-CX11 CMO 2018	CX11 A4 03.765%APR15 51	2,854,661	3,107,009	2,835,483
	CSAIL 2018-CX12 CMO 2018	CX12 A4 VAR%AUG15 51	800,000	948,906	799,435
	CSAIL 2019-C15 CMO 2019	C15 ASB 03.902%MAR15 52	425,297	465,750	423,916
	CSAIL 2019-C16 CMO 2019	C16 A3 03.329%JUN15 52	500,000	541,445	484,780
	CSAIL 2019-C18 CMO 2019	C18 A4 02.968%DEC15 52	900,000	959,730	852,734
	CSAIL 2019-C18 CMO 2019	C18 ASB 02.868%DEC15 52	1,020,482	1,051,092	998,433
	CSMC 2021-NQM4 CMO 2021	NQM4 A1 VAR%MAY25 66	106,226	86,209	92,926
	CSMC 2021-NQM7 CMO 2021	NQM7 A1 VAR%OCT25 66	1,447,078	1,447,062	1,297,440
	CVS PASS-THROUGH TRUST	PASS THRU CERTS 144A 05.926% JAN 10 2034	208,663	208,663	213,900
	DB MASTER FINAN ABS 2021	1A A23 02.791%NOV20 51	336,000	282,699	299,505
	DBJPM 2016-C3 M CMO 2016	C3 A4 02.632%AUG10 49	510,751	480,844	508,275
	DELTA FDG CORP	SER 1991-2 CL A-4 **IN DFT** VAR RATE 12-12-21	7,524,148	763,701	752
	DEUTSCHE MORTGA CMO 2006	PR1 3AF1 VAR%APR15 36	80,901	77,151	74,603
	DRIVEN BRANDS F ABS 2025	1A A2 05.296%OCT20 55	300,000	300,000	299,171
	DTP COMMERCIAL CMO 2023	STE2 A VAR%JAN15 41	1,360,000	1,339,600	1,398,744
	ECMC GROUP STUD ABS 2018	1A A VAR%FEB27 68	1,033,200	1,033,200	1,026,968
	ECMC GROUP STUD ABS 2019	1A A1B VAR%JUL25 69	791,922	788,622	792,342
	ECMC GROUP STUD ABS 2020	2A A VAR%NOV25 69	1,449,331	1,449,331	1,458,652
	EDSOUTH INDENTU ABS 2015	1 A VAR%OCT25 56	148,136	145,729	147,624
	ELFI GRADUATE L ABS 2020	A A 01.730%AUG25 45	212,132	182,549	195,468
	ELLINGTON FINAN CMO 2022	1 A2 VAR%JAN25 67	1,280,000	1,110,978	971,561
	ENT AUTO RECEIV ABS 2023	1A A4 06.260%NOV15 29	1,240,000	1,239,744	1,267,993
	EXTENDED STAY A CMO 2025	ESH A VAR%OCT15 42	1,260,000	1,260,000	1,261,967
	FEDERAL HOME LN MTG CORP	1B 8124 06 86%2041	4,604	4,857	4,818
	FEDERAL HOME LN MTG CORP	1B 8179 06 88%2041	338	352	350
	FEDERAL HOME LN MTG CORP	1B 8304 06 77%2041	3,290	3,446	3,452
	FEDERAL HOME LN MTG CORP	1B 8372 06 67%2041	5,052	5,315	5,288
	FEDERAL HOME LN MTG CORP	1B 8427 06 53%2041	381	397	393
	FEDERAL HOME LN MTG CORP	1B 8659 06 63%2041	1,993	2,072	2,076
	FEDERAL HOME LN MTG CORP	1G 1851 05 88%2036	5,189	5,181	5,279
	FEDERAL HOME LN MTG CORP	1N 0006 06 25%2035	6,048	6,043	6,196
	FEDERAL HOME LN MTG CORP	1N 0063 08 27%2035	11	11	11
	FEDERAL HOME LN MTG CORP	78 0605 06 15%2033	32,667	33,202	33,721
	FEDERAL HOME LN MTG CORP	78 6190 06 35%2027	327	325	329
	FEDERAL HOME LN MTG CORP	84 1076 03%2048	1,174,977	1,221,242	1,173,337
	FEDERAL HOME LN MTG CORP	84 1077 05 04%2047	330,869	344,155	341,022
	FEDERAL HOME LN MTG CORP	84 1081 03 11%2050	617,098	639,275	627,599
	FEDERAL HOME LN MTG CORP	84 1703 02 77%2050	398,878	367,841	382,542
	FEDERAL HOME LN MTG CORP	84 7126 06 65%2033	57	57	58
	FEDERAL HOME LN MTG CORP	84 8084 05 94%2035	451	458	462
	FEDERAL HOME LN MTG CORP	A9 2914 05%2040	7,064	7,516	7,231
	FEDERAL HOME LN MTG CORP	A9 6051 04 50%2041	193,805	203,450	195,024
	FEDERAL HOME LN MTG CORP	A9 6413 04%2041	267,586	286,275	262,654
	FEDERAL HOME LN MTG CORP	A9 6479 03 50%2041	62,818	58,565	60,621
	FEDERAL HOME LN MTG CORP	A9 6609 04 50%2041	7,580	8,177	7,651
	FEDERAL HOME LN MTG CORP	A9 6731 04 50%2041	44,606	46,520	45,023
	FEDERAL HOME LN MTG CORP	A9 6807 04%2041	41,186	43,863	40,431
	FEDERAL HOME LN MTG CORP	A9 7152 04 50%2041	24,953	25,432	25,176
	FEDERAL HOME LN MTG CORP	A9 7661 04 50%2041	58,595	59,721	59,115
	FEDERAL HOME LN MTG CORP	A9 7673 04 50%2041	15,716	16,911	15,852
	FEDERAL HOME LN MTG CORP	A9 7942 04 50%2041	23,804	25,615	24,010
	FEDERAL HOME LN MTG CORP	C0 3811 03 50%2042	252,284	263,066	242,994
	FEDERAL HOME LN MTG CORP	C0 3856 04%2042	64,866	69,596	63,596
	FEDERAL HOME LN MTG CORP	C9 1244 04 50%2029	8,836	9,441	8,897
	FEDERAL HOME LN MTG CORP	C9 1403 03 50%2032	201,325	210,904	198,614
	FEDERAL HOME LN MTG CORP	C9 1467 03 50%2032	656,634	687,875	647,128
	FEDERAL HOME LN MTG CORP	C9 1793 03 50%2034	919,407	942,966	899,639
	FEDERAL HOME LN MTG CORP	C9 1987 03%2038	60,888	59,556	57,887
	FEDERAL HOME LN MTG CORP	D7 3231 07 50%2026	366	357	366
	FEDERAL HOME LN MTG CORP	G0 3506 06 50%2036	27,716	28,643	28,933
	FEDERAL HOME LN MTG CORP	G0 5969 05%2040	29,801	31,710	30,715
	FEDERAL HOME LN MTG CORP	G0 6089 06%2037	16,344	17,697	17,305
	FEDERAL HOME LN MTG CORP	G0 6596 05%2041	675,562	766,130	696,280
	FEDERAL HOME LN MTG CORP	G0 6669 06 50%2039	19,483	21,870	20,750
	FEDERAL HOME LN MTG CORP	G0 6973 04%2042	204,524	219,959	200,521
	FEDERAL HOME LN MTG CORP	G0 7345 04%2043	492,726	527,217	482,775
	FEDERAL HOME LN MTG CORP	G0 7949 04%2045	102,469	105,135	99,702
	FEDERAL HOME LN MTG CORP	G0 8687 03 50%2046	28,437	29,247	27,028
	FEDERAL HOME LN MTG CORP	G1 8684 03%2033	56,628	56,473	55,378
	FEDERAL HOME LN MTG CORP	G3 0933 04%2036	242,939	256,832	240,845
	FEDERAL HOME LN MTG CORP	G6 0393 03 50%2046	4,291	4,192	4,086
	FEDERAL HOME LN MTG CORP	G6 0397 04%2045	79,293	82,713	76,915
	FEDERAL HOME LN MTG CORP	G6 0488 04%2042	131,866	141,282	129,341
	FEDERAL HOME LN MTG CORP	G6 0517 04 50%2042	68,774	75,092	69,390
	FEDERAL HOME LN MTG CORP	G6 0553 03 50%2046	297,008	314,132	282,659
	FEDERAL HOME LN MTG CORP	G6 0603 03 50%2046	135,938	143,924	129,202
	FEDERAL HOME LN MTG CORP	G6 0751 04 50%2044	1,153,747	1,248,570	1,164,681
	FEDERAL HOME LN MTG CORP	G6 1047 04 50%2047	49,807	53,169	49,719
	FEDERAL HOME LN MTG CORP	G6 1420 03 50%2046	490,415	479,112	467,026
	FEDERAL HOME LN MTG CORP	G6 1807 04%2045	314,787	325,583	308,725
	FEDERAL HOME LN MTG CORP	G6 1831 04%2044	275,459	285,035	270,271
	FEDERAL HOME LN MTG CORP	G6 7710 03 50%2048	279,761	282,078	264,242
	FEDERAL HOME LN MTG CORP	G6 7716 04 50%2048	466,757	498,080	465,033
	FEDERAL HOME LN MTG CORP	J3 4501 02 50%2031	73,664	74,355	71,539
	FEDERAL HOME LN MTG CORP	J3 8387 03%2033	57,688	57,652	56,373
	FEDERAL HOME LN MTG CORP	K9 1769 03 50%2034	205,280	214,887	200,121

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	FEDERAL HOME LN MTG CORP	Q0 1650 04 50%2041	699,273	737,758	705,618
	FEDERAL HOME LN MTG CORP	Q0 3643 04 50%2041	23,024	24,262	23,203
	FEDERAL HOME LN MTG CORP	Q1 3121 04%2042	30,111	32,078	29,531
	FEDERAL HOME LN MTG CORP	Q1 7578 03 50%2043	13,173	14,005	12,622
	FEDERAL HOME LN MTG CORP	Q1 7646 03 50%2043	106,725	113,279	102,101
	FEDERAL HOME LN MTG CORP	Q1 7792 03 50%2043	325,029	348,086	310,879
	FEDERAL HOME LN MTG CORP	Q1 8481 04%2043	35,816	38,155	34,550
	FEDERAL HOME LN MTG CORP	Q1 9131 04%2043	16,651	17,285	16,303
	FEDERAL HOME LN MTG CORP	Q1 9134 04%2043	10,200	10,554	10,015
	FEDERAL HOME LN MTG CORP	Q1 9135 04%2043	16,974	17,589	16,642
	FEDERAL HOME LN MTG CORP	Q1 9236 04%2043	13,652	14,126	13,353
	FEDERAL HOME LN MTG CORP	Q1 9254 04%2043	14,193	14,708	13,726
	FEDERAL HOME LN MTG CORP	Q1 9611 04%2043	91,275	94,976	89,432
	FEDERAL HOME LN MTG CORP	Q1 9615 04%2043	108,171	112,253	105,975
	FEDERAL HOME LN MTG CORP	Q2 1845 04%2043	55,865	59,221	54,581
	FEDERAL HOME LN MTG CORP	Q2 3023 04%2043	66,839	70,474	65,455
	FEDERAL HOME LN MTG CORP	Q2 5702 04 50%2044	105,477	113,586	106,039
	FEDERAL HOME LN MTG CORP	Q2 5703 04 50%2044	141,448	152,145	141,990
	FEDERAL HOME LN MTG CORP	Q2 5705 04 50%2044	61,860	66,422	61,863
	FEDERAL HOME LN MTG CORP	Q2 5818 04 50%2044	501,178	539,941	503,846
	FEDERAL HOME LN MTG CORP	Q2 5819 04 50%2044	480,522	516,937	481,988
	FEDERAL HOME LN MTG CORP	Q2 5851 04 50%2044	10,968	11,761	10,855
	FEDERAL HOME LN MTG CORP	Q2 5852 04 50%2044	70,806	76,017	70,996
	FEDERAL HOME LN MTG CORP	Q2 5853 04 50%2044	83,874	90,151	83,460
	FEDERAL HOME LN MTG CORP	Q2 8007 04 50%2044	173,691	185,619	173,946
	FEDERAL HOME LN MTG CORP	Q3 0720 04%2045	27,372	29,194	26,751
	FEDERAL HOME LN MTG CORP	Q3 1307 03 50%2045	2,600	2,540	2,487
	FEDERAL HOME LN MTG CORP	Q3 1980 03%2045	19,045	19,069	17,373
	FEDERAL HOME LN MTG CORP	Q3 2729 03%2045	123,367	123,560	113,950
	FEDERAL HOME LN MTG CORP	Q3 3468 03%2045	15,256	15,318	13,965
	FEDERAL HOME LN MTG CORP	Q3 3547 03 50%2045	734,972	755,987	699,992
	FEDERAL HOME LN MTG CORP	Q3 3791 03 50%2045	145,607	149,770	138,919
	FEDERAL HOME LN MTG CORP	Q3 3801 03 50%2045	11,784	12,121	11,185
	FEDERAL HOME LN MTG CORP	Q3 4074 03 50%2045	6,343	6,197	6,050
	FEDERAL HOME LN MTG CORP	Q3 4156 03%2045	525,776	525,283	484,824
	FEDERAL HOME LN MTG CORP	Q3 4164 03 50%2045	895,274	920,873	852,853
	FEDERAL HOME LN MTG CORP	Q3 4759 03%2045	32,091	32,237	29,413
	FEDERAL HOME LN MTG CORP	Q3 4946 03%2045	119,060	119,208	109,122
	FEDERAL HOME LN MTG CORP	Q3 4979 03%2045	11,914	11,968	11,051
	FEDERAL HOME LN MTG CORP	Q3 7045 04%2045	66,947	71,539	65,417
	FEDERAL HOME LN MTG CORP	Q3 8296 04%2046	330,640	353,784	319,592
	FEDERAL HOME LN MTG CORP	Q4 0046 03 50%2046	60,710	63,812	57,683
	FEDERAL HOME LN MTG CORP	Q4 1209 03 50%2046	138,582	139,599	131,715
	FEDERAL HOME LN MTG CORP	Q4 1359 03 50%2046	6,845	6,687	6,497
	FEDERAL HOME LN MTG CORP	Q4 3257 03 50%2046	123,488	126,942	117,073
	FEDERAL HOME LN MTG CORP	Q4 5827 03%2047	278,418	277,417	253,932
	FEDERAL HOME LN MTG CORP	Q4 8876 04 50%2047	27,046	28,753	26,971
	FEDERAL HOME LN MTG CORP	Q4 9499 04 50%2047	21,403	22,754	21,362
	FEDERAL HOME LN MTG CORP	Q5 9935 04%2048	124,455	128,189	120,709
	FEDERAL HOME LN MTG CORP	QB 1701 03%2050	65,955	54,130	58,967
	FEDERAL HOME LN MTG CORP	QB 3961 03%2050	1,134,431	905,816	1,012,829
	FEDERAL HOME LN MTG CORP	QB 5092 02 50%2050	237,124	254,649	205,859
	FEDERAL HOME LN MTG CORP	QB 5093 02 50%2050	192,488	206,053	166,793
	FEDERAL HOME LN MTG CORP	QB 7617 02 50%2051	31,693	33,460	27,378
	FEDERAL HOME LN MTG CORP	QB 8602 02%2051	168,285	174,477	138,038
	FEDERAL HOME LN MTG CORP	QB 9087 02%2051	770,713	796,544	637,868
	FEDERAL HOME LN MTG CORP	QB 9290 02%2051	407,574	408,020	337,362
	FEDERAL HOME LN MTG CORP	QB 9484 02%2051	61,482	62,020	50,780
	FEDERAL HOME LN MTG CORP	QC 0160 02%2051	104,659	105,264	86,354
	FEDERAL HOME LN MTG CORP	QC 0165 02 50%2051	118,801	122,866	103,108
	FEDERAL HOME LN MTG CORP	QC 0373 03%2051	210,711	172,931	187,267
	FEDERAL HOME LN MTG CORP	QC 0885 02%2051	63,365	63,454	51,910
	FEDERAL HOME LN MTG CORP	QC 1164 02%2051	120,379	120,924	99,339
	FEDERAL HOME LN MTG CORP	QC 4163 02%2051	33,106	33,747	27,074
	FEDERAL HOME LN MTG CORP	QC 5830 02 50%2051	1,056,552	1,062,330	912,557
	FEDERAL HOME LN MTG CORP	QC 6303 02%2051	146,043	136,733	120,435
	FEDERAL HOME LN MTG CORP	QC 6551 02 50%2051	390,959	408,307	339,333
	FEDERAL HOME LN MTG CORP	QC 7127 02%2051	146,257	136,933	120,577
	FEDERAL HOME LN MTG CORP	QC 8521 03%2051	1,437,375	1,179,658	1,279,146
	FEDERAL HOME LN MTG CORP	QC 9148 02 50%2051	167,643	138,816	144,166
	FEDERAL HOME LN MTG CORP	QC 9154 03%2051	299,484	299,016	270,477
	FEDERAL HOME LN MTG CORP	QD 0254 02%2051	233,659	233,513	191,599
	FEDERAL HOME LN MTG CORP	QD 2260 03%2051	60,232	57,108	53,594
	FEDERAL HOME LN MTG CORP	QD 4146 02 50%2052	67,829	67,956	58,520
	FEDERAL HOME LN MTG CORP	QD 4275 03%2052	106,205	91,772	94,973
	FEDERAL HOME LN MTG CORP	QD 4867 03%2052	70,553	72,691	63,542
	FEDERAL HOME LN MTG CORP	QD 5620 02%2052	155,401	150,205	127,645
	FEDERAL HOME LN MTG CORP	QD 6079 02 50%2052	529,626	531,778	457,584
	FEDERAL HOME LN MTG CORP	QD 6142 02 50%2052	151,119	152,394	130,531
	FEDERAL HOME LN MTG CORP	QD 7333 03%2052	242,999	216,952	217,483
	FEDERAL HOME LN MTG CORP	QD 7365 02%2052	78,296	75,718	64,650
	FEDERAL HOME LN MTG CORP	QD 7593 03 50%2052	64,771	67,615	60,764
	FEDERAL HOME LN MTG CORP	QE 1492 03 50%2052	135,825	132,790	127,373
	FEDERAL HOME LN MTG CORP	QG 7311 05 50%2053	149,991	148,221	153,235
	FEDERAL HOME LN MTG CORP	QH 0277 06 50%2053	137,554	141,977	145,528
	FEDERAL HOME LN MTG CORP	QH 0300 06 50%2053	136,700	140,144	143,333
	FEDERAL HOME LN MTG CORP	QK 0306 02 50%2040	21,980	19,312	19,995
	FEDERAL HOME LN MTG CORP	QK 0701 02 50%2041	58,362	60,887	52,455
	FEDERAL HOME LN MTG CORP	QK 1354 02%2042	445,394	385,127	387,451
	FEDERAL HOME LN MTG CORP	QU 7914 02 50%2051	171,622	159,931	141,030
	FEDERAL HOME LN MTG CORP	QX 9546 05 50%2055	2,632,650	2,661,033	2,674,704
	FEDERAL HOME LN MTG CORP	RA 2677 02%2050	236,082	239,955	195,283
	FEDERAL HOME LN MTG CORP	RA 2797 03%2050	592,861	527,276	526,196
	FEDERAL HOME LN MTG CORP	RA 2976 02 50%2050	663,247	695,995	573,068
	FEDERAL HOME LN MTG CORP	RA 3882 02%2050	584,341	586,258	484,261
	FEDERAL HOME LN MTG CORP	RA 3913 02 50%2050	2,417,015	2,226,624	2,098,338
	FEDERAL HOME LN MTG CORP	RA 4142 02 50%2050	51,007	42,609	44,281
	FEDERAL HOME LN MTG CORP	RA 4352 02%2051	554,733	450,027	455,926

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	FEDERAL HOME LN MTG CORP	RA 4749 02 50%2051	2,237,127	1,900,010	1,921,627
	FEDERAL HOME LN MTG CORP	RA 5267 03%2051	266,255	232,973	238,021
	FEDERAL HOME LN MTG CORP	RA 5287 02%2051	78,680	62,575	64,299
	FEDERAL HOME LN MTG CORP	RA 5734 03 50%2051	141,912	145,194	132,423
	FEDERAL HOME LN MTG CORP	RA 5901 03%2051	254,066	222,308	227,199
	FEDERAL HOME LN MTG CORP	RA 6076 02%2051	326,747	331,444	268,951
	FEDERAL HOME LN MTG CORP	RA 6241 02%2051	824,644	827,608	678,606
	FEDERAL HOME LN MTG CORP	RA 6302 02%2051	186,405	187,089	152,915
	FEDERAL HOME LN MTG CORP	RA 6347 03%2051	283,976	248,479	253,944
	FEDERAL HOME LN MTG CORP	RA 6486 03%2051	25,043,283	20,438,645	22,247,503
	FEDERAL HOME LN MTG CORP	RA 6510 02%2051	714,697	652,469	583,690
	FEDERAL HOME LN MTG CORP	RA 6823 02%2052	1,158,933	1,132,313	952,049
	FEDERAL HOME LN MTG CORP	RA 6926 03%2052	52,604	45,455	47,041
	FEDERAL HOME LN MTG CORP	RA 8306 06%2052	60,562	61,965	63,292
	FEDERAL HOME LN MTG CORP	RA 8482 05%2053	903,590	874,259	904,321
	FEDERAL HOME LN MTG CORP	RA 8573 05%2053	2,449,572	2,370,248	2,452,815
	FEDERAL HOME LN MTG CORP	RA 9058 05 50%2053	1,045,541	1,046,031	1,074,469
	FEDERAL HOME LN MTG CORP	RA 9079 06 50%2053	136,034	142,087	143,633
	FEDERAL HOME LN MTG CORP	RA 9080 06 50%2053	174,471	181,688	184,110
	FEDERAL HOME LN MTG CORP	RA 9081 06 50%2053	197,920	205,690	208,270
	FEDERAL HOME LN MTG CORP	RA 9161 05 50%2053	510,587	509,630	523,956
	FEDERAL HOME LN MTG CORP	RA 9619 05 50%2053	1,132,748	1,127,615	1,164,185
	FEDERAL HOME LN MTG CORP	RA 9856 06%2053	39,800	39,992	41,347
	FEDERAL HOME LN MTG CORP	RB 5071 02%2040	50,489	43,160	44,303
	FEDERAL HOME LN MTG CORP	RB 5084 01 50%2040	924,648	776,994	790,566
	FEDERAL HOME LN MTG CORP	RB 5089 01 50%2040	31,234	27,603	26,754
	FEDERAL HOME LN MTG CORP	RB 5099 01 50%2041	52,659	46,538	44,986
	FEDERAL HOME LN MTG CORP	RB 5104 01 50%2041	53,286	47,091	45,524
	FEDERAL HOME LN MTG CORP	RB 5107 01 50%2041	53,266	47,074	45,430
	FEDERAL HOME LN MTG CORP	RB 5110 01 50%2041	2,271,567	1,888,772	1,936,082
	FEDERAL HOME LN MTG CORP	RB 5114 02%2041	66,540	56,341	58,284
	FEDERAL HOME LN MTG CORP	RB 5117 01 50%2041	840,484	698,849	714,590
	FEDERAL HOME LN MTG CORP	RB 5118 02%2041	16,727	15,436	14,583
	FEDERAL HOME LN MTG CORP	RB 5125 02%2041	479,624	493,600	419,020
	FEDERAL HOME LN MTG CORP	RB 5131 02%2041	2,034,778	1,741,132	1,771,173
	FEDERAL HOME LN MTG CORP	RB 5132 02 50%2041	84,983	75,695	76,703
	FEDERAL HOME LN MTG CORP	RB 5141 02%2042	145,123	125,429	126,334
	FEDERAL HOME LN MTG CORP	RB 5142 02 50%2042	174,705	155,610	157,248
	FEDERAL HOME LN MTG CORP	RB 5175 04%2042	1,070,364	1,029,724	1,054,133
	FEDERAL HOME LN MTG CORP	RB 5182 04%2042	1,499,816	1,442,870	1,477,072
	FEDERAL HOME LN MTG CORP	RB 5205 04%2042	16,164	15,550	15,919
	FEDERAL HOME LN MTG CORP	RJ 1229 06%2054	77,989	78,635	80,169
	FEDERAL HOME LN MTG CORP	RJ 2090 05%2054	84,431	82,129	84,648
	FEDERAL HOME LN MTG CORP	RJ 3645 06%2055	214,765	218,976	223,268
	FEDERAL HOME LN MTG CORP	RJ 4028 06%2055	823,364	845,653	858,747
	FEDERAL HOME LN MTG CORP	RJ 4642 06%2055	1,566,755	1,622,081	1,639,000
	FEDERAL HOME LN MTG CORP	SB 0030 03%2032	215,955	221,826	211,587
	FEDERAL HOME LN MTG CORP	SB 8066 01 50%2035	331,000	286,056	301,711
	FEDERAL HOME LN MTG CORP	SB 8073 01 50%2035	403,503	348,612	367,795
	FEDERAL HOME LN MTG CORP	SB 8078 01 50%2035	12,279	10,502	11,192
	FEDERAL HOME LN MTG CORP	SB 8083 01 50%2036	467,930	410,849	426,376
	FEDERAL HOME LN MTG CORP	SC 0136 02%2041	212,728	177,021	185,266
	FEDERAL HOME LN MTG CORP	SC 0162 02%2041	681,368	583,581	589,524
	FEDERAL HOME LN MTG CORP	SC 0269 02%2042	145,068	130,697	124,825
	FEDERAL HOME LN MTG CORP	SC 0310 02%2042	76,399	65,679	66,746
	FEDERAL HOME LN MTG CORP	SC 0319 02%2042	380,036	324,545	330,251
	FEDERAL HOME LN MTG CORP	SC 0345 02%2042	237,387	198,409	206,358
	FEDERAL HOME LN MTG CORP	SC 0376 04%2042	578,513	556,638	569,980
	FEDERAL HOME LN MTG CORP	SC 0384 02%2042	1,504,767	1,273,172	1,294,744
	FEDERAL HOME LN MTG CORP	SC 0460 02%2041	78,852	66,211	68,790
	FEDERAL HOME LN MTG CORP	SC 0493 02%2042	346,025	290,553	301,225
	FEDERAL HOME LN MTG CORP	SD 0461 03%2050	1,461,743	1,167,168	1,306,870
	FEDERAL HOME LN MTG CORP	SD 0516 03%2050	140,793	122,401	126,210
	FEDERAL HOME LN MTG CORP	SD 0517 03%2050	140,761	122,374	126,286
	FEDERAL HOME LN MTG CORP	SD 0573 02%2051	171,145	171,439	141,752
	FEDERAL HOME LN MTG CORP	SD 0618 03%2051	202,412	191,216	182,469
	FEDERAL HOME LN MTG CORP	SD 0849 02 50%2052	285,743	287,261	246,472
	FEDERAL HOME LN MTG CORP	SD 0952 03%2052	230,308	217,677	206,662
	FEDERAL HOME LN MTG CORP	SD 0958 03 50%2052	212,514	208,662	199,213
	FEDERAL HOME LN MTG CORP	SD 1082 03%2052	174,050	150,397	155,487
	FEDERAL HOME LN MTG CORP	SD 1579 05 50%2052	1,347,430	1,336,061	1,384,725
	FEDERAL HOME LN MTG CORP	SD 1751 02 50%2051	300,363	256,717	260,206
	FEDERAL HOME LN MTG CORP	SD 1772 04%2052	36,002	35,299	34,775
	FEDERAL HOME LN MTG CORP	SD 2138 05 50%2053	77,705	79,393	79,828
	FEDERAL HOME LN MTG CORP	SD 2298 02%2052	146,783	118,573	121,415
	FEDERAL HOME LN MTG CORP	SD 2474 05 50%2053	205,269	202,832	210,440
	FEDERAL HOME LN MTG CORP	SD 2891 05 50%2053	750,146	753,662	769,781
	FEDERAL HOME LN MTG CORP	SD 3171 05 50%2053	566,725	567,965	580,722
	FEDERAL HOME LN MTG CORP	SD 3432 06%2053	377,379	371,836	393,357
	FEDERAL HOME LN MTG CORP	SD 3475 05 50%2053	577,435	572,269	591,696
	FEDERAL HOME LN MTG CORP	SD 3489 02%2052	544,359	431,915	446,466
	FEDERAL HOME LN MTG CORP	SD 3642 06%2053	757,207	747,624	790,678
	FEDERAL HOME LN MTG CORP	SD 5107 06%2041	227,585	237,453	237,309
	FEDERAL HOME LN MTG CORP	SD 5143 06%2054	867,871	885,432	902,452
	FEDERAL HOME LN MTG CORP	SD 5179 05%2044	162,722	163,141	167,914
	FEDERAL HOME LN MTG CORP	SD 5347 04%2045	9,131,472	8,445,185	8,874,442
	FEDERAL HOME LN MTG CORP	SD 5352 04%2050	251,420	232,269	243,902
	FEDERAL HOME LN MTG CORP	SD 5416 05 50%2054	252,004	252,043	259,009
	FEDERAL HOME LN MTG CORP	SD 5702 06 50%2054	274,971	281,931	287,913
	FEDERAL HOME LN MTG CORP	SD 5709 06%2054	478,368	487,749	497,687
	FEDERAL HOME LN MTG CORP	SD 5876 06%2054	633,160	644,587	658,083
	FEDERAL HOME LN MTG CORP	SD 5961 05%2054	158,024	155,332	159,155
	FEDERAL HOME LN MTG CORP	SD 6419 06%2054	215,161	225,028	225,519
	FEDERAL HOME LN MTG CORP	SD 6961 05%2053	1,300,645	1,278,493	1,317,645
	FEDERAL HOME LN MTG CORP	SD 7004 07%2054	3,343,679	3,518,830	3,515,497
	FEDERAL HOME LN MTG CORP	SD 7509 03%2049	373,825	355,485	338,216
	FEDERAL HOME LN MTG CORP	SD 7518 03%2050	521,171	554,722	470,318
	FEDERAL HOME LN MTG CORP	SD 7521 02 50%2050	963,337	835,545	834,141

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	FEDERAL HOME LN MTG CORP	SD 7523 02 50%2050	600,218	624,015	520,906
	FEDERAL HOME LN MTG CORP	SD 7525 02 50%2050	563,785	523,792	489,444
	FEDERAL HOME LN MTG CORP	SD 7530 02 50%2050	734,119	775,215	634,813
	FEDERAL HOME LN MTG CORP	SD 7534 02 50%2051	832,090	774,624	722,924
	FEDERAL HOME LN MTG CORP	SD 7535 02 50%2051	279,641	294,868	242,717
	FEDERAL HOME LN MTG CORP	SD 7540 02 50%2051	269,224	282,907	232,859
	FEDERAL HOME LN MTG CORP	SD 7541 02%2051	524,459	535,861	434,113
	FEDERAL HOME LN MTG CORP	SD 7548 02 50%2051	1,842,935	1,793,403	1,595,735
	FEDERAL HOME LN MTG CORP	SD 7552 02 50%2052	1,669,343	1,521,363	1,444,015
	FEDERAL HOME LN MTG CORP	SD 7554 02 50%2052	1,125,696	948,799	971,894
	FEDERAL HOME LN MTG CORP	SD 7555 03%2052	4,427,192	3,844,973	3,998,942
	FEDERAL HOME LN MTG CORP	SD 7561 04%2053	824,641	799,516	791,799
	FEDERAL HOME LN MTG CORP	SD 7569 06%2054	351,801	360,211	367,922
	FEDERAL HOME LN MTG CORP	SD 7570 06%2054	1,008,968	1,027,846	1,055,991
	FEDERAL HOME LN MTG CORP	SD 7574 06%2054	86,363	89,399	89,943
	FEDERAL HOME LN MTG CORP	SD 8016 03%2049	77,344	67,241	69,487
	FEDERAL HOME LN MTG CORP	SD 8049 02 50%2050	274,041	225,870	234,905
	FEDERAL HOME LN MTG CORP	SD 8070 04%2050	12,394	10,899	11,903
	FEDERAL HOME LN MTG CORP	SD 8090 02%2050	2,339,095	1,834,728	1,913,799
	FEDERAL HOME LN MTG CORP	SD 8106 02%2050	3,623,875	2,837,947	2,962,720
	FEDERAL HOME LN MTG CORP	SD 8108 03%2050	29,633	26,250	26,494
	FEDERAL HOME LN MTG CORP	SD 8115 03%2050	244,932	216,966	218,983
	FEDERAL HOME LN MTG CORP	SD 8139 01 50%2051	4,644,478	3,733,850	3,592,364
	FEDERAL HOME LN MTG CORP	SD 8183 02 50%2051	282,102	245,032	240,740
	FEDERAL HOME LN MTG CORP	SD 8188 02%2052	838,223	686,688	680,187
	FEDERAL HOME LN MTG CORP	SD 8193 02%2052	845,774	692,874	687,104
	FEDERAL HOME LN MTG CORP	SD 8199 02%2052	842,379	703,749	684,213
	FEDERAL HOME LN MTG CORP	SD 8275 04 50%2052	167,481	159,912	164,334
	FEDERAL HOME LN MTG CORP	SD 8360 04 50%2053	1,119,457	1,053,251	1,095,932
	FEDERAL HOME LN MTG CORP	SD 8367 05 50%2053	407,921	408,016	414,621
	FEDERAL HOME LN MTG CORP	SD 8506 05 50%2055	494,826	500,692	502,158
	FEDERAL HOME LN MTG CORP	SI 2106 02 50%2051	1,024,447	843,968	875,523
	FEDERAL HOME LN MTG CORP	SL 2628 05 50%2054	502,485	507,667	511,010
	FEDERAL HOME LN MTG CORP	U9 0316 04%2042	240,150	267,693	234,360
	FEDERAL HOME LN MTG CORP	U9 1254 04%2043	161,788	167,135	157,920
	FEDERAL HOME LN MTG CORP	U9 2272 04 50%2043	40,249	43,376	40,295
	FEDERAL HOME LN MTG CORP	U9 5137 04%2043	70,469	72,369	68,785
	FEDERAL HOME LN MTG CORP	U9 9076 04 50%2043	312,929	337,242	315,688
	FEDERAL HOME LN MTG CORP	U9 9084 04 50%2044	259,312	279,460	259,612
	FEDERAL HOME LN MTG CORP	U9 9091 04 50%2044	57,812	62,304	57,879
	FEDERAL HOME LN MTG CORP	U9 9124 03 50%2045	484,569	507,738	461,621
	FEDERAL HOME LN MTG CORP	V6 1246 02 50%2031	41,567	41,881	40,361
	FEDERAL HOME LN MTG CORP	V6 1273 02 50%2031	69,163	69,685	67,149
	FEDERAL HOME LN MTG CORP	V8 4700 03 50%2047	26,609	25,996	25,282
	FEDERAL HOME LN MTG CORP	WA 2245 04 70%2040	2,210,000	2,192,389	2,182,990
	FEDERAL HOME LN MTG CORP	WA 3243 04 83%2039	9,928,836	10,063,806	9,934,609
	FEDERAL HOME LN MTG CORP	WN 0193 04 70%2040	2,446,000	2,377,206	2,410,224
	FEDERAL HOME LN MTG CORP	WN 2427 04 17%2028	5,000,000	4,765,234	5,014,103
	FEDERAL HOME LN MTG CORP	WS 8001 04 75%2039	2,249,000	2,154,120	2,208,223
	FEDERAL HOME LN MTG CORP	ZA 2510 03 50%2038	3,881	4,082	3,746
	FEDERAL HOME LN MTG CORP	ZA 6393 04%2049	22,201	23,178	21,481
	FEDERAL HOME LN MTG CORP	ZS 3589 03 50%2042	110,852	101,845	106,167
	FEDERAL HOME LN MTG CORP	ZS 3684 03 50%2043	79,375	72,926	75,921
	FEDERAL HOME LN MTG CORP	ZS 4718 04%2047	388,867	407,703	376,472
	FEDERAL HOME LN MTG CORP	ZS 4758 03%2048	1,795,545	1,884,761	1,622,058
	FEDERAL HOME LN MTG CORP	ZS 4785 04%2048	22,670	23,377	21,930
	FEDERAL HOME LN MTG CORP	ZS 8804 05%2026	1,096	1,155	1,094
	FEDERAL HOME LN MTG CORP	ZS 8936 05%2029	24,244	25,550	24,344
	FEDERAL HOME LN MTG CORP	ZT 0240 03 50%2048	76,357	80,545	71,910
	FEDERAL HOME LN MTG CORP	ZT 1257 03%2046	208,252	226,994	193,690
	FEDERAL NATL MTG ASSN	30YR TBA DTD 01/01/26 5.500% DUE 01/15/56	11,350,000	11,411,265	11,515,824
	FEDERAL NATL MTG ASSN	30YR TBA DTD 01/01/26 6.000% DUE 01/15/56	53,971,247	55,077,385	55,429,010
	FEDERAL NATL MTG ASSN	30YR TBA DTD 02/01/26 5.500% DUE 02/01/56	73,250,000	73,966,172	74,251,328
	FEDERAL NATL MTG ASSN	P086652 05 46%2029	1,616	1,627	1,624
	FEDERAL NATL MTG ASSN	P238575 04 19%2033	27,695	27,937	27,407
	FEDERAL NATL MTG ASSN	P251570 07 50%2028	309	310	311
	FEDERAL NATL MTG ASSN	P310088 05%2038	53,066	57,493	54,628
	FEDERAL NATL MTG ASSN	P468477 04 59%2026	573,026	575,354	574,342
	FEDERAL NATL MTG ASSN	P545605 07%2032	13,210	13,850	13,918
	FEDERAL NATL MTG ASSN	P545759 06 50%2032	8,730	10,121	9,178
	FEDERAL NATL MTG ASSN	P545762 06 50%2032	1,679	1,947	1,758
	FEDERAL NATL MTG ASSN	P555211 07%2032	5,443	5,707	5,716
	FEDERAL NATL MTG ASSN	P561107 07%2031	641	672	673
	FEDERAL NATL MTG ASSN	P582634 07%2031	38	40	40
	FEDERAL NATL MTG ASSN	P610058 07%2031	488	512	513
	FEDERAL NATL MTG ASSN	P645360 07%2032	6,572	6,891	6,902
	FEDERAL NATL MTG ASSN	P646785 07%2032	13,372	14,020	14,043
	FEDERAL NATL MTG ASSN	P650525 07%2032	16,719	17,529	17,557
	FEDERAL NATL MTG ASSN	P702690 05%2033	418	412	419
	FEDERAL NATL MTG ASSN	P703915 06 19%2033	90	90	92
	FEDERAL NATL MTG ASSN	P735415 06 50%2032	2,990	3,467	3,141
	FEDERAL NATL MTG ASSN	P745092 06 50%2035	3,605	4,180	3,780
	FEDERAL NATL MTG ASSN	P745640 06%2036	23,390	25,620	24,743
	FEDERAL NATL MTG ASSN	P746320 06 37%2033	708	703	739
	FEDERAL NATL MTG ASSN	P754672 06 06%2033	269	266	275
	FEDERAL NATL MTG ASSN	P801635 06 10%2034	348	349	354
	FEDERAL NATL MTG ASSN	P815586 06 45%2035	602	605	620
	FEDERAL NATL MTG ASSN	P822116 06 03%2036	3,476	3,488	3,587
	FEDERAL NATL MTG ASSN	P829985 06 36%2035	973	978	1,007
	FEDERAL NATL MTG ASSN	P834917 05 74%2035	374	377	382
	FEDERAL NATL MTG ASSN	P847787 06 09%2035	3,111	3,099	3,184
	FEDERAL NATL MTG ASSN	P850837 06 07%2035	3,299	3,313	3,391
	FEDERAL NATL MTG ASSN	P866130 06 50%2036	9,341	9,512	9,733
	FEDERAL NATL MTG ASSN	P878140 06 50%2036	5,716	5,828	5,931
	FEDERAL NATL MTG ASSN	P886924 06 50%2036	16,995	17,307	17,907
	FEDERAL NATL MTG ASSN	P886983 06 17%2036	534	537	546
	FEDERAL NATL MTG ASSN	P888034 06 50%2036	4,900	5,681	5,092
	FEDERAL NATL MTG ASSN	P888544 06 50%2036	26,587	30,824	27,589

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	FEDERAL NATL MTG ASSN	P890843 03%2047	1,302,437	1,280,458	1,187,919
	FEDERAL NATL MTG ASSN	P894196 06%2036	15,648	15,780	16,221
	FEDERAL NATL MTG ASSN	P905745 06 50%2036	6,015	6,133	6,331
	FEDERAL NATL MTG ASSN	P932074 05%2029	1,607	1,674	1,621
	FEDERAL NATL MTG ASSN	P932114 05%2029	18,661	19,440	18,860
	FEDERAL NATL MTG ASSN	P942609 06 70%2037	2,490	2,480	2,579
	FEDERAL NATL MTG ASSN	P995072 05 50%2038	39,298	43,013	41,005
	FEDERAL NATL MTG ASSN	P995273 06 27%2035	1,696	1,696	1,743
	FEDERAL NATL MTG ASSN	P995606 06 39%2036	3,718	3,784	3,848
	FEDERAL NATL MTG ASSN	PAA4757 04%2040	23,249	24,303	22,786
	FEDERAL NATL MTG ASSN	PAA9447 05%2029	75,905	79,071	76,526
	FEDERAL NATL MTG ASSN	PAB1801 04%2040	155,888	162,708	152,853
	FEDERAL NATL MTG ASSN	PAB5049 04%2042	6,908	7,399	6,765
	FEDERAL NATL MTG ASSN	PAB8954 04%2043	65,145	68,754	63,748
	FEDERAL NATL MTG ASSN	PAB9376 03 50%2043	105,109	108,870	100,363
	FEDERAL NATL MTG ASSN	PAB9594 04%2043	10,953	11,368	10,719
	FEDERAL NATL MTG ASSN	PAB9597 04%2043	16,662	17,250	16,317
	FEDERAL NATL MTG ASSN	PAB9671 03 50%2043	283,477	293,620	270,706
	FEDERAL NATL MTG ASSN	PAB9683 04%2043	141,772	146,778	138,716
	FEDERAL NATL MTG ASSN	PAC0661 05%2029	29,280	30,501	29,600
	FEDERAL NATL MTG ASSN	PAC5442 04 50%2039	139,727	146,681	141,082
	FEDERAL NATL MTG ASSN	PAC6879 05%2029	114,036	118,793	115,159
	FEDERAL NATL MTG ASSN	PAD0723 06 50%2035	28,959	33,574	30,312
	FEDERAL NATL MTG ASSN	PAE0265 06%2037	16,975	18,752	17,640
	FEDERAL NATL MTG ASSN	PAE0675 04 50%2040	81,003	87,610	81,601
	FEDERAL NATL MTG ASSN	PAE0698 04 50%2040	83,625	87,911	84,294
	FEDERAL NATL MTG ASSN	PAE0746 06 50%2036	20,789	24,102	21,867
	FEDERAL NATL MTG ASSN	PAE0981 03 50%2041	4,788	4,935	4,625
	FEDERAL NATL MTG ASSN	PAE8265 04%2040	6,272	6,557	6,208
	FEDERAL NATL MTG ASSN	PAE9547 04 50%2040	47,117	51,240	47,264
	FEDERAL NATL MTG ASSN	PAH0064 04 50%2041	5,613	6,087	5,601
	FEDERAL NATL MTG ASSN	PAH1556 03 50%2040	17,173	17,699	16,607
	FEDERAL NATL MTG ASSN	PAH1582 04%2041	2,604	2,722	2,562
	FEDERAL NATL MTG ASSN	PAH4123 04 50%2041	9,428	10,254	9,454
	FEDERAL NATL MTG ASSN	PAH5580 04 50%2041	209,048	219,550	210,753
	FEDERAL NATL MTG ASSN	PAH5581 04 50%2041	54,202	55,574	54,619
	FEDERAL NATL MTG ASSN	PAH6648 04 50%2041	13,238	14,397	13,193
	FEDERAL NATL MTG ASSN	PAI3469 06 50%2041	2,239	2,332	2,351
	FEDERAL NATL MTG ASSN	PAI6050 06 47%2041	1,072	1,127	1,111
	FEDERAL NATL MTG ASSN	PAI6819 06 58%2041	683	714	712
	FEDERAL NATL MTG ASSN	PAI8457 04 50%2041	86,592	91,964	87,240
	FEDERAL NATL MTG ASSN	PAI8715 04 50%2041	40,736	44,300	40,936
	FEDERAL NATL MTG ASSN	PAI9813 06 56%2041	2,071	2,145	2,154
	FEDERAL NATL MTG ASSN	PAJ0998 04 50%2041	32,819	35,690	33,012
	FEDERAL NATL MTG ASSN	PAJ6217 04%2042	14,126	15,128	13,833
	FEDERAL NATL MTG ASSN	PAK1110 04%2042	134,470	142,244	131,683
	FEDERAL NATL MTG ASSN	PAK3548 04%2042	22,651	23,961	22,202
	FEDERAL NATL MTG ASSN	PAK5586 04%2042	133,233	148,055	130,555
	FEDERAL NATL MTG ASSN	PAK5856 04%2042	13,312	14,793	13,036
	FEDERAL NATL MTG ASSN	PAK7569 04 50%2042	13,414	14,588	13,488
	FEDERAL NATL MTG ASSN	PAK8441 04%2042	66,955	74,404	65,637
	FEDERAL NATL MTG ASSN	PAL0814 06 50%2040	30,581	34,251	32,529
	FEDERAL NATL MTG ASSN	PAL1176 06 50%2039	132,880	149,407	140,386
	FEDERAL NATL MTG ASSN	PAL1835 04 50%2038	17,572	18,860	17,560
	FEDERAL NATL MTG ASSN	PAL2491 06%2039	63,388	72,501	66,866
	FEDERAL NATL MTG ASSN	PAL3046 03%2042	25,880	26,744	23,992
	FEDERAL NATL MTG ASSN	PAL3347 06%2040	123,287	134,682	130,432
	FEDERAL NATL MTG ASSN	PAL3508 04%2043	51,223	53,160	50,109
	FEDERAL NATL MTG ASSN	PAL4242 05%2041	180,261	199,696	185,333
	FEDERAL NATL MTG ASSN	PAL6541 04%2045	128,777	137,007	125,312
	FEDERAL NATL MTG ASSN	PAL6554 04%2045	259,835	275,121	252,011
	FEDERAL NATL MTG ASSN	PAL7018 04 50%2041	658,045	716,241	664,694
	FEDERAL NATL MTG ASSN	PAL7626 04%2043	480,584	496,504	470,630
	FEDERAL NATL MTG ASSN	PAL8990 03 50%2046	220,052	232,980	208,379
	FEDERAL NATL MTG ASSN	PAL9371 03%2046	353,091	314,747	323,020
	FEDERAL NATL MTG ASSN	PAL9547 03%2046	437,078	389,614	399,854
	FEDERAL NATL MTG ASSN	PAL9776 03 50%2047	351,545	361,377	332,664
	FEDERAL NATL MTG ASSN	PAM8577 03 33%2035	5,415,316	5,289,664	5,012,688
	FEDERAL NATL MTG ASSN	PAN9927 03 83%2033	3,830,000	4,070,273	3,701,371
	FEDERAL NATL MTG ASSN	PAO2244 06 59%2042	3,017	3,078	3,153
	FEDERAL NATL MTG ASSN	PAO2711 04%2042	35,970	39,971	35,143
	FEDERAL NATL MTG ASSN	PAO4170 04%2042	24,901	27,671	24,344
	FEDERAL NATL MTG ASSN	PAO4727 03%2042	364,582	377,855	336,012
	FEDERAL NATL MTG ASSN	PAO6086 04%2042	33,569	37,303	32,371
	FEDERAL NATL MTG ASSN	PAO6908 04%2042	15,878	17,644	15,518
	FEDERAL NATL MTG ASSN	PAO7501 04%2042	19,941	22,160	19,497
	FEDERAL NATL MTG ASSN	PAO9859 04%2042	8,444	9,383	8,181
	FEDERAL NATL MTG ASSN	PAP0692 04%2042	42,989	47,771	42,134
	FEDERAL NATL MTG ASSN	PAP2530 04%2042	47,413	52,688	46,445
	FEDERAL NATL MTG ASSN	PAP4532 04%2042	16,219	18,023	15,844
	FEDERAL NATL MTG ASSN	PAP4710 03 50%2042	88,271	94,947	83,995
	FEDERAL NATL MTG ASSN	PAP4781 03%2042	16,440	17,247	15,241
	FEDERAL NATL MTG ASSN	PAP4903 04%2042	82,239	91,388	80,560
	FEDERAL NATL MTG ASSN	PAP5333 04%2042	20,829	23,146	20,360
	FEDERAL NATL MTG ASSN	PAP7399 04%2042	139,246	155,020	136,274
	FEDERAL NATL MTG ASSN	PAP9229 04%2042	25,045	27,832	24,467
	FEDERAL NATL MTG ASSN	PAP9766 04%2042	124,950	136,390	121,820
	FEDERAL NATL MTG ASSN	PAQ0100 04%2042	29,064	32,297	28,445
	FEDERAL NATL MTG ASSN	PAQ1641 04%2042	23,917	26,578	23,415
	FEDERAL NATL MTG ASSN	PAQ1766 04%2042	9,934	11,039	9,723
	FEDERAL NATL MTG ASSN	PAQ3599 04%2042	37,319	41,471	36,488
	FEDERAL NATL MTG ASSN	PAQ4078 04%2043	47,437	49,313	46,455
	FEDERAL NATL MTG ASSN	PAQ4080 04%2043	49,606	51,482	48,578
	FEDERAL NATL MTG ASSN	PAQ4555 04%2042	102,927	112,190	100,730
	FEDERAL NATL MTG ASSN	PAQ4573 04%2042	21,801	23,764	21,336
	FEDERAL NATL MTG ASSN	PAQ5137 04%2042	39,711	44,129	38,892
	FEDERAL NATL MTG ASSN	PAQ6744 04%2042	4,454	4,950	4,347
	FEDERAL NATL MTG ASSN	PAQ7003 04%2042	97,472	108,316	95,483

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	FEDERAL NATL MTG ASSN	PAQ7048 04%2042	23,351	25,452	22,823
	FEDERAL NATL MTG ASSN	PAQ7082 04%2043	127,839	142,881	125,230
	FEDERAL NATL MTG ASSN	PAQ7120 04%2042	9,177	10,197	8,993
	FEDERAL NATL MTG ASSN	PAQ7316 02 50%2043	76,438	70,108	68,570
	FEDERAL NATL MTG ASSN	PAQ7661 04%2042	11,886	13,209	11,477
	FEDERAL NATL MTG ASSN	PAQ8305 04%2042	8,194	9,106	7,981
	FEDERAL NATL MTG ASSN	PAR8236 02 50%2043	247,011	230,569	221,357
	FEDERAL NATL MTG ASSN	PAR9188 02 50%2043	75,972	69,680	68,223
	FEDERAL NATL MTG ASSN	PAS0070 04%2043	57,650	59,560	56,206
	FEDERAL NATL MTG ASSN	PAS1406 03 50%2034	22,603	23,242	22,149
	FEDERAL NATL MTG ASSN	PAS1611 03 50%2034	68,195	70,124	66,878
	FEDERAL NATL MTG ASSN	PAS1612 03 50%2034	44,478	45,736	43,619
	FEDERAL NATL MTG ASSN	PAS1614 03 50%2034	12,122	12,464	11,878
	FEDERAL NATL MTG ASSN	PAS4271 04 50%2045	154,773	173,685	155,415
	FEDERAL NATL MTG ASSN	PAS4354 04 50%2045	377,950	423,067	378,658
	FEDERAL NATL MTG ASSN	PAS4427 04 50%2045	378,787	424,005	379,497
	FEDERAL NATL MTG ASSN	PAS4431 04 50%2045	221,933	249,050	222,853
	FEDERAL NATL MTG ASSN	PAS4972 03%2045	299,469	300,592	275,265
	FEDERAL NATL MTG ASSN	PAS5634 03%2045	647,678	650,107	594,124
	FEDERAL NATL MTG ASSN	PAS6350 04%2045	52,931	56,429	51,277
	FEDERAL NATL MTG ASSN	PAS6541 03 50%2046	146,421	150,836	139,049
	FEDERAL NATL MTG ASSN	PAS7241 03 50%2046	90,248	94,996	85,676
	FEDERAL NATL MTG ASSN	PAS7313 03 50%2046	1,564,789	1,571,146	1,486,494
	FEDERAL NATL MTG ASSN	PAS7533 03%2046	529,600	520,663	483,024
	FEDERAL NATL MTG ASSN	PAS8012 02 50%2031	89,029	89,426	86,339
	FEDERAL NATL MTG ASSN	PAT3870 04%2043	23,656	24,521	23,151
	FEDERAL NATL MTG ASSN	PAT3874 04%2043	27,292	28,248	26,976
	FEDERAL NATL MTG ASSN	PAT4281 04%2043	13,688	14,229	13,332
	FEDERAL NATL MTG ASSN	PAT5179 02 50%2043	37,145	34,673	32,868
	FEDERAL NATL MTG ASSN	PAT6546 04%2043	17,826	18,511	17,447
	FEDERAL NATL MTG ASSN	PAT6549 04%2043	14,355	14,879	14,057
	FEDERAL NATL MTG ASSN	PAT7208 04%2043	13,707	14,208	13,240
	FEDERAL NATL MTG ASSN	PAT7698 04%2043	30,798	31,987	30,134
	FEDERAL NATL MTG ASSN	PAT8394 04%2043	124,703	129,632	122,016
	FEDERAL NATL MTG ASSN	PAT9627 04%2043	32,254	33,474	31,432
	FEDERAL NATL MTG ASSN	PAT9637 04%2043	200,385	207,963	196,047
	FEDERAL NATL MTG ASSN	PAT9653 04%2043	161,356	167,734	157,879
	FEDERAL NATL MTG ASSN	PAT9657 04%2043	58,081	60,231	56,829
	FEDERAL NATL MTG ASSN	PAT9839 04%2043	22,362	23,179	21,873
	FEDERAL NATL MTG ASSN	PAU1335 03 50%2043	28,601	29,624	27,292
	FEDERAL NATL MTG ASSN	PAV2191 04%2045	16,037	17,054	15,474
	FEDERAL NATL MTG ASSN	PAV4486 04 50%2044	40,287	43,302	40,369
	FEDERAL NATL MTG ASSN	PAV4502 04 50%2044	31,620	33,986	31,717
	FEDERAL NATL MTG ASSN	PAV5425 04 50%2044	270,507	290,753	271,448
	FEDERAL NATL MTG ASSN	PAV5574 04 50%2044	38,153	41,491	37,969
	FEDERAL NATL MTG ASSN	PAV5730 04 50%2044	112,339	120,975	112,822
	FEDERAL NATL MTG ASSN	PAV5731 04 50%2044	59,845	64,371	59,564
	FEDERAL NATL MTG ASSN	PAV5732 04 50%2044	20,742	22,262	20,747
	FEDERAL NATL MTG ASSN	PAV7161 04%2044	68,276	72,863	66,790
	FEDERAL NATL MTG ASSN	PAV8492 04 50%2044	72,647	78,084	72,050
	FEDERAL NATL MTG ASSN	PAV9290 04 50%2044	146,423	157,176	146,311
	FEDERAL NATL MTG ASSN	PAW5937 04 50%2044	10,319	11,198	10,381
	FEDERAL NATL MTG ASSN	PAW6964 04 50%2044	155,426	168,674	155,646
	FEDERAL NATL MTG ASSN	PAX5347 04%2044	131,455	139,795	127,592
	FEDERAL NATL MTG ASSN	PAX6700 04 50%2044	151,831	164,772	151,733
	FEDERAL NATL MTG ASSN	PAX8459 04%2044	223,180	239,779	216,528
	FEDERAL NATL MTG ASSN	PAY0356 04%2045	209,564	222,859	203,146
	FEDERAL NATL MTG ASSN	PAY3020 04%2045	148,872	158,316	144,958
	FEDERAL NATL MTG ASSN	PAY3873 04%2045	14,222	15,249	13,843
	FEDERAL NATL MTG ASSN	PAY3877 04%2045	19,028	20,401	18,432
	FEDERAL NATL MTG ASSN	PAY3881 04%2045	5,470	5,865	5,345
	FEDERAL NATL MTG ASSN	PAY5352 03 50%2045	34,190	35,469	32,447
	FEDERAL NATL MTG ASSN	PAY5622 03 50%2045	211,163	219,066	200,968
	FEDERAL NATL MTG ASSN	PAY8096 04%2045	192,446	202,219	188,280
	FEDERAL NATL MTG ASSN	PAY8126 04%2045	65,653	68,987	63,532
	FEDERAL NATL MTG ASSN	PAY9074 03 50%2045	22,995	23,855	21,887
	FEDERAL NATL MTG ASSN	PAY9287 03 50%2045	33,543	34,798	31,909
	FEDERAL NATL MTG ASSN	PAY9324 03 50%2045	159,593	164,930	151,921
	FEDERAL NATL MTG ASSN	PAZ0727 03 50%2045	43,500	45,128	41,418
	FEDERAL NATL MTG ASSN	PAZ1192 03 50%2045	139,714	144,386	133,056
	FEDERAL NATL MTG ASSN	PAZ1207 04%2045	114,448	120,260	110,762
	FEDERAL NATL MTG ASSN	PAZ1783 04%2045	44,954	47,904	43,554
	FEDERAL NATL MTG ASSN	PAZ3198 03 50%2045	162,381	167,810	154,305
	FEDERAL NATL MTG ASSN	PAZ3728 03%2045	18,327	18,451	16,669
	FEDERAL NATL MTG ASSN	PAZ5591 04%2045	175,076	184,104	169,633
	FEDERAL NATL MTG ASSN	PAZ8288 03%2045	49,813	50,148	45,633
	FEDERAL NATL MTG ASSN	PAZ9583 04%2045	24,634	26,370	23,783
	FEDERAL NATL MTG ASSN	PBA6404 04%2045	57,063	61,040	55,321
	FEDERAL NATL MTG ASSN	PBC0887 03%2046	144,591	128,889	131,456
	FEDERAL NATL MTG ASSN	PBC0919 02 50%2031	85,993	86,752	83,426
	FEDERAL NATL MTG ASSN	PBC0960 04%2046	213,539	224,382	206,733
	FEDERAL NATL MTG ASSN	PBC1190 02 50%2031	187,510	188,506	181,915
	FEDERAL NATL MTG ASSN	PBC1443 04%2046	219,691	224,068	213,183
	FEDERAL NATL MTG ASSN	PBC1578 04%2046	300,645	315,912	291,125
	FEDERAL NATL MTG ASSN	PBC2778 02 50%2031	119,187	120,239	115,520
	FEDERAL NATL MTG ASSN	PBC2843 04%2046	263,645	268,898	255,794
	FEDERAL NATL MTG ASSN	PBC4754 04%2046	240,727	245,523	233,521
	FEDERAL NATL MTG ASSN	PBC9026 03%2046	444,847	396,539	406,961
	FEDERAL NATL MTG ASSN	PBC9077 03 50%2046	677,410	703,033	641,180
	FEDERAL NATL MTG ASSN	PBD2455 03%2047	834,374	832,060	760,986
	FEDERAL NATL MTG ASSN	PBF0030 06%2039	316,620	357,682	328,222
	FEDERAL NATL MTG ASSN	PBF0104 04%2056	647,795	661,813	616,704
	FEDERAL NATL MTG ASSN	PBF0109 04%2056	2,756,947	2,883,594	2,629,749
	FEDERAL NATL MTG ASSN	PBF0183 04%2057	377,100	385,261	359,000
	FEDERAL NATL MTG ASSN	PBF0560 02 50%2061	792,029	706,638	653,696
	FEDERAL NATL MTG ASSN	PBJ0760 04%2047	28,953	30,527	28,022
	FEDERAL NATL MTG ASSN	PBJ2544 03%2037	68,945	67,437	65,189
	FEDERAL NATL MTG ASSN	PBJ5987 03%2032	10,287	10,270	10,033

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	FEDERAL NATL MTG ASSN	PBK6192 04%2048	41,548	41,553	40,217
	FEDERAL NATL MTG ASSN	PBL1803 03 69%2034	2,360,910	2,455,162	2,247,220
	FEDERAL NATL MTG ASSN	PBL1894 03 58%2034	16,514,700	17,087,554	15,650,202
	FEDERAL NATL MTG ASSN	PBM1167 04%2043	90,792	93,856	88,911
	FEDERAL NATL MTG ASSN	PBM2003 04%2047	10,987	11,425	10,637
	FEDERAL NATL MTG ASSN	PBM3114 03%2047	160,045	142,665	146,414
	FEDERAL NATL MTG ASSN	PBM4548 04 50%2046	109,542	114,069	110,468
	FEDERAL NATL MTG ASSN	PBM4643 04 50%2045	101,910	107,101	102,909
	FEDERAL NATL MTG ASSN	PBM4774 04%2048	10,018,200	9,229,266	9,751,517
	FEDERAL NATL MTG ASSN	PBM5199 04 50%2046	281,461	295,490	283,566
	FEDERAL NATL MTG ASSN	PBM5822 03%2048	381,134	363,745	345,789
	FEDERAL NATL MTG ASSN	PBM6623 02 50%2050	249,070	232,102	206,996
	FEDERAL NATL MTG ASSN	PBM6912 02 50%2052	240,631	219,200	198,636
	FEDERAL NATL MTG ASSN	PBN0874 04%2048	478,868	494,300	463,081
	FEDERAL NATL MTG ASSN	PBN6419 03%2034	29,160	29,285	28,310
	FEDERAL NATL MTG ASSN	PBN7756 03%2049	837,132	850,997	754,701
	FEDERAL NATL MTG ASSN	PBO1858 03%2049	94,411	97,362	86,223
	FEDERAL NATL MTG ASSN	PBP7009 03%2050	92,804	76,165	83,116
	FEDERAL NATL MTG ASSN	PBP9421 03%2050	20,599	16,906	18,442
	FEDERAL NATL MTG ASSN	PBQ0233 02%2050	78,480	63,397	64,761
	FEDERAL NATL MTG ASSN	PBQ0254 02%2050	102,847	102,654	85,071
	FEDERAL NATL MTG ASSN	PBQ1528 02%2050	52,394	52,280	43,462
	FEDERAL NATL MTG ASSN	PBQ3719 03%2050	1,884,906	1,506,432	1,672,367
	FEDERAL NATL MTG ASSN	PBQ5876 02 50%2050	186,679	199,950	161,694
	FEDERAL NATL MTG ASSN	PBQ6615 02%2041	135,536	115,666	118,241
	FEDERAL NATL MTG ASSN	PBQ8435 02 50%2050	192,361	162,485	165,860
	FEDERAL NATL MTG ASSN	PBQ8482 02 50%2050	219,017	185,001	189,583
	FEDERAL NATL MTG ASSN	PBQ8507 03%2050	11,510	10,341	10,426
	FEDERAL NATL MTG ASSN	PBQ9453 02%2051	339,503	339,875	281,357
	FEDERAL NATL MTG ASSN	PBR1001 02 50%2051	67,536	61,732	58,593
	FEDERAL NATL MTG ASSN	PBR1069 01 50%2036	21,194	18,128	19,246
	FEDERAL NATL MTG ASSN	PBR1823 02%2051	135,515	140,236	111,414
	FEDERAL NATL MTG ASSN	PBR2059 01 50%2036	21,732	18,588	19,734
	FEDERAL NATL MTG ASSN	PBR2303 03%2051	68,021	64,822	61,617
	FEDERAL NATL MTG ASSN	PBR2641 02%2051	180,915	187,120	148,245
	FEDERAL NATL MTG ASSN	PBR2643 02%2051	244,963	253,059	202,269
	FEDERAL NATL MTG ASSN	PBR3256 02%2051	164,358	170,662	136,735
	FEDERAL NATL MTG ASSN	PBR3257 02%2051	289,626	300,284	237,199
	FEDERAL NATL MTG ASSN	PBR3286 02%2051	126,774	126,556	104,788
	FEDERAL NATL MTG ASSN	PBR4753 02%2051	138,954	138,791	114,846
	FEDERAL NATL MTG ASSN	PBR5587 02%2051	196,301	198,019	162,387
	FEDERAL NATL MTG ASSN	PBR6496 02 50%2051	114,128	118,033	99,055
	FEDERAL NATL MTG ASSN	PBR7744 02%2051	61,969	62,027	51,287
	FEDERAL NATL MTG ASSN	PBR7745 02%2051	185,707	186,027	153,226
	FEDERAL NATL MTG ASSN	PBR8276 02 50%2051	50,965	47,175	44,152
	FEDERAL NATL MTG ASSN	PBR8478 02%2051	68,081	68,144	56,279
	FEDERAL NATL MTG ASSN	PBR8518 02%2051	126,299	126,418	104,159
	FEDERAL NATL MTG ASSN	PBS5591 03 85%2037	3,956,000	3,563,491	3,658,123
	FEDERAL NATL MTG ASSN	PBS6197 04 24%2038	8,478,444	8,478,444	8,133,582
	FEDERAL NATL MTG ASSN	PBS9245 04 92%2028	1,000,000	984,375	1,014,929
	FEDERAL NATL MTG ASSN	PBT0972 02 50%2051	247,217	230,376	200,705
	FEDERAL NATL MTG ASSN	PBT1461 02%2051	26,259	26,768	21,463
	FEDERAL NATL MTG ASSN	PBT1835 02%2051	52,652	53,673	43,444
	FEDERAL NATL MTG ASSN	PBT3303 02 50%2051	63,484	66,132	55,100
	FEDERAL NATL MTG ASSN	PBU2599 02 50%2052	277,659	280,002	239,554
	FEDERAL NATL MTG ASSN	PBU3608 03%2051	121,281	114,990	108,455
	FEDERAL NATL MTG ASSN	PBU7091 02%2041	317,214	270,710	276,342
	FEDERAL NATL MTG ASSN	PBV3089 02 50%2052	274,209	269,914	236,412
	FEDERAL NATL MTG ASSN	PBV4142 03%2052	126,034	125,700	113,045
	FEDERAL NATL MTG ASSN	PBV5373 02 50%2052	151,251	143,854	130,107
	FEDERAL NATL MTG ASSN	PBV8546 03 50%2052	476,896	462,151	447,362
	FEDERAL NATL MTG ASSN	PBW6273 03 50%2052	377,798	352,857	352,534
	FEDERAL NATL MTG ASSN	PBX3075 04 50%2052	97,642	90,914	95,717
	FEDERAL NATL MTG ASSN	PBY4993 06%2053	73,339	74,886	76,112
	FEDERAL NATL MTG ASSN	PBZ2295 04 35%2034	600,000	593,766	595,542
	FEDERAL NATL MTG ASSN	PBZ5402 04 36%2035	700,000	687,641	687,325
	FEDERAL NATL MTG ASSN	PCA3748 02 50%2032	6,097	6,129	5,862
	FEDERAL NATL MTG ASSN	PCA4536 03%2049	358,400	378,224	323,249
	FEDERAL NATL MTG ASSN	PCA4860 03%2049	309,265	326,468	278,900
	FEDERAL NATL MTG ASSN	PCA4979 03%2050	99,949	82,029	89,640
	FEDERAL NATL MTG ASSN	PCA5122 03%2050	309,942	329,410	279,915
	FEDERAL NATL MTG ASSN	PCA6106 04%2050	602,723	530,020	578,846
	FEDERAL NATL MTG ASSN	PCA6275 02%2050	67,308	68,275	55,572
	FEDERAL NATL MTG ASSN	PCA6312 03%2050	506,497	538,945	457,336
	FEDERAL NATL MTG ASSN	PCA6399 02 50%2050	1,337,276	1,411,662	1,155,762
	FEDERAL NATL MTG ASSN	PCA6416 03%2050	1,399,341	1,495,000	1,263,519
	FEDERAL NATL MTG ASSN	PCA6417 03%2050	1,223,264	1,300,769	1,102,752
	FEDERAL NATL MTG ASSN	PCA7229 02 50%2050	894,201	954,000	774,082
	FEDERAL NATL MTG ASSN	PCA7240 02 50%2050	4,454,736	3,712,048	3,860,077
	FEDERAL NATL MTG ASSN	PCA7323 02%2050	67,137	68,500	55,795
	FEDERAL NATL MTG ASSN	PCA7422 02%2040	1,012,160	866,030	888,137
	FEDERAL NATL MTG ASSN	PCA7527 02 50%2050	2,429,155	1,966,857	2,070,174
	FEDERAL NATL MTG ASSN	PCA7531 03%2050	436,560	402,795	392,342
	FEDERAL NATL MTG ASSN	PCA7616 02%2050	70,870	72,238	58,281
	FEDERAL NATL MTG ASSN	PCA8108 02%2050	295,340	239,594	242,919
	FEDERAL NATL MTG ASSN	PCA9358 02 50%2041	365,182	383,270	329,372
	FEDERAL NATL MTG ASSN	PCB0101 02 50%2041	378,607	397,359	341,289
	FEDERAL NATL MTG ASSN	PCB0116 02%2041	90,877	75,623	79,532
	FEDERAL NATL MTG ASSN	PCB0388 02 50%2051	3,111,068	2,642,257	2,672,302
	FEDERAL NATL MTG ASSN	PCB0469 02 50%2041	45,157	39,674	40,888
	FEDERAL NATL MTG ASSN	PCB0470 02 50%2041	734,973	767,875	665,578
	FEDERAL NATL MTG ASSN	PCB0736 03%2051	63,503	60,516	57,181
	FEDERAL NATL MTG ASSN	PCB1069 02%2041	185,096	158,532	161,939
	FEDERAL NATL MTG ASSN	PCB1076 02 50%2041	162,745	142,986	147,192
	FEDERAL NATL MTG ASSN	PCB1110 02%2051	32,484	25,835	26,628
	FEDERAL NATL MTG ASSN	PCB1142 03%2051	221,696	193,924	199,803
	FEDERAL NATL MTG ASSN	PCB1162 03 50%2051	464,473	475,214	433,416
	FEDERAL NATL MTG ASSN	PCB1342 02 50%2041	262,126	230,302	236,913

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	FEDERAL NATL MTG ASSN	PCB1799 02%2051	247,805	252,993	204,908
	FEDERAL NATL MTG ASSN	PCB1842 02 50%2041	152,596	134,069	137,824
	FEDERAL NATL MTG ASSN	PCB1872 03%2051	134,904	116,570	120,095
	FEDERAL NATL MTG ASSN	PCB1878 03%2051	859,149	805,520	772,827
	FEDERAL NATL MTG ASSN	PCB2014 02 50%2041	81,251	72,735	72,845
	FEDERAL NATL MTG ASSN	PCB2110 02%2041	233,008	198,330	203,132
	FEDERAL NATL MTG ASSN	PCB2115 02 50%2041	68,334	64,362	61,719
	FEDERAL NATL MTG ASSN	PCB2246 02 50%2036	1,388,784	1,258,585	1,316,259
	FEDERAL NATL MTG ASSN	PCB2346 02%2051	145,565	146,305	120,255
	FEDERAL NATL MTG ASSN	PCB2348 02%2051	223,785	224,686	184,493
	FEDERAL NATL MTG ASSN	PCB2350 02%2051	301,152	302,128	247,820
	FEDERAL NATL MTG ASSN	PCB2429 03%2051	21,442,374	17,499,825	19,049,199
	FEDERAL NATL MTG ASSN	PCB2787 03 50%2051	20,070	20,945	18,720
	FEDERAL NATL MTG ASSN	PCB2886 03%2052	348,845	303,876	312,732
	FEDERAL NATL MTG ASSN	PCB2929 03%2052	183,309	150,443	163,943
	FEDERAL NATL MTG ASSN	PCB3109 02 50%2052	1,221,786	1,006,255	1,052,528
	FEDERAL NATL MTG ASSN	PCB3174 03 50%2052	19,726	20,265	18,402
	FEDERAL NATL MTG ASSN	PCB4103 05%2052	859,576	845,507	876,512
	FEDERAL NATL MTG ASSN	PCB4130 04 50%2052	3,747,812	3,358,098	3,681,249
	FEDERAL NATL MTG ASSN	PCB4313 04 50%2052	2,512,082	2,246,359	2,467,206
	FEDERAL NATL MTG ASSN	PCB4354 05%2052	2,436,267	2,468,147	2,465,780
	FEDERAL NATL MTG ASSN	PCB4820 04 50%2052	3,754,972	3,361,873	3,687,118
	FEDERAL NATL MTG ASSN	PCB5405 04 50%2052	138,269	132,020	135,685
	FEDERAL NATL MTG ASSN	PCB6527 05 50%2053	779,654	787,968	801,441
	FEDERAL NATL MTG ASSN	PCB6538 06%2053	403,753	415,360	421,815
	FEDERAL NATL MTG ASSN	PCB6539 06%2053	272,183	279,264	283,241
	FEDERAL NATL MTG ASSN	PCB6540 06%2053	1,127,801	1,145,863	1,173,606
	FEDERAL NATL MTG ASSN	PCB6642 05 50%2053	54,121	54,214	55,805
	FEDERAL NATL MTG ASSN	PCB6673 05 50%2053	1,263,924	1,251,828	1,298,884
	FEDERAL NATL MTG ASSN	PCB6911 05 50%2053	185,425	185,744	191,352
	FEDERAL NATL MTG ASSN	PCB7109 05 50%2053	1,811,074	1,776,338	1,855,805
	FEDERAL NATL MTG ASSN	PCB7520 06 50%2053	283,801	294,444	299,481
	FEDERAL NATL MTG ASSN	PCB7801 06 50%2054	1,874,793	1,950,956	1,961,908
	FEDERAL NATL MTG ASSN	PCB8112 06%2054	41,607	41,935	42,833
	FEDERAL NATL MTG ASSN	PCB8496 06%2054	44,901	44,599	46,129
	FEDERAL NATL MTG ASSN	PCB8711 06%2054	43,533	43,710	44,808
	FEDERAL NATL MTG ASSN	PCB8729 06 50%2054	12,856	13,111	13,387
	FEDERAL NATL MTG ASSN	PCB8984 05 50%2054	178,833	184,338	184,594
	FEDERAL NATL MTG ASSN	PCB9061 06%2054	1,996,280	2,033,087	2,054,628
	FEDERAL NATL MTG ASSN	PCB9216 06%2054	2,481,510	2,547,038	2,553,725
	FEDERAL NATL MTG ASSN	PCB9336 06%2054	177,205	185,290	185,534
	FEDERAL NATL MTG ASSN	PCB9500 06%2054	175,422	180,041	183,970
	FEDERAL NATL MTG ASSN	PCB9501 06%2054	448,288	459,145	469,359
	FEDERAL NATL MTG ASSN	PCB9502 06%2054	1,184,558	1,211,026	1,239,194
	FEDERAL NATL MTG ASSN	PCC0116 06%2055	187,006	193,077	195,250
	FEDERAL NATL MTG ASSN	PCC0136 06 50%2055	179,474	188,098	189,764
	FEDERAL NATL MTG ASSN	PCC0404 06%2055	850,072	872,619	887,643
	FEDERAL NATL MTG ASSN	PCC0715 05 50%2055	285,857	286,303	290,817
	FEDERAL NATL MTG ASSN	PCC0730 06%2055	1,180,079	1,204,972	1,214,456
	FEDERAL NATL MTG ASSN	PCC0868 06%2055	48,572	50,499	50,628
	FEDERAL NATL MTG ASSN	PFA0375 02 50%2052	272,158	223,935	232,184
	FEDERAL NATL MTG ASSN	PFA0543 02 50%2052	475,023	394,863	411,514
	FEDERAL NATL MTG ASSN	PFA0659 02%2052	2,140,607	1,728,038	1,767,224
	FEDERAL NATL MTG ASSN	PFA1000 07%2055	1,705,999	1,785,834	1,796,271
	FEDERAL NATL MTG ASSN	PFA2138 06 50%2055	119,478	125,619	126,397
	FEDERAL NATL MTG ASSN	PFM0071 03 50%2040	93,636	100,908	90,155
	FEDERAL NATL MTG ASSN	PFM1107 04%2049	89,538	93,421	86,662
	FEDERAL NATL MTG ASSN	PFM2646 02 50%2040	38,972	34,888	35,550
	FEDERAL NATL MTG ASSN	PFM2743 03%2034	842,971	886,700	823,808
	FEDERAL NATL MTG ASSN	PFM3049 04%2044	849,438	825,282	830,289
	FEDERAL NATL MTG ASSN	PFM3123 02 50%2038	573,880	605,533	537,287
	FEDERAL NATL MTG ASSN	PFM3269 03%2050	66,445	70,328	60,002
	FEDERAL NATL MTG ASSN	PFM3773 03 50%2048	594,595	635,520	563,561
	FEDERAL NATL MTG ASSN	PFM4165 03%2050	77,646	63,724	69,395
	FEDERAL NATL MTG ASSN	PFM4252 02%2050	115,985	102,103	94,847
	FEDERAL NATL MTG ASSN	PFM4311 03%2050	166,426	158,118	149,574
	FEDERAL NATL MTG ASSN	PFM4368 01 50%2035	11,832	10,120	10,785
	FEDERAL NATL MTG ASSN	PFM4595 03%2050	118,447	97,210	106,190
	FEDERAL NATL MTG ASSN	PFM4644 02%2040	76,046	63,282	67,376
	FEDERAL NATL MTG ASSN	PFM4701 01 50%2035	12,286	10,508	11,199
	FEDERAL NATL MTG ASSN	PFM5042 02%2040	57,883	49,576	51,357
	FEDERAL NATL MTG ASSN	PFM5651 02 50%2051	195,001	166,071	167,501
	FEDERAL NATL MTG ASSN	PFM5783 03%2038	322,470	341,063	307,440
	FEDERAL NATL MTG ASSN	PFM5904 02 50%2051	136,485	144,375	118,105
	FEDERAL NATL MTG ASSN	PFM6134 03%2040	290,235	306,312	274,331
	FEDERAL NATL MTG ASSN	PFM6184 02%2051	1,154,746	1,155,107	955,450
	FEDERAL NATL MTG ASSN	PFM6338 02%2051	15,841	12,599	13,029
	FEDERAL NATL MTG ASSN	PFM6460 02 50%2051	245,891	255,688	213,155
	FEDERAL NATL MTG ASSN	PFM6507 01 50%2036	87,988	76,560	79,929
	FEDERAL NATL MTG ASSN	PFM6540 02 50%2051	663,977	685,557	578,756
	FEDERAL NATL MTG ASSN	PFM6560 02%2051	16,799	13,361	13,818
	FEDERAL NATL MTG ASSN	PFM7031 04%2051	180,333	158,580	174,030
	FEDERAL NATL MTG ASSN	PFM7100 03 50%2050	370,172	344,897	349,260
	FEDERAL NATL MTG ASSN	PFM7630 02 50%2051	251,324	261,141	218,136
	FEDERAL NATL MTG ASSN	PFM7675 02 50%2051	332,334	343,603	288,453
	FEDERAL NATL MTG ASSN	PFM7676 02 50%2051	137,309	141,793	118,954
	FEDERAL NATL MTG ASSN	PFM7750 02%2051	97,630	99,476	80,624
	FEDERAL NATL MTG ASSN	PFM7869 02 50%2051	257,593	235,939	222,670
	FEDERAL NATL MTG ASSN	PFM7891 02%2041	65,436	54,452	57,254
	FEDERAL NATL MTG ASSN	PFM8025 02 50%2051	67,747	61,925	58,884
	FEDERAL NATL MTG ASSN	PFM8480 03%2050	886,875	794,307	793,655
	FEDERAL NATL MTG ASSN	PFM8576 03%2050	788,591	833,876	716,869
	FEDERAL NATL MTG ASSN	PFM8577 03%2051	847,411	849,132	768,105
	FEDERAL NATL MTG ASSN	PFM8648 03%2051	512,595	488,487	461,304
	FEDERAL NATL MTG ASSN	PFM8760 03 50%2051	4,533,525	4,638,363	4,234,604
	FEDERAL NATL MTG ASSN	PFM8786 02 50%2051	1,155,497	1,033,267	1,001,004
	FEDERAL NATL MTG ASSN	PFM8850 02 50%2041	152,154	135,524	136,246
	FEDERAL NATL MTG ASSN	PFM8862 02%2041	201,738	172,163	176,121

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	FEDERAL NATL MTG ASSN	PFM8864 02 50%2051	528,318	546,231	457,811
	FEDERAL NATL MTG ASSN	PFM8977 02 50%2051	126,289	131,025	110,493
	FEDERAL NATL MTG ASSN	PFM9068 02 50%2051	115,869	95,981	99,642
	FEDERAL NATL MTG ASSN	PFM9205 02 50%2051	136,177	130,815	118,196
	FEDERAL NATL MTG ASSN	PFM9365 03%2051	262,511	263,454	237,669
	FEDERAL NATL MTG ASSN	PFM9396 02%2041	640,082	546,245	558,007
	FEDERAL NATL MTG ASSN	PFM9464 03%2051	1,001,282	910,108	904,106
	FEDERAL NATL MTG ASSN	PFM9485 02 50%2040	130,461	114,622	117,726
	FEDERAL NATL MTG ASSN	PFM9539 02%2051	269,151	267,932	221,894
	FEDERAL NATL MTG ASSN	PFM9558 02 50%2041	178,184	158,709	159,553
	FEDERAL NATL MTG ASSN	PFM9568 02%2051	425,291	423,829	351,173
	FEDERAL NATL MTG ASSN	PFM9777 03%2051	157,316	137,897	139,974
	FEDERAL NATL MTG ASSN	PFS0002 03%2051	146,570	126,651	130,752
	FEDERAL NATL MTG ASSN	PFS0024 02 50%2051	306,435	298,798	266,826
	FEDERAL NATL MTG ASSN	PFS0028 02 50%2051	427,056	381,748	368,690
	FEDERAL NATL MTG ASSN	PFS0034 03%2051	335,634	336,735	302,808
	FEDERAL NATL MTG ASSN	PFS0037 03%2051	231,706	230,801	209,720
	FEDERAL NATL MTG ASSN	PFS0106 02%2041	289,513	246,426	252,571
	FEDERAL NATL MTG ASSN	PFS0191 02 50%2052	215,822	217,711	186,568
	FEDERAL NATL MTG ASSN	PFS0240 03%2052	538,443	532,554	487,134
	FEDERAL NATL MTG ASSN	PFS0286 02%2052	481,458	470,550	395,362
	FEDERAL NATL MTG ASSN	PFS0288 02%2052	209,592	204,631	171,866
	FEDERAL NATL MTG ASSN	PFS0331 03%2052	286,321	294,015	256,255
	FEDERAL NATL MTG ASSN	PFS0424 02 50%2052	864,950	867,788	747,109
	FEDERAL NATL MTG ASSN	PFS0434 02 50%2051	205,222	197,654	178,312
	FEDERAL NATL MTG ASSN	PFS0551 02 50%2052	584,624	536,758	505,789
	FEDERAL NATL MTG ASSN	PFS0582 02 50%2052	214,223	210,709	185,035
	FEDERAL NATL MTG ASSN	PFS0584 02%2052	583,462	564,248	475,613
	FEDERAL NATL MTG ASSN	PFS0840 03%2052	193,942	167,586	173,259
	FEDERAL NATL MTG ASSN	PFS0898 03%2052	765,346	661,337	684,411
	FEDERAL NATL MTG ASSN	PFS0995 02 50%2042	710,151	621,604	638,755
	FEDERAL NATL MTG ASSN	PFS1074 03%2052	2,619,587	2,626,341	2,372,329
	FEDERAL NATL MTG ASSN	PFS1104 02 50%2051	278,494	267,528	241,333
	FEDERAL NATL MTG ASSN	PFS1112 02%2052	1,842,635	1,732,077	1,526,146
	FEDERAL NATL MTG ASSN	PFS1237 03 50%2051	816,365	757,433	768,817
	FEDERAL NATL MTG ASSN	PFS1289 03%2052	566,350	541,395	514,230
	FEDERAL NATL MTG ASSN	PFS1403 03%2045	201,609	194,175	186,175
	FEDERAL NATL MTG ASSN	PFS1462 03 50%2052	414,293	403,709	388,877
	FEDERAL NATL MTG ASSN	PFS1539 03%2048	275,487	265,544	254,196
	FEDERAL NATL MTG ASSN	PFS1556 03 50%2052	1,555,424	1,519,273	1,461,567
	FEDERAL NATL MTG ASSN	PFS1647 04%2052	36,954	36,138	35,422
	FEDERAL NATL MTG ASSN	PFS1726 02%2041	216,730	195,091	189,329
	FEDERAL NATL MTG ASSN	PFS1789 03 50%2047	153,637	141,154	147,138
	FEDERAL NATL MTG ASSN	PFS3009 02%2042	152,514	130,244	133,053
	FEDERAL NATL MTG ASSN	PFS3672 05 50%2053	240,555	245,779	246,540
	FEDERAL NATL MTG ASSN	PFS3728 03 50%2050	655,193	604,109	626,260
	FEDERAL NATL MTG ASSN	PFS3838 04%2049	8,543,899	7,900,437	8,319,282
	FEDERAL NATL MTG ASSN	PFS3863 02%2052	482,432	389,715	398,946
	FEDERAL NATL MTG ASSN	PFS3884 03%2052	179,302	162,129	159,564
	FEDERAL NATL MTG ASSN	PFS3978 05%2053	162,227	163,001	162,631
	FEDERAL NATL MTG ASSN	PFS4000 06%2041	451,147	472,065	477,012
	FEDERAL NATL MTG ASSN	PFS4132 06%2053	77,430	77,720	80,583
	FEDERAL NATL MTG ASSN	PFS4166 05 50%2053	588,509	594,486	603,044
	FEDERAL NATL MTG ASSN	PFS4269 02%2051	162,539	137,143	134,301
	FEDERAL NATL MTG ASSN	PFS4270 02%2052	655,701	549,970	540,130
	FEDERAL NATL MTG ASSN	PFS4314 02%2052	242,030	200,166	199,217
	FEDERAL NATL MTG ASSN	PFS4448 04%2044	148,081	143,778	144,669
	FEDERAL NATL MTG ASSN	PFS4471 02 50%2042	238,544	211,670	215,155
	FEDERAL NATL MTG ASSN	PFS4570 05%2047	521,877	533,436	537,231
	FEDERAL NATL MTG ASSN	PFS4573 06%2053	589,907	599,400	609,484
	FEDERAL NATL MTG ASSN	PFS4580 04%2043	278,662	268,126	274,437
	FEDERAL NATL MTG ASSN	PFS4603 02%2042	4,693,532	3,734,291	4,108,521
	FEDERAL NATL MTG ASSN	PFS4631 05 50%2053	799,531	803,279	817,269
	FEDERAL NATL MTG ASSN	PFS4662 06 50%2053	795,753	830,443	841,885
	FEDERAL NATL MTG ASSN	PFS4922 03%2051	839,907	740,825	760,208
	FEDERAL NATL MTG ASSN	PFS5059 03 50%2048	1,028,121	958,643	976,314
	FEDERAL NATL MTG ASSN	PFS5067 06%2053	94,676	96,869	98,871
	FEDERAL NATL MTG ASSN	PFS5155 05%2053	1,225,588	1,155,691	1,244,531
	FEDERAL NATL MTG ASSN	PFS5306 06%2053	475,474	470,868	492,728
	FEDERAL NATL MTG ASSN	PFS5611 04%2053	877,866	781,301	837,568
	FEDERAL NATL MTG ASSN	PFS6498 06%2053	78,840	79,309	81,943
	FEDERAL NATL MTG ASSN	PFS7170 02%2042	423,226	356,039	370,276
	FEDERAL NATL MTG ASSN	PFS7294 05 50%2044	152,385	155,207	159,955
	FEDERAL NATL MTG ASSN	PFS7419 02%2042	255,839	214,825	223,034
	FEDERAL NATL MTG ASSN	PFS7527 02%2052	347,577	277,681	287,031
	FEDERAL NATL MTG ASSN	PFS8001 05 50%2054	261,646	261,687	267,416
	FEDERAL NATL MTG ASSN	PFS8226 06 50%2054	571,391	595,408	604,492
	FEDERAL NATL MTG ASSN	PFS8330 03%2048	459,177	422,730	418,769
	FEDERAL NATL MTG ASSN	PFS8634 05%2054	145,196	142,723	146,302
	FEDERAL NATL MTG ASSN	PFS8764 02%2052	292,961	236,658	241,996
	FEDERAL NATL MTG ASSN	PFS8772 02 50%2052	200,786	167,586	172,761
	FEDERAL NATL MTG ASSN	PFS9368 02%2052	435,182	351,545	358,086
	FEDERAL NATL MTG ASSN	PFS9599 02 50%2051	106,788	88,525	92,589
	FEDERAL NATL MTG ASSN	PFS9729 02 50%2052	273,368	225,336	236,313
	FEDERAL NATL MTG ASSN	PMA0097 05%2029	10,930	11,386	11,019
	FEDERAL NATL MTG ASSN	PMA0913 04 50%2031	34,291	36,960	34,598
	FEDERAL NATL MTG ASSN	PMA0939 04 50%2031	36,209	39,027	36,499
	FEDERAL NATL MTG ASSN	PMA0968 04 50%2031	12,811	13,808	12,926
	FEDERAL NATL MTG ASSN	PMA1028 04%2042	5,454	5,841	5,341
	FEDERAL NATL MTG ASSN	PMA1177 03 50%2042	24,990	25,998	23,780
	FEDERAL NATL MTG ASSN	PMA1213 03 50%2042	322,576	343,292	306,949
	FEDERAL NATL MTG ASSN	PMA1217 04%2042	1,006,040	1,081,807	980,844
	FEDERAL NATL MTG ASSN	PMA1253 04%2042	87,899	94,547	85,698
	FEDERAL NATL MTG ASSN	PMA1510 04%2043	14,522	15,003	14,158
	FEDERAL NATL MTG ASSN	PMA1547 04%2043	53,921	55,708	52,571
	FEDERAL NATL MTG ASSN	PMA2320 03%2035	50,292	53,329	48,088
	FEDERAL NATL MTG ASSN	PMA2579 03%2036	261,163	276,180	250,071
	FEDERAL NATL MTG ASSN	PMA2707 03%2036	1,778,653	1,887,040	1,698,228

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	FEDERAL NATL MTG ASSN	PMA2832 03%2036	238,434	252,852	227,566
	FEDERAL NATL MTG ASSN	PMA2863 03%2047	297,168	297,574	268,922
	FEDERAL NATL MTG ASSN	PMA3060 03%2032	901,746	927,107	881,313
	FEDERAL NATL MTG ASSN	PMA3082 03%2047	54,677	57,385	49,650
	FEDERAL NATL MTG ASSN	PMA3125 03%2032	29,812	30,022	29,120
	FEDERAL NATL MTG ASSN	PMA3401 03%2048	51,637	54,194	46,589
	FEDERAL NATL MTG ASSN	PMA3508 03%2048	41,705	43,770	37,627
	FEDERAL NATL MTG ASSN	PMA3697 03%2039	33,029	34,664	31,037
	FEDERAL NATL MTG ASSN	PMA3744 03%2049	264,429	229,888	237,812
	FEDERAL NATL MTG ASSN	PMA3964 02 50%2050	466,445	384,452	400,136
	FEDERAL NATL MTG ASSN	PMA4016 02 50%2040	28,452	25,470	25,963
	FEDERAL NATL MTG ASSN	PMA4077 02%2050	1,701,165	1,334,351	1,389,154
	FEDERAL NATL MTG ASSN	PMA4175 01 50%2040	48,679	43,020	41,619
	FEDERAL NATL MTG ASSN	PMA4176 02%2040	13,994	12,914	12,316
	FEDERAL NATL MTG ASSN	PMA4177 02 50%2040	286,443	253,144	260,398
	FEDERAL NATL MTG ASSN	PMA4178 01 50%2035	12,129	10,374	11,056
	FEDERAL NATL MTG ASSN	PMA4184 03%2050	44,166	39,123	39,481
	FEDERAL NATL MTG ASSN	PMA4202 01 50%2040	49,154	43,440	42,104
	FEDERAL NATL MTG ASSN	PMA4204 02%2040	14,305	13,202	12,601
	FEDERAL NATL MTG ASSN	PMA4205 01 50%2035	17,451	14,926	15,845
	FEDERAL NATL MTG ASSN	PMA4211 03%2050	409,407	362,661	366,158
	FEDERAL NATL MTG ASSN	PMA4228 01 50%2036	468,689	411,636	427,069
	FEDERAL NATL MTG ASSN	PMA4231 01 50%2041	50,829	44,920	43,502
	FEDERAL NATL MTG ASSN	PMA4237 02%2051	292,804	229,897	239,322
	FEDERAL NATL MTG ASSN	PMA4239 03%2051	224,641	198,992	200,771
	FEDERAL NATL MTG ASSN	PMA4266 01 50%2041	52,092	46,036	44,545
	FEDERAL NATL MTG ASSN	PMA4268 02%2041	15,295	14,115	13,452
	FEDERAL NATL MTG ASSN	PMA4269 02 50%2041	125,124	112,011	112,439
	FEDERAL NATL MTG ASSN	PMA4286 01 50%2041	53,256	47,065	45,462
	FEDERAL NATL MTG ASSN	PMA4287 02%2041	15,664	14,455	13,693
	FEDERAL NATL MTG ASSN	PMA4305 02%2051	472,031	474,576	385,176
	FEDERAL NATL MTG ASSN	PMA4311 02%2041	16,362	15,099	14,452
	FEDERAL NATL MTG ASSN	PMA4312 02 50%2041	117,682	105,348	105,711
	FEDERAL NATL MTG ASSN	PMA4364 02%2041	487,221	441,970	425,709
	FEDERAL NATL MTG ASSN	PMA4399 02 50%2051	160,558	136,725	137,142
	FEDERAL NATL MTG ASSN	PMA4422 02%2041	2,715,377	2,315,708	2,370,588
	FEDERAL NATL MTG ASSN	PMA4438 02 50%2051	1,776,950	1,544,167	1,517,244
	FEDERAL NATL MTG ASSN	PMA4446 02%2041	1,583,650	1,399,425	1,380,592
	FEDERAL NATL MTG ASSN	PMA4474 02%2041	766,748	654,993	658,938
	FEDERAL NATL MTG ASSN	PMA4475 02 50%2041	114,414	101,909	103,195
	FEDERAL NATL MTG ASSN	PMA4501 02%2041	2,346,547	1,974,981	2,042,758
	FEDERAL NATL MTG ASSN	PMA4512 02 50%2052	283,638	247,086	242,460
	FEDERAL NATL MTG ASSN	PMA4519 01 50%2042	373,600	307,753	315,431
	FEDERAL NATL MTG ASSN	PMA4570 02%2042	146,296	126,500	127,173
	FEDERAL NATL MTG ASSN	PMA4606 02%2042	153,191	132,462	133,072
	FEDERAL NATL MTG ASSN	PMA4697 04%2042	1,205,011	1,159,259	1,186,987
	FEDERAL NATL MTG ASSN	PMA4729 04%2042	68,277	65,684	67,256
	FEDERAL NATL MTG ASSN	PMA4733 04 50%2052	3,321,707	3,153,286	3,259,970
	FEDERAL NATL MTG ASSN	PMA4779 04%2042	46,738	44,964	46,029
	FEDERAL NATL MTG ASSN	PMA4805 04 50%2052	103,486	98,809	101,531
	FEDERAL NATL MTG ASSN	PMA4840 04 50%2052	650,897	625,828	638,666
	FEDERAL NATL MTG ASSN	PMA4864 04%2043	12,033	11,576	11,850
	FIVE GUYS HOLDI ABS 2023	1A A2 07.549%JAN26 54	920,700	920,700	947,074
	FLAGSTAR MORTGA CMO 2018	2 A4 VAR%APR25 48	13,723	13,526	13,237
	FLATIRON CLO 32 ABS 2025	32A A1 VAR%OCT22 38	845,000	845,000	846,655
	FNR 2024-7U008D CMO 2024	22 IC 02.500%OCT25 51	5,251,317	727,800	702,693
	GALTON FUNDING CMO 2017	1 A22 VAR%JUL25 56	293,545	292,078	263,677
	GMF FLOORPLAN O ABS 2024	4A A1 04.730%NOV15 29	680,000	679,814	689,416
	GNR 2015-H04 FA CMO 2015	H04 FA VAR%DEC20 64	580,738	584,177	581,628
	GNR 2021-191 CMO 2021	191 NI 03.000%OCT20 51	569,879	98,482	103,972
	GNR 2022-24 CMO 2022	24 AH 02.500%FEB20 52	417,436	348,494	361,503
	GOVERNMENT NATL MTG ASSN	JT04002GJ2 04% UMBOS 30YRS 02/26	5,800,000	5,440,898	5,495,268
	GOVERNMENT NATL MTG ASSN	P002855M 08 50%2029	44	46	44
	GOVERNMENT NATL MTG ASSN	P002959M 08 50%2030	1,441	1,506	1,512
	GOVERNMENT NATL MTG ASSN	P004617M 04 50%2040	55,237	59,834	55,715
	GOVERNMENT NATL MTG ASSN	P004696M 04 50%2040	71,415	77,521	72,033
	GOVERNMENT NATL MTG ASSN	P004746M 04 50%2040	8,312	9,060	8,384
	GOVERNMENT NATL MTG ASSN	P004800M 04%2040	23,152	24,785	22,530
	GOVERNMENT NATL MTG ASSN	P004801M 04 50%2040	42,190	44,708	42,527
	GOVERNMENT NATL MTG ASSN	P004833M 04%2040	101,473	106,236	98,750
	GOVERNMENT NATL MTG ASSN	P004853M 04%2040	209,354	223,973	204,737
	GOVERNMENT NATL MTG ASSN	P004922M 04%2041	388,864	409,948	378,369
	GOVERNMENT NATL MTG ASSN	P004923M 04 50%2041	14,592	15,449	14,715
	GOVERNMENT NATL MTG ASSN	P004945M 04%2041	3,371	3,545	3,280
	GOVERNMENT NATL MTG ASSN	P004946M 04 50%2041	22,148	23,309	22,334
	GOVERNMENT NATL MTG ASSN	P004978M 04 50%2041	497,404	526,626	501,579
	GOVERNMENT NATL MTG ASSN	P005203M 04%2041	93,957	100,798	91,355
	GOVERNMENT NATL MTG ASSN	P005258M 03 50%2041	537,625	569,840	508,305
	GOVERNMENT NATL MTG ASSN	P005259M 04%2041	29,056	31,217	28,251
	GOVERNMENT NATL MTG ASSN	P005280M 04%2042	623,797	663,272	603,443
	GOVERNMENT NATL MTG ASSN	P008865M 05 62%2026	83	83	83
	GOVERNMENT NATL MTG ASSN	P080047M 05 62%2027	1,734	1,741	1,736
	GOVERNMENT NATL MTG ASSN	P080054M 05 62%2027	734	737	735
	GOVERNMENT NATL MTG ASSN	P412334X 07%2027	211	215	212
	GOVERNMENT NATL MTG ASSN	P427796X 07%2028	2,045	2,088	2,061
	GOVERNMENT NATL MTG ASSN	P457432X 07%2027	2,605	2,660	2,614
	GOVERNMENT NATL MTG ASSN	P462363X 07%2027	505	515	510
	GOVERNMENT NATL MTG ASSN	P464066X 07%2028	1,071	1,088	1,092
	GOVERNMENT NATL MTG ASSN	P464838X 07%2028	12,731	12,908	12,926
	GOVERNMENT NATL MTG ASSN	P473066X 06 50%2028	94	94	94
	GOVERNMENT NATL MTG ASSN	P474158X 07 50%2028	381	392	387
	GOVERNMENT NATL MTG ASSN	P479607X 04%2041	25,680	27,935	24,897
	GOVERNMENT NATL MTG ASSN	P481327X 07%2028	1,148	1,119	1,172
	GOVERNMENT NATL MTG ASSN	P482058X 07%2028	2,316	2,257	2,339
	GOVERNMENT NATL MTG ASSN	P489787X 03 50%2041	32,481	34,491	30,474
	GOVERNMENT NATL MTG ASSN	P489862X 04%2041	46,633	50,728	45,262
	GOVERNMENT NATL MTG ASSN	P490717X 07%2028	1,352	1,381	1,367
	GOVERNMENT NATL MTG ASSN	P527139X 08 50%2030	11,910	12,346	12,162

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	GOVERNMENT NATL MTG ASSN	P552554X 04%2041	25,126	27,333	24,388
	GOVERNMENT NATL MTG ASSN	P592850X 05%2035	261,216	253,094	272,394
	GOVERNMENT NATL MTG ASSN	P615620X 04 50%2033	1,012	947	1,023
	GOVERNMENT NATL MTG ASSN	P616898X 05%2035	1,277	1,237	1,306
	GOVERNMENT NATL MTG ASSN	P647349X 05%2035	236	229	236
	GOVERNMENT NATL MTG ASSN	P647840X 05%2035	671	650	673
	GOVERNMENT NATL MTG ASSN	P648490X 05%2035	1,613	1,563	1,645
	GOVERNMENT NATL MTG ASSN	P649441X 05%2035	816	791	830
	GOVERNMENT NATL MTG ASSN	P649449X 05%2035	13,150	12,751	13,396
	GOVERNMENT NATL MTG ASSN	P649468X 05%2035	23,429	22,718	23,961
	GOVERNMENT NATL MTG ASSN	P649516X 05%2035	4,594	4,454	4,590
	GOVERNMENT NATL MTG ASSN	P698329X 04 50%2039	11,373	12,368	11,429
	GOVERNMENT NATL MTG ASSN	P710868X 05 50%2039	41,084	44,284	42,778
	GOVERNMENT NATL MTG ASSN	P711188X 04 50%2040	1,262	1,369	1,261
	GOVERNMENT NATL MTG ASSN	P733607X 04 50%2040	3,205	3,476	3,201
	GOVERNMENT NATL MTG ASSN	P733816X 04%2042	34,382	37,401	33,308
	GOVERNMENT NATL MTG ASSN	P734089X 04%2040	40,165	43,566	38,717
	GOVERNMENT NATL MTG ASSN	P737424X 04%2040	28,057	29,100	27,233
	GOVERNMENT NATL MTG ASSN	P741372X 04 50%2040	22,694	24,748	22,661
	GOVERNMENT NATL MTG ASSN	P745068X 04 50%2040	75,389	82,463	75,357
	GOVERNMENT NATL MTG ASSN	P759183X 03 50%2041	8,203	8,511	7,696
	GOVERNMENT NATL MTG ASSN	P772063X 04%2041	31,310	34,060	30,377
	GOVERNMENT NATL MTG ASSN	P772072X 04%2041	7,702	8,379	7,468
	GOVERNMENT NATL MTG ASSN	P772088X 03 50%2041	13,375	14,203	12,511
	GOVERNMENT NATL MTG ASSN	P773363X 03 50%2042	7,592	8,053	7,097
	GOVERNMENT NATL MTG ASSN	P773365X 03 50%2042	4,078	4,330	3,814
	GOVERNMENT NATL MTG ASSN	P775540X 04%2041	10,023	10,903	9,698
	GOVERNMENT NATL MTG ASSN	P778681X 04%2041	12,259	13,336	11,805
	GOVERNMENT NATL MTG ASSN	P778862X 03 50%2042	59,165	62,751	55,451
	GOVERNMENT NATL MTG ASSN	P778863X 03 50%2042	43,521	46,160	40,721
	GOVERNMENT NATL MTG ASSN	P778869X 04%2042	8,651	9,411	8,386
	GOVERNMENT NATL MTG ASSN	P782989X 04 50%2040	50,828	55,212	50,922
	GOVERNMENT NATL MTG ASSN	P783143X 04%2040	158,717	164,725	154,170
	GOVERNMENT NATL MTG ASSN	P783261X 04 50%2041	1,444	1,574	1,446
	GOVERNMENT NATL MTG ASSN	P783276X 04 50%2041	8,083	8,845	8,095
	GOVERNMENT NATL MTG ASSN	P783295X 04 50%2041	62,146	65,608	62,149
	GOVERNMENT NATL MTG ASSN	P783368M 04 50%2041	85,127	92,474	85,819
	GOVERNMENT NATL MTG ASSN	P783637M 03%2042	74,839	75,857	69,536
	GOVERNMENT NATL MTG ASSN	P783669X 03%2042	201,484	215,462	185,944
	GOVERNMENT NATL MTG ASSN	P784106M 03 50%2046	82,899	88,313	77,333
	GOVERNMENT NATL MTG ASSN	P784232X 04%2046	47,859	50,954	46,181
	GOVERNMENT NATL MTG ASSN	P784391C 03 50%2046	143,741	149,493	132,902
	GOVERNMENT NATL MTG ASSN	P784571X 03 50%2048	150,799	149,464	141,148
	GOVERNMENT NATL MTG ASSN	P784825C 03 50%2049	59,624	61,245	54,365
	GOVERNMENT NATL MTG ASSN	P784905C 03%2050	366,579	378,608	325,259
	GOVERNMENT NATL MTG ASSN	P785558C 02 50%2051	329,485	281,607	284,920
	GOVERNMENT NATL MTG ASSN	P785565C 02 50%2051	829,777	720,610	713,121
	GOVERNMENT NATL MTG ASSN	P785568C 02 50%2051	1,339,614	1,163,371	1,153,341
	GOVERNMENT NATL MTG ASSN	P785575C 02 50%2051	218,499	184,120	186,901
	GOVERNMENT NATL MTG ASSN	P785616C 02 50%2051	193,776	163,287	165,879
	GOVERNMENT NATL MTG ASSN	P785663C 02 50%2051	990,901	860,536	853,119
	GOVERNMENT NATL MTG ASSN	P785789C 02 50%2051	627,291	544,763	539,133
	GOVERNMENT NATL MTG ASSN	P785791C 02 50%2051	868,987	729,203	744,679
	GOVERNMENT NATL MTG ASSN	P785792C 02 50%2051	257,960	217,371	220,412
	GOVERNMENT NATL MTG ASSN	P785944C 03%2052	359,869	339,851	321,717
	GOVERNMENT NATL MTG ASSN	P786077C 03%2052	71,041	66,912	63,556
	GOVERNMENT NATL MTG ASSN	P786082C 03%2051	138,251	130,604	123,070
	GOVERNMENT NATL MTG ASSN	P786095C 03%2052	413,834	387,711	371,762
	GOVERNMENT NATL MTG ASSN	P786107C 03%2052	71,294	67,439	63,584
	GOVERNMENT NATL MTG ASSN	P786108C 03 50%2052	167,317	161,932	150,074
	GOVERNMENT NATL MTG ASSN	P786134C 03%2052	600,486	567,084	538,688
	GOVERNMENT NATL MTG ASSN	P786150C 03%2052	1,172,852	1,011,401	1,050,710
	GOVERNMENT NATL MTG ASSN	P786216C 03 50%2052	238,462	224,955	214,475
	GOVERNMENT NATL MTG ASSN	P786335C 04 50%2052	874,891	865,185	857,045
	GOVERNMENT NATL MTG ASSN	P786366C 04 50%2052	699,377	688,231	684,686
	GOVERNMENT NATL MTG ASSN	P786474C 05%2053	597,686	607,048	601,491
	GOVERNMENT NATL MTG ASSN	P786535C 05 50%2053	215,359	219,161	218,205
	GOVERNMENT NATL MTG ASSN	P786709C 05%2053	308,007	306,611	309,968
	GOVERNMENT NATL MTG ASSN	P786726C 02%2051	1,942,334	1,554,474	1,586,353
	GOVERNMENT NATL MTG ASSN	P786823C 05 50%2053	160,649	156,056	163,917
	GOVERNMENT NATL MTG ASSN	P786835C 05 50%2053	804,801	784,518	820,931
	GOVERNMENT NATL MTG ASSN	P786963C 06%2053	878,768	901,012	909,970
	GOVERNMENT NATL MTG ASSN	P787058C 05%2053	1,535,232	1,512,623	1,542,169
	GOVERNMENT NATL MTG ASSN	P787123X 03%2050	244,819	213,892	219,652
	GOVERNMENT NATL MTG ASSN	P787228C 06%2054	820,722	841,240	851,860
	GOVERNMENT NATL MTG ASSN	P787276C 06%2054	495,547	513,394	514,359
	GOVERNMENT NATL MTG ASSN	P790493X 03 50%2042	5,006	5,316	4,681
	GOVERNMENT NATL MTG ASSN	P793122X 03 50%2042	30,718	32,580	28,819
	GOVERNMENT NATL MTG ASSN	P794581X 03 50%2042	15,060	15,992	14,129
	GOVERNMENT NATL MTG ASSN	PAA5649X 03%2042	181,048	181,331	166,933
	GOVERNMENT NATL MTG ASSN	PAB2892X 03%2042	350,556	348,200	323,228
	GOVERNMENT NATL MTG ASSN	PAB9108X 03%2042	371,490	379,732	342,068
	GOVERNMENT NATL MTG ASSN	PAC6079X 03 50%2043	49,209	51,055	45,953
	GOVERNMENT NATL MTG ASSN	PAD5642X 03 50%2043	68,215	70,773	63,742
	GOVERNMENT NATL MTG ASSN	PAD9312X 03%2043	61,705	62,795	56,817
	GOVERNMENT NATL MTG ASSN	PAF5077X 03 50%2043	28,610	29,683	26,523
	GOVERNMENT NATL MTG ASSN	PAJ0411X 03 50%2044	27,427	28,455	25,508
	GOVERNMENT NATL MTG ASSN	PAR3062C 03 50%2046	7,188	7,666	6,623
	GOVERNMENT NATL MTG ASSN	PAR3124C 03 50%2046	8,283	8,834	7,635
	GOVERNMENT NATL MTG ASSN	PAS4297C 03 50%2046	33,873	36,128	31,222
	GOVERNMENT NATL MTG ASSN	PAS6967C 03 50%2046	6,967	7,431	6,386
	GOVERNMENT NATL MTG ASSN	PAS7008C 03 50%2046	12,081	12,895	11,136
	GOVERNMENT NATL MTG ASSN	PAS9175C 03 50%2046	14,110	15,050	13,006
	GOVERNMENT NATL MTG ASSN	PAT1323C 03 50%2046	9,458	10,087	8,717
	GOVERNMENT NATL MTG ASSN	PBC4732C 03 50%2047	327,649	341,254	301,386
	GOVERNMENT NATL MTG ASSN	PBD0384C 03 50%2047	264,820	275,817	243,595
	GOVERNMENT NATL MTG ASSN	PBM7534C 03 50%2050	76,589	80,753	69,835
	GOVERNMENT NATL MTG ASSN	PBM9734C 04%2049	68,224	71,800	65,088

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	GOVERNMENT NATL MTG ASSN	PBM9743C 04%2049	52,753	55,456	50,328
	GOVERNMENT NATL MTG ASSN	PBQ8614X 03%2050	455,428	397,894	409,673
	GOVERNMENT NATL MTG ASSN	PBR6606X 03%2050	2,358,420	2,060,485	2,124,700
	GOVERNMENT NATL MTG ASSN	PBS1728C 04%2050	58,169	61,641	54,420
	GOVERNMENT NATL MTG ASSN	PBS1742C 04%2050	52,553	55,690	50,139
	GOVERNMENT NATL MTG ASSN	PBS1754X 04%2050	25,227	27,027	24,064
	GOVERNMENT NATL MTG ASSN	PBS1757C 04%2050	28,263	30,280	26,964
	GOVERNMENT NATL MTG ASSN	PBS8420C 04%2050	256,499	274,804	243,488
	GOVERNMENT NATL MTG ASSN	PBS8439X 03 50%2050	157,596	168,111	144,282
	GOVERNMENT NATL MTG ASSN	PBS8498X 03%2050	587,192	513,013	528,993
	GOVERNMENT NATL MTG ASSN	PBS8546C 02 50%2050	178,716	159,895	153,094
	GOVERNMENT NATL MTG ASSN	PBT0218X 03%2050	225,752	197,233	203,936
	GOVERNMENT NATL MTG ASSN	PBT0861X 03%2050	875,012	764,473	788,292
	GOVERNMENT NATL MTG ASSN	PBZ4383C 03%2052	83,251	85,645	74,170
	GOVERNMENT NATL MTG ASSN	PCJ2163X 03%2052	63,994	55,910	57,807
	GOVERNMENT NATL MTG ASSN	PCK9592C 04%2052	221,392	213,989	210,149
	GOVERNMENT NATL MTG ASSN	PMA0535M 04%2042	267,949	278,333	260,527
	GOVERNMENT NATL MTG ASSN	PMA0624M 03%2042	273,117	279,647	253,431
	GOVERNMENT NATL MTG ASSN	PMA0698M 03%2043	376,395	390,586	349,266
	GOVERNMENT NATL MTG ASSN	PMA1010M 02 50%2043	7,179	6,074	6,403
	GOVERNMENT NATL MTG ASSN	PMA1012M 03 50%2043	201,517	209,417	190,384
	GOVERNMENT NATL MTG ASSN	PMA1225M 04%2043	13,715	14,503	13,317
	GOVERNMENT NATL MTG ASSN	PMA1995M 03 50%2044	57,202	56,648	53,412
	GOVERNMENT NATL MTG ASSN	PMA2677M 03%2045	37,238	38,058	34,123
	GOVERNMENT NATL MTG ASSN	PMA2678M 03 50%2045	39,108	39,835	36,516
	GOVERNMENT NATL MTG ASSN	PMA2754M 03 50%2045	92,530	84,636	86,446
	GOVERNMENT NATL MTG ASSN	PMA3035M 04%2045	62,199	64,701	59,934
	GOVERNMENT NATL MTG ASSN	PMA3521M 03 50%2046	432,158	461,329	403,144
	GOVERNMENT NATL MTG ASSN	PMA3597M 03 50%2046	220,906	235,817	206,075
	GOVERNMENT NATL MTG ASSN	PMA3663M 03 50%2046	99,692	106,422	92,999
	GOVERNMENT NATL MTG ASSN	PMA3736M 03 50%2046	171,064	182,610	159,542
	GOVERNMENT NATL MTG ASSN	PMA3803M 03 50%2046	103,023	109,977	95,437
	GOVERNMENT NATL MTG ASSN	PMA3937M 03 50%2046	163,055	169,500	152,005
	GOVERNMENT NATL MTG ASSN	PMA4126M 03%2046	202,130	178,537	184,447
	GOVERNMENT NATL MTG ASSN	PMA4322M 04%2047	252,994	263,771	243,989
	GOVERNMENT NATL MTG ASSN	PMA4383M 04%2047	105,086	109,971	101,340
	GOVERNMENT NATL MTG ASSN	PMA4451M 03 50%2047	145,490	155,811	135,388
	GOVERNMENT NATL MTG ASSN	PMA4511M 04%2047	638,745	683,540	615,794
	GOVERNMENT NATL MTG ASSN	PMA4652M 03 50%2047	321,190	300,062	299,813
	GOVERNMENT NATL MTG ASSN	PMA4654M 04 50%2047	174,197	190,190	173,475
	GOVERNMENT NATL MTG ASSN	PMA4720M 04%2047	699,852	723,693	674,327
	GOVERNMENT NATL MTG ASSN	PMA4837M 03 50%2047	39,456	41,037	36,788
	GOVERNMENT NATL MTG ASSN	PMA4838M 04%2047	475,840	495,059	458,313
	GOVERNMENT NATL MTG ASSN	PMA4901M 04%2047	210,331	217,134	202,546
	GOVERNMENT NATL MTG ASSN	PMA5020M 04%2048	183,596	191,161	176,765
	GOVERNMENT NATL MTG ASSN	PMA5078M 04%2048	336,638	333,391	324,052
	GOVERNMENT NATL MTG ASSN	PMA5137M 04%2048	186,781	193,511	179,269
	GOVERNMENT NATL MTG ASSN	PMA5138M 04 50%2048	236,228	256,935	234,931
	GOVERNMENT NATL MTG ASSN	PMA5264M 04%2048	211,022	218,960	202,822
	GOVERNMENT NATL MTG ASSN	PMA5265M 04 50%2048	653,025	667,382	648,416
	GOVERNMENT NATL MTG ASSN	PMA5331M 04 50%2048	165,730	173,732	164,603
	GOVERNMENT NATL MTG ASSN	PMA5399M 04 50%2048	261,651	259,893	259,952
	GOVERNMENT NATL MTG ASSN	PMA5465M 03 50%2048	206,353	188,394	191,482
	GOVERNMENT NATL MTG ASSN	PMA5529M 04 50%2048	229,739	247,472	228,046
	GOVERNMENT NATL MTG ASSN	PMA5594M 03 50%2048	809,463	736,485	750,747
	GOVERNMENT NATL MTG ASSN	PMA5652M 04 50%2048	228,402	234,442	226,619
	GOVERNMENT NATL MTG ASSN	PMA5762M 03 50%2049	217,097	224,840	201,009
	GOVERNMENT NATL MTG ASSN	PMA5818M 04 50%2049	320,559	319,319	317,991
	GOVERNMENT NATL MTG ASSN	PMA6477M 04 50%2050	153,939	165,297	152,603
	GOVERNMENT NATL MTG ASSN	PMA6541M 03%2050	136,639	120,434	123,278
	GOVERNMENT NATL MTG ASSN	PMA6599M 03%2050	5,587,851	5,180,986	5,051,211
	GOVERNMENT NATL MTG ASSN	PMA6711M 03 50%2050	1,697,751	1,798,742	1,566,600
	GOVERNMENT NATL MTG ASSN	PMA6819M 02 50%2050	84,506	70,867	73,176
	GOVERNMENT NATL MTG ASSN	PMA6864M 02%2050	564,560	455,882	468,775
	GOVERNMENT NATL MTG ASSN	PMA6865M 02 50%2050	108,538	91,019	93,983
	GOVERNMENT NATL MTG ASSN	PMA6930M 02%2050	2,115,083	1,712,212	1,755,766
	GOVERNMENT NATL MTG ASSN	PMA6994M 02%2050	2,553,135	2,077,798	2,118,775
	GOVERNMENT NATL MTG ASSN	PMA6997M 03 50%2050	50,040	52,738	46,206
	GOVERNMENT NATL MTG ASSN	PMA7051M 02%2050	1,051,233	857,446	872,311
	GOVERNMENT NATL MTG ASSN	PMA7135M 02%2051	3,652,165	2,946,964	3,030,713
	GOVERNMENT NATL MTG ASSN	PMA7184M 02%2051	1,474,373	1,126,052	1,195,932
	GOVERNMENT NATL MTG ASSN	PMA7192M 02%2051	879,243	751,978	729,594
	GOVERNMENT NATL MTG ASSN	PMA7254M 02%2051	2,145,324	1,787,156	1,780,186
	GOVERNMENT NATL MTG ASSN	PMA7303M 02%2051	820,790	626,878	669,844
	GOVERNMENT NATL MTG ASSN	PMA7368M 03%2051	91,630	82,324	82,613
	GOVERNMENT NATL MTG ASSN	PMA7418M 02 50%2051	4,272,235	3,783,493	3,695,364
	GOVERNMENT NATL MTG ASSN	PMA7419M 03%2051	24,481	21,994	22,071
	GOVERNMENT NATL MTG ASSN	PMA7472M 02 50%2051	7,085,778	6,319,628	6,128,979
	GOVERNMENT NATL MTG ASSN	PMA7473M 03%2051	30,992	27,845	27,942
	GOVERNMENT NATL MTG ASSN	PMA7535M 03%2051	36,648	32,926	33,041
	GOVERNMENT NATL MTG ASSN	PMA7589M 02 50%2051	867,512	755,075	750,368
	GOVERNMENT NATL MTG ASSN	PMA7590M 03%2051	647,174	661,584	583,478
	GOVERNMENT NATL MTG ASSN	PMA7649M 02 50%2051	4,182,309	3,514,446	3,617,546
	GOVERNMENT NATL MTG ASSN	PMA7650M 03%2051	1,122,839	1,101,343	1,012,327
	GOVERNMENT NATL MTG ASSN	PMA7935M 02%2052	421,989	349,658	350,166
	GOVERNMENT NATL MTG ASSN	PMA7988M 03%2052	547,869	477,343	493,947
	GOVERNMENT NATL MTG ASSN	PMA7989M 03 50%2052	1,341,400	1,244,361	1,233,421
	GOVERNMENT NATL MTG ASSN	PMA8043M 03%2052	2,657,282	2,313,911	2,395,747
	GOVERNMENT NATL MTG ASSN	PMA8097M 02 50%2052	2,217,246	1,863,563	1,917,826
	GOVERNMENT NATL MTG ASSN	PMA8149M 03 50%2052	329,939	294,252	303,788
	GOVERNMENT NATL MTG ASSN	PMA8199M 03 50%2052	187,798	169,517	172,337
	GOVERNMENT NATL MTG ASSN	PMA8266M 03 50%2052	1,416,862	1,273,017	1,310,250
	GOVERNMENT NATL MTG ASSN	PMA8346M 04%2052	291,723	270,789	277,584
	GOVERNMENT NATL MTG ASSN	PMA8429M 05 50%2052	1,159,951	1,173,000	1,182,457
	GOVERNMENT NATL MTG ASSN	PMA8799M 04 50%2053	2,114,246	2,039,917	2,075,446
	GOVERNMENT NATL MTG ASSN	PMA8801M 05 50%2053	832,262	809,894	845,962
	GOVERNMENT NATL MTG ASSN	PMA9004M 05%2053	1,331,476	1,276,344	1,322,733
	GOVERNMENT NATL MTG ASSN	PMA9719M 02 50%2054	613,897	514,810	532,080

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	GOVERNMENT NATL MTG ASSN	PMA9961M 03 50%2054	5,902,291	5,280,129	5,383,944
	GOVERNMENT NATL MTG ASSN	PMB0022M 03 50%2054	16,586,804	14,813,167	15,133,372
	GOVERNMENT NATL MTG ASSN	PMB0092M 05 50%2054	86,923	86,967	87,965
	GOVERNMENT NATL MTG ASSN	PMB0201M 03 50%2055	7,685,009	6,869,697	7,009,267
	GOVERNMENT NATL MTG ASSN	PMB0205M 05 50%2055	476,408	475,235	481,814
	GOVERNMENT NATL MTG ASSN	PMB0367M 06%2055	4,521,909	4,622,768	4,613,305
	GOVERNMENT NATL MTG ASSN	PMB0420M 03 50%2055	5,936,954	5,311,138	5,412,764
	GOVERNMENT NATL MTG ASSN	PMB0424M 05 50%2055	443,730	438,356	448,503
	GOVERNMENT NATL MTG ASSN	PMB0485M 05 50%2055	1,138,432	1,135,505	1,150,679
	GOVERNMENT NATL MTG ASSN	T02001GJ2 02% JUMBOS 30YRS 01/26	600,000	496,020	497,598
	GOVERNMENT NATL MTG ASSN	T02501GJ2 02 50% JUMBOS 30YRS 01/26	7,100,000	6,159,148	6,137,098
	GOVERNMENT NATL MTG ASSN	T02502GJ2 02 50% JUMBOS 30YRS 02/26	400,000	344,016	345,704
	GOVERNMENT NATL MTG ASSN	T03001GJ2 03% JUMBOS 30YRS 01/26	4,600,000	4,140,898	4,141,426
	GOVERNMENT NATL MTG ASSN	T03501GJ2 03 50% JUMBOS 30YRS 01/26	3,000,000	2,798,811	2,741,760
	GOVERNMENT NATL MTG ASSN	T03502GJ2 03 50% JUMBOS 30YRS 02/26	17,000,000	15,430,156	15,535,960
	GOVERNMENT NATL MTG ASSN	T04001GJ2 04% JUMBOS 30YRS 01/26	3,500,000	3,297,506	3,317,055
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 4.500% DUE 01/15/56	3,200,000	3,120,250	3,121,120
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 5.000% DUE 01/15/56	2,200,000	2,188,836	2,196,458
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 5.500% DUE 01/15/56	700,000	704,064	707,049
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 6.000% DUE 01/15/56	50,000	44,519	50,974
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 4.500% DUE 02/15/56	800,000	775,969	779,816
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 5.000% DUE 02/15/56	8,400,000	8,367,029	8,376,564
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 5.500% DUE 02/15/56	50,000	50,459	50,464
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 6.000% DUE 02/15/56	7,900,000	9,471,824	8,048,362
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 6.500% DUE 02/15/56	4,800,000	4,935,937	4,955,040
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 03/01/25 6.000% DUE 03/15/55	1,400,000	1,423,625	1,427,594
	GREEN LAKES PAR ABS 2025	1A ARR VAR%JAN25 38	838,000	838,000	836,525
	GREYSTONE CRE N CMO 2025	FL4 A VAR%JAN15 43	3,160,000	3,152,100	3,165,813
	GS MORTGAGE SEC CMO 2018	GS9 A3 03.727%MAR10 51	3,044,754	3,312,121	3,016,627
	GS MORTGAGE SEC CMO 2018	SRP5 A VAR%SEP15 31	1,174,980	1,174,980	904,735
	GS MORTGAGE SEC CMO 2020	GC45 A5 02.910%FEB13 53	1,740,000	1,500,410	1,639,956
	GS MORTGAGE-BAC CMO 2022	NQM1 A4 VAR%MAY25 62	476,201	486,006	446,320
	GSAMP TRUST ABS 2007	FM1 A2A VAR%DEC25 36	4,870	4,870	2,402
	GSR MTG LOAN TR CMO 2003	2F 3A1 06.000%MAR25 32	323	329	334
	HARBORVIEW MTG CMO 2006	7 2A1A VAR%SEP19 46	373,335	229,103	334,084
	HERTZ VEHICLE F ABS 2023	4A A 06.150%MAR25 30	940,000	965,666	984,343
	HERTZ VEHICLE F ABS 2025	1A A 04.910%SEP25 29	2,380,000	2,379,738	2,408,133
	HERTZ VEHICLE F ABS 2025	2A A 05.130%SEP25 31	1,800,000	1,799,837	1,829,802
	HOMES 2023-NQM1 CMO 2023	NQM1 A1 VAR%JAN25 68	327,905	327,343	327,192
	IMPAC CMB TRUST CMO 2007	A M1 VAR%MAY25 37	88,750	80,382	87,678
	INDYMAC IMSC CMO 2007	HOA1 A11 VAR%JUL25 47	447,105	248,633	304,018
	INDYMAC INDX CMO 2006	AR4 A1A VAR%MAY25 46	197,877	123,202	183,392
	INDYMAC INDX CMO 2006	AR6 2A1A VAR%JUN25 46	370,217	223,652	336,153
	J.G. WENTWORTH ABS 2017	1A A 03.990%AUG16 60	297,773	260,482	277,596
	JOHNSONVILLE AERO COMBST	- 05.078% OCT 01 2054	888,860	893,393	853,750
	JP MORGAN CHASE CMO 2016	JP4 A4 VAR%DEC15 49	1,000,000	1,097,148	991,858
	JP MORGAN CHASE CMO 2016	JP4 ASB VAR%DEC15 49	819,154	838,097	816,098
	JP MORGAN CHASE CMO 2019	FL12 A VAR%DEC15 31	909,643	909,643	907,271
	JP MORGAN MORTG CMO 2017	5 A2 VAR%OCT26 48	2,311,948	2,299,850	2,317,190
	JP MORGAN MORTG CMO 2018	4 A1 VAR%OCT25 48	193,596	188,787	175,695
	JPMDB COMMERCIA CMO 2019	COR6 A4 03.056%NOV13 52	600,000	672,984	548,194
	JPMDB COMMERCIA CMO 2019	COR6 ASB 02.981%NOV13 52	986,036	1,015,612	969,056
	JPMDB COMMERCIA CMO 2020	COR7 A5 02.179%MAY13 53	7,800,000	8,033,995	6,677,319
	JPMDB COMMERCIA CMO 2020	COR7 ASB 02.050%MAY13 53	4,786,142	4,929,707	4,543,677
	KEYCORP STUD LN ABS 2004	A 1A2 VAR%OCT27 42	619,626	567,152	602,431
	KNDR 2021-KIND CMO 2021	KIND A VAR%AUG15 38	932,217	915,175	928,373
	LEGACY MORTGAGE CMO 2021	GS2 A1 VAR%APR25 61	458,118	457,262	458,276
	LUMINENT MTGE CMO 2006	7 1A1 VAR%DEC25 36	60,575	35,357	59,436
	MAD COMMERCIAL CMO 2025	11MD A VAR%OCT15 42	500,000	500,000	502,352
	MASTR ABS TRUST ABS 2006	HE4 A2 VAR%NOV25 36	720,625	655,769	207,755
	METRONET INFRAS ABS 2025	2A A2 05.400%AUG20 55	1,620,000	1,619,865	1,643,312
	MF1 2022-FL10 L ABS 2022	FL10 A VAR%SEP17 37	610,610	607,557	610,795
	MF1 2025-FL19 L CMO 2025	FL19 A VAR%MAY18 42	3,410,000	3,401,475	3,417,598
	MFA 2020-NQM2 T CMO 2020	NQM2 A1 VAR%APR25 65	129,461	129,460	127,041
	MFA 2020-NQM2 T CMO 2020	NQM2 A2 VAR%APR25 65	109,021	109,019	107,066
	MFA 2020-NQM2 T CMO 2020	NQM2 A3 VAR%APR25 65	47,697	47,697	46,893
	MILL CITY MORTG CMO 2019	GS2 A1 VAR%AUG25 59	133,251	134,089	130,043
	MORGAN STANLEY CMO 2016	C28 A4 03.544%JAN15 49	1,369,170	1,476,618	1,366,547
	MORGAN STANLEY CMO 2016	UB12 A3 03.337%DEC15 49	2,265,093	2,396,751	2,244,310
	MORGAN STANLEY CMO 2017	H1 A4 03.259%JUN15 50	2,100,000	2,217,141	2,078,316
	MORGAN STANLEY CMO 2018	H4 A4 04.310%DEC15 51	478,000	492,327	475,152
	MORGAN STANLEY CMO 2019	L2 A4 04.071%MAR15 52	4,300,000	5,015,336	4,225,914
	MORGAN STANLEY CMO 2019	L2 ASB 03.906%MAR15 52	978,119	1,007,422	973,279
	MORGAN STANLEY CMO 2022	L8 A5 VAR%APR15 55	8,000,000	8,169,432	7,536,211
	MOSAIC SOLAR LO ABS 2024	1A A 05.500%SEP20 49	356,692	353,083	346,318
	MSTR ADJ RT MTG CMO 2006	OA1 1A1 VAR%APR25 46	121,669	74,498	114,341
	MSWF COMMERCIAL CMO 2023	2 A5 VAR%DEC15 56	1,560,000	1,606,792	1,685,743
	MSWF COMMERCIAL CMO 2023	2 XA VAR%DEC15 56	8,079,427	531,166	452,881
	MTN COMMERCIAL CMO 2022	LPFL A VAR%MAR15 39	1,640,000	1,633,081	1,638,979
	MVW 2023-2 LLC ABS 2023	2A A 06.180%NOV20 40	532,732	548,261	547,633
	N/A CMO 2022	3 IO VAR%FEB16 61	1,481,131	97,315	66,878
	NATIXIS COMMERC CMO 2019	NEMA A 03.821%FEB15 39	2,400,000	2,471,986	2,257,943
	NATIXIS COMMERC CMO 2021	APPL A VAR%AUG15 38	464,086	464,086	450,654
	NAVIENT PRIVATE ABS 2020	IA A1A 01.330%APR15 69	308,879	308,820	289,228
	NELNET STUDENT ABS 2017	3A A VAR%FEB25 66	462,693	462,693	462,720
	NELNET STUDENT ABS 2021	A APT1 01.360%APR20 62	1,520,761	1,416,196	1,438,942
	NEW RESIDENTIAL CMO 2019	4A A1B VAR%DEC25 58	953,010	975,951	897,152
	NEW RESIDENTIAL CMO 2019	6A B1 VAR%SEP25 59	978,713	1,085,684	954,709
	NEW RESIDENTIAL CMO 2019	6A B2 VAR%SEP25 59	978,713	1,084,613	959,064
	NEW RESIDENTIAL CMO 2019	RPL3 A1 VAR%JUL25 59	1,030,139	975,650	998,758
	NEW RESIDENTIAL CMO 2021	NQM3 A1 VAR%NOV27 56	301,883	301,883	272,937
	NEW RESIDENTIAL CMO 2021	NQM3 A3 VAR%NOV27 56	303,156	303,156	274,384
	NEW RESIDENTIAL CMO 2022	NQM4 A1 VAR%JUN25 62	1,936,635	1,930,077	1,929,900
	NJ TRUST 2023-G CMO 2023	GSP A VAR%JAN06 29	1,210,000	1,224,906	1,269,063
	NMEF FUNDING 20 ABS 2025	A A2 04.720%JUL15 32	1,125,727	1,125,707	1,129,818
	NOMURA ASSET AC CMO 2004	R3 A1 06.500%FEB25 35	218,401	220,448	189,900
	NYC TRUST 2024- CMO 2024	3ELV A VAR%AUG15 29	710,000	708,225	712,065
	OBX 2021-NQM3 T CMO 2021	NQM3 A1 VAR%JUL25 61	407,096	407,090	335,380

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	OBX 2022-NQM6 T CMO 2022	NQM6 A1 VAR%JUL25 62	894,436	877,086	889,305
	OBX 2023-NQM3 T CMO 2023	NQM3 A1 VAR%FEB25 63	254,635	254,635	254,584
	OBX 2023-NQM6 T CMO 2023	NQM6 A3 VAR%JUL25 63	623,182	623,174	626,138
	OBX 2024-NQM10 CMO 2024	NQM10 A3 VAR%MAY25 64	321,441	321,437	324,638
	OBX 2024-NQM11 CMO 2024	NQM11 A1 VAR%JUN25 64	386,795	386,790	390,510
	OBX 2024-NQM17 CMO 2024	NQM17 A3 VAR%NOV25 64	1,842,468	1,843,908	1,856,633
	OBX 2024-NQM3 T CMO 2024	NQM3 A3 VAR%DEC25 63	994,840	994,834	1,004,006
	OBX 2025-NQM4 T CMO 2025	NQM4 A3 VAR%FEB25 55	3,407,151	3,407,105	3,425,929
	OBX 2025-NQM8 T CMO 2025	NQM8 A3 VAR%MAR25 65	1,835,754	1,835,723	1,848,271
	OCCU AUTO RECEI ABS 2025	1A A4 04.790%JAN15 31	450,000	449,916	455,517
	OHIOHEALTH CORP	SER 2020 03.042% NOV 15 2050	800,000	800,000	542,112
	ONNI COMMERICAL CMO 2024	APT A VAR%JUL15 39	1,500,000	1,469,519	1,528,453
	ONSLOW BAY MORT CMO 2021	NQM2 A1 VAR%MAY25 61	1,131,458	1,131,456	939,039
	ONSLOW BAY MORT CMO 2021	NQM4 A1 VAR%OCT25 61	555,920	555,912	480,230
	PEAR 2020-1 LLC ABS 2023	1 A 07.420%JUL15 35	1,673,857	1,673,857	1,716,494
	PG&E WILDFIRE RECOVERY	SER A-2 GLB 04.263% JUN 01 2036	80,000	78,551	77,791
	PG&E WILDFIRE RECOVERY	SER A-4 GLB 04.451% DEC 01 2047	6,875,000	6,108,685	6,107,269
	PG&E WILDFIRE RECOVERY	SER A-5 GLB 04.674% DEC 01 2051	2,235,000	2,201,705	1,950,887
	POINT BROADBAND ABS 2025	1A A2 05.336%JUL20 55	1,500,000	1,499,977	1,511,371
	PRKCM 2021-AFC1 CMO 2021	AFC1 A3 VAR%AUG25 56	472,308	367,219	409,329
	PRKCM 2021-AFC2 CMO 2021	AFC2 A1 VAR%NOV25 56	527,704	527,702	473,115
	PRKCM 2022-AFC1 CMO 2022	AFC1 A1A VAR%APR25 57	1,775,092	1,745,910	1,773,244
	PRKCM 2023-AFC3 CMO 2023	AFC3 A3 VAR%SEP25 58	368,074	368,073	370,993
	PRKCM 2024-HOME CMO 2024	HOME1 A1 VAR%MAY25 59	604,976	604,965	612,533
	PROGRESS RESIDE ABS 2021	SFR10 A 02.393%DEC17 40	1,318,496	1,318,446	1,254,633
	PRPM 2024-NQM4 CMO 2024	NQM4 A1 VAR%DEC26 69	294,537	294,859	296,655
	RES ACCREDIT LN CMO 2006	QS7 A1 06.000%JUN25 36	14,228	14,026	11,669
	RES ACCREDIT LN CMO 2007	QH7 1A1 VAR%AUG25 37	42,967	25,260	41,890
	RES ASSET TRST CMO 2003	A8 A2 VAR%OCT25 18	2,756	2,529	2,727
	RESIDENTIAL AST ABS 2006	KS1 M3 VAR%FEB25 36	590,000	569,903	578,273
	RIO OIL FINANCE TRUST	144A 08.200% APR 06 2028	1,413,125	1,413,125	1,459,052
	RIO OIL FINANCE TRUST	144A 09.750% JAN 06 2027	1,184,496	1,279,019	1,218,846
	SALLIE MAE ABS 2005	B A4 VAR%JUN15 39	395,173	388,504	385,569
	SALLIE MAE ABS 2006	A A5 VAR%JUN15 39	1,039,059	1,019,252	1,001,549
	SALLIE MAE ABS 2006	B A5 VAR%DEC15 39	405,337	369,997	395,669
	SALLIE MAE ABS 2010	C A5 VAR%OCT15 41	868,830	943,357	913,351
	SCE RECOVERY FUNDING LLC	GLB 04.453% MAR 15 2036	4,900,000	4,899,878	4,910,486
	SCOTT TRUST 202 CMO 2023	SFS A 05.909%MAR10 40	1,700,000	1,700,000	1,744,795
	SERVICE EXPERTS ABS 2025	1A A 05.380%JAN20 37	1,812,327	1,811,896	1,813,378
	SIGECO SECURITIZATION I	SER A2 GLB 05.172% MAY 15 2041	2,100,000	2,099,784	2,098,530
	SLAM 2025-1 LTD ABS 2025	1A A 05.807%MAY15 50	579,008	578,996	593,907
	SMB PRIVATE EDU ABS 2020	B A1A 01.290%JUL15 53	1,034,798	1,034,593	989,212
	SMB PRIVATE EDU ABS 2021	C B 02.300%JAN15 53	174,723	174,696	170,631
	SMB PRIVATE EDU ABS 2022	C A1A 04.480%MAY16 50	95,435	93,735	95,221
	SMB PRIVATE EDU ABS 2024	A A1A 05.240%MAR15 56	973,125	982,552	990,591
	SMB PRIVATE EDU ABS 2024	E A1A 05.090%OCT16 56	738,618	738,328	750,537
	SMRT 2022-MINI CMO 2022	MINI A VAR%JAN15 39	420,000	407,925	419,999
	SMRT 2022-MINI CMO 2022	MINI D VAR%JAN15 39	2,770,000	2,751,013	2,761,607
	SREIT TRUST 202 CMO 2021	PALM C VAR%OCT15 34	770,000	766,598	768,817
	STORE MASTER FU ABS 2023	1A A1 06.190%JUN20 53	1,085,792	1,085,633	1,091,450
	STRUCT MTGE INV CMO 2006	AR3 11A1 VAR%APR25 36	6,480	5,291	5,944
	STRUCT MTGE INV CMO 2006	AR5 4A1 VAR%MAY25 46	1,098,553	615,946	387,766
	STRUCTURED ARM CMO 2007	4 1A2 VAR%MAY25 37	20,392	20,387	19,109
	STSH 2025-N5QJ CMO 2025	93 FA VAR%NOV25 55	2,169,878	2,174,370	2,175,081
	STWD TRUST CMO 2021	MFP2 A VAR%NOV15 36	770,000	767,072	769,766
	SUBWAY FUNDING ABS 2024	1A A23 06.505%JUL30 54	2,098,800	2,132,332	2,170,660
	SWCH COMMERCIAL CMO 2025	DATA A VAR%FEB15 42	2,440,000	2,433,900	2,417,281
	SWITCH ABS ISSU ABS 2025	1A A2 05.036%MAR25 55	1,440,000	1,379,546	1,416,538
	TACO BELL FUNDI ABS 2025	1A A2I 04.821%AUG25 55	1,650,000	1,650,000	1,642,163
	TEMP BOA-H17 TI CMO BOA	1A A2 02.210%NOV20 50	789,682	708,894	672,508
	TESLA SUSTAINAB ABS 2024	1A A3 05.290%JUN20 50	1,090,000	1,089,471	1,094,264
	TESLA SUSTAINAB ABS 2024	1A B 05.820%JUN21 50	130,000	130,000	130,221
	TIF FUNDING III ABS 2024	2A B 05.780%JUL20 49	888,917	888,494	897,304
	TOWD POINT MORT ABS 2019	HY2 M2 VAR%MAY25 58	750,000	774,844	752,995
	TOWD POINT MORT ABS 2019	HY3 A1A VAR%OCT25 59	81,159	81,257	81,219
	TRP 2021-2 ABS 2021	2 A 02.150%JUN19 51	1,737,612	1,736,900	1,679,777
	UBS COMMERCIAL CMO 2018	C11 A5 VAR%JUN15 51	800,000	913,656	799,781
	UBS COMMERCIAL CMO 2018	C12 ASB 04.194%AUG15 51	863,981	912,513	864,207
	UBS COMMERCIAL CMO 2018	C13 B VAR%OCT15 51	1,400,000	1,575,875	1,340,021
	UBS COMMERCIAL CMO 2018	C8 A4 03.983%FEB15 51	10,000,000	10,241,406	9,942,970
	UBS COMMERCIAL CMO 2018	C9 A4 VAR%MAR15 51	15,000,000	16,227,930	14,844,447
	UMBS	30YR TBA DTD 02/01/26 6.000% DUE 02/15/56	71,303,753	72,936,345	73,193,302
	UMBS	30YR TBA DTD 02/01/26 6.500% DUE 02/15/56	31,100,000	32,311,807	32,329,072
	UMBS	T02001G 02% SNGLE FAM 30YRS 01/26	275,000	255,113	222,610
	UMBS	T02002G 02% SNGLE FAM 30YRS 02/26	3,850,000	6,595,805	3,116,383
	UMBS	T02501G 02 50% SNGLE FAM 30YRS 01/26	4,175,000	3,548,596	3,537,018
	UMBS	T03001G 03% SNGLE FAM 30YRS 01/26	26,949,000	23,742,404	23,883,551
	UMBS	T03002G 03% SNGLE FAM 30YRS 02/26	3,950,000	3,490,018	3,498,239
	UMBS	T03502G 03 50% SNGLE FAM 30YRS 02/26	24,200,000	22,304,680	22,339,262
	UMBS	T04001G 04% SNGLE FAM 30YRS 01/26	2,500,000	2,380,111	2,374,300
	UMBS	T04002G 04% SNGLE FAM 30YRS 02/26	11,500,000	10,890,410	10,915,455
	UMBS	T04501G 04 50% SNGLE FAM 30YRS 01/26	8,700,000	8,488,531	8,503,032
	UMBS	T04502G 04 50% SNGLE FAM 30YRS 02/26	62,300,000	60,791,172	60,840,311
	UMBS	T05001G 05% SNGLE FAM 30YRS 01/26	47,700,000	47,398,832	47,619,864
	UNITED AIR 2014-2 A PTT	PASS THRU CERTS SER A 03.750% SEP 03 2026	1,339,950	1,400,248	1,338,469
	UNITED STATES S ABS 2017	20L 1 02.780%DEC01 37	41,494	41,494	38,668
	VERUS SECURITIZ CMO 2023	4 A1 VAR%MAY25 68	696,050	696,039	696,251
	VERUS SECURITIZ CMO 2024	3 A3 VAR%APR25 69	199,178	199,176	201,506
	VERUS SECURITIZ CMO 2024	6 A3 VAR%JUL25 69	170,516	170,514	171,851
	VERUS SECURITIZ CMO 2024	INV1 A3 VAR%MAR25 69	2,460,588	2,460,568	2,482,610
	VERUS SECURITIZ CMO 2025	R1 A3 VAR%MAY25 65	1,798,355	1,798,317	1,813,749
	WASHINGTON MUTL CMO 2002	AR9 1A VAR%AUG25 42	14,663	14,038	14,359
	WASHINGTON MUTL CMO 2004	AR2 A VAR%APR25 44	374,375	364,079	367,078
	WASHINGTON MUTL CMO 2005	AR4 A5 VAR%APR25 35	260,636	240,763	252,935
	WELLS FARGO COM CMO 2016	BNK1 A3 02.652%AUG15 49	4,100,000	4,262,719	4,057,082
	WELLS FARGO COM CMO 2016	LC25 A4 03.640%DEC15 59	2,506,070	2,856,137	2,484,990
	WELLS FARGO COM CMO 2017	C40 ASB 03.395%OCT15 50	870,174	880,813	866,181
	WELLS FARGO COM CMO 2018	C46 ASB 04.086%AUG15 51	524,226	549,372	524,567

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	WELLS FARGO COM CMO 2018	C48 A5 04.302%JAN15 52	557,000	573,685	558,379
	WELLS FARGO COM CMO 2019	C53 ASB 02.964%OCT15 52	1,975,880	2,035,044	1,941,903
	WELLS FARGO COM CMO 2019	C54 ASB 03.063%DEC15 52	1,193,990	1,229,738	1,174,425
	WELLS FARGO COM CMO 2020	C56 A5 02.448%JUN15 53	3,000,000	3,089,763	2,782,446
	WELLS FARGO COM CMO 2024	C63 A5 05.309%AUG15 57	970,000	999,060	1,005,036
	TOTAL ASSET-BACKED SECURITIES			**1,405,046,004**	**1,383,167,909**
	MUTUAL AND EXCHANGE TRADED FUNDS				
	COLUMBIA	CAP ALLOC MODERATE AGGRESSIVE PORTFOLIO INSTITUTIONAL CL	9,027	107,749	113,474
	DIMENSIONAL FUND ADVISORS	EMERGING MARKETS CORE EQUITY PORTFOLIO FD INSTITUTIONAL SHARES	5,737,390	127,337,173	166,843,287
	DODGE & COX	STOCK FUND	8,174,950	104,813,785	135,622,424
	FS KKR CAPITAL CORP	CLOSED-END FUND COMMON SHARES	26,500	658,648	392,465
	ISHARES	IBOXX $ INVESTMENT GRADE CORPORATE BOND EXCHANGE TRADED FUND	999,400	115,926,892	110,123,886
	ISHARES	MBS EXCHANGE TRADED FUND	1,375,400	135,898,523	130,965,588
	NORTHERN	WORLD SELECTION INDEX FUND CLASS I SHARES	159,648	3,033,689	4,142,859
	PIMCO	ALL ASSET FUND INSTITUTIONAL SHARES	268,849	3,059,385	3,070,255
	PIMCO	ASSET-BACKED MTG	2,406,831	29,118,951	28,496,873
	PIMCO	INVESTMENT GRADE CREDIT BOND INSTITUTIONAL CL	8,022,570	77,310,224	73,165,837
	PIMCO	LONG DURATION CORP BD FUND	27,285,495	309,348,180	259,485,055
	PIMCO	SHORT TERM FLTG NAV PORT II FUND	11,944,195	119,643,621	119,645,005
	PIMCO	SHORT-TERM PORTFOLIO INSTITUTIONAL CL	800,887	7,515,070	7,232,008
	VANGUARD	INFLATION-PROTECTED SECURITIES INSTITUTIONAL SHARES	1,294,632	13,535,862	12,117,756
	TOTAL MUTUAL AND EXCHANGE TRADED FUNDS			**1,047,307,752**	**1,051,416,772**
	COLLECTIVE INVESTMENT FUNDS				
	ACADIAN	ALL COUNTRY WORLD EX US EQ CIT FD CLASS D	371,658	4,771,716	7,199,021
	BLACKROCK	EQUITY DIVIDEND FUND CLASS M	4,891,330	38,094,217	97,256,264
	BLACKROCK	GLOBAL ALLOCATION COLLECTIVE FUND CLASS J	478,309	4,894,935	8,229,546
	BLACKROCK	LIFEPATH INDEX 2030 FUND D CLASS	4,544,692	45,446,919	52,034,450
	BLACKROCK	LIFEPATH INDEX 2035 FUND D CLASS	3,437,541	34,388,256	40,007,133
	BLACKROCK	LIFEPATH INDEX 2040 FUND D CLASS	1,791,241	17,943,678	21,151,148
	BLACKROCK	LIFEPATH INDEX 2045 FUND D CLASS	612,843	6,136,923	7,340,383
	BLACKROCK	LIFEPATH INDEX 2050 FUND D CLASS	394,215	4,017,605	4,794,014
	BLACKROCK	LIFEPATH INDEX 2055 FUND D CLASS	316,700	3,167,004	3,881,100
	BLACKROCK	LIFEPATH INDEX 2060 FUND D CLASS	238,786	2,387,865	2,929,671
	BLACKROCK	LIFEPATH INDEX 2065 FUND D CLASS	110,351	1,140,804	1,353,842
	BLACKROCK	LIFEPATH INDEX 2070 FUND D CLASS	7,340	83,543	90,057
	BLACKROCK	LIFEPATH INDEX RETIREMENT FUND D CLASS	5,971,098	59,710,979	67,301,438
	BLACKROCK	RUSSELL 2000 ALPHA TILTS FUND G1 CLASS	1,008,288	10,246,190	17,455,183
	BLACKROCK	SHORT TERM INVESTMENT FUND G1 CLASS	412,826,578	412,826,578	412,826,578
	BLACKROCK	US FUNDAMENTAL LARGE CAP GROWTH FUND	4,694,225	122,126,613	314,689,128
	BRIDGEWATER	SHORT TERM INVESTMENT FUND II LLC	5,261,107	75,691,246	78,268,965
	CC&L	Q EMERGING MARKETS EQUITY CIF CL O	11,890,177	118,901,774	167,521,422
	DIMENSIONAL FUND ADVISORS	SMALL CAP SUBTRUST	20,893	63,877,482	121,503,166
	EARNEST PARTNERS	SMALL/MID CAP CORE FUND JUMBO CLASS	520,851	7,030,729	9,187,803
	FIAM	CORE PLUS II COMMINGLED POOL B CLASS	2,711,579	27,115,791	27,305,601
	MFS	INTERNATIONAL GROWTH FUND II	2,577,472	30,336,844	81,654,310
	PIMCO	TOTAL RETURN COLLECTIVE TRUST CL IV	507,025	7,432,997	8,066,772
	PRINCIPAL LIFE INS CO	US PROPERTY SEPARATE ACCOUNT	2,221,566	100,000,000	153,300,412
	PRUDENTIAL	PRISA ACCOUNT	3,195	147,919,860	262,477,797
	RBC GLOBAL ASSET MANAGEMENT	GLOBAL ASSET MANAGEMENT STRATEGIES LLC EMERGING MARKET EQUITY SERIES	1,000	120,000,000	168,944,045
	STATE STREET	REAL ASSET NON-LENDING FUND (ZVBQ)	797,129	10,753,819	17,246,686
	T ROWE PRICE	INSTITUTIONAL LARGE CAP GROWTH TRUST I CLASS F	12,258,275	151,954,325	337,102,574
	VANGUARD	INSTITUTIONAL 500 INDEX TRUST	1,373,503	137,350,295	425,799,650
	VANGUARD	INSTITUTIONAL EXTENDED MARKET INDEX TRUST	1,090,384	109,038,414	235,348,514
	VANGUARD	INSTITUTIONAL TOTAL BOND MARKET INDEX TRUST	115,209	12,163,862	13,285,852
	VANGUARD	INSTITUTIONAL TOTAL INTERNATIONAL STOCK MARKET INDEX TRUST	115,065	12,285,070	20,616,246
	WESTERN ASSET	EMERGING MARKETS CORPORATE CREDIT PORTFOLIO LLC	972,261	16,668,852	25,103,769
	WESTERN ASSET	EMERGING MARKETS LOCAL DEBT PORTFOLIO LLC	827,836	15,205,016	18,019,497
	WESTERN ASSET	FLOATING RATE HIGH INCOME FUND LLC	630,387	13,088,119	19,236,267
	WESTERN ASSET	OPPORTUNISTIC STRUCTURED SECURITIES PORTFOLIO LLC	426,041	8,116,229	11,523,118
	WESTERN ASSET	OPPORTUNISTIC US HIGH YIELD SECURITIES PORTFOLIO LLC	464,898	16,620,043	23,120,324
	WILLIAM BLAIR	EMERGING INDIA COLLECTIVE INVESTMENT FUND	71,864	707,048	3,747,845
	TOTAL COLLECTIVE INVESTMENT FUNDS			**1,969,641,640**	**3,286,919,591**
	COMMON AND PREFERRED STOCKS				
	3I GROUP	COMMON STOCK	85,303	1,462,306	3,743,860
	3M COMPANY	COMMON STOCK	11,906	1,849,863	1,906,151
	ABBOTT LABS	COMMON STOCK	112,262	11,568,628	14,065,306
	ABBVIE INC	COMMON STOCK	89,172	12,480,780	20,374,910
	ABIVAX SA-ADR	COMMON STOCK	262	17,566	35,332
	ABM INDUSTRIES INC	COMMON STOCK	22,700	1,043,357	960,210
	ACADEMY SPORTS AND	COMMON STOCK	17,100	662,224	854,316
	ACCENTURE PLC	COMMON STOCK	40,591	7,957,105	10,890,565
	ACCO BRANDS CORP	COMMON STOCK	74,200	557,639	276,766
	ACUITY INC	COMMON STOCK	3,630	1,236,775	1,306,945
	ADAPTIVE BIOTCHNLGS CORP	COMMON STOCK	40,900	705,638	664,216
	ADEIA INC	COMMON STOCK	15,000	166,014	258,750
	ADOBE INC	COMMON STOCK	39,916	12,785,484	13,970,201
	ADT INC NPV	COMMON STOCK	157,500	1,258,651	1,271,025
	ADTALEM GLOBAL ED INC	COMMON STOCK	6,900	465,917	713,943
	ADVANSIX INC	COMMON STOCK	16,700	359,745	288,910
	ADVNCD MICRO D INC	COMMON STOCK	38,554	6,620,600	8,256,725
	AES CORP	COMMON STOCK	40,619	552,342	582,476
	AFFILIATED MANAGERS GRP	COMMON STOCK	5,000	664,487	1,441,400
	AFFIRM HOLDINGS INC REG	COMMON STOCK	8,700	657,413	647,541
	AGCO CORP	COMMON STOCK	5,900	269,149	615,488
	AGNICO EAGLE MINES LTD	COMMON STOCK	1,300	213,128	220,389
	AIA GROUP LTD	COMMON STOCK	1,477,400	12,000,796	15,165,954
	AIB GROUP PLC	COMMON STOCK	334,069	2,441,287	3,609,592
	AIR PRODUCTS&CHEM	COMMON STOCK	14,457	4,533,207	3,571,168
	AIRBNB INC	COMMON STOCK	15,185	1,863,930	2,060,908

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	AIRBUS SE	COMMON STOCK	15,122	1,672,977	3,523,590
	ALCON SA ACT NOM	COMMON STOCK	47,200	955,028	3,719,832
	ALDAR PROPERTIES PJSC	COMMON STOCK	284,218	600,569	673,227
	ALIBABA GROUP HLDG LTD R	COMMON STOCK	380,500	6,935,525	6,980,843
	ALLFUNDS GROUP PLC	COMMON STOCK	130,794	1,066,826	1,235,799
	ALLIANT ENERGY CORP	COMMON STOCK	18,800	1,265,194	1,222,188
	ALLIANZ SE	COMMON STOCK	52,202	11,202,011	23,977,804
	ALLSTATE CORP DEL	COMMON STOCK	11,796	2,072,855	2,455,337
	ALNYLAM PHARMACEUTICALS	COMMON STOCK	8,026	3,108,206	3,191,539
	ALPHABET INC	COMMON STOCK	234,760	33,905,318	73,479,880
	ALPHABET INC	COMMON STOCK	180,789	15,095,810	56,731,588
	ALTRIA GROUP INC	COMMON STOCK	128,703	7,587,603	7,421,015
	AMAZON INC	COMMON STOCK	308,147	34,250,539	71,126,491
	AMBARELLA INC	COMMON STOCK	6,000	494,002	425,040
	AMC NETWORKS INC	COMMON STOCK	14,700	819,930	139,944
	AMER EXPRESS COMPANY	COMMON STOCK	45,579	11,284,652	16,861,951
	AMEREN CORP	COMMON STOCK	35,099	2,214,228	3,504,986
	AMERICAN INTERNATIONAL	COMMON STOCK	76,600	5,456,491	6,553,130
	AMERICAN WTR WKS CO INC	COMMON STOCK	30,341	3,567,193	3,959,501
	AMERIPRISE FINL INC	COMMON STOCK	13,211	1,878,704	6,477,882
	AMETEK INC	COMMON STOCK	8,667	1,413,256	1,779,422
	AMGEN INC	COMMON STOCK	18,162	3,012,400	5,944,604
	AMKOR TECH INC	COMMON STOCK	23,700	175,665	935,676
	AMN ELEC POWER CO	COMMON STOCK	44,986	3,058,991	5,187,336
	AMPHENOL CORP	COMMON STOCK	27,375	2,099,398	3,699,458
	ANALOG DEVICES INC	COMMON STOCK	64,986	9,750,831	17,624,203
	ANDRITZ AG	COMMON STOCK	108,875	6,600,756	8,535,203
	ANGLOGOLD ASHANTI LTD	COMMON STOCK	14,612	925,557	1,246,111
	ANTERO RES CORP	COMMON STOCK	6,442	225,643	221,991
	ANTOFAGASTA PLC	COMMON STOCK	55,431	2,417,295	2,444,738
	AON PLC	COMMON STOCK	21,105	4,111,592	7,447,532
	APA CORP	COMMON STOCK	43,500	896,316	1,064,010
	API GROUP CORP	COMMON STOCK	47,802	1,414,577	1,828,905
	APOLLO GLOBAL MANAGEMENT	COMMON STOCK	6,669	866,904	965,404
	APPFOLIO INC	COMMON STOCK	2,742	675,926	637,926
	APPLE INC	COMMON STOCK	558,962	76,364,488	151,959,409
	APPLIED MATERIAL INC	COMMON STOCK	7,210	1,578,983	1,852,898
	APPLIED OPTOELECTRONICS	COMMON STOCK	21,000	748,190	732,060
	APPLOVIN CORP	COMMON STOCK	19,647	7,290,407	13,238,542
	ARAMARK	COMMON STOCK	25,446	986,142	937,940
	ARCA CONTINENTAL SAB DE	COMMON STOCK	59,900	661,222	649,257
	ARCBEST CORPORATION	COMMON STOCK	6,900	372,802	511,911
	ARCELLX INC	COMMON STOCK	1,958	106,834	127,662
	ARCH CAPITAL GRP LTD BM	COMMON STOCK	31,496	3,266,935	3,021,096
	ARES MANAGEMENT	COMMON STOCK	12,674	1,850,998	2,048,499
	ARGENX SE	COMMON STOCK	6,675	4,483,025	5,613,341
	ARISTA NETWORKS INC REG	COMMON STOCK	30,471	3,282,756	3,992,615
	ASAHI INTEC CO LTD 7747	COMMON STOCK	61,400	1,174,049	1,151,849
	ASCENDIS PHARMA A/S ADR	COMMON STOCK	3,987	582,814	850,188
	ASICS CORP 7936	COMMON STOCK	97,800	1,858,381	2,345,298
	ASM INTERNATIONAL	COMMON STOCK	6,051	3,540,233	3,678,374
	ASML HOLDING N.V. ORD SH	COMMON STOCK	10,046	8,105,304	10,871,159
	ASSOCIATED BANC CRP .01	COMMON STOCK	67,700	1,031,238	1,743,952
	ASSOCIATED BRITISH FOOD	COMMON STOCK	524,535	13,057,923	15,006,527
	ASTERA LABS INC	COMMON STOCK	340	39,023	56,562
	ASTRAZENECA PLC FN	COMMON STOCK	52,615	9,182,190	9,759,153
	ASTRAZENECA PLC SPND ADR	COMMON STOCK	47,968	4,161,087	4,409,698
	AT&T INC	COMMON STOCK	349,807	5,305,541	8,689,206
	ATKORE INC	COMMON STOCK	14,600	506,251	923,450
	ATLAS COPCO AB	COMMON STOCK	195,295	2,348,027	3,517,673
	ATLASSIAN CORP	COMMON STOCK	6,878	1,240,565	1,115,199
	ATMOS ENERGY CORP	COMMON STOCK	37,936	4,204,637	6,359,212
	ATMUS FILTRATION	COMMON STOCK	17,000	789,951	882,470
	AURIZON HOLDINGS LTD	COMMON STOCK	3,614,539	8,873,732	8,797,788
	AUTODESK INC DEL PV$0.01	COMMON STOCK	1,542	392,267	456,447
	AUTOMATIC DATA PROC	COMMON STOCK	22,997	3,697,267	5,915,518
	AUTONATION INC	COMMON STOCK	2,700	443,873	557,496
	AUTOZONE INC NEVADA	COMMON STOCK	572	1,214,314	1,939,938
	AVERY DENNISON CORP	COMMON STOCK	15,858	2,316,923	2,884,253
	AVIAT NETWORKS INC	COMMON STOCK	17,600	396,689	376,288
	AVISTA CORP	COMMON STOCK	26,200	1,012,382	1,009,748
	AVNET INC	COMMON STOCK	26,100	1,128,835	1,254,888
	AXALTA COATING SYSTEMS	COMMON STOCK	31,545	918,495	1,019,219
	AXIS CAPITAL HOLDINGS	COMMON STOCK	3,969	311,768	425,040
	AXON ENTERPRISE INC	COMMON STOCK	8,191	4,388,179	4,651,915
	AXSOME THERAPEUTICS INC.	COMMON STOCK	1,714	178,123	313,045
	AZIMUT HOLDING SPA	COMMON STOCK	36,036	933,395	1,512,605
	BAE SYSTEMS PLC	COMMON STOCK	195,703	2,909,525	4,511,766
	BAKER HUGHES CO	COMMON STOCK	13,900	661,613	633,006
	BALL CORP	COMMON STOCK	10,400	569,510	550,888
	BANCO BILBAO VIZCAYA ARG	COMMON STOCK	259,609	3,761,531	6,113,197
	BANCO BTG PACTUAL SA-UNI	COMMON STOCK	351,100	3,108,058	3,368,917
	BANCO LATINOAMERICANO DE	COMMON STOCK	24,400	301,037	1,088,240
	BANCO SANTANDER RG S	COMMON STOCK	1,836,495	8,315,993	21,719,675
*	BANK NEW YORK MELLON	COMMON STOCK	127,028	8,195,633	14,746,681
*	BANK OF AMERICA CORP	COMMON STOCK	8,918,596	197,233,836	490,522,780
	BANK OZK	COMMON STOCK	14,300	601,846	658,086
	BANKINTER SA	COMMON STOCK	127,147	1,461,437	2,113,734
	BANKUNITED INC	COMMON STOCK	25,910	827,213	1,154,809
	BARCLAYS ORD GBP	COMMON STOCK	679,882	3,231,075	4,352,441
	BAWAG GROUP AG INHABER-A	COMMON STOCK	15,131	1,984,245	2,292,407
	BAYCURRENT CONSULTING IN	COMMON STOCK	21,900	721,778	909,090
	BE SEMICONDUCTOR	COMMON STOCK	16,679	2,240,597	2,619,982
	BEAZER HOMES USA INC	COMMON STOCK	23,900	226,994	484,453
	BEAZLEY PLC	COMMON STOCK	172,508	1,267,613	1,930,504
	BEIJER REF AB	COMMON STOCK	148,799	1,896,035	2,406,596
	BEONE MEDICINES LTD.	COMMON STOCK	2,668	756,148	810,565
	BERKSHIRE HATHAWAYINC	COMMON STOCK	28,232	8,901,701	14,190,815

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	BID CORP LTD	COMMON STOCK	66,523	1,375,347	1,693,666
	BILL HOLDINGS INC	COMMON STOCK	9,946	1,028,765	542,455
	BILLIONTOONE INC	COMMON STOCK	3,200	330,945	261,888
	BIO TECHNE CORP	COMMON STOCK	28,919	1,969,227	1,700,726
	BIRKENSTK HLDG PLC	COMMON STOCK	8,388	424,849	343,069
	BLACKROCK INC	COMMON STOCK	11,872	5,794,894	12,707,076
	BLACKSTONE INC	COMMON STOCK	32,851	4,256,331	5,063,653
	BLOCK H&R INC	COMMON STOCK	16,700	408,100	727,786
	BLOCK INC	COMMON STOCK	27,733	1,820,330	1,805,141
	BLOOM ENERGY CORP	COMMON STOCK	2,400	103,685	208,536
	BLOOMIN BRANDS INC	COMMON STOCK	29,400	598,357	181,398
	BLUE OWL CAP INC	COMMON STOCK	88,326	1,925,039	1,319,590
	BOEING COMPANY	COMMON STOCK	42,203	7,684,926	9,163,115
	BOOKING HLDGS INC	COMMON STOCK	2,096	8,134,314	11,224,772
	BOOT BARN HOLDINGS INC	COMMON STOCK	6,900	1,243,779	1,217,643
	BOOZ ALLEN HAMILTON HLDG	COMMON STOCK	2,700	366,080	227,772
	BORG WARNER INC	COMMON STOCK	28,780	988,403	1,296,827
	BOSTON SCIENTIFIC CORP	COMMON STOCK	42,961	3,865,757	4,096,331
	BOUYGUES	COMMON STOCK	310,069	10,832,214	16,150,514
	BOYD GAMING CORP	COMMON STOCK	9,800	725,714	835,352
	BOYD GROUP SVCS INC	COMMON STOCK	3,495	558,002	557,441
	BP PLC	COMMON STOCK	1,493,096	8,987,088	8,691,864
	BRIDGEBIO PHARMA INC REG	COMMON STOCK	6,400	432,960	489,536
	BRIDGESTONE CORP 5108	COMMON STOCK	40,000	1,833,791	1,841,126
	BRIGHT HORIZONS FAMILY	COMMON STOCK	10,156	1,262,765	1,029,818
	BRIGHTHOUSE FINL INC REG	COMMON STOCK	7,300	353,750	472,967
	BRIGHTSPRING HEALTH SVCS	COMMON STOCK	41,200	941,121	1,542,940
	BRINKS CO	COMMON STOCK	5,300	459,596	618,669
	BRISTOL-MYERS SQUIBB CO	COMMON STOCK	172,877	8,728,254	9,324,985
	BRITISH AMERICAN TOBACCO	COMMON STOCK	232,096	8,366,506	13,155,292
	BROADCOM INC	COMMON STOCK	265,424	44,874,883	91,863,246
	BROOKFIELD ASSET MGMT	COMMON STOCK	2,505	132,760	131,237
	BRUNELLO CUCINELLI SPA A	COMMON STOCK	14,577	441,565	1,684,946
	BRUNSWICK CORP	COMMON STOCK	7,083	482,398	525,842
	BT GROUP GBP0.05	COMMON STOCK	818,848	2,275,515	2,027,107
	BWX TECHNOLOGIES INC	COMMON STOCK	3,300	486,786	570,372
	C.H. ROBINSON WORLDWIDE,	COMMON STOCK	2,000	328,465	321,520
	CABOT CORP	COMMON STOCK	7,400	263,966	490,472
	CACI INTL INC	COMMON STOCK	1,783	886,488	950,000
	CADENCE DESIGN SYS INC	COMMON STOCK	4	1,128	1,250
	CALAVO GROWERS INC	COMMON STOCK	6,000	160,556	130,500
	CALIX NETWORKS INC	COMMON STOCK	7,700	487,135	407,561
	CAMDEN NATL CORP	COMMON STOCK	11,500	259,115	498,870
	CANADIAN NATL RAILWAY CO	COMMON STOCK	15,386	1,122,791	1,520,906
	CAPGEMINI SA	COMMON STOCK	98,219	14,600,070	16,409,004
	CAPITAL ONE FINL	COMMON STOCK	45,072	4,978,220	10,923,650
	CAPITEC BANK HOLDINGS	COMMON STOCK	5,792	1,066,276	1,452,648
	CAPITOL FED FINL INC	COMMON STOCK	100,100	582,333	681,681
	CAPRICORN METALS LTD	COMMON STOCK	125,219	1,172,960	1,200,763
	CARDINAL HEALTH INC OHIO	COMMON STOCK	21,994	3,378,859	4,519,767
	CARLYLE SECURED LENDING	COMMON STOCK	26,900	383,645	335,981
	CARNIVAL CORP PAIRED	COMMON STOCK	7,965	223,446	243,251
	CARREFOUR	COMMON STOCK	500,889	7,342,029	8,371,067
	CARRIAGE SERVICES INC	COMMON STOCK	16,110	532,284	681,453
	CARRIER GLOBAL CORP REG	COMMON STOCK	37,841	2,151,010	1,999,518
	CARTER HOLDINGS INC	COMMON STOCK	5,000	353,706	162,150
	CARVANA CO	COMMON STOCK	3,937	1,373,194	1,661,493
	CASELLA WASTE SYS INC A	COMMON STOCK	6,200	624,163	607,228
	CASEYS GEN STORES INC	COMMON STOCK	2,264	1,195,351	1,251,335
	CATALYST PHARMACEUTICAL	COMMON STOCK	26,300	194,665	613,842
	CATERPILLAR INC DEL	COMMON STOCK	10,123	3,716,544	5,799,163
	CATHAY GENERAL BANCORP	COMMON STOCK	14,100	511,466	682,299
	CAVA GROUP INC	COMMON STOCK	8,773	805,169	514,887
	CBOE GLOBAL MARKETS INC	COMMON STOCK	1,000	165,611	251,000
	CBRE GROUP INC	COMMON STOCK	5,800	596,878	932,582
	CDW CORP	COMMON STOCK	2,100	419,091	286,020
	CELESTICA INC	COMMON STOCK	8,500	1,697,548	2,512,685
	CELLDEX THERAPEUTICS INC	COMMON STOCK	12,645	368,131	343,438
	CENCORA INC	COMMON STOCK	4,504	1,000,396	1,521,226
	CENT GARDEN AND PET CO	COMMON STOCK	38,900	1,225,307	1,135,491
	CENT PACIFIC FINL CORP	COMMON STOCK	24,800	514,920	772,768
	CENTENE CORP	COMMON STOCK	9,500	363,601	390,925
	CF INDS HLDGS INC	COMMON STOCK	3,412	281,241	263,884
	CG ONCOLOGY INC	COMMON STOCK	8,300	335,176	344,616
	CHARLES RIVER LABS INTL	COMMON STOCK	4,800	753,763	957,504
	CHEMED CORP	COMMON STOCK	1,878	847,235	803,521
	CHENIERE ENERGY	COMMON STOCK	18,558	3,975,373	3,607,490
	CHEVRON CORP	COMMON STOCK	131,782	17,203,923	20,084,895
	CHEWY INC SH	COMMON STOCK	41,058	1,575,933	1,356,967
	CHIPOTLE MEXICAN GRILL	COMMON STOCK	39,954	1,598,789	1,478,298
	CHUBB LTD	COMMON STOCK	63,091	8,689,941	19,691,963
	CHUGAI PHARMA CO ADR	COMMON STOCK	34,800	833,868	914,196
	CIGNA GROUP/THE	COMMON STOCK	30,741	6,694,309	8,460,845
	CINTAS CORP OHIO	COMMON STOCK	5,352	966,521	1,006,551
	CIRRUS LOGIC INC DEL	COMMON STOCK	12,900	1,086,485	1,528,650
	CISCO SYSTEMS INC	COMMON STOCK	207,027	8,372,107	15,947,290
	CITIGROUP INC	COMMON STOCK	96,203	5,886,370	11,225,928
	CIVITAS RESOURCES INC	COMMON STOCK	18,500	605,412	501,165
	CK HUTCHISON HOLDINGS LT	COMMON STOCK	2,171,500	20,642,600	14,772,389
	CLEAN HARBORS INC	COMMON STOCK	2,487	557,253	583,152
	CLICKS GROUP LTD	COMMON STOCK	34,077	544,796	692,172
	CLOUDFLARE INC	COMMON STOCK	17,744	3,656,598	3,498,230
	CME GROUP INC	COMMON STOCK	44,210	7,772,042	12,072,867
	CMS ENERGY CORP	COMMON STOCK	39,082	1,395,915	2,733,004
	CNO FINL GROUP INC	COMMON STOCK	53,500	1,055,430	2,272,145
	COCA COLA	COMMON STOCK	328,789	18,779,163	22,985,639
	COCA-COLA EUROPACIFIC	COMMON STOCK	36,526	3,342,158	3,312,908
	COHERENT CORP	COMMON STOCK	802	90,277	148,025

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	COINBASE GLOBAL INC REG	COMMON STOCK	2,581	807,034	583,667
	COLGATE PALMOLIVE	COMMON STOCK	46,904	4,098,911	3,706,354
	COLLEGIUM PHARMACEUTICAL	COMMON STOCK	14,600	508,151	675,980
	COLLIERS INTERNTNL GRP I	COMMON STOCK	6,600	1,063,313	970,266
	COLUMBIA BKG SYS INC	COMMON STOCK	51,500	1,125,506	1,439,425
	COMCAST CORP	COMMON STOCK	265,364	8,775,544	7,931,730
	COMFORT SYSTEMS USA INC	COMMON STOCK	6,092	3,660,048	5,685,603
	COMMERCIAL METALS CO	COMMON STOCK	15,800	334,534	1,093,676
	COMMUNITY TR BANCORP INC	COMMON STOCK	21,100	762,413	1,192,150
	COMPASS GROUP	COMMON STOCK	107,529	2,044,704	3,419,096
	COMPASS INC	COMMON STOCK	56,800	613,755	600,376
	CONCENTRIX CORP	COMMON STOCK	8,600	404,484	357,588
	CONOCOPHILLIPS	COMMON STOCK	157,045	12,748,000	14,700,982
	CONSENSUS CLOUD	COMMON STOCK	21,400	533,098	466,948
	CONSOLIDATED EDISON INC	COMMON STOCK	12,169	1,269,850	1,208,625
	CONSTELLATION ENERGY	COMMON STOCK	3,700	628,642	1,307,099
	CONSTRUCTION PARTNERS	COMMON STOCK	4,300	434,192	466,765
	CORCEPT THERAPEUTICS INC	COMMON STOCK	6,500	472,956	226,200
	CORE NATURAL RESOURCES	COMMON STOCK	12,573	1,214,942	1,112,836
	CORE SCIENTIFIC INC	COMMON STOCK	54,450	54,248	3,539
	CORE SCIENTIFIC INC - 27	COMMON STOCK	115,301	469,663	975,446
	COREBRIDGE FINL INC	COMMON STOCK	14,960	338,242	451,343
	CORNING INC	COMMON STOCK	9,800	874,101	858,088
	CORPAY INC	COMMON STOCK	6,763	1,867,392	2,035,190
	CORTEVA INC	COMMON STOCK	127,287	4,502,776	8,532,048
	COSTAR GROUP INC	COMMON STOCK	2,303	182,273	154,854
	COSTCO WHOLESALE CRP DEL	COMMON STOCK	5,464	848,596	4,711,826
	COTERRA ENERGY INC	COMMON STOCK	146,200	2,573,589	3,847,984
	COVENANT LOGISTICS GROUP	COMMON STOCK	11,800	168,575	260,072
	CREDICORP LTD	COMMON STOCK	13,029	2,892,556	3,739,323
	CREDO TECH GROUP HLDG	COMMON STOCK	4,670	571,624	671,966
	CRH PLC	COMMON STOCK	25,930	2,785,157	3,236,064
	CRINETICS	COMMON STOCK	21,992	843,607	1,023,728
	CROCS INC	COMMON STOCK	5,500	424,896	470,360
	CROWDSTRIKE HLDGS INC	COMMON STOCK	11,749	3,973,743	5,507,461
	CROWN HLDGS INC	COMMON STOCK	2,219	219,890	228,490
	CSG SYSTS INTL INC	COMMON STOCK	9,200	130,763	705,548
	CSX CORP	COMMON STOCK	160,095	5,535,339	5,803,444
	CTS EVENTIM	COMMON STOCK	25,741	1,854,597	2,370,150
	CULLEN FRST BKRS PV$0.01	COMMON STOCK	24,300	2,164,222	3,077,109
	CUMMINS INC	COMMON STOCK	7,376	1,447,229	3,765,079
	CUSTOMERS BANCORP INC	COMMON STOCK	11,900	921,744	870,128
	CVC CAPITAL PATNERS PLC	COMMON STOCK	116,151	2,339,551	1,950,713
	CVS HEALTH CORP	COMMON STOCK	21,300	1,299,750	1,690,368
	CYTOKINETICS INC	COMMON STOCK	2,276	113,211	144,617
	D R HORTON INC	COMMON STOCK	3,091	491,723	445,197
	DAIFUKU CO LTD	COMMON STOCK	88,400	2,277,295	2,782,097
	DANAHER CORP DEL	COMMON STOCK	53,912	8,832,519	12,341,535
	DARDEN RESTAURANTS INC	COMMON STOCK	1,600	333,902	294,432
	DATADOG INC	COMMON STOCK	17,601	2,329,479	2,393,560
	DAVE & BUSTERS ENTERTNMT	COMMON STOCK	14,900	489,312	241,529
	DAYFORCE INC	COMMON STOCK	2,098	117,371	145,098
	DBS GROUP HOLDINGS LTD	COMMON STOCK	36,340	869,895	1,592,630
	DECKERS OUTDOORS CORP	COMMON STOCK	15,313	1,786,222	1,587,499
	DEERE CO	COMMON STOCK	4,840	1,985,065	2,253,359
	DELL TECHNOLOGIES INC	COMMON STOCK	5,650	769,865	711,222
	DELTA AIR LINES INC	COMMON STOCK	16,024	921,861	1,112,066
	DELUXE CORPORATION	COMMON STOCK	20,100	486,434	448,833
	DENALI THERAPEUTICS INC	COMMON STOCK	7,500	128,433	123,825
	DESCARTES SYSTEMS GROUP	COMMON STOCK	15,815	1,252,125	1,386,343
	DEUTSCHE GROUP AG	COMMON STOCK	284,848	12,034,384	15,669,836
	DEXCOM INC	COMMON STOCK	5,599	388,464	371,606
	DIAGEO	COMMON STOCK	31,610	918,077	681,760
	DIAMONDBACK ENERGY INC	COMMON STOCK	5,911	895,635	888,601
	D'IETEREN GROUP	COMMON STOCK	4,835	961,144	873,916
	DINE BRANDS GLOBAL INC	COMMON STOCK	7,300	484,695	234,622
	DIPLOMA PLC GBP0.05	COMMON STOCK	48,718	2,131,068	3,469,714
	DISC MEDICINE INC	COMMON STOCK	6,166	420,469	489,642
	DISCO CORP 6146	COMMON STOCK	10,300	2,855,206	3,168,569
	DISNEY (WALT) CO	COMMON STOCK	88,275	9,209,865	10,043,047
	DNOW INC	COMMON STOCK	32,900	515,447	435,925
	DOCUSIGN INC	COMMON STOCK	9,346	668,589	639,266
	DOLBY LABORATORIES INC	COMMON STOCK	12,358	897,131	793,631
	DOLLAR TREE INC	COMMON STOCK	30,539	3,315,818	3,756,602
	DOMINION ENERGY INC	COMMON STOCK	74,295	4,945,102	4,352,944
	DOMINOS PIZZA INC	COMMON STOCK	679	315,513	283,021
	DOORDASH INC	COMMON STOCK	50,238	11,478,959	11,377,902
	DOVER CORP	COMMON STOCK	5,500	977,606	1,073,820
	DOW INC REG	COMMON STOCK	5,400	134,889	126,252
	DOXIMITY INC	COMMON STOCK	63,495	4,697,144	2,811,559
	DROPBOX INC	COMMON STOCK	58,000	1,696,771	1,612,400
	DSV A/S	COMMON STOCK	17,332	1,864,167	4,401,406
	DTE ENERGY COMPANY	COMMON STOCK	25,484	2,808,948	3,286,926
	DUKE ENERGY CORP	COMMON STOCK	41,047	3,460,997	4,811,119
	DUTCH BROS INC	COMMON STOCK	12,595	736,411	771,066
	DWAVE QUANTUM INC	COMMON STOCK	12,100	329,483	316,415
	DXC TECHNOLOGY CO	COMMON STOCK	30,600	620,201	448,290
	DYCOM INDS INC	COMMON STOCK	2,379	621,136	803,864
	EAST WEST BANCORP INC	COMMON STOCK	7,200	742,626	809,208
	EATON CORP PLC	COMMON STOCK	7,881	813,791	2,510,177
	EBAY INC	COMMON STOCK	44,931	2,410,679	3,913,490
	ECOLAB INC	COMMON STOCK	23,800	5,329,886	6,247,976
	EDGEWELL PERS CARE CO	COMMON STOCK	22,400	742,419	381,920
	EDWARDS LIFESCIENCES CRP	COMMON STOCK	4,100	348,498	349,525
	EL PASO ENERGY CAPITAL TRUST I	CONVERTIBLE PREFERRED STOCK	69,919	3,291,967	3,436,519
	EL POLLO LOCO HLDGS INC	COMMON STOCK	40,400	526,303	422,584
	ELANCO ANIMAL HEALTH INC	COMMON STOCK	20,600	458,371	466,178
	ELEMENT SOLUTIONS INC	COMMON STOCK	5,640	144,500	140,944

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	ELEVANCE HEALTH INC	COMMON STOCK	8,635	3,860,907	3,026,999
	ELF BEAUTY INC	COMMON STOCK	12,500	1,275,306	950,500
	ELI LILLY & CO	COMMON STOCK	35,342	16,983,993	37,981,341
	EMAAR DEVELOPMENT PJSC	COMMON STOCK	226,522	921,315	934,358
	EMAAR PROPERTIES AED1	COMMON STOCK	453,045	1,841,435	1,733,038
	EMBRAER ORD	COMMON STOCK	78,400	1,057,645	1,267,620
	EMERSON ELEC CO	COMMON STOCK	25,786	3,321,798	3,422,318
	EMIRATES NBD PJSC	COMMON STOCK	220,485	1,626,106	1,671,841
	EMPLOYERS HLDGS INC	COMMON STOCK	12,100	500,273	522,357
	ENCOMPASS HEALTH CORP	COMMON STOCK	5,900	687,718	626,226
	ENEL SPA	COMMON STOCK	1,920,485	12,619,198	20,022,189
	ENERGIZER HOLDINGS INC	COMMON STOCK	33,100	1,122,804	658,359
	ENERSYS	COMMON STOCK	5,810	737,639	852,618
	ENI EUR1	COMMON STOCK	260,404	5,085,515	4,936,117
	ENNIS INC	COMMON STOCK	16,100	374,615	289,961
	ENOVA INTL INC	COMMON STOCK	2,000	333,576	314,400
	ENPHASE ENERGY INC	COMMON STOCK	2,806	103,650	89,932
	ENPRO INC	COMMON STOCK	2,900	626,615	620,977
	ENTEGRIS INC MINNESOTA	COMMON STOCK	11,536	1,010,314	971,908
	ENTERGY CORP	COMMON STOCK	73,994	4,485,270	6,839,265
	EOG RESOURCES INC	COMMON STOCK	23,967	1,925,276	2,516,775
	EOS ENERGY ENTERPRISES	COMMON STOCK	1,806	33,159	20,697
	EQT CORP	COMMON STOCK	8,472	334,761	454,099
	EQUIFAX INC	COMMON STOCK	21,380	4,211,269	4,639,032
	EQUITABLE HOLDINGS INC	COMMON STOCK	38,808	1,677,006	1,849,201
	ERIE INDEMINITY CO	COMMON STOCK	2,592	907,454	742,997
	ERO COPPER CORP	COMMON STOCK	25,000	694,566	707,250
	ERSTE GROUP BANK AG	COMMON STOCK	33,179	2,501,833	4,009,711
	ESAB CORP WHEN	COMMON STOCK	803	42,963	89,711
	EURONEXT NV	COMMON STOCK	13,458	1,502,684	2,023,135
	EVERCORE INC	COMMON STOCK	3,096	1,014,171	1,053,414
	EVONIK INDUSTRIES AG NAM	COMMON STOCK	529,946	12,633,324	8,296,522
	EXELIXIS INC	COMMON STOCK	86,620	2,682,099	3,796,555
	EXELON CORPORATION	COMMON STOCK	39,116	1,659,604	1,705,066
	EXLSERVICE HLDGS INC	COMMON STOCK	4,341	185,022	184,232
	EXPAND ENERGY CORP	COMMON STOCK	24,001	2,222,114	2,648,750
	EXPEDIA GROUP INC	COMMON STOCK	9,494	2,170,468	2,689,745
	EXPRO GROUP HOLDINGS NV	COMMON STOCK	46,294	631,320	618,025
	EXXON MOBIL CORP	COMMON STOCK	199,113	17,761,764	23,961,258
	F N B CORP	COMMON STOCK	88,100	1,025,052	1,506,510
	FABRINET	COMMON STOCK	13,901	4,736,609	6,328,847
	FACTSET RESH SYS INC	COMMON STOCK	622	230,121	180,498
	FAIR ISAAC CORPORATION	COMMON STOCK	146	221,311	246,831
	FARMRS NTL BNC CP CANFLD	COMMON STOCK	30,700	517,101	408,924
	FAST RETAILING CO 9983	COMMON STOCK	2,600	853,319	945,453
	FASTENAL COMPANY	COMMON STOCK	12	398	482
	FIFTH THIRD BANCORP	COMMON STOCK	17,352	438,134	812,247
	FIGMA INC	COMMON STOCK	8,600	342,006	321,382
	FINANCIAL INSITUTIONS	COMMON STOCK	10,300	164,423	321,051
	FIRST BANCORP	COMMON STOCK	48,200	839,600	999,186
	FIRST BUSINESS FINL SVCS	COMMON STOCK	10,800	404,543	586,440
	FIRST COMMONWEALTH	COMMON STOCK	29,700	261,856	500,742
	FIRST FINANCIAL BANCORP	COMMON STOCK	12,903	137,458	322,833
	FIRST FINANCIAL CORP	COMMON STOCK	17,829	818,228	1,077,228
	FIRST HORIZON CORP	COMMON STOCK	60,400	650,550	1,443,560
	FIRST SOLAR INC	COMMON STOCK	2,106	330,820	550,150
	FIRSTCASH HLDGS INC	COMMON STOCK	4,300	640,881	685,334
	FIRSTRAND LTD	COMMON STOCK	419,951	1,848,134	2,299,971
	FISERV INC WISC PV 1CT	COMMON STOCK	36,620	3,701,451	2,459,765
	FLATEXDEGIRO AG ORD	COMMON STOCK	26,723	622,672	1,133,620
	FLOOR AND DECOR HLDGS	COMMON STOCK	3,937	332,448	239,724
	FLUENCE ENERGY INC	COMMON STOCK	30,600	684,950	605,268
	FORD MOTOR CO	COMMON STOCK	62,294	793,329	817,297
	FORTINET INC	COMMON STOCK	27,704	2,060,020	2,199,975
	FORTIVE CORP	COMMON STOCK	24,255	1,289,970	1,339,119
	FOX CORP	COMMON STOCK	5,447	291,193	353,674
	FOX CORP	COMMON STOCK	19,971	1,187,865	1,459,281
	FRANCO NEV CORP	COMMON STOCK	5,239	723,860	1,085,940
	FREEPORT-MCMORAN INC	COMMON STOCK	37,225	1,467,136	1,890,658
	FTI CONSULTING INC	COMMON STOCK	3,817	643,115	652,058
	FUJIFILM HOLDINGS CORP	COMMON STOCK	581,800	8,984,055	12,424,793
	FUJITSU LTD 6702	COMMON STOCK	439,700	4,805,730	12,156,074
	FULTON FINL CORP PA	COMMON STOCK	82,600	1,050,468	1,596,658
	FUYAO GLASS INDUSTRY GRO	COMMON STOCK	148,600	942,084	1,282,959
	GALAXY DIGITAL INC	COMMON STOCK	9,745	286,673	217,898
	GALDERMA GROUP AG NAMEN-	COMMON STOCK	17,676	3,097,392	3,625,330
	GALENICA SANTE AG NAMEN-	COMMON STOCK	12,211	906,927	1,509,476
	GALLAGHER ARTHUR J & CO	COMMON STOCK	900	227,832	232,911
	GARRETT MOTION INC	COMMON STOCK	89,231	1,155,493	1,555,296
	GATES INDL CORP PLC	COMMON STOCK	30,200	368,566	648,394
	GE AEROSPACE	COMMON STOCK	27,052	3,324,304	8,332,828
	GE HEALTHCARE	COMMON STOCK	7,233	525,338	593,251
	GE VERNOVA INC	COMMON STOCK	8,760	4,354,221	5,725,273
	GEELY AUTOMOBILE HOLDING	COMMON STOCK	939,000	2,297,215	2,159,446
	GENERAL MOTORS CO	COMMON STOCK	14,900	917,573	1,211,668
	GENL DYNAMICS CORP	COMMON STOCK	51,645	10,930,186	17,386,806
	G-III APPAREL GROUP LTD	COMMON STOCK	16,900	409,287	489,424
	GILEAD SCIENCES INC	COMMON STOCK	80,122	8,806,968	9,834,174
	GJENSIDIGE FORSIKRING AS	COMMON STOCK	26,995	624,381	808,230
	GLOBAL PMTS INC GEORGIA	COMMON STOCK	1,164	152,866	90,094
	GOLDFIELDS LTD	COMMON STOCK	78,854	2,748,551	3,262,190
	GOLDMAN SACHS GROUP INC	COMMON STOCK	12,245	6,633,791	10,763,355
	GOLUB CAP BDC INC	COMMON STOCK	35,000	507,033	474,950
	GOODRX HOLDINGS INC REG	COMMON STOCK	90,300	377,309	244,713
	GOODYEAR TIRE RUBBER	COMMON STOCK	14,874	304,322	130,296
	GRAB HOLDINGS LTD -	COMMON STOCK	358,789	1,833,049	1,790,357
	GRAND CANYON EDUCATN INC	COMMON STOCK	1,384	289,849	230,173
	GRAPHIC PACKAGING HLDG C	COMMON STOCK	22,200	376,863	334,332

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	GREENBRIER COS INC	COMMON STOCK	9,900	564,570	462,726
	GREIF INC	COMMON STOCK	7,200	292,664	487,440
	GRIFFON CORP	COMMON STOCK	14,200	862,138	1,045,830
	GROUP 1 AUTOMOTIVE	COMMON STOCK	5,000	452,420	1,966,500
	GRUPO A SURESTE SPD ADR	COMMON STOCK	2,657	462,794	859,274
	GRUPO AEROPORTUARIO DEL	COMMON STOCK	54,500	672,413	738,195
	GSK PLC ORD GBP0	COMMON STOCK	780,343	15,579,652	19,149,945
	GUARDANT HEALTH INC	COMMON STOCK	27,410	1,653,913	2,799,657
	GULFPORT ENERGY CORP REG	COMMON STOCK	5,550	626,316	1,154,345
	HALLIBURTON COMPANY	COMMON STOCK	16,360	427,426	462,334
	HALMA PLC 10P FN	COMMON STOCK	95,162	2,036,148	4,528,555
	HALOZYME THERAPEUTICS	COMMON STOCK	42,058	2,329,743	2,830,503
	HANCOCK WHITNEY CORP	COMMON STOCK	12,800	353,803	815,104
	HANMI FINL CORP	COMMON STOCK	46,800	1,038,664	1,265,004
	HANOVER INS GROUP INC	COMMON STOCK	4,600	800,068	840,742
	HARLEY DAVIDSON INC WIS	COMMON STOCK	26,400	932,404	540,936
	HARMONY BIOSCIENCES	COMMON STOCK	29,000	988,513	1,085,180
	HARTFORD INSURANCE GROUP	COMMON STOCK	6,738	409,424	928,496
	HAVERTY FURNITURE CO	COMMON STOCK	17,081	318,975	399,012
	HCA HEALTHCARE INC	COMMON STOCK	3,031	1,340,587	1,415,053
	HD HYUNDAI	COMMON STOCK	14,147	1,320,242	1,851,230
	HDFC BANK LTD ADR	COMMON STOCK	97,466	3,093,154	3,561,408
	HECLA MINING CO DEL	COMMON STOCK	9,100	188,656	174,629
	HEICO CORP	COMMON STOCK	17,183	5,721,431	5,560,247
	HEIDELBERG MATERIALS AG	COMMON STOCK	14,050	2,613,409	3,683,028
	HERMES INTL S A	COMMON STOCK	1,454	1,902,227	3,623,633
	HF SINCLAIR CORP	COMMON STOCK	28,800	897,286	1,327,104
	HILL & SMITH PLC	COMMON STOCK	20,922	604,228	602,220
	HILTON WORLDWIDE	COMMON STOCK	5,558	724,969	1,596,536
	HOME DEPOT INC	COMMON STOCK	39,170	5,315,495	13,478,397
	HONDA MOTORS LTD 7267	COMMON STOCK	695,100	7,258,461	6,818,479
	HONEYWELL INTL INC DEL	COMMON STOCK	47,469	4,559,179	9,260,727
	HONG KONG EXCHANGES AND	COMMON STOCK	67,500	2,889,360	3,534,785
	HOPE BANCORP INC	COMMON STOCK	67,400	1,042,741	738,704
	HOULIHAN LOKEY INC	COMMON STOCK	177	33,760	30,832
	HOWMET AEROSPACE INC	COMMON STOCK	33,088	5,252,447	6,783,702
	HOYA CORP 7741	COMMON STOCK	31,100	3,354,660	4,704,171
	HUBBELL INC	COMMON STOCK	4,913	1,646,045	2,181,912
	HUBSPOT INC	COMMON STOCK	2,227	919,063	893,695
	HUMANA INC	COMMON STOCK	8,026	2,075,392	2,055,699
	HUNTNGTN BANCSHS INC MD	COMMON STOCK	45,374	534,221	787,239
	HYATT HOTELS CORP	COMMON STOCK	1,600	266,430	256,512
	IBERDROLA SA, BILBAO	COMMON STOCK	256,177	4,639,717	5,555,508
	IBIDEN CO LTD 4062	COMMON STOCK	30,500	2,481,368	2,581,540
	ICICI BANK LTD SPD ADR	COMMON STOCK	110,422	3,347,925	3,290,576
	IDEAYA BIOSCIENCES INC	COMMON STOCK	5,393	144,978	186,436
	IDEX CORP DELAWARE	COMMON STOCK	3,134	675,126	557,664
	IDEXX LAB INC DEL $0.10	COMMON STOCK	4,573	3,053,812	3,093,772
	IHI CORPORATION 7013	COMMON STOCK	267,300	5,051,970	4,702,090
	ILLINOIS TOOL WORKS INC	COMMON STOCK	31,842	6,571,179	7,842,685
	IMPERIAL BRANDS PLC	COMMON STOCK	70,003	1,510,260	2,936,772
	INCYTE CORPORATION	COMMON STOCK	1,674	168,036	165,341
	INDEPENDENT BANK CORP -	COMMON STOCK	34,770	801,844	1,131,068
	INDUTRADE AB	COMMON STOCK	32,263	377,052	841,327
	INGERSOLL RAND INC REG S	COMMON STOCK	14,598	1,055,817	1,156,454
	INGLES MKTS INC	COMMON STOCK	9,700	239,360	664,935
	INGREDION INC	COMMON STOCK	9,400	754,465	1,036,444
	INSMED INC	COMMON STOCK	6,128	237,405	1,066,517
	INSTALLED BUILDING	COMMON STOCK	6,700	1,715,939	1,737,913
	INSULET CORP	COMMON STOCK	1,282	408,591	364,396
	INTACT FINANCIAL CORP SH	COMMON STOCK	23,149	3,873,029	4,825,361
	INTAPP INC	COMMON STOCK	10,000	473,341	458,200
	INTEL CORP	COMMON STOCK	55,900	1,743,751	2,062,710
	INTERCONTINENTAL	COMMON STOCK	3,300	539,734	534,468
	INTERCONTINENTAL	COMMON STOCK	10,075	1,056,372	1,417,474
	INTERNET INITIATIVE	COMMON STOCK	39,500	769,466	697,622
	INTESA SANPAOLO SPA	COMMON STOCK	641,994	3,388,462	4,469,691
	INTL BUSINESS MACHINES	COMMON STOCK	57,536	10,565,271	17,042,739
	INTL PAPER CO	COMMON STOCK	19,280	920,519	759,439
	INTUIT INC	COMMON STOCK	20,919	13,362,881	13,857,164
	INTUITIVE SURGICAL INC	COMMON STOCK	15,559	6,714,527	8,811,995
	IONIS PHARMACEUTICALS	COMMON STOCK	9,644	645,683	762,937
	IQVIA HLDGS INC	COMMON STOCK	4,388	920,664	989,099
	IRIDIUM COMMUNICATIONS	COMMON STOCK	8,607	159,493	149,590
	ITALGAS S.P.A. NOMINATIV	COMMON STOCK	209,607	1,840,614	2,342,333
	ITAU UNIBANCO BANCO HOLD	COMMON STOCK	996,393	6,669,649	7,134,171
	IVANHOE ELEC INC	COMMON STOCK	56,164	882,030	897,501
	JABIL CIRCUIT INC	COMMON STOCK	2,371	497,899	540,635
	JACK IN THE BOX INC	COMMON STOCK	3,700	351,070	70,115
	JACKSON FINL INCORP	COMMON STOCK	13,000	1,003,120	1,386,450
	JANUS PARENT INC	COMMON STOCK	40,300	407,130	263,562
	JANUX THERAPEUTICS INC	COMMON STOCK	2,346	84,373	32,375
	JAPAN ELEVATOR SVC	COMMON STOCK	72,600	481,693	806,047
	JARDINE MATHESON HLDGS	COMMON STOCK	150,300	5,336,222	10,279,017
	JFROG LTD	COMMON STOCK	20,600	1,007,414	1,286,676
	JOHNSON AND JOHNSON	COMMON STOCK	177,449	22,627,966	36,723,071
	JOHNSON CONTROLS INTER	COMMON STOCK	38,110	3,371,021	4,563,673
	JONES LANG LASALLE INC	COMMON STOCK	6,360	1,909,107	2,139,949
	JPMORGAN CHASE & CO	COMMON STOCK	170,998	17,357,282	55,098,976
	K92 MINING	COMMON STOCK	74,041	1,215,178	1,225,599
	KARMAN HOLDINGS INC REG	COMMON STOCK	11,017	542,909	806,114
	KB HOME	COMMON STOCK	14,500	232,310	817,945
	KDDI CORPORATION 9433	COMMON STOCK	755,400	12,221,474	13,066,373
	KELLY SVCS INC NVTG	COMMON STOCK	20,800	418,550	183,040
	KENVUE INC	COMMON STOCK	59,645	1,188,880	1,028,876
	KERING	COMMON STOCK	15,064	7,382,120	5,325,265
	KESTRA MED TECH	COMMON STOCK	23,677	584,888	627,914
	KEURIG DR PEPPER INC	COMMON STOCK	29,257	1,062,905	819,489

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	KEYCORP	COMMON STOCK	28,800	481,849	594,432
	KEYENCE CORP 6861 FN	COMMON STOCK	8,100	2,900,485	2,932,001
	KEYSIGHT TECHNOLOGIES	COMMON STOCK	12,108	1,889,362	2,460,225
	KIMBERLY CLARK	COMMON STOCK	19,658	2,399,618	1,983,296
	KINGSPAN GRP	COMMON STOCK	29,140	1,812,516	2,537,670
	KIRBY CORP	COMMON STOCK	13,937	1,505,198	1,535,579
	KKR & CO INC	CONVERTIBLE PREFERRED STOCK	2,600	128,527	134,784
	KKR & CO INC	COMMON STOCK	45,278	4,193,748	5,772,039
	KLA CORP	COMMON STOCK	12,270	4,644,499	14,909,032
	KLARNA GROUP PLC	COMMON STOCK	3,269	130,760	94,507
	KOMATSU LTD JAP 6301 FN	COMMON STOCK	206,200	6,656,123	6,584,275
	KONINKLIJKE PHILIPS NV	COMMON STOCK	380,220	8,491,160	10,377,805
	KOPPERS HLDGS INC	COMMON STOCK	16,800	533,785	454,944
	KRYSTAL BIOTECH INC REG	COMMON STOCK	1,100	271,818	271,194
	KURITA WATER INDS 6370	COMMON STOCK	19,200	821,379	778,372
	KYMERA THERAPEUTICS INC	COMMON STOCK	20,435	1,034,468	1,590,047
	L3HARRIS TECHNOLOGIES	COMMON STOCK	13,458	3,575,096	3,950,865
	LABCORP HOLDINGS INC REG	COMMON STOCK	2,150	596,564	539,392
	LAM RESH CORP	COMMON STOCK	100,219	8,404,017	17,155,488
	LAMB WESTON HOLDINGS INC	COMMON STOCK	8,500	418,888	356,065
	LAS VEGAS SANDS CORP	COMMON STOCK	7,801	378,138	507,767
	LAUDER ESTEE COS INC A	COMMON STOCK	8,425	761,815	882,266
	LA-Z-BOY INC MICHIGAN	COMMON STOCK	14,900	341,110	555,323
	LEGRAND SA	COMMON STOCK	69,034	10,944,664	10,317,044
	LEMONADE INC	COMMON STOCK	8,700	701,796	619,266
	LENNAR CORP	COMMON STOCK	42,200	1,382,339	4,338,160
	LENNAR CORP	COMMON STOCK	2,820	76,432	268,238
	LEONARDO DRS INC	COMMON STOCK	15,600	671,990	531,804
	LIBERTY LIVE HOLDINGS	COMMON STOCK	4,000	401,252	332,640
	LIBERTY MEDIA CORP REG	COMMON STOCK	3,476	341,282	342,421
	LIFE TIME GROUP HLDGS	COMMON STOCK	19,800	543,276	526,284
	LINDE PLC	COMMON STOCK	32,189	9,547,795	13,725,068
	LLOYDS BNK GRP ORD	COMMON STOCK	16,077,854	11,842,612	21,244,794
	LOAR HOLDINGS INC REG	COMMON STOCK	10,968	751,954	745,824
	LOCKHEED MARTIN CORP	COMMON STOCK	10,689	4,998,572	5,169,949
	LOEWS CORP	COMMON STOCK	13,551	1,272,256	1,427,056
	LONDON STK EXCHANGE GROU	COMMON STOCK	45,369	4,357,338	5,462,829
	LONZA GROUP AG	COMMON STOCK	9,109	5,524,143	6,198,292
	LOTTOMATICA GROUP S.P.A.	COMMON STOCK	41,908	944,723	1,102,502
	LOUISIANA PAC CORP	COMMON STOCK	2,400	228,195	193,824
	LOWE'S COMPANIES INC	COMMON STOCK	62,029	12,759,633	14,958,914
	LPL FINANCIAL HOLDINGS	COMMON STOCK	4,766	1,596,490	1,702,272
	LUMEN TECHNOLOGIES INC	COMMON STOCK	44,200	477,246	343,434
	LUMENTUM HOLDINGS INC	COMMON STOCK	833	268,060	307,035
	LUNDIN GOLD INC	COMMON STOCK	42,711	3,213,832	3,552,732
	LYONDELLBASELL ADVANCED POLYME	CONVERTIBLE PREFERRED STOCK	3,575	3,348,364	3,146,000
	MACOM TECHNOLOGY	COMMON STOCK	12,630	1,658,184	2,163,266
	MACYS INC	COMMON STOCK	22,000	537,600	485,100
	MADISON (THE) SQUARE	COMMON STOCK	6,436	1,412,885	1,664,671
	MADRIGAL PHARMACEUTICALS	COMMON STOCK	989	234,232	575,934
	MAGNERA CORP	COMMON STOCK	4,282	75,810	64,829
	MAGNUM (THE) ICE CREAM	COMMON STOCK	3,180	-	50,403
	MAGNUM (THE) ICE CREAM C	COMMON STOCK	0	6	6
	MARATHON PETROLEUM CORP	COMMON STOCK	4,449	844,517	723,541
	MARQETA INC	COMMON STOCK	55,833	236,352	265,207
	MARRIOTT INTL INC	COMMON STOCK	12,891	1,939,808	3,999,304
	MARRIOTT VACATIONS	COMMON STOCK	2,550	345,184	147,110
	MARSH	COMMON STOCK	70,764	8,177,143	13,128,137
	MARTIN MARIETTA MATLS	COMMON STOCK	11,570	2,172,038	7,204,176
	MARVELL TECH INC	COMMON STOCK	5,512	336,354	468,410
	MASTEC INC FLA	COMMON STOCK	733	146,565	159,332
	MASTERCARD INC	COMMON STOCK	14,404	3,516,125	8,222,956
	MATADOR RES CO	COMMON STOCK	40,900	1,918,356	1,735,796
	MATCH GROUP INC	COMMON STOCK	31,800	1,097,356	1,026,822
	MATSON INC	COMMON STOCK	3,600	412,704	444,780
	MATSUKIYOCOCOKARA	COMMON STOCK	63,700	1,206,836	1,103,261
	MATTEL INC	COMMON STOCK	42,500	805,982	843,200
	MC CORMICK NON VTG	COMMON STOCK	28,163	1,936,380	1,918,182
	MCDONALDS CORP	COMMON STOCK	45,150	9,060,470	13,799,195
	MCKESSON CORPORATION	COMMON STOCK	16,603	6,995,368	13,619,275
	MDA SPACE LTD	COMMON STOCK	26,528	714,966	515,561
	MEDLINE INC	COMMON STOCK	19,665	629,681	825,930
	MEDPACE HLDGS INC	COMMON STOCK	989	523,726	555,472
	MEDTRONIC PLC	COMMON STOCK	121,440	10,647,775	11,665,526
	MERCADOLIBRE INC	COMMON STOCK	1,344	1,364,631	2,707,165
	MERCANTILE BANK CORP	COMMON STOCK	15,500	339,134	745,550
	MERCK AND CO INC	COMMON STOCK	148,005	11,852,256	15,579,006
	MERCK KGAA FN	COMMON STOCK	114,160	15,534,581	16,369,965
	META PLATFORMS INC	COMMON STOCK	88,565	28,640,522	58,460,871
	METLIFE INC	COMMON STOCK	41,048	2,783,945	3,240,329
	METSO CORPORATION	COMMON STOCK	124,041	1,326,862	2,182,284
	METTLER-TOLEDO INTL INC	COMMON STOCK	244	300,779	340,182
	MGIC INVT CORP WIS	COMMON STOCK	63,600	565,046	1,858,392
	MICROCHIP TECHNOLOGY INC	COMMON STOCK	65,986	2,043,785	4,204,628
	MICRON TECHNOLOGY INC	COMMON STOCK	34,620	4,176,646	9,880,894
	MICROSOFT CORP	COMMON STOCK	376,005	81,192,144	181,843,538
	MID PENN BANCORP INC	COMMON STOCK	8,900	251,846	276,078
	MIDDLEBY CORP	COMMON STOCK	5,500	754,950	817,685
	MILLERKNOLL INC	COMMON STOCK	23,300	519,523	425,924
	MINEBEA CO INC FN	COMMON STOCK	502,000	8,678,825	10,069,799
	MIRUM PHARMACEUTICALS	COMMON STOCK	5,458	341,100	431,127
	MITSUBISHI ELEC 6503 FN	COMMON STOCK	274,000	3,151,273	8,023,043
	MITSUBISHI UFJ FINL GRP	COMMON STOCK	330,000	2,053,902	5,233,800
	MODINE MFG CO	COMMON STOCK	12,297	1,676,308	1,641,772
	MOELIS AND COMPANY	COMMON STOCK	6,800	495,428	467,432
	MONDAY.COM LTD.	COMMON STOCK	3,222	778,154	475,438
	MONDELEZ INTERNATIONAL	COMMON STOCK	102,568	5,944,802	5,521,235
	MONOLITHIC PWR SYSTEMS	COMMON STOCK	3,505	2,268,256	3,176,792

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	MONOTARO CO LTD 3064	COMMON STOCK	169,100	2,701,642	2,700,348
	MONSTER BEVERAGE	COMMON STOCK	11,443	556,960	877,335
	MONTE ROSA THERAPEUTICS	COMMON STOCK	23,717	318,489	371,883
	MOODY'S CORP	COMMON STOCK	3,314	1,447,087	1,692,957
	MOOG INC	COMMON STOCK	2,400	491,461	584,520
	MORGAN STANLEY	COMMON STOCK	122,166	11,924,613	21,688,130
	MOTOROLA SOLUTIONS INC	COMMON STOCK	24,392	10,300,723	9,349,941
	MP MATERIALS CORP REG	COMMON STOCK	1,900	130,371	95,988
	MSCI INC	COMMON STOCK	942	505,878	540,454
	MTN GROUP LTD	COMMON STOCK	172,048	1,390,973	1,759,934
	MTU AERO ENGINES AG	COMMON STOCK	9,647	1,586,931	3,993,796
	MUELLER INDUSTRIES INC	COMMON STOCK	20,698	1,357,861	2,376,130
	MURPHY OIL CORP	COMMON STOCK	27,500	919,851	859,375
	MURPHY USA INC	COMMON STOCK	3,441	1,563,118	1,388,512
	N Y TIMES CO A	COMMON STOCK	8,519	495,080	591,389
	NASDAQ OMX GRP INC	COMMON STOCK	50,600	1,122,555	4,914,778
	NAT FUEL GAS CO NJ $1	COMMON STOCK	27,400	1,473,344	2,193,644
	NATERA INC	COMMON STOCK	10,153	1,599,471	2,325,951
	NAVAN INC-	COMMON STOCK	4,502	112,550	76,894
	NAVIENT CORP	COMMON STOCK	32,900	457,282	427,700
	NCINO INC	COMMON STOCK	23,600	676,522	605,104
	NCR ATLEOS CORP	COMMON STOCK	6,800	158,707	259,148
	NCR VOYIX CORP	CONVERTIBLE PREFERRED STOCK	5,845	6,841,553	6,005,738
	NEC CORP 6701 FN	COMMON STOCK	70,500	2,342,652	2,390,743
	NEPTUNE INS HLDGS INC	COMMON STOCK	3,101	62,020	90,425
	NESTLE SA CHAM UND VEVE	COMMON STOCK	220,326	19,321,632	21,933,711
	NETAPP INC	COMMON STOCK	5,719	621,725	612,448
	NETFLIX COM INC	COMMON STOCK	181,819	13,825,148	17,047,349
	NEW MOUNTAIN FINANCE COR	COMMON STOCK	85,900	824,929	791,139
	NEWMARKET CORP	COMMON STOCK	1,193	717,926	819,901
	NEXSTAR MEDIA GROUP INC	COMMON STOCK	7,200	1,100,422	1,461,960
	NEXTERA ENERGY INC	COMMON STOCK	71,011	3,391,321	5,700,763
	NEXTPOWER INC CLASS A	COMMON STOCK	6,533	447,056	569,090
	NIKE INC	COMMON STOCK	5,700	415,264	363,147
	NOMURA RESEARCH INST4307	COMMON STOCK	33,800	983,414	1,299,675
	NORDSON CORP	COMMON STOCK	3,101	733,647	745,573
	NORTHEAST COMMUNITY	COMMON STOCK	27,700	596,646	626,297
	NORTHROP GRUMMAN CORP	COMMON STOCK	18,445	6,792,384	10,517,523
	NORWEGIAN CRUISE LINE	COMMON STOCK	26,104	641,614	582,641
	NOV INC	COMMON STOCK	100,907	1,530,831	1,577,176
	NOVONESIS (NOVOZYMES) B	COMMON STOCK	30,197	2,270,858	1,936,338
	NTT, INC. 9432	COMMON STOCK	6,949,100	6,773,918	6,998,508
	NU HOLDINGS LTD	COMMON STOCK	155,201	2,243,053	2,598,065
	NUVALENT INC	COMMON STOCK	5,630	450,329	566,322
	NVENT ELEC PLC	COMMON STOCK	15,100	1,500,720	1,539,747
	NVIDIA	COMMON STOCK	1,112,936	69,661,180	207,562,564
	NVR INC	COMMON STOCK	196	1,089,363	1,429,383
	NXP SEMICONDUCTORS N.V.	COMMON STOCK	17,258	2,721,870	3,746,021
	OCEANFIRST FINCL CRP DEL	COMMON STOCK	29,300	520,365	525,935
	OFG BANCORP	COMMON STOCK	46,200	532,885	1,893,276
	O-I GLASS INC	COMMON STOCK	43,100	1,064,001	636,156
	OLD DOMINION FGHT LINES	COMMON STOCK	14,679	2,163,664	2,301,667
	ON HLDG AG NAMEN-AKT	COMMON STOCK	19,523	895,511	907,429
	ONEMAIN HOLDINGS INC	COMMON STOCK	4,029	247,109	272,159
	ONTO INNOVATION INC	COMMON STOCK	17,751	2,425,709	2,802,173
	OR ROYALTIES INC	COMMON STOCK	20,700	620,815	732,573
	ORACLE CORP $0.01 DEL	COMMON STOCK	69,854	14,326,526	13,615,243
	O'REILLY AUTOMOTIVE INC	COMMON STOCK	75,283	6,564,425	6,866,562
	ORGANO CORPORATION 6368	COMMON STOCK	11,300	924,906	934,900
	ORGANON AND CO	COMMON STOCK	90,100	1,804,919	646,017
	OSHKOSH CORPORATION	COMMON STOCK	39,020	4,100,354	4,902,083
	OTIS WORLDWIDE CORP REG	COMMON STOCK	15,039	676,303	1,313,657
	OTTER TAIL CORP	COMMON STOCK	14,846	1,203,622	1,199,705
	PACCAR INC	COMMON STOCK	40,360	3,437,932	4,419,824
	PACKAGING CORP AMERICA	COMMON STOCK	15,477	2,105,749	3,191,822
	PALANTIR TECHNOLOGIES	COMMON STOCK	118,624	13,393,227	21,085,416
	PALO ALTO NETWORKS INC	COMMON STOCK	25,439	4,682,024	4,685,864
	PAN PACIFIC INT 7532	COMMON STOCK	239,400	1,053,364	1,425,373
	PANASONIC HOLD	COMMON STOCK	1,236,800	11,630,079	15,982,758
	PARK OHIO HLDGS CORP	COMMON STOCK	10,365	371,758	217,043
	PARKER HANNIFIN CORP	COMMON STOCK	30,652	7,124,235	26,941,882
	PATRICK INDS INC	COMMON STOCK	4,200	427,956	455,406
	PATTERSON UTI ENERGY INC	COMMON STOCK	41,900	642,797	256,009
	PAYLOCITY HLDG CORP	COMMON STOCK	3,963	669,415	604,358
	PBF ENERGY INC	COMMON STOCK	23,900	709,272	648,168
	PCB BANCORP	COMMON STOCK	31,500	676,436	681,975
	PEABODY ENERGY CORP	COMMON STOCK	29,700	742,153	882,090
	PELOTON INTERACTIVE INC	COMMON STOCK	74,200	578,505	457,072
	PENNANTPARK INVT CORP	COMMON STOCK	111,900	869,597	666,924
	PENNYMAC FINL SVCS INC	COMMON STOCK	5,900	631,709	777,856
	PENUMBRA INC	COMMON STOCK	4,744	1,252,177	1,474,957
	PEOPLES BANCORP INC NPV	COMMON STOCK	16,500	418,431	495,495
	PEPSICO INC	COMMON STOCK	59,574	7,702,939	8,550,060
	PERDOCEO EDUCATION CORP	COMMON STOCK	23,550	416,232	690,722
	PERMIAN RES CORP	COMMON STOCK	21,373	293,693	299,863
	PERNOD RICARD	COMMON STOCK	178,493	19,799,813	15,324,031
	PFIZER INC	COMMON STOCK	107,246	3,023,207	2,670,425
	PG&E CORP	COMMON STOCK	272,522	4,584,093	4,379,429
	PHILIP MORRIS INTL INC	COMMON STOCK	68,326	9,604,748	10,959,490
	PHINIA INC REG	COMMON STOCK	16,400	777,764	1,028,116
	PHOTRONICS INC	COMMON STOCK	47,200	1,141,161	1,510,400
	PINNACLE WEST CAP CORP	COMMON STOCK	4,855	430,228	430,639
	PITNEY BOWES INC	COMMON STOCK	70,300	794,362	743,071
	PLANET FITNESS INC	COMMON STOCK	1,200	135,029	130,164
	PNC FINCL SERVICES GROUP	COMMON STOCK	77,905	8,791,803	16,261,111
	POOL CORPORATION	COMMON STOCK	500	148,431	114,375
	POPULAR INC	COMMON STOCK	21,500	1,932,821	2,677,180
	PORTLAND GEN ELEC CO	COMMON STOCK	31,200	1,389,558	1,497,288

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	POWER INTEGRATIONS INC	COMMON STOCK	14,500	701,437	515,330
	PRAXIS PRECISION	COMMON STOCK	2,168	116,688	638,996
	PRIMORIS SERVICES CORP	COMMON STOCK	4,300	102,635	533,802
	PRINCIPAL FINANCIAL GRP	COMMON STOCK	990	78,726	87,328
	PRO MEDICUS LIMITED	COMMON STOCK	6,810	225,082	1,003,026
	PROCORE TECHNOLOGIES INC	COMMON STOCK	11,205	716,209	815,052
	PROCTER & GAMBLE CO	COMMON STOCK	162,805	19,970,223	23,331,585
	PROG HOLDINGS INC	COMMON STOCK	22,400	664,545	660,576
	PROGRESSIVE CRP OHIO	COMMON STOCK	48,126	6,474,307	10,959,253
	PT BANK CENT ASIA TBK	COMMON STOCK	6,931,700	3,684,240	3,358,409
	PUB SVC ENTERPRISE GRP	COMMON STOCK	17,573	1,444,783	1,411,112
	PULTE GROUP	COMMON STOCK	2,427	325,116	284,590
	PURE STORAGE INC	COMMON STOCK	19,828	1,670,493	1,328,674
	PVH CORP	COMMON STOCK	18,500	1,338,880	1,239,870
	QBE INSURANCE GROUP LTD	COMMON STOCK	100,559	1,401,010	1,333,778
	QNITY ELECTRONICS INC	COMMON STOCK	1	-	41
	QORVO INC	COMMON STOCK	11,200	895,165	946,512
	QUAD GRAPHICS INC	COMMON STOCK	43,200	417,676	270,864
	QUALCOMM INC	COMMON STOCK	61,590	6,798,541	10,534,970
	QUEST DIAGNOSTICS INC	COMMON STOCK	7,654	1,344,915	1,328,199
	RADIAN GROUP INC	COMMON STOCK	35,200	438,260	1,266,848
	RADNET INC	COMMON STOCK	15,100	1,019,619	1,077,385
	RAKUTEN BANK,LTD. REG	COMMON STOCK	28,000	588,640	1,235,979
	RALPH LAUREN CORP	COMMON STOCK	2,346	716,523	829,569
	RAYMOND JAMES FINL INC	COMMON STOCK	620	100,005	99,566
	RAYSEARCH LABORATRIES AB	COMMON STOCK	28,000	678,281	692,498
	RBB BANCORP	COMMON STOCK	15,700	385,839	324,048
	RBC BEARINGS INC	COMMON STOCK	2,993	648,399	1,342,151
	RECKITT BENCKISER GROUP	COMMON STOCK	21,494	1,543,445	1,735,208
	REDDIT INC -A-	COMMON STOCK	25,385	5,250,988	5,835,250
	REGENERON PHARMACTCLS	COMMON STOCK	8,574	6,660,701	6,618,013
	REGIONAL MGMT CORP	COMMON STOCK	15,200	213,365	589,000
	RELIANCE INC	COMMON STOCK	1,660	484,904	479,524
	RENAISSANCERE HLDGS LTD	COMMON STOCK	2,148	499,744	603,932
	RENK GROUP AG INHABER-AK	COMMON STOCK	15,022	1,165,987	948,465
	RENT-A-CENTER INC	COMMON STOCK	47,700	1,203,090	837,612
	REPLIGEN CORP	COMMON STOCK	13,220	2,158,938	2,166,229
	RESMED INC	COMMON STOCK	7,978	2,073,059	1,921,661
	REVOLUTION MEDICINES INC	COMMON STOCK	4,809	135,142	383,037
	REVVITY INC	COMMON STOCK	2,469	256,163	238,876
	RHEINMETALL FN	COMMON STOCK	1,252	1,731,781	2,285,019
	RHYTHM PHARMACEUTICALS	COMMON STOCK	2,417	149,132	258,716
	RIGEL PHARMACEUTICALS	COMMON STOCK	14,700	489,893	629,601
	RINGCENTRAL INC	COMMON STOCK	28,200	834,815	814,416
	ROBINHOOD MARKETS, INC	COMMON STOCK	16,445	1,921,309	1,859,930
	ROBLOX CORP	COMMON STOCK	45,557	3,276,252	3,691,484
	ROCHE HOLDINGS GENUSH FN	COMMON STOCK	23,374	6,280,835	9,698,902
	ROCKET COMPANIES INC	COMMON STOCK	88,733	1,508,638	1,717,871
	ROCKET LAB CORP	COMMON STOCK	7,482	368,758	521,944
	ROCKY BRANDS INC	COMMON STOCK	13,240	386,964	388,329
	ROKU INC	COMMON STOCK	9,300	976,341	1,008,957
	ROLLS-ROYCE HOLDI	COMMON STOCK	92,341	629,806	1,428,337
	ROSS STORES INC	COMMON STOCK	8,062	503,976	1,452,289
	ROTORK PLC	COMMON STOCK	265,044	1,162,714	1,160,042
	ROYAL CARIBBEAN GROUP	COMMON STOCK	30,616	9,239,251	8,539,415
	ROYAL GOLD INC	COMMON STOCK	5,300	883,318	1,178,137
	RPM INTERNATIONAL INC	COMMON STOCK	39,047	2,504,925	4,060,888
	RTX CORP	COMMON STOCK	59,903	6,257,438	10,986,210
	RUBRIK INC	COMMON STOCK	2,752	207,639	210,473
	RYANAIR HOLDINGS PLC	COMMON STOCK	32,256	2,341,270	2,328,561
	RYDER SYSTEM INC	COMMON STOCK	12,100	1,066,887	2,315,819
	S&P GLOBAL INC	COMMON STOCK	3,653	1,486,880	1,909,021
	SAAB AB NPV B	COMMON STOCK	25,439	1,054,337	1,483,491
	SABESP CIA SANEAMNTO BAS	COMMON STOCK	59,500	1,479,306	1,448,370
	SAFRAN SA	COMMON STOCK	14,868	1,749,409	5,193,115
	SAIA INC	COMMON STOCK	5,060	1,617,450	1,652,191
	SAINT GOBAIN FN	COMMON STOCK	28,692	3,139,186	2,930,318
	SAIPEM	COMMON STOCK	424,090	1,142,585	1,207,825
	SALESFORCE INC	COMMON STOCK	27,658	6,499,911	7,326,881
	SALLY BEAUTY HLDGS INC	COMMON STOCK	28,500	495,109	406,410
	SAMSARA INC	COMMON STOCK	24,987	931,682	885,789
	SAMSUNG ELECTRONS(05930)	COMMON STOCK	84,537	5,462,342	7,036,402
	SANDISK CORP	COMMON STOCK	2,979	622,330	707,155
	SANDOZ GROUP AG NAMEN-AK	COMMON STOCK	64,890	2,514,768	4,748,829
	SANMINA CORP	COMMON STOCK	3,200	84,353	480,224
	SANOFI	COMMON STOCK	162,419	14,299,514	15,779,084
	SANWA HOLDINGS CORP	COMMON STOCK	48,800	1,496,669	1,271,226
	SAP SE	COMMON STOCK	17,556	3,455,500	4,307,234
	SARTORIUS STEDIM BIOTECH	COMMON STOCK	11,700	2,865,515	2,885,623
	SCANSOURCE INC	COMMON STOCK	12,800	510,205	499,968
	SCHNEIDER ELECTRIC SE	COMMON STOCK	14,404	3,426,272	3,973,750
	SCHOLAR ROCK HLDG CORP	COMMON STOCK	14,431	286,237	635,686
	SCHWAB CHARLES CORP	COMMON STOCK	57,297	4,204,607	5,724,543
	SEAGATE TECH HLDGS PUB	COMMON STOCK	4,398	1,106,582	1,211,165
	SECOM CO LTD 9735	COMMON STOCK	231,400	7,528,755	8,235,720
	SEMPRA	COMMON STOCK	18,402	1,463,030	1,624,713
	SERVICENOW INC	COMMON STOCK	28,035	5,070,990	4,294,682
	SERVICETITAN INC REG	COMMON STOCK	6,200	642,388	660,300
	SHELL PLC	COMMON STOCK	94,596	2,244,765	3,486,274
	SHELL PLC	COMMON STOCK	176,976	4,199,644	6,542,059
	SHERWIN WILLIAMS	COMMON STOCK	17,877	4,864,813	5,792,684
	SHIN ETSU CHEMICAL 4063	COMMON STOCK	139,400	4,316,132	4,338,188
	SHOALS TECHNOLOGIES	COMMON STOCK	42,600	448,822	362,100
	SHUTTERSTK INC	COMMON STOCK	11,100	478,326	212,010
	SIBANYE STILLWTR LTD	COMMON STOCK	39,400	470,509	561,450
	SIEMENS ENERGY AG NAMEN-	COMMON STOCK	20,152	2,298,814	2,838,918
	SIGA TECHNOLOGIES INC	COMMON STOCK	49,100	413,501	300,001
	SITEONE LANDSCAPE SUPPLY	COMMON STOCK	16,307	2,266,542	2,031,200

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	SITIME CORP	COMMON STOCK	2,300	773,879	812,337
	SK HYNIX INC	COMMON STOCK	22,289	3,026,385	10,072,939
	SKYWEST INC	COMMON STOCK	5,700	538,187	572,337
	SLB LIMITED	COMMON STOCK	27,236	1,094,480	1,045,318
	SM ENERGY CO	COMMON STOCK	14,300	608,188	267,410
	SNAM SPAE EUR1	COMMON STOCK	2,683,391	14,464,113	17,824,908
	SNAP ON INC	COMMON STOCK	835	284,324	287,741
	SNOWFLAKE INC	COMMON STOCK	23,213	4,573,350	5,092,004
	SOFI TECHNOLOGIES INC	COMMON STOCK	29,080	691,317	761,314
	SOFTCAT PLC	COMMON STOCK	36,717	444,113	699,802
	SOLENO THERAPEUTICS INC	COMMON STOCK	2,391	154,729	110,703
	SOMPO HOLDINGS INC	COMMON STOCK	243,000	7,006,547	8,280,781
	SONY GROUP 6758	COMMON STOCK	562,500	8,786,144	14,455,389
	SONY GROUP CORP	COMMON STOCK	214,000	2,103,852	5,478,400
	SOUTHERN CO/THE	CONVERTIBLE PREFERRED STOCK	240,550	12,061,441	12,114,098
	SOUTHERN COMPANY	COMMON STOCK	122,766	7,902,039	10,705,195
	SOUTHERN COPPER CORP	COMMON STOCK	12,107	1,084,409	1,736,997
	SOUTHWEST AIRLNS CO	COMMON STOCK	14,271	424,129	589,820
	SPECTRUM BRANDS HOLDINGS	COMMON STOCK	5,800	439,841	342,664
	SPIRAX GROUP PLC	COMMON STOCK	10,687	1,018,597	980,344
	SPORTRADAR GROUP AG	COMMON STOCK	30,226	622,770	718,472
	SPOTIFY TECH S.A. REG	COMMON STOCK	18,683	9,257,723	10,849,405
	SPROUTS FARMERS MARKETS	COMMON STOCK	7,890	1,207,605	628,596
	SPX TECHNOLOGIES INC REG	COMMON STOCK	3,766	718,656	753,426
	SS AND C TECHNOLOGIES	COMMON STOCK	11,398	992,374	996,413
	SSE PLC	COMMON STOCK	628,835	11,861,080	18,430,292
	STANLEY BLACK & DECKER	COMMON STOCK	4,782	424,954	355,207
	STARBUCKS CORP	COMMON STOCK	36,705	3,647,728	3,090,928
	STATE STREET CORP	COMMON STOCK	3,900	364,051	503,139
	STEADFAST GROUP LTD	COMMON STOCK	275,423	1,040,733	969,753
	STEEL DYNAMICS INC	COMMON STOCK	4,930	526,033	835,389
	STEPSTONE GROUP INC REG	COMMON STOCK	11,294	594,634	724,736
	STIFEL FINANCIAL CORP	COMMON STOCK	7,647	921,697	957,557
	STONEX GROUP INC	COMMON STOCK	6,700	604,194	637,371
	STRUCTURE THERAPEUTICS	COMMON STOCK	996	64,740	69,272
	STRYKER CORP	COMMON STOCK	6,215	1,512,955	2,184,386
	SUMITOMO ELEC IND 5802	COMMON STOCK	93,700	2,920,418	3,784,856
	SUMITOMO MITSUI FIN 8316	COMMON STOCK	184,500	4,594,968	5,939,669
	SUNCOKE ENERGY INC	COMMON STOCK	77,500	725,143	558,000
	SUZUKI MOTOR CORP 7269	COMMON STOCK	130,800	1,887,429	1,950,072
	SWECO	COMMON STOCK	33,337	603,314	545,684
	SYLVAMO CORP	COMMON STOCK	12,100	1,031,471	582,615
	SYNCHRONY FINL	COMMON STOCK	22,439	1,441,911	1,872,086
	SYNOPSYS INC	COMMON STOCK	10,664	5,166,844	5,009,094
	SYSCO CORPORATION	COMMON STOCK	53,941	3,999,163	3,974,912
	TACTILE SYSTEMS TECH INC	COMMON STOCK	15,400	236,097	446,600
	TAIWAN S MANUFCTRING ADR	COMMON STOCK	74,583	8,898,634	22,665,028
	TAKE TWO INTER SOFTWARE	COMMON STOCK	16,330	3,592,331	4,180,970
	TAPESTRY INC	COMMON STOCK	24,899	2,744,808	3,181,345
	TARGA RESOURCES CORP	COMMON STOCK	9,207	1,565,836	1,698,692
	TARGET CORP	COMMON STOCK	1,500	148,795	146,625
	TD SYNNEX CORP	COMMON STOCK	6,352	286,298	954,261
	TE CONNECTIVITY PLC	COMMON STOCK	37,495	6,757,501	8,530,487
	TEGNA INC	COMMON STOCK	60,700	909,970	1,178,187
	TELEDYNE TECH INC	COMMON STOCK	14,996	6,066,294	7,658,907
	TELEFLEX INC	COMMON STOCK	5,500	724,333	671,220
	TELENOR ASA ORD	COMMON STOCK	87,040	1,370,311	1,265,883
	TENCENT HOLDINGS LTD	COMMON STOCK	182,400	11,338,522	14,037,077
	TENCENT MUSIC	COMMON STOCK	54,982	1,445,158	963,834
	TENET HEALTHCARE CORP	COMMON STOCK	5,084	469,657	1,010,293
	TERADATA CORP DEL	COMMON STOCK	2,342	64,393	71,291
	TERADYNE INC	COMMON STOCK	12,500	1,830,832	2,419,500
	TESLA INC	COMMON STOCK	101,454	29,229,487	45,625,893
	TETRA TECH INC	COMMON STOCK	2,688	95,035	90,156
	TETRA TECHNOLOGIES INC	COMMON STOCK	38,400	338,223	359,808
	TEXAS INSTRUMENTS	COMMON STOCK	50,518	5,173,671	8,764,368
	THE MOSAIC COMPANY	COMMON STOCK	39,090	1,015,708	941,678
	THERMO FISHER SCIENTIFIC	COMMON STOCK	6,083	2,109,079	3,524,794
	TIDEWTR INC	COMMON STOCK	7,900	460,613	399,029
	TJX COS INC	COMMON STOCK	76,594	7,665,712	11,765,604
	TKO GROUP HOLDINGS INC	COMMON STOCK	5,994	1,089,819	1,252,746
	T-MOBILE US INC	COMMON STOCK	41,759	8,268,845	8,478,747
	TOAST INC	COMMON STOCK	41,258	1,377,177	1,465,072
	TOKIO MARINE HOLDINGS IN	COMMON STOCK	159,800	4,997,563	5,936,426
	TOLL BROS INC	COMMON STOCK	5,600	210,820	757,232
	TORO CO	COMMON STOCK	7,472	629,311	588,196
	TOROMONT INDS LTD	COMMON STOCK	23,676	1,657,106	2,868,065
	TOTALENERGIES SE	COMMON STOCK	62,014	3,994,264	4,077,421
	TOYOTA INDUST CORP 6201	COMMON STOCK	101,700	5,508,087	11,560,863
	TPG INC	COMMON STOCK	20,059	1,110,139	1,280,567
	TRACTOR SUPPLY CO	COMMON STOCK	1,846	100,424	92,318
	TRADEWEB MKTS INC	COMMON STOCK	15,615	1,827,411	1,679,237
	TRANE TECHNOLOGIES PLC	COMMON STOCK	17,720	2,084,109	6,896,624
	TRANSDIGM GROUP INC	COMMON STOCK	568	378,445	755,355
	TRAVEL + LEISURE CO REG	COMMON STOCK	25,300	1,368,074	1,784,409
	TRAVELERS COS INC	COMMON STOCK	16,432	1,504,406	4,766,266
	TRI POINTE HOMES INC	COMMON STOCK	47,300	547,397	1,488,531
	TRUIST FINL CORP	COMMON STOCK	2,723	91,836	133,999
	TYSON FOODS INC	COMMON STOCK	27,754	1,496,213	1,626,940
	UBER TECHNOLOGIES INC	COMMON STOCK	172,566	14,756,949	14,100,368
	UCB SA FN	COMMON STOCK	12,903	2,833,251	3,615,727
	UGI CORP	COMMON STOCK	43,700	1,388,939	1,635,691
	UL SOLUTIONS INC	COMMON STOCK	9,400	614,532	741,284
	ULTA BEAUTY INC	COMMON STOCK	1,075	473,850	650,386
	ULTRAGENYX	COMMON STOCK	2,631	121,303	60,513
	UNICREDIT SPA	COMMON STOCK	77,050	4,254,883	6,417,646
	UNILEVER PLC	COMMON STOCK	14,133	989,839	924,320
	UNILEVER PLC	COMMON STOCK	42,420	2,717,597	2,772,656

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	UNION PACIFIC CORP	COMMON STOCK	46,028	6,470,396	10,647,197
	UNITED AIRLINES HLDGS	COMMON STOCK	6,200	356,430	693,284
	UNITED OVERSEAS BANK	COMMON STOCK	652,665	10,535,466	17,793,495
	UNITED RENTALS INC	COMMON STOCK	5,511	5,138,471	4,460,163
	UNITEDHEALTH GROUP INC	COMMON STOCK	42,440	14,630,531	14,009,868
	UNIVERSAL HEALTH SVCS B	COMMON STOCK	6,476	1,133,740	1,411,898
	UNIVERSAL INSURANCE HDGS	COMMON STOCK	4,700	129,802	158,860
	UPM-KYMMENE OY CORP FN	COMMON STOCK	415,683	11,425,800	12,102,448
	UPWORK INC	COMMON STOCK	107,200	1,624,972	2,124,704
	URANIUM ENERGY CORP	COMMON STOCK	72,764	849,296	849,884
	URBAN OUTFITTERS INC	COMMON STOCK	4,200	342,108	316,092
	US BANCORP	COMMON STOCK	138,200	5,431,510	7,374,352
	VALERO ENERGY CORP	COMMON STOCK	32,010	3,233,444	5,210,908
	VALLEY NATL BANCORP N J	COMMON STOCK	70,500	771,402	823,440
	VALMET CORP NPV	COMMON STOCK	20,171	561,558	671,133
	VAREX IMAGING CORP REG	COMMON STOCK	22,695	264,901	264,397
	VAT GROUP AG NAMEN-AKT.	COMMON STOCK	6,116	2,498,614	2,986,227
	VEEVA SYS INC	COMMON STOCK	2,519	533,693	562,316
	VERA THERAPEUTICS INC	COMMON STOCK	18,170	729,897	920,129
	VERALTO CORP	COMMON STOCK	2,571	263,824	256,534
	VERISK ANALYTICS INC	COMMON STOCK	4,415	1,048,774	987,591
	VERIZON MUNICATNS	COMMON STOCK	100,600	4,425,901	4,097,438
	VERTEX PHARMCTLS INC	COMMON STOCK	22,398	8,170,442	10,154,357
	VERTIV HLDG CO	COMMON STOCK	11,494	1,546,744	1,862,143
	VIATRIS INC	COMMON STOCK	91,796	1,022,481	1,142,860
	VICOR CORP	COMMON STOCK	3,100	344,129	339,760
	VICTORIA'S SECRET AND CO	COMMON STOCK	8,900	328,556	482,113
	VIKING HLDGS LTD	COMMON STOCK	12,575	700,452	897,981
	VINCI FN	COMMON STOCK	113,907	13,198,325	16,060,054
	VIPER ENERGY INC-	COMMON STOCK	11,300	422,953	436,519
	VIRIDIAN THERAPEUTICS	COMMON STOCK	11,665	308,825	363,015
	VISA INC SHRS	COMMON STOCK	105,268	24,308,341	36,918,540
	VISTEON CORP	COMMON STOCK	4,900	368,533	465,990
	VISTRA CORP	COMMON STOCK	25,356	4,475,837	4,090,684
	VONTIER CORP	COMMON STOCK	23,100	870,357	858,858
	VOYA FINL INC	COMMON STOCK	11,921	823,811	887,995
	VSE CORP	COMMON STOCK	4,601	728,678	794,915
	VULCAN MATERIALS CO	COMMON STOCK	18,265	5,172,977	5,209,543
	VUSION	COMMON STOCK	4,518	514,866	1,083,519
	W W GRAINGER INCORP	COMMON STOCK	2,338	2,228,876	2,359,159
	WAFD INC	COMMON STOCK	21,000	724,450	672,630
	WALMART INC	COMMON STOCK	203,171	10,191,181	22,635,281
	WARBY PARKER INC	COMMON STOCK	14,800	344,692	322,492
	WARRIOR MET COAL INC	COMMON STOCK	3,900	346,305	343,863
	WASTE CONNECTIONS INC	COMMON STOCK	5,354	699,796	938,877
	WASTE MANAGEMENT INC	COMMON STOCK	32,089	3,561,323	7,050,274
	WATERS CORP	COMMON STOCK	6,448	2,641,614	2,449,144
	WATSCO INC	COMMON STOCK	1,448	511,008	487,904
	WATTS WATER TECH INC	COMMON STOCK	2,400	668,507	662,448
	WAVE LIFE SCIENCES PTE	COMMON STOCK	18,779	194,278	319,243
	WAYFAIR INC	COMMON STOCK	7,729	819,231	776,069
	WEATHERFORD INTL PLC REG	COMMON STOCK	15,159	1,006,886	1,186,343
	WEC ENERGY GROUP INC	COMMON STOCK	28,644	1,405,280	3,020,796
	WEIR GROUP 12.5P FN	COMMON STOCK	40,295	930,131	1,542,497
	WELLS FARGO & CO	COMMON STOCK	222,333	13,451,832	20,721,436
	WELLS FARGO & CO	CONVERTIBLE PREFERRED STOCK	4,755	5,707,246	5,763,060
	WESCO INTERNATIONAL INC	COMMON STOCK	8,200	480,695	2,006,048
	WEST FRASER TIMBER CO	COMMON STOCK	5,909	487,938	361,099
	WEST PHARMACTL SVCS INC	COMMON STOCK	1,600	434,013	440,224
	WESTERN ALLIANCE	COMMON STOCK	17,200	1,290,252	1,446,004
	WESTERN UN CO	COMMON STOCK	78,800	972,482	733,628
	WILLIAMS COMPANIES DEL	COMMON STOCK	28,845	1,528,442	1,733,873
	WILLIAMS SONOMA INC	COMMON STOCK	27,217	5,373,038	4,860,684
	WINGSTOP INC	COMMON STOCK	4,264	1,149,517	1,016,921
	WORKDAY INC	COMMON STOCK	2,554	623,843	548,548
	WORKIVA INC	COMMON STOCK	7,700	618,053	664,125
	WORLD KINECT CORP	COMMON STOCK	34,800	1,060,666	815,364
	WPP PLC	COMMON STOCK	1,554,845	16,105,698	7,058,281
	WSP GLOBAL INC	COMMON STOCK	17,477	3,080,282	3,168,618
	WSTN DIGITAL CORP DEL	COMMON STOCK	12,141	1,850,103	2,091,530
	WUXI BIOLOGICS (CAYMAN)	COMMON STOCK	404,500	1,873,190	1,633,901
	XCEL ENERGY INC	COMMON STOCK	131,972	8,327,618	9,747,452
	XOMETRY INC	COMMON STOCK	5,200	334,126	309,244
	XP INC	COMMON STOCK	42,840	749,561	701,291
	XYLEM INC	COMMON STOCK	2,400	307,212	326,832
	YELP INC	COMMON STOCK	33,500	1,123,799	1,018,065
	ZIFF DAVIS INC	COMMON STOCK	10,700	405,274	376,105
	ZIMMER BIOMET HOLDI	COMMON STOCK	4,704	522,444	422,984
	ZIONS BANCORP NA	COMMON STOCK	24,300	805,554	1,422,522
	ZOETIS INC	COMMON STOCK	50,274	7,363,845	6,325,475
	ZOOMINFO TECHNOLOGIES	COMMON STOCK	74,500	767,122	757,665
	ZURN ELKAY WATER	COMMON STOCK	17,800	816,438	827,522
	TOTAL COMMON AND PREFERRED STOCKS			**3,098,994,203**	**4,714,801,877**
	REAL ESTATE INVESTMENT TRUSTS				
	ALEXANDRIA REAL EST EQTS	REAL ESTATE INVESTMENT TRUST	22,357	1,586,921	1,094,152
	AMERICAN ASSETS TR INC	REAL ESTATE INVESTMENT TRUST	35,400	901,819	670,122
	AMERICAN TOWER REIT INC	REAL ESTATE INVESTMENT TRUST	31,837	5,928,270	5,589,622
	APPLE HOSPITALITY REIT	REAL ESTATE INVESTMENT TRUST	46,100	682,271	546,285
	AVALONBAY CMMUN INC	REAL ESTATE INVESTMENT TRUST	14,550	3,097,541	2,638,060
	BRAEMAR HOTELS AND	REAL ESTATE INVESTMENT TRUST	77,000	449,496	220,990
	BRANDYWNE RLTY T SBI	REAL ESTATE INVESTMENT TRUST	3,000	43,449	8,760
	BRIXMOR PPTY GROUP INC	REAL ESTATE INVESTMENT TRUST	16,300	366,014	427,386
	BXP INC	REAL ESTATE INVESTMENT TRUST	4,200	317,390	283,416
	CAMDEN PPTY TR COM SBI	REAL ESTATE INVESTMENT TRUST	17,017	1,748,050	1,873,231
	CHIMERA INVT CORP	REAL ESTATE INVESTMENT TRUST	54,700	773,292	679,921

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	COUSINS PROPERTIES INC	REAL ESTATE INVESTMENT TRUST	29,700	727,716	765,666
	CUBESMART COM	REAL ESTATE INVESTMENT TRUST	10,600	457,837	382,130
	EPR PROPERTIES	REAL ESTATE INVESTMENT TRUST	21,500	1,014,832	1,072,850
	EPR PROPERTIES	REAL ESTATE INVESTMENT TRUST	80,150	1,785,852	1,777,727
	EPR PROPERTIES	REAL ESTATE INVESTMENT TRUST	32,800	1,198,304	981,376
	EQTY LIFESTYLS PPTYS INC	REAL ESTATE INVESTMENT TRUST	46,200	2,531,977	2,800,182
	EQUINIX INC	REAL ESTATE INVESTMENT TRUST	1,935	1,357,170	1,482,520
	ESSEX PPTY TR INC COM	REAL ESTATE INVESTMENT TRUST	1,592	457,116	416,595
	GLADSTONE COML CORP	REAL ESTATE INVESTMENT TRUST	16,000	360,166	170,720
	GLOBAL MEDICAL REIT INC	REAL ESTATE INVESTMENT TRUST	10,160	488,215	342,798
	HIGHWOODS PPTYS INC	REAL ESTATE INVESTMENT TRUST	27,800	831,712	717,796
	INDUSTRIAL LOGISTICS	REAL ESTATE INVESTMENT TRUST	25,075	488,963	138,915
	INVESCO MORTGAGE CAPITAL	REAL ESTATE INVESTMENT TRUST	4,731	741,860	39,788
	INVITATION HOMES INC	REAL ESTATE INVESTMENT TRUST	40,608	1,139,215	1,128,496
	KILROY REALTY CORP	REAL ESTATE INVESTMENT TRUST	21,300	842,959	795,981
	KIMCO REALTY CORP MD	REAL ESTATE INVESTMENT TRUST	11,169	235,518	226,396
	KITE REALTY GROUP TR	REAL ESTATE INVESTMENT TRUST	29,800	542,552	714,306
	LADDER CAP CORP	REAL ESTATE INVESTMENT TRUST	34,600	364,683	380,254
	MFA FINL INC	REAL ESTATE INVESTMENT TRUST	28,375	642,013	264,171
	OUTFRONT MEDIA INC	REAL ESTATE INVESTMENT TRUST	46,700	874,787	1,125,470
	PROLOGIS INC	REAL ESTATE INVESTMENT TRUST	71,638	7,888,796	9,145,307
	PUBLIC STORAGE	REAL ESTATE INVESTMENT TRUST	15,247	4,334,375	3,956,597
	REDWOOD TRUST INC	REAL ESTATE INVESTMENT TRUST	74,177	482,803	410,199
	REGENCY CENTERS CORP	REAL ESTATE INVESTMENT TRUST	3,179	197,272	219,446
	REXFORD INDL RLTY INC	REAL ESTATE INVESTMENT TRUST	25,885	1,315,761	1,002,267
	RITHM CAPITAL CORP	REAL ESTATE INVESTMENT TRUST	61,500	551,449	670,350
	RLJ LODGING TRUST	REAL ESTATE INVESTMENT TRUST	89,195	968,466	664,503
	SABRA HEALTH CARE REIT	REAL ESTATE INVESTMENT TRUST	57,200	1,158,504	1,083,368
	SIMON PROPERTY GROUP DEL	REAL ESTATE INVESTMENT TRUST	3,222	451,338	596,424
	SUN COMMNTYS INC	REAL ESTATE INVESTMENT TRUST	2,126	279,586	263,433
	SVC PPTYS TR SH BEN INT	REAL ESTATE INVESTMENT TRUST	52,700	712,506	96,968
	UNITI GROUP INC REG SHS	REAL ESTATE INVESTMENT TRUST	65,354	531,982	458,132
	VENTAS INC	REAL ESTATE INVESTMENT TRUST	5,200	353,531	402,376
	VICI PPTYS INC	REAL ESTATE INVESTMENT TRUST	10,880	313,343	305,946
	WAREHOUSES DE PAUW N.V.	REAL ESTATE INVESTMENT TRUST	34,644	894,169	900,010
	WELLTOWER INC	REAL ESTATE INVESTMENT TRUST	32,813	4,150,172	6,090,421
	XENIA HOTELS AND RESORTS	REAL ESTATE INVESTMENT TRUST	42,200	555,179	596,708
	TOTAL REAL ESTATE INVESTMENT TRUSTS			**58,117,192**	**56,618,537**
	LIMITED PARTNERSHIPS				
	ALEUTIAN FUND	LIMITED PARTNERSHIP	100,000	100,000,000	117,104,630
	AMSTAR LIQUIDATING TRUST	LIMITED PARTNERSHIP	1	818	247
	BLACKROCK US CORE PROPERTY FUND	LIMITED PARTNERSHIP	1,000	124,378,624	158,512,171
	BREVAN HOWARD PT FUND LIMITED	LIMITED PARTNERSHIP	976,622	100,000,000	102,382,908
	BRIDGEWATER PURE ALPHA FUND II	LIMITED PARTNERSHIP	15,658	64,911,357	125,988,254
	ELLIOTT INTERNATIONAL LTD	LIMITED PARTNERSHIP	46,481	110,481,020	114,284,893
	METLIFE CORE PROPERTY FUND LP	LIMITED PARTNERSHIP	186,355	240,786,799	260,137,137
	SILVER POINT CAPITAL OFFSHORE FUND	LIMITED PARTNERSHIP	10,000	100,000,000	110,514,384
	TOWNSEND CORE REAL ESTATE FUND	LIMITED PARTNERSHIP	119,329	104,448,009	120,785,833
	TOWNSEND REAL ESTATE ALPHA FUND I LP	LIMITED PARTNERSHIP	1,000	316,391	823,400
	TOWNSEND REAL ESTATE ALPHA FUND II LP	LIMITED PARTNERSHIP	1,000	-	8,775,914
	TOWNSEND REAL ESTATE ALPHA FUND III LP	LIMITED PARTNERSHIP	1,000	15,297,500	27,653,087
	VIKING GLOBAL EQUITIES III LTD	LIMITED PARTNERSHIP	16,800	100,000,000	111,392,406
	TOTAL LIMITED PARTNERSHIPS			**1,060,620,518**	**1,258,355,264**
*	**PARTICIPANT LOANS**	INTEREST RATES RANGING FROM 4.250% TO 10.500%		**-**	**5,567,486**
	OTHER INVESTMENTS				
	ALTICE FRANCE SFR TL B14 TL 1L	TSFR1M BANK LOAN DTD 08/29/18 9.982% DUE 08/31/28	173,407	169,072	168,205
	BARCLAYS	FIN FUTURES CONTRACTS-AUST 10Y BOND DUE 3/17/26	21	21	21
	BARCLAYS	FIN FUTURES CONTRACTS-US LONG BOND DUE 03/21/26	231	231	231
	BARCLAYS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 03/20/26	529	529	529
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-3 MONTH SOFR FUT 03/17/25	340	340	340
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-3 MONTH SOFR FUT 12/13/25	427	427	427
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-AUST 10Y BOND DUE 03/17/26	32	32	32
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 10YR NOTE DUE 3/20/26	5,087	5,087	5,087
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 10YR ULTRA BOND(CBT) 03/20/26	74	74	74
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 10YR ULTRA BOND(CBT) 3/21/26	67	67	67
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 2YR NOTE DUE 3/31/26	1,263	1,263	1,263
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 2YR NOTE DUE 4/1/26	439	439	439
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 5YR NOTE DUE 04/01/26	190	190	190
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 5YR NOTE DUE 3/31/26	1,458	1,458	1,458
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US LONG BOND DUE 3/20/26	429	429	429
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US LONG BOND DUE 3/21/26	160	160	160
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/20/26	52	52	52
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/21/26	642	642	642
	GREAT-WEST LIFE & ANNUITY INS CO	CONTRACT #301506 (FKA MASS MUTUAL LIFE INS CO)	693,622	693,622	693,621
	MORGAN STANLEY	FIN FUTURES CONTRACTS-AUST 10Y BOND DUE 03/17/26	84	84	84
	MORGAN STANLEY	FIN FUTURES CONTRACTS-US 10YR ULTRA NOTE 03/31/26	28	28	28
	MORGAN STANLEY	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/31/26	173	173	173
	OIL GAS OR OTHER MINERAL	DETAIL MAILED SEPARATELY	1	925,000	2,331,852
	PHOENIX LIFE INS CO	CONTRACT #AX.001400 DTD 07/13/73 VAR RT DUE OPEN	17,384	17,384	17,384
	PHOENIX LIFE INS CO	CONTRACT #GA.3030 VAR RT DUE OPEN	112,017	112,017	112,017
	PIMCO	PUT US 10YR FUTURE OPTION @ 112.00 EXP 02/20/26	147	101,237	78,094
	TEMPLETON INTL EQUITY CIT	SSGA TRANSITION ACCOUNT RECLAIM ASSETS	1,000	2,143,725	829,519
	UBS	FIN FUTURES CONTRACTS-US 10YR NOTE DUE 3/20/26	303	303	303
	UBS	FIN FUTURES CONTRACTS-US 2YR NOTE DUE 3/31/26	414	414	414
	UBS	FIN FUTURES CONTRACTS-US 5YR NOTE DUE 3/31/26	415	415	415
	UBS	FIN FUTURES CONTRACTS-US LONG BOND DUE 3/20/26	29	29	29
	UBS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/20/26	78	78	78
	UNITED STATES TREASURY BD	FIN FUTURES CONTRACTS-US 2YR TREAS NTS FUT (CBT) EXP MAR 26	(768.00)	-	61,296
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 96.75 EXP 03/13/26	797	91,336	54,794
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 96.75 EXP 06/12/26	768	673,613	249,600
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 97.00 EXP 12/11/26	260	169,546	224,250

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 97.00 EXP 12/11/26	386	372,336	332,925
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 97.00 EXP 12/11/26	594	387,347	512,325
	WESTERN ASSET	CALL US 10YR FUTURE OPTION @ 113.25 EXP 01/02/26	522	37,325	1
	WESTERN ASSET	PUT SOFR 1YR MIDCURVE FUTURE @ 96.50 EXP 03/13/26	260	16,796	14,625
	WESTERN ASSET	PUT US 10YR FUTURE OPTION @ 112.25 EXP 01/02/26	522	33,637	16,312
	WESTERN ASSET	PUT US 10YR FUTURE OPTION @ 112.50 EXP 01/02/26	131	10,570	18,422
	WT11 28REVOLUTION M	WARRANT	1,198	1,988	1,126
	TOTAL OTHER INVESTMENTS			**5,969,516**	**5,729,333**
	TOTAL INVESTMENTS PER FINANCIAL STATEMENTS			**16,480,529,712**	**19,030,411,593**

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan

EIN 56-0906609 Plan No. 001

Schedule H, Line 4j - Schedule of Reportable Transactions

Year Ended December 31, 2025

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (iii) - Series of Transactions (Aggregate) In Excess of 5% of Plan Assets								
	Fidelity Government Portfolio, Institutional Class	$1,413,478,681	$ —	N/A	$ —	$1,413,478,681	$ 1,413,478,681	$ —
	Fidelity Government Portfolio, Institutional Class	—	1,407,636,730	N/A	—	1,407,636,730	1,407,636,730	—

There were no category (i), (ii) or (iv) reportable transactions.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2025

Retirement Age	Probability of Retirement	Weighting	Age x Weight
55	6.00%	0.060000	3.300000
56	6.00%	0.056400	3.158400
57	8.00%	0.070688	4.029216
58	8.00%	0.065033	3.771912
59	8.00%	0.059830	3.529989
60	8.00%	0.055044	3.302634
61	9.00%	0.056970	3.475196
62	12.00%	0.069124	4.285696
63	12.00%	0.060829	3.832242
64	12.00%	0.053530	3.425902
65	25.00%	0.098138	6.378959
66	25.00%	0.073603	4.857822
67	25.00%	0.055203	3.698569
68	25.00%	0.041402	2.815329
69	25.00%	0.031051	2.142548
70	100.00%	0.093154	6.520799
	Total:	1.0000	62.5252
	Nearest Whole Age:		63

Average Retirement Age = 63

Plan Name: The Bank of America Pension Plan
EIN / PN: 56-0906609/001
Plan Sponsor: Bank of America Corporation
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

Change in assumptions since prior valuation

The cash balance interest crediting rate assumptions were changed as described below to better reflect interest rate expectations:

- BAC Post-2007 Cash Balance and U.S. Trust Cash Balance: from 4.55% to 4.60%
- Fleet Post-2005 Cash Balance: from 4.25% to 3.90%
- Fleet Pre-2006 Cash Balance: from 4.25% to 3.90%
- BAC West Compensation Credit Balance: from 4.80% to 4.90%

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

• Applicable month	January
• Interest rate basis	3-Segment Rates

Interest rates	**Reflecting Corridors**	**Not Reflecting Corridors**
• First segment rate	5.00%	5.00%
• Second segment rate	5.27%	5.27%
• Third segment rate	5.50%	5.40%
• Effective interest rate	5.31%	5.28%

Annual rates of increase

• Participant directed accounts	6.25%
• Former BankAmerica/BAC West conversion/reconversion balances:	6.00%
• Post-2007 compensation credit balances	4.60%
• Interest rate for annuity conversion*	5.67%
• West compensation credit balances	4.90%
• Legacy Fleet Post-2005 cash balances	3.90%
• Legacy Fleet Pre-2006 cash balances	3.90%
• Legacy Fleet BankBoston cash balances from June 30, 2000	5.00%
• Legacy U.S. Trust cash balances	4.60%

Administrative expenses $35,000,000

*Fixed 6% for former BankAmerica conversion/reconversion balances

The rates not reflecting corridors are to be used for purposes of determining the deductible limit.

Plan Name: The Bank of America Pension Plan
EIN / PN: 56-0906609/001
Plan Sponsor: Bank of America Corporation
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

- Healthy

  Separate rates for non-annuitants (based on Pri-2012 "Employees" table without collar or amount adjustments, and then projected forward with a generational projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2021 and annuitants (based on Pri-2012 "Healthy Annuitants" table without collar or amount adjustments, and then projected forward with a generational projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2021 (i.e., MP-2021 with no mortality improvement for 2020-2023 and future mortality improvement capped at 0.78% for years after 2024).

- Disabled

  Same as Healthy

- Annuity/lump sum conversion

  Combined 2025 Unisex Static Mortality as prescribed under 417(e)

Termination

Rates varying by age and service:

Representative Termination Rates for Bank of America, Legacy Countrywide, Fleet, LaSalle, MBNA and U.S. Trust employees under age 55:

Percentage leaving during the year	
Age	**Rate**
Under 35	11.0%
35-39	9.0%
40-44	7.0%
45-49	7.0%
50 & over	7.0%

Disability

No disability assumed for U.S. Trust and Countrywide. Otherwise, rates varying by age, sex and legacy company. Representative rates at which participants became disabled by age and gender are shown below.

SCHEDULE SB ATTACHMENTS

Percentage becoming disabled during the year			
Sex	Age 25	Age 40	Age 55
Male	0.11%	0.23%	0.95%
Female	0.09%	0.27%	0.92%

Retirement

Rates varying by age, average age 63

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the representative retirement rates for full-time and part-time employees at which participants retire by age are shown below.

Percentage retiring during the year	
Age	Rate
55 - 56	6%
57 - 58	8%
59 - 60	8%
61	9%
62 - 64	12%
65 - 69	25%
70+	100%

Benefit commencement date:

- Preretirement death benefit

  LaSalle: The later of the death of the active participant or date the participant would have attained age 55

  Countrywide: The later of the death of the active participant or date the participant would have attained age 65 (55 if participant died after 11 years of service)

  Other participants: Upon death of the active participant

- Deferred vested benefit

  Bank of America and Fleet deferred vested cash balance participants: Defer payment to age 65

  Bank of America, Fleet, and U.S. Trust active cash balance participants: 75% are assumed to commence payment upon termination of employment and 25% are assumed to defer payment to age 65

  LaSalle: Normal retirement date

  Other participants: Early retirement date

SCHEDULE SB ATTACHMENTS

• Disability benefit	Cash balance participants: Upon disablement Other participants: Early retirement date
• Retirement benefit	Upon termination of employment
Form of payment	Bank of America participants: 25% of participants who retire on or after age 55 elect an annuity (life annuity if single and 50% J&S if married); all others elect a lump sum Fleet and U.S. Trust cash balance participants: 25% of participants who retire on or after age 55 elect an annuity; all others elect a lump sum Fleet traditional and MBNA participants: Single life annuity U.S. Trust traditional, LaSalle and Countrywide participants: Single life annuity if single and 50% J&S if married
Percent married	100%. Used to value pre-retirement survivor benefits and in determining the optional forms expected to be elected at commencement
Spouse age	Wife three years younger than husband
At-risk assumptions	For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan, which is usually the lump sum form.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement (for legacy Bank of America terminations 20% are assumed to defer lump sum payment to age 65).

SCHEDULE SB ATTACHMENTS

Methods	
Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets for determining minimum required contributions	Equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the 2024 plan year, discounted using the effective interest rate for the 2024 plan year.
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with Bank of America Corporation and, based on that review, is not aware of any significant benefits required to be valued that were not. The plan pays small benefits (with a present value up to $7,000) in a single lump sum payment. Such lump sums are not explicitly valued as such; rather such participant's benefits are valued using the benefit choice assumptions described above.

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

1. Summary of plan provisions – Bank of America Pension Plan

Plan Provisions

The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.

Covered Employees (Eligibility)	All United States employees excluding leased employees, employees of nonparticipating divisions, and employees excluded by the terms and conditions of their employment
Participation Date	Completion of one year of service

Definitions

Vesting service	Vesting Service under the prior plan, plus one month for each calendar month during which the employee completes an hour of service, as well as severance periods of less than one year.
Pension (Benefit) service	Pension Service under the prior plan, plus one month for each calendar month during which the employee completes an hour of service as a full-time or part-time employee.
Pensionable pay	The result of (a) + (b) – (c) below, excluding deferred compensation and subject to the Internal Revenue Code maximum limitations: (a) Base salary or wages, overtime and vacation pay (b) Designated bonuses, commissions and incentive pay (c) Restoration Plan deferral Pensionable Pay is imputed for disabled participants using the participant's most recent base salary or wage rate
Pension account	The notional cash balance account maintained for each participant immediately prior to the restatement of July 1, 2000, plus subsequent Compensation Credits and Investment Credits as described below

SCHEDULE SB ATTACHMENTS

Former BankAmerica account	Additional account attributable to balances originally calculated as of June 30, 1985 and subject to specified rates of return The account equals the greater of (a), (b) or (c) as follows: (a) Conversion balance plus Transition credits: Original lump sum equivalent of the June 30, 1985 accrued benefit, including transition credits for participants with 50 or more points, plus interest to current date based on the lesser of CPI and the three-month average of one-year T-bills (b) Reconversion balance: Recalculation of June 30, 1985 lump sum for participants still active as of July 1, 1993, plus interest to current date at 11% (8% while inactive) through June 30, 2012 (freeze date), 8% for actives and inactives from July 1, 2013 through December 31, 2016 and 6% for actives and inactives thereafter. (c) Gross conversion balance minus Security Pacific offset: Lump sum equivalent of accrued benefits for other prior plans (Security Pacific, Continental, Seafirst), plus interest to current date at 11% (8% while inactive) through June 30, 2012 (freeze date), 8% for actives and inactives from July 1, 2013 through December 31, 2016 and 6% for actives and inactives thereafter, less a Security Pacific balance associated with certain thrift and supple-mental plans, which includes interest to current date at 6%
Transferred savings account	Account balance maintained in the Transferred Savings Account Plan (TSA Plan)
Transferred savings account investment guarantee minimum benefit	Minimum benefit that TSA Plan participants are guaranteed to receive, calculated as (a) + (b) – (c) below: (a) Initial balance of Transferred Savings Account (b) Increase in Transferred Savings Account minimum benefits as of April 15, 2009 (c) Any withdrawals, defaulted loans, or qualified domestic relations orders charged to the account

SCHEDULE SB ATTACHMENTS

Unit points	Accumulated points for determining Compensation Credits for each plan year, calculated as (a) + (b) below: (a) Age as of the participant's latest birthday on or before the first day of the plan year (b) Full years of Benefit Service completed by the participant as of the end of the preceding plan year
Compensation credits through June 30, 2012	Percentage of Pensionable Pay credited to the Pension Accounts of full-time and part-time participants at the end of every pay period. Effective January 1, 2009, the Compensation Credit percentage is defined as follows: • 6.00% for participants with at least 60 points, or at least age 50, as of January 1, 2005 • 5.00% for other participants with at least 50 points as of January 1, 2005 • 4.00% for all other participants
Investment credits (or debits)	Amounts credited to the Pre-2008 Pension Account at each valuation date reflecting the net return from participant-directed investment. Amounts credited to Post-2007 Compensation Credits reflecting the 10-year Treasury rate. Former BankAmerica Accounts continue to credit the specified rates of returns described above.
Minimum account guarantee (Non-TSA account)	Participants are guaranteed to receive a benefit based upon an account not less than (a) + (b) + (c) – (d) below: (a) The Minimum Account Guarantee as of the July 1, 2000 restatement (b) The sum of subsequent pre-2008 Compensation Credits (c) The market value of post-2007 Compensation Credit account balance (d) Any withdrawals, defaulted loans, or qualified domestic relations orders charged to the account

SCHEDULE SB ATTACHMENTS

NationsBank transition benefit	For eligible former NationsBank participants (age 50 with 10 years of Vesting Service and age plus Vesting Service equals or exceeds 65 points by December 31, 1998), benefit earned as of July 1, 1998 and continuing to accrue under the prior plan formulas (using 1997 pay) until December 31, 2003. For eligible former Barnett participants (age 50 with 10 years of Vesting Service or 65 points by December 31, 1998), benefit earned as of December 31, 1998 and increasing 5% for each year of Benefit Service earned from January 1, 1999 until December 31, 2003.
Normal retirement date (NRD)	First of month coinciding with or next following the earlier of attainment of age 65 or three years of Benefit Service
Normal retirement benefit	Lump sum benefit equal to the greater of: (a) Pension Account (b) Minimum account guarantee (c) Lump sum actuarial equivalent of the NationsBank Transition Benefit (d) Lump sum actuarial equivalent of the June 30, 1998 accrued benefit plus sum of compensation credits after cash balance conversion for NationsBank Plus the greater of: (a) Former BankAmerica Account (b) Present value of the accrued benefit that originally generated the Former BankAmerica Account, reflecting applicable early payment provisions and enhancements Plus the Transferred Savings Account Investment Guarantee Minimum Benefit less the Transferred Savings Account (not less than zero)
Monthly pension benefit	Life annuity equivalent of the Normal Retirement Benefit, reflecting applicable early payment provisions

Eligibility for Benefits

Retirement	Retirement on or after NRD
Postponed retirement	Retirement after NRD

SCHEDULE SB ATTACHMENTS

Deferred vested	Termination for reasons other than death, disability or retirement after completing three years of vesting service
Disability	Termination on account of the participant's disability, regardless of Vesting Service
Preretirement death benefit	Termination on account of the participant's death while in service, regardless of Vesting Service

Benefits Paid Upon the Following Events	
Normal retirement	Normal Retirement Benefit or equivalent Monthly Pension Benefit payable immediately
Vested termination	Normal Retirement Benefit or equivalent Monthly Pension Benefit payable immediately
Disability	Normal Retirement Benefit or equivalent Monthly Pension Benefit payable immediately
Preretirement death	Normal Retirement Benefit or equivalent Monthly Pension Benefit payable immediately

Other Plan Provisions	
Forms of payment	Preretirement Spouse Benefits are payable only as described above. Normal retirement pension benefits are paid as described above as a single life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a lump sum, 50%, 75% or 100% joint and survivor annuity, a five or ten-year certain and life annuity, or a full cash refund annuity. Basis for actuarial equivalence conversion from normal form of payment to optional forms of payment is the 417(e) Mortality Table and interest rates equal to the applicable PPA segment rates with look-back to the September immediately preceding commencement.
Pension Increases	None
Plan participants' contributions	None

SCHEDULE SB ATTACHMENTS

Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The plan was amended in 2024 to offer a voluntary lump sum payment to eligible participants who elected during the window period.

SCHEDULE SB ATTACHMENTS

2. Summary of plan provisions – Fleet Traditional Benefit

Plan Provisions

The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.

Covered Employees (Eligibility)	Generally age 50 with 15 years of Vesting Service as of December 31, 1996. Minimum eligibility requirements vary by prior plan as follows: • Former Gateway Bank Trusteed Pension Plan participants: All former participants • Former Fleet Capital Pension Plan participants: Participants in the Fleet Capital Pension Plan as of January 1, 1998 and with 10 years of Vesting Service as of February 1, 1995 • Former Sanwa Pension Plan participants: Age 50 with 15 years of Vesting Service as of June 30, 1999
Participation Date	January 1, April 1, July 1, or October 1 following the date coincident with the completion of one year of service for full-time employees or 1,000 hours of service for part-time, peak or temporary employees.

Definitions

Vesting service	Vesting Service under the prior plan, plus one month for each calendar month during which the employee completes an hour of service as a full-time or part-time employee. Prior plan covers Vesting Service through January 1, 1998 (Fleet), January 1, 2007 (Shawmut, NatWest), or July 1, 1999 (Fleet Capital, Sanwa)
Credited service	Credited Service under the prior plan, plus one month of credited service for every month that at least one hour of service is worked, subject to a maximum of 30 years. Prior plan covers Vesting Service through January 1, 1998 (Fleet), January 1, 1997 (Shawmut, NatWest, Fleet Capital), or July 1, 1999 (Sanwa)

SCHEDULE SB ATTACHMENTS

Pensionable pay	The result of (a) + (b), subject to the Internal Revenue Code maximum limitations: (a) Base salary, wage and overtime (b) Commissions and non-discretionary incentive pay limited such that base pay plus commission and non-discretionary incentive pay does not exceed $75,000
Average earnings	Highest average Pensionable Pay for any period of 60 consecutive calendar months out of the last 120 calendar months of employment. For former participants of the Fleet Capital Pension Plan, Average Annual Compensation is the highest 5 consecutive calendar years out of the last 10 consecutive calendar years.
Integration level	Covered compensation for a participant attaining Social Security Retirement Age in the valuation year and remaining constant for any year after attainment of Social Security Retirement Age, subject to a minimum amount of $17,400.
Normal retirement date (NRD)	First of the month coincident or next following the later of (a) and (b): (a) Attainment of age 65 (b) The earlier of the completion of five years of Vesting Service or the fifth anniversary of Participation Date
Monthly pension benefit	As of any date the Fleet Pension Plan benefit is equal to one twelfth of 37.5% of Average Annual Compensation up to the Integration Level plus 52.5% of Average Annual Compensation in excess of the Integration Level, reduced by 1/360 for each month by which Credited Service at retirement is less than 360 months. The monthly benefit varies based on the prior plan as follows: • Former participants of the Norstar Retirement Plan, First Connecticut Bancorp, Inc. Employees Retirement Plan, Merrill Trust Company Pension Plan, Fleet Bank of Maine, Framingham Trust Company Plan, Old Connecticut National Bank Employee Retirement Plan, Worchester County Bank Plan, or Gateway Bank Trusteed Pension Plan One twelfth of the greater of (a) or (b): (a) The benefit determined under the prior plan (b) The benefit determined for former participants of the Shawmut Pension Plan • Former participants of the Shawmut Pension Plan

One twelfth of the sum of (a) and (b):

(a) The benefit determined under the Shawmut Pension Plan based on years of Credited Service on and before December 31, 1996, limited to 35 years

(b) Benefit determined under the Fleet Pension Plan, based on all Credited Service after December 31, 1996, limited to 30 total years of Credited Service under the Fleet Pension Plan and Shawmut Pension Plan.

- Former participants of the NatWest Pension Plan

One twelfth of the greater (a) or (b):

(a) The December 31, 1996 accrued benefit under the former NatWest Pension Plan plus additional accruals under the Fleet Pension Plan formula for Credited Service, limited to 30 total years of Credited Service, after December 31, 1996.

(b) Benefit determined under the Fleet Pension Plan, based on all Credited Service under the NatWest Pension Plan and Fleet Pension Plan, limited to 30 years.

- Former participants of the Fleet Capital Pension Plan

One twelfth of the greater of (a) and (b) minus (c):

(a) January 31, 1995 Barclays plan frozen accrued benefit plus 1.1% of Average Annual Compensation multiplied by Credited Service after January 1, 1995 plus 0.65% of Average Annual Compensation in excess of covered compensation multiplied by Credited Service after January 1, 1995 limited to 35 years.

(b) 1.1% of Average Annual Compensation multiplied by total Credited Service under all the plans plus 0.65% of Average Annual Compensation in excess of covered compensation multiplied by total Credited Service under all plans limited to 35 years

(c) January 31, 1995 Barclays plan frozen accrued benefit

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- Former participants of the Sanwa Pension Plan

  One twelfth of the greater of (a), (b) or (c):

  (a) The December 30, 1999 accrued benefit under the former Sanwa Pension Plan plus additional accruals under the Fleet Pension Plan formula for credited service, limited to 30 total years of Credited Service, after June 30, 1999.

  (b) Benefit determined under the Fleet Pension Plan, based on all Credited Service under the Sanwa Pension Plan and Fleet Pension Plan, limited to 30 years.

  (c) The benefit determined under the cash balance plan.

Eligibility for Benefits	
Normal retirement	Retirement on NRD
Early retirement	Age 55 and 10 years of Vesting Service (age 55 and 5 years of Vesting Service for former participants of Sanwa Pension Plan, age 50 with 10 years of Vesting Service for former participants of Fleet Capital Pension Plan)
Postponed retirement	Retirement after NRD
Deferred vested	Termination for reasons other than death, disability or retirement after completing five years of Vesting Service
Disability	Termination on account of the participant's total and permanent disability after five years of Vesting Service
Preretirement death benefit	Termination on account of the participant's death while in service after five years of Vesting Service

Benefits Paid Upon the Following Events	
Normal retirement	Monthly Pension Benefit determined as of NRD.
Early retirement	Monthly Pension Benefit determined as of early retirement date, reduced by 1/4% for each of the first 60 months and by 1/3% for each of the next 60 months of payment prior to NRD. If early retirement age is after age 55 but prior to age 60 and age plus years of service is greater than or equal to 85, the benefit is reduced by 1/4% for each month of payment prior to age 60 (unreduced for retirement after age 60). Factors vary based on the prior plan as follows:

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• Former participants of the Shawmut Pension Plan	The early retirement benefit determined under the Fleet plan must be greater than or equal to the December 31, 1996 accrued benefit determined under the Shawmut Pension Plan and reduced by the early retirement factors under the Shawmut Pension Plan.
• Former participants of the NatWest Pension Plan	The December 31, 1996 accrued benefit under the former NatWest Pension Plan is reduced for early retirement by applying the NatWest early retirement reduction factors (1/3% for each month retirement is prior to age 62). The portion of the benefit attributed to the Fleet Pension Plan formula is reduced by the Fleet early retirement reduction factors.
• Former participants of the Fleet Capital Pension Plan	If a participant has at least 10 years of Vesting Service but less than 20 years of Vesting Service, the early retirement benefit is the monthly pension benefit determined as of early retirement date, reduced by 5/12% for each month of payment prior to NRD. If a participant has at least 20 years of Vesting Service, the early retirement benefit is the monthly pension benefit determined as of early retirement date, reduced by 1/4% for each of the first 60 months, 3/4% for each of the next 12 months, and by 1/3% for each of the next 48 months of payment prior to NRD.
• Former participants of the Sanwa Pension Plan	The December 30, 1999 accrued benefit under the former Sanwa Pension Plan is reduced for early retirement by applying the Sanwa early retirement reduction factors (1/2% for each month retirement is prior to age 62). The portion of the benefit attributed to the Fleet Pension Plan formula is reduced by the Fleet early retirement reduction factors.

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• Former participants of the Fleet Capital Pension Plan who are at least age 55 at termination and have at least 10 years of Vesting Service (Participant in Barclays American Corporation)	If a participant has at least 10 years of Vesting Service but less than 15 years of Vesting Service, the early retirement benefit is the monthly pension benefit determined as of early retirement date, reduced by 1/4% for each of the first 60 months, .75% for each of the next 12 months, and by 1/3% for each of the next 48 months of payment prior to NRD. If a participant has at least 15 years of Vesting Service but less than 20 years of Vesting Service, the early retirement benefit is the monthly pension benefit determined as of early retirement date, reduced by 1/4% for each of the first 60 months and 5/12% for each of the next 12 months of payment prior to NRD. If a participant has at least 20 years of Vesting Service but less than 25 years of Vesting Service, the early retirement benefit is the monthly pension benefit determined as of early retirement date, reduced by 1/4% for each of the first 24 months of payment prior to NRD. If a participant has at least 25 years of Vesting Service, the early retirement benefit is the monthly pension benefit determined as of early retirement date unreduced.
Postponed retirement	Monthly pension benefit determined as of actual retirement date
Deferred vested	Monthly pension benefit determined as of termination date, with reductions for payments prior to age 65. If a participant is age 55 with at least 10 years of Vesting Service the benefit may commence on the first day of any month prior to NRD and is reduced by 1/2% for each month of payment prior to NRD. If a participant is at least age 50 and age plus years of service is greater than or equal to 85, the benefit may commence on first day of any month after or on the date the participant attains age 55 prior to NRD and is reduced by 1/4% for each month of payment prior to age 60 (no reduction for retirement after age 60). Factors vary based on prior plan as follows:

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• Former participants of the Shawmut Pension Plan	The deferred vested benefit determined under the Fleet plan must be greater than or equal to the December 31, 1996 accrued benefit determined under the Shawmut Pension Plan and reduced by the deferred vested reduction factors under the Shawmut Pension Plan.
• Former participants of the NatWest Pension Plan	The December 31, 1996 accrued benefit under the former NatWest Pension Plan is reduced by applying the NatWest deferred vested reduction factors (54/100% for each month). The portion of the benefit attributed to the Fleet Pension Plan formula is reduced by the Fleet deferred vested factors. If a participant is age 50 or older, has at least 10 years of Vesting Service and age plus Vesting Service is at least 70 at termination, the benefit may commence on the first day of any month after or on the date the participant attains age 55 and is reduced by 1/3% for each month of payment prior to age 62.
• Former participants of the Sanwa Pension Plan	The December 30, 1999 accrued benefit under the former Sanwa Pension Plan is reduced by applying the Sanwa deferred vested reduction factors (1/2% for each month of payment prior to age 62). The portion of the benefit attributed to the Fleet Pension Plan formula is reduced by the Fleet deferred vested reduction factors for each month of payment prior to NRD.
Disability	Monthly Pension Benefit determined as of the disability retirement date (the cessation of employer-sponsored LTD program) assuming Benefit Service and Vesting Service increases while disabled, pay remains level, and the Integration Level is the level in effect during the year a participant became disabled. No disability benefits are payable for disability occurring after December 31, 2000.
Preretirement death	Monthly pension benefit that would be payable to the beneficiary if the employee had terminated from service on the date of his death with the 100% contingent annuity form of payment to commence at NRD.

	However, for former Fleet Capital participants the Monthly Pension Benefit is determined as if the employee terminated on the date before death, survived until the earliest retirement age and elected to receive an immediate joint and 50% survivor annuity.

Other Plan Provisions

Forms of payment	For married participants benefits are paid in the form of the 50% joint and survivor annuity option. For single participants, benefits are paid as a single life annuity. Optional forms are a 100% joint and survivor annuity, a five-year certain and life annuity, a ten-year certain and life annuity, a life annuity, or a Social Security Level Income option for participants who retire prior to age 62 and meet eligibility for early retirement. Basis for actuarial equivalence conversion from normal form of payment to optional forms of payment is the UP 1984 Mortality Table with a two-year set-forward and 7.50% interest for traditional participants.
Pension increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The plan was amended in 2024 to offer a voluntary lump sum payment to eligible participants who elected during the window period.

SCHEDULE SB ATTACHMENTS

3. Summary of plan provisions – Fleet Cash Balance

Plan Provisions

The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.

Eligibility	Active participants as of December 31, 1996 who do not satisfy the eligibility requirements of the Traditional Plan or active participants hired after December 31, 1996. No new entrants after December 31, 2005. Eligibility varies by prior plan as follows:

- **Former participants of the Fleet Capital Pension Plan** — Participants in the Fleet Capital pension Plan as of June 30, 1999 who are ineligible for the Traditional Plan
- **Former participants of the Sanwa Pension Plan** — Active in the Sanwa Pension Plan as of June 30, 1999 who are ineligible for the Traditional Plan or are entitled to a greater benefit under the cash balance plan than in the Traditional Plan
- **Former participants in the BankBoston Cash Balance Retirement Plan** — Former participants in the BankBoston Cash Balance Retirement Plan as of December 31, 2000 became eligible to participate in the plan as of January 1, 2001
- **Former participants in the Summit Bancorp Retirement Plan** — Former participants in the Summit Bancorp Retirement Plan as of December 31, 2001 became eligible to participate in the plan as of January 1, 2002

Participation Date	January 1, April 1, July 1, or October 1 following the date coincident with the completion of one year of service for full-time employees or 1,000 hours of service for part-time, peak or temporary employees.

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Definitions

Vesting service	One month for each calendar month during which the employee completes an hour of service as a full-time or part-time employee. Vesting service varies based on the prior plan as follows: • Fleet participants — Vesting service prior to January 1, 1998 based on prior plan provisions • Former participants of the Shawmut Pension Plan — Vesting service prior to January 1, 1997 based on prior plan provisions • Former participants of the NatWest Pension Plan — Vesting service prior to January 1, 1997 based on prior plan provisions • Former participants of the Fleet Capital Pension Plan — Vesting service prior to July 1, 1999 based on prior plan provisions • Former participants of the Sanwa Pension Plan — Vesting service prior to July 1, 1999 based on prior plan provisions • Former participants of the BankBoston Cash Balance Retirement Plan — Participants as of October 1, 1999 are 100% vested • Former participants of the Summit Bancorp Retirement Plan — Participants as of March 1, 2001 are 100% vested in their accrued benefits
Credited service	One month for every month with at least one hour of service, subject to a maximum of 30 years.
Compensation	The result of (a) + (b), subject to the Internal Revenue Code maximum limitations: (a) Base salary, wage and overtime (b) Commissions and non-discretionary incentive pay limited such that base pay plus commission and non-discretionary incentive pay does not exceed $75,000

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Opening account balance	The lump sum actuarially equivalent value of the December 31, 1996 accrued benefit payable at age 65, including all prior benefits accrued under any prior company plan. Opening account balance varies based on prior plan as follows: • Former participants of the Fleet Capital Pension Plan — The notional cash balance account as of June 30, 1999 is the opening account balance. • Former participants of the Sanwa Pension Plan — The lump sum actuarially equivalent value of the July 1, 1999 accrued benefit payable at age 62 and unreduced. • Former participants of the BankBoston Cash Balance Retirement Plan — The notional cash balance account as of December 31, 2000 is the opening account balance. For any participant who had a conversion account under the former BankBoston Cash Balance Retirement Plan, the account will continue to be a sub-account and will be increased by pay increase credits for those participants who will receive salary indexing of the ratio of the final-three year average pay as of the determination date to the final three-year average pay as of December 31, 2000. Opening account balance is $0 for Former participants of the Summit Bancorp Retirement Plan, former employees of Liberty Financial, Columbia Management, or Quick & Reilly.
Unit points	Accumulated points for determining Pay Credits for each plan year, calculated as the sum of age and Vesting Service as of the last day of the current plan year.

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Pay credits

The percent of Compensation above and below Social Security Wage Base (SSWB) credited to the cash balance account of full-time and part-time participants at the end of every pay period as shown:

	Pay Credit Percentage Applicable to Compensation:	
Unit Points	Up to SSWB	Above SSWB
40 and under	3.0%	6.0%
40 – 49	3.5%	7.0%
50 – 59	4.5%	9.0%
60 – 69	5.5%	11.0%
70 – 79	6.5%	13.0%
80 and over	7.5%	15.0%

For 2006 and 2007, associates received an additional 1% of Compensation.

For former participants of the BankBoston Cash Balance Retirement Plan, the Pay Credit for years 2000 and beyond must be greater than or equal to the compensation credit percentage received under the BankBoston Cash Balance Retirement Plan as of June 30, 2000.

Interest credits

Amounts credited to the cash balance account at the end of every pay period based on the average of the constant maturity one-year Treasury Bill rate for the month preceding the calendar quarter, but not less than 3.25%. The account balance continues to earn interest credits until distribution.

Social Security Bridge Benefit

Available to former participants of the BankBoston Cash Balance Retirement Plan who meet the Rule of 60 as of January 1, 1997. The benefit is prorated for Vesting Service less than 20 years and is payable as a lump sum or actuarially equivalent annuity payable until age 65.

Age	Lump Sum
64	$3,000
63	6,000
62	9,000
61	12,000
55 – 60	15,000

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Normal retirement date (NRD)	First of month coincident or next following the later of (a) and (b): (a) Attainment of age 65 (b) The earlier of the completion of three years of Vesting Service or the third anniversary of participation date
Normal retirement benefit	Lump sum benefit equal to the cash balance account based on Pay Credits and Interest Credits through NRD.
Monthly pension benefit	Life annuity equivalent of the Normal Retirement Benefit, computed on the basis of the average yield on the 30-year U.S. Treasury securities for the month of September preceding the calendar year and GATT mortality.
Minimum benefit	The December 31, 1996 accrued benefit. For former participants of the Sanwa Pension Plan, the June 30, 1999 accrued benefit. For former participants of the BankBoston Cash Balance Retirement Plan, the June 30, 2000 cash balance account and conversion account with Pay Credit increases through June 30, 2000.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Age 55 and 10 years of Vesting Service. For former participants of the BankBoston Cash Balance Retirement Plan, a participant is eligible for Rule of 60 and Social Security Bridge Benefit if is at least age 45 and age plus Vesting Service is at least 60 on January 1, 1997
Postponed retirement	Retirement after NRD
Deferred vested	Termination for reasons other than death, disability or retirement after completing three years of Vesting Service
Disability	Termination on account of the participant's total and permanent disability after three years of Vesting Service
Preretirement death benefit	Termination on account of the participant's death while in service, regardless of Vesting Service

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Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD.
Early retirement	The cash balance annuity benefit, reduced for early retirement distribution based on the Plan's actuarial equivalence at the time of early retirement. For former participants in the Summit Bancorp Retirement Plan, the December 31, 2001 accrued benefit under the former Summit Bancorp Retirement Pension Plan is reduced for early retirement by applying the Summit early retirement reduction factors (6/10% for each month retirement is prior to age 60). The portion of the benefit attributed to the Fleet cash balance benefit is based on the actuarial equivalence at time of early retirement. For former participants of the BankBoston Cash Balance Retirement Plan, the benefit is equal to the minimum cash balance annuity multiplied by the appropriate factor as follows:

Age at Annuity Start Date	Factor	Rule of 60 Factor
65	100%	100%
64	92%	96%
63	85%	92%
62	79%	88%
61	73%	84%
60	68%	80%
59	63%	76%
58	59%	72%
57	55%	68%
56	51%	64%
55	48%	60%

Postponed retirement	Monthly pension benefit determined as of actual retirement date

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Deferred vested

The cash balance annuity benefit determined as of termination date based on the Plan's actuarial equivalence at the time of termination.

For former participants in the Summit Bancorp Retirement Plan, the December 31, 2001, accrued benefit under the former Summit Bancorp Retirement Pension Plan is reduced by applying the Summit deferred vested reduction factors (7/10% per month for 36 months prior to age 65, 5/10% per month for 36 months prior to age 62, and 3/10% per month for 48 months prior to age 59). The portion of the benefit attributed to the Fleet Pension Plan formula is reduced by the Fleet deferred vested reduction factors described under the Traditional benefit.

For former participants of the BankBoston Cash Balance Retirement Plan, the benefit must be greater than or equal to the minimum cash balance annuity multiplied by the appropriate factor based on age at Annuity Start Date as follows:

Age	Factor	Age	Factor	Age	Factor	Age	Factor
64	92%	53	42%	42	22%	31	12%
63	85%	52	39%	41	21%	30	12%
62	79%	51	37%	40	20%	29	11%
61	73%	50	35%	39	19%	28	11%
60	68%	49	33%	38	18%	27	10%
59	63%	48	31%	37	17%	26	10%
58	59%	47	29%	36	16%	25	9%
57	55%	46	27%	35	15%	24	9%
56	51%	45	26%	34	14%	23	8%
55	48%	44	24%	33	14%	22	8%
54	45%	43	23%	32	13%	21	7%

Disability

Monthly pension benefit as of the disability retirement date (the cessation of employer-sponsored LTD program) assuming pay credits, interest credits, points, Vesting Service, and constant pay through disability retirement date.

Preretirement death

Monthly pension benefit determined as if the employee terminated on the date before death, survived until the earliest retirement date and

	elected to receive an actuarially equivalent 50% joint and survivor benefit.

Other Plan Provisions

Forms of payment	The normal form of payment for married participants is the Joint and Survivor 50% while the single life annuity is the normal form for single participants. Optional forms are a lump sum, a 100% joint and survivor annuity, a five-year certain and life annuity, a ten-year certain and life annuity, a life annuity, or a Social Security Level Income option for participants who retire prior to age 62 and meet eligibility for early retirement. Former participants of the BankBoston Cash Balance Retirement Plan may also elect to receive a partial lump sum. For cash balance participants, the basis is the 417(e) Mortality Table and an interest rate equal to a 30-year treasury with look-back to the September immediately preceding commencement.
Pension increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

None.

SCHEDULE SB ATTACHMENTS

4. Summary of plan provisions – MBNA

Plan Provisions

The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.

Covered employees	Any employee hired before January 1, 2006, who is employed by an employer on a "full-time", "prime-time" or "regular part-time" basis shall become eligible according to the following criteria: Before effective date: Employees who were prior plan participants shall continue as participants in this plan. After effective date: Employees become participants on the first of the month coinciding with or next following the attainment of age 21 and completion of one year of employment with 1,000 hours of service. SSBA: SSBA became a participating employer in The Bank of America Pension Plan for Legacy MBNA as of January 1, 1992. SSBA participants receive credit under the MBNA plan for their SSBA service for eligibility and vesting purposes. SSBA participants begin accruing benefit service on January 1, 1992. Effective January 1, 2002, for employees of MBNA on January 1, 2001, benefit service begins on date of participation as though always employed at MNBA Transfers from MNC Financial: There are special rules for MBNA employees who transferred to MBNA from MNC Financial after January 29, 1991 and before January 29, 1992. These employees receive credit under The Bank of America Pension Plan for Legacy MBNA for their MNC service as if they had transferred as of January 29, 1991. Also, since they are treated as terminated from MNC, their MBNA benefits will be offset by their MNC deferred vested benefits, as applicable.
Participation date	Date of becoming a covered employee described above

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Definitions	
Vesting service	One year for each twelve-month period of service
Benefit credited service	Before effective date: Includes benefit service under a prior plan if assets were transferred on behalf of the person. Based on date of hire for former participants of American Security Bank. Based on date of participation (generally one year after date of hire) for former participants of MNC Financial and Equitable. After effective date: Period of service in whole years and fractional years (based on days) as a plan participant
Average annual compensation	The average of base pay in any five consecutive calendar years (out of the last 10) of employment that produces the highest average. Base pay in the year of termination or retirement is annualized to determine if the final year's base pay is used to determine Average Annual Compensation.
Covered compensation	A 35-year average of Social Security wage bases ending with the year in which a participant attains Social Security Normal Retirement Age
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	1.3% of Average Annual Compensation multiplied by Benefit Credited Service, plus 0.5% of Average Annual Compensation in excess of Covered Compensation multiplied by Benefit Credited Service. This benefit may not be less than the participant's accrued benefit on December 31, 1988.
Prior plans	The MNC Financial Inc. Pension Plan, the MNC Financial Inc. Pension Plan for former Equitable Bank Employees, and MNC Financial's Retirement Plan for American Security Employees.

Eligibility for Benefits	
Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 50 and completing 15 years of Vesting Service
Late retirement	Retirement after NRD
Vested termination	Termination for reasons other than death, disability or retirement after completing five years of Vesting Service

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Disability	Total and permanent disability and receipt of Social Security disability benefits or benefits from the long-term disability plan
Preretirement death benefit	Death after completing five years of Vesting Service

Benefits Paid Upon the Following Events	
Normal retirement	Monthly pension benefit
Early retirement	The Monthly pension benefit, unreduced for the first 36 months, and reduced 1/240th for each of the next 84 months prior to Social Security NRD, then actuarially reduced to Early Retirement Date.
Late retirement	The benefit calculated under the formula for Normal Retirement using earnings and service to the Late Retirement Date.
Vested termination	The accrued benefit at termination payable at the NRD. If the participant has completed five years of Vesting Credited Service, the benefit may commence as early as age 50, in which case the benefit shall be actuarially reduced for commencement prior to age 65. If the present value of the accrued benefit is $1,000 or less, it must be paid in a lump sum. If the present value of the accrued benefit is between $1,000 and $20,000, the participant may elect to receive a lump sum instead of monthly benefits. Lump sums cannot be paid for amounts over $20,000.
Disability retirement	The benefit calculated under the formula for the Normal Retirement Benefit assuming the participant continued in service at the salary level at the time of disablement. This benefit is payable at the participant's NRD.
Preretirement death	Death before attainment of eligibility for Early Retirement: A benefit to the spouse calculated as if the participant had separated from service on date of death, survived until age 50 (or the date of death, if later), retired and elected a 50% Joint and Survivor Annuity and then died the day after benefits commenced. This benefit is payable for the lifetime of the spouse beginning on what would have been the participant's 50th birthday or the date of death if later. A lump sum payment is permitted.

	Death after attainment of eligibility for Early Retirement: If the participant is married, the spouse will receive a monthly benefit equal to 100% of the benefit the participant would have received had the participant retired on the day preceding death and elected a Joint and 100% Survivor Option. If the Participant is not married, the beneficiary (or the estate) will receive the benefit that would have been payable had the participant retired on the day preceding death, and elected to receive benefits under the payment option which provides benefits for the participant's remaining lifetime with 120 payments guaranteed.

Other Plan Provisions

Forms of payment	Preretirement spouse benefits are payable only as described above. Normal retirement pension benefits are paid as described above as a single life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a lump sum up to $20,000, 75% or 100% joint and survivor annuity to spouse, 50% or 75% joint and survivor annuity to descendants under the age of 20, a ten-year certain and life annuity, a level income option, or if married, a life annuity. Basis for actuarial equivalence conversion from normal form of payment to optional forms of payment is the 417(e) Mortality Table and interest rates equal to the applicable PPA segment rates with look-back to the September immediately preceding commencement.
Pension increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

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Special Retirement Benefits

Eligibility: The following groups were eligible:

(a) Active participants at least age 50 with at least 5 years of Vesting Service as of April 1, 2005, who elected the program

(b) Participants at certain locations that were shut down during 2005 who were at least age 50 with at least 5 years of Vesting Service as of April 1, 2005, who did not find other employment at MBNA

(c) Certain participants who terminated employment between October 9, 2004, and January 19, 2005, and who were at least age 50 as of April 1, 2005, with at least 5 years of Vesting Service as of their employment end date.

Benefit Enhancement: The additional benefits were provided by offering each participant the greater of the following:

(a) The increase in the benefit resulting from assuming each participant was 5 years older with 5 additional years of benefit and Vesting Service

(b) A severance equivalent benefit based on level and years of service divided by a life annuity factor using 417(e) interest and mortality

Form of Payment: Participants could elect to receive the enhanced portion of the benefit in the same form as the Normal Retirement Benefit or as a lump sum (without limitations).

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The plan was amended in 2024 to offer a voluntary lump sum payment to eligible participants who elected during the window period.

SCHEDULE SB ATTACHMENTS

5. Summary of plan provisions – US Trust Career Pay

Plan Provisions

The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.

Covered employees	All employees employed by an Affiliated Company.
Participation date	Age 21 and completed or is scheduled to complete at least 1,000 hours in a 12-consecutive month period; entry occurs on the following January 1 or July 1; must have been a covered employee as of December 31, 2001 without a subsequent break in service or transfer out from covered status.

Definitions

Vesting service	One year for each computation period in which an employee is credited with 1,000 or more hours of service.
Credited service	For members prior to January 1, 1976, credited service is earned from later of date of employment and age 18. For members entering on or after January 1, 1976, credited service is earned from date of membership. For all members fractional credit is earned for partial service during a plan year.
Compensation	Plan Years prior to 2004: Annual rate of base pay as of the final day of a Plan Year. Plan Years after 2003: Base pay during the Plan Year.
Final average earnings	The average of Compensation in any five consecutive calendar years (out of the last 10) of employment that produces the highest average. Compensation in the year of termination or retirement is annualized to determine if the final year's base pay is used to determine Final Average Earnings.
Covered compensation	A 35-year average of Social Security wage bases ending with the year in which a participant becomes entitled to unreduced primary Social Security benefits.
Normal retirement date (NRD)	First of the month coincident or next following the later of (a) and (b). (a) Attainment of age 65 (b) Completion of five years of Vesting Service

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Monthly pension benefit

For Credited Service prior to January 1, 2004:

Life annuity equal to (a) minus (b):

(a) Gross Benefit: 2.25% of Final Average Earnings times Credited Service up to 20 years, plus 1% of final average earnings times Credited Service in excess of 20 years but not in excess of 35 years of total service

(b) Offset Benefit: 0.50% of lesser of Final Average Earnings and Covered Compensation, times Credited Service after December 31, 1975 not in excess of 35 years (the 35 year limit is reduced for credited service earned prior to December 31, 1975). This benefit is multiplied by an adjustment factor based on year of birth as follows:

Year of Birth	Adjustment Factor
1937 and earlier	100%
1938 through 1954	95%
1955 and later	90%

For Credited Service on and after January 1, 2004:

1.20% of each year's Compensation, plus 0.5% of Compensation in excess of the year's Social Security wage base.

The monthly benefit varies based on prior plan as follows:

- Corporate Trust, or employees employed by U.S. Trust's processing business that was sold to Chase during 1995

  An increase in the benefit payable under the plan equal to the excess of (a) over (b):

  (a) The amount by which the member's benefit would be increased if 5 years were added to the member's age and service under the plan.

  (b) 80% of the immediate annuity amount that is the actuarial equivalent of a lump sum payment equal to 4% of the member's latest annual base salary multiplied by the member's years of service under the plan.

- Former Employees of the Tax Compliance Department — If age and service was at least equal to 70 as of the date of termination.

  An increase in the benefit payable under the plan equal to the excess of (a) over (b):

  (a) The amount by which the member's benefit would be increased if 5 years were added to the member's age and service under the plan.

  (b) The amount by which the member's benefit would be increased if the employee was entitled to have his benefit increased by an amount which is the actuarial equivalent of a lump sum payment equal to 3.2% of the member's latest annual base salary multiplied by the member's years of service under the plan.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Age plus Vesting Service equals at least 80 or age 60 with at least 10 years of service. Eligibility varies based on prior plan as follows:

- Employees employed by U.S. Trust's processing business that was sold to Chase during 1995 — Former employees of U.S. Trust who remained with Chase for at least two years after the sale and were at least age 45 with 15 years of service as of the sale date will have their service with Chase included in determining whether the member is eligible for early retirement.
- Corporate Trust — Former U.S. Trust employees who remained with The Bank of New York for at least 18 months after the sale and were at least age 45 with 15 years of service at the sale date have their service with The Bank of New York included in determining whether early retirement eligibility.

Postponed retirement	Retirement after NRD
Deferred vested	Five or more years of Vesting Service.

SCHEDULE SB ATTACHMENTS

Disability	Three months of service and totally and permanently disabled.
Preretirement death benefit	Five or more years of Vesting Service.

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD.
Early retirement	For credited service prior to January 1, 2004*:* Employees with age plus service totaling at least 80: The gross benefit is reduced 5% and the offset benefit is reduced 6% for each year retirement precedes age 60. Members actively employed on or after January 1, 1999 who attain age 60 with at least 10 years of service: This benefit is calculated the same as the normal retirement benefit, but based on projected credited service assuming employment to age 65. This amount is then multiplied by the ratio of Vesting Service at termination to projected Vesting Service assuming employment to age 65. Benefits are reduced based on a table of reduction factors that approximate actuarial equivalent reductions. Benefits earned based on credited service on or after January 1, 2004: Benefits are reduced based on a table of reduction factors that approximate actuarial equivalent reductions.
Postponed retirement	Monthly pension benefit determined as of actual retirement date

SCHEDULE SB ATTACHMENTS

Deferred vested	The benefit earned for service prior to December 31, 2003, is calculated the same as the normal retirement benefit, but based on projected credited service assuming employment to age 65. This amount is then multiplied by the ratio of Vesting Service at termination to projected Vesting Service assuming employment to age 65. The benefit earned for service after December 31, 2003, is equal to the accrued career average benefit. Vested terminations with less than 20 years of Vesting Service at termination are not eligible to receive their benefit prior to attaining normal retirement age. Vested terminations with at least 20 but less than 25 years of Vesting Service at termination are eligible to receive their benefit as early as age 60. Vested terminations with at least 25 years of Vesting Service at termination are eligible to receive their benefit as early as age 55. Benefits payable before normal retirement age are reduced based on a table of reduction factors that approximate actuarial equivalent reductions
Disability	Normal retirement benefit calculated with the member continuing to earn vesting and credited service during the period of disability. The salary rate is assumed to remain level at the rate prior to disablement
Preretirement death	<u>Employees with age plus service totaling less than 80</u>: The death benefit is a life annuity determined as if the member: (a) Terminated on the date of death (or actual termination date, if earlier), (b) Survived to earliest retirement date (or date of death, if later), (c) Started payment with a 50% joint and survivor option in effect, and (d) Died on the following day. <u>Employees with age plus service totaling at least 80</u>: The death benefit earned for credited service before December 31, 2003 is a life annuity determined as if the member had retired and elected a 100% joint and survivor option with no reduction for early retirement. The death benefit earned for credited service after December 31, 2003 is the same as for employees with age plus service totaling less than 80.

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	For married participants benefits are paid in the form of the 50% joint and survivor annuity option. For single participants, benefits are paid as a single life annuity. Optional forms are a 75% or 100% joint and survivor annuity, a 5 or 10-year certain and life annuity, or a Social Security Level Income option for participants who retire prior to age 62 and meet eligibility for early retirement. For career average pay participants, the basis for actuarial equivalence conversion from normal form of payment to optional forms of payment is the GAR 1994 Mortality Table and an interest rate equal to a 30-year treasury with look-back to the August immediately preceding commencement.
Pension increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.
Cost of living adjustment	For members who retired before January 1, 1976, pensions are increased by 2% in any year in which the Consumer Price Index increases by at least that amount. The ad-hoc cost of living increase effective January 1, 1997 granted retirees with dates of retirement prior to 1995 benefit increases ranging from 2.2% to 7.3% (depending on years since retirement) with a $10 monthly minimum increase.

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The plan was amended in 2024 to offer a voluntary lump sum payment to eligible participants who elected during the window period.

SCHEDULE SB ATTACHMENTS

6. Summary of plan provisions – U.S. Trust Cash Balance

Plan Provisions	
The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.	
Covered Employees	All employees employed by an Affiliated Company before July 1, 2007
Participation Date	Employees hired on or after January 1, 2002 or employees rehired after January 1, 2002, regardless of whether their date of termination was before or after January 1, 2002. Employees will be eligible if they work at least one hour in each month between date of hire and participation. Participation to begin on the first day of the fourth calendar month following date of hire. If an employee is hired on the first day of the month, participation begins on the first day of the third calendar month following date of hire.
Definitions	
Vesting service	A year of Vesting Service is earned for each computation period in which an employee is credited with 1,000 or more hours of service.
Compensation	Base salary plus overtime, bonuses (AIP, EIP, contractual, and guaranteed, excluding retention and signing bonuses), and commissions (excluding sales incentives). Included compensation paid through period on STD. Regard as terminated once on LTD.
Pay credits	5% of Compensation.
Interest credits	Amounts credited to the Account Benefit at the end of every quarter based on the average 10-year U.S. Treasury constant maturity for the month preceding the first day of the calendar quarter.
Normal retirement date (NRD)	First of the month coincident or next following the later of (a) and (b). (a) Attainment of age 65 (b) Completion of five years of Vesting Service
Account benefit	Paid as a lump sum or as an annuity.

Plan Name:	The Bank of America Pension Plan
EIN / PN:	56-0906609/001
Plan Sponsor:	Bank of America Corporation
Valuation Date:	January 1, 2025

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits	
Normal retirement	Retirement on NRD
Early retirement	Age plus Vesting Service equals at least 80 or age 60 with at least 10 years of service
Postponed retirement	Retirement after NRD
Vested termination	Completion of three years of Vesting Service
Disability	Three months of service and totally and permanently disabled
Preretirement death benefit	Death prior to commencement of benefits
Benefits Paid Upon the Following Events	
Normal retirement	Account Benefit
Early retirement	Account Benefit
Postponed retirement	Account Benefit
Vested termination	Account Benefit
Disablement	Account Benefit
Preretirement death	Account Benefit
Other Plan Provisions	
Forms of payment	Account benefit is provided under all forms of annuity payments available under pension benefit provisions of the plan, except for level income option. The Account Benefit is converted to a single life annuity on the basis of the average yield on the 30-year U.S. Treasury securities for the month of August preceding the calendar year and GATT mortality.
Pension increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

SCHEDULE SB ATTACHMENTS

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

None.

SCHEDULE SB ATTACHMENTS

7. Summary of plan provisions – LaSalle

Plan Provisions

The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.

Covered Employees	All individuals who were participants in the plan on or before January 1, 2008. Any plan participant rehired after December 31, 2007 will be included as an eligible employee. Individuals hired after December 31, 2007, are ineligible employees.
Participation Date	All the participants in the prior plans continued as participants on the effective date. After January 1, 1989, each employee becomes a participant on the earlier of the January 1 or the July 1 next following his date of hire unless he is a member of a collective bargaining unit covered by an agreement that does not provide for coverage by the plan or whose continuous unbroken service began at a foreign location. Employees age 60 or older on the date of hire, previously excluded under the plan, participate as of January 1, 1988. No new participants will enter the plan after January 1, 2008

Definitions

Vesting service	Years and months of service as a covered employee
Benefit service	Years and months of service as a covered employee
Pensionable pay	Basic wages or salary paid by one or more of the Employers excluding bonuses, overtime, commissions, or any other form of extra compensation calculated prior to any reductions due to elected contributions or salary reductions elected by an Employee in connection with any qualified pension, profit sharing or employee benefit plan (including without limitation any top hat plan or excess benefit plan) or employee welfare benefit plan (including without limitation any cafeteria plan) of any Employer in which said Employee may be a participant. Effective January 1, 1998, Compensation shall be calculated prior to any reductions due to salary reductions elected by an Employee in connection with qualified transportation fringe benefits under Code Section 132(f).
Covered compensation	The average of the taxable wage bases in the thirty-five year period ending on the participant's Social Security normal retirement date

SCHEDULE SB ATTACHMENTS

Average earnings	A participant's average annual compensation for the 60 consecutive full calendar months of employment in the last 120 months immediately preceding his last day of employment which results in the highest such average (for the purpose of determining the offset 36 is substituted for 60 months and annual compensation is limited by the taxable wage base).
Normal retirement date (NRD)	The first day of the month on or next following the participant's 65th birthday
Monthly pension benefit	The annual amount of single-life annuity payable to a participant who retires on NRD is equal to (a) minus (b), multiplied by (c) where (a) is 1.90% of the Average Earnings (the gross benefit) (b) is 0.65% of the lesser of Average Earnings and Covered Compensation (the offset) (c) is Benefit Service up to 35 years
Monthly preretirement death benefit	50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for payment as early as the participant's 55th birthday.

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing five years of Vesting Service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of Vesting Service
Disability	Permanent and total disability prior to NRD
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD

SCHEDULE SB ATTACHMENTS

Early retirement	Monthly pension benefit determined as of early retirement date, reduced by 1/180th for each of the first 60 consecutive months and by 1/360th for each of the next 60 consecutive months that the date of commencement precedes the NRD. If a participant has 30 or more Years of Service, the fractions “1/300th” and “1/600th” shall be substituted above for “1/180th” and “1/360th” respectively. The offset is reduced 2/3rds of 1% for the first 36 months and 1/3rd of 1% for the next 84 months by which the date of commencement precedes the NRD. Effective January 1, 1999, a Participant who terminates as an active employee on or after December 31, 1998, and who has attained the age 62 or older shall be entitled to an Early Retirement Benefit equal to 100% of such Participant’s vested Accrued Benefit determined unreduced for commencement prior to his NRD.
Postponed retirement	A participant who retires on a Postponed Retirement Date will be entitled to the larger of the actuarial equivalent of the Normal Retirement Benefit computed as of the Participant’s NRD or his benefit at his Postponed Retirement Date using earnings, service and Covered Compensation as of that date.
Vested termination	Monthly pension benefit determined as of termination date, payable at NRD.
Disablement	Monthly pension benefit payable at age 65 and based on his Average Earnings and Covered Compensation at the time of disability and the Credited Years of Service he would have completed if he had continued in employment until NRD.
Preretirement death	If a vested participant dies before benefit commencement and is survived by his spouse, then the surviving spouse is entitled to receive a lifetime pension equal to 50% of what the participant would have received had he retired on the later of age 55 and date of death. The spouse pension is deferred to the participant’s 55th birthday if death occurs before that date.
Supplemental death benefit	If a participant retires under normal, early or disability retirement and subsequently dies, the beneficiary will receive a $5,000 lump sum death benefit.

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Forms of payment	Preretirement spouse benefits are payable only as described above. Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Basis for actuarial equivalence conversion from normal form of payment to optional forms of payment is the 417(e) Mortality Table and 7.00% interest.
Pension increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The plan was amended in 2024 to offer a voluntary lump sum payment to eligible participants who elected during the window period.

SCHEDULE SB ATTACHMENTS

8. Summary of plan provisions – Countrywide

Plan Provisions

The most recent amendment reflected in the following plan provisions was effective September 6, 2024. The plan froze future accruals effective June 30, 2012.

Covered employees	Countrywide employees hired before January 1, 2006
Participation date	Age 21 with one year of Vesting Service

Definitions

Vesting service	One year for each 1,000-hour calendar year of employment
Credited service	One year for each year of Vesting Service as a participant
Pensionable pay	Wages and salaries, including elective deferrals, plus bonuses and commissions to the extent that they do not cause Pensionable Pay to exceed $100,000
Average earnings	The average of the highest five consecutive calendar years of pensionable pay during the ten-year period ending on the earlier of the participant's termination date or retirement date
Covered compensation	The average of the taxable wage bases in the thirty-five year period ending on the participant's Social Security normal retirement date
Social Security benefit	The projected annual amount of the participant's primary Social Security benefit according to the law in effect at the date of termination of employment assuming continuation of then current earnings to age 65
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65
Monthly pension benefit	One-twelfth of the sum of (a), (b) and (c): (a) 0.9% of Average Earnings limited to Covered Compensation plus 1.5% of Average Earnings in excess of Covered Compensation, multiplied by years of Credited Service after 1991 to the extent that total Credited Service is limited to 35 years (b) 0.9% of Average Earnings multiplied by years of Credited Service in excess of 35 years (c) The sum of (1), (2), (3), reduced by (4): (1) 2.0% of Average Earnings multiplied by the first ten years of Credited Service before 1992 (2) 1.5% of Average Earnings multiplied by the next twenty years of Credited Service before 1992

SCHEDULE SB ATTACHMENTS

	(3) 1.0% of Average Earnings multiplied by years of Credited Service in excess of thirty before 1992 (4) 1/60 of the Social Security Benefit multiplied by Credited Service before 1992
Monthly preretirement death benefit	50% of the monthly pension benefit as of the date of death, reduced for the 50% joint and survivor election and reduced for early payment

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing 11 years of Vesting Service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death or retirement after completing five years of Vesting Service
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD
Early retirement	Monthly pension benefit determined as of early retirement date, reduced 6.667% for each of the first five years and 3.333% for each of the next five years that payment precedes the participant's NRD
Postponed retirement	The greater of monthly pension benefit determined as of actual retirement date and the actuarial equivalent of monthly pension benefit at NRD
Vested termination	Monthly pension benefit determined as of termination date, payable at NRD or, for termination after 11 years of Vesting Service, payable at early retirement date and reduced as described above
Preretirement death	Monthly preretirement death benefit payable on behalf of an active employee at NRD or, for death after 11 years of Vesting Service, payable at early retirement date and reduced as described above

Other Plan Provisions

Forms of payment	Preretirement death benefits are payable only as described above. Monthly pension benefits are paid as described above as a life annuity, if the participant has no spouse as of the date

	payments begin, or if the participant so elects. Otherwise, benefits are paid in the form of 50% joint and survivor annuity option or, if the participant elects and the spouse consents, another actuarially equivalent optional form offered by the plan. Optional forms are a 75% or 100% joint and survivor annuity, a five-year or ten-year certain and life annuity, or (for married participants) a life annuity. Basis for actuarial equivalence conversion from normal form of payment to optional forms of payment is the 1971 GAM Male Mortality Table for pensioners and the 1971 GAM Female Mortality Table for beneficiaries and 8.00% interest.
Pension increases	None
Plan participants' contributions	None
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are assumed for determining pension cost but not for determining contributions.

Future Plan Changes

No future plan provisions were recognized in determining minimum and maximum contributions. Willis Towers Watson is not aware of any future plan changes which are required to be reflected.

Changes in Benefits Valued Since Prior Year

The plan was amended in 2024 to offer a voluntary lump sum payment to eligible participants who elected during the window period.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a
Schedule of Active Participant Data for Traditional Plans as of January 1, 2025

		Years of Credited Service										
Attained Age		Under 1	01-04	05-09	10-14	15-19	20-24	25-29	30-34	35-39	Over 40	Grand Total
Under 25	Count	0										
	Average Annual Pension	0										
25-29	Count	0										
	Average Annual Pension	0										
30-34	Count	0										
	Average Annual Pension	0										
35-39	Count	0	1	2	8	47	27					85
	Average Annual Pension	0				2,198	2,623					2,343
40-44	Count	0		5	50	264	454	53				826
	Average Annual Pension	0			3,999	3,191	4,366	6,018				4,071
45-49	Count	0	1	9	65	246	775	403	35			1,534
	Average Annual Pension	0			5,295	4,309	6,096	9,254	12,853			6,737
50-54	Count	0		4	51	183	737	620	243	14		1,852
	Average Annual Pension	0			5,119	4,772	7,117	11,794	17,790			9,853
55-59	Count	0		9	24	149	479	413	303	158	9	1,544
	Average Annual Pension	0			5,063	5,476	7,581	13,384	18,986	24,267		12,865
60-64	Count	0		6	21	100	332	290	186	125	57	1,117
	Average Annual Pension	0			7,363	5,303	8,630	13,214	19,814	24,544	24,014	14,007
65-69	Count	0		2	6	62	152	129	48	27	35	461
	Average Annual Pension	0				7,320	9,157	18,207	23,770	25,860	29,034	15,438
70 & up	Count	0			3	6	30	20	11	8	4	82
	Average Annual Pension	0					13,285	29,603				30,468
Total	Count	0	2	37	228	1,057	2,986	1,928	826	332	105	7,501
	Average Annual Pension	0		7,180	5,134	4,463	6,802	12,272	18,989	25,571	28,272	10,301

Male: 3088 Female: 4413

Plan Name:	The Bank of America Pension Plan
EIN / PN:	56-0906609/001
Plan Sponsor:	Bank of America Corporation
Valuation Date:	January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2025

		Years of Credited Service										
Attained Age		Under 1	01-04	05-09	10-14	15-19	20-24	25-29	30-34	35-39	Over 40	Grand Total
Under 25	Count	0	1									1
	Average Cash Balance	0										13,226
25-29	Count	0										
	Average Cash Balance	0										
30-34	Count	0	3	17	204	93						317
	Average Cash Balance	0			976	3,305						1,685
35-39	Count	0	12	139	1,530	2,161	145					3,987
	Average Cash Balance	0		3,424	2,620	7,245	13,271					5,541
40-44	Count	0	34	156	1,545	3,838	1,401	94				7,068
	Average Cash Balance	0	3,398	6,462	5,007	11,210	19,742	32,854				11,691
45-49	Count	0	52	128	1,292	3,049	1,963	1,080	76			7,640
	Average Cash Balance	0	5,273	9,171	6,961	14,989	33,120	43,526	51,391			22,522
50-54	Count	0	36	55	1,024	2,429	1,746	1,698	691	98		7,777
	Average Cash Balance	0	5,948	11,728	8,284	17,946	46,720	64,467	82,103	90,213		39,803
55-59	Count	0	25	54	733	1,638	1,410	1,392	1,144	822	91	7,309
	Average Cash Balance	0	12,153	7,763	7,667	19,349	55,797	86,318	104,705	126,034	105,876	64,288
60-64	Count	0	24	41	571	1,214	985	1,046	888	947	812	6,528
	Average Cash Balance	0	11,113	11,845	6,635	18,750	57,965	90,269	132,374	159,883	173,263	90,145
65-69	Count	0	10	28	255	501	347	390	349	317	607	2,804
	Average Cash Balance	0		9,980	7,689	16,599	57,008	93,881	146,986	175,440	226,819	111,116
70 & up	Count	0	3	7	73	158	82	112	101	99	199	834
	Average Cash Balance	0			5,992	15,770	58,411	93,323	112,766	181,347	272,102	122,001
Total	Count	0	200	625	7,227	15,081	8,079	5,812	3,249	2,283	1,709	44,265
	Average Cash Balance	0	6,390	7,300	5,705	14,160	41,652	72,471	111,006	147,796	200,206	46,505

Male: 16467 Female: 27798

Plan Name: The Bank of America Pension Plan
EIN / PN: 56-0906609/001
Plan Sponsor: Bank of America Corporation
Valuation Date: January 1, 2025

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
THE BANK OF AMERICA PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BANK OF AMERICA CORPORATION

D Employer Identification Number (EIN)
56-0906609

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2025

2 Assets:

a Market value	**2a**	17,597,086,260
b Actuarial value	**2b**	17,597,086,260

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	48,555	4,618,953,414	4,618,953,414
b For terminated vested participants	68,580	4,007,193,625	4,007,193,625
c For active participants	51,062	2,728,282,967	2,728,282,967
d Total	168,197	11,354,430,006	11,354,430,006

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.31%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	35,000,000
c Target normal cost	**6c**	35,000,000

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Nathan Bragg NDB
Signature of actuary

August 4, 2026
Date

Nathan Bragg
Type or print name of actuary

2607999
Most recent enrollment number

Willis Towers Watson US LLC
Firm name

617-504-9780
Telephone number (including area code)

PO Box 674401

Houston TX 77267
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 6.00 %	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.14 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	154.97 %
15	Adjusted funding target attainment percentage	15	153.57 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	150.68 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
5.00 %	5.27 %	5.50%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	63

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	35,000,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	35,000,000

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b
Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2025	224,293,393	219,260,278	491,951,828	935,505,499
2026	213,845,704	257,700,899	473,224,575	944,771,178
2027	208,605,109	265,019,409	456,367,450	929,991,968
2028	204,311,228	276,691,020	439,100,967	920,103,215
2029	199,622,776	289,836,189	421,408,064	910,867,029
2030	193,449,309	285,780,255	403,323,467	882,553,031
2031	189,639,992	297,562,182	384,939,152	872,141,326
2032	185,933,384	294,908,289	366,227,641	847,069,314
2033	182,451,372	297,629,203	347,227,489	827,308,064
2034	179,143,879	312,893,764	328,003,443	820,041,086
2035	175,042,187	312,184,235	308,680,220	795,906,642
2036	173,122,056	300,559,564	289,363,328	763,044,948
2037	170,683,229	287,854,146	270,095,506	728,632,881
2038	166,605,791	285,481,501	250,937,201	703,024,493
2039	163,331,454	279,533,279	231,994,815	674,859,548
2040	160,120,805	272,556,952	213,393,682	646,071,439
2041	155,982,090	263,439,645	195,190,960	614,612,695
2042	151,815,250	257,594,983	177,490,022	586,900,255
2043	148,088,336	241,941,526	160,410,578	550,440,440
2044	142,808,441	231,529,960	144,037,960	518,376,361
2045	137,274,860	220,746,715	128,492,482	486,514,057
2046	132,351,146	210,555,211	113,839,466	456,745,823
2047	126,231,041	196,258,938	100,110,247	422,600,226
2048	119,459,142	181,301,184	87,354,131	388,114,457
2049	112,831,269	166,015,368	75,608,160	354,454,797
2050	106,477,544	149,161,233	64,895,972	320,534,749
2051	99,994,255	134,768,538	55,225,774	289,988,567
2052	93,069,602	118,296,691	46,589,218	257,955,511
2053	86,275,884	104,394,515	38,961,743	229,632,142
2054	79,692,899	94,108,907	32,303,112	206,104,918
2055	73,565,181	85,791,480	26,558,992	185,915,653
2056	67,844,673	77,427,842	21,663,571	166,936,086
2057	62,357,597	70,174,663	17,536,817	150,069,077
2058	57,106,057	62,454,987	14,109,294	133,670,338
2059	52,039,266	55,609,473	11,293,337	118,942,076

Plan Name: The Bank of America Pension Plan
EIN / PN: 56-0906609/001
Plan Sponsor: Bank of America Corporation
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

2060	47,165,637	49,252,304	9,007,308	105,425,249
2061	42,503,831	43,522,877	7,172,751	93,199,459
2062	38,076,231	38,146,511	5,716,407	81,939,149
2063	33,901,646	33,094,480	4,571,649	71,567,775
2064	29,995,300	28,906,193	3,679,486	62,580,979
2065	26,367,609	24,754,549	2,988,942	54,111,100
2066	23,038,260	24,047,415	2,456,958	49,542,633
2067	19,967,583	17,796,180	2,047,925	39,811,688
2068	17,193,667	15,193,701	1,733,019	34,120,387
2069	14,696,342	12,475,777	1,489,348	28,661,467
2070	12,465,994	10,333,198	1,299,051	24,098,243
2071	10,490,007	8,532,650	1,148,435	20,171,092
2072	8,754,163	6,902,865	1,027,170	16,684,198
2073	7,242,449	5,561,316	927,537	13,731,302
2074	5,937,685	4,499,240	843,852	11,280,777

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

	(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
		MONEY MARKET FUNDS AND INTEREST BEARING CASH				
		ARGENTINE PESO		26,224,518	328,465	18,357
		AUSTRALIAN DOLLAR		173,401	127,041	115,658
		BARCLAYS CAPITAL INC	CASH COLLATERAL HELD FOR FUTURES BROKER	1,756,000	1,756,000	1,756,000
		BARCLAYS CAPITAL INC	CASH COLLATERAL HELDFOR PIMCO BROKER	81,000	81,000	81,000
		BNY MELLON	CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	2,061,931	2,061,931	2,061,931
*		BOFA	TEMPORARY OVERNIGHT DEPOSIT - CUSTODY	126,600	126,600	126,600
		BRITISH POUND		1,321,082	1,764,311	1,779,959
		CANADIAN DOLLAR		97	70	71
		CITIBANK	CASH COLLATERAL	8,825,000	8,825,000	8,825,000
		CP EDISON INTL	COMMERCIAL PAPER 03DEC25 00.000%02JAN2026	500,000	499,410	499,884
		CP SOUTHERN CAL ED	COMMERCIAL PAPER 04NOV25 00.000%15JAN2026	250,000	248,673	249,580
		CP SOUTHERN CAL ED	COMMERCIAL PAPER 10SEP25 00.000%08JAN2026	250,000	248,894	249,775
		EURO		191,469	233,186	224,902
		FIDELITY	GOVERNMENT PORTFOLIO, INSTITUTIONAL CLASS	381,030,987	381,030,987	381,030,987
		GOLDMAN SACHS	CASH COLLATERAL HELD FOR FUTURES (GSC) BROKER	7,894,802	7,894,802	7,894,802
		GOLDMAN SACHS	CASH COLLATERAL HELD FOR SWAPS (WAMCO) BROKER	2,090,522	2,090,522	2,090,522
		JAPANESE YEN		9,848,783	67,263	62,737
		JPMORGAN	U.S. TREASURY SECURITIES MONEY MARKET FUND	240,253,014	240,253,014	240,253,014
		MEXICAN PESO		63,383	3,061	3,518
		MORGAN STANLEY & CO	CASH COLLATERAL HELD FOR FUTURES BROKER	259,000	259,000	259,000
		MORGAN STANLEY & CO	CASH COLLATERAL HELD FOR PIMCO BROKER	6,252,000	6,252,000	6,252,000
		MORGAN STANLEY & CO	CASH COLLATERAL HELD FOR PIMCO BROKER	200,000	200,000	200,000
		NEW ZEALAND DOLLAR		1,515	1,137	872
		NORWAY KRONER		235,958	24,492	23,407
		POLISH ZLOTY		4,287	1,081	1,193
		SOUTH AFRICAN CONV-RAND		1,276,487	71,253	77,100
		SWEDISH KRONER		97,519	10,263	10,591
		TOTAL MONEY MARKET FUNDS AND INTEREST BEARING CASH			**654,459,456**	**654,148,460**
		U.S. GOVERNMENT AND GOVERNMENT AGENCY OBLIGATIONS				
		ALAMEDA CO CA JT PWR AT	LSE RV LEASE A TAXABLE NOV10 07.046%DEC01 2044	165,000	241,412	186,567
		AMERICAN MUN PWR OHIO	INC REV REV A TAXABLE DEC10 08.084%FEB15 2050	10,000	16,839	12,573
		AMERICAN MUN PWR OHIO	INC REV REV B TAXABLE DEC10 07.499%FEB15 2050	170,000	249,065	197,448
		AMERICAN MUN PWR OHIO	INC REV REV E TAXABLE DEC10 06.270%FEB15 2050	340,000	432,332	351,145
		BAY AREA TOLL AUTH CA	BRDG REV SER S-3 TAXABLE NOV10 06.907%OCT01 2050	825,000	1,295,066	933,710
		BAY AREA TOLL AUTH CALIF	TOLL BRDG REV 1 TAXABLE JUL10 07.043%APR01 2050	405,000	595,111	462,449
		BAY AREA TOLL AUTH CALIF	TOLL BRDG REV 2 TAXABLE NOV09 06.263%APR01 2049	2,650,000	3,385,882	2,795,538
		CALIFORNIA HEALTH FACS	FING AUTH REV TAXABLE APR22 04.190%JUN01 2037	405,000	402,007	386,901
		CALIFORNIA ST GO BDS	TAXABLE APR09 07.500%APR01 2034	7,250,000	9,456,897	8,458,285
		CALIFORNIA ST GO BDS	TAXABLE APR09 07.550%APR01 2039	7,700,000	11,731,422	9,344,566
		CALIFORNIA ST GO BDS	TAXABLE APR10 07.625%MAR01 2040	4,075,000	5,287,767	4,912,942
		CALIFORNIA ST GO BDS	TAXABLE DEC10 07.600%NOV01 2040	680,000	817,864	832,334
		CALIFORNIA ST GO BDS	TAXABLE OCT09 07.300%OCT01 2039	9,055,000	13,002,654	10,537,937
		CALIFORNIA ST PUB WKS	BRD LEASE REV 2 TAXABLE OCT09 08.361%OCT01 2034	100,000	150,763	118,153
		CALIFORNIA ST TAXABLE	VARIOUS PURP OID TAXABLE MAR23 05.125%MAR01 2038	2,000,000	2,003,032	2,031,340
		CALIFORNIA ST TAXABLE	VARIOUS PURP OID TAXABLE MAR23 05.200%MAR01 2043	480,000	473,597	481,085
		CHICAGO IL MET WTR	RECLAM DIST LT TAXABLE AUG09 05.720%DEC01 2038	70,000	88,983	72,605
		CHICAGO IL TRAN AT	SLS-TFR REV A TAXABLE AUG08 06.899%DEC01 2040	9,661,261	11,729,933	10,837,133
		CHICAGO IL TRAN AT	SLS-TFR REV B TAXABLE AUG08 06.899%DEC01 2040	7,856,579	8,197,794	8,818,852
		CHICAGO IL TRAN AT SLS	TX REV SALES B TAXABLE APR10 06.200%DEC01 2040	188,406	238,070	199,371
		CHICAGO IL TRAN AT SLS	TX REV SER B AGI TAXABLE APR10 06.200%DEC01 2040	19,324	24,556	20,610
		CHICAGO ILL O HARE INTL	ARPT REV GEN B TAXABLE APR10 06.395%JAN01 2040	60,000	79,680	66,683
		DALLAS CNTY TEX HOSP	DIST LTD LT C TAXABLE SEP09 05.621%AUG15 2044	575,000	746,108	569,411
		DALLAS FT WORTH TEX INTL	ARPT REV SER A TAXABLE APR22 04.087%NOV01 2051	360,000	360,000	295,232
		DALLAS FT WORTH TEX INTL	ARPT REV SER A TAXABLE APR22 04.507%NOV01 2051	900,000	900,000	775,980
		DALLAS TEX AREA RAPID	TRAN REV SALES B TAXABLE JUN09 05.999%DEC01 2044	615,000	649,957	644,040
		DALLAS TEX AREA RAPID	TRAN REV SER A TAXABLE DEC21 02.613%DEC01 2048	105,000	76,082	71,976
		DC WTR & SWR AUTH PUB	UTIL RV REV BDS TAXABLE JUL14 04.814%OCT01 2114	159,000	175,378	136,598
		FEDERAL FARM CREDIT BANK	BONDS 05.125% JUL 09 2029	500,000	485,070	523,385
		FEDERAL HOME LN MTG CORP	BONDS 06.750% MAR 15 2031	900,000	1,026,915	1,025,631
		FEDERAL HOME LN MTG CORP	CALLABLE NOTES 00.800% OCT 28 2026	12,300,000	12,298,155	12,016,977
		FEDERAL HOME LN MTG CORP CMO 2000	2266 F VAR%NOV15 30	4	4	4
		FEDERAL HOME LN MTG CORP CMO 2003	2551 FD VAR%JAN15 33	614	618	612
		FEDERAL HOME LN MTG CORP CMO 2005	3001 CZ 05.500%JUL15 35	171,931	157,587	176,290
		FEDERAL HOME LN MTG CORP CMO 2005	3013 HZ 05.000%AUG15 35	128,219	122,725	130,997
		FEDERAL HOME LN MTG CORP CMO 2005	3031 LZ 04.500%SEP15 35	21,004	19,270	21,110
		FEDERAL HOME LN MTG CORP CMO 2006	3204 ZM 05.000%AUG15 34	166,199	155,569	170,913
		FEDERAL HOME LN MTG CORP CMO 2008	3422 AI VAR%JAN15 38	78,615	762	807
		FEDERAL HOME LN MTG CORP CMO 2012	4096 PI 02.500%AUG15 27	111,430	11,639	1,688
		FEDERAL HOME LN MTG CORP CMO 2013	4203 PS VAR%SEP15 42	64,140	11,305	5,060
		FEDERAL HOME LN MTG CORP CMO 2013	4210 Z 03.000%MAY15 43	309,854	269,170	262,037
		FEDERAL HOME LN MTG CORP CMO 2014	4391 MZ 03.000%SEP15 44	1,400,849	1,248,799	1,279,683
		FEDERAL HOME LN MTG CORP CMO 2014	4397 PZ 03.000%JUN15 37	1,412,492	1,277,144	1,163,913
		FEDERAL HOME LN MTG CORP CMO 2017	4708 F VAR%AUG15 47	1,840,687	1,779,714	1,800,841
		FEDERAL HOME LN MTG CORP CMO 2018	4790 F VAR%OCT15 43	2,225,523	2,158,757	2,179,964
		FEDERAL HOME LN MTG CORP CMO 2018	4813 CJ 03.000%AUG15 48	206,338	198,319	183,970
		FEDERAL HOME LN MTG CORP CMO 2020	4980 KI 04.500%JUN25 50	2,171,297	499,059	509,332
		FEDERAL HOME LN MTG CORP CMO 2020	5010 IK 02.500%SEP25 50	628,199	85,067	94,972
		FEDERAL HOME LN MTG CORP CMO 2020	5018 MI 02.000%OCT25 50	1,052,952	135,924	140,349
		FEDERAL HOME LN MTG CORP CMO 2020	5042 CA 01.000%DEC15 40	3,761,791	3,804,698	3,545,763
		FEDERAL HOME LN MTG CORP CMO 2020	5050 IE 02.000%DEC25 50	1,938,628	239,030	234,859
		FEDERAL HOME LN MTG CORP CMO 2021	5069 MI 02.500%FEB25 51	127,476	17,209	18,855
		FEDERAL HOME LN MTG CORP CMO 2021	5085 NI 02.000%MAR25 51	3,422,245	440,079	419,090
		FEDERAL HOME LN MTG CORP CMO 2021	5092 XA 01.000%JAN15 41	2,658,634	2,659,880	2,333,520
		FEDERAL HOME LN MTG CORP CMO 2021	5093 IY 04.500%DEC25 50	1,190,381	273,416	260,137
		FEDERAL HOME LN MTG CORP CMO 2021	5115 CD 01.000%AUG15 44	3,460,255	3,456,741	3,039,681
		FEDERAL HOME LN MTG CORP CMO 2021	5115 IO 04.500%OCT25 49	1,224,261	280,815	266,132
		FEDERAL HOME LN MTG CORP CMO 2021	5118 NI 02.000%FEB25 51	1,491,911	195,347	196,982
		FEDERAL HOME LN MTG CORP CMO 2021	5154 QI 02.500%OCT25 51	919,471	99,346	98,239
		FEDERAL HOME LN MTG CORP CMO 2021	5161 IO 02.000%MAR25 51	2,333,624	320,234	331,472
		FEDERAL HOME LN MTG CORP CMO 2021	5180 IN 03.000%JUL25 51	1,196,612	242,688	236,658
		FEDERAL HOME LN MTG CORP CMO 2022	5202 IN 03.000%JAN25 47	607,855	78,261	79,268
		FEDERAL HOME LN MTG CORP CMO 2022	5224 HL 04.000%APR25 52	1,200,000	1,211,625	1,120,497
		FEDERAL HOME LN MTG CORP CMO 2023	5293 IO 02.000%MAR25 51	4,119,714	511,102	517,770
		FEDERAL HOME LN MTG CORP CMO 2023	5293 KI 02.000%FEB25 51	2,124,560	280,708	279,373

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	FEDERAL HOME LN MTG CORP CMO 2024	5397 IC 03.500%APR25 52	1,243,410	223,425	212,004
	FEDERAL HOME LN MTG CORP CMO 2024	5426 BF VAR%APR15 49	2,712,556	2,706,622	2,718,546
	FEDERAL HOME LN MTG CORP CMO 2024	5426 CF VAR%DEC15 50	2,139,099	2,133,752	2,133,952
	FEDERAL HOME LN MTG CORP CMO 2024	5439 FK VAR%AUG25 54	6,230,546	6,228,599	6,251,434
	FEDERAL HOME LN MTG CORP CMO 2024	5440 F VAR%AUG25 54	3,019,385	3,017,969	3,032,961
	FEDERAL HOME LN MTG CORP CMO 2024	5440 KF VAR%JUL25 54	2,135,545	2,135,545	2,142,671
	FEDERAL HOME LN MTG CORP CMO 2024	5479 FA VAR%DEC25 54	6,122,215	6,119,345	6,143,639
	FEDERAL HOME LN MTG CORP CMO 2024	5481 FJ VAR%DEC25 54	10,441,592	10,444,855	10,478,789
	FEDERAL HOME LN MTG CORP CMO 2024	5481 GF VAR%DEC25 54	8,775,795	8,775,795	8,803,554
	FEDERAL HOME LN MTG CORP CMO 2024	5495 AF VAR%JAN25 55	2,048,460	2,048,460	2,054,957
	FEDERAL HOME LN MTG CORP CMO 2025	5500 QF VAR%SEP25 54	68,830	68,830	69,184
	FEDERAL HOME LN MTG CORP CMO 2025	5500 UF VAR%NOV25 54	1,791,822	1,789,582	1,797,531
	FEDERAL HOME LN MTG CORP CMO 2025	5510 FA VAR%FEB25 55	3,271,751	3,271,751	3,287,269
	FEDERAL HOME LN MTG CORP CMO 2025	5563 FV VAR%AUG25 55	7,716,168	7,719,785	7,761,012
	FEDERAL HOME LN MTG CORP MUL CMO 2017	K068 X1 VAR%AUG25 27	39,008,562	1,433,292	235,709
	FEDERAL HOME LN MTG CORP MUL CMO 2018	K072 X1 VAR%DEC25 27	3,569,140	113,884	22,953
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K091 X1 VAR%MAR25 29	3,464,618	164,366	57,176
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K093 X1 VAR%MAY25 29	1,823,849	144,212	48,366
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K094 X1 VAR%JUN25 29	1,935,582	142,890	51,755
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K094 XAM VAR%JUN25 29	4,850,000	488,565	180,341
	FEDERAL HOME LN MTG CORP MUL CMO 2019	K095 XAM VAR%JUN25 29	900,000	97,322	36,733
	FEDERAL HOME LN MTG CORP MUL CMO 2020	K106 X1 VAR%JAN25 30	3,896	275	180
	FEDERAL HOME LN MTG CORP MUL CMO 2020	K120 X1 VAR%OCT25 30	5,354,508	286,759	211,870
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K128 X1 VAR%MAR25 31	8,960,653	278,595	193,954
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K130 X1 VAR%JUN25 31	12,014,909	767,758	556,161
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K131 X1 VAR%JUL25 31	4,768,473	222,137	163,527
	FEDERAL HOME LN MTG CORP MUL CMO 2021	K741 X1 VAR%DEC25 27	2,790,375	99,014	26,065
	FEDERAL HOME LN MTG CORP MUL CMO 2021	KG06 X1 VAR%OCT25 31	3,090,458	100,140	77,461
	FEDERAL HOME LN MTG CORP MUL CMO 2022	K143 X1 VAR%APR25 55	6,960,885	207,024	136,896
	FEDERAL HOME LN MTG CORP MUL CMO 2022	K148 X1 VAR%JUL25 32	35,817,304	769,587	595,208
	FEDERAL HOME LN MTG CORP MUL CMO 2022	K149 X1 VAR%AUG25 32	11,229,136	268,461	200,055
	FEDERAL HOME LN MTG CORP MUL CMO K	1513 A3 02.797%AUG25 34	7,402,000	7,624,023	6,549,769
	FEDERAL HOME LN MTG CORP MUL CMO K	1514 A2 02.859%OCT25 34	6,187,000	6,372,158	5,481,601
	FEDERAL HOME LN MTG CORP MUL CMO K	1518 A2 01.860%OCT25 35	24,000,000	24,716,928	19,067,244
	FEDERAL HOME LN MTG CORP MUL CMO K	160 X1 VAR%AUG25 33	4,997,002	98,321	86,479
	FEDERAL HOME LN MTG CORP STA CMO 2021	DNA1 B1 VAR%JAN25 51	880,000	916,988	921,331
	FEDERAL HOME LN MTG CORP STA CMO 2022	DNA3 M1B VAR%APR25 42	700,000	692,563	717,429
	FEDERAL HOME LN MTG CORP STA CMO 2022	DNA4 M1B VAR%MAY25 42	2,300,000	2,407,813	2,373,324
	FEDERAL HOME LN MTG CORP STA CMO 2022	DNA7 M2 VAR%MAR25 52	860,000	977,713	943,553
	FEDERAL HOME LN MTG CORP STA CMO 2024	DNA2 A1 VAR%MAY25 44	483,734	483,734	485,424
	FEDERAL HOME LN MTG CORP STA CMO 2024	DNA3 M2 VAR%OCT25 44	280,000	280,000	279,826
	FEDERAL HOME LN MTG CORP STR CMO 2012	283 IO 03.500%OCT15 27	139,054	22,270	2,357
	FEDERAL HOME LN MTG CORP STR CMO 2017	SR01 A3 03.089%NOV25 27	374,001	377,718	368,148
	FEDERAL HOME LN MTG CORP STR CMO 2021	DNA2 M2 VAR%AUG25 33	418,457	426,630	424,980
	FEDERAL HOME LN MTG CORP STR CMO 2021	DNA7 M2 VAR%NOV25 41	710,000	679,603	715,290
	FEDERAL HOME LN MTG CORP STR CMO 2021	K136 X1 VAR%DEC25 31	23,893,093	546,839	395,445
	FEDERAL HOME LN MTG CORP STR CMO 2023	DNA2 M1A VAR%APR25 43	876,610	887,148	888,744
	FEDERAL HOME LN MTG CORP STRUCT PT CMO 2004	61 1A1 VAR%JUL25 44	183,270	170,337	178,373
	FEDERAL HOME LN MTG CORP STRUCT PT CMO 2004	62 1A1 VAR%OCT25 44	9,125	9,095	8,417
	FEDERAL HOME LOAN BANK	BONDS 04.500% SEP 09 2033	6,000,000	5,949,420	6,098,220
	FEDERAL HOME LOAN BANK	BONDS 05.500% JUL 15 2036	300,000	392,709	328,281
	FEDERAL HOME LOAN BANK	CALLABLE BONDS 01.050% AUG 13 2026	21,300,000	21,300,000	20,974,749
	FEDERAL HOME LOAN BANK	CALLABLE BONDS SR 0003 01.250% OCT 26 2026	13,500,000	12,165,930	13,247,550
	FEDERAL NATL MTG ASSN	BONDS 06.625% NOV 15 2030	3,300,000	4,693,392	3,720,882
	FEDERAL NATL MTG ASSN	DEBENTURES 06.210% AUG 06 2038	500,000	549,480	581,490
	FEDERAL NATL MTG ASSN	NOTES 05.625% JUL 15 2037	500,000	725,525	550,920
	FEDERAL NATL MTG ASSN	NOTES 07.250% MAY 15 2030	700,000	865,437	799,624
	FEDERAL NATL MTG ASSN	NOTES ZERO% MAY 15 2030	3,400,000	1,285,004	2,874,394
	FEDERAL NATL MTG ASSN CMO 2004	38 FK VAR%MAY25 34	30,944	31,021	30,757
	FEDERAL NATL MTG ASSN CMO 2005	88 IP VAR%OCT25 35	302,971	18,867	28,608
	FEDERAL NATL MTG ASSN CMO 2006	118 IP1 VAR%DEC25 36	3,233,550	259,899	377,115
	FEDERAL NATL MTG ASSN CMO 2006	118 IP2 VAR%DEC25 36	2,945,855	173,748	297,845
	FEDERAL NATL MTG ASSN CMO 2006	28 IP VAR%MAR25 36	191,311	12,735	11,892
	FEDERAL NATL MTG ASSN CMO 2006	5 3A2 VAR%MAY25 35	7,674	7,552	7,862
	FEDERAL NATL MTG ASSN CMO 2006	59 IP VAR%JUL25 36	2,344,087	190,457	203,689
	FEDERAL NATL MTG ASSN CMO 2007	9 FA VAR%MAR25 37	65,303	64,242	64,654
	FEDERAL NATL MTG ASSN CMO 2011	99 KS VAR%OCT25 26	5,864	1,278	37
	FEDERAL NATL MTG ASSN CMO 2012	118 VZ 03.000%NOV25 42	520,031	472,339	481,776
	FEDERAL NATL MTG ASSN CMO 2012	134 SK VAR%DEC25 42	149,698	29,265	17,388
	FEDERAL NATL MTG ASSN CMO 2012	46 BA 06.000%MAY25 42	87,509	100,444	92,599
	FEDERAL NATL MTG ASSN CMO 2012	51 B 07.000%MAY25 42	132,880	158,678	144,799
	FEDERAL NATL MTG ASSN CMO 2012	74 OA 00.000%MAR25 42	9,237	8,544	8,484
	FEDERAL NATL MTG ASSN CMO 2012	74 SA VAR%MAR25 42	137,311	27,314	7,579
	FEDERAL NATL MTG ASSN CMO 2012	75 AO 00.000%MAR25 42	13,856	12,817	12,722
	FEDERAL NATL MTG ASSN CMO 2012	75 NS VAR%JUL25 42	44,372	9,540	5,981
	FEDERAL NATL MTG ASSN CMO 2013	73 IA 03.000%SEP25 32	238,087	37,722	7,203
	FEDERAL NATL MTG ASSN CMO 2013	9 CB 05.500%APR25 42	627,531	716,200	650,323
	FEDERAL NATL MTG ASSN CMO 2013	9 SA VAR%MAR25 42	113,385	19,275	5,732
	FEDERAL NATL MTG ASSN CMO 2014	6 Z 02.500%FEB25 44	2,019,010	1,748,556	1,802,648
	FEDERAL NATL MTG ASSN CMO 2015	65 CZ 03.500%SEP25 45	286,993	272,034	251,765
	FEDERAL NATL MTG ASSN CMO 2017	76 SB VAR%OCT25 57	467,409	87,566	58,752
	FEDERAL NATL MTG ASSN CMO 2020	47 GZ 02.000%JUL25 50	781,323	732,893	475,029
	FEDERAL NATL MTG ASSN CMO 2020	56 AQ 02.000%AUG25 50	894,752	752,011	729,327
	FEDERAL NATL MTG ASSN CMO 2020	73 KI 03.000%OCT25 50	548,798	93,810	94,960
	FEDERAL NATL MTG ASSN CMO 2020	89 DI 02.500%DEC25 50	1,895,650	237,398	306,601
	FEDERAL NATL MTG ASSN CMO 2020	97 AI 02.000%JAN25 51	232,272	30,522	32,494
	FEDERAL NATL MTG ASSN CMO 2021	28 LB 02.000%APR25 51	318,559	261,915	266,413
	FEDERAL NATL MTG ASSN CMO 2021	3 QI 02.500%FEB25 51	1,400,412	188,129	218,987
	FEDERAL NATL MTG ASSN CMO 2021	77 WI 03.000%AUG25 50	1,232,893	196,503	194,543
	FEDERAL NATL MTG ASSN CMO 2023	2 CI 02.000%OCT25 50	3,440,344	419,819	419,116
	FEDERAL NATL MTG ASSN CMO 2024	104 FA VAR%JAN25 55	6,133,232	6,129,399	6,148,916
	FEDERAL NATL MTG ASSN CMO 2024	49 AF VAR%JUL25 54	9,302,524	9,296,710	9,331,380
	FEDERAL NATL MTG ASSN CMO 2025	19 FC VAR%MAR25 55	11,714,300	11,710,639	11,758,586
	FEDERAL NATL MTG ASSN CMO 2025	79 FA VAR%OCT25 55	1,865,476	1,874,002	1,876,024
	FEDERAL NATL MTG ASSN GRAN ABS 2017	T1 A 02.898%JUN25 27	177,716	181,381	175,039
	FEDERAL NATL MTG ASSN INTE CMO 2011	407 C10 05.000%JAN25 38	74,793	11,551	10,688
	FEDERAL NATL MTG ASSN INTE CMO 2012	409 C13 03.500%NOV25 41	142,963	24,214	20,846
	FEDERAL NATL MTG ASSN INTE CMO 2012	409 C2 03.000%APR25 27	38,640	4,268	499

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	FEDERAL NATL MTG ASSN INTE CMO 2022	427 C21 02.000%MAR25 50	2,145,541	260,817	273,337
	FEDERAL NATL MTG ASSN INTE CMO 2022	427 C73 03.000%DEC25 48	1,468,128	236,736	235,707
	FEDERAL NATL MTG ASSN INTE CMO 2024	440 C50 04.500%OCT25 53	847,682	190,728	187,043
	FEDERAL NATL MTG ASSN INTE CMO 2024	440 C6 02.000%OCT25 52	1,678,727	212,464	215,074
	FEDERAL NATL MTG ASSN-ACES CMO 2018	M15 1A2 03.700%JAN25 36	900,000	1,003,992	858,390
	FEDERAL NATL MTG ASSN-ACES CMO 2023	M4 A2 VAR%SEP25 32	300,000	285,098	290,056
	FHR 4415 IO CMO 2014	4415 IO VAR%APR15 41	350,158	25,332	18,972
	GOLDEN ST TOB SCRTZN CRP	CA RV TAXABLE B TAXABLE OCT21 02.746%JUN01 2034	475,000	478,843	422,356
	GOVERNMENT NATL MTG ASSN CMO 2010	H20 AF VAR%OCT20 60	338,936	338,514	338,282
	GOVERNMENT NATL MTG ASSN CMO 2010	H26 LF VAR%AUG20 58	29,676	29,656	29,643
	GOVERNMENT NATL MTG ASSN CMO 2011	140 AI 04.000%OCT16 26	4,896	571	22
	GOVERNMENT NATL MTG ASSN CMO 2011	H09 AF VAR%MAR20 61	65,135	64,885	65,148
	GOVERNMENT NATL MTG ASSN CMO 2012	34 SD VAR%MAR16 42	1,310,208	259,585	134,226
	GOVERNMENT NATL MTG ASSN CMO 2012	98 SA VAR%AUG16 42	111,370	23,221	11,658
	GOVERNMENT NATL MTG ASSN CMO 2012	H27 AI VAR%OCT20 62	158,492	10,822	2,534
	GOVERNMENT NATL MTG ASSN CMO 2013	107 AD VAR%NOV16 47	235,387	242,017	217,076
	GOVERNMENT NATL MTG ASSN CMO 2013	150 IA VAR%NOV20 42	228,848	10,513	8,983
	GOVERNMENT NATL MTG ASSN CMO 2013	69 AI 03.500%MAY20 43	165,561	35,094	25,637
	GOVERNMENT NATL MTG ASSN CMO 2013	72 IO VAR%NOV16 47	3,260,550	93,486	66,046
	GOVERNMENT NATL MTG ASSN CMO 2013	85 IA VAR%MAR16 47	957,799	52,225	9,175
	GOVERNMENT NATL MTG ASSN CMO 2015	36 MI 05.500%MAR20 45	556,905	113,855	85,069
	GOVERNMENT NATL MTG ASSN CMO 2015	98 IO VAR%APR16 55	2,310,639	131,418	15,910
	GOVERNMENT NATL MTG ASSN CMO 2016	H10 FA VAR%APR20 66	359,513	364,232	361,110
	GOVERNMENT NATL MTG ASSN CMO 2016	H11 F VAR%MAY20 66	336,362	340,882	337,622
	GOVERNMENT NATL MTG ASSN CMO 2017	111 IO VAR%FEB16 59	855,912	55,643	25,517
	GOVERNMENT NATL MTG ASSN CMO 2017	157 IO VAR%DEC16 59	756,739	42,241	24,535
	GOVERNMENT NATL MTG ASSN CMO 2018	H06 PF VAR%FEB20 68	102,373	102,357	102,083
	GOVERNMENT NATL MTG ASSN CMO 2018	H07 FD VAR%MAY20 68	281,987	281,438	281,219
	GOVERNMENT NATL MTG ASSN CMO 2018	H08 KF VAR%MAY20 68	159,898	159,588	159,436
	GOVERNMENT NATL MTG ASSN CMO 2019	136 P 01.500%OCT20 45	3,697,768	3,717,413	3,091,628
	GOVERNMENT NATL MTG ASSN CMO 2019	90 AB 03.000%JUL20 49	217,010	219,045	196,860
	GOVERNMENT NATL MTG ASSN CMO 2020	109 AI VAR%MAY16 60	2,169,102	168,783	121,661
	GOVERNMENT NATL MTG ASSN CMO 2020	123 IL 02.500%AUG20 50	216,511	29,500	30,882
	GOVERNMENT NATL MTG ASSN CMO 2020	123 NI 02.500%AUG20 50	686,773	94,217	101,619
	GOVERNMENT NATL MTG ASSN CMO 2020	127 IN 02.500%AUG20 50	301,191	40,473	43,683
	GOVERNMENT NATL MTG ASSN CMO 2020	129 IE 02.500%SEP20 50	307,345	41,972	44,640
	GOVERNMENT NATL MTG ASSN CMO 2020	160 IH 02.500%OCT20 50	197,036	27,123	29,183
	GOVERNMENT NATL MTG ASSN CMO 2020	160 VI 02.500%OCT20 50	257,104	35,553	38,153
	GOVERNMENT NATL MTG ASSN CMO 2020	160 YI 02.500%OCT20 50	7,984	1,123	1,144
	GOVERNMENT NATL MTG ASSN CMO 2020	181 WI 02.000%DEC20 50	2,087,499	222,608	232,995
	GOVERNMENT NATL MTG ASSN CMO 2020	184 IO VAR%NOV16 60	2,658,121	224,279	177,254
	GOVERNMENT NATL MTG ASSN CMO 2020	47 MI 03.500%APR20 50	583,478	100,194	107,364
	GOVERNMENT NATL MTG ASSN CMO 2020	47 NI 03.500%APR20 50	225,257	39,173	42,280
	GOVERNMENT NATL MTG ASSN CMO 2020	91 IU VAR%MAY16 62	4,083,915	284,814	271,590
	GOVERNMENT NATL MTG ASSN CMO 2020	H09 FL VAR%MAY20 70	876,921	901,682	891,458
	GOVERNMENT NATL MTG ASSN CMO 2020	H09 NF VAR%APR20 70	50,513	51,926	51,236
	GOVERNMENT NATL MTG ASSN CMO 2020	H12 F VAR%JUL20 70	95,610	95,735	95,057
	GOVERNMENT NATL MTG ASSN CMO 2021	108 IO VAR%JUN16 61	3,126,808	222,052	222,370
	GOVERNMENT NATL MTG ASSN CMO 2021	11 IX VAR%DEC16 62	2,984,850	247,487	245,949
	GOVERNMENT NATL MTG ASSN CMO 2021	115 MI 02.500%MAY20 51	2,131,900	239,477	228,298
	GOVERNMENT NATL MTG ASSN CMO 2021	138 IK 03.000%JUL20 51	1,541,140	219,306	207,284
	GOVERNMENT NATL MTG ASSN CMO 2021	188 PA 02.000%OCT20 51	55,790	46,994	46,263
	GOVERNMENT NATL MTG ASSN CMO 2021	223 P 02.000%JUN20 51	1,487,953	1,278,245	1,309,234
	GOVERNMENT NATL MTG ASSN CMO 2021	37 IO VAR%JAN16 61	2,678,812	214,933	159,570
	GOVERNMENT NATL MTG ASSN CMO 2021	5 IO VAR%JAN16 61	4,292,505	331,663	344,959
	GOVERNMENT NATL MTG ASSN CMO 2021	54 IO VAR%SEP16 63	3,244,936	359,478	380,110
	GOVERNMENT NATL MTG ASSN CMO 2021	60 IO VAR%MAY16 63	2,326,700	184,481	141,729
	GOVERNMENT NATL MTG ASSN CMO 2021	77 LC 01.250%JUL20 50	588,477	467,104	466,213
	GOVERNMENT NATL MTG ASSN CMO 2021	91 IC 03.000%MAY20 50	1,400,788	208,512	214,718
	GOVERNMENT NATL MTG ASSN CMO 2022	139 AL 04.000%JUL20 51	100,000	99,281	91,579
	GOVERNMENT NATL MTG ASSN CMO 2022	189 PT 02.500%OCT20 51	1,034,304	873,987	870,949
	GOVERNMENT NATL MTG ASSN CMO 2022	196 BE VAR%OCT16 64	800,000	613,500	562,922
	GOVERNMENT NATL MTG ASSN CMO 2022	210 IO VAR%JUL16 64	2,813,504	199,143	154,068
	GOVERNMENT NATL MTG ASSN CMO 2022	216 IO VAR%JUL16 65	2,918,353	201,093	164,519
	GOVERNMENT NATL MTG ASSN CMO 2022	3 B 01.850%FEB16 61	1,400,000	987,820	701,563
	GOVERNMENT NATL MTG ASSN CMO 2022	81 CI 03.000%SEP20 50	1,299,614	186,007	183,754
	GOVERNMENT NATL MTG ASSN CMO 2022	9 GA 02.000%JAN20 52	684,808	552,340	573,233
	GOVERNMENT NATL MTG ASSN CMO 2023	179 IO VAR%SEP16 63	7,836,141	317,782	339,382
	GOVERNMENT NATL MTG ASSN CMO 2023	21 FD VAR%FEB20 53	13,959,608	13,957,427	13,896,325
	GOVERNMENT NATL MTG ASSN CMO 2023	66 FG VAR%MAY20 53	15,109,915	15,076,862	15,115,840
	GOVERNMENT NATL MTG ASSN CMO 2023	80 IA 04.500%OCT20 47	1,125,303	221,192	207,631
	GOVERNMENT NATL MTG ASSN CMO 2023	92 AH 02.000%JUN16 64	3,743,226	2,829,645	2,843,905
	GOVERNMENT NATL MTG ASSN CMO 2023	92 IA VAR%JUN16 64	3,940,238	247,650	206,818
	GOVERNMENT NATL MTG ASSN CMO 2023	H23 JF VAR%SEP20 73	3,197,820	3,189,394	3,232,375
	GOVERNMENT NATL MTG ASSN CMO 2024	151 KS VAR%SEP20 54	871,119	82,212	79,232
	GOVERNMENT NATL MTG ASSN CMO 2024	H08 FC VAR%MAY20 74	1,993,097	1,991,229	1,992,338
	GOVERNMENT NATL MTG ASSN CMO 2025	108 SC VAR%JUN20 55	5,570,861	539,677	477,163
	GOVERNMENT NATL MTG ASSN CMO 2025	114 WS VAR%JUL20 55	3,949,897	206,752	183,178
	GOVERNMENT NATL MTG ASSN CMO 2025	141 SE VAR%AUG20 55	4,368,859	424,598	388,554
	GOVERNMENT NATL MTG ASSN CMO 2025	55 SD VAR%MAR20 55	4,569,977	428,435	400,189
	GOVERNMENT NATL MTG ASSN CMO 2025	95 SB VAR%MAY20 55	6,415,928	567,409	527,187
	GRAND PKWY TRANSN CRP	TEX REV TOLL REV TAXABLE AUG13 05.184%OCT01 2042	380,000	452,481	384,739
	ILLINOIS ST GO BDS 2010	SER 1 TAXABLE FEB10 06.630%FEB01 2035	123,077	130,026	130,053
	ILLINOIS ST GO BDS 2010	SER 5 TAXABLE JUL10 07.350%JUL01 2035	21,429	24,650	23,335
	ILLINOIS ST TAXABLE	PENSION FDG GO TAXABLE JUN03 05.100%JUN01 2033	139,608	146,748	143,080
	JOBSOHIO BEVARAGE SYS OH	ST RV SER A ETM TAXABLE FEB20 02.833%JAN01 2038	125,000	125,000	105,149
	JOBSOHIO BEVARAGE SYS OH	ST RV TAXABLE A TAXABLE FEB20 02.833%JAN01 2038	5,000	5,000	4,207
	LA LCL GVT ENV FACS CDA	SYS AT TAXABLE A TAXABLE MAY22 04.145%FEB01 2033	1,300,000	1,300,000	1,301,014
	LA LCL GVT ENV FACS CDA	SYS AT TAXABLE A TAXABLE MAY22 04.475%AUG01 2039	2,215,000	2,235,157	2,164,254
	LA LCL GVT ENV FACS CDA	SYS AT TAXABLE TAXABLE MAR23 05.048%DEC01 2034	300,000	300,000	310,359
	LOS ANGELES CA CMNTY CLG	DIST GO BDS LT E TAXABLE JUL10 06.750%AUG01 2049	585,000	809,149	648,730
	LOS ANGELES CALIF DEPT	ARPTS ARPT REV C TAXABLE DEC09 06.582%MAY15 2039	290,000	379,752	313,362
	LOS ANGELES CO CA PUB	WFA REV REV B TAXABLE NOV10 07.618%AUG01 2040	330,000	499,587	392,136
	MARYLAND ST ECONOMIC DEV	CORP REV TAXABLE TAXABLE AUG24 05.433%MAY31 2056	140,000	140,000	134,446
	MET WASH DC ARPT AT	DULLES REV SER D TAXABLE AUG09 07.462%OCT01 2046	390,000	474,243	463,566
	METROPOLITAN TRANSN AUTH	N Y REV SER C TAXABLE MAY20 05.175%NOV15 2049	30,000	38,587	27,698
	MIAMI-DADE CNTY FLA	SEAPORT REV TAXABLE DEC23 06.224%NOV01 2055	430,000	430,000	443,730
	MICHIGAN FIN AUTH REV	TAXABLE HOSP T TAXABLE DEC19 03.384%DEC01 2040	505,000	556,086	426,937

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	MUNICIPAL ELEC AUTH GA	TAXABLE BDS A TAXABLE MAR10 06.637%APR01 2057	500,000	585,630	540,725
	NEW JERSEY ST TPK AUTH	TPK REV REV A TAXABLE DEC10 07.102%JAN01 2041	8,174,000	12,217,760	9,550,502
	NEW JERSEY ST TPK AUTH	TPK REV TPK F TAXABLE APR09 07.414%JAN01 2040	6,785,000	9,910,824	8,132,094
	NEW YORK N Y GO BDS 2011	SER F-1 TAXABLE DEC10 06.271%DEC01 2037	2,545,000	3,138,299	2,728,367
	NEW YORK N Y GO TAXABLE	BDS FISCAL 2024B TAXABLE OCT23 05.828%OCT01 2053	110,000	117,103	113,205
	NEW YORK N Y TAXABLE GEN	OBLIG BDS FISCAL TAXABLE OCT25 05.372%OCT01 2051	245,000	249,082	238,554
	NEW YORK N Y TAXABLE GO	BDS FISCAL D 1 TAXABLE OCT24 05.094%OCT01 2049	460,000	460,000	432,773
	NEW YORK N Y TAXABLE GO	BDS FISCAL D 1 TAXABLE OCT24 05.114%OCT01 2054	390,000	390,000	364,942
	NEW YORK N Y TAXABLE GO	BDS FISCAL SER H TAXABLE APR25 05.935%FEB01 2055	1,375,000	1,408,862	1,438,759
	NEW YORK N Y TAXABLE GO	BDS FISCAL SER H TAXABLE APR25 06.291%FEB01 2045	335,000	359,489	352,001
	NEW YORK NYC MUN WFA	WTR-SS RV REV TAXABLE MAR10 06.011%JUN15 2042	155,000	170,578	160,516
	NEW YORK NYC MUN WFA	WTR-SS RV REV TAXABLE SEP10 05.440%JUN15 2043	2,400,000	3,043,488	2,335,368
	NEW YORK NYC MUN WFA	WTR-SS RV WTR TAXABLE NOV10 05.882%JUN15 2044	4,100,000	5,582,226	4,167,076
	NEW YORK NYC TRANS FIN	AUTH RV SER G-3 TAXABLE JUN10 05.267%MAY01 2027	2,710,000	3,087,340	2,751,382
	NEW YORK ST URBAN DEV	CORP REV SER E TAXABLE DEC09 05.770%MAR15 2039	630,000	641,945	648,881
	NJ EDA ST PENSION FDG RV	REV BDS A NPFG TAXABLE JUN97 07.425%FEB15 2029	1,253,000	1,599,034	1,308,633
	NORTH TEX TWY AUTH REV	FIRST TIER REV B TAXABLE AUG09 06.718%JAN01 2049	870,000	1,459,956	956,521
	NY ST DORM AT ST PERS	TAX REV INCOME H TAXABLE OCT10 05.289%MAR15 2033	2,168,014	2,507,243	2,193,076
	NY ST DRM AT RV NON ST	SUP DBT UNIV 1 TAXABLE FEB19 04.294%JUL01 2044	290,000	290,000	254,736
	NY ST DRM NON ST SUP DBT	SER B OID AGI TAXABLE AUG18 04.946%AUG01 2048	495,000	492,525	448,143
	OHIO ST UNIV GEN RCPTS	TAXABLE A OID TAXABLE OCT11 04.800%JUN01 2111	628,000	691,886	517,692
	OHIO UNIV GEN RCPTS	ATHENS GEN RCPTS TAXABLE NOV14 05.590%DEC01 2114	500,000	573,827	472,125
	OKLAHOMA DEV FIN AUTH	REV TAXABLE TAXABLE JUL22 05.087%FEB01 2052	730,000	730,000	708,633
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE JAN14 04.960%AUG01 2046	2,000,000	2,371,400	1,864,120
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE MAY17 04.229%OCT15 2057	630,000	681,637	515,227
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE NOV10 05.647%NOV01 2040	130,000	167,571	138,507
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE OCT11 04.926%OCT01 2051	800,000	961,664	745,056
	PORT AUTH N Y & N J	CONSOLIDATED BDS TAXABLE OCT15 04.810%OCT15 2065	860,000	957,465	770,061
	PORT AUTH N Y & N J	CONSOLIDATED TAXABLE OCT12 04.458%OCT01 2062	11,970,000	12,408,711	10,030,022
	PORT AUTH N Y & N J	TAXABLE CONS BDS TAXABLE AUG19 03.287%AUG01 2069	395,000	366,852	250,770
	PORT AUTH N Y & N J	TAXABLE TAXABLE JUN23 05.072%JUL15 2053	290,000	290,000	275,175
	RESOLUTION FUNDING CORP	PRINCIPAL STRIPS ZERO% APR 15 2030	6,570,000	3,621,619	5,561,768
	RESOLUTION FUNDING CORP	PRINCIPAL STRIPS ZERO% JAN 15 2030	1,600,000	739,298	1,370,080
	SALES TAX SECURITIZATION	CORP ILL BDS B TAXABLE DEC17 03.587%JAN01 2043	290,000	290,000	249,464
	SAN ANTONIO TEX ELEC & GAS	REV C PRF26 TAXABLE JUN09 05.985%FEB01 2039	195,000	257,897	209,288
	SAN ANTONIO TEX ELEC & GAS	REV REF JR A TAXABLE OCT10 05.808%FEB01 2041	465,000	486,158	479,517
	SAN DIEGO CO CA RGL	TRANSN REV SER A TAXABLE NOV10 05.911%APR01 2048	515,000	531,696	519,604
	SAN DIEGO CO CA WTR AT	FA REV WATER B TAXABLE FEB10 06.138%MAY01 2049	3,160,000	4,290,381	3,249,302
	SAN FRAN CA CY-CO PUC	WTR REV WTR G TAXABLE DEC10 06.950%NOV01 2050	250,000	372,227	277,990
	SOUTH CAROLINA ST PUB	SVC AUTH REV C TAXABLE DEC10 06.454%JAN01 2050	15,000	23,579	15,952
	SUMTER LANDING CDD FLA	REV REV BDS 2016 TAXABLE NOV16 04.172%OCT01 2047	140,000	143,245	126,540
	TENNESSEE VALLEY AUTH	NOTES 05.250% SEP 15 2039	2,525,000	3,355,369	2,667,107
	TENNESSEE VALLEY AUTH	NOTES 05.375% APR 01 2056	600,000	797,940	607,524
	TENNESSEE VALLEY AUTH	SR UNSECURED 04.250% SEP 15 2065	1,140,000	1,401,774	939,713
	TENNESSEE VALLEY AUTH	SR UNSECURED 05.250% FEB 01 2055	3,525,000	3,419,337	3,487,564
	TEXAS NAT GAS SECURITI	TAXABLE SER A-2 TAXABLE MAR23 05.169%APR01 2041	2,680,000	2,737,609	2,733,198
	TEXAS PRV ACT BD SURFACE	REV TAXABLE SR B TAXABLE DEC19 03.922%DEC31 2049	795,000	795,000	635,968
	TEXAS ST G O BDS TEXAS	TRANS COMMN A TAXABLE AUG09 05.517%APR01 2039	1,087,279	1,164,438	1,114,222
	TEXAS ST G O HWY IMPT	BDS TEXAS SER A TAXABLE SEP10 04.631%APR01 2033	1,350,000	1,476,117	1,347,314
	TOB SETTLE FIN AT WV	ASSET BCK SR A TAXABLE OCT20 02.951%JUN01 2031	300,000	315,012	275,031
	TOB SETTLE FIN AT WV	ASSET BCK SR A TAXABLE OCT20 03.151%JUN01 2032	300,000	317,595	271,728
	U.S. TREASURY BILL	ZERO% 10/29/2026 DD 10/30/25	5,550,000	5,371,798	5,393,213
	U.S. TREASURY BILL	ZERO% APR 07 2026	19,000	18,791	18,823
	U.S. TREASURY BILL	ZERO% APR 21 2026	800,000	790,631	791,448
	U.S. TREASURY BILL	ZERO% APR 23 2026	100,000	98,891	98,911
	U.S. TREASURY BILL	ZERO% FEB 05 2026	100,000	98,821	99,666
	U.S. TREASURY BILL	ZERO% FEB 12 2026	1,100,000	1,087,235	1,095,501
	U.S. TREASURY BILL	ZERO% FEB 19 2026	1,000,000	988,629	995,250
	U.S. TREASURY BILL	ZERO% FEB 26 2026	1,000,000	988,419	994,520
	U.S. TREASURY BILL	ZERO% JAN 02 2026	286,000	283,188	286,000
	U.S. TREASURY BILL	ZERO% JAN 15 2026	600,000	592,981	599,232
	U.S. TREASURY BILL	ZERO% JAN 22 2026	200,000	197,684	199,606
	U.S. TREASURY BILL	ZERO% JAN 29 2026	100,000	98,979	99,736
	U.S. TREASURY BILL	ZERO% MAR 03 2026	400,000	395,087	397,632
	U.S. TREASURY BILL	ZERO% MAR 05 2026	100,000	98,841	99,391
	U.S. TREASURY BILL	ZERO% MAR 10 2026	324,000	320,161	321,904
	U.S. TREASURY BILL	ZERO% MAR 12 2026	1,100,000	1,087,286	1,092,520
	U.S. TREASURY BILL	ZERO% MAR 19 2026	100,000	98,856	99,256
	U.S. TREASURY BILL	ZERO% MAR 24 2026	54,000	53,383	53,572
	U.S. TREASURY BILL	ZERO% MAR 31 2026	76,000	75,136	75,347
	U.S. TREASURY BOND	1.125% AUG 15 2040	32,063,000	20,262,986	20,137,167
	U.S. TREASURY BOND	1.375% AUG 15 2050	55,010,000	52,315,135	27,047,317
	U.S. TREASURY BOND	1.375% NOV 15 2040	45,161,000	28,966,790	29,312,199
	U.S. TREASURY BOND	1.625% NOV 15 2050	110,412,100	89,665,631	57,966,353
	U.S. TREASURY BOND	1.750% AUG 15 2041	6,970,000	5,495,802	4,702,868
	U.S. TREASURY BOND	1.875% FEB 15 2041	43,455,000	33,656,699	30,357,228
	U.S. TREASURY BOND	1.875% FEB 15 2051	74,888,000	63,093,922	41,849,661
	U.S. TREASURY BOND	1.875% NOV 15 2051	15,440,000	13,596,196	8,534,151
	U.S. TREASURY BOND	2.000% AUG 15 2051	44,288,000	33,942,867	25,370,381
	U.S. TREASURY BOND	2.000% FEB 15 2050	53,185,000	36,777,329	31,175,451
	U.S. TREASURY BOND	2.000% NOV 15 2041	71,930,000	58,310,378	50,202,105
	U.S. TREASURY BOND	2.250% AUG 15 2046	34,786,000	24,188,688	22,892,319
	U.S. TREASURY BOND	2.250% AUG 15 2049	92,375,800	62,763,699	57,933,483
	U.S. TREASURY BOND	2.250% FEB 15 2052	48,640,000	36,220,302	29,510,861
	U.S. TREASURY BOND	2.250% MAY 15 2041	52,295,000	41,661,111	38,463,495
	U.S. TREASURY BOND	2.375% FEB 15 2042	20,600,000	16,147,431	15,163,454
	U.S. TREASURY BOND	2.375% MAY 15 2051	53,645,800	39,927,479	33,807,583
	U.S. TREASURY BOND	2.375% NOV 15 2049	54,597,000	39,590,292	35,068,199
	U.S. TREASURY BOND	2.500% FEB 15 2045	19,360,000	16,644,255	13,710,752
	U.S. TREASURY BOND	2.500% MAY 15 2046	16,819,000	12,646,312	11,665,490
	U.S. TREASURY BOND	2.750% AUG 15 2042	10,935,000	9,630,014	8,440,836
	U.S. TREASURY BOND	2.750% AUG 15 2047	12,038,000	9,740,854	8,600,549
	U.S. TREASURY BOND	2.750% NOV 15 2042	55,200,000	43,447,772	42,417,888
	U.S. TREASURY BOND	2.750% NOV 15 2047	11,131,000	9,630,398	7,929,502
	U.S. TREASURY BOND	2.875% AUG 15 2045	36,165,000	31,156,840	27,126,643
	U.S. TREASURY BOND	2.875% MAY 15 2043	5,530,000	4,632,830	4,292,884
	U.S. TREASURY BOND	2.875% MAY 15 2049	83,318,000	80,740,207	59,770,667
	U.S. TREASURY BOND	2.875% MAY 15 2052	74,770,000	61,107,783	52,245,538

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	U.S. TREASURY BOND	2.875% NOV 15 2046	6,308,000	6,228,616	4,658,080
	U.S. TREASURY BOND	3.000% AUG 15 2048	96,929,000	76,129,962	71,769,139
	U.S. TREASURY BOND	3.000% AUG 15 2052	15,330,000	11,366,152	10,979,499
	U.S. TREASURY BOND	3.000% FEB 15 2047	29,989,000	24,242,711	22,577,219
	U.S. TREASURY BOND	3.000% FEB 15 2048	26,816,000	25,766,600	19,954,858
	U.S. TREASURY BOND	3.000% FEB 15 2049	56,635,000	52,749,467	41,719,606
	U.S. TREASURY BOND	3.000% MAY 15 2042	24,020,000	19,641,665	19,329,615
	U.S. TREASURY BOND	3.000% MAY 15 2045	2,000,000	1,694,375	1,539,220
	U.S. TREASURY BOND	3.000% MAY 15 2047	27,537,000	23,210,551	20,678,635
	U.S. TREASURY BOND	3.000% NOV 15 2044	8,200,000	6,166,920	6,341,552
	U.S. TREASURY BOND	3.000% NOV 15 2045	2,245,000	1,727,885	1,715,405
	U.S. TREASURY BOND	3.125% AUG 15 2044	18,170,000	18,214,000	14,381,192
	U.S. TREASURY BOND	3.125% FEB 15 2042	7,565,000	6,098,349	6,224,860
	U.S. TREASURY BOND	3.125% FEB 15 2043	19,910,000	18,665,069	16,103,009
	U.S. TREASURY BOND	3.125% MAY 15 2048	28,940,000	24,618,177	21,979,641
	U.S. TREASURY BOND	3.125% NOV 15 2041 03.125% NOV 15 2041	1,700,000	1,834,871	1,405,883
	U.S. TREASURY BOND	3.250% MAY 15 2042 03.250% MAY 15 2042	10,400,000	10,027,708	8,673,392
	U.S. TREASURY BOND	3.375% AUG 15 2042	34,500,000	29,589,433	29,152,500
	U.S. TREASURY BOND	3.375% MAY 15 2044	14,730,000	12,768,212	12,156,816
	U.S. TREASURY BOND	3.375% NOV 15 2048	29,950,000	26,789,076	23,696,740
	U.S. TREASURY BOND	3.500% FEB 15 2039	4,535,000	4,158,737	4,132,156
	U.S. TREASURY BOND	3.625% AUG 15 2043	7,355,000	7,045,425	6,348,836
	U.S. TREASURY BOND	3.625% FEB 15 2044	28,500,000	27,881,198	24,466,680
	U.S. TREASURY BOND	3.625% FEB 15 2053	29,380,000	26,948,602	23,786,342
	U.S. TREASURY BOND	3.625% MAY 15 2053	34,615,000	30,183,658	28,001,804
	U.S. TREASURY BOND	3.750% AUG 15 2041 03.750% AUG 15 2041	20,845,000	21,961,241	18,786,556
	U.S. TREASURY BOND	3.750% NOV 15 2043 03.750% NOV 15 2043	18,100,000	18,851,958	15,862,297
	U.S. TREASURY BOND	3.875% FEB 15 2043	21,590,000	19,631,135	19,422,580
	U.S. TREASURY BOND	3.875% MAY 15 2043	11,665,000	10,604,012	10,464,322
	U.S. TREASURY BOND	4.000% NOV 15 2042	15,665,000	14,425,752	14,357,912
	U.S. TREASURY BOND	4.000% NOV 15 2052	31,619,000	29,088,775	27,418,416
	U.S. TREASURY BOND	4.125% AUG 15 2044	56,129,000	53,811,762	51,513,512
	U.S. TREASURY BOND	4.125% AUG 15 2053	38,517,000	35,685,213	34,096,404
	U.S. TREASURY BOND	4.250% AUG 15 2054	79,160,000	75,890,059	71,571,722
	U.S. TREASURY BOND	4.250% FEB 15 2054 04.250% FEB 15 2054	63,421,000	60,512,912	57,336,389
	U.S. TREASURY BOND	4.250% MAY 15 2039	4,520,000	4,625,959	4,427,837
	U.S. TREASURY BOND	4.250% NOV 15 2040	10,000,000	10,983,196	9,648,400
	U.S. TREASURY BOND	4.375% AUG 15 2043 04.375% AUG 15 2043	11,896,000	11,448,191	11,363,059
	U.S. TREASURY BOND	4.375% MAY 15 2040	10,385,000	10,311,290	10,208,559
	U.S. TREASURY BOND	4.375% MAY 15 2041 04.375% MAY 15 2041	3,145,000	3,059,200	3,064,425
	U.S. TREASURY BOND	4.375% NOV 15 2039	9,460,000	9,271,851	9,332,479
	U.S. TREASURY BOND	4.500% AUG 15 2039	13,405,000	18,797,737	13,428,057
	U.S. TREASURY BOND	4.500% FEB 15 2036	900,000	950,520	928,899
	U.S. TREASURY BOND	4.500% FEB 15 2044	48,320,000	47,548,183	46,745,734
	U.S. TREASURY BOND	4.500% NOV 15 2054	6,760,000	6,438,921	6,376,032
	U.S. TREASURY BOND	4.625% FEB 15 2040	12,790,000	15,876,685	12,928,899
	U.S. TREASURY BOND	4.625% FEB 15 2055	14,355,000	14,033,453	13,827,310
	U.S. TREASURY BOND	4.625% MAY 15 2044	25,575,000	25,819,112	25,109,535
	U.S. TREASURY BOND	4.625% MAY 15 2054	39,350,000	39,427,120	37,897,592
	U.S. TREASURY BOND	4.625% NOV 15 2044	25,368,000	25,094,109	24,858,611
	U.S. TREASURY BOND	4.625% NOV 15 2045	31,590,000	31,167,665	30,869,432
	U.S. TREASURY BOND	4.625% NOV 15 2055	22,535,000	22,184,785	21,711,120
	U.S. TREASURY BOND	4.750% AUG 15 2055	74,145,000	74,056,454	72,894,174
	U.S. TREASURY BOND	4.750% FEB 15 2041	16,735,000	17,929,753	17,031,712
	U.S. TREASURY BOND	4.750% FEB 15 2045	17,121,000	17,238,751	17,034,025
	U.S. TREASURY BOND	4.750% MAY 15 2055	25,740,000	25,592,141	25,293,668
	U.S. TREASURY BOND	4.750% NOV 15 2043	42,327,000	43,762,275	42,332,079
	U.S. TREASURY BOND	4.750% NOV 15 2053	49,515,000	50,735,758	48,607,885
	U.S. TREASURY BOND	4.875% AUG 15 2045	71,933,000	73,977,305	72,630,031
	U.S. TREASURY BOND	5.000% MAY 15 2045	11,021,000	11,220,910	11,313,718
	U.S. TREASURY INFLATION BOND	0.125% FEB 15 2051	8,878,763	5,084,430	4,792,934
	U.S. TREASURY INFLATION BOND	0.125% FEB 15 2052	1,520,441	799,702	803,386
	U.S. TREASURY INFLATION BOND	0.250% FEB 15 2050	1,519,644	907,531	874,282
	U.S. TREASURY INFLATION BOND	0.625% JUL 15 2032	1,792,896	1,538,746	1,681,898
	U.S. TREASURY INFLATION BOND	0.750% FEB 15 2045	276,522	202,780	201,524
	U.S. TREASURY INFLATION BOND	0.875% FEB 15 2047	1,618,500	1,283,937	1,166,453
	U.S. TREASURY INFLATION BOND	1.000% FEB 15 2046 01.000% FEB 15 2046	274,814	209,918	207,094
	U.S. TREASURY INFLATION BOND	1.000% FEB 15 2048	264,058	216,402	192,799
	U.S. TREASURY INFLATION BOND	1.000% FEB 15 2049	776,310	643,068	558,245
	U.S. TREASURY INFLATION BOND	1.500% FEB 15 2053	1,019,715	854,225	794,786
	U.S. TREASURY INFLATION BOND	2.125% FEB 15 2054	4,520,282	4,323,916	4,060,027
	U.S. TREASURY INFLATION BOND	2.375% FEB 15 2055 02.375% FEB 15 2055	959,202	919,675	909,889
	U.S. TREASURY INFLATION NOTE	00.625% FEB 15 2043	141,610	103,041	105,338
	U.S. TREASURY INFLATION NOTE	1.125% JAN 15 2033	1,639,500	1,453,987	1,573,035
	U.S. TREASURY INFLATION NOTE	1.375% JUL 15 2033	20,153,788	18,159,695	19,643,091
	U.S. TREASURY INFLATION NOTE	1.750% JAN 15 2034	17,582,222	16,633,644	17,481,476
	U.S. TREASURY INFLATION NOTE	1.875% JUL 15 2034	6,692,456	6,630,446	6,718,757
	U.S. TREASURY INFLATION NOTE	2.125% JAN 15 2035	4,745,636	4,741,095	4,829,396
	U.S. TREASURY NOTE	0.625% AUG 15 2030	10,000,000	9,802,344	8,701,600
	U.S. TREASURY NOTE	1.250% APR 30 2028	9,888,000	9,864,289	9,393,600
	U.S. TREASURY NOTE	1.250% MAY 15 2050	24,940,000	23,613,472	11,938,030
	U.S. TREASURY NOTE	2.375% MAY 15 2027	5,000,000	5,415,234	4,924,600
	U.S. TREASURY NOTE	2.625% FEB 15 2029	3,500,000	3,827,852	3,403,190
	U.S. TREASURY NOTE	2.750% AUG 15 2032	48,780,000	48,723,944	45,470,277
	U.S. TREASURY NOTE	3.125% NOV 15 2028	14,300,000	16,207,957	14,140,269
	U.S. TREASURY NOTE	3.375% MAY 15 2033	13,000,000	12,561,250	12,497,810
	U.S. TREASURY NOTE	3.500% APR 30 2030	18,900,000	18,724,213	18,763,353
	U.S. TREASURY NOTE	3.500% FEB 15 2033	32,600,000	31,505,575	31,681,984
	U.S. TREASURY NOTE	3.625% AUG 31 2030	21,500,000	21,552,290	21,423,675
	U.S. TREASURY NOTE	3.625% SEP 30 2030	8,000,000	7,965,312	7,969,040
	U.S. TREASURY NOTE	3.625% SEP 30 2031	3,250,000	3,241,441	3,217,500
	U.S. TREASURY NOTE	3.750% AUG 15 2027	2,630,000	2,648,492	2,640,888
	U.S. TREASURY NOTE	3.750% AUG 31 2026	50,000	50,096	50,054
	U.S. TREASURY NOTE	3.750% MAY 31 2030	17,700,000	17,432,410	17,743,542
	U.S. TREASURY NOTE	3.750% NOV 30 2032	30,000	29,740	29,653
	U.S. TREASURY NOTE	3.875% AUG 15 2033	20,582,000	19,970,551	20,410,758
	U.S. TREASURY NOTE	3.875% AUG 15 2034	1,440,000	1,435,602	1,417,838
	U.S. TREASURY NOTE	3.875% AUG 31 2032	7,000,000	7,018,984	6,981,660

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	U.S. TREASURY NOTE	3.875% JUL 31 2030	50,000	50,111	50,369
	U.S. TREASURY NOTE	3.875% SEP 30 2032	3,600,000	3,591,422	3,588,876
	U.S. TREASURY NOTE	4.000% APR 30 2032 04.000% APR 30 2032	4,600,000	4,611,859	4,629,808
	U.S. TREASURY NOTE	4.000% FEB 15 2034	4,000,000	3,918,215	3,987,520
	U.S. TREASURY NOTE	4.000% JAN 31 2029	8,100,000	8,054,322	8,203,113
	U.S. TREASURY NOTE	4.000% JUL 31 2029	1,040,000	1,055,773	1,053,447
	U.S. TREASURY NOTE	4.000% JUL 31 2030 04.000% JUL 31 2030	34,800,000	34,386,366	35,241,960
	U.S. TREASURY NOTE	4.000% JUN 30 2032	14,790,000	14,772,668	14,874,895
	U.S. TREASURY NOTE	4.000% NOV 15 2035	22,895,000	22,641,328	22,565,999
	U.S. TREASURY NOTE	4.125% FEB 29 2032	11,500,000	11,500,898	11,662,150
	U.S. TREASURY NOTE	4.125% JUL 31 2031	13,800,000	13,881,938	14,024,250
	U.S. TREASURY NOTE	4.125% MAY 31 2032	11,530,000	11,477,247	11,681,389
	U.S. TREASURY NOTE	4.125% NOV 15 2027	830,000	829,667	839,470
	U.S. TREASURY NOTE	4.125% NOV 15 2032 04.125% NOV 15 2032	5,000,000	5,057,813	5,057,250
	U.S. TREASURY NOTE	4.125% NOV 30 2029	14,115,000	14,139,464	14,358,766
	U.S. TREASURY NOTE	4.125% OCT 31 2029 04.125% OCT 31 2029	2,090,000	2,084,486	2,125,760
	U.S. TREASURY NOTE	4.125% OCT 31 2031	11,000,000	10,939,414	11,169,290
	U.S. TREASURY NOTE	4.250% AUG 15 2035	45,492,000	45,998,335	45,819,087
	U.S. TREASURY NOTE	4.250% FEB 28 2029	1,400,000	1,446,764	1,428,322
	U.S. TREASURY NOTE	4.250% JAN 15 2028	90,000	89,877	91,326
	U.S. TREASURY NOTE	4.250% JAN 31 2030	20,000,000	19,927,344	20,444,600
	U.S. TREASURY NOTE	4.250% MAY 15 2035	19,048,000	18,839,002	19,205,717
	U.S. TREASURY NOTE	4.250% NOV 15 2034	22,653,000	22,482,893	22,891,083
	U.S. TREASURY NOTE	4.375% JAN 31 2032	23,800,000	23,714,469	24,461,878
	U.S. TREASURY NOTE	4.375% MAY 15 2034	23,907,000	23,812,679	24,430,802
	U.S. TREASURY NOTE	4.500% DEC 31 2031	21,000,000	21,065,625	21,731,640
	U.S. TREASURY NOTE	4.500% MAY 31 2029	210,000	211,542	216,038
	U.S. TREASURY NOTE	4.500% NOV 15 2033	7,600,000	7,736,960	7,847,304
	U.S. TREASURY NOTE	4.625% APR 30 2029	60,000	60,361	61,939
	U.S. TREASURY NOTE	4.625% FEB 28 2026	310,000	310,556	310,403
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2042	2,700,000	827,253	1,217,268
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2047	90,560,000	36,652,404	30,884,582
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2051	26,650,000	13,147,988	7,400,972
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2052	42,501,000	14,013,357	11,266,165
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2053	28,364,000	8,095,524	7,224,594
	U.S. TREASURY PRIN STRIP	ZERO% AUG 15 2054	61,280,000	15,923,351	14,963,350
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2049	123,770,000	73,600,497	38,997,452
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2051	20,000,000	10,756,800	5,685,400
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2052	128,867,000	45,772,188	34,935,844
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2053	15,040,000	5,042,930	3,907,693
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2054	19,120,000	5,035,498	4,772,543
	U.S. TREASURY PRIN STRIP	ZERO% FEB 15 2055	29,410,000	6,899,409	7,054,871
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2040	800,000	351,625	414,528
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2051	26,000,000	11,949,994	7,301,580
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2052	6,400,000	2,202,655	1,715,968
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2053	35,815,000	10,015,261	9,204,097
	U.S. TREASURY PRIN STRIP	ZERO% MAY 15 2055	47,966,000	11,269,921	11,369,861
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2039	3,000,000	1,285,717	1,598,250
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2040	1,800,000	586,653	904,320
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2042	3,700,000	1,130,955	1,642,652
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2044	1,900,000	871,226	750,766
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2049	6,430,000	2,733,650	1,949,576
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2054	23,400,000	5,753,009	5,657,652
	U.S. TREASURY PRIN STRIP	ZERO% NOV 15 2055	4,190,000	988,253	971,158
	U.S. TREASURY STRIP	ZERO% AUG 15 2041	100,000	43,288	46,704
	U.S. TREASURY STRIP	ZERO% AUG 15 2049	3,500,000	1,962,520	1,053,640
	U.S. TREASURY STRIP	ZERO% FEB 15 2040	7,975,000	3,782,702	4,072,115
	U.S. TREASURY STRIP	ZERO% FEB 15 2041	900,000	400,487	432,675
	U.S. TREASURY STRIP	ZERO% MAY 15 2040	1,495,000	701,932	752,568
	U.S. TREASURY STRIP	ZERO% MAY 15 2041	3,710,000	1,702,677	1,759,245
	U.S. TREASURY STRIP	ZERO% MAY 15 2050	3,550,000	1,534,310	1,023,678
	U.S. TREASURY STRIP	ZERO% MAY 15 2052	8,500,000	2,253,180	2,224,025
	U.S. TREASURY STRIP	ZERO% NOV 15 2047	12,700,000	7,193,407	4,183,253
	UNIV CALIF REGTS MED CTR	POOLED REV BDS Q TAXABLE MAY22 04.563%MAY15 2053	6,600,000	6,472,121	5,715,138
	UNIV CALIF REGTS MED CTR	POOLED REV REV F TAXABLE DEC09 06.583%MAY15 2049	305,000	415,088	325,469
	UNIV CALIF REGTS MED CTR	POOLED REV SER H TAXABLE NOV10 06.548%MAY15 2048	565,000	697,033	603,522
	UNIV CALIF REGTS MED CTR	POOLED REV SER N TAXABLE MAR20 03.256%MAY15 2060	8,000,000	8,238,960	5,186,320
	UNIV CALIF REGTS MED CTR	POOLED REV SER N TAXABLE MAR20 03.706%MAY15 2120	1,750,000	1,750,000	1,103,375
	UNIVERSITY CALIF REVS	GEN REV BDS AD TAXABLE MAR12 04.858%MAY15 2112	945,000	1,002,074	784,208
	UNIVERSITY MICH UNIV	REVS TAXABLE GEN TAXABLE MAR22 04.454%APR01 2122	2,290,000	2,290,727	1,781,574
	UNIVERSITY TEX PERM UNIV	FD TAXABLE BDS A TAXABLE NOV17 03.376%JUL01 2047	170,000	170,000	128,064
	UNIVERSITY VA	UNIV REVS FEDERALLY SER C TAXABLE SEP17 04.179%SEP01 2117	1,230,000	1,292,135	912,980
	UNIVERSITY VA	UNIV REVS TAXABLE GEN OID TAXABLE APR09 06.200%SEP01 2039	572,000	650,010	627,644
	TOTAL U.S. GOVERNMENT AND GOVERNMENT AGENCY OBLIGATIONS			**3,902,313,634**	**3,500,011,109**
	CORPORATE DEBT				
	ABBOTT LABORATORIES	GLB 04.750% NOV 30 2036	210,000	230,256	211,289
	ABBOTT LABORATORIES	GLB 04.900% NOV 30 2046	140,000	156,381	131,817
	ABBVIE INC	GLB 02.950% NOV 21 2026	500,000	533,910	496,105
	ABBVIE INC	GLB 03.200% NOV 21 2029	2,160,000	2,107,423	2,094,725
	ABBVIE INC	GLB 04.050% NOV 21 2039	2,989,000	2,903,630	2,668,161
	ABBVIE INC	GLB 04.250% NOV 21 2049	4,330,000	3,982,704	3,566,015
	ABBVIE INC	GLB 04.400% NOV 06 2042	40,000	41,296	35,580
	ABBVIE INC	GLB 04.450% MAY 14 2046	845,000	738,619	734,457
	ABBVIE INC	GLB 04.500% MAY 14 2035	220,000	237,351	215,906
	ABBVIE INC	GLB 04.700% MAY 14 2045	560,000	609,725	506,425
	ABBVIE INC	GLB 04.750% MAR 15 2045	1,385,000	1,570,558	1,261,001
	ABBVIE INC	GLB 04.800% MAR 15 2029	220,000	219,545	225,397
	ABBVIE INC	GLB 04.850% JUN 15 2044	1,388,000	1,532,325	1,285,593
	ABBVIE INC	GLB 04.875% NOV 14 2048	90,000	101,516	81,942
	ABBVIE INC	GLB 04.950% MAR 15 2031	30,000	29,969	31,020
	ABBVIE INC	GLB 05.050% MAR 15 2034	510,000	508,394	524,122
	ABBVIE INC	GLB 05.350% MAR 15 2044	890,000	888,772	879,516
	ABBVIE INC	GLB 05.400% MAR 15 2054	170,000	169,417	165,269
	ABBVIE INC	GLB 05.500% MAR 15 2064	1,315,000	1,310,082	1,276,655
	ABBVIE INC	GLB 05.600% MAR 15 2055	1,465,000	1,453,445	1,467,622

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ACE INA HOLDINGS	COMPANY GUARNT 04.150% MAR 13 2043	439,000	362,965	377,707
	ADVENT HEALTH SYSTEM	BONDS 05.430% MAR 01 2032	2,500,000	2,491,700	2,560,175
	ADVOCATE HEALTH CORP	SER 2020 03.008% JUN 15 2050	850,000	850,000	557,421
	AEP TEXAS INC	GLB 03.800% OCT 01 2047	525,000	386,825	387,844
	AEP TEXAS INC	GLB 05.700% MAY 15 2034	557,000	578,846	580,589
	AEP TEXAS INC	GLB 05.850% OCT 15 2055	705,000	701,503	691,859
	AEP TRANSMISSION CO LLC	GLB 03.800% JUN 15 2049	775,000	781,101	583,745
	AES CORP/THE	GLB 01.375% JAN 15 2026	200,000	196,398	199,768
	AES CORP/THE	GLB 02.450% JAN 15 2031	300,000	291,981	271,992
	AFLAC INC	GLB 04.750% JAN 15 2049	294,000	255,024	259,099
	AHS HOSPITAL CORP	05.024% JUL 01 2045	290,000	346,610	271,599
	AIR LEASE CORP	GLB 05.300% FEB 01 2028	130,000	128,525	132,385
	AIR PRODUCTS & CHEMICALS	GLB 02.700% MAY 15 2040	320,000	230,909	240,013
	AIRBNB INC	0.000% 03/15/2026 DD 03/08/21	29,001,000	26,554,635	28,696,489
	AKAMAI TECHNOLOGIES INC 144A	0.250% 05/15/2033 DD 05/19/25	13,025,000	13,468,910	14,399,137
	ALABAMA POWER CO	03.750% MAR 01 2045	854,000	773,547	671,782
	ALABAMA POWER CO	06.125% MAY 15 2038	200,000	201,148	217,454
	ALABAMA POWER CO	GLB 03.050% MAR 15 2032	1,060,000	1,059,269	983,638
	ALABAMA POWER CO	GLB 04.300% JAN 02 2046	1,200,000	1,192,999	1,013,196
	ALABAMA POWER CO	GLB 05.850% NOV 15 2033	2,500,000	2,640,350	2,681,925
	ALABAMA POWER CO	SER A GLB 04.300% JUL 15 2048	2,400,000	2,927,868	1,993,008
	ALABAMA POWER CO	SER B GLB 03.700% DEC 01 2047	3,400,000	3,320,406	2,594,982
	ALARM.COM HOLDINGS INC	0.000% 01/15/2026 DD 01/20/21	700,000	610,214	698,250
	ALARM.COM HOLDINGS INC	2.250% 06/01/2029 DD 05/31/24	4,100,000	4,098,415	3,903,200
	ALEXANDRIA REAL ESTATE E	COMPANY GUARNT GLB 04.900% DEC 15 2030	200,000	240,928	202,670
	ALLIANT ENERGY CORP 144A	3.250% 05/30/2028 DD 05/15/25	8,800,000	8,934,783	8,979,520
	ALLSTATE CORP	GLB 04.500% JUN 15 2043	230,000	185,507	201,314
	ALLSTATE CORP	JR SUBORDINATED GLB VAR%MAY 15 2057	170,000	197,674	178,605
	ALLY FINANCIAL INC	COMP GUARNT SER * GLB 08.000% NOV 01 2031	288,000	346,320	326,883
	ALNYLAM PHARMACEUTICALS I 144A	0.000% 09/15/2028 DD 09/12/25	8,075,000	8,072,632	7,782,281
	ALPHABET INC	GLB 01.100% AUG 15 2030	20,000	19,945	17,628
	ALPHABET INC	GLB 01.900% AUG 15 2040	340,000	236,519	230,136
	ALPHABET INC	GLB 04.500% MAY 15 2035	50,000	49,293	49,733
	ALPHABET INC	GLB 04.700% NOV 15 2035	2,280,000	2,283,870	2,280,570
	ALPHABET INC	GLB 05.250% MAY 15 2055	2,665,000	2,644,387	2,552,510
	ALPHABET INC	GLB 05.300% MAY 15 2065	2,029,000	1,976,277	1,908,234
	ALPHABET INC	GLB 05.350% NOV 15 2045	5,370,000	5,358,263	5,336,062
	ALPHABET INC	GLB 05.450% NOV 15 2055	10,821,000	10,791,226	10,615,076
	ALPHABET INC	GLB 05.700% NOV 15 2075	5,035,000	5,021,864	4,955,699
	ALTRIA GROUP INC	COMPANY GUARNT GLB 02.450% FEB 04 2032	150,000	147,143	132,642
	ALTRIA GROUP INC	COMPANY GUARNT GLB 03.400% FEB 04 2041	240,000	219,318	185,578
	ALTRIA GROUP INC	COMPANY GUARNT GLB 03.875% SEP 16 2046	1,569,000	1,404,757	1,179,198
	ALTRIA GROUP INC	COMPANY GUARNT GLB 04.800% FEB 14 2029	323,000	322,095	328,520
	ALTRIA GROUP INC	COMPANY GUARNT GLB 05.800% FEB 14 2039	1,620,000	1,618,870	1,669,637
	ALTRIA GROUP INC	COMPANY GUARNT GLB 05.950% FEB 14 2049	790,000	857,883	789,834
	ALTRIA GROUP INC	COMPANY GUARNT GLB 06.200% FEB 14 2059	215,000	242,514	214,637
	ALTRIA GROUP INC	COMPANY GUARNT GLB 06.875% NOV 01 2033	610,000	608,163	689,007
	AMAZON.COM INC	GLB 01.200% JUN 03 2027	60,000	60,002	57,974
	AMAZON.COM INC	GLB 01.500% JUN 03 2030	500,000	499,445	450,630
	AMAZON.COM INC	GLB 02.100% MAY 12 2031	410,000	411,119	370,402
	AMAZON.COM INC	GLB 02.500% JUN 03 2050	6,570,000	4,438,774	3,926,758
	AMAZON.COM INC	GLB 02.700% JUN 03 2060	1,405,000	805,683	794,289
	AMAZON.COM INC	GLB 02.875% MAY 12 2041	775,000	587,466	588,054
	AMAZON.COM INC	GLB 03.100% MAY 12 2051	70,000	69,499	46,995
	AMAZON.COM INC	GLB 03.250% MAY 12 2061	400,000	396,720	255,916
	AMAZON.COM INC	GLB 03.300% APR 13 2027	10,000	9,979	9,958
	AMAZON.COM INC	GLB 03.450% APR 13 2029	40,000	39,914	39,508
	AMAZON.COM INC	GLB 03.600% APR 13 2032	1,040,000	1,011,838	1,008,374
	AMAZON.COM INC	GLB 03.875% AUG 22 2037	1,180,000	1,196,347	1,082,272
	AMAZON.COM INC	GLB 03.950% APR 13 2052	160,000	159,331	124,870
	AMAZON.COM INC	GLB 04.050% AUG 22 2047	1,595,000	1,485,293	1,310,197
	AMAZON.COM INC	GLB 04.100% NOV 20 2030	1,250,000	1,248,663	1,251,362
	AMAZON.COM INC	GLB 04.250% AUG 22 2057	1,690,000	1,427,489	1,354,011
	AMAZON.COM INC	GLB 04.350% MAR 20 2033	290,000	289,565	289,052
	AMAZON.COM INC	GLB 04.650% NOV 20 2035	380,000	379,069	378,465
	AMAZON.COM INC	GLB 04.950% DEC 05 2044	1,300,000	1,277,451	1,250,145
	AMAZON.COM INC	GLB 05.450% NOV 20 2055	6,105,000	6,092,064	5,958,602
	AMAZON.COM INC	GLB 05.550% NOV 20 2065	1,515,000	1,503,872	1,469,550
	AMC NETWORKS INC	4.250% 02/15/2029 DD 06/21/24	2,575,000	2,575,680	2,625,212
	AMERADA HESS CORP	07.125% MAR 15 2033	203,000	247,179	234,934
	AMERADA HESS CORP	07.300% AUG 15 2031	306,000	341,744	351,496
	AMERADA HESS CORP	07.875% OCT 01 2029	884,000	1,093,919	998,929
	AMEREN ILLINOIS CO	1ST MORTGAGE GLB 03.250% MAR 15 2050	815,000	762,230	558,593
	AMEREN ILLINOIS CO	1ST MORTGAGE GLB 05.625% MAR 01 2055	705,000	727,532	701,764
	AMERICAN AIRLINES INC	144A 08.500% MAY 15 2029	210,000	210,056	219,637
	AMERICAN ASSETS TRUST LP	COMPANY GUARNT GLB 06.150% OCT 01 2034	1,400,000	1,397,246	1,420,132
	AMERICAN EXPRESS CO	GLB 04.050% DEC 03 2042	9,000	7,736	7,752
	AMERICAN EXPRESS CO	GLB VAR%APR 25 2029	890,000	890,000	903,653
	AMERICAN EXPRESS CO	GLB VAR%APR 25 2031	1,390,000	1,390,000	1,432,464
	AMERICAN EXPRESS CO	GLB VAR%JAN 30 2031	2,400,000	2,414,760	2,473,800
	AMERICAN EXPRESS CO	GLB VAR%JUL 20 2033	2,500,000	2,500,000	2,544,250
	AMERICAN EXPRESS CO	GLB VAR%JUL 26 2035	2,195,000	2,221,647	2,261,904
	AMERICAN HOMES 4 RENT	04.250% FEB 15 2028	300,000	288,309	300,597
	AMERICAN TRANSMISSION SY	144A 02.650% JAN 15 2032	1,160,000	1,015,821	1,043,756
	AMERICAN TRANSMISSION SY	144A 05.000% SEP 01 2044	305,000	338,605	283,592
	AMERICAN WATER CAPITAL C	GLB 05.700% SEP 01 2055	820,000	816,252	821,074
	AMERICAN WATER CAPITAL CORP	3.625% 06/15/2026 DD 06/29/23	10,175,000	10,165,877	10,132,265
	AMGEN INC	04.950% OCT 01 2041	1,139,000	1,218,236	1,076,275
	AMGEN INC	GLB 01.650% AUG 15 2028	2,500,000	2,497,700	2,356,350
	AMGEN INC	GLB 04.400% MAY 01 2045	340,000	366,815	290,799
	AMGEN INC	GLB 04.663% JUN 15 2051	324,000	351,796	277,211
	AMGEN INC	GLB 05.600% MAR 02 2043	1,495,000	1,477,739	1,503,297
	AMGEN INC	GLB 05.650% MAR 02 2053	500,000	499,280	489,600
	AMGEN INC	GLB 05.750% MAR 02 2063	200,000	198,144	195,136
	AMPHASTAR PHARMACEUTICALS INC	2.000% 03/15/2029 DD 09/15/23	4,600,000	4,592,828	4,241,660
	AMPHENOL CORP	GLB 04.625% FEB 15 2036	1,520,000	1,489,932	1,489,174
	AMPHENOL CORP	GLB 05.300% NOV 15 2055	1,975,000	1,971,723	1,886,737
	AMRIZE FINANCE US LLC	COMPANY GUARNT GLB 04.950% APR 07 2030	30,000	29,975	30,674

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	AMRIZE FINANCE US LLC	COMPANY GUARNT GLB 05.400% APR 07 2035	180,000	179,876	185,623
	AMYRIS INC ESCROW	1.500% 11/15/2026 DD 11/15/22	6,800,000	3,144,802	11,900
	ANALOG DEVICES INC	GLB 02.800% OCT 01 2041	820,000	813,661	604,807
	ANHEUSER-BUSCH CO INC	COMPANY GUARNT 06.500% FEB 01 2043	270,000	286,481	291,697
	ANHEUSER-BUSCH CO/INBEV	COMP GUARNT SER * GLB 04.700% FEB 01 2036	90,000	87,050	89,086
	ANHEUSER-BUSCH CO/INBEV	COMP GUARNT SER * GLB 04.900% FEB 01 2046	4,172,000	4,037,702	3,858,641
	ANHEUSER-BUSCH INBEV FIN	COMPANY GUARNT GLB 04.900% FEB 01 2046	355,000	329,625	327,683
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 03.500% JUN 01 2030	20,000	19,958	19,529
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 04.439% OCT 06 2048	285,000	248,816	245,185
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 04.950% JAN 15 2042	3,767,000	3,526,629	3,596,807
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 05.550% JAN 23 2049	5,749,000	5,815,580	5,736,410
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 05.800% JAN 23 2059	400,000	404,101	407,776
	ANHEUSER-BUSCH INBEV WOR	COMPANY GUARNT GLB 08.200% JAN 15 2039	2,190,000	3,179,878	2,824,487
	ANI PHARMACEUTICALS INC	2.250% 09/01/2029 DD 08/13/24	5,625,000	6,401,687	7,070,625
	ANTHEM INC	GLB 03.600% MAR 15 2051	450,000	382,514	320,377
	ANTHEM INC	GLB 03.650% DEC 01 2027	20,000	19,536	19,904
	ANTHEM INC	GLB 03.700% SEP 15 2049	140,000	103,097	102,985
	ANTHEM INC	GLB 04.100% MAY 15 2032	650,000	649,017	632,482
	ANTHEM INC	GLB 04.375% DEC 01 2047	108,000	107,041	89,644
	ANTHEM INC	GLB 04.550% MAR 01 2048	320,000	318,909	272,144
	ANTHEM INC	GLB 04.550% MAY 15 2052	5,830,000	5,800,712	4,824,383
	AON CORP/AON GLOBAL HOLD	COMPANY GUARNT GLB 03.900% FEB 28 2052	545,000	443,412	407,736
	AON NORTH AMERICA INC	COMPANY GUARNT GLB 05.450% MAR 01 2034	390,000	389,411	405,296
	AON NORTH AMERICA INC	COMPANY GUARNT GLB 05.750% MAR 01 2054	350,000	347,837	348,225
	APOLLO GLOBAL MANAGEMENT	COMPANY GUARNT GLB 05.150% AUG 12 2035	705,000	699,240	706,269
	APOLLO GLOBAL MANAGEMENT	COMPANY GUARNT GLB 05.800% MAY 21 2054	1,875,000	1,881,971	1,840,894
	APPALACHIAN POWER CO	04.400% MAY 15 2044	815,000	882,367	683,736
	APPALACHIAN POWER CO	SER BB GLB 04.500% AUG 01 2032	1,700,000	1,695,529	1,682,201
	APPALACHIAN POWER CO	SER P 06.700% AUG 15 2037	275,000	389,120	303,655
	APPLE INC	GLB 02.375% FEB 08 2041	260,000	183,344	187,530
	APPLE INC	GLB 02.650% MAY 11 2050	1,950,000	1,577,065	1,219,023
	APPLE INC	GLB 02.950% SEP 11 2049	765,000	507,861	511,196
	APPLE INC	GLB 03.450% FEB 09 2045	1,975,000	1,565,807	1,531,494
	APPLE INC	GLB 03.750% SEP 12 2047	1,135,000	1,131,533	896,582
	APPLE INC	GLB 03.850% MAY 04 2043	25,000	21,407	21,117
	APPLE INC	GLB 04.250% FEB 09 2047	500,000	522,735	428,915
	AQUA AMERICA INC	GLB 04.276% MAY 01 2049	1,090,000	923,609	880,655
	ARCHER-DANIELS-MIDLAND C	GLB 03.250% MAR 27 2030	330,000	327,436	318,767
	ARCHER-DANIELS-MIDLAND C	GLB 04.016% APR 16 2043	930,000	780,744	777,954
	ARES STRATEGIC INCOME FU	GLB 05.600% FEB 15 2030	2,500,000	2,465,873	2,511,075
	ARES STRATEGIC INCOME FU	GLB 05.700% MAR 15 2028	1,214,000	1,209,292	1,229,915
	ARIZONA PUB SERVICE CO	05.500% SEP 01 2035	615,000	593,340	629,920
	ARIZONA PUBLIC SERVICE	03.750% MAY 15 2046	76,000	87,100	57,601
	ARTHUR J GALLAGHER & CO	GLB 05.550% FEB 15 2055	660,000	645,823	633,435
	ARTHUR J GALLAGHER & CO	GLB 05.750% JUL 15 2054	190,000	180,743	186,795
	ARTHUR J GALLAGHER & CO	GLB 05.750% MAR 02 2053	655,000	655,601	642,568
	ASCENSION HEALTH	03.945% NOV 15 2046	335,000	282,211	272,509
	ASCENSION HEALTH	SER B 03.106% NOV 15 2039	50,000	38,204	39,787
	ASSURANT INC	GLB 05.550% FEB 15 2036	1,241,000	1,237,004	1,260,918
	AST SPACEMOBILE INC 144A	2.000% 01/15/2036 DD 10/24/25	5,700,000	5,647,741	5,678,910
	ASURION LLC/ASURION CO	144A 08.000% DEC 31 2032	390,000	390,000	404,668
	AT&T INC	06.375% MAR 01 2041	150,000	214,460	159,901
	AT&T INC	GLB 02.250% FEB 01 2032	650,000	635,752	570,056
	AT&T INC	GLB 02.550% DEC 01 2033	354,000	357,153	302,128
	AT&T INC	GLB 03.500% FEB 01 2061	530,000	535,282	338,029
	AT&T INC	GLB 03.500% SEP 15 2053	2,880,000	2,100,938	1,927,354
	AT&T INC	GLB 03.550% SEP 15 2055	2,552,000	2,050,146	1,698,713
	AT&T INC	GLB 03.650% JUN 01 2051	2,085,000	1,742,073	1,465,150
	AT&T INC	GLB 03.650% SEP 15 2059	3,420,000	2,900,410	2,255,353
	AT&T INC	GLB 03.800% DEC 01 2057	14,280,000	12,297,921	9,822,355
	AT&T INC	GLB 03.850% JUN 01 2060	2,295,000	2,348,166	1,574,531
	AT&T INC	GLB 04.300% FEB 15 2030	567,000	619,748	567,714
	AT&T INC	GLB 04.350% JUN 15 2045	756,000	741,906	626,058
	AT&T INC	GLB 04.500% MAR 09 2048	1,942,000	1,702,818	1,603,432
	AT&T INC	GLB 04.500% MAY 15 2035	30,000	29,913	28,817
	AT&T INC	GLB 04.550% MAR 09 2049	2,073,000	2,108,179	1,715,014
	AT&T INC	GLB 04.650% JUN 01 2044	322,000	274,860	278,778
	AT&T INC	GLB 04.750% MAY 15 2046	4,867,000	4,697,327	4,216,915
	AT&T INC	GLB 04.800% JUN 15 2044	285,000	278,686	250,606
	AT&T INC	GLB 04.900% JUN 15 2042	110,000	112,079	97,784
	AT&T INC	GLB 05.150% FEB 15 2050	385,000	333,052	345,407
	AT&T INC	GLB 05.350% SEP 01 2040	399,000	451,102	391,770
	AT&T INC	GLB 05.375% AUG 15 2035	1,920,000	1,917,830	1,967,520
	AT&T INC	GLB 05.550% AUG 15 2041	180,000	239,081	178,825
	AT&T INC	GLB 05.550% NOV 01 2045	3,758,000	3,742,553	3,619,067
	AT&T INC	GLB 06.050% AUG 15 2056	210,000	208,664	211,235
	ATHENE GLOBAL FUNDING	SECURED 144A 05.349% JUL 09 2027	5,000,000	5,105,800	5,082,400
	ATHENE HOLDING LTD	GLB 03.450% MAY 15 2052	220,000	220,946	139,104
	ATHENE HOLDING LTD	GLB 06.250% APR 01 2054	370,000	365,514	359,814
	ATHENE HOLDING LTD	GLB 06.625% MAY 19 2055	1,245,000	1,284,632	1,268,008
	ATHENE HOLDING LTD	JR SUBORDINATED GLB VAR%JUN 28 2055	550,000	550,000	549,576
	ATHENE HOLDING LTD	JR SUBORDINATED GLB VAR%OCT 15 2054	1,410,000	1,410,000	1,407,321
	AUTONATION INC	GLB 03.850% MAR 01 2032	733,000	572,246	689,027
	AUTONATION INC	GLB 04.450% JAN 15 2029	2,500,000	2,498,625	2,506,875
	AVNET INC 144A	1.750% 09/01/2030 DD 09/05/25	3,775,000	3,821,240	3,720,262
*	BANK OF NY MELLON CORP	SER MTN VAR%JUN 13 2033	1,650,000	1,650,000	1,625,365
*	BANK OF NY MELLON CORP	SUBORDINATED SER MTN 03.300% AUG 23 2029	3,000,000	3,000,000	2,913,660
	BANK ONE CORPORATION	JR SUBORDINATED SER * 08.750% SEP 01 2030	800,000	867,592	941,904
	BAPTIST HEALTHCARE	SER 20B 03.540% AUG 15 2050	300,000	300,000	213,204
	BARRICK NA FINANCE LLC	COMPANY GUARNT GLB 05.700% MAY 30 2041	130,000	139,490	132,458
	BARRICK NA FINANCE LLC	COMPANY GUARNT GLB 05.750% MAY 01 2043	70,000	83,947	71,195
	BAT CAPITAL CORP	COMPANY GUARNT GLB 03.557% AUG 15 2027	248,000	248,003	246,093
	BAT CAPITAL CORP	COMPANY GUARNT GLB 03.734% SEP 25 2040	420,000	420,587	339,772
	BAT CAPITAL CORP	COMPANY GUARNT GLB 04.390% AUG 15 2037	960,000	827,005	884,314
	BAT CAPITAL CORP	COMPANY GUARNT GLB 04.540% AUG 15 2047	4,882,000	4,798,234	4,049,765
	BAT CAPITAL CORP	COMPANY GUARNT GLB 04.758% SEP 06 2049	2,599,000	2,511,526	2,195,921
	BAT CAPITAL CORP	COMPANY GUARNT GLB 05.650% MAR 16 2052	1,350,000	1,302,791	1,276,114
	BAT CAPITAL CORP	COMPANY GUARNT GLB 06.250% AUG 15 2055	670,000	669,725	690,897

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	BAT CAPITAL CORP	COMPANY GUARNT GLB 07.079% AUG 02 2043	640,000	640,000	718,861
	BAT CAPITAL CORP	COMPANY GUARNT GLB 07.081% AUG 02 2053	50,000	55,314	56,688
	BAXTER INTERNATIONAL INC	GLB 05.650% DEC 15 2035	455,000	456,252	460,469
	BAYCARE HEALTH SYSTEM	SER 2020 03.831% NOV 15 2050	195,000	238,852	149,596
	BAYER US FIN II LLC	COMPANY GUARNT 144A 04.400% JUL 15 2044	460,000	373,860	371,123
	BAYER US FIN II LLC	COMPANY GUARNT 144A 04.700% JUL 15 2064	800,000	597,912	601,096
	BAYER US FINANCE II LLC	COMPANY GUARNT 144A 03.950% APR 15 2045	2,172,000	1,581,284	1,620,160
	BAYER US FINANCE II LLC	COMPANY GUARNT 144A 04.625% JUN 25 2038	3,550,000	3,436,042	3,251,338
	BAYER US FINANCE II LLC	COMPANY GUARNT 144A 04.875% JUN 25 2048	8,930,000	8,351,328	7,584,338
	BAYER US FINANCE LLC	COMPANY GUARNT 144A 06.375% NOV 21 2030	400,000	408,420	427,652
	BAYER US FINANCE LLC	COMPANY GUARNT 144A 06.500% NOV 21 2033	115,000	124,456	124,499
	BAYER US FINANCE LLC	COMPANY GUARNT 144A 06.875% NOV 21 2053	2,717,000	2,815,628	2,932,866
	BAYLOR SCOTT & WHITE HOL	SER 2021 02.839% NOV 15 2050	560,000	377,754	354,558
	BECTON DICKINSON AND CO	03.700% JUN 06 2027	66,000	66,000	65,724
	BECTON DICKINSON AND CO	04.669% JUN 06 2047	80,000	83,894	69,656
	BECTON DICKINSON AND CO	04.685% DEC 15 2044	99,000	106,432	87,702
	BEIGNET INVESTOR LLC	144A 06.581% MAY 30 2049	21,900,000	21,920,020	23,137,350
	BERKSHIRE HATHAWAY ENERG	GLB 03.700% JUL 15 2030	198,000	197,968	194,672
	BERKSHIRE HATHAWAY ENERG	GLB 04.250% OCT 15 2050	235,000	188,296	187,913
	BERKSHIRE HATHAWAY ENERG	GLB 04.450% JAN 15 2049	625,000	644,422	521,169
	BERKSHIRE HATHAWAY ENERG	GLB 04.500% FEB 01 2045	3,950,000	3,987,527	3,425,874
	BERKSHIRE HATHAWAY FIN	COMPANY GUARNT GLB 02.500% JAN 15 2051	2,558,000	1,539,456	1,527,740
	BERKSHIRE HATHAWAY FIN	COMPANY GUARNT GLB 04.200% AUG 15 2048	710,000	707,310	592,523
	BERKSHIRE HATHAWAY FIN	COMPANY GUARNT GLB 04.250% JAN 15 2049	690,000	682,948	578,537
	BLACK HILLS CORP	GLB 04.200% SEP 15 2046	165,000	166,822	131,726
	BLACK HILLS CORP	GLB 06.000% JAN 15 2035	662,000	663,013	705,990
	BLACKLINE INC	1.000% 06/01/2029 DD 05/24/24	11,325,000	11,431,286	11,932,020
	BLACKROCK FUNDING INC	COMPANY GUARNT GLB 05.250% MAR 14 2054	1,965,000	1,949,043	1,883,276
	BLACKROCK FUNDING INC	COMPANY GUARNT GLB 05.350% JAN 08 2055	632,000	633,055	615,960
	BLACKSTONE HOLDINGS FINA	COMPANY GUARNT 144A 03.200% JAN 30 2052	210,000	209,393	140,599
	BLACKSTONE HOLDINGS FINA	COMPANY GUARNT 144A 04.450% JUL 15 2045	200,000	196,677	172,580
	BLACKSTONE HOLDINGS FINA	COMPANY GUARNT 144A 05.000% JUN 15 2044	450,000	473,902	418,392
	BLACKSTONE REG FINANCE	COMPANY GUARNT GLB 04.950% FEB 15 2036	765,000	764,266	759,408
	BLOCK INC	0.000% 05/01/2026 DD 11/13/20	6,175,000	5,054,727	6,059,527
	BLOCK INC	0.250% 11/01/2027 DD 11/13/20	4,970,000	4,234,624	4,594,765
	BLOOM ENERGY CORP 144A	0.000% 11/15/2030 DD 11/04/25	4,900,000	4,879,243	4,263,000
	BOEING CO	06.875% MAR 15 2039	290,000	318,665	326,253
	BOEING CO	GLB 02.800% MAR 01 2027	20,000	19,335	19,696
	BOEING CO	GLB 03.200% MAR 01 2029	730,000	721,068	707,713
	BOEING CO	GLB 03.500% MAR 01 2039	475,000	485,852	387,524
	BOEING CO	GLB 03.550% MAR 01 2038	426,000	420,475	358,585
	BOEING CO	GLB 03.650% MAR 01 2047	280,000	194,384	203,832
	BOEING CO	GLB 03.750% FEB 01 2050	1,810,000	1,226,404	1,316,341
	BOEING CO	GLB 03.850% NOV 01 2048	250,000	206,099	184,385
	BOEING CO	GLB 03.900% MAY 01 2049	1,230,000	1,063,830	916,141
	BOEING CO	GLB 03.950% AUG 01 2059	915,000	621,633	647,527
	BOEING CO	GLB 05.150% MAY 01 2030	4,320,000	4,588,040	4,438,843
	BOEING CO	GLB 05.705% MAY 01 2040	6,495,000	6,497,499	6,629,966
	BOEING CO	GLB 05.805% MAY 01 2050	1,910,000	1,914,526	1,878,657
	BOEING CO	GLB 05.875% FEB 15 2040	810,000	1,077,185	833,611
	BOEING CO	GLB 05.930% MAY 01 2060	5,052,000	5,146,112	4,953,789
	BOEING CO	GLB 06.298% MAY 01 2029	700,000	730,898	743,015
	BOEING CO	GLB 06.528% MAY 01 2034	5,000,000	5,122,250	5,531,800
	BOEING CO	GLB 06.858% MAY 01 2054	1,570,000	1,623,610	1,763,330
	BOEING CO	GLB 07.008% MAY 01 2064	1,395,000	1,445,542	1,585,069
	BOSTON GAS COMPANY	144A 06.119% JUL 20 2053	2,300,000	2,300,000	2,300,414
	BOSTON PROPERTIES LP 144A	2.000% 10/01/2030 DD 09/29/25	2,275,000	2,271,348	2,196,512
	BOSTON SCIENTIFIC CORP	07.375% JAN 15 2040	400,000	469,676	493,396
	BOX INC	1.500% 09/15/2029 DD 09/20/24	3,000,000	2,992,735	2,917,500
	BP CAP MARKETS AMERICA	COMP GUARNT SER * GLB 03.588% APR 14 2027	250,000	240,663	249,185
	BP CAP MARKETS AMERICA	COMPANY GUARNT GLB 03.000% FEB 24 2050	710,000	696,533	462,892
	BP CAP MARKETS AMERICA	COMPANY GUARNT GLB 03.633% APR 06 2030	240,000	240,000	235,291
	BRANDYWINE OPER PARTNERS	COMPANY GUARNT 03.950% NOV 15 2027	177,000	166,649	173,483
	BRANDYWINE OPER PARTNERS	COMPANY GUARNT 04.550% OCT 01 2029	1,030,000	1,022,431	983,053
	BRISTOL-MYERS SQUIBB CO	GLB 02.550% NOV 13 2050	925,000	641,676	546,989
	BRISTOL-MYERS SQUIBB CO	GLB 03.700% MAR 15 2052	1,213,000	873,183	891,252
	BRISTOL-MYERS SQUIBB CO	GLB 04.125% JUN 15 2039	360,000	358,769	326,808
	BRISTOL-MYERS SQUIBB CO	GLB 04.250% OCT 26 2049	2,786,000	2,573,775	2,276,329
	BRISTOL-MYERS SQUIBB CO	GLB 04.350% NOV 15 2047	200,000	169,736	169,140
	BRISTOL-MYERS SQUIBB CO	GLB 04.550% FEB 20 2048	681,000	660,217	589,153
	BRISTOL-MYERS SQUIBB CO	GLB 04.625% MAY 15 2044	835,000	850,531	751,091
	BRISTOL-MYERS SQUIBB CO	GLB 05.100% FEB 22 2031	40,000	39,937	41,650
	BRISTOL-MYERS SQUIBB CO	GLB 05.200% FEB 22 2034	830,000	829,809	862,835
	BRISTOL-MYERS SQUIBB CO	GLB 05.500% FEB 22 2044	260,000	258,037	260,502
	BRIXMOR OPERATING PART	GLB 02.250% APR 01 2028	400,000	399,268	384,060
	BRIXMOR OPERATING PART	GLB 04.125% MAY 15 2029	2,403,000	2,408,641	2,393,220
	BROADCOM INC	144A 03.137% NOV 15 2035	10,191,000	9,832,640	8,776,387
	BROADCOM INC	144A 03.187% NOV 15 2036	2,151,000	2,140,933	1,824,241
	BROADCOM INC	144A 04.926% MAY 15 2037	601,000	599,402	593,193
	BROADCOM INC	COMPANY GUARNT GLB 03.500% FEB 15 2041	756,000	569,022	614,998
	BROADCOM INC	COMPANY GUARNT GLB 04.150% NOV 15 2030	202,000	206,119	201,172
	BROADCOM INC	COMPANY GUARNT GLB 04.300% NOV 15 2032	1,170,000	1,168,526	1,154,111
	BROADCOM INC	GLB 03.419% APR 15 2033	100,000	106,037	92,567
	BROADCOM INC	GLB 04.600% JUL 15 2030	3,000,000	2,993,730	3,048,090
	BROADCOM INC	GLB 04.800% FEB 15 2036	3,190,000	3,147,759	3,147,732
	BROADCOM INC	GLB 04.900% FEB 15 2038	4,400,000	4,381,695	4,313,452
	BROADCOM INC	GLB 05.200% JUL 15 2035	3,635,000	3,697,963	3,724,312
	BROADCOM INC CLD	COMPANY GUARNT GLB 04.110% SEP 15 2028	2,855,000	2,854,780	2,862,851
	BROOKLYN UNION GAS CO	144A 06.388% SEP 15 2033	300,000	300,000	323,091
	BROWN & BROWN INC	GLB 06.250% JUN 23 2055	760,000	758,161	790,263
	BUNGE LTD FINANCE CORP	COMPANY GUARNT GLB 03.750% SEP 25 2027	300,000	299,208	298,737
	BURLINGTN NORTH SANTA FE	02.875% JUN 15 2052	3,790,000	2,660,011	2,379,059
	BURLINGTN NORTH SANTA FE	03.050% FEB 15 2051	480,000	476,021	316,330
	BURLINGTN NORTH SANTA FE	03.300% SEP 15 2051	915,000	752,792	631,643
	BURLINGTN NORTH SANTA FE	03.550% FEB 15 2050	1,700,000	1,811,741	1,244,978
	BURLINGTN NORTH SANTA FE	04.375% SEP 01 2042	300,000	373,923	265,992
	BURLINGTN NORTH SANTA FE	04.400% MAR 15 2042	270,000	311,391	241,056
	BURLINGTN NORTH SANTA FE	04.450% JAN 15 2053	330,000	274,362	278,259

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	BURLINGTN NORTH SANTA FE	04.550% SEP 01 2044	1,010,000	1,023,305	896,971
	BURLINGTN NORTH SANTA FE	04.700% SEP 01 2045	210,000	189,840	189,525
	BURLINGTN NORTH SANTA FE	04.900% APR 01 2044	7,455,000	8,220,948	7,015,304
	BURLINGTN NORTH SANTA FE	04.950% SEP 15 2041	900,000	1,034,730	869,166
	BURLINGTN NORTH SANTA FE	05.050% MAR 01 2041	315,000	381,330	308,895
	BURLINGTN NORTH SANTA FE	05.150% SEP 01 2043	380,000	509,588	367,946
	BURLINGTN NORTH SANTA FE	05.400% JUN 01 2041	200,000	199,376	202,216
	BURLINGTN NORTH SANTA FE	05.750% MAY 01 2040	130,000	164,973	137,374
	BURLINGTN NORTH SANTA FE	GLB 04.125% JUN 15 2047	690,000	571,033	567,525
	BURLINGTN NORTH SANTA FE	GLB 04.150% APR 01 2045	1,260,000	1,350,111	1,058,350
	BURLINGTN NORTH SANTA FE	GLB 05.200% APR 15 2054	515,000	484,515	484,672
	BURLINGTN NORTH SANTA FE	GLB 05.500% MAR 15 2055	2,025,000	2,029,514	1,991,365
	BURLINGTN NORTH SANTA FE	GLB 05.550% MAR 15 2056	1,108,000	1,101,442	1,092,200
	BURLINGTN NORTH SANTA FE	GLB 05.800% MAR 15 2056	1,475,000	1,487,081	1,505,960
	BWX TECHNOLOGIES INC 144A	0.000% 11/01/2030 DD 11/10/25	3,450,000	3,402,838	3,287,850
	CALIFORNIA INSTITUTE OF	03.650% SEP 01 2119	450,000	448,862	285,070
	CALIFORNIA INSTITUTE OF	04.700% NOV 01 2111	790,000	829,199	628,247
	CAMERON LNG LLC	144A 02.902% JUL 15 2031	170,000	170,000	157,117
	CAMERON LNG LLC	144A 03.302% JAN 15 2035	2,381,000	2,437,667	2,082,470
	CAMERON LNG LLC	144A 03.701% JAN 15 2039	230,000	230,000	195,997
	CAPITAL ONE FINANCIAL CO	GLB 03.800% JAN 31 2028	815,000	848,340	811,675
	CAPITAL ONE FINANCIAL CO	SER . GLB VAR%OCT 30 2031	3,500,000	3,500,000	3,955,525
	CARDINAL HEALTH INC	04.500% NOV 15 2044	400,000	317,016	344,272
	CARGILL INC	144A 05.375% OCT 23 2055	2,550,000	2,520,595	2,454,120
	CAROLINA POWER & LIGHT	1ST MORTGAGE 04.100% MAR 15 2043	260,000	258,089	219,138
	CARRIER GLOBAL CORP	GLB 02.722% FEB 15 2030	40,000	39,997	37,658
	CASE WESTERN RESERVE UNI	SER 22-C 05.405% JUN 01 2122	1,140,000	1,053,235	1,033,444
	CATHOLIC HEALTH INITIATI	SECURED 04.350% NOV 01 2042	80,000	71,214	69,234
	CATHOLIC HEALTH SERVICES	SECURED SER 2020 03.368% JUL 01 2050	500,000	500,000	345,315
	CB BLACKSTONE PRIVATE	07.300% NOV 27 2028	3,320,000	3,494,566	3,521,624
	CB LEHMAN BROS	JR SUBORDINATED 06.500% JUL 19 2017	370,000	342,302	37
	CB MICROSOFT CORP	02.500% SEP 15 2050	3,360,000	2,090,129	2,035,219
	CB ONEOK INC	03.950% MAR 01 2050	384,000	275,766	278,458
	CB ONEOK INC	04.250% SEP 15 2046	90,000	90,564	70,505
	CB ONEOK INC	05.150% OCT 15 2043	855,000	807,499	775,545
	CBRE SERVICES INC	COMPANY GUARNT GLB 02.500% APR 01 2031	946,000	931,346	858,041
	CBS CORP	COMPANY GUARNT GLB 04.850% JUL 01 2042	370,000	301,916	272,753
	CCO HLDGS LLC/CAP CORP	144A 04.250% JAN 15 2034	1,080,000	893,700	918,292
	CENTENE CORP	GLB 02.500% MAR 01 2031	1,677,000	1,299,571	1,448,207
	CENTENE CORP	GLB 03.000% OCT 15 2030	1,194,000	1,035,955	1,068,081
	CENTENE CORP	GLB 03.375% FEB 15 2030	2,361,000	2,258,031	2,172,663
	CENTENE CORP	GLB 04.250% DEC 15 2027	90,000	91,575	89,470
	CENTENE CORP	GLB 04.625% DEC 15 2029	150,000	152,063	145,491
	CENTERPOINT ENER HOUSTON	GENL REF MORT 03.950% MAR 01 2048	133,000	118,981	105,803
	CENTERPOINT ENER HOUSTON	GENL REF MORT 04.500% APR 01 2044	348,000	384,805	305,934
	CENTERPOINT ENER HOUSTON	GENL REF MORT GLB 05.050% MAR 01 2035	660,000	658,838	666,442
	CENTERPOINT ENERGY INC	STEP 09/15/2029 DD 09/21/1999	362,755	18,149,499	13,051,925
	CHARLES SCHWAB CORP	GLB 05.875% AUG 24 2026	1,040,000	1,039,126	1,051,388
	CHARTER COMM OPT LLC/CAP	05.050% MAR 30 2029	1,400,000	1,389,396	1,416,268
	CHARTER COMM OPT LLC/CAP	05.125% JUL 01 2049	2,035,000	1,591,367	1,592,489
	CHARTER COMM OPT LLC/CAP	GLB 03.500% JUN 01 2041	210,000	209,042	149,371
	CHARTER COMM OPT LLC/CAP	GLB 03.500% MAR 01 2042	110,000	109,178	76,311
	CHARTER COMM OPT LLC/CAP	GLB 03.900% JUN 01 2052	1,400,000	1,338,092	903,588
	CHARTER COMM OPT LLC/CAP	GLB 03.950% JUN 30 2062	675,000	403,554	406,168
	CHARTER COMM OPT LLC/CAP	GLB 04.400% DEC 01 2061	4,784,000	3,160,264	3,128,879
	CHARTER COMM OPT LLC/CAP	GLB 05.250% APR 01 2053	555,000	446,031	438,922
	CHARTER COMM OPT LLC/CAP	GLB 05.375% APR 01 2038	210,000	208,433	193,620
	CHARTER COMM OPT LLC/CAP	GLB 05.375% MAY 01 2047	4,499,000	3,905,013	3,706,051
	CHARTER COMM OPT LLC/CAP	GLB 05.750% APR 01 2048	4,935,000	5,060,701	4,209,506
	CHARTER COMM OPT LLC/CAP	GLB 06.384% OCT 23 2035	30,000	30,000	30,962
	CHARTER COMM OPT LLC/CAP	GLB 06.484% OCT 23 2045	3,871,000	4,038,945	3,639,398
	CHARTER COMM OPT LLC/CAP	GLB 06.550% JUN 01 2034	1,710,000	1,723,617	1,798,510
	CHEESECAKE FACTORY INC/TH 144A	2.000% 03/15/2030 DD 02/28/25	6,775,000	6,915,963	6,636,112
	CHEFS' WAREHOUSE INC/THE	2.375% 12/15/2028 DD 12/13/22	3,925,000	4,092,825	5,951,085
	CHENIERE CORP CHRISTI HD	GLB 05.125% JUN 30 2027	1,500,000	1,691,610	1,514,505
	CHENIERE ENERGY INC	GLB 04.625% OCT 15 2028	300,000	274,188	299,493
	CHENIERE ENERGY PARTNERS	COMPANY GUARNT 144A 05.550% OCT 30 2035	250,000	249,328	255,595
	CHENIERE ENERGY PARTNERS	COMPANY GUARNT GLB 03.250% JAN 31 2032	80,000	80,267	73,682
	CHEVRON CORP	GLB 01.995% MAY 11 2027	260,000	260,733	254,288
	CHEVRON CORP	GLB 03.078% MAY 11 2050	510,000	546,583	345,805
	CHEVRON USA INC	COMPANY GUARNT 03.850% JAN 15 2028	530,000	541,784	530,811
	CHEVRON USA INC	COMPANY GUARNT GLB 02.343% AUG 12 2050	140,000	140,000	81,336
	CHEVRON USA INC	COMPANY GUARNT GLB 04.850% OCT 15 2035	548,000	557,119	554,362
	CHILDREN'S HOSPITAL/DC	SER 2020 02.928% JUL 15 2050	860,000	860,000	552,258
	CHUBB CORP	COMPANY GUARNT GLB 06.000% MAY 11 2037	300,000	312,693	325,647
	CHUBB CORP	COMPANY GUARNT SER 1 06.500% MAY 15 2038	2,819,000	4,086,483	3,187,218
	CHUBB INA HOLDINGS INC	COMPANY GUARNT GLB 03.050% DEC 15 2061	380,000	377,899	232,989
	CHUBB INA HOLDINGS LLC	COMPANY GUARNT GLB 04.900% AUG 15 2035	5,925,000	5,922,794	5,950,122
	CIGNA CORP	COMP GUARNT SER * GLB 03.050% OCT 15 2027	2,900,000	3,155,604	2,858,211
	CIGNA CORP	COMP GUARNT SER * GLB 03.875% OCT 15 2047	1,160,000	1,198,777	892,956
	CIGNA CORP	COMP GUARNT SER * GLB 06.125% NOV 15 2041	175,000	191,954	185,029
	CIGNA CORP	COMPANY GUARNT GLB 04.375% OCT 15 2028	850,000	863,323	857,726
	CIGNA CORP	COMPANY GUARNT GLB 04.800% AUG 15 2038	1,060,000	1,080,055	1,014,971
	CIGNA CORP	COMPANY GUARNT GLB 04.900% DEC 15 2048	3,500,000	3,452,960	3,120,390
	CIGNA CORP	GLB 03.200% MAR 15 2040	90,000	89,868	71,095
	CISCO SYSTEMS INC	GLB 05.300% FEB 26 2054	1,900,000	1,898,678	1,821,188
	CISCO SYSTEMS INC	GLB 05.350% FEB 26 2064	155,000	154,221	146,410
	CITADEL SECURITIES GLOBA	144A 06.200% JUN 18 2035	320,000	319,670	336,845
	CITIGROUP INC	04.650% JUL 23 2048	270,000	311,567	238,159
	CITIGROUP INC	04.650% JUL 30 2045	853,000	805,960	767,879
	CITIGROUP INC	06.875% FEB 15 2098	125,000	149,070	142,757
	CITIGROUP INC	08.125% JUL 15 2039	417,000	672,192	534,627
	CITIGROUP INC	GLB VAR%JUN 11 2035	10,000	10,322	10,356
	CITIGROUP INC	GLB VAR%MAR 04 2056	2,465,000	2,410,857	2,454,499
	CITIGROUP INC	GLB VAR%MAR 17 2033	3,240,000	2,958,654	3,089,275
	CITIGROUP INC	GLB VAR%MAR 31 2031	3,401,000	3,389,920	3,400,422
	CITIGROUP INC	GLB VAR%MAY 24 2033	4,028,000	4,060,501	4,076,255
	CITIGROUP INC	GLB VAR%NOV 03 2032	1,820,000	1,829,900	1,630,538

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	CITIGROUP INC	GLB VAR%NOV 03 2042	1,180,000	1,180,000	872,244
	CITIGROUP INC	JR SUBORDINATED GLB VAR% PERPETUAL	2,330,000	2,330,000	2,367,909
	CITIGROUP INC	SER VAR GLB VAR%FEB 24 2028	2,500,000	2,500,000	2,471,375
	CITIGROUP INC	SUBORDINATED 04.450% SEP 29 2027	1,970,000	1,972,285	1,982,667
	CITIGROUP INC	SUBORDINATED 04.750% MAY 18 2046	1,660,000	1,765,098	1,456,733
	CITIGROUP INC	SUBORDINATED GLB 04.300% NOV 20 2026	327,000	319,773	327,804
	CITIGROUP INC	SUBORDINATED GLB 05.300% MAY 06 2044	2,000	2,089	1,941
	CITIGROUP INC	SUBORDINATED GLB 06.125% AUG 25 2036	240,000	228,691	255,022
	CITIGROUP INC	SUBORDINATED GLB 06.625% JUN 15 2032	4,753,000	5,930,669	5,266,942
	CITIGROUP INC	SUBORDINATED GLB 06.675% SEP 13 2043	670,000	907,659	744,846
	CITIGROUP INC	SUBORDINATED GLB VAR%FEB 13 2035	1,840,000	1,844,064	1,912,146
	CITIGROUP INC	SUBORDINATED GLB VAR%JAN 24 2036	3,055,000	3,059,794	3,199,776
	CITIGROUP INC	SUBORDINATED GLB VAR%MAY 25 2034	664,000	664,000	705,161
	CITY OF HOPE/THE	SER 2013 05.623% NOV 15 2043	715,000	920,296	701,451
	CLAREMONT MCKENNA	03.775% JAN 01 2122	1,230,000	1,101,773	794,383
	CLECO CORPORATE HOLDINGS	GLB 03.375% SEP 15 2029	1,879,000	1,862,687	1,767,030
	CLECO SECURITIZATION I	SER A-2 04.646% SEP 01 2042	1,240,000	1,239,829	1,184,510
	CLEVELAND CLINIC FOUND	04.858% JAN 01 2114	50,000	51,921	42,130
	CLOUDFLARE INC 144A	0.000% 06/15/2030 DD 06/17/25	13,600,000	15,045,756	14,783,200
	CMS ENERGY CORP	04.700% MAR 31 2043	170,000	203,572	148,187
	CMS ENERGY CORP 144A	3.125% 05/01/2031 DD 11/06/25	5,850,000	5,859,174	5,781,555
	COCA-COLA CO/THE	GLB 02.500% JUN 01 2040	90,000	91,661	66,917
	COCA-COLA CO/THE	GLB 02.500% MAR 15 2051	310,000	294,967	185,839
	COCA-COLA CO/THE	GLB 02.600% JUN 01 2050	170,000	172,523	105,373
	COCA-COLA CO/THE	GLB 05.200% JAN 14 2055	230,000	229,800	221,750
	COCA-COLA CO/THE	GLB 05.400% MAY 13 2064	415,000	402,973	403,118
	COINBASE GLOBAL INC 144A	0.000% 10/01/2029 DD 08/08/25	5,075,000	5,141,349	4,708,585
	COLUMBIA PIPELINES OPCO	144A 05.439% FEB 15 2035	2,400,000	2,395,896	2,449,704
	COLUMBIA PIPELINES OPCO	144A 06.036% NOV 15 2033	720,000	723,780	770,731
	COLUMBIA PIPELINES OPCO	144A 06.544% NOV 15 2053	490,000	491,641	521,757
	COLUMBIA/HCA HEALTHCARE	COMPANY GUARNT 07.500% NOV 15 2095	180,000	223,684	194,742
	COMCAST CORP	COMPANY GUARNT GLB 02.800% JAN 15 2051	425,000	340,448	246,207
	COMCAST CORP	COMPANY GUARNT GLB 02.887% NOV 01 2051	6,611,000	5,976,740	3,866,047
	COMCAST CORP	COMPANY GUARNT GLB 02.937% NOV 01 2056	5,452,000	4,138,552	3,063,370
	COMCAST CORP	COMPANY GUARNT GLB 02.987% NOV 01 2063	2,367,000	2,338,939	1,280,310
	COMCAST CORP	COMPANY GUARNT GLB 03.250% NOV 01 2039	120,000	122,160	93,760
	COMCAST CORP	COMPANY GUARNT GLB 03.300% APR 01 2027	20,000	22,599	19,865
	COMCAST CORP	COMPANY GUARNT GLB 03.400% APR 01 2030	5,130,000	5,562,478	4,975,279
	COMCAST CORP	COMPANY GUARNT GLB 03.400% JUL 15 2046	70,000	75,592	48,674
	COMCAST CORP	COMPANY GUARNT GLB 03.450% FEB 01 2050	1,270,000	942,181	849,071
	COMCAST CORP	COMPANY GUARNT GLB 03.750% APR 01 2040	1,650,000	1,553,334	1,359,963
	COMCAST CORP	COMPANY GUARNT GLB 03.969% NOV 01 2047	2,443,000	2,046,718	1,829,782
	COMCAST CORP	COMPANY GUARNT GLB 03.999% NOV 01 2049	1,448,000	1,128,006	1,067,726
	COMCAST CORP	COMPANY GUARNT GLB 04.000% AUG 15 2047	5,425,000	5,240,576	4,097,394
	COMCAST CORP	COMPANY GUARNT GLB 04.000% MAR 01 2048	610,000	518,321	458,842
	COMCAST CORP	COMPANY GUARNT GLB 04.049% NOV 01 2052	1,933,000	1,841,083	1,413,931
	COMCAST CORP	COMPANY GUARNT GLB 04.150% OCT 15 2028	2,620,000	2,623,698	2,634,122
	COMCAST CORP	COMPANY GUARNT GLB 04.250% OCT 15 2030	110,000	111,513	110,043
	COMCAST CORP	COMPANY GUARNT GLB 04.500% JAN 15 2043	600,000	620,622	504,618
	COMCAST CORP	COMPANY GUARNT GLB 04.700% OCT 15 2048	10,000	8,431	8,336
	COMCAST CORP	COMPANY GUARNT GLB 04.950% OCT 15 2058	410,000	343,814	339,943
	COMCAST CORP	COMPANY GUARNT GLB 05.350% MAY 15 2053	10,000	9,907	8,983
	COMMONSPIRIT HEALTH	02.782% OCT 01 2030	1,800,000	1,800,000	1,675,098
	COMMONSPIRIT HEALTH	03.910% OCT 01 2050	1,030,000	1,030,000	769,276
	COMMONSPIRIT HEALTH	04.187% OCT 01 2049	360,000	291,304	282,348
	COMMONSPIRIT HEALTH	05.318% DEC 01 2034	855,000	850,734	870,920
	COMMONSPIRIT HEALTH	05.548% DEC 01 2054	190,000	188,490	181,131
	COMMONWEALTH EDISON	1ST MORTGAGE 04.000% MAR 01 2049	580,000	584,105	452,023
	COMMONWEALTH EDISON	1ST MORTGAGE 06.450% JAN 15 2038	290,000	300,306	324,098
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 03.650% JUN 15 2046	310,000	305,500	236,831
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 03.700% MAR 01 2045	130,000	122,933	101,702
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 03.800% OCT 01 2042	1,065,000	1,092,470	859,359
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 04.000% MAR 01 2048	530,000	529,899	420,974
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 04.600% AUG 15 2043	584,000	758,396	520,618
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 05.300% FEB 01 2053	241,000	240,641	228,126
	COMMONWEALTH EDISON	1ST MORTGAGE GLB 05.950% JUN 01 2055	760,000	760,000	789,868
	COMMONWEALTH EDISON	1ST MORTGAGE SER 123 GLB 03.750% AUG 15 2047	440,000	439,478	336,345
	COMMONWEALTH EDISON	1ST MORTGAGE SER 127 GLB 03.200% NOV 15 2049	1,630,000	1,653,134	1,101,717
	COMMONWEALTH EDISON	1ST MORTGAGE SER 130 GLB 03.125% MAR 15 2051	1,090,000	737,391	722,855
	COMMONWEALTH EDISON	1ST MORTGAGE SER 131 GLB 02.750% SEP 01 2051	4,000,000	4,001,560	2,453,040
	COMMONWEALTH EDISON	1ST MORTGAGE SER 133 GLB 03.850% MAR 15 2052	5,840,000	5,749,044	4,367,794
	COMMVAULT SYSTEMS INC 144A	0.000% 09/15/2030 DD 09/05/25	7,700,000	7,636,595	6,810,650
	CON EDISON CO OF NY INC	GLB 05.500% MAR 15 2055	1,820,000	1,813,898	1,764,308
	CON EDISON CO OF NY INC	GLB 05.750% NOV 15 2055	2,185,000	2,181,957	2,178,838
	CON EDISON CO OF NY INC	GLB 06.150% NOV 15 2052	245,000	259,073	257,654
	CON EDISON CO OF NY INC	SER 09-C 05.500% DEC 01 2039	648,000	873,798	661,789
	CON EDISON CO OF NY INC	SER 20B GLB 03.950% APR 01 2050	100,000	99,338	77,860
	CON EDISON CO OF NY INC	SER 4.500% MAY 15 2058	663,000	544,071	542,460
	CON EDISON CO OF NY INC	SER E GLB 04.650% DEC 01 2048	330,000	304,059	285,655
	CONAGRA BRANDS INC	GLB 05.400% NOV 01 2048	300,000	271,461	268,752
	CONMED CORP	2.250% 06/15/2027 DD 06/06/22	7,250,000	6,806,366	6,941,875
	CONNECTICUT LIGHT & PWR	1ST REF MORT 04.300% APR 15 2044	160,000	174,131	137,022
	CONOCOPHILLIPS COMPANY	GUARNT 05.900% MAY 15 2038	40,000	33,652	42,689
	CONOCOPHILLIPS COMPANY	GUARNT GLB 04.025% MAR 15 2062	200,000	194,986	145,306
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.300% MAY 15 2053	505,000	473,119	470,433
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.500% JAN 15 2055	3,280,000	3,291,869	3,137,484
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.650% JAN 15 2065	995,000	969,944	955,369
	CONOCOPHILLIPS COMPANY	GUARNT GLB 05.700% SEP 15 2063	1,389,000	1,367,475	1,338,204
	CONSTELLATION BRANDS INC	02.250% AUG 01 2031	770,000	642,788	683,229
	CONTINENTAL RESOURCES	COMPANY GUARNT 144A 02.268% NOV 15 2026	120,000	120,000	117,496
	CONTINENTAL RESOURCES	COMPANY GUARNT 144A 05.750% JAN 15 2031	80,000	97,871	82,031
	CONTINENTAL RESOURCES	COMPANY GUARNT GLB 04.375% JAN 15 2028	80,000	76,102	79,843
	CONTINENTAL RESOURCES	COMPANY GUARNT GLB 04.900% JUN 01 2044	420,000	453,891	334,400
	COPT DEFENSE PROP LP	COMPANY GUARNT GLB 04.500% OCT 15 2030	116,000	115,378	115,436
	COREBRIDGE FINANCIAL INC	GLB 06.050% SEP 15 2033	3,000,000	2,990,190	3,183,450
	CORNING INC	GLB 05.850% NOV 15 2068	245,000	293,941	237,870
	CORPORATE OFFICE PROP LP	COMPANY GUARNT GLB 02.900% DEC 01 2033	371,000	298,247	316,526
	COSTCO WHOLESALE CORP	01.375% JUN 20 2027	750,000	751,946	726,817

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	COSTCO WHOLESALE CORP	01.600% APR 20 2030	490,000	489,670	443,837
	COTERRA ENERGY INC	GLB 03.900% MAY 15 2027	970,000	974,372	966,333
	COTERRA ENERGY INC	GLB 04.375% MAR 15 2029	660,000	687,955	661,749
	COX COMMUNICATIONS INC	144A 03.600% JUN 15 2051	1,600,000	1,610,160	979,536
	COX COMMUNICATIONS INC	144A 04.500% JUN 30 2043	4,825,000	5,133,028	3,714,767
	CRACKER BARREL OLD COUNTR 144A	1.750% 09/15/2030 DD 06/13/25	4,200,000	4,062,045	3,156,720
	CRH AMERICA INC	COMPANY GUARNT 144A 05.125% MAY 18 2045	2,615,000	2,762,912	2,445,809
	CROWN CASTLE INTL CORP	GLB 03.250% JAN 15 2051	500,000	498,930	330,470
	CSC HOLDINGS LLC	COMPANY GUARNT 144A 03.375% FEB 15 2031	200,000	165,500	121,112
	CSC HOLDINGS LLC	COMPANY GUARNT 144A 04.125% DEC 01 2030	290,000	220,038	177,828
	CSC HOLDINGS LLC	COMPANY GUARNT 144A 04.500% NOV 15 2031	570,000	543,050	347,700
	CSX CORP	04.750% MAY 30 2042	2,075,000	2,178,731	1,915,702
	CSX CORP	GLB 04.400% MAR 01 2043	520,000	656,068	456,758
	CSX CORP	GLB 06.220% APR 30 2040	5,574,000	7,398,632	6,120,419
	CVS CAREMARK CORP	06.125% SEP 15 2039	335,000	338,397	347,378
	CVS CAREMARK CORP	GLB 05.300% DEC 05 2043	350,000	373,182	325,983
	CVS HEALTH CORP	GLB 01.875% FEB 28 2031	150,000	131,660	131,610
	CVS HEALTH CORP	GLB 02.125% SEP 15 2031	50,000	49,685	43,923
	CVS HEALTH CORP	GLB 04.125% APR 01 2040	957,000	856,315	817,823
	CVS HEALTH CORP	GLB 04.300% MAR 25 2028	2,258,000	2,233,693	2,265,474
	CVS HEALTH CORP	GLB 04.780% MAR 25 2038	980,000	967,436	925,032
	CVS HEALTH CORP	GLB 05.050% MAR 25 2048	7,085,000	6,789,723	6,245,782
	CVS HEALTH CORP	GLB 05.125% JUL 20 2045	2,977,000	2,896,102	2,687,665
	CVS HEALTH CORP	GLB 05.875% JUN 01 2053	354,000	339,659	343,734
	CVS HEALTH CORP	GLB 06.000% JUN 01 2044	920,000	914,602	924,517
	CVS HEALTH CORP	GLB 06.200% SEP 15 2055	140,000	143,216	142,148
	DANAHER CORP	GLB 02.600% OCT 01 2050	461,000	273,719	281,367
	DANIMER SCI 144A ESCROW	3.250% 12/15/2026 DD 12/21/21	8,663,000	6,979,270	24,365
	DAYFORCE INC	0.250% 03/15/2026 DD 03/05/21	10,175,000	9,715,449	10,073,250
	DCP MIDSTREAM OPERATING	COMPANY GUARNT GLB 03.250% FEB 15 2032	900,000	900,000	827,433
	DEERE & COMPANY	GLB 03.100% APR 15 2030	246,000	254,071	237,001
	DEERE & COMPANY	GLB 03.750% APR 15 2050	920,000	1,047,148	721,160
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 04.150% FEB 15 2029	867,000	865,793	866,064
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 04.500% FEB 15 2031	723,000	723,267	721,966
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 04.750% OCT 06 2032	1,224,000	1,225,578	1,222,396
	DELL INT LLC / EMC CORP	COMPANY GUARNT GLB 05.100% FEB 15 2036	1,200,000	1,189,589	1,185,072
	DELL INT LLC / EMC CORP	GLB 06.020% JUN 15 2026	99,000	102,434	99,433
	DEVON ENERGY CORPORATION	GLB 04.750% MAY 15 2042	870,000	890,351	752,237
	DEVON ENERGY CORPORATION	GLB 05.000% JUN 15 2045	180,000	192,179	156,595
	DEVON ENERGY CORPORATION	GLB 05.600% JUL 15 2041	1,290,000	1,406,965	1,247,894
	DEVON ENERGY CORPORATION	GLB 05.875% JUN 15 2028	58,000	64,695	58,002
	DEXCOM INC	0.375% 05/15/2028 DD 05/05/23	9,150,000	9,082,312	8,413,425
	DIAMONDBACK ENERGY INC	COMPANY GUARNT GLB 05.900% APR 18 2064	385,000	359,935	363,428
	DICK'S SPORTING GOODS	GLB 04.100% JAN 15 2052	410,000	311,428	299,571
	DIGITAL REALTY TRUST LP 144A	1.875% 11/15/2029 DD 11/12/24	3,150,000	3,260,688	3,194,100
	DIGITALOCEAN HOLDINGS INC	0.000% 12/01/2026 DD 11/18/21	7,900,000	7,214,190	7,606,910
	DIGITALOCEAN HOLDINGS INC 144A	0.000% 08/15/2030 DD 08/14/25	1,075,000	1,079,285	1,520,587
	DISCOVER BANK	SUBORDINATED SER BKNT VAR%AUG 09 2028	532,000	532,000	552,743
	DISCOVER FINANCIAL SVS	GLB 04.100% FEB 09 2027	1,065,000	1,061,816	1,065,724
	DISH DBS CORP	144A 05.250% DEC 01 2026	170,000	167,875	164,858
	DISH DBS CORP	144A 05.750% DEC 01 2028	420,000	398,375	412,335
	DOMINION ENERGY INC	GLB 05.450% MAR 15 2035	1,600,000	1,595,104	1,639,136
	DOMINION ENERGY INC	SER A GLB 04.600% MAR 15 2049	2,725,000	3,154,896	2,269,898
	DOMINION RESOURCES INC	GLB 04.700% DEC 01 2044	4,865,000	5,161,526	4,268,551
	DOORDASH INC 144A	0.000% 05/15/2030 DD 05/30/25	16,800,000	17,343,935	17,547,600
	DOW CHEMICAL CO/THE	9.40% DUE 5/15/2039	2,672,000	4,240,089	3,435,016
	DOW CHEMICAL CO/THE	GLB 04.375% NOV 15 2042	410,000	448,053	324,556
	DOW CHEMICAL CO/THE	GLB 04.800% MAY 15 2049	820,000	679,557	643,864
	DOW CHEMICAL CO/THE	GLB 05.250% NOV 15 2041	1,135,000	1,269,212	1,028,616
	DOW CHEMICAL CO/THE	GLB 05.550% NOV 30 2048	145,000	134,200	127,323
	DOW CHEMICAL CO/THE	GLB 05.950% MAR 15 2055	410,000	392,845	373,010
	DOW CHEMICAL CO/THE	GLB 06.900% MAY 15 2053	336,000	366,520	344,575
	DOW DUPONT INC	05.319% NOV 15 2038	270,000	273,883	270,564
	DTE ELECTRIC CO	1ST MORTGAGE SER C 02.625% MAR 01 2031	700,000	698,824	646,485
	DTE ELECTRIC CO	GENL REF MORT 03.700% MAR 15 2045	705,000	549,231	551,536
	DTE ELECTRIC CO	GENL REF MORT 03.750% AUG 15 2047	330,000	333,106	253,011
	DTE ELECTRIC CO	GENL REF MORT GLB 05.250% MAY 15 2035	1,070,000	1,066,269	1,099,682
	DTE ELECTRIC CO	GENL REF MORT GLB 05.850% MAY 15 2055	518,000	522,829	531,613
	DTE ENERGY CO	GLB 05.100% MAR 01 2029	400,000	399,128	409,900
	DUKE ENERGY	COMPANY GUARNT 06.450% OCT 15 2032	300,000	319,971	332,454
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 03.450% APR 15 2051	980,000	711,277	695,036
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 03.700% DEC 01 2047	530,000	412,923	400,139
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 05.300% FEB 15 2040	570,000	683,685	575,894
	DUKE ENERGY CAROLINAS	1ST MORTGAGE GLB 05.400% JAN 15 2054	685,000	682,513	663,066
	DUKE ENERGY CAROLINAS	1ST REF MORT GLB 04.000% SEP 30 2042	1,130,000	1,177,168	947,833
	DUKE ENERGY CORP	4.125% 04/15/2026 DD 04/06/23	20,350,000	21,491,062	20,960,500
	DUKE ENERGY CORP	GLB 02.450% JUN 01 2030	562,000	560,207	521,036
	DUKE ENERGY CORP	GLB 03.950% AUG 15 2047	80,000	79,653	61,608
	DUKE ENERGY FIELD SRVCS	COMPANY GUARNT 144A 06.450% NOV 03 2036	473,000	472,806	501,650
	DUKE ENERGY FLORIDA LLC	1ST MORTGAGE GLB 03.400% OCT 01 2046	60,000	40,703	43,768
	DUKE ENERGY INDIANA INC	1ST MORTGAGE GLB 03.750% MAY 15 2046	485,000	378,391	377,829
	DUKE ENERGY INDIANA INC	1ST MORTGAGE SER UUU GLB 04.200% MAR 15 2042	10,000	10,453	8,570
	DUKE ENERGY INDIANA LLC	1ST MORTGAGE SER YYY GLB 03.250% OCT 01 2049	1,470,000	1,250,348	1,002,937
	DUKE ENERGY OHIO INC	1ST MORTGAGE GLB 03.650% FEB 01 2029	20,000	19,979	19,798
	DUKE ENERGY OHIO INC	1ST MORTGAGE GLB 03.700% JUN 15 2046	210,000	246,336	159,867
	DUKE ENERGY OHIO INC	1ST MORTGAGE GLB 04.300% FEB 01 2049	570,000	607,822	465,872
	DUKE ENERGY PROGRESS INC	1ST MORTGAGE 04.150% DEC 01 2044	710,000	761,447	591,380
	DUKE ENERGY PROGRESS INC	1ST MORTGAGE GLB 04.200% AUG 15 2045	405,000	424,124	335,943
	DUKE ENERGY PROGRESS LLC	1ST MORTGAGE GLB 02.900% AUG 15 2051	855,000	544,182	538,034
	DUKE UNIVERSITY	SER 2020 02.832% OCT 01 2055	195,000	136,126	122,086
	EASTERN GAS TRAN	SER * GLB 04.600% DEC 15 2044	300,000	358,521	257,256
	EATON CORP	COMPANY GUARNT GLB 04.150% NOV 02 2042	1,330,000	1,349,729	1,151,368
	ECOLAB INC	GLB 02.125% AUG 15 2050	255,000	138,116	141,604
	ECOLAB INC	GLB 02.700% DEC 15 2051	215,000	131,662	132,726
	EDISON INTERNATIONAL	GLB 05.450% JUN 15 2029	400,000	399,716	406,952
	EL PASO NATURAL GAS	COMPANY GUARNT SER * 08.375% JUN 15 2032	790,000	813,174	948,482
	EL PASO PIPELINE PART OP	COMPANY GUARNT 04.700% NOV 01 2042	275,000	227,939	242,756
	ELEVANCE HEALTH INC	GLB 05.125% FEB 15 2053	250,000	229,938	225,640

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ELEVANCE HEALTH INC	GLB 05.650% JUN 15 2054	180,000	167,584	175,061
	ELEVANCE HEALTH INC	GLB 05.700% FEB 15 2055	440,000	426,861	429,075
	ELEVANCE HEALTH INC	GLB 05.850% NOV 01 2064	525,000	508,622	515,497
	ELI LILLY & CO	GLB 02.500% SEP 15 2060	1,100,000	1,078,902	597,553
	ELI LILLY & CO	GLB 03.950% MAR 15 2049	555,000	433,067	446,059
	ELI LILLY & CO	GLB 04.150% MAR 15 2059	190,000	150,949	150,670
	ELI LILLY & CO	GLB 04.600% AUG 14 2034	440,000	440,122	441,276
	ELI LILLY & CO	GLB 04.700% FEB 09 2034	1,020,000	1,019,674	1,034,066
	ELI LILLY & CO	GLB 04.875% FEB 27 2053	900,000	895,727	822,276
	ELI LILLY & CO	GLB 04.950% FEB 27 2063	1,640,000	1,622,474	1,478,870
	ELI LILLY & CO	GLB 05.000% FEB 09 2054	2,467,000	2,445,998	2,304,523
	ELI LILLY & CO	GLB 05.050% AUG 14 2054	1,010,000	1,001,670	946,037
	ELI LILLY & CO	GLB 05.100% FEB 09 2064	2,045,000	2,041,320	1,882,934
	ELI LILLY & CO	GLB 05.200% AUG 14 2064	1,016,000	1,025,813	956,005
	ELI LILLY & CO	GLB 05.500% FEB 12 2055	640,000	638,953	640,544
	ELI LILLY & CO	GLB 05.550% OCT 15 2055	900,000	898,379	905,949
	ELI LILLY & CO	GLB 05.650% OCT 15 2065	2,475,000	2,478,248	2,493,835
	EMERA US FINANCE LP	COMPANY GUARNT GLB 03.550% JUN 15 2026	416,000	414,856	414,656
	ENABLE MIDSTREAM PARTNER	COMPANY GUARNT GLB 05.000% MAY 15 2044	490,000	520,493	424,737
	ENABLE MIDSTREAM PARTNER	GLB 04.150% SEP 15 2029	684,000	638,623	679,301
	ENBRIDGE ENERGY PARTNERS	COMPANY GUARNT 06.300% DEC 15 2034	100,000	97,034	106,807
	ENBRIDGE ENERGY PARTNERS	COMPANY GUARNT GLB 07.375% OCT 15 2045	195,000	241,983	225,783
	ENERGY TRANSFER LP	GLB 05.550% MAY 15 2034	50,000	50,054	51,383
	ENERGY TRANSFER LP	GLB 05.950% MAY 15 2054	335,000	300,022	317,463
	ENERGY TRANSFER LP	JR SUBORDNTD SER G GLB VAR% PERPETUAL	1,450,000	1,446,329	1,484,727
	ENERGY TRANSFER OPERATNG	COMPANY GUARNT GLB 05.250% APR 15 2029	320,000	332,111	328,813
	ENERGY TRANSFER OPERATNG	GLB 03.750% MAY 15 2030	460,000	467,802	447,658
	ENERGY TRANSFER OPERATNG	GLB 05.000% MAY 15 2050	1,017,000	943,306	850,873
	ENERGY TRANSFER OPERATNG	GLB 06.250% APR 15 2049	1,420,000	1,650,892	1,405,388
	ENERGY TRANSFER PARTNERS	04.900% MAR 15 2035	110,000	102,485	107,288
	ENERGY TRANSFER PARTNERS	05.150% FEB 01 2043	365,000	328,465	328,504
	ENERGY TRANSFER PARTNERS	05.300% APR 15 2047	1,630,000	1,488,081	1,446,429
	ENERGY TRANSFER PARTNERS	05.950% OCT 01 2043	650,000	682,234	636,467
	ENERGY TRANSFER PARTNERS	06.000% JUN 15 2048	1,142,000	1,226,048	1,107,489
	ENERGY TRANSFER PARTNERS	06.125% DEC 15 2045	35,000	34,293	34,357
	ENERGY TRANSFER PARTNERS	06.625% OCT 15 2036	6,560,000	7,572,256	7,119,240
	ENERGY TRANSFER PARTNERS	07.500% JUL 01 2038	30,000	33,864	34,732
	ENERGY TRANSFER PARTNERS	GLB 06.050% JUN 01 2041	380,000	363,542	384,875
	ENERGY TRANSFER PARTNERS	SER 20Y 05.800% JUN 15 2038	1,705,000	1,731,402	1,736,423
	ENPHASE ENERGY INC	0.000% 03/01/2028 DD 03/01/21	2,750,000	2,315,433	2,392,500
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 02.650% JUN 15 2051	700,000	697,235	416,066
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 03.350% JUN 15 2052	780,000	570,339	528,809
	ENTERGY ARKANSAS LLC	1ST MORTGAGE 04.200% APR 01 2049	290,000	225,110	234,100
	ENTERGY CORP	GLB 03.750% JUN 15 2050	20,000	14,196	14,524
	ENTERGY LOUISIANA LLC	1ST MORTGAGE GLB 02.900% MAR 15 2051	740,000	565,663	463,329
	ENTERGY LOUISIANA LLC	1ST MORTGAGE GLB 05.700% MAR 15 2054	620,000	619,107	615,834
	ENTERGY LOUISIANA LLC	1ST MORTGAGE GLB 05.800% MAR 15 2055	510,000	507,017	512,530
	ENTERGY LOUISIANA LLC	COLLATERAL TRUST 04.200% APR 01 2050	2,080,000	1,991,554	1,661,213
	ENTERGY MISSISSIPPI INC	1ST MORTGAGE 03.850% JUN 01 2049	165,000	198,784	125,811
	ENTERGY MISSISSIPPI LLC	1ST MORTGAGE 03.500% JUN 01 2051	290,000	287,521	201,892
	ENTERGY MISSISSIPPI LLC	1ST MORTGAGE GLB 05.850% JUN 01 2054	200,000	200,188	201,528
	ENTERGY TEXAS INC	1ST MORTGAGE 03.550% SEP 30 2049	1,390,000	1,343,230	990,987
	ENTERGY TEXAS INC	1ST MORTGAGE 05.000% SEP 15 2052	595,000	591,585	527,997
	ENTERPRISE PRODUCTS OPER	COMP GUARNT SER H GLB 06.650% OCT 15 2034	330,000	355,242	371,666
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 03.200% FEB 15 2052	1,030,000	738,266	683,220
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 03.700% JAN 31 2051	300,000	311,800	219,993
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 04.150% OCT 16 2028	2,930,000	3,001,925	2,947,668
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 04.450% FEB 15 2043	1,020,000	899,530	896,407
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 04.800% FEB 01 2049	1,300,000	1,356,323	1,144,780
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 05.700% FEB 15 2042	10,000	9,592	10,191
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT 07.550% APR 15 2038	30,000	41,064	36,088
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 04.250% FEB 15 2048	2,682,000	2,573,519	2,202,163
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 04.850% JAN 31 2034	640,000	638,112	646,630
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 04.900% MAY 15 2046	305,000	280,868	275,772
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 05.550% FEB 16 2055	2,138,000	2,088,195	2,071,957
	ENTERPRISE PRODUCTS OPER	COMPANY GUARNT GLB 06.125% OCT 15 2039	675,000	841,294	726,604
	ENVISTA HOLDINGS CORP	1.750% 08/15/2028 DD 08/10/23	6,150,000	5,469,758	5,896,312
	EOG RESOURCES INC	GLB 04.950% APR 15 2050	765,000	792,980	683,872
	EOG RESOURCES INC	GLB 05.650% DEC 01 2054	700,000	686,525	684,642
	EOG RESOURCES INC	GLB 05.950% JUL 15 2055	35,000	36,159	35,643
	EPR PROPERTIES	COMPANY GUARNT GLB 04.500% JUN 01 2027	100,000	90,742	100,153
	EPR PROPERTIES	COMPANY GUARNT GLB 04.750% DEC 15 2026	2,000,000	2,213,200	2,005,780
	EQT CORP	144A 03.625% MAY 15 2031	680,000	576,844	639,458
	EQUIFAX INC	GLB 03.100% MAY 15 2030	900,000	904,302	851,841
	EQUINIX INC	GLB 02.150% JUL 15 2030	1,000,000	998,190	906,980
	EQUITABLE AMERICA GLOBAL	SECURED 144A 04.950% JUN 09 2030	1,955,000	1,955,035	1,991,070
	EQUITABLE FINANCIAL LIFE	SECURED 144A 05.000% MAR 27 2030	1,607,000	1,603,706	1,642,820
	ERP OPERATING LP	04.500% JUL 01 2044	5,150,000	5,818,126	4,585,611
	ESSEX PORTFOLIO LP	COMPANY GUARNT GLB 03.375% APR 15 2026	100,000	105,946	99,760
	ESTEE LAUDER CO INC	GLB 03.125% DEC 01 2049	380,000	243,626	251,982
	ETSY INC	0.250% 06/15/2028 DD 06/11/21	8,625,000	6,931,809	7,693,500
	ETSY INC 144A	1.000% 06/15/2030 DD 06/16/25	4,375,000	4,354,716	4,431,875
	EURONET WORLDWIDE INC 144A	0.625% 10/01/2030 DD 08/15/25	2,525,000	2,454,330	2,302,497
	EVERGY INC	4.500% 12/15/2027 DD 12/07/23	14,325,000	15,691,250	17,433,525
	EVERGY METRO	1ST MORTGAGE GLB 05.125% AUG 15 2035	945,000	945,000	954,866
	EVERSOURCE ENERGY	GLB 02.900% MAR 01 2027	300,000	299,706	295,836
	EVOLENT HEALTH INC	3.500% 12/01/2029 DD 12/08/23	2,075,000	1,626,729	1,390,250
	EVOLENT HEALTH INC 144A	4.500% 08/15/2031 DD 08/21/25	1,225,000	1,276,045	852,207
	EXACT SCIENCES CORP	0.375% 03/01/2028 DD 02/27/20	6,550,000	5,961,998	6,713,750
	EXELON CORP	05.625% JUN 15 2035	1,000,000	945,042	1,044,300
	EXELON CORP	GLB 04.050% APR 15 2030	6,000,000	5,508,120	5,940,600
	EXELON CORP	GLB 04.450% APR 15 2046	8,650,000	8,928,679	7,256,398
	EXELON CORP	GLB 04.700% APR 15 2050	3,322,000	4,211,438	2,843,134
	EXPEDIA GROUP INC	0.000% 02/15/2026 DD 02/19/21	11,050,000	10,482,719	12,326,275
	EXTRA SPACE STORAGE LP	COMPANY GUARNT GLB 03.500% JUL 01 2026	300,000	312,804	299,085
	EXTRA SPACE STORAGE LP	COMPANY GUARNT GLB 04.000% JUN 15 2029	100,000	104,222	99,015
	EXXON MOBIL CORPORATION	GLB 03.452% APR 15 2051	1,575,000	1,603,845	1,129,448
	EXXON MOBIL CORPORATION	GLB 03.482% MAR 19 2030	260,000	260,000	254,244

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	EXXON MOBIL CORPORATION	GLB 04.114% MAR 01 2046	4,007,000	3,682,335	3,350,293
	EXXON MOBIL CORPORATION	GLB 04.327% MAR 19 2050	62,000	75,125	51,966
	FARMERS INS EXCH	SUBORDINATED 144A VAR%NOV 01 2057	600,000	600,000	512,106
	FEDERAL EXPRESS	07.600% JUL 01 2097	245,000	381,547	275,147
	FEDEX CORP	COMP GUARNT SER * GLB 03.250% MAY 15 2041	10,000	7,144	7,509
	FEDEX CORP	COMP GUARNT SER * GLB 03.875% AUG 01 2042	1,250,000	1,149,796	989,500
	FEDEX CORP	COMP GUARNT SER * GLB 04.050% FEB 15 2048	760,000	563,545	581,514
	FEDEX CORP	COMP GUARNT SER * GLB 04.750% NOV 15 2045	321,000	279,518	277,681
	FEDEX CORP	COMP GUARNT SER * GLB 04.950% OCT 17 2048	2,625,000	2,602,869	2,293,016
	FEDEX CORP	COMP GUARNT SER . GLB 04.100% APR 15 2043	680,000	529,752	547,556
	FEDEX CORP	COMP GUARNT SER . GLB 04.100% FEB 01 2045	1,410,000	1,077,782	1,112,335
	FEDEX CORP	COMP GUARNT SER . GLB 05.100% JAN 15 2044	345,000	376,428	313,564
	FIDELITY NATL FINANCIAL	GLB 03.400% JUN 15 2030	5,000,000	5,369,000	4,771,150
	FIFTH THIRD BANCORP	GLB VAR%JUL 28 2030	2,000,000	2,000,000	2,023,960
	FIRST QUANTUM MINERALS L	COMPANY GUARNT 144A 08.625% JUN 01 2031	400,000	400,000	420,936
	FIRSTENERGY CORP	SER B GLB 03.900% JUL 15 2027	1,200,000	1,202,602	1,195,212
	FIRSTENERGY CORP	SER C GLB 04.850% JUL 15 2047	900,000	949,625	792,306
	FIRSTENERGY CORP 144A	3.625% 01/15/2029 DD 06/12/25	13,345,000	13,828,546	14,152,372
	FIRSTENERGY CORP 144A	3.875% 01/15/2031 DD 06/12/25	5,000,000	5,186,056	5,380,000
	FISERV INC	GLB 03.200% JUL 01 2026	600,000	599,958	597,402
	FISERV INC	GLB 04.550% FEB 15 2031	2,500,000	2,496,276	2,474,275
	FIVE9 INC	1.000% 03/15/2029 DD 03/01/24	2,100,000	2,015,580	1,884,750
	FLEX INTERMEDIATE HOLDCO	144A 03.363% JUN 30 2031	1,800,000	1,799,946	1,656,270
	FLORIDA GAS TRANSMISSION	144A 05.750% JUL 15 2035	970,000	968,774	1,006,511
	FLORIDA POWER & LIGHT	1ST MORTGAGE 03.800% DEC 15 2042	260,000	295,173	213,517
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE 04.050% OCT 01 2044	1,527,000	1,241,680	1,271,930
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 03.150% OCT 01 2049	430,000	427,261	294,485
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 03.700% DEC 01 2047	1,970,000	1,557,990	1,514,930
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 03.990% MAR 01 2049	445,000	347,109	353,214
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.600% FEB 15 2066	2,915,000	2,894,818	2,869,293
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.600% JUN 15 2054	2,525,000	2,519,470	2,534,898
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.700% MAR 15 2055	1,665,000	1,671,980	1,687,028
	FLORIDA POWER & LIGHT CO	1ST MORTGAGE GLB 05.800% MAR 15 2065	500,000	498,655	507,925
	FLORIDA POWER CORP	1ST MORTGAGE 03.850% NOV 15 2042	2,230,000	2,451,806	1,833,573
	FLUOR CORP	1.125% 08/15/2029 DD 08/10/23	2,975,000	3,454,670	3,389,120
	FMC CORP	GLB 06.375% MAY 18 2053	1,285,000	1,264,364	955,295
	FORD MOTOR CO	0.000% 03/15/2026 DD 03/19/21	29,200,000	29,428,203	30,324,200
	FORD MOTOR COMPANY	GLB 03.250% FEB 12 2032	20,000	17,837	17,623
	FORD MOTOR CREDI	GLB 03.625% JUN 17 2031	240,000	240,000	219,924
	FORD MOTOR CREDIT CO LLC	GLB 02.700% AUG 10 2026	2,700,000	2,700,000	2,673,810
	FORD MOTOR CREDIT CO LLC	GLB 05.918% MAR 20 2028	720,000	725,832	736,704
	FORD MOTOR CREDIT CO LLC	GLB 07.350% NOV 04 2027	700,000	735,721	730,576
	FORD MOTOR CREDIT CO LLC	SER GMTN GLB 04.389% JAN 08 2026	300,000	292,107	300,018
	FORTITUDE GROUP HOLDINGS	COMPANY GUARNT 144A 06.250% APR 01 2030	415,000	417,519	432,260
	FOUNDRY JV HOLDCO LLC	144A 05.875% JAN 25 2034	2,575,000	2,656,495	2,644,396
	FOUNDRY JV HOLDCO LLC	144A 05.900% JAN 25 2030	1,060,000	1,092,351	1,108,633
	FOUNDRY JV HOLDCO LLC	144A 06.200% JAN 25 2037	2,765,000	2,801,989	2,905,462
	FOUNDRY JV HOLDCO LLC	144A 06.300% JAN 25 2039	1,180,000	1,256,470	1,244,829
	FOUNDRY JV HOLDCO LLC	144A 06.400% JAN 25 2038	490,000	488,657	522,673
	FOX CORP	GLB 04.709% JAN 25 2029	490,000	494,568	496,267
	FOX CORP	GLB 05.476% JAN 25 2039	1,270,000	1,311,088	1,273,696
	FREEPORT-MCMORAN C & G	COMPANY GUARNT GLB 05.450% MAR 15 2043	1,198,000	1,197,940	1,159,712
	GA GLOBAL FUNDING TRUST	SECURED 144A 02.900% JAN 06 2032	7,000,000	6,988,520	6,216,210
	GA GLOBAL FUNDING TRUST	SECURED 144A 05.400% JAN 13 2030	3,000,000	3,003,439	3,074,280
	GE HEALTHCARE TECH INC	GLB 05.500% JUN 15 2035	370,000	371,513	384,408
	GE HEALTHCARE TECH INC	GLB 06.377% NOV 22 2052	2,350,000	2,521,926	2,562,581
	GENERAL DYNAMICS CORP	COMPANY GUARNT GLB 04.250% APR 01 2040	380,000	379,728	348,251
	GENERAL DYNAMICS CORP	COMPANY GUARNT GLB 04.250% APR 01 2050	985,000	1,124,089	830,828
	GENERAL ELEC CAP CORP	NOTES 05.875% JAN 14 2038	275,000	286,875	297,971
	GENERAL MOTORS CO	GLB 05.150% APR 01 2038	50,000	52,998	48,113
	GENERAL MOTORS CO	GLB 05.950% APR 01 2049	280,000	265,253	271,743
	GENERAL MOTORS CO	GLB 06.250% OCT 02 2043	395,000	401,956	400,542
	GENERAL MOTORS CO	GLB 06.600% APR 01 2036	190,000	195,479	206,779
	GENERAL MOTORS CO	GLB 06.750% APR 01 2046	650,000	779,904	696,280
	GENERAL MOTORS FINL CO	GLB 03.100% JAN 12 2032	70,000	63,186	63,804
	GEORGIA PACIFIC CORP	07.750% NOV 15 2029	50,000	48,125	56,399
	GEORGIA POWER COMPANY	04.300% MAR 15 2043	10,000	9,935	8,631
	GEORGIA POWER COMPANY	GLB 05.125% MAY 15 2052	2,800,000	2,844,520	2,611,924
	GEORGIA POWER COMPANY	GLB 05.200% MAR 15 2035	500,000	502,355	513,180
	GEORGIA-PACIFIC LLC	144A 04.950% JUN 30 2032	860,000	856,156	883,693
	GILEAD SCIENCES INC	GLB 04.500% FEB 01 2045	570,000	617,503	504,017
	GILEAD SCIENCES INC	GLB 04.750% MAR 01 2046	900,000	978,134	815,769
	GILEAD SCIENCES INC	GLB 04.800% APR 01 2044	605,000	645,674	558,046
	GILEAD SCIENCES INC	GLB 05.500% NOV 15 2054	790,000	803,523	779,477
	GILEAD SCIENCES INC	GLB 05.600% NOV 15 2064	755,000	750,984	750,817
	GLAXOSMITHKLINE CAPITAL	COMPANY GUARNT GLB 06.375% MAY 15 2038	750,000	840,408	841,132
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 03.875% APR 27 2051	50,000	36,230	37,044
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 03.875% OCT 27 2027	670,000	622,386	667,608
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 04.000% MAR 27 2027	40,000	38,910	39,960
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 05.673% APR 01 2035	1,130,000	1,130,000	1,179,799
	GLENCORE FUNDING LLC	COMPANY GUARNT 144A 06.141% APR 01 2055	3,450,000	3,453,729	3,560,193
	GLOBAL ATLANTIC FIN CO	COMPANY GUARNT 144A 06.750% MAR 15 2054	2,855,000	2,916,289	2,916,554
	GLOBAL PAYMENTS INC	GLB 03.200% AUG 15 2029	1,800,000	1,600,776	1,716,372
	GOLDMAN SACHS GROUP INC	GLB 04.750% OCT 21 2045	120,000	125,022	108,737
	GOLDMAN SACHS GROUP INC	GLB 06.250% FEB 01 2041	3,750,000	4,269,916	4,105,950
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 22 2042	1,125,000	1,132,268	869,276
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 23 2029	390,000	390,211	387,715
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 23 2031	2,500,000	2,500,000	2,582,125
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 25 2030	1,400,000	1,400,000	1,462,608
	GOLDMAN SACHS GROUP INC	GLB VAR%APR 25 2035	1,700,000	1,764,362	1,807,372
	GOLDMAN SACHS GROUP INC	GLB VAR%FEB 24 2043	255,000	201,162	199,736
	GOLDMAN SACHS GROUP INC	GLB VAR%JAN 28 2056	6,753,000	6,905,643	6,825,189
	GOLDMAN SACHS GROUP INC	GLB VAR%JUL 21 2032	5,161,000	5,165,847	4,622,243
	GOLDMAN SACHS GROUP INC	GLB VAR%JUL 21 2042	1,300,000	979,667	953,368
	GOLDMAN SACHS GROUP INC	GLB VAR%JUL 23 2035	200,000	200,000	205,492
	GOLDMAN SACHS GROUP INC	GLB VAR%JUN 15 2027	10,000	10,000	10,016
	GOLDMAN SACHS GROUP INC	GLB VAR%MAR 09 2027	19,000,000	18,919,440	18,902,910
	GOLDMAN SACHS GROUP INC	GLB VAR%NOV 19 2045	6,430,000	6,360,317	6,432,058

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	GOLDMAN SACHS GROUP INC	GLB VAR%OCT 21 2032	3,690,000	3,713,062	3,330,668
	GOLDMAN SACHS GROUP INC	GLB VAR%OCT 23 2035	400,000	400,000	402,140
	GOLDMAN SACHS GROUP INC	GLB VAR%OCT 31 2038	100,000	100,000	89,920
	GOLDMAN SACHS GROUP INC	SER MTN 04.800% JUL 08 2044	540,000	570,439	500,580
	GOLDMAN SACHS GROUP INC	SUBORDINATED 05.150% MAY 22 2045	1,250,000	1,558,856	1,173,800
	GOLDMAN SACHS GROUP INC	SUBORDINATED GLB 06.750% OCT 01 2037	836,000	973,568	933,294
	GOLDMAN SACHS GROUP INC	VAR%APR 23 2039	435,000	437,699	401,888
	GOLDMAN SACHS GROUP INC	VAR%JUN 05 2028	6,000,000	6,000,000	5,968,080
	GOLDMAN SACHS GROUP INC	VAR%MAY 01 2029	3,160,000	3,148,531	3,166,573
	GOODMAN US FIN THREE	COMPANY GUARNT 144A 03.700% MAR 15 2028	100,000	99,631	98,967
	GSK CONSUMER HEALTHCARE	COMPANY GUARNT GLB 03.625% MAR 24 2032	580,000	579,130	551,748
	GUARDIAN LIFE INSURANCE	SUBORDINATED 144A 04.850% JAN 24 2077	1,000,000	1,063,069	819,630
	GULFSTREAM NATURAL GAS	144A 05.600% JUL 23 2035	1,050,000	1,049,685	1,076,155
	HACKENSACK MERIDIAN HLTH	SECURED 04.500% JUL 01 2057	610,000	611,878	512,870
	HALLIBURTON CO	GLB 04.850% NOV 15 2035	120,000	122,911	118,400
	HALLIBURTON CO	GLB 05.000% NOV 15 2045	690,000	734,388	616,908
	HALLIBURTON COMPANY	GLB 04.750% AUG 01 2043	200,000	205,953	176,156
	HALOZYME THERAPEUTICS INC 144A	0.875% 11/15/2032 DD 11/12/25	7,900,000	8,104,309	8,018,500
	HANOVER INSURANCE GROUP	GLB 05.500% SEP 01 2035	1,600,000	1,599,728	1,623,024
	HARRIS CORPORATION	GLB 04.854% APR 27 2035	640,000	709,980	638,349
	HARRIS CORPORATION	GLB 05.054% APR 27 2045	630,000	703,601	603,112
	HARTFORD FINL SVCS GRP	06.100% OCT 01 2041	270,000	382,361	287,995
	HCA INC	COMPANY GUARNT 03.500% SEP 01 2030	40,000	38,420	38,466
	HCA INC	COMPANY GUARNT 05.125% JUN 15 2039	70,000	69,360	67,600
	HCA INC	COMPANY GUARNT 05.250% JUN 15 2049	3,480,000	3,838,664	3,145,120
	HCA INC	COMPANY GUARNT 05.500% JUN 15 2047	334,000	314,513	315,633
	HCA INC	COMPANY GUARNT 05.625% SEP 01 2028	20,000	22,350	20,616
	HCA INC	COMPANY GUARNT 07.500% NOV 06 2033	490,000	489,169	563,529
	HCA INC	COMPANY GUARNT GLB 03.500% JUL 15 2051	1,890,000	1,347,534	1,281,042
	HCA INC	COMPANY GUARNT GLB 04.625% MAR 15 2052	865,000	716,600	706,411
	HCA INC	COMPANY GUARNT GLB 05.900% JUN 01 2053	155,000	153,276	151,754
	HCA INC	COMPANY GUARNT GLB 05.950% SEP 15 2054	110,000	106,148	108,669
	HCA INC	COMPANY GUARNT GLB 06.000% APR 01 2054	790,000	785,442	785,378
	HCA INC	COMPANY GUARNT GLB 06.200% MAR 01 2055	2,110,000	2,119,136	2,150,385
	HCP INC	COMPANY GUARNT GLB 03.250% JUL 15 2026	117,000	116,890	116,431
	HCP INC	COMPANY GUARNT GLB 03.500% JUL 15 2029	133,000	132,431	129,271
	HESS CORP	GLB 04.300% APR 01 2027	838,000	922,884	841,545
	HESS CORP	GLB 05.600% FEB 15 2041	575,000	593,339	594,101
	HESS CORP	GLB 05.800% APR 01 2047	170,000	174,952	174,250
	HIGHWOODS REALTY LP	GLB 03.050% FEB 15 2030	100,000	94,171	93,112
	HOME DEPOT INC	GLB 01.375% MAR 15 2031	150,000	125,084	130,213
	HOME DEPOT INC	GLB 02.500% APR 15 2027	10,000	10,621	9,839
	HOME DEPOT INC	GLB 03.250% APR 15 2032	160,000	159,170	150,619
	HOME DEPOT INC	GLB 03.300% APR 15 2040	760,000	795,112	620,616
	HOME DEPOT INC	GLB 03.350% APR 15 2050	1,710,000	1,733,824	1,206,268
	HOME DEPOT INC	GLB 03.500% SEP 15 2056	370,000	343,187	257,920
	HOME DEPOT INC	GLB 03.625% APR 15 2052	235,000	174,812	171,517
	HOME DEPOT INC	GLB 03.900% JUN 15 2047	90,000	98,501	71,566
	HOME DEPOT INC	GLB 04.250% APR 01 2046	1,695,000	1,469,041	1,435,156
	HOME DEPOT INC	GLB 04.400% MAR 15 2045	230,000	257,536	199,674
	HOME DEPOT INC	GLB 04.500% DEC 06 2048	740,000	738,033	638,805
	HOME DEPOT INC	GLB 04.875% FEB 15 2044	390,000	445,524	364,326
	HOME DEPOT INC	GLB 05.300% JUN 25 2054	695,000	678,533	664,774
	HOME DEPOT INC	GLB 05.400% JUN 25 2064	145,000	143,519	138,576
	HONEYWELL INTERNATIONAL	05.700% MAR 15 2037	16,000	16,968	16,948
	HONEYWELL INTERNATIONAL	GLB 05.000% MAR 01 2035	990,000	986,278	1,008,355
	HONEYWELL INTERNATIONAL	GLB 05.250% MAR 01 2054	565,000	563,474	533,981
	HOUSEHOLD FINANCING CO	GLB 07.625% MAY 17 2032	200,000	264,810	215,496
	HOWMET AEROSPACE INC	GLB 04.550% NOV 15 2032	490,000	489,794	492,185
	HP ENTERPRISE CO	GLB 05.600% OCT 15 2054	270,000	249,202	250,155
	HP INC	GLB 06.100% APR 25 2035	325,000	323,967	343,285
	HPS CORPORATE LENDING FU	GLB 05.450% JAN 14 2028	2,449,000	2,435,250	2,475,131
	HSBC BANK USA NA	SUBD SER BKNT GLB 07.000% JAN 15 2039	2,100,000	2,763,659	2,449,503
	HSBC HOLDINGS PLC	GLB VAR%MAR 09 2034	240,000	242,470	261,007
	HUMANA INC	04.800% MAR 15 2047	470,000	440,769	398,616
	HUMANA INC	GLB 02.150% FEB 03 2032	180,000	159,466	156,028
	HUMANA INC	GLB 04.950% OCT 01 2044	30,000	31,483	26,475
	HUMANA INC	GLB 05.750% APR 15 2054	214,000	216,236	201,314
	HUMANA INC.	08.150% JUN 15 2038	170,000	233,902	205,601
	HUNTINGTON BANCSHARES	SUBORDINATED GLB VAR%NOV 18 2039	690,000	690,000	719,021
	IBM CORP	GLB 03.430% FEB 09 2052	2,410,000	2,036,304	1,648,223
	IBM CORP	GLB 04.150% MAY 15 2039	345,000	299,043	307,988
	IBM CORPORATION	07.125% DEC 01 2096	130,000	154,076	153,916
	IDAHO POWER CO	1ST MORTGAGE SER MTN 05.700% MAR 15 2055	975,000	967,512	970,759
	ILFC E-CAPITAL TRUST II	144A VAR% DEC 21 2065	520,000	518,889	446,919
	INDIANA MICHIGAN POWER	GLB 05.625% APR 01 2053	665,000	671,295	658,004
	INDIANA MICHIGAN POWER	SER L GLB 03.750% JUL 01 2047	445,000	380,782	340,745
	INDIANA UNIV HEALTH INC	SECURED 03.970% NOV 01 2048	550,000	550,000	438,949
	INDIANA UNIV HEALTH INC	SER 2021 02.852% NOV 01 2051	480,000	323,050	302,712
	ING US INC	COMPANY GUARNT GLB 05.700% JUL 15 2043	370,000	432,769	367,340
	INNOVIVA INC	2.125% 03/15/2028 DD 03/07/22	4,175,000	3,955,725	4,245,975
	INTEGER HOLDINGS CORP 144A	1.875% 03/15/2030 DD 03/18/25	8,125,000	8,149,088	7,499,375
	INTEL CORP	GLB 01.600% AUG 12 2028	240,000	239,510	225,214
	INTEL CORP	GLB 02.800% AUG 12 2041	530,000	529,518	370,184
	INTEL CORP	GLB 03.050% AUG 12 2051	80,000	79,734	49,194
	INTEL CORP	GLB 03.200% AUG 12 2061	350,000	348,667	199,622
	INTEL CORP	GLB 03.250% NOV 15 2049	1,805,000	1,185,770	1,153,106
	INTEL CORP	GLB 03.734% DEC 08 2047	2,437,000	2,087,102	1,734,145
	INTEL CORP	GLB 04.100% MAY 11 2047	690,000	524,743	521,592
	INTEL CORP	GLB 04.100% MAY 19 2046	255,000	184,574	195,480
	INTEL CORP	GLB 04.250% DEC 15 2042	730,000	591,032	591,847
	INTEL CORP	GLB 04.600% MAR 25 2040	710,000	629,297	633,228
	INTEL CORP	GLB 04.750% MAR 25 2050	1,720,000	1,602,065	1,403,692
	INTEL CORP	GLB 04.900% AUG 05 2052	1,111,000	940,944	920,319
	INTEL CORP	GLB 04.900% JUL 29 2045	250,000	216,593	215,605
	INTEL CORP	GLB 04.950% MAR 25 2060	50,000	53,064	40,700
	INTEL CORP	GLB 05.050% AUG 05 2062	392,000	345,484	318,367
	INTEL CORP	GLB 05.125% FEB 10 2030	330,000	327,568	338,276

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	INTEL CORP	GLB 05.150% FEB 21 2034	1,800,000	1,789,146	1,822,644
	INTEL CORP	GLB 05.625% FEB 10 2043	670,000	666,181	643,522
	INTEL CORP	GLB 05.700% FEB 10 2053	45,000	42,172	41,893
	INTERCONTINENTALEXCHANGE	GLB 03.000% JUN 15 2050	640,000	433,159	419,004
	INTERCONTINENTALEXCHANGE	GLB 04.600% MAR 15 2033	1,040,000	1,058,632	1,049,484
	INTERCONTINENTALEXCHANGE	GLB 04.950% JUN 15 2052	780,000	769,815	712,106
	INTERCONTINENTALEXCHANGE	GLB 05.200% JUN 15 2062	320,000	317,870	292,849
	INTERSTATE POWER & LIGHT	GLB 04.950% SEP 30 2034	927,000	929,704	922,884
	INTL BUSINESS MACH CORP	06.500% JAN 15 2028	200,000	236,684	209,942
	INTL FLAVOR & FRAGRANCES	GLB 04.375% JUN 01 2047	315,000	257,934	253,937
	INTL FLAVOR & FRAGRANCES	GLB 05.000% SEP 26 2048	901,000	774,786	796,763
	INTL FLAVORS & FRAG INC	144A 03.468% DEC 01 2050	25,000	16,388	17,129
	INVITATION HOMES OP	COMPANY GUARNT GLB 02.700% JAN 15 2034	800,000	614,912	683,680
	IONIS PHARMACEUTICALS INC	1.750% 06/15/2028 DD 06/12/23	6,025,000	6,851,452	9,569,507
	IONIS PHARMACEUTICALS INC 144A	0.000% 12/01/2030 DD 11/17/25	4,550,000	4,692,638	4,845,750
	IPALCO ENTERPRISES INC	GLB 04.250% MAY 01 2030	800,000	732,118	781,952
	ITRON INC	1.375% 07/15/2030 DD 06/21/24	1,150,000	1,168,191	1,162,224
	JACKSON NATL LIFE GLOBAL	SECURED 144A 04.600% OCT 01 2029	322,000	321,276	322,644
	JANE STREET GRP/JSG FIN	144A 06.125% NOV 01 2032	290,000	286,375	295,092
	JANE STREET GRP/JSG FIN	144A 06.750% MAY 01 2033	460,000	460,000	480,148
	JBS USA HOLD/FOOD GRP/CO	144A 06.375% APR 15 2066	540,000	533,914	537,667
	JBS USA SARL/FOOD/GRP	144A 06.375% FEB 25 2055	1,560,000	1,555,289	1,585,880
	JBT MAREL CORP	0.250% 05/15/2026 DD 05/28/21	6,350,000	6,215,988	6,484,620
	JBT MAREL CORP 144A	0.375% 09/15/2030 DD 09/09/25	950,000	950,326	983,725
	JERSEY CENTRAL PWR & LT	144A 02.750% MAR 01 2032	400,000	398,904	359,308
	JERSEY CENTRAL PWR & LT	144A 04.400% JAN 15 2031	200,000	199,574	199,276
	JOHNSON & JOHNSON	GLB 02.250% SEP 01 2050	190,000	190,148	112,018
	JOHNSON & JOHNSON	GLB 03.400% JAN 15 2038	499,000	481,038	438,516
	JOHNSON & JOHNSON	GLB 03.500% JAN 15 2048	610,000	610,960	469,218
	JOHNSON & JOHNSON	GLB 03.625% MAR 03 2037	860,000	835,956	781,534
	JOHNSON & JOHNSON	GLB 03.750% MAR 03 2047	265,000	226,204	213,643
	JPMORGAN CHASE & CO	GLB 05.600% JUL 15 2041	1,175,000	1,391,877	1,224,796
	JPMORGAN CHASE & CO	GLB 06.400% MAY 15 2038	3,940,000	4,306,620	4,450,742
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2028	400,000	399,836	407,956
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2031	5,000,000	5,000,000	4,657,650
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2031	901,000	901,000	930,264
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2036	1,070,000	1,070,000	1,122,601
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2041	1,705,000	1,705,000	1,338,664
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2042	1,610,000	1,192,016	1,250,567
	JPMORGAN CHASE & CO	GLB VAR%APR 22 2051	2,074,000	1,627,102	1,408,433
	JPMORGAN CHASE & CO	GLB VAR%APR 23 2029	7,000,000	7,851,480	6,993,280
	JPMORGAN CHASE & CO	GLB VAR%APR 26 2028	400,000	391,316	401,628
	JPMORGAN CHASE & CO	GLB VAR%DEC 05 2029	3,920,000	4,083,423	3,960,376
	JPMORGAN CHASE & CO	GLB VAR%FEB 22 2048	750,000	782,264	636,615
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2029	40,000	40,000	39,620
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2030	1,100,000	1,100,000	1,127,170
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2035	1,700,000	1,720,196	1,761,914
	JPMORGAN CHASE & CO	GLB VAR%JAN 23 2049	960,000	1,082,489	764,371
	JPMORGAN CHASE & CO	GLB VAR%JUL 22 2035	10,000	10,308	10,317
	JPMORGAN CHASE & CO	GLB VAR%JUL 25 2028	1,000,000	1,000,000	1,012,860
	JPMORGAN CHASE & CO	GLB VAR%JUN 01 2029	5,000,000	4,944,270	4,774,550
	JPMORGAN CHASE & CO	GLB VAR%JUN 01 2034	11,350,000	11,643,522	11,792,763
	JPMORGAN CHASE & CO	GLB VAR%JUN 14 2030	1,320,000	1,320,000	1,335,365
	JPMORGAN CHASE & CO	GLB VAR%MAR 24 2031	3,800,000	4,437,070	3,833,022
	JPMORGAN CHASE & CO	GLB VAR%NOV 08 2032	1,730,000	1,387,598	1,561,152
	JPMORGAN CHASE & CO	GLB VAR%NOV 15 2048	858,000	770,072	690,252
	JPMORGAN CHASE & CO	GLB VAR%NOV 19 2041	1,000	911	719
	JPMORGAN CHASE & CO	GLB VAR%NOV 29 2045	180,000	176,384	182,743
	JPMORGAN CHASE & CO	GLB VAR%OCT 22 2031	3,000,000	3,000,000	2,990,910
	JPMORGAN CHASE & CO	GLB VAR%OCT 22 2036	1,490,000	1,490,000	1,479,510
	JPMORGAN CHASE & CO	GLB VAR%OCT 23 2034	300,000	300,000	329,382
	JPMORGAN CHASE & CO	SUBORDINATED 04.950% JUN 01 2045	1,397,000	1,479,694	1,316,044
	JPMORGAN CHASE & CO	SUBORDINATED 05.625% AUG 16 2043	1,440,000	1,706,575	1,479,053
	JPMORGAN CHASE & CO	SUBORDINATED GLB VAR%JUL 23 2036	2,235,000	2,241,637	2,311,996
	JPMORGAN CHASE & CO	SUBORDINATED GLB VAR%MAY 13 2031	875,000	875,000	825,440
	JPMORGAN CHASE & CO	SUBORDINATED GLB VAR%SEP 14 2033	2,900,000	2,900,000	3,065,851
	KAISER FOUNDATION HOSPIT	COMP GUARNT SER 2019 03.266% NOV 01 2049	1,020,000	799,595	711,205
	KAISER FOUNDATION HOSPIT	COMPANY GUARNT 03.150% MAY 01 2027	800,000	797,080	793,448
	KAISER FOUNDATION HOSPIT	COMPANY GUARNT 04.150% MAY 01 2047	510,000	435,214	424,208
	KAISER FOUNDATION HOSPIT	SER 2021 03.002% JUN 01 2051	380,000	266,373	248,535
	KANSAS CITY POWER & LT	MORTGAGE GLB 04.200% MAR 15 2048	110,000	100,038	89,899
	KENTUCKY UTILITIES CO	1ST MORTGAGE 04.375% OCT 01 2045	698,000	760,005	590,452
	KENTUCKY UTILITIES CO	1ST MORTGAGE GLB 05.850% AUG 15 2055	540,000	541,645	544,169
	KENTUCKY UTILITIES CO	FMTG SER KENT GLB 05.450% APR 15 2033	1,900,000	1,895,668	1,992,891
	KENVUE INC	COMPANY GUARNT GLB 04.900% MAR 22 2033	270,000	269,399	275,511
	KENVUE INC	COMPANY GUARNT GLB 05.100% MAR 22 2043	190,000	187,338	182,430
	KENVUE INC	COMPANY GUARNT GLB 05.200% MAR 22 2063	800,000	725,088	725,576
	KENVUE INC	GLB 05.050% MAR 22 2053	280,000	278,202	255,158
	KEURIG DR PEPPER INC	COMPANY GUARNT GLB 03.350% MAR 15 2051	527,000	334,410	353,543
	KILROY REALTY LP	COMPANY GUARNT 02.650% NOV 15 2033	115,000	88,942	94,351
	KILROY REALTY LP	COMPANY GUARNT 03.050% FEB 15 2030	300,000	279,360	278,952
	KILROY REALTY LP	COMPANY GUARNT 04.750% DEC 15 2028	1,400,000	1,261,834	1,407,112
	KILROY REALTY LP	COMPANY GUARNT GLB 05.875% OCT 15 2035	465,000	460,839	467,130
	KILROY REALTY LP	COMPANY GUARNT GLB 06.250% JAN 15 2036	845,000	856,748	873,392
	KIMBERLY-CLARK CORP	03.900% MAY 04 2047	250,000	256,630	196,377
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.000% AUG 15 2042	2,375,000	2,185,708	2,176,284
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.000% MAR 01 2043	2,000,000	1,996,225	1,817,420
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.400% SEP 01 2044	255,000	229,492	240,926
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.500% MAR 01 2044	485,000	455,057	464,625
	KINDER MORGAN ENER PART	COMPANY GUARNT 05.625% SEP 01 2041	935,000	951,306	921,592
	KINDER MORGAN ENER PART	COMPANY GUARNT 06.375% MAR 01 2041	979,000	1,078,571	1,045,523
	KINDER MORGAN ENER PART	COMPANY GUARNT 06.550% SEP 15 2040	120,000	144,295	130,040
	KINDER MORGAN ENER PART	COMPANY GUARNT SER MTN 06.950% JAN 15 2038	5,164,000	5,326,304	5,800,463
	KINDER MORGAN INC	COMP GUARNT SER GMTN 07.750% JAN 15 2032	70,000	90,465	81,194
	KINDER MORGAN INC	COMP GUARNT SER GMTN 07.800% AUG 01 2031	2,200,000	2,780,240	2,547,380
	KINDER MORGAN INC	COMPANY GUARNT GLB 03.600% FEB 15 2051	525,000	407,020	367,337
	KINDER MORGAN INC	COMPANY GUARNT GLB 05.200% MAR 01 2048	515,000	528,541	470,169
	KINDER MORGAN INC/DELAWA	COMPANY GUARNT 05.550% JUN 01 2045	30,000	37,571	29,005

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	KINDER MORGAN INC/DELAWA	COMPANY GUARNT GLB 05.050% FEB 15 2046	285,000	244,664	256,238
	KITE REALTY GROUP LP 144A	0.750% 04/01/2027 DD 03/22/21	4,950,000	4,969,949	5,206,905
	KKR GROUP FINANCE CO	COMPANY GUARNT 144A 03.250% DEC 15 2051	270,000	269,125	179,145
	KKR GROUP FINANCE CO III	COMPANY GUARNT 144A 05.125% JUN 01 2044	870,000	930,993	812,667
	KRAFT FOODS GROUP INC	COMPANY GUARNT GLB 05.000% JUN 04 2042	240,000	249,628	220,224
	KRAFT FOODS GROUP INC	COMPANY GUARNT GLB 06.500% FEB 09 2040	415,000	509,257	447,138
	KRAFT FOODS GROUP INC	COMPANY GUARNT GLB 06.875% JAN 26 2039	965,000	1,078,620	1,077,972
	KRAFT HEINZ FOODS CO	COMPANY GUARNT GLB 05.200% JUL 15 2045	520,000	546,345	476,845
	KROGER CO	GLB 05.000% SEP 15 2034	510,000	508,710	512,815
	KROGER CO	GLB 05.500% SEP 15 2054	370,000	368,476	352,351
	KROGER CO	GLB 05.650% SEP 15 2064	370,000	361,530	352,943
	KROGER CO/THE	GLB 05.150% AUG 01 2043	810,000	769,071	759,869
	L3HARRIS TECH INC	GLB 05.600% JUL 31 2053	90,000	89,715	89,281
	LACLEDE GROUP INC	GLB 04.700% AUG 15 2044	600,000	599,430	513,936
	LANTHEUS HOLDINGS INC	2.625% 12/15/2027 DD 12/08/22	3,625,000	4,262,076	4,148,813
	LAS VEGAS SANDS CORP	03.900% AUG 08 2029	50,000	46,125	48,734
	LAS VEGAS SANDS CORP	GLB 05.625% JUN 15 2028	1,010,000	1,009,243	1,035,553
	LAS VEGAS SANDS CORP	GLB 06.000% AUG 15 2029	320,000	319,530	334,006
	LAS VEGAS SANDS CORP	GLB 06.000% JUN 14 2030	60,000	59,933	62,875
	LBJ INFRASTRUCTURE GROUP	144A 03.797% DEC 31 2057	515,000	430,386	360,464
	LCI INDUSTRIES	1.125% 05/15/2026 DD 05/13/21	950,000	927,892	932,900
	LEHMAN BROTH HLD INC	05.857% PERPETUAL	2,410,000	2,272,893	241
	LEXINGTON REALTY TRUST	COMPANY GUARNT GLB 02.700% SEP 15 2030	337,000	342,244	309,032
	LIGAND PHARMACEUTICALS IN 144A	0.750% 10/01/2030 DD 08/14/25	7,500,000	8,121,903	8,781,750
	LIVE NATION ENTERTAINMENT 144A	2.875% 10/15/2031 DD 10/10/25	2,900,000	2,900,348	2,849,250
	LIVE NATION ENTERTAINMENT INC	3.125% 01/15/2029 DD 01/12/23	3,200,000	3,226,893	4,649,600
	LOCKHEED MARTIN CORP	GLB 02.800% JUN 15 2050	910,000	678,249	576,012
	LOCKHEED MARTIN CORP	GLB 03.800% MAR 01 2045	405,000	320,679	324,798
	LOCKHEED MARTIN CORP	GLB 03.900% JUN 15 2032	950,000	902,840	930,630
	LOCKHEED MARTIN CORP	GLB 04.070% DEC 15 2042	2,310,000	2,138,484	1,973,410
	LOCKHEED MARTIN CORP	GLB 04.090% SEP 15 2052	389,000	348,019	308,298
	LOCKHEED MARTIN CORP	GLB 04.150% JUN 15 2053	1,665,000	1,556,969	1,330,668
	LOCKHEED MARTIN CORP	GLB 04.300% JUN 15 2062	1,422,000	1,299,601	1,122,029
	LOCKHEED MARTIN CORP	GLB 04.500% MAY 15 2036	680,000	743,597	666,529
	LOCKHEED MARTIN CORP	GLB 04.850% SEP 15 2041	200,000	222,886	185,222
	LOCKHEED MARTIN CORP	GLB 05.200% FEB 15 2055	765,000	737,489	720,362
	LOCKHEED MARTIN CORP	GLB 05.200% FEB 15 2064	60,000	61,628	55,582
	LOUISVILLE GAS & ELEC	1ST MORTGAGE GLB 04.250% APR 01 2049	95,000	101,881	77,601
	LOUISVILLE GAS & ELEC	1ST MORTGAGE SER . GLB 05.850% AUG 15 2055	390,000	390,827	392,843
	LOUISVILLE GAS & ELEC	1ST MORTGAGE SER LOU GLB 05.450% APR 15 2033	1,900,000	1,895,668	1,986,260
	LOWE'S COS INC	GLB 03.000% OCT 15 2050	860,000	867,709	545,111
	LOWE'S COS INC	GLB 04.250% SEP 15 2044	37,000	39,086	30,036
	LOWE'S COS INC	GLB 04.500% APR 15 2030	30,000	29,855	30,380
	LUMINAR TECHNOLOGIES INC 144A	1.250% 12/15/2026 DD 12/17/21	275,000	233,111	16,500
	LYB INT FINANCE III	COMPANY GUARNT GLB 03.625% APR 01 2051	100,000	68,166	64,443
	LYB INT FINANCE III	COMPANY GUARNT GLB 04.200% MAY 01 2050	1,590,000	1,460,823	1,135,292
	LYB INT FINANCE III	COMPANY GUARNT GLB 04.200% OCT 15 2049	410,000	311,767	294,105
	LYB INT FINANCE III	COMPANY GUARNT GLB 05.875% JAN 15 2036	685,000	680,061	681,787
	LYFT INC	0.625% 03/01/2029 DD 02/27/24	1,725,000	2,243,018	2,073,623
	M&T BANK CORPORATION	SER MTN VAR%JAN 16 2036	2,980,000	2,948,814	3,028,127
	MARATHON PETROLEUM CORP	GLB 04.500% APR 01 2048	474,000	421,063	381,485
	MARATHON PETROLEUM CORP	GLB 04.750% SEP 15 2044	150,000	165,786	128,213
	MARATHON PETROLEUM CORP	GLB 05.000% SEP 15 2054	370,000	284,896	309,228
	MARATHON PETROLEUM CORP	GLB 06.500% MAR 01 2041	150,000	180,746	159,650
	MARRIOTT INTERNATIONAL	SER X GLB 04.000% APR 15 2028	3,600,000	3,742,051	3,605,112
	MARRIOTT VACATIONS WORLDWIDE C	3.250% 12/15/2027 DD 12/08/22	2,300,000	2,034,628	2,185,000
	MARS INC	144A 05.000% MAR 01 2032	170,000	169,657	175,226
	MARS INC	144A 05.200% MAR 01 2035	3,990,000	4,048,206	4,101,042
	MARS INC	144A 05.650% MAY 01 2045	5,045,000	5,034,730	5,085,461
	MARS INC	144A 05.700% MAY 01 2055	2,045,000	2,037,214	2,037,086
	MARS INC	144A 05.800% MAY 01 2065	310,000	309,080	311,079
	MARS INC	COMPANY GUARNT 144A 03.200% APR 01 2030	300,000	299,115	288,486
	MARS INC	COMPANY GUARNT 144A 03.600% APR 01 2034	230,000	229,154	212,239
	MARS INC	COMPANY GUARNT 144A 03.875% APR 01 2039	1,110,000	1,065,317	973,670
	MARS INC	COMPANY GUARNT 144A 03.950% APR 01 2049	80,000	80,866	63,106
	MARS INC	COMPANY GUARNT 144A 04.200% APR 01 2059	400,000	397,388	311,264
	MARSH & MCLENNAN COS INC	GLB 04.200% MAR 01 2048	200,000	164,784	164,516
	MARSH & MCLENNAN COS INC	GLB 05.000% MAR 15 2035	1,705,000	1,680,346	1,727,114
	MARSH & MCLENNAN COS INC	GLB 05.450% MAR 15 2053	80,000	79,236	77,618
	MARVELL TECHNOLOGY INC	COMPANY GUARNT GLB 02.450% APR 15 2028	5,000,000	5,049,000	4,815,300
	MASS INSTITUTE OF TECH	03.067% APR 01 2052	125,000	82,318	82,513
	MASS INSTITUTE OF TECH	05.618% JUN 01 2055	1,860,000	1,863,728	1,908,862
	MASS INSTITUTE OF TECH	GLB 05.600% JUL 01 2111	970,000	1,545,529	967,517
	MASS INSTITUTE OF TECH	SER G 02.294% JUL 01 2051	265,000	153,228	150,915
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 03.375% APR 15 2050	920,000	935,064	621,902
	MASS MUTUAL LIFE INS CO	SUBORDINATED 144A 04.900% APR 01 2077	210,000	221,928	168,909
	MASTERCARD INC	GLB 02.950% MAR 15 2051	340,000	336,780	223,244
	MASTERCARD INC	GLB 03.850% MAR 26 2050	2,240,000	2,678,192	1,753,562
	MAYO CLINIC	SER 2013 04.000% NOV 15 2047	20,000	20,863	16,188
	MCDONALD'S CORP	SER MTN 03.625% MAY 01 2043	565,000	438,915	447,192
	MCDONALD'S CORP	SER MTN 04.875% DEC 09 2045	480,000	520,978	437,429
	MCDONALD'S CORP	SER MTN GLB 03.500% JUL 01 2027	30,000	34,109	29,837
	MCDONALD'S CORP	SER MTN GLB 03.500% MAR 01 2027	150,000	155,120	149,310
	MCDONALD'S CORP	SER MTN GLB 03.600% JUL 01 2030	30,000	29,780	29,437
	MCDONALD'S CORP	SER MTN GLB 03.625% SEP 01 2049	20,000	22,034	14,718
	MCDONALD'S CORP	SER MTN GLB 03.800% APR 01 2028	230,000	231,226	229,710
	MCDONALD'S CORP	SER MTN GLB 04.200% APR 01 2050	560,000	612,294	451,254
	MCDONALD'S CORP	SER MTN GLB 04.450% MAR 01 2047	260,000	259,574	222,396
	MCDONALD'S CORP	SER MTN GLB 04.450% SEP 01 2048	910,000	905,328	770,433
	MDC HOLDINGS INC	COMPANY GUARNT 06.000% JAN 15 2043	160,000	158,730	149,298
	MERCK & CO INC	COMPANY GUARNT GLB 05.700% SEP 15 2055	1,700,000	1,694,883	1,717,102
	MERCK & CO INC	COMPANY GUARNT GLB 05.850% JUN 30 2039	275,000	300,490	294,533
	MERCK & CO INC	GLB 01.450% JUN 24 2030	430,000	426,306	384,510
	MERCK & CO INC	GLB 02.350% JUN 24 2040	490,000	485,125	353,001
	MERCK & CO INC	GLB 02.450% JUN 24 2050	780,000	628,026	456,074
	MERCK & CO INC	GLB 02.750% DEC 10 2051	2,553,000	1,791,301	1,579,847
	MERCK & CO INC	GLB 02.900% DEC 10 2061	1,593,000	920,722	925,883
	MERCK & CO INC	GLB 05.500% MAR 15 2046	1,910,000	1,906,925	1,902,761

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	MERCK & CO INC	GLB 05.550% DEC 04 2055	1,435,000	1,429,989	1,415,828
	MERCK & CO INC	GLB 05.700% DEC 04 2065	2,685,000	2,683,631	2,656,217
	META PLATFORMS INC	GLB 04.600% NOV 15 2032	1,370,000	1,369,890	1,381,015
	META PLATFORMS INC	GLB 04.650% AUG 15 2062	1,206,000	1,066,621	974,195
	META PLATFORMS INC	GLB 04.750% AUG 15 2034	450,000	449,145	453,690
	META PLATFORMS INC	GLB 04.875% NOV 15 2035	350,000	349,937	349,531
	META PLATFORMS INC	GLB 05.400% AUG 15 2054	780,000	779,008	725,650
	META PLATFORMS INC	GLB 05.500% NOV 15 2045	3,610,000	3,595,378	3,505,382
	META PLATFORMS INC	GLB 05.550% AUG 15 2064	2,580,000	2,516,024	2,393,208
	META PLATFORMS INC	GLB 05.600% MAY 15 2053	730,000	730,949	698,727
	META PLATFORMS INC	GLB 05.750% MAY 15 2063	1,096,000	1,096,806	1,052,598
	META PLATFORMS INC	GLB 05.750% NOV 15 2065	9,940,000	9,906,088	9,477,790
	META PLATFORMS INC	SER . GLB 05.625% NOV 15 2055	7,250,000	7,236,140	6,958,333
	METLIFE CAPITAL TRUST IV	JR SUBORDINATED 144A 07.875% DEC 15 2037	150,000	148,619	165,825
	METLIFE INC	GLB 04.050% MAR 01 2045	40,000	33,349	33,083
	METLIFE INC	GLB 04.125% AUG 13 2042	40,000	33,894	34,105
	METLIFE INC	GLB 05.875% FEB 06 2041	765,000	805,023	803,395
	METLIFE INC	SENIOR UNSECURED 05.000% JUL 15 2052	390,000	361,802	356,421
	METLIFE INC	X TO FLT JR SUB DEB 06.400% DEC 15 2036	1,510,000	1,655,928	1,584,277
	MICROCHIP TECHNOLOGY INC	0.750% 06/01/2030 DD 05/31/24	4,200,000	4,185,188	4,116,420
	MICRON TECHNOLOGY INC	GLB 05.300% JAN 15 2031	310,000	309,783	321,104
	MICRON TECHNOLOGY INC	GLB 05.875% FEB 09 2033	290,000	283,741	308,456
	MICRON TECHNOLOGY INC	GLB 06.050% NOV 01 2035	380,000	379,620	405,422
	MICROSOFT CORP	GLB 02.525% JUN 01 2050	4,435,000	2,709,231	2,707,789
	MICROSOFT CORP	GLB 02.921% MAR 17 2052	20,000	9,143	13,101
	MICROSOFT CORP	GLB 03.450% AUG 08 2036	24,000	23,900	21,917
	MICROSOFT CORP	GLB 03.950% AUG 08 2056	20,000	16,259	15,705
	MICROSOFT CORP	GLB 04.500% JUN 15 2047	180,000	162,257	161,392
	MIDAMERICAN ENERGY CO	1ST MORTGAGE 03.950% AUG 01 2047	200,000	201,716	158,318
	MIDAMERICAN ENERGY CO	1ST MORTGAGE 04.800% SEP 15 2043	1,080,000	1,120,918	982,087
	MIDAMERICAN ENERGY CO	1ST MORTGAGE GLB 04.250% JUL 15 2049	880,000	830,306	720,738
	MIDAMERICAN ENERGY CO	1ST MORTGAGE GLB 05.300% FEB 01 2055	2,175,000	2,165,778	2,060,747
	MIDAMERICAN ENERGY CO	1ST MORTGAGE GLB 05.850% SEP 15 2054	779,000	830,193	801,365
	MIDAMERICAN ENERGY HLDGS	GLB 05.150% NOV 15 2043	4,775,000	5,426,477	4,584,669
	MIDAMERICAN ENERGY HLDGS	GLB 06.125% APR 01 2036	3,642,000	4,175,411	3,949,749
	MID-ATLANTIC INTERSTATE	144A 04.100% MAY 15 2028	900,000	986,022	900,612
	MIDCAP FINANCIAL	144A 05.625% JAN 15 2030	300,000	300,000	280,998
	MIDCAP FINANCIAL ISSR TR	144A 05.370% APR 15 2029	1,750,000	1,750,000	1,750,000
	MIDCAP FINL ISSUER TR	144A VAR%JAN 15 2056	1,130,000	1,130,000	1,130,000
	MILLROSE PROPERTIES INC	COMPANY GUARNT 144A 06.250% SEP 15 2032	110,000	110,000	110,988
	MILLROSE PROPERTIES INC	COMPANY GUARNT 144A 06.375% AUG 01 2030	390,000	390,000	399,056
	MISSISSIPPI POWER CO	SER 12-A 04.250% MAR 15 2042	710,000	698,929	608,513
	MKS INC	1.250% 06/01/2030 DD 05/16/24	4,150,000	4,229,757	5,293,325
	MNLEHMAN BRTHRS HLDGRR	BONDS 00.000% SEP 27 2027	100,000	-	10
	MNLEHMAN BRTHRS HLDGRR	ZERO% DEC 30 2016	900,000	-	90
	MOLSON COORS BREWING CO	COMPANY GUARNT GLB 03.000% JUL 15 2026	3,500,000	3,142,160	3,480,715
	MOLSON COORS BREWING CO	COMPANY GUARNT GLB 04.200% JUL 15 2046	434,000	345,009	348,433
	MONDELEZ INTERNATIONAL	GLB 02.625% SEP 04 2050	300,000	298,332	179,001
	MORGAN STANLEY	GLB 04.300% JAN 27 2045	2,085,000	1,762,302	1,804,442
	MORGAN STANLEY	GLB 06.375% JUL 24 2042	130,000	175,375	144,681
	MORGAN STANLEY	GLB VAR%APR 17 2031	1,582,000	1,606,213	1,631,153
	MORGAN STANLEY	GLB VAR%APR 17 2036	657,000	657,000	689,633
	MORGAN STANLEY	GLB VAR%APR 18 2030	1,200,000	1,200,000	1,250,196
	MORGAN STANLEY	GLB VAR%APR 19 2035	400,000	400,000	425,064
	MORGAN STANLEY	GLB VAR%APR 22 2042	430,000	430,000	336,909
	MORGAN STANLEY	GLB VAR%JAN 15 2031	2,429,000	2,429,000	2,505,489
	MORGAN STANLEY	GLB VAR%JAN 16 2030	1,500,000	1,500,000	1,539,855
	MORGAN STANLEY	GLB VAR%JAN 18 2035	500,000	516,935	519,740
	MORGAN STANLEY	GLB VAR%JUL 19 2030	3,000,000	3,029,100	3,075,870
	MORGAN STANLEY	GLB VAR%JUL 19 2035	70,000	71,943	72,058
	MORGAN STANLEY	GLB VAR%JUL 20 2033	1,000,000	1,000,000	1,014,400
	MORGAN STANLEY	GLB VAR%MAY 04 2027	11,000,000	10,872,070	10,904,300
	MORGAN STANLEY	GLB VAR%NOV 19 2055	8,114,000	8,002,681	8,020,202
	MORGAN STANLEY	GLB VAR%OCT 18 2030	1,500,000	1,500,000	1,518,150
	MORGAN STANLEY	SER GMTN GLB VAR%JAN 22 2031	810,000	810,000	759,780
	MORGAN STANLEY	SER GMTN GLB VAR%JAN 23 2030	904,000	904,000	909,008
	MORGAN STANLEY	SER GMTN GLB VAR%JAN 24 2029	5,830,000	5,649,650	5,797,061
	MORGAN STANLEY	SER GMTN GLB VAR%MAR 24 2051	230,000	250,305	230,000
	MORGAN STANLEY	SER I GLB VAR%OCT 22 2036	3,045,000	3,045,000	3,018,052
	MORGAN STANLEY	SER MTN 04.375% JAN 22 2047	1,160,000	1,013,631	1,001,567
	MORGAN STANLEY	SER MTN GLB FLT% APR 13 2028	5,400,000	5,400,000	5,421,816
	MORGAN STANLEY	SER MTN GLB VAR%APR 01 2031	2,017,000	2,017,000	1,959,758
	MORGAN STANLEY	SER MTN GLB VAR%APR 13 2028	1,200,000	1,200,000	1,223,628
	MORGAN STANLEY	SER MTN GLB VAR%APR 21 2034	2,300,000	2,306,831	2,367,988
	MORGAN STANLEY	SER MTN GLB VAR%JUL 21 2034	2,118,000	2,118,000	2,203,398
	MORGAN STANLEY	SER MTN VAR%OCT 20 2032	2,010,000	2,039,183	1,802,689
	MORGAN STANLEY	SUBORDINATED GLB VAR%SEP 16 2036	490,000	490,000	430,862
	MORGAN STANLEY PVT BANK	VAR%JUL 18 2031	3,504,000	3,504,000	3,552,005
	MOTIVA ENTERPRISES LLC	144A 06.850% JAN 15 2040	635,000	710,102	688,105
	MP MATERIALS CORP 144A	3.000% 03/01/2030 DD 03/07/24	1,700,000	1,660,470	4,238,950
	MPLX LP	GLB 04.500% APR 15 2038	778,000	762,031	709,365
	MPLX LP	GLB 04.700% APR 15 2048	190,000	149,500	157,913
	MPLX LP	GLB 04.800% FEB 15 2029	70,000	70,307	71,046
	MPLX LP	GLB 04.950% MAR 14 2052	45,000	36,135	37,827
	MPLX LP	GLB 05.200% MAR 01 2047	470,000	502,390	419,997
	MPLX LP	GLB 05.400% SEP 15 2035	367,000	368,331	369,730
	MPLX LP	GLB 05.500% FEB 15 2049	1,000,000	975,770	918,300
	MPLX LP	GLB 05.650% MAR 01 2053	175,000	166,012	162,286
	MPLX LP	GLB 05.950% APR 01 2055	640,000	618,148	617,299
	MPLX LP	GLB 06.200% SEP 15 2055	220,000	216,141	218,130
	MSCI INC	COMPANY GUARNT 144A 03.250% AUG 15 2033	300,000	241,050	269,025
	MSCI INC	GLB 05.150% MAR 15 2036	243,000	240,528	241,221
	MYLAN INC	COMPANY GUARNT GLB 05.200% APR 15 2048	316,000	252,465	256,766
	MYLAN NV	COMPANY GUARNT GLB 03.950% JUN 15 2026	61,000	61,986	60,862
	NARRAGANSETT ELECTRIC	144A 05.638% MAR 15 2040	200,000	197,232	204,266
	NASDAQ INC	GLB 06.100% JUN 28 2063	351,000	346,102	368,153
	NATIONAL RURAL UTIL COOP	COLLATERAL TRUST GLB 04.023% NOV 01 2032	216,000	248,505	209,734
	NATURE CONSERVANCY (THE)	SER A 03.957% MAR 01 2052	225,000	229,424	175,509

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	NBCUNIVERSAL MEDIA LLC	COMPANY GUARNT GLB 04.450% JAN 15 2043	495,000	462,806	420,795
	NESTLE HOLDINGS INC	COMP GUARNT SER 144A 04.000% SEP 24 2048	480,000	473,554	390,245
	NESTLE HOLDINGS INC	COMPANY GUARNT 144A 02.500% SEP 14 2041	1,085,000	754,379	775,081
	NETFLIX INC	GLB 05.400% AUG 15 2054	181,000	183,548	175,400
	NEVADA POWER CO	GENL REF MORT GLB 06.000% MAR 15 2054	215,000	217,006	220,287
	NEVADA POWER CO	GENL REF MORT SER EE 03.125% AUG 01 2050	360,000	362,963	234,475
	NEVADA POWER CO	GENL REF MORT SER GG 05.900% MAY 01 2053	620,000	591,672	623,286
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 03.750% MAY 15 2050	400,000	397,556	296,476
	NEW YORK LIFE INSURANCE	SUBORDINATED 144A 04.450% MAY 15 2069	195,000	225,241	151,905
	NEXTERA ENERGY CAPITAL	COMPANY GUARNT GLB 05.550% MAR 15 2054	2,600,000	2,590,250	2,511,340
	NEXTERA ENERGY CAPITAL HOLDING	3.000% 03/01/2027 DD 03/01/24	22,700,000	26,544,827	28,170,700
	NIAGARA MOHAWK POWER	144A 03.025% JUN 27 2050	230,000	230,690	146,749
	NIKE INC	GLB 02.750% MAR 27 2027	30,000	32,663	29,662
	NIKE INC	GLB 02.850% MAR 27 2030	590,000	589,133	562,748
	NIKE INC	GLB 03.250% MAR 27 2040	290,000	288,185	235,379
	NIKE INC	GLB 03.375% MAR 27 2050	360,000	381,428	257,069
	NISOURCE FINANCE CORP	05.800% FEB 01 2042	150,000	174,177	150,891
	NISOURCE FINANCE CORP	GLB 03.490% MAY 15 2027	5,000,000	4,999,200	4,967,600
	NISOURCE INC	GLB 02.950% SEP 01 2029	1,730,000	1,729,096	1,660,022
	NISSAN MOTOR ACCEPTANCE	144A 02.000% MAR 09 2026	900,000	906,530	894,159
	NORDSTROM INC	GLB 05.000% JAN 15 2044	6,675,000	5,602,576	4,993,367
	NORFOLK SOUTHERN CORP	GLB 02.900% AUG 25 2051	4,300,000	4,265,858	2,701,346
	NORFOLK SOUTHERN CORP	GLB 03.400% NOV 01 2049	4,515,000	5,058,155	3,190,164
	NORFOLK SOUTHERN CORP	GLB 04.800% AUG 15 2043	2,800,000	3,074,820	2,513,336
	NORFOLK SOUTHERN CORP	GLB 04.837% OCT 01 2041	750,000	848,040	706,965
	NORFOLK SOUTHERN CORP	GLB 05.950% MAR 15 2064	390,000	388,912	399,036
	NORTHERN STATES PWR-MINN	1ST MORTGAGE GLB 05.050% MAY 15 2035	460,000	459,669	468,689
	NORTHERN STATES PWR-MINN	1ST MORTGAGE GLB 05.650% MAY 15 2055	850,000	845,359	852,856
	NORTHROP GRUMMAN CORP	GLB 03.250% JAN 15 2028	570,000	569,698	562,687
	NORTHROP GRUMMAN CORP	GLB 04.030% OCT 15 2047	3,149,000	2,824,508	2,529,434
	NORTHROP GRUMMAN CORP	GLB 04.750% JUN 01 2043	527,000	510,575	485,536
	NORTHROP GRUMMAN CORP	GLB 04.950% MAR 15 2053	60,000	53,883	54,072
	NORTHROP GRUMMAN CORP	GLB 05.150% MAY 01 2040	895,000	877,636	889,290
	NORTHROP GRUMMAN CORP	GLB 05.250% MAY 01 2050	420,000	586,551	396,354
	NORTHROP GRUMMAN CORP	SER * GLB 07.750% FEB 15 2031	10,000	14,453	11,524
	NORTHWELL HEALTHCARE INC	SECURED 04.260% NOV 01 2047	350,000	353,247	287,378
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03.450% MAR 30 2051	80,000	79,722	55,774
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03.625% SEP 30 2059	50,000	49,868	34,703
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 03.850% SEP 30 2047	1,270,000	1,267,898	986,282
	NORTHWESTERN MUTUAL LIFE	SUBORDINATED 144A 06.170% MAY 29 2055	300,000	299,976	318,393
	NOVANT HEALTH INC	03.168% NOV 01 2051	585,000	370,386	389,663
	NOVARTIS CAPITAL CORP	COMPANY GUARNT GLB 03.700% SEP 21 2042	360,000	286,693	298,674
	NRG ENERGY INC	144A 05.407% OCT 15 2035	670,000	669,993	669,290
	NRG ENERGY INC	144A 05.750% JAN 15 2034	140,000	140,000	141,424
	NRG ENERGY INC	144A 06.000% JAN 15 2036	1,100,000	1,100,000	1,114,564
	NSTAR ELECTRIC CO	GLB 04.550% JUN 01 2052	75,000	62,799	63,481
	NUTANIX INC	0.500% 12/15/2029 DD 12/16/24	7,750,000	7,600,366	7,474,875
	NUVEEN LLC	144A 05.850% APR 15 2034	2,390,000	2,402,643	2,513,300
	NVIDIA CORP	GLB 03.700% APR 01 2060	670,000	730,573	489,308
	NVR INC	GLB 03.000% MAY 15 2030	700,000	758,464	662,543
	NYU HOSPITALS CENTER	SECURED 04.784% JUL 01 2044	2,017,000	2,017,000	1,841,138
	OCCIDENTAL PETROLEUM COR	GLB 03.000% FEB 15 2027	30,000	29,909	29,651
	OCCIDENTAL PETROLEUM COR	GLB 03.200% AUG 15 2026	610,000	614,264	605,004
	OCCIDENTAL PETROLEUM COR	GLB 03.500% AUG 15 2029	200,000	200,539	193,032
	OCCIDENTAL PETROLEUM COR	GLB 04.400% APR 15 2046	60,000	59,445	47,389
	OCCIDENTAL PETROLEUM COR	GLB 04.400% AUG 15 2049	5,685,000	5,889,970	4,256,644
	OCCIDENTAL PETROLEUM COR	GLB 04.625% JUN 15 2045	320,000	280,873	258,218
	OCCIDENTAL PETROLEUM COR	GLB 06.050% OCT 01 2054	455,000	442,416	435,185
	OCCIDENTAL PETROLEUM COR	GLB 06.200% MAR 15 2040	460,000	451,555	467,112
	OCCIDENTAL PETROLEUM COR	GLB 06.450% SEP 15 2036	160,000	193,686	170,517
	OCCIDENTAL PETROLEUM COR	GLB 06.600% MAR 15 2046	1,960,000	1,995,756	2,027,189
	OCCIDENTAL PETROLEUM COR	GLB 06.625% SEP 01 2030	3,000,000	3,025,743	3,229,680
	OCCIDENTAL PETROLEUM COR	GLB 07.875% SEP 15 2031	1,565,000	2,126,725	1,789,562
	OCHSNER LSU HEALTH SYST	SECURED SER 2021 02.510% MAY 15 2031	720,000	720,000	616,622
	OGLETHORPE POWER CORP	1ST MORTGAGE 04.200% DEC 01 2042	4,320,000	4,161,996	3,488,357
	OGLETHORPE POWER CORP	1ST MORTGAGE 05.250% SEP 01 2050	250,000	228,803	225,553
	OGLETHORPE POWER CORP	1ST MORTGAGE GLB 03.750% AUG 01 2050	920,000	661,222	659,346
	OGLETHORPE POWER CORP	1ST MORTGAGE GLB 04.500% APR 01 2047	1,100,000	1,089,069	919,479
	OGLETHORPE POWER CORP	1ST MORTGAGE GLB 05.050% OCT 01 2048	490,000	525,895	439,251
	OKLAHOMA G&E CO	GLB 04.150% APR 01 2047	255,000	275,487	205,923
	OKTA INC	0.375% 06/15/2026 DD 06/12/20	12,725,000	12,511,731	12,419,600
	ON SEMICONDUCTOR CORP	0.500% 03/01/2029 DD 02/28/23	10,250,000	9,735,484	9,696,500
	ONCOR ELEC DELIVERY CO L	GLB 03.700% MAY 15 2050	1,185,000	865,817	869,624
	ONCOR ELECTRIC DELIVERY	144A 05.350% APR 01 2035	290,000	289,948	298,981
	ONCOR ELECTRIC DELIVERY	1ST MORTGAGE GLB 02.700% NOV 15 2051	750,000	481,958	447,428
	ONCOR ELECTRIC DELIVERY	GLB 03.800% JUN 01 2049	275,000	197,962	207,391
	ONCOR ELECTRIC DELIVERY	SECURED 144A 05.800% APR 01 2055	660,000	659,611	663,795
	ONCOR ELECTRIC DELIVERY	SER * GLB 03.100% SEP 15 2049	200,000	198,992	132,700
	ONEAMERICA FINL PARTNERS	144A 04.250% OCT 15 2050	1,900,000	1,886,852	1,451,809
	ONEOK INC	BOND D04/01/25 05.600% AO44	45,000	39,118	42,600
	ONEOK INC	COMPANY GUARNT 04.200% OCT 03 2047	37,000	24,826	28,695
	ONEOK INC	COMPANY GUARNT GLB 05.200% JUL 15 2048	500,000	495,430	450,495
	ONEOK INC	COMPANY GUARNT GLB 05.550% NOV 01 2026	80,000	79,909	80,862
	ONEOK INC	COMPANY GUARNT GLB 05.700% NOV 01 2054	420,000	373,195	391,415
	ONEOK INC	COMPANY GUARNT GLB 05.800% NOV 01 2030	440,000	439,142	463,808
	ONEOK INC	COMPANY GUARNT GLB 06.050% SEP 01 2033	130,000	129,969	138,291
	ONEOK INC	COMPANY GUARNT GLB 06.250% OCT 15 2055	245,000	244,894	245,517
	ONEOK INC	COMPANY GUARNT GLB 06.625% SEP 01 2053	2,000,000	1,996,634	2,094,580
	ONEOK PARTNERS LP	COMPANY GUARNT 06.850% OCT 15 2037	1,100,000	1,323,740	1,213,234
	ORACLE CORP	GLB 02.875% MAR 25 2031	930,000	928,559	835,689
	ORACLE CORP	GLB 02.950% APR 01 2030	100,000	91,026	92,317
	ORACLE CORP	GLB 03.600% APR 01 2040	2,440,000	1,997,360	1,809,602
	ORACLE CORP	GLB 03.600% APR 01 2050	2,454,000	1,684,508	1,528,621
	ORACLE CORP	GLB 03.650% MAR 25 2041	1,785,000	1,488,640	1,302,193
	ORACLE CORP	GLB 03.850% APR 01 2060	3,900,000	3,974,982	2,383,095
	ORACLE CORP	GLB 03.950% MAR 25 2051	1,553,000	1,418,811	1,021,812
	ORACLE CORP	GLB 04.000% JUL 15 2046	2,341,000	2,202,990	1,622,758
	ORACLE CORP	GLB 04.000% NOV 15 2047	50,000	38,203	34,335

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	ORACLE CORP	GLB 04.100% MAR 25 2061	960,000	960,231	618,374
	ORACLE CORP	GLB 04.125% MAY 15 2045	250,000	191,453	179,883
	ORACLE CORP	GLB 04.500% JUL 08 2044	160,000	127,874	122,477
	ORACLE CORP	GLB 04.650% MAY 06 2030	340,000	338,919	337,022
	ORACLE CORP	GLB 04.800% SEP 26 2032	530,000	529,815	511,673
	ORACLE CORP	GLB 04.900% FEB 06 2033	40,000	39,972	38,496
	ORACLE CORP	GLB 05.200% SEP 26 2035	180,000	179,973	172,454
	ORACLE CORP	GLB 05.375% JUL 15 2040	400,000	381,472	358,124
	ORACLE CORP	GLB 05.375% SEP 27 2054	1,910,000	1,764,011	1,544,751
	ORACLE CORP	GLB 05.500% SEP 27 2064	2,100,000	1,975,401	1,675,905
	ORACLE CORP	GLB 05.550% FEB 06 2053	1,840,000	1,742,375	1,526,979
	ORACLE CORP	GLB 05.875% SEP 26 2045	6,255,000	6,221,258	5,649,016
	ORACLE CORP	GLB 05.950% SEP 26 2055	2,410,000	2,324,177	2,135,284
	ORACLE CORP	GLB 06.000% AUG 03 2055	665,000	616,964	586,390
	ORACLE CORP	GLB 06.125% AUG 03 2065	185,000	174,026	163,834
	ORACLE CORP	GLB 06.500% APR 15 2038	100,000	102,177	101,947
	ORACLE CORP	GLB 06.900% NOV 09 2052	1,040,000	1,039,345	1,027,655
	O'REILLY AUTOMOTIVE INC	GLB 04.200% APR 01 2030	237,000	236,903	236,348
	OSCAR HEALTH INC 144A	2.250% 09/01/2030 DD 09/18/25	2,575,000	2,737,515	2,511,655
	OSI SYSTEMS INC	2.250% 08/01/2029 DD 07/19/24	1,250,000	1,778,730	1,853,750
	OSI SYSTEMS INC 144A	0.500% 02/01/2031 DD 11/20/25	1,575,000	1,498,679	1,548,540
	PACIFIC GAS & ELECTRIC	04.750% FEB 15 2044	2,040,000	1,703,089	1,722,780
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE 03.750% AUG 15 2042	1,125,000	885,336	851,220
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE 04.300% MAR 15 2045	2,020,000	1,578,355	1,602,325
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE 04.450% APR 15 2042	470,000	480,286	388,634
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 02.100% AUG 01 2027	300,000	300,314	290,835
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 02.500% FEB 01 2031	780,000	777,673	701,969
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 02.950% MAR 01 2026	200,000	206,486	199,502
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.300% AUG 01 2040	680,000	676,607	514,726
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.300% MAR 15 2027	600,000	646,396	593,496
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.500% AUG 01 2050	465,000	420,449	313,550
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 03.950% DEC 01 2047	400,000	407,524	297,796
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 04.250% MAR 15 2046	1,300,000	1,378,670	1,017,627
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.050% OCT 15 2032	630,000	628,803	633,515
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.450% JUN 15 2027	260,000	259,545	264,324
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.800% MAY 15 2034	3,700,000	3,815,662	3,842,709
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 05.900% OCT 01 2054	1,260,000	1,227,588	1,207,597
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.100% OCT 15 2055	1,000,000	998,600	981,390
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.150% MAR 01 2055	260,000	250,797	257,210
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.700% APR 01 2053	270,000	276,510	284,909
	PACIFIC GAS & ELECTRIC	1ST MORTGAGE GLB 06.750% JAN 15 2053	7,336,000	7,617,692	7,802,056
	PACIFIC GAS & ELECTRIC	4.60% SENIOR NOTES DUE JUNE 15, 2043	500,000	432,385	417,270
	PACIFIC GAS & ELECTRIC	GLB 04.200% JUN 01 2041	1,108,000	992,481	923,097
	PACIFIC GAS AND ELEC COM	1ST MORTGAGE GLB 04.500% JUL 01 2040	3,596,000	3,298,347	3,133,554
	PACIFIC GAS AND ELEC COM	1ST MORTGAGE GLB 04.550% JUL 01 2030	500,000	570,680	497,850
	PACIFIC GAS AND ELEC COM	1ST MORTGAGE GLB 04.950% JUL 01 2050	3,985,000	3,390,047	3,368,242
	PACIFICORP	1ST MORTGAGE 03.300% MAR 15 2051	360,000	254,876	229,698
	PACIFICORP	1ST MORTGAGE 04.125% JAN 15 2049	850,000	614,848	633,548
	PACIFICORP	1ST MORTGAGE 04.150% FEB 15 2050	450,000	343,346	333,680
	PACIFICORP	1ST MORTGAGE 05.750% APR 01 2037	100,000	96,356	101,342
	PACIFICORP	1ST MORTGAGE 06.250% OCT 15 2037	300,000	301,233	313,134
	PACIFICORP	1ST MORTGAGE GLB 05.500% MAY 15 2054	1,212,000	1,131,911	1,083,116
	PACIFICORP	1ST MORTGAGE GLB 05.800% JAN 15 2055	1,247,000	1,236,218	1,163,675
	PAYCHEX INC	GLB 05.100% APR 15 2030	44,000	43,565	45,298
	PAYCHEX INC	GLB 05.350% APR 15 2032	1,119,000	1,144,642	1,158,825
	PAYCHEX INC	GLB 05.600% APR 15 2035	525,000	536,453	549,833
	PAYPAL HOLDINGS INC	GLB 02.300% JUN 01 2030	740,000	612,084	685,218
	PEBBLEBROOK HOTEL TRUST	1.750% 12/15/2026 DD 12/15/20	2,425,000	2,528,032	2,340,125
	PEBBLEBROOK HOTEL TRUST 144A	1.625% 01/15/2030 DD 09/18/25	2,675,000	2,676,779	2,596,088
	PECO ENERGY CO	1ST MORTGAGE GLB 03.900% MAR 01 2048	735,000	573,910	576,703
	PECO ENERGY CO	1ST MORTGAGE GLB 05.650% SEP 15 2055	1,300,000	1,299,987	1,294,163
	PEPSICO INC	GLB 03.500% MAR 19 2040	1,900,000	1,604,037	1,610,326
	PEPSICO INC	GLB 03.600% AUG 13 2042	435,000	325,545	353,190
	PEPSICO INC	GLB 04.875% NOV 01 2040	450,000	406,431	438,656
	PFIZER INC	GLB 01.700% MAY 28 2030	40,000	39,968	36,231
	PFIZER INC	GLB 02.625% APR 01 2030	310,000	320,313	292,507
	PFIZER INC	GLB 02.700% MAY 28 2050	270,000	267,800	168,294
	PFIZER INC	GLB 04.125% DEC 15 2046	310,000	261,364	255,738
	PFIZER INC	GLB 04.400% MAY 15 2044	150,000	155,870	133,575
	PFIZER INC.	GLB 07.200% MAR 15 2039	10,000	14,970	11,921
	PG&E RECOVERY FND LLC	SER A-3 GLB 05.529% JUN 01 2049	605,000	609,810	604,159
	PG&E WILDFIRE RECOVERY	SER A-4 GLB 05.212% DEC 01 2047	725,000	727,661	699,429
	PHILIP MORRIS INTL INC	GLB 02.100% MAY 01 2030	300,000	298,149	274,806
	PHILIP MORRIS INTL INC	GLB 03.875% AUG 21 2042	310,000	280,004	255,474
	PHILIP MORRIS INTL INC	GLB 04.125% MAR 04 2043	610,000	620,440	516,615
	PHILIP MORRIS INTL INC	GLB 04.250% NOV 10 2044	1,946,000	1,865,927	1,655,190
	PHILIP MORRIS INTL INC	GLB 04.500% MAR 20 2042	430,000	433,799	384,351
	PHILIP MORRIS INTL INC	GLB 04.625% OCT 29 2035	1,700,000	1,682,048	1,663,076
	PHILIP MORRIS INTL INC	GLB 04.875% FEB 13 2029	40,000	39,628	40,944
	PHILIP MORRIS INTL INC	GLB 04.875% NOV 15 2043	4,650,000	4,730,846	4,288,277
	PHILIP MORRIS INTL INC	GLB 05.125% FEB 13 2031	90,000	89,032	93,258
	PHILIP MORRIS INTL INC	GLB 05.250% FEB 13 2034	340,000	336,227	351,427
	PHILIP MORRIS INTL INC	GLB 06.375% MAY 16 2038	40,000	49,034	44,576
	PHILLIPS 66	COMPANY GUARNT GLB 04.680% FEB 15 2045	275,000	225,970	232,606
	PHILLIPS 66	COMPANY GUARNT GLB 04.900% OCT 01 2046	680,000	597,562	592,654
	PHILLIPS EDISON GROCERY	COMPANY GUARNT GLB 05.750% JUL 15 2034	2,389,000	2,479,591	2,497,843
	PIEDMONT NATURAL GAS CO	03.640% NOV 01 2046	130,000	126,442	97,019
	PIEDMONT OPERATING PARTN	COMPANY GUARNT GLB 09.250% JUL 20 2028	611,000	665,165	675,112
	PINNACLE WEST CAPITAL CORP	4.750% 06/15/2027 DD 06/06/24	2,375,000	2,576,698	2,535,313
	PIONEER NATURAL RESOURCE	01.125% JAN 15 2026	150,000	149,972	149,841
	PIONEER NATURAL RESOURCE	01.900% AUG 15 2030	750,000	612,600	679,268
	PLAINS ALL AMER PIPELINE	GLB 03.550% DEC 15 2029	610,000	565,031	592,603
	PLAINS ALL AMER PIPELINE	GLB 04.700% JAN 15 2031	2,500,000	2,498,285	2,514,100
	PLAINS ALL AMER PIPELINE	GLB 04.900% FEB 15 2045	700,000	699,132	612,255
	PLUG POWER INC 144A	6.750% 12/01/2033 DD 11/21/25	1,550,000	1,474,563	1,543,800
	PNC FINANCIAL SERVICES	GLB VAR%JUN 12 2029	430,000	430,000	445,962
	PPL CAPITAL FUNDING INC	2.875% 03/15/2028 DD 02/24/23	1,275,000	1,243,688	1,399,313
	PPL CAPITAL FUNDING INC 144A	3.000% 12/01/2030 DD 11/24/25	6,000,000	6,013,716	6,015,300

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	PPL ELECTRIC UTILITIES	1ST MORTGAGE GLB 05.550% AUG 15 2055	545,000	540,275	541,626
	PRAXAIR INC	COMPANY GUARNT 03.550% NOV 07 2042	295,000	344,253	235,673
	PRES & FELLOWS OF HARVAR	03.619% OCT 01 2037	50,000	52,671	44,631
	PRES & FELLOWS OF HARVAR	03.745% NOV 15 2052	390,000	304,941	296,665
	PRESBYTERIAN HEALTHC SER	04.875% AUG 01 2052	95,000	83,514	84,812
	PRINCETON UNIVERSITY	05.700% MAR 01 2039	7,600,000	9,839,162	8,206,024
	PROCTER & GAMBLE CO/THE	GLB 03.000% MAR 25 2030	10,000	9,976	9,642
	PROGRESS ENERGY CAROLINA	1ST MORTGAGE GLB 04.100% MAY 15 2042	1,350,000	1,332,094	1,147,662
	PROGRESS ENERGY INC	06.000% DEC 01 2039	110,000	140,178	116,255
	PROGRESSIVE CORP	03.950% MAR 26 2050	285,000	227,382	223,697
	PROGRESSIVE CORP	04.350% APR 25 2044	900,000	897,156	781,254
	PROV ST JOSEPH HLTH OBL	05.403% OCT 01 2033	5,200,000	5,198,302	5,360,992
	PRUDENTIAL FINANCIAL INC	GLB 03.905% DEC 07 2047	1,022,000	864,179	803,558
	PRUDENTIAL FINANCIAL INC	SER MTN 04.350% FEB 25 2050	107,000	89,516	88,735
	PRUDENTIAL FINANCIAL INC	SER MTN 05.800% NOV 16 2041	50,000	49,523	50,640
	PRUDENTIAL FINANCIAL INC	SER MTN 06.625% DEC 01 2037	40,000	53,726	45,576
	PRUDENTIAL FINANCIAL INC	SER MTN GLB 03.000% MAR 10 2040	50,000	46,881	38,892
	PUB SVC ELEC & GAS	SER MTN 03.650% SEP 01 2042	420,000	335,206	336,504
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 03.800% JUN 15 2047	855,000	847,814	653,348
	PUBLIC SERVICE COLORADO	1ST MORTGAGE 04.300% MAR 15 2044	1,995,000	2,140,451	1,691,780
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 04.050% SEP 15 2049	1,700,000	1,737,405	1,327,309
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 04.100% JUN 15 2048	225,000	278,102	178,785
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 05.150% SEP 15 2035	1,955,000	1,953,240	1,980,923
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 05.350% MAY 15 2034	7,500,000	7,480,125	7,706,175
	PUBLIC SERVICE COLORADO	1ST MORTGAGE GLB 05.850% MAY 15 2055	2,405,000	2,396,131	2,437,131
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE SER MTN 02.050% AUG 01 2050	440,000	390,768	237,565
	PUBLIC SERVICE ELECTRIC	1ST MORTGAGE SER MTN 02.700% MAY 01 2050	477,000	495,302	295,950
	PUGET ENERGY INC	GLB 02.379% JUN 15 2028	5,000,000	5,043,900	4,784,450
	PUGET ENERGY INC	GLB 05.725% MAR 15 2035	400,000	400,000	410,464
	PUGET SOUND ENERGY INC	05.638% APR 15 2041	350,000	346,896	349,661
	PUGET SOUND ENERGY INC	1ST MORTGAGE 04.223% JUN 15 2048	60,000	60,303	48,827
	PUGET SOUND ENERGY INC	GLB 05.598% SEP 15 2055	215,000	213,071	209,442
	PUGET SOUND ENERGY INC	GLB 05.685% JUN 15 2054	685,000	687,733	678,328
	QUALCOMM INC	GLB 04.300% MAY 20 2047	600,000	496,122	503,778
	QUALCOMM INC	GLB 04.500% MAY 20 2052	210,000	205,424	177,893
	RAPID7 INC	1.250% 03/15/2029 DD 09/08/23	2,275,000	2,120,045	2,069,568
	RAYMOND JAMES FINANCIAL	GLB 03.750% APR 01 2051	330,000	327,997	242,141
	RAYMOND JAMES FINANCIAL	GLB 05.650% SEP 11 2055	2,190,000	2,182,773	2,143,616
	RAYTHEON TECH CORP	GLB 02.250% JUL 01 2030	330,000	329,578	303,831
	RAYTHEON TECH CORP	GLB 03.030% MAR 15 2052	10,000	6,863	6,522
	RAYTHEON TECH CORP	GLB 03.125% JUL 01 2050	290,000	210,729	195,173
	RAYTHEON TECH CORP	GLB 04.350% APR 15 2047	1,165,000	1,301,123	987,244
	REALTY INCOME CORP	GLB 03.250% JAN 15 2031	196,000	212,152	186,598
	REALTY INCOME CORP	GLB 05.375% SEP 01 2054	780,000	767,317	752,092
	REGENCY CENTERS LP	COMPANY GUARNT 04.400% FEB 01 2047	285,000	283,989	243,934
	REGENCY CENTERS LP	COMPANY GUARNT 04.650% MAR 15 2049	830,000	871,698	722,059
	REGIONS BANK	SUBD SER BKNT GLB 06.450% JUN 26 2037	666,000	593,755	720,106
	REINSURANCE GRP OF AMER	GLB 05.750% SEP 15 2034	3,000,000	3,001,350	3,128,640
	RETAIL PPTYS OF AMERICA	GLB 04.750% SEP 15 2030	1,760,000	1,736,838	1,779,430
	REXFORD INDUSTRIAL REALTY 144A	4.125% 03/15/2029 DD 03/28/24	1,000,000	1,005,766	996,700
	REXFORD INDUSTRIAL REALTY 144A	4.375% 03/15/2027 DD 03/28/24	2,600,000	2,622,960	2,585,700
	REYNOLDS AMERICAN INC	COMP GUARNT SER * GLB 07.000% AUG 04 2041	70,000	81,718	73,222
	REYNOLDS AMERICAN INC	COMPANY GUARNT GLB 05.850% AUG 15 2045	1,824,000	2,075,794	1,794,524
	ROCHE HOLDINGS, INC.	COMPANY GUARNT 144A 02.607% DEC 13 2051	620,000	620,000	378,138
	ROCKEFELLER FOUNDATION	SER 2020 02.492% OCT 01 2050	1,140,000	1,056,266	689,119
	ROCKWELL COLLINS INC	04.350% APR 15 2047	400,000	398,268	338,968
	ROPER TECHNOLOGIES INC	GLB 04.450% SEP 15 2030	1,608,000	1,611,538	1,615,413
	RTX CORP	GLB 06.000% MAR 15 2031	60,000	59,960	64,629
	RTX CORP	GLB 06.400% MAR 15 2054	615,000	618,858	676,783
	RWE FINANCE US LLC	COMPANY GUARNT 144A 05.125% SEP 18 2035	1,796,000	1,787,062	1,785,924
	RWE FINANCE US LLC	COMPANY GUARNT 144A 05.875% SEP 18 2055	900,000	900,054	880,002
	S&P GLOBAL INC	COMPANY GUARNT GLB 03.250% DEC 01 2049	320,000	317,568	224,179
	SABAL TRAIL TRANS	144A 04.682% MAY 01 2038	365,000	371,801	345,451
	SABAL TRAIL TRANS	144A 04.832% MAY 01 2048	917,000	957,526	787,593
	SABINE PASS LIQUEFACTION	GLB 04.500% MAY 15 2030	1,617,000	1,612,860	1,623,549
	SABINE PASS LIQUEFACTION	GLB 05.875% JUN 30 2026	799,000	922,845	800,135
	SALESFORCE.COM INC	GLB 02.700% JUL 15 2041	461,000	379,119	334,396
	SALESFORCE.COM INC	GLB 03.050% JUL 15 2061	10,000	6,558	6,036
	SAMMONS FINANCIAL GLOBAL	SECURED 144A 05.100% DEC 10 2029	566,000	565,949	579,607
	SAN DIEGO G & E	1ST MORTGAGE 03.950% NOV 15 2041	60,000	61,743	49,258
	SAN DIEGO G & E	1ST MORTGAGE 04.150% MAY 15 2048	205,000	167,788	164,785
	SAN DIEGO G & E	1ST MORTGAGE 04.300% APR 01 2042	60,000	64,534	51,294
	SAN DIEGO G & E	1ST MORTGAGE GLB 05.550% APR 15 2054	750,000	728,765	728,955
	SAN DIEGO G & E	1ST MORTGAGE SER RRR 03.750% JUN 01 2047	720,000	746,835	548,820
	SANTANDER HOLDINGS USA	GLB VAR%JAN 06 2028	2,419,000	2,419,184	2,377,611
	SCHLUMBERGER HLDGS CORP	144A 03.900% MAY 17 2028	17,000	16,954	16,963
	SEMPRA ENERGY	06.000% OCT 15 2039	914,000	1,004,032	951,520
	SEMPRA ENERGY	GLB 04.000% FEB 01 2048	1,419,000	1,103,460	1,082,924
	SEMPRA ENERGY	GLB 05.500% AUG 01 2033	300,000	299,100	313,284
	SEMTECH CORP 144A	0.000% 10/15/2030 DD 10/10/25	4,750,000	4,879,918	5,032,625
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 02.750% APR 06 2030	20,000	18,417	18,965
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 03.250% APR 06 2050	445,000	314,424	306,810
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 03.750% SEP 12 2046	1,480,000	1,160,404	1,153,068
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 04.000% MAY 10 2046	3,150,000	2,599,118	2,546,618
	SHELL FINANCE US INC	COMP GUARNT SER * GLB 04.375% MAY 11 2045	1,290,000	1,147,068	1,111,000
	SHELL FINANCE US INC	COMPANY GUARNT 144A 03.000% NOV 26 2051	240,000	230,364	153,936
	SHELL FINANCE US INC	COMPANY GUARNT 144A 03.125% NOV 07 2049	1,395,000	946,549	938,626
	SHELL FINANCE US INC	COMPANY GUARNT 144A 05.125% OCT 15 2041	80,000	78,241	77,975
	SHELL FINANCE US INC	COMPANY GUARNT 144A 05.500% MAR 25 2040	220,000	248,531	225,124
	SHELL FINANCE US INC	COMPANY GUARNT 144A 06.375% DEC 15 2038	780,000	820,962	868,819
	SHERWIN-WILLIAMS CO	GLB 04.550% AUG 01 2045	180,000	215,019	153,675
	SHIFT TECHNOLOGIES INC 144A	4.750% 05/15/2026 DD 05/27/21	6,325,000	5,097,884	2,293
	SIERRA PACIFIC POWER CO	GENL REF MORT GLB 05.900% MAR 15 2054	525,000	520,553	523,273
	SIMON PROPERTY GROUP LP	GLB 02.450% SEP 13 2029	333,000	299,923	314,785
	SIMON PROPERTY GROUP LP	GLB 03.250% SEP 13 2049	825,000	526,569	568,277
	SIMON PROPERTY GROUP LP	GLB 03.375% DEC 01 2027	677,000	660,612	671,740
	SIMON PROPERTY GROUP LP	GLB 03.800% JUL 15 2050	255,000	164,059	191,551
	SIMON PROPERTY GROUP LP	GLB 04.250% NOV 30 2046	175,000	190,108	145,966

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	SIXTH STREET SPECIALTY	GLB 05.625% AUG 15 2030	1,300,000	1,285,565	1,314,573
	SNOWFLAKE INC	0.000% 10/01/2029 DD 09/27/24	5,250,000	6,565,464	8,106,000
	SOFI TECHNOLOGIES INC 144A	1.250% 03/15/2029 DD 03/08/24	275,000	279,184	778,250
	SOLVENTUM CORP	GLB 05.400% MAR 01 2029	24,000	23,963	24,856
	SOLVENTUM CORP	GLB 05.450% MAR 13 2031	900,000	897,939	938,808
	SOLVENTUM CORP	GLB 05.600% MAR 23 2034	1,160,000	1,159,223	1,206,968
	SOLVENTUM CORP	GLB 05.900% APR 30 2054	3,348,000	3,381,211	3,362,664
	SOUTH CAROL E&G	1ST MORTGAGE 04.600% JUN 15 2043	805,000	836,588	722,101
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 05.250% MAR 15 2030	1,900,000	1,898,860	1,948,621
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 05.750% APR 15 2054	100,000	93,335	93,754
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 05.900% MAR 01 2055	1,245,000	1,198,298	1,201,948
	SOUTHERN CAL EDISON	1ST MORTGAGE GLB 06.200% SEP 15 2055	1,240,000	1,222,489	1,245,840
	SOUTHERN CAL EDISON	1ST MORTGAGE SER B GLB 04.875% MAR 01 2049	651,000	528,039	545,877
	SOUTHERN CAL EDISON	1ST MORTGAGE SER E GLB 05.450% JUN 01 2052	1,180,000	1,146,975	1,060,065
	SOUTHERN CAL EDISON	1ST REF MORT 04.000% APR 01 2047	1,225,000	1,198,592	918,628
	SOUTHERN CAL EDISON	1ST REF MORT 04.050% MAR 15 2042	235,000	191,685	186,893
	SOUTHERN CAL EDISON	1ST REF MORT 04.500% SEP 01 2040	80,000	89,391	69,958
	SOUTHERN CAL EDISON	1ST REF MORT 04.650% OCT 01 2043	330,000	365,524	280,569
	SOUTHERN CAL EDISON	1ST REF MORT 06.000% JAN 15 2034	3,800,000	3,912,518	3,987,606
	SOUTHERN CAL EDISON	1ST REF MORT SER 08-A 05.950% FEB 01 2038	100,000	102,344	102,142
	SOUTHERN CAL EDISON	1ST REF MORT SER 13-A 03.900% MAR 15 2043	1,022,000	870,625	785,642
	SOUTHERN CAL EDISON	1ST REF MORT SER C GLB 04.125% MAR 01 2048	330,000	274,511	250,467
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 03.750% SEP 15 2042	500,000	495,305	400,125
	SOUTHERN CALIF GAS CO	1ST MORTGAGE 04.450% MAR 15 2044	2,996,000	3,174,562	2,573,714
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 05.050% SEP 01 2034	100,000	99,514	101,602
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 05.600% APR 01 2054	585,000	579,150	572,563
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 05.750% JUN 01 2053	1,789,000	1,762,092	1,777,425
	SOUTHERN CALIF GAS CO	1ST MORTGAGE GLB 06.000% JUN 15 2055	455,000	476,303	467,167
	SOUTHERN CALIF GAS CO	1ST MORTGAGE SER VV 04.300% JAN 15 2049	120,000	100,944	98,005
	SOUTHERN CALIF GAS CO	1ST MORTGAGE SER XX 02.550% FEB 01 2030	600,000	608,236	565,476
	SOUTHERN CALIF GAS CO	GLB 02.950% APR 15 2027	6,200,000	6,166,249	6,132,730
	SOUTHERN CO	GLB 04.400% JUL 01 2046	5,372,000	5,645,876	4,531,927
	SOUTHERN CO	JRSB SER 21-A GLB VAR%SEP 15 2051	800,000	800,000	788,672
	SOUTHERN CO GAS CAPITAL	COMP GUARNT SER B GLB 05.100% SEP 15 2035	2,178,000	2,172,403	2,194,683
	SOUTHERN CO/THE 144A	3.250% 06/15/2028 DD 05/23/25	2,725,000	2,743,539	2,719,550
	SOUTHERN COPPER CORP	GLB 05.250% NOV 08 2042	105,000	97,823	100,627
	SOUTHERN NATURAL GAS CO	08.000% MAR 01 2032	660,000	800,120	761,950
	SOUTHWESTERN ELEC POWER	SER J 03.900% APR 01 2045	1,780,000	1,704,481	1,379,678
	SOUTHWESTERN ENERGY CO	COMPANY GUARNT GLB 04.750% FEB 01 2032	190,000	183,705	187,437
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 03.400% AUG 15 2046	675,000	590,048	478,258
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE 04.500% AUG 15 2041	615,000	526,950	547,836
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE GLB 03.750% JUN 15 2049	240,000	256,255	177,235
	SOUTHWESTERN PUBLIC SERV	1ST MORTGAGE SER 6 04.400% NOV 15 2048	435,000	534,824	362,281
	SPIRIT REALTY LP	XPN PLG MLSEC#E38X2 03.400% JAN 15 2030	100,000	84,313	97,184
	SPOTIFY USA INC	0.000% 03/15/2026 DD 03/02/21	7,450,000	6,845,778	8,455,750
	SPRINT CAPITAL CORP	COMPANY GUARNT GLB 08.750% MAR 15 2032	380,000	455,907	459,557
	STANFORD HEALTH CARE	03.027% AUG 15 2051	315,000	213,561	206,684
	STANFORD HEALTH CARE	SER 2018 03.795% NOV 15 2048	220,000	174,874	170,555
	STANFORD UNIVERSITY	02.413% JUN 01 2050	370,000	227,909	221,726
	STANFORD UNIVERSITY	03.647% MAY 01 2048	315,000	241,173	247,804
	STELLANTIS FIN US INC	COMPANY GUARNT 144A 06.450% MAR 18 2035	5,160,000	5,189,554	5,363,872
	STORE CAPITAL CORP	GLB 02.750% NOV 18 2030	360,000	358,409	327,751
	SUNCOR ENERGY INC	04.000% NOV 15 2047	231,000	177,015	175,401
	SUNOCO LOGISTICS PARTNER	03.900% JUL 15 2026	500,000	498,480	499,570
	SUNOCO LOGISTICS PARTNER	04.950% JAN 15 2043	601,000	536,921	526,825
	SUNOCO LOGISTICS PARTNER	05.300% APR 01 2044	750,000	862,580	680,250
	SUNOCO LOGISTICS PARTNER	05.400% OCT 01 2047	2,444,000	2,398,359	2,196,276
	SUNOCO LOGISTICS PARTNER	COMPANY GUARNT 05.350% MAY 15 2045	250,000	235,461	226,093
	SUTTER HEALTH	05.164% AUG 15 2033	1,500,000	1,500,000	1,542,630
	SUTTER HEALTH	SER 2018 03.695% AUG 15 2028	1,000,000	1,123,660	994,020
	SUTTER HEALTH	SER 2025 05.213% AUG 15 2032	2,900,000	2,900,000	3,003,182
	SUTTER HEALTH	SER 20A 02.294% AUG 15 2030	2,700,000	2,700,000	2,483,028
	SUTTER HEALTH	SER 20A 03.161% AUG 15 2040	1,000,000	1,000,000	788,810
	SYNCHRONY FINANCIAL	GLB 03.950% DEC 01 2027	2,764,000	2,460,878	2,750,843
	SYNCHRONY FINANCIAL	GLB 05.150% MAR 19 2029	500,000	498,920	506,710
	SYNOPSYS INC	GLB 04.850% APR 01 2030	370,000	369,941	377,900
	SYNOPSYS INC	GLB 05.000% APR 01 2032	290,000	289,295	296,122
	SYNOPSYS INC	GLB 05.150% APR 01 2035	250,000	249,450	254,088
	SYNOPSYS INC	GLB 05.700% APR 01 2055	960,000	957,226	952,310
	SYSTEM ENERGY RESOURCES	1ST REF MORT GLB 05.300% DEC 15 2034	800,000	787,552	808,624
	TALEN ENERGY SUPPLY LLC	COMPANY GUARNT 144A 06.500% FEB 01 2036	760,000	760,000	785,908
	TAMPA ELECTRIC CO	04.200% MAY 15 2045	400,000	399,256	325,928
	TAMPA ELECTRIC CO	GLB 04.450% JUN 15 2049	116,000	100,253	96,873
	TANGER PROPERTIES LP	GLB 03.125% SEP 01 2026	3,000,000	2,727,240	2,977,710
	TANGER PROPERTIES LP	GLB 03.875% JUL 15 2027	2,157,000	2,167,433	2,145,223
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 04.900% SEP 15 2030	447,000	446,419	455,444
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 04.950% APR 15 2052	90,000	88,560	76,926
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 05.400% JUL 30 2036	1,035,000	1,034,749	1,036,190
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 05.650% FEB 15 2036	1,076,000	1,072,772	1,105,267
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 06.250% JUL 01 2052	730,000	728,343	732,964
	TARGA RESOURCES CORP	COMPANY GUARNT GLB 06.500% FEB 15 2053	413,000	412,854	430,400
	TARGA RESOURCES PARTNERS	COMPANY GUARNT GLB 04.875% FEB 01 2031	20,000	18,550	20,122
	TARGA RESOURCES PARTNERS	COMPANY GUARNT GLB 05.500% MAR 01 2030	10,000	10,175	10,154
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 03.300% MAY 15 2050	60,000	59,920	41,112
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 04.270% MAY 15 2047	1,280,000	1,329,758	1,050,547
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 04.900% SEP 15 2044	580,000	620,780	526,408
	TEACHERS INSUR & ANNUITY	SUBORDINATED 144A 06.850% DEC 16 2039	8,000	8,060	9,174
	TEGNA INC	COMPANY GUARNT GLB 04.625% MAR 15 2028	400,000	400,000	395,888
	TELADOC HEALTH INC	1.250% 06/01/2027 DD 05/19/20	7,075,000	6,385,627	6,721,250
	TENNESSEE GAS PIPELINE	COMPANY GUARNT 144A 02.900% MAR 01 2030	20,000	19,929	18,861
	TETRA TECH INC	2.250% 08/15/2028 DD 08/22/23	6,225,000	7,202,960	6,746,033
	TEXAS INSTRUMENTS INC	GLB 01.750% MAY 04 2030	90,000	89,779	81,928
	TEXAS INSTRUMENTS INC	GLB 03.875% MAR 15 2039	1,950,000	1,956,931	1,740,122
	TEXAS INSTRUMENTS INC	GLB 04.150% MAY 15 2048	355,000	287,635	292,382
	TEXAS INSTRUMENTS INC	GLB 05.000% MAR 14 2053	216,000	201,158	198,113
	THERMO FISHER SCIENTIFIC	GLB 04.794% OCT 07 2035	741,000	741,119	743,267
	THOMAS JEFFERSON UNIV	SECURED 03.847% NOV 01 2057	307,000	224,224	214,789
	TIME WARNER CABLE INC	GLB 04.500% SEP 15 2042	1,410,000	1,191,669	1,084,318

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	TIME WARNER CABLE INC	GLB 05.500% SEP 01 2041	3,753,000	3,733,739	3,293,820
	TIME WARNER CABLE INC	GLB 05.875% NOV 15 2040	1,855,000	2,119,109	1,716,524
	TIME WARNER CABLE INC	GLB 06.550% MAY 01 2037	2,395,000	2,749,512	2,444,002
	TIME WARNER CABLE INC	GLB 06.750% JUN 15 2039	6,683,000	8,468,328	6,759,587
	TIME WARNER CABLE INC	GLB 07.300% JUL 01 2038	3,260,000	3,827,650	3,492,047
	TIME WARNER ENTERTAINMNT	GLB 08.375% JUL 15 2033	3,500,000	4,501,920	4,038,790
	T-MOBILE USA INC	COMPANY GUARNT GLB 02.250% NOV 15 2031	90,000	89,991	79,713
	T-MOBILE USA INC	COMPANY GUARNT GLB 02.550% FEB 15 2031	410,000	427,704	374,568
	T-MOBILE USA INC	COMPANY GUARNT GLB 02.700% MAR 15 2032	2,720,000	2,741,372	2,445,334
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.000% FEB 15 2041	3,560,000	3,508,559	2,652,734
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.300% FEB 15 2051	600,000	593,406	401,088
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.400% OCT 15 2052	2,275,000	2,270,776	1,529,141
	T-MOBILE USA INC	COMPANY GUARNT GLB 03.875% APR 15 2030	2,790,000	2,771,519	2,743,630
	T-MOBILE USA INC	COMPANY GUARNT GLB 04.375% APR 15 2040	410,000	401,903	367,791
	T-MOBILE USA INC	COMPANY GUARNT GLB 04.500% APR 15 2050	1,535,000	1,468,559	1,264,318
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.150% APR 15 2034	300,000	298,962	306,669
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.250% JUN 15 2055	2,580,000	2,408,939	2,350,303
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.500% JAN 15 2055	1,295,000	1,192,915	1,226,507
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.700% JAN 15 2056	130,000	127,927	126,832
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.750% JAN 15 2054	400,000	397,364	392,460
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.800% SEP 15 2062	3,600,000	3,575,592	3,543,336
	T-MOBILE USA INC	COMPANY GUARNT GLB 05.875% NOV 15 2055	400,000	399,714	399,572
	TOLEDO HOSPITAL/THE	SECURED SER B 05.325% NOV 15 2028	413,000	413,000	418,761
	TRANSCONT GAS PIPE CORP	GLB 04.450% AUG 01 2042	600,000	597,933	525,138
	TRANSCONT GAS PIPE LINE	144A 05.100% MAR 15 2036	14,000	14,040	14,095
	TRANSCONT GAS PIPE LINE	144A 05.750% MAR 15 2056	480,000	477,182	474,941
	TRANSCONT GAS PIPE LINE	GLB 03.950% MAY 15 2050	3,420,000	3,443,760	2,626,115
	TRANSCONT GAS PIPE LINE	GLB 04.600% MAR 15 2048	1,290,000	1,292,031	1,120,017
	TRAVELERS COS INC	05.350% NOV 01 2040	1,500,000	1,987,965	1,519,200
	TRAVELERS COS INC	GLB 04.050% MAR 07 2048	1,250,000	1,571,575	1,015,025
	TRAVELERS COS INC	GLB 04.300% AUG 25 2045	195,000	228,890	166,232
	TRAVELERS COS INC	GLB 05.450% MAY 25 2053	65,000	66,453	64,052
	TRAVELERS COS INC	GLB 05.700% JUL 24 2055	1,110,000	1,130,791	1,133,543
	TRUIST FINANCIAL CORP	SER MTN VAR%JAN 24 2035	2,040,000	2,058,699	2,145,917
	TRUIST FINANCIAL CORP	SER MTN VAR%JUN 08 2027	250,000	250,000	252,013
	TUCSON ELECTRIC POWER CO	03.250% MAY 15 2032	3,500,000	3,487,120	3,255,805
	UBER TECHNOLOGIES INC	0.875% 12/01/2028 DD 11/24/23	8,407,000	10,526,403	10,903,879
	UBER TECHNOLOGIES INC	GLB 04.150% JAN 15 2031	596,000	595,374	593,795
	UBER TECHNOLOGIES INC	GLB 04.800% SEP 15 2035	2,925,000	2,912,753	2,909,556
	UBER TECHNOLOGIES INC	GLB 05.350% SEP 15 2054	840,000	815,333	801,083
	UDR INC	COMPANY GUARNT GLB 03.000% AUG 15 2031	300,000	314,559	277,743
	UNION ELECTRIC CO	1ST MORTGAGE GLB 03.900% APR 01 2052	561,000	478,537	428,812
	UNION ELECTRIC CO	1ST MORTGAGE GLB 05.125% MAR 15 2055	410,000	409,512	375,478
	UNION ELECTRIC CO	1ST MORTGAGE GLB 05.250% JAN 15 2054	360,000	330,505	336,064
	UNION ELECTRIC CO	GLB 03.650% APR 15 2045	377,000	393,027	292,228
	UNION PACIFIC CORP	03.350% AUG 15 2046	250,000	276,286	181,443
	UNION PACIFIC CORP	04.000% APR 15 2047	140,000	115,940	112,098
	UNION PACIFIC CORP	04.100% SEP 15 2067	320,000	321,178	236,941
	UNION PACIFIC CORP	GLB 02.891% APR 06 2036	1,380,000	1,378,907	1,164,927
	UNION PACIFIC CORP	GLB 02.950% MAR 10 2052	79,000	52,356	50,379
	UNION PACIFIC CORP	GLB 02.973% SEP 16 2062	380,000	379,426	222,342
	UNION PACIFIC CORP	GLB 03.250% FEB 05 2050	5,485,000	5,384,850	3,797,704
	UNION PACIFIC CORP	GLB 03.375% FEB 14 2042	320,000	319,584	251,654
	UNION PACIFIC CORP	GLB 03.550% MAY 20 2061	550,000	534,404	368,473
	UNION PACIFIC CORP	GLB 03.750% FEB 05 2070	400,000	332,046	269,588
	UNION PACIFIC CORP	GLB 03.799% OCT 01 2051	2,350,000	2,827,779	1,772,135
	UNION PACIFIC CORP	GLB 03.839% MAR 20 2060	1,560,000	1,443,177	1,125,415
	UNION PACIFIC CORP	GLB 03.950% AUG 15 2059	310,000	242,178	230,132
	UNION PACIFIC CORP	GLB 04.500% SEP 10 2048	4,488,000	4,445,784	3,849,537
	UNION PACIFIC CORP	GLB 05.600% DEC 01 2054	1,900,000	1,886,776	1,893,863
	UNION PACIFIC CORP	SER MTN 03.550% AUG 15 2039	370,000	373,060	316,047
	UNION PACIFIC CORP	SER WI GLB 03.799% APR 06 2071	120,000	124,493	82,262
	UNITED AIRLINES INC	144A 04.375% APR 15 2026	500,000	515,625	499,375
	UNITED AIRLINES INC	144A 04.625% APR 15 2029	1,610,000	1,589,070	1,603,013
	UNITED PARCEL SERVICE	GLB 05.950% MAY 14 2055	1,755,000	1,744,312	1,811,546
	UNITED PARCEL SERVICE	GLB 06.050% MAY 14 2065	965,000	960,387	997,028
	UNITED RENTALS NORTH AM	COMPANY GUARNT 03.750% JAN 15 2032	180,000	168,300	168,874
	UNITED RENTALS NORTH AM	COMPANY GUARNT 03.875% FEB 15 2031	60,000	57,203	57,223
	UNITED TECHNOLOGIES CORP	GLB 03.750% NOV 01 2046	365,000	282,886	282,839
	UNITED TECHNOLOGIES CORP	GLB 04.050% MAY 04 2047	565,000	498,176	456,108
	UNITED TECHNOLOGIES CORP	GLB 04.125% NOV 16 2028	90,000	90,191	90,300
	UNITED TECHNOLOGIES CORP	GLB 04.450% NOV 16 2038	620,000	619,999	582,075
	UNITED TECHNOLOGIES CORP	GLB 04.500% JUN 01 2042	1,085,000	1,060,435	980,797
	UNITED TECHNOLOGIES CORP	GLB 04.625% NOV 16 2048	340,000	338,922	296,184
	UNITEDHEALTH GROUP INC	05.950% FEB 15 2041	115,000	126,759	120,917
	UNITEDHEALTH GROUP INC	GLB 02.000% MAY 15 2030	210,000	208,230	191,526
	UNITEDHEALTH GROUP INC	GLB 02.300% MAY 15 2031	110,000	103,052	99,199
	UNITEDHEALTH GROUP INC	GLB 02.750% MAY 15 2040	771,000	633,298	576,608
	UNITEDHEALTH GROUP INC	GLB 02.900% MAY 15 2050	5,535,000	5,435,562	3,534,153
	UNITEDHEALTH GROUP INC	GLB 03.050% MAY 15 2041	2,186,000	2,140,027	1,657,425
	UNITEDHEALTH GROUP INC	GLB 03.125% MAY 15 2060	40,000	42,261	24,140
	UNITEDHEALTH GROUP INC	GLB 03.250% MAY 15 2051	220,000	243,437	148,487
	UNITEDHEALTH GROUP INC	GLB 03.500% AUG 15 2039	50,000	49,818	41,633
	UNITEDHEALTH GROUP INC	GLB 03.700% AUG 15 2049	2,370,000	2,065,395	1,759,701
	UNITEDHEALTH GROUP INC	GLB 03.750% OCT 15 2047	315,000	247,834	240,515
	UNITEDHEALTH GROUP INC	GLB 03.875% AUG 15 2059	869,000	777,338	623,760
	UNITEDHEALTH GROUP INC	GLB 03.875% DEC 15 2028	230,000	233,855	229,823
	UNITEDHEALTH GROUP INC	GLB 04.000% MAY 15 2029	580,000	577,906	579,426
	UNITEDHEALTH GROUP INC	GLB 04.200% MAY 15 2032	40,000	39,897	39,491
	UNITEDHEALTH GROUP INC	GLB 04.250% APR 15 2047	145,000	121,271	119,587
	UNITEDHEALTH GROUP INC	GLB 04.250% JUN 15 2048	890,000	945,099	728,305
	UNITEDHEALTH GROUP INC	GLB 04.375% MAR 15 2042	448,000	379,761	393,886
	UNITEDHEALTH GROUP INC	GLB 04.450% DEC 15 2048	980,000	981,661	823,592
	UNITEDHEALTH GROUP INC	GLB 04.625% NOV 15 2041	442,000	388,668	404,912
	UNITEDHEALTH GROUP INC	GLB 04.750% JUL 15 2045	660,000	716,213	593,776
	UNITEDHEALTH GROUP INC	GLB 04.750% MAY 15 2052	1,010,000	986,713	871,044
	UNITEDHEALTH GROUP INC	GLB 04.950% MAY 15 2062	1,670,000	1,637,511	1,445,819
	UNITEDHEALTH GROUP INC	GLB 05.050% APR 15 2053	3,545,000	3,475,565	3,197,519

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	UNITEDHEALTH GROUP INC	GLB 05.375% APR 15 2054	1,840,000	1,745,576	1,736,132
	UNITEDHEALTH GROUP INC	GLB 05.500% APR 15 2064	1,961,000	1,960,355	1,842,477
	UNITEDHEALTH GROUP INC	GLB 05.500% JUL 15 2044	2,530,000	2,506,749	2,511,202
	UNITEDHEALTH GROUP INC	GLB 05.625% JUL 15 2054	25,000	24,170	24,521
	UNITEDHEALTH GROUP INC	GLB 05.750% JUL 15 2064	790,000	766,460	771,285
	UNITEDHEALTH GROUP INC	GLB 05.875% FEB 15 2053	1,740,000	1,731,096	1,754,529
	UNITEDHEALTH GROUP INC	GLB 06.875% FEB 15 2038	3,698,000	5,265,628	4,275,702
	UNITY SOFTWARE INC	0.000% 11/15/2026 DD 11/19/21	11,000,000	9,184,895	10,615,000
	UNITY SOFTWARE INC 144A	0.000% 03/15/2030 DD 02/27/25	1,900,000	1,768,297	2,745,500
	UNIV OF NOTRE DAME	SER 2017 03.394% FEB 15 2048	250,000	254,548	187,660
	UNIV OF SOUTHERN CALIFOR	SER 2017 03.841% OCT 01 2047	175,000	192,740	140,296
	UNIV OF SOUTHERN CALIFOR	SER A 03.226% OCT 01 2120	260,000	260,000	149,830
	UNIVERSITY OF CHICAGO	03.000% OCT 01 2052	340,000	223,866	232,822
	UNIVERSITY OF PENNSYLVAN	03.610% FEB 15 2119	200,000	228,290	125,430
	UNIVERSITY OF PENNSYLVAN	04.674% SEP 01 2112	175,000	212,105	143,365
	UNUM GROUP	GLB 04.000% JUN 15 2029	897,000	893,708	887,268
	UNUM GROUP	GLB 05.250% DEC 15 2035	3,000,000	2,979,630	2,977,470
	UPMC	SECURED 05.035% MAY 15 2033	2,700,000	2,639,250	2,752,488
	UPSTART HOLDINGS INC 144A	0.000% 02/15/2032 DD 08/14/25	1,400,000	1,313,341	1,155,840
	UPWORK INC	0.250% 08/15/2026 DD 08/10/21	11,253,000	9,083,460	10,966,049
	US BANCORP	GLB VAR%JUN 12 2029	10,000	9,997	10,394
	US BANCORP	GLB VAR%JUN 12 2034	310,000	310,196	330,736
	US BANCORP	SER MTN VAR%JAN 27 2028	30,000	26,522	29,465
	USD MORGAN STANLEY	REG S ZERO% APR 02 2032	2,800,000	2,375,800	2,048,900
	USD TRAVELERS COS	SER MTN 6.250% JUN 15 2037	2,300,000	3,187,087	2,554,886
	VALERO ENERGY CORP	GLB 03.650% DEC 01 2051	370,000	260,184	256,118
	VENTAS REALTY LP	3.750% 06/01/2026 DD 06/13/23	10,675,000	10,914,829	15,073,100
	VENTAS REALTY LP	COMPANY GUARNT 04.125% JAN 15 2026	320,000	317,498	319,965
	VENTAS REALTY LP	COMPANY GUARNT GLB 02.500% SEP 01 2031	2,058,000	2,052,732	1,849,257
	VENTAS REALTY LP	COMPANY GUARNT GLB 03.000% JAN 15 2030	1,392,000	1,382,624	1,325,295
	VENTURE GLOBAL CALCASIEU	144A 03.875% NOV 01 2033	180,000	171,450	154,334
	VENTURE GLOBAL PLAQUE	144A 06.500% JUN 15 2034	230,000	230,000	235,009
	VERISK ANALYTICS INC CLD	GLB 05.125% FEB 15 2036	150,000	149,393	150,686
	VERIZON COMMUNICATIONS	144A 05.401% JUL 02 2037	1,564,000	1,585,264	1,580,750
	VERIZON COMMUNICATIONS	GLB 01.750% JAN 20 2031	140,000	139,363	123,234
	VERIZON COMMUNICATIONS	GLB 02.355% MAR 15 2032	3,505,000	3,371,886	3,088,781
	VERIZON COMMUNICATIONS	GLB 02.650% NOV 20 2040	530,000	530,515	378,282
	VERIZON COMMUNICATIONS	GLB 03.150% MAR 22 2030	130,000	129,601	124,495
	VERIZON COMMUNICATIONS	GLB 03.400% MAR 22 2041	2,600,000	2,469,976	2,035,852
	VERIZON COMMUNICATIONS	GLB 03.550% MAR 22 2051	5,380,000	5,627,562	3,818,939
	VERIZON COMMUNICATIONS	GLB 03.850% NOV 01 2042	270,000	222,073	216,489
	VERIZON COMMUNICATIONS	GLB 04.000% MAR 22 2050	60,000	70,502	45,722
	VERIZON COMMUNICATIONS	GLB 04.125% AUG 15 2046	225,000	231,189	180,349
	VERIZON COMMUNICATIONS	GLB 04.272% JAN 15 2036	159,000	142,035	148,961
	VERIZON COMMUNICATIONS	GLB 04.400% NOV 01 2034	3,000,000	3,183,480	2,894,460
	VERIZON COMMUNICATIONS	GLB 04.500% AUG 10 2033	550,000	558,258	541,288
	VERIZON COMMUNICATIONS	GLB 04.672% MAR 15 2055	45,000	37,584	37,226
	VERIZON COMMUNICATIONS	GLB 04.780% FEB 15 2035	1,966,000	1,967,003	1,935,665
	VERIZON COMMUNICATIONS	GLB 04.862% AUG 21 2046	10,000	8,975	8,882
	VERIZON COMMUNICATIONS	GLB 05.000% JAN 15 2036	740,000	734,520	733,717
	VERIZON COMMUNICATIONS	GLB 05.250% MAR 16 2037	2,090,000	2,204,042	2,103,731
	VERIZON COMMUNICATIONS	GLB 05.750% NOV 30 2045	2,840,000	2,842,567	2,819,722
	VERIZON COMMUNICATIONS	GLB 05.875% NOV 30 2055	1,615,000	1,613,721	1,595,620
	VERIZON COMMUNICATIONS	GLB 06.000% NOV 30 2065	3,055,000	3,061,867	3,015,132
	VIACOM INC	COMPANY GUARNT GLB 04.375% MAR 15 2043	1,510,000	1,169,434	1,050,296
	VIACOM INC	COMPANY GUARNT GLB 05.250% APR 01 2044	765,000	743,045	577,476
	VIACOM INC	COMPANY GUARNT GLB 05.850% SEP 01 2043	1,050,000	972,120	864,486
	VIACOM INC	COMPANY GUARNT GLB 06.875% APR 30 2036	710,000	761,762	698,441
	VIACOMCBS INC	COMPANY GUARNT GLB 04.950% MAY 19 2050	352,000	273,784	246,499
	VIATRIS INC	COMPANY GUARNT GLB 04.000% JUN 22 2050	542,000	528,348	360,950
	VICI PROPERTIES LP	GLB 04.950% FEB 15 2030	169,000	164,490	171,028
	VICI PROPERTIES LP	GLB 05.125% MAY 15 2032	355,000	341,769	357,457
	VIPER ENERGY PARTNERS LL	COMPANY GUARNT GLB 05.700% AUG 01 2035	270,000	269,017	275,543
	VIRGINIA ELEC & POWER CO	08.875% NOV 15 2038	280,000	389,117	374,100
	VIRGINIA ELEC & POWER CO	GLB 04.450% FEB 15 2044	1,700,000	1,955,901	1,469,276
	VIRGINIA ELEC & POWER CO	GLB 04.600% DEC 01 2048	2,465,000	3,251,162	2,115,833
	VIRGINIA ELEC & POWER CO	GLB 05.450% APR 01 2053	4,060,000	4,032,676	3,868,409
	VIRGINIA ELEC & POWER CO	GLB 05.650% MAR 15 2055	950,000	945,355	930,136
	VIRGINIA ELEC & POWER CO	SER C GLB 04.625% MAY 15 2052	2,900,000	2,857,615	2,441,510
	VIRGINIA ELEC & POWER CO	SER D GLB 05.600% SEP 15 2055	2,560,000	2,555,440	2,486,374
	VISA INC	GLB 02.050% APR 15 2030	20,000	19,971	18,534
	VISA INC	GLB 02.700% APR 15 2040	2,240,000	1,741,292	1,725,517
	VISA INC	GLB 03.650% SEP 15 2047	300,000	292,311	234,009
	VISA INC	GLB 04.300% DEC 14 2045	2,640,000	2,682,925	2,304,535
	VISHAY INTERTECHNOLOGY INC	2.250% 09/15/2030 DD 09/12/23	3,025,000	2,868,519	2,714,938
	VMWARE INC	GLB 03.900% AUG 21 2027	400,000	399,186	400,148
	VMWARE INC	GLB 04.700% MAY 15 2030	300,000	334,012	304,767
	VOLKSWAGEN GROUP AMERICA	COMPANY GUARNT 144A 04.850% SEP 11 2030	1,100,000	1,099,373	1,108,998
	VOLKSWAGEN GROUP AMERICA	COMPANY GUARNT 144A 05.800% MAR 27 2035	4,000,000	3,964,288	4,142,840
	VORNADO REALTY LP	GLB 02.150% JUN 01 2026	312,000	311,573	308,562
	WACHOVIA BANK NA	SUBORDINATED SER BKNT 06.600% JAN 15 2038	7,675,000	10,328,621	8,568,907
	WACHOVIA CORP	SUBORDINATED 05.500% AUG 01 2035	10,000	11,278	10,300
	WALMART INC	GLB 01.500% SEP 22 2028	30,000	29,968	28,367
	WALMART INC	GLB 01.800% SEP 22 2031	50,000	49,823	44,555
	WALMART INC	GLB 02.650% SEP 22 2051	600,000	597,780	378,258
	WALT DISNEY COMPANY	COMP GUARNT SER MTN GLB 03.000% JUL 30 2046	80,000	55,230	55,299
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 02.750% SEP 01 2049	1,035,000	658,377	657,028
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 04.375% AUG 16 2041	383,000	328,786	343,352
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 04.750% SEP 15 2044	360,000	339,876	328,424
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 04.950% OCT 15 2045	455,000	559,632	427,595
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 05.400% OCT 01 2043	60,000	72,038	59,958
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.150% FEB 15 2041	1,900,000	2,414,102	2,065,756
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.150% MAR 01 2037	525,000	671,218	578,681
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.400% DEC 15 2035	39,000	50,699	43,965
	WALT DISNEY COMPANY/THE	COMPANY GUARNT GLB 06.650% NOV 15 2037	1,630,000	2,225,358	1,861,264
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 03.755% MAR 15 2027	10,000	10,000	9,933
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 04.054% MAR 15 2029	30,000	30,000	29,034
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 04.279% MAR 15 2032	360,000	354,902	316,015

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SER * GLB 05.050% MAR 15 2042	1,230,000	1,230,000	865,613
	WARNER MEDIA HOLDINGS INC	COMP GUARNT SR GLBL NT 5 05.141% MAR 15 2052	2,000	2,002	1,318
	WEA FINANCE LLC / WESTFI	COMPANY GUARNT 144A 04.750% SEP 17 2044	200,000	199,366	172,616
	WEC ENERGY GROUP INC	4.375% 06/01/2027 DD 05/28/24	17,200,000	19,451,950	19,427,400
	WEC ENERGY GROUP INC 144A	3.375% 06/01/2028 DD 06/10/25	1,675,000	1,715,444	1,696,775
	WELLPOINT INC	GLB 04.625% MAY 15 2042	3,425,000	3,567,895	3,081,712
	WELLPOINT INC	GLB 04.850% AUG 15 2054	315,000	343,614	267,530
	WELLPOINT INC	GLB 06.375% JUN 15 2037	175,000	191,153	190,251
	WELLS FARGO & COMPANY	03.900% MAY 01 2045	2,240,000	1,772,991	1,816,662
	WELLS FARGO & COMPANY	GLB 03.000% OCT 23 2026	960,000	958,786	952,982
	WELLS FARGO & COMPANY	GLB VAR%APR 23 2031	3,520,000	3,574,165	3,633,344
	WELLS FARGO & COMPANY	GLB VAR%APR 23 2036	2,538,000	2,538,000	2,660,103
	WELLS FARGO & COMPANY	GLB VAR%APR 24 2034	1,317,000	1,317,000	1,370,246
	WELLS FARGO & COMPANY	GLB VAR%APR 30 2041	825,000	679,213	639,862
	WELLS FARGO & COMPANY	GLB VAR%JAN 23 2030	1,500,000	1,500,000	1,544,775
	WELLS FARGO & COMPANY	GLB VAR%JAN 24 2031	1,681,000	1,681,000	1,740,709
	WELLS FARGO & COMPANY	SER MTN GLB 04.150% JAN 24 2029	230,000	229,591	230,534
	WELLS FARGO & COMPANY	SER MTN GLB VAR%APR 04 2031	2,900,000	2,910,156	2,919,169
	WELLS FARGO & COMPANY	SER MTN GLB VAR%APR 04 2051	9,805,000	11,195,178	8,960,397
	WELLS FARGO & COMPANY	SER MTN GLB VAR%APR 25 2053	3,330,000	2,903,782	2,865,465
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUL 25 2028	3,000,000	3,000,000	3,033,600
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUL 25 2029	500,000	505,291	517,940
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUL 25 2034	20,000	20,716	20,968
	WELLS FARGO & COMPANY	SER MTN GLB VAR%JUN 02 2028	3,380,000	3,380,000	3,302,564
	WELLS FARGO & COMPANY	SER MTN VAR%FEB 11 2031	100,000	100,000	93,399
	WELLS FARGO & COMPANY	SER MTN VAR%MAR 02 2033	280,000	275,043	261,335
	WELLS FARGO & COMPANY	SER MTN VAR%MAY 22 2028	6,400,000	6,505,152	6,357,952
	WELLS FARGO & COMPANY	SER MTN VAR%OCT 30 2030	5,790,000	5,404,866	5,507,969
	WELLS FARGO & COMPANY	SUBD SER GMTN GLB 04.300% JUL 22 2027	1,090,000	1,093,085	1,094,251
	WELLS FARGO & COMPANY	SUBD SER GMTN GLB 04.900% NOV 17 2045	1,986,000	1,971,679	1,787,638
	WELLS FARGO & COMPANY	SUBORDINATED GLB 05.375% NOV 02 2043	1,370,000	1,547,879	1,328,873
	WELLS FARGO & COMPANY	SUBORDINATED GLB 05.606% JAN 15 2044	570,000	687,124	564,756
	WELLS FARGO & COMPANY	SUBORDINATED SER MTN 04.400% JUN 14 2046	370,000	361,760	309,142
	WELLS FARGO & COMPANY	SUBORDINATED SER MTN 04.650% NOV 04 2044	665,000	683,250	582,713
	WELLS FARGO & COMPANY	SUBORDINATED SER MTN 04.750% DEC 07 2046	1,790,000	2,166,354	1,572,801
	WESTAR ENERGY INC	1ST MORTGAGE GLB 03.250% SEP 01 2049	505,000	436,974	343,885
	WESTERN GAS PARTNERS LP	04.650% JUL 01 2026	354,000	352,193	354,057
	WESTERN GAS PARTNERS LP	05.300% MAR 01 2048	530,000	504,183	456,987
	WESTERN GAS PARTNERS LP	05.450% APR 01 2044	710,000	686,969	646,853
	WESTERN GAS PARTNERS LP	GLB 04.750% AUG 15 2028	223,000	222,594	225,627
	WESTERN GAS PARTNERS LP	GLB 05.500% AUG 15 2048	300,000	296,736	263,913
	WESTERN MIDSTREAM OPERAT	GLB 04.050% FEB 01 2030	1,310,000	1,320,441	1,283,381
	WESTERN MIDSTREAM OPERAT	GLB 05.250% FEB 01 2050	305,000	277,654	261,095
	WESTERN-SOUTHERN GLOBAL	SECURED 144A 04.700% DEC 10 2032	2,500,000	2,497,350	2,485,250
	WESTLAKE CHEMICAL CORP	GLB 02.875% AUG 15 2041	160,000	107,699	109,475
	WESTLAKE CORP	GLB 06.375% NOV 15 2055	655,000	650,505	644,402
	WEYERHAEUSER CO	GLB 07.375% MAR 15 2032	57,000	50,659	64,914
	WILLIAMS COMPANIES INC	GLB 02.600% MAR 15 2031	740,000	647,803	675,561
	WILLIAMS COMPANIES INC	GLB 03.500% NOV 15 2030	1,626,000	1,617,948	1,559,806
	WILLIAMS COMPANIES INC	GLB 05.150% MAR 15 2034	10,000	9,998	10,168
	WILLIAMS COMPANIES INC	GLB 05.300% SEP 30 2035	123,000	121,285	125,114
	WILLIAMS COS INC	07.750% JUN 15 2031	827,000	845,031	944,318
	WILLIAMS COS INC	GLB 08.750% MAR 15 2032	28,000	34,681	33,969
	WILLIAMS COS INC	SER A GLB 07.500% JAN 15 2031	424,000	485,166	481,274
	WILLIAMS PARTNERS LP	03.750% JUN 15 2027	20,000	21,577	19,920
	WILLIAMS PARTNERS LP	GLB 04.850% MAR 01 2048	10,000	10,282	8,759
	WILLIAMS PARTNERS LP	GLB 04.900% JAN 15 2045	300,000	323,343	268,479
	WILLIAMS PARTNERS LP	GLB 05.100% SEP 15 2045	50,000	62,493	45,888
	WILLIAMS PARTNERS LP	GLB 05.800% NOV 15 2043	915,000	994,219	908,879
	WILLIAMS PARTNERS LP	GLB 06.300% APR 15 2040	130,000	129,221	140,040
	WINNEBAGO INDUSTRIES INC	3.250% 01/15/2030 DD 01/23/24	1,825,000	1,753,635	1,710,938
	WORKDAY INC	GLB 03.800% APR 01 2032	570,000	544,762	545,416
	WORKIVA INC	1.250% 08/15/2028 DD 08/17/23	3,400,000	3,386,501	3,350,700
	WORLD KINECT CORP	3.250% 07/01/2028 DD 06/26/23	6,925,000	7,202,300	7,266,403
	WYETH	COMPANY GUARNT GLB 06.000% FEB 15 2036	350,000	379,561	379,110
	WYETH INC	COMPANY GUARNT 05.950% APR 01 2037	1,583,000	1,908,134	1,703,086
	WYNN RESORTS FINANCE LLC	COMPANY GUARNT 144A 07.125% FEB 15 2031	180,000	179,813	194,776
	XCEL ENERGY INC	06.500% JUL 01 2036	2,646,000	2,841,486	2,898,852
	XCEL ENERGY INC	GLB 05.600% APR 15 2035	400,000	399,492	414,228
	XEROX HOLDINGS CORP	3.750% 03/15/2030 DD 03/11/24	8,750,000	7,323,341	2,431,905
	ZF NA CAPITAL	COMPANY GUARNT 144A 07.500% MAR 24 2031	480,000	480,000	485,165
	ZIFF DAVIS INC 144A	3.625% 03/01/2028 DD 07/16/24	2,512,000	3,013,826	2,454,224
	ZOETIS INC	GLB 04.700% FEB 01 2043	7,175,000	6,993,275	6,585,717
	ZOETIS INC 144A	0.250% 06/15/2029 DD 12/18/25	4,125,000	4,155,180	4,238,438
	ZSCALER INC 144A	0.000% 07/15/2028 DD 07/03/25	8,525,000	8,422,653	7,975,138
	TOTAL CORPORATE DEBT			**2,724,903,589**	**2,580,242,542**
	NON-U.S. DEBT SECURITIES				
	AASET 2022-1 LL ABS 2022	1A A 06.000%MAY16 47	1,887,105	1,852,888	1,925,362
	ABU DHABI NATIONAL ENERG	144A 04.750% MAR 09 2037	400,000	396,944	391,672
	ACTAVIS FUNDING SCS	COMPANY GUARNT GLB 04.550% MAR 15 2035	600,000	597,420	543,162
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 02.450% OCT 29 2026	2,860,000	2,872,845	2,821,133
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 03.000% OCT 29 2028	3,490,000	3,074,611	3,383,520
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 03.850% OCT 29 2041	5,845,000	4,627,241	4,776,417
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 05.000% NOV 15 2035	1,280,000	1,269,056	1,264,691
	AERCAP IRELAND CAP/GLOBA	COMPANY GUARNT GLB 06.450% APR 15 2027	1,186,000	1,184,933	1,218,318
	AIA GROUP LTD	144A 03.375% APR 07 2030	200,000	199,412	194,614
	AIA GROUP LTD	SUBORDINATED 144A 03.200% SEP 16 2040	800,000	798,712	633,936
	AIMCO CLO 10 LT ABS 2019	10A ARR VAR%JUL22 37	488,000	488,000	488,613
	AIMCO CLO 11 LT ABS 2020	11A A1R2 VAR%JUL17 37	856,000	856,000	857,297
	AIMCO CLO 21 LT ABS 2024	21A A1 VAR%APR18 37	711,000	711,000	711,714
	ALIBABA GROUP HOLDING	GLB 02.700% FEB 09 2041	565,000	368,256	414,105
	ALIBABA GROUP HOLDING	GLB 05.625% NOV 26 2054	880,000	878,444	888,747
	ALLEGRO CLO XV ABS 2022	1A A1R VAR%APR20 38	862,000	862,000	860,449
	ANGLO AMERICAN CAPITAL	COMPANY GUARNT 144A 03.950% SEP 10 2050	1,045,000	797,648	783,959
	ANGLO AMERICAN CAPITAL	COMPANY GUARNT 144A 04.750% APR 10 2027	379,000	386,133	381,903

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ANTOFAGASTA PLC	144A 02.375% OCT 14 2030	200,000	199,294	181,354
	APEX CREDIT CLO ABS 2020	1A A1RR VAR%APR20 35	260,000	260,000	260,059
	ARBOR REALTY CO ABS 2021	FL4 A VAR%NOV15 36	787,688	787,688	791,023
	ARCELORMITTAL	GLB 06.750% MAR 01 2041	110,000	122,716	120,240
	ARCELORMITTAL	GLB 07.000% OCT 15 2039	410,000	458,869	462,595
	ARES LIX CLO LT ABS 2021	59A A VAR%APR25 34	578,000	578,000	578,070
	ARES LOAN FUNDI ABS 2024	ALF5A A1 VAR%JUL27 37	939,000	939,000	941,365
	ARES LV CLO LTD ABS 2020	55A A1R2 VAR%OCT15 37	749,000	749,000	750,383
	ARES LVIII CLO ABS 2020	58A A1R2 VAR%APR15 38	869,000	869,000	868,318
	ARES XLI CLO LT ABS 2016	41A AR2 VAR%APR15 34	1,214,000	1,214,000	1,214,374
	AUST & NZ BANKING GROUP	SUBORDINATED 144A VAR%JUN 18 2036	3,980,000	3,983,679	4,116,315
	AVOLON HOLDINGS FNDG LTD	COMP GUARNT SER 144A 04.700% JAN 30 2031	1,230,000	1,224,162	1,222,079
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 02.528% NOV 18 2027	222,000	222,082	215,222
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 05.150% JAN 15 2030	57,000	55,387	57,934
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 05.375% MAY 30 2030	484,000	480,063	496,879
	AVOLON HOLDINGS FNDG LTD	COMPANY GUARNT 144A 06.375% MAY 04 2028	1,633,000	1,694,573	1,701,537
	BAE SYSTEMS PLC	144A 03.400% APR 15 2030	461,000	457,755	445,616
	BAIN CAPITAL CR ABS 2023	2A A1R VAR%JUL18 38	948,000	948,000	949,678
	BAIN CAPITAL CR ABS 2023	4A A1R VAR%JAN21 39	910,000	910,000	910,000
	BALBOA BAY LOAN ABS 2020	1A A1RR VAR%OCT20 35	720,000	720,000	720,891
	BALBOA BAY LOAN ABS 2025	2A A1 VAR%JAN20 39	200,000	200,000	200,000
	BANCO SANTANDER SA	GLB 04.551% NOV 06 2030	1,200,000	1,200,000	1,201,272
	BANCO SANTANDER SA	GLB 05.127% NOV 06 2035	800,000	800,000	799,720
	BANCO SANTANDER SA	GLB 06.938% NOV 07 2033	200,000	227,322	228,868
	BARCLAYS PLC	GLB VAR%AUG 11 2046	801,000	812,175	820,536
	BARCLAYS PLC	GLB VAR%FEB 25 2031	1,271,000	1,283,969	1,313,667
	BARCLAYS PLC	GLB VAR%MAR 12 2030	1,200,000	1,200,000	1,248,732
	BARCLAYS PLC	GLB VAR%MAY 09 2034	959,000	959,000	1,031,213
	BARCLAYS PLC	GLB VAR%NOV 11 2029	2,500,000	2,500,000	2,513,800
	BARCLAYS PLC	SUBORDINATED GLB VAR%JUN 20 2030	640,000	646,992	650,893
	BARINGS CLO LTD ABS 2021	1A A VAR%APR25 34	1,267,000	1,267,000	1,267,383
	BARINGS CLO LTD ABS 2024	1A A VAR%JAN20 37	2,270,000	2,268,298	2,270,492
	BARRICK AUSTRALIA FINANC	COMPANY GUARNT GLB 05.950% OCT 15 2039	2,015,000	2,494,663	2,116,798
	BAYSWATER PARK ABS 2023	1A AR VAR%JAN20 39	1,310,000	1,310,000	1,310,000
	BENEFIT STREET ABS 2025	43A A VAR%OCT20 38	880,000	880,000	880,415
	BG ENERGY CAPITAL PLC	COMPANY GUARNT 144A 05.125% OCT 15 2041	400,000	437,976	381,540
	BIRCH GROVE CLO ABS 2024	11A A1 VAR%JAN22 38	3,370,000	3,370,000	3,378,860
	BLUEBERRY PARK ABS 2024	1A A VAR%OCT20 37	953,000	953,000	954,532
	BLUEMOUNTAIN CL ABS 2016	3A A1R2 VAR%NOV15 30	337,754	337,754	337,639
	BLUEMOUNTAIN CL ABS 2018	3A A1R VAR%OCT25 30	1,098,719	1,098,719	1,098,907
	BNP PARIBAS	144A 04.400% AUG 14 2028	2,030,000	2,009,859	2,033,979
	BNP PARIBAS	144A VAR%JAN 13 2029	1,440,000	1,442,164	1,466,453
	BNP PARIBAS	144A VAR%JAN 13 2031	400,000	400,000	378,684
	BNP PARIBAS	144A VAR%JAN 13 2033	1,493,000	1,493,000	1,567,262
	BNP PARIBAS	JR SUBORDINATED 144A VAR% PERPETUAL	800,000	800,000	747,200
	BNP PARIBAS	JR SUBORDINATED 144A VAR% PERPETUAL	200,000	200,000	211,236
	BNP PARIBAS	JR SUBORDINATED 144A VAR% PERPETUAL	490,000	490,000	528,749
	BNP PARIBAS	JR SUBORDNTD SER 144A VAR% PERPETUAL	690,000	694,859	732,228
	BNP PARIBAS	SER 144A VAR%DEC 05 2034	1,590,000	1,598,941	1,694,129
	BNP PARIBAS	SUBORDINATED 144A VAR%MAR 01 2033	1,010,000	950,641	1,003,859
	BPCE SA	SER 144A VAR%MAY 28 2036	2,240,000	2,245,546	2,349,066
	BPCE SA	SUBORDINATED 144A VAR%JAN 14 2046	70,000	73,089	74,684
	BRITISH TELECOM PLC	GLB 09.625% DEC 15 2030	20,000	19,868	24,414
	CAD PAN CANADIAN PETROLM	COMPANY GUARNT GLB 07.200% NOV 01 2031	100,000	117,274	110,398
	CAIXABANK SA	144A VAR%JUL 03 2031	960,000	960,000	973,248
	CANADIAN PACIFIC RR CO	COMPANY GUARNT 04.800% AUG 01 2045	1,500,000	1,907,265	1,375,215
	CAPTREE PARK CL ABS 2024	1A D VAR%JUL20 37	180,000	180,000	179,720
	CARLYLE US CLO ABS 2021	10A A1R VAR%JAN20 38	662,000	662,000	662,454
	CARLYLE US CLO ABS 2021	11A A1R VAR%JUL25 37	1,105,000	1,105,000	1,106,172
	CARLYLE US CLO ABS 2025	6A A1 VAR%JAN20 39	882,000	882,000	882,000
	CARNIVAL CORP	COMP GUARNT SER 144A 06.125% FEB 15 2033	790,000	786,891	815,746
	CB UBS GROUP AG	04.875% MAY 15 2045	520,000	552,674	481,884
	CEDAR FUNDING X ABS 2019	10A AR2 VAR%OCT20 37	2,843,000	2,843,000	2,846,218
	CEDAR FUNDING X ABS 2020	12A ARR VAR%JAN25 38	1,336,000	1,336,921	1,334,959
	CELLNEX FINANCE	COMPANY GUARNT 144A 03.875% JUL 07 2041	300,000	296,172	237,984
	CI FINANCIAL CORP	144A 07.500% MAY 30 2029	1,070,000	1,113,057	1,138,234
	CIFC FUNDING 20 ABS 2015	4A A1A2 VAR%APR20 34	300,000	297,480	299,925
	CIFC FUNDING 20 ABS 2018	1A A1R VAR%JAN18 38	1,050,000	1,050,000	1,052,262
	CIFC FUNDING 20 ABS 2021	3A A1R VAR%OCT15 38	1,443,000	1,443,000	1,442,593
	CIFC FUNDING 20 ABS 2025	6A A1 VAR%OCT23 38	552,000	552,000	552,000
	CLOVER CLO 2019 ABS 2019	1A ARR VAR%APR18 35	984,000	984,000	980,351
	COMMONWEALTH BANK AUST	144A 03.900% JUL 12 2047	140,000	139,483	114,258
	COMMONWEALTH BANK AUST	SUBORDINATED 144A 03.305% MAR 11 2041	220,000	220,000	168,940
	COMMONWEALTH BANK AUST	SUBORDINATED 144A 03.610% SEP 12 2034	522,000	522,000	503,453
	COMMONWEALTH BANK AUST	SUBORDINATED SER 144A 03.743% SEP 12 2039	530,000	530,000	442,327
	COOPERATIEVE RABOBANK UA	144A VAR%APR 06 2033	890,000	841,271	842,661
	CREDIT AGRICOLE SA	144A VAR%JAN 09 2036	400,000	400,000	421,928
	CREDIT AGRICOLE SA	144A VAR%SEP 25 2033	770,000	770,000	768,991
	CREDIT SUISSE GROUP AG	144A VAR%APR 01 2031	1,790,000	1,763,720	1,772,941
	CREDIT SUISSE GROUP AG	144A VAR%MAY 14 2032	2,380,000	2,386,723	2,208,093
	CSL FINANCE PLC	COMPANY GUARNT 144A 04.625% APR 27 2042	280,000	279,964	252,846
	CSL FINANCE PLC	COMPANY GUARNT 144A 04.950% APR 27 2062	270,000	269,160	233,666
	CSN RESOURCES SA	COMPANY GUARNT 144A 04.625% JUN 10 2031	1,000,000	1,000,000	769,100
	DEUTSCHE BANK NY	GLB VAR%AUG 04 2031	3,000,000	3,000,000	3,030,330
	DEUTSCHE BANK NY	GLB VAR%SEP 11 2030	2,400,000	2,442,576	2,436,840
	DEUTSCHE BANK NY	SUBORDINATED GLB VAR%JAN 14 2032	1,600,000	1,604,176	1,512,224
	DH EUROPE FINANCE II	COMPANY GUARNT GLB 03.250% NOV 15 2039	335,000	299,927	274,392
	DH EUROPE FINANCE II	COMPANY GUARNT GLB 03.400% NOV 15 2049	425,000	306,366	306,280
	DP WORLD LTD	144A 05.625% SEP 25 2048	690,000	739,098	676,283
	DRYDEN 78 CLO L ABS 2020	78A A1R VAR%APR17 37	900,000	900,000	900,910
	DRYDEN 83 CLO L ABS 2020	83A AR VAR%APR18 37	914,000	914,000	916,513
	DRYDEN 85 CLO L ABS 2020	85A A1R2 VAR%JUL15 37	1,129,000	1,127,550	1,130,722
	DRYDEN 98 CLO L ABS 2022	98A A VAR%APR20 35	709,000	709,000	709,188
	EATON VANCE CLO ABS 2020	1A ARR VAR%OCT15 37	864,000	864,000	864,968
	EATON VANCE CLO ABS 2020	2A AR2 VAR%OCT15 37	1,199,000	1,199,000	1,201,204
	ELECTRICITE DE FRANCE	144A 06.950% JAN 26 2039	300,000	398,013	334,245
	ELECTRICITE DE FRANCE SA	144A 04.875% SEP 21 2038	300,000	255,197	279,840
	ELECTRICITE DE FRANCE SA	144A 04.950% OCT 13 2045	1,115,000	1,002,332	986,697

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	ELECTRICITE DE FRANCE SA	144A 06.000% APR 22 2064	155,000	148,738	152,438
	ELECTRICITE DE FRANCE SA	144A 06.375% JAN 13 2055	740,000	739,016	771,324
	ELMWOOD CLO I L ABS 2019	1A A1RR VAR%APR20 37	1,140,000	1,140,000	1,141,619
	ENEL FINANCE INTL SA	COMPANY GUARNT 144A 06.000% OCT 07 2039	5,142,000	6,135,985	5,403,419
	EQUINOR ASA	COMPANY GUARNT GLB 03.250% NOV 18 2049	295,000	231,124	205,627
	EQUINOR ASA	COMPANY GUARNT GLB 03.625% APR 06 2040	440,000	351,221	371,879
	EUROPEAN INVESTMENT BANK	UNSECURED 01.250% FEB 14 2031	1,000,000	994,170	881,950
	FLATIRON CLO 19 ABS 2019	1A AR2 VAR%NOV16 34	2,565,928	2,565,928	2,564,196
	FLATIRON CLO 20 ABS 2020	1A A1R2 VAR%NOV20 38	1,590,000	1,590,000	1,588,679
	FLATIRON CLO 21 ABS 2021	1A A1R VAR%OCT19 37	1,156,000	1,156,000	1,157,297
	FLATIRON CLO 31 ABS 2025	31A A1 VAR%JAN18 39	777,000	777,000	777,000
	GALAXY 36 CLO L ABS 2025	36A A1 VAR%OCT15 38	280,000	280,000	279,686
	GALLATIN CLO VI ABS 2017	1A A1R VAR%JUL15 31	1,202,437	1,201,475	1,202,114
	GOLAR LNG LTD 144A	2.750% 12/15/2030 DD 06/30/25	5,050,000	5,126,096	4,863,150
	HALSEYPOINT CLO ABS 2020	3A A1R VAR%JUL30 37	1,190,000	1,190,000	1,191,592
	HILDENE COMMUNI ABS 2015	1A ARR 02.600%NOV01 35	1,091,275	1,091,275	971,562
	HSBC HOLDINGS PLC	GLB VAR%AUG 11 2033	100,000	97,616	103,596
	HSBC HOLDINGS PLC	GLB VAR%AUG 18 2031	700,000	700,000	636,678
	HSBC HOLDINGS PLC	GLB VAR%JUN 04 2031	600,000	600,000	560,838
	HSBC HOLDINGS PLC	GLB VAR%JUN 19 2029	6,200,000	6,718,420	6,257,288
	HSBC HOLDINGS PLC	GLB VAR%MAR 09 2044	2,210,000	2,210,000	2,420,613
	HSBC HOLDINGS PLC	GLB VAR%MAY 13 2031	2,530,000	2,530,000	2,606,608
	HSBC HOLDINGS PLC	GLB VAR%MAY 13 2036	990,000	992,080	1,045,707
	HSBC HOLDINGS PLC	GLB VAR%NOV 06 2031	1,930,000	1,935,539	1,935,944
	HSBC HOLDINGS PLC	GLB VAR%NOV 06 2036	920,000	920,000	922,521
	HSBC HOLDINGS PLC	GLB VAR%SEP 22 2028	2,182,000	2,129,479	2,105,892
	HSBC HOLDINGS PLC	JR SUBORDINATED GLB VAR% PERPETUAL	1,200,000	1,200,000	1,141,140
	HSBC HOLDINGS PLC	SUBORDINATED GLB 06.500% SEP 15 2037	6,655,000	8,487,361	7,300,335
	HSBC HOLDINGS PLC	SUBORDINATED GLB VAR%MAR 29 2033	210,000	210,774	208,782
	HYDRO QUEBEC	LOCAL GOVT GUARN SER HK 09.375% APR 15 2030	220,000	348,770	264,057
	IMMUNOCORE HOLDINGS PLC	2.500% 02/01/2030 DD 02/02/24	4,575,000	3,967,616	4,134,656
	ING GROEP NV	GLB VAR%MAR 28 2028	300,000	300,000	300,036
	INTESA SANPAOLO SPA	144A 03.875% JUL 14 2027	297,000	292,708	296,121
	INTESA SANPAOLO SPA	144A 04.700% SEP 23 2049	400,000	397,324	328,892
	INVESCO US CLO ABS 2024	1RA AR VAR%APR15 37	460,000	460,000	460,315
	JAZZ INVESTMENTS I LTD	3.125% 09/15/2030 DD 09/06/24	2,700,000	3,205,227	3,593,700
	JBS FINANCE LUXEMBOURG	COMPANY GUARNT 144A 03.625% JAN 15 2032	173,000	174,353	161,888
	JBS USA HOLD/FOOD GRP/CO	144A 06.250% MAR 01 2056	920,000	920,534	915,658
	JBS USA HOLD/FOOD/LUX CO	GLB 07.250% NOV 15 2053	1,875,000	1,953,759	2,098,912
	JBS USA LUX S A / JBS US	COMPANY GUARNT GLB 03.000% MAY 15 2032	1,765,000	1,747,085	1,584,352
	JBS USA/FOOD/FINANCE	COMPANY GUARNT GLB 06.500% DEC 01 2052	2,665,000	2,666,471	2,747,428
	JBS USA/FOOD/FINANCE	GLB 04.375% FEB 02 2052	1,460,000	1,459,308	1,134,902
	KONIN PHLIPS NV	GLB 06.875% MAR 11 2038	4,620,000	6,170,738	5,186,135
	KREF 2022-FL3 L ABS 2022	FL3 A VAR%FEB17 39	816,198	816,198	815,346
	LAKESIDE PARK C ABS 2025	1A A VAR%APR15 38	625,000	625,000	624,196
	LLOYDS BANK PLC	SUBORDINATED GLB VAR%NOV 15 2033	775,000	871,666	901,573
	LLOYDS BANKING GROUP PLC	GLB 04.550% AUG 16 2028	530,000	528,399	536,598
	LLOYDS BANKING GROUP PLC	GLB VAR%NOV 04 2031	2,850,000	2,850,000	2,841,108
	LLOYDS BANKING GROUP PLC	GLB VAR%NOV 26 2035	1,600,000	1,600,000	1,672,128
	LLOYDS BANKING GROUP PLC	JR SUBORDINATED GLB VAR% PERPETUAL	695,000	695,000	693,846
	LLOYDS BANKING GROUP PLC	SUBORDINATED GLB VAR%DEC 14 2046	2,000,000	1,413,520	1,473,280
	LOANPAL SOLAR L ABS 2021	1GS A 02.290%JAN20 48	1,613,926	1,613,842	1,363,029
	LOGAN CLO I LTD ABS 2021	5A AR1 VAR%APR20 37	160,000	160,000	160,171
	LYB INTL FINANCE BV	COMPANY GUARNT 05.250% JUL 15 2043	971,000	876,393	838,225
	MADISON PARK FU ABS 2021	50A A VAR%APR19 34	1,240,000	1,240,000	1,240,341
	MAGNETITE XLI L ABS 2024	41A A VAR%JAN25 38	542,000	542,000	543,689
	MAGNETITE XLV L ABS 2025	45A A1 VAR%APR15 38	605,000	605,000	604,830
	MAGNETITE XVII ABS 2016	17A BR2 VAR%APR20 37	350,000	350,000	350,482
	MAGNETITE XXI L ABS 2019	21A AR VAR%APR20 34	1,019,000	1,019,000	1,020,500
	MAGNETITE XXIII ABS 2019	23A AR VAR%JAN25 35	1,376,000	1,376,362	1,375,656
	MAGNETITE XXIX ABS 2021	29A AR VAR%JUL15 37	1,310,000	1,310,000	1,314,912
	MAGNETITE XXVI ABS 2020	26A AR2 VAR%JAN25 38	806,000	806,000	805,769
	MAGNETITE XXVII ABS 2020	28A A1RR VAR%JAN15 38	878,000	878,000	878,177
	MAGNETITE XXXVI ABS 2023	36A AR VAR%JUL25 38	859,000	859,000	858,751
	MELCO RESORTS FINANCE	144A 05.375% DEC 04 2029	600,000	600,000	593,886
	MF1 2022-FL8 LT ABS 2022	FL8 A VAR%FEB19 37	1,753,147	1,753,147	1,751,314
	MITSUBISHI UFJ FIN GRP	GLB VAR%APR 19 2028	350,000	331,363	350,129
	MITSUBISHI UFJ FIN GRP	GLB VAR%APR 24 2036	1,655,000	1,672,063	1,732,272
	MITSUBISHI UFJ FIN GRP	GLB VAR%JUL 20 2032	6,036,000	5,933,629	5,382,905
	MIZUHO FINANCIAL GROUP	GLB VAR%MAY 27 2034	6,000,000	5,947,845	6,353,940
	NATWEST GROUP PLC	GLB VAR%MAR 01 2035	1,300,000	1,300,000	1,374,568
	NAVIGATOR 2025- ABS 2025	1 A 05.107%OCT15 50	1,588,968	1,588,934	1,574,543
	NCL CORP LTD 144A	0.750% 09/15/2030 DD 09/11/25	1,325,000	1,325,000	1,277,830
	NCL CORPORATION LTD	144A 05.875% JAN 15 2031	300,000	301,875	298,866
	NEBIUS GROUP NV 144A	1.000% 09/15/2030 DD 09/15/25	2,100,000	2,236,226	2,056,950
	NISSAN MOTOR CO	144A 04.345% SEP 17 2027	2,860,000	3,096,512	2,820,761
	NOVA LTD 144A	0.000% 09/15/2030 DD 09/05/25	1,275,000	1,552,624	1,585,462
	NTT FINANCE CORP	144A 04.620% JUL 16 2028	250,000	250,000	253,325
	NTT FINANCE CORP	144A 04.876% JUL 16 2030	920,000	920,000	936,937
	NTT FINANCE CORP	144A 05.171% JUL 16 2032	1,110,000	1,110,000	1,138,893
	NTT FINANCE CORP	144A 05.502% JUL 16 2035	930,000	930,000	962,959
	NXP BV/NXP FDG/NXP USA	COMPANY GUARNT GLB 05.250% AUG 19 2035	2,500,000	2,509,400	2,536,950
	OBRA CLO 2 LTD ABS 2025	2A A1 VAR%JUL20 38	2,590,000	2,590,000	2,597,371
	OCP CLO 2018-15 ABS 2018	15A AR VAR%JAN20 38	553,000	554,106	552,300
	OCP CLO 2020-8R ABS 2020	8RA AR2 VAR%OCT17 38	788,000	788,000	788,193
	OCP CLO 2025-44 ABS 2025	44A A VAR%OCT24 38	890,000	890,000	891,726
	OCP CLO 2025-46 ABS 2025	46A A VAR%OCT15 38	550,000	550,000	550,000
	OCTAGON INVESTM ABS 2019	1A A1RR VAR%JAN20 35	4,000,000	4,000,000	4,001,000
	OHA CREDIT FUND ABS 2019	4A AR2 VAR%JAN22 38	989,000	989,000	990,625
	OHA CREDIT FUND ABS 2020	6A AR2 VAR%OCT20 37	772,000	772,000	773,217
	OHA CREDIT FUND ABS 2022	13A AR VAR%JUL20 37	1,402,000	1,402,000	1,402,857
	OHA CREDIT FUND ABS 2023	14RA A VAR%APR20 38	572,000	572,000	571,553
	OHA CREDIT PART ABS 2012	7A AR4 VAR%FEB20 38	820,000	816,430	818,965
	OHA CREDIT PART ABS 2024	17A A VAR%JAN18 38	336,000	336,000	336,219
	OPTICS BIDCO	144A 07.721% JUN 04 2038	4,135,000	4,550,221	4,140,789
	PALMER SQUARE C ABS 2021	1A A1AR VAR%APR20 38	1,500,000	1,500,000	1,497,318
	PALMER SQUARE C ABS 2021	3A A1R VAR%OCT15 38	560,000	560,000	561,316
	PALMER SQUARE C ABS 2025	5A A VAR%OCT20 38	859,000	859,000	859,558

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	PALMER SQUARE L ABS 2022	3A CR VAR%APR15 31	320,000	320,000	321,418
	PALMER SQUARE L ABS 2024	1A B VAR%OCT15 32	330,000	330,000	330,286
	PALMER SQUARE L ABS 2024	2A A1N VAR%JAN15 33	386,701	386,701	386,421
	PALMER SQUARE L ABS 2025	1A A1 VAR%FEB15 33	851,548	851,548	848,186
	PALMER SQUARE L ABS 2025	2A A1 VAR%JUL15 33	856,000	856,000	855,658
	PARK BLUE CLO 2 ABS 2022	2A A1R VAR%JUL20 37	1,770,000	1,770,000	1,772,662
	PEACE PARK CLO ABS 2021	1A AR VAR%OCT20 38	410,000	410,000	410,542
	PERU REP	UNSECD SR GBL BD DTD 11/18/10 5.625% DUE 11/18/50	700,000	674,240	681,765
	PETROLEOS MEXICANOS	COMPANY GUARNT GLB 06.500% JUN 02 2041	626,000	678,155	542,078
	PETROLEOS MEXICANOS	COMPANY GUARNT GLB 06.750% SEP 21 2047	10,109,000	9,693,942	8,311,620
	PFIZER INVESTMENT ENTER	COMPANY GUARNT GLB 05.110% MAY 19 2043	2,015,000	1,974,700	1,939,034
	PFIZER INVESTMENT ENTER	COMPANY GUARNT GLB 05.300% MAY 19 2053	8,406,000	8,444,337	7,959,473
	PFIZER INVESTMENT ENTER	COMPANY GUARNT GLB 05.340% MAY 19 2063	1,755,000	1,665,218	1,628,289
	POINT AU ROCHE ABS 2021	1A A VAR%JUL20 34	530,000	530,000	530,631
	POLAND(REP OF)	UNSECD SR NT DTD 03/18/24 5.500% DUE 03/18/54	500,000	472,900	478,833
	PROSUS NV	144A 03.832% FEB 08 2051	13,430,000	13,110,008	8,941,694
	QUEBEC PROVINCE	SER PD GLB 07.500% SEP 15 2029	3,400,000	4,966,720	3,828,230
	RABOBANK NEDERLAND	CGTD SER BKNT GLB 05.250% MAY 24 2041	825,000	814,407	828,308
	RELIANCE INDUSTRIES LTD	144A 02.875% JAN 12 2032	1,380,000	1,376,660	1,259,140
	RENEW POWER PVT LTD	144A 05.875% MAR 05 2027	200,000	200,000	198,614
	REPUBLIC OF KOREA	GLB 02.750% JAN 19 2027	1,000,000	951,030	990,750
	RIO TINTO FIN USA PLC	COMPANY GUARNT GLB 05.750% MAR 14 2055	630,000	623,372	642,386
	RIO TINTO FIN USA PLC	COMPANY GUARNT GLB 05.875% MAR 14 2065	225,000	224,487	232,384
	ROLLS-ROYCE PLC	COMPANY GUARNT 144A 05.750% OCT 15 2027	700,000	754,250	717,570
	ROYAL BANK OF CANADA	GLB 03.875% MAY 04 2032	710,000	643,310	689,651
	ROYAL BANK OF CANADA	SER GMTN GLB 05.150% FEB 01 2034	70,000	69,857	72,964
	ROYAL CARIBBEAN CRUISES	GLB 05.375% JAN 15 2036	1,005,000	1,004,159	1,009,211
	ROYAL CARIBBEAN CRUISES	SER 144A 05.625% SEP 30 2031	1,255,000	1,283,162	1,283,012
	RR 34 LTD ABS 2024	34RA A1R VAR%OCT15 39	429,000	429,000	429,682
	RR 7 LTD ABS 2019	7A A1AB VAR%JAN15 37	1,369,000	1,369,000	1,370,257
	SAGARD-HALSEYPO ABS 2024	8A A1 VAR%JAN30 38	1,080,000	1,080,000	1,081,761
	SANDS CHINA LTD	GLB 03.250% AUG 08 2031	1,260,000	1,220,337	1,162,400
	SANTANDER UK GROUP HLDGS	GLB VAR%SEP 22 2029	400,000	400,000	400,380
	SANTANDER UK GROUP HLDGS	GLB VAR%SEP 22 2036	1,035,000	1,034,899	1,032,288
	SANTANDER UK GROUP HLDGS	SUBORDINATED 144A 05.625% SEP 15 2045	549,000	640,662	503,493
	SANTOS FINANCE LTD	COMPANY GUARNT 144A 05.750% NOV 13 2035	300,000	298,269	298,332
	SARANAC CLO VI ABS 2018	6A A1R VAR%AUG13 31	209,320	209,320	209,406
	SCULPTOR CLO XX ABS 2025	27A A1R VAR%JUL20 34	4,000,000	4,000,000	3,995,508
	SIEMENS FINANCIERINGSMAT	COMPANY GUARNT 144A 04.400% MAY 27 2045	310,000	276,325	273,110
	SIEMENS FUNDING BV	COMPANY GUARNT 144A 05.900% MAY 28 2065	390,000	387,921	408,576
	SILVER POINT CL ABS 2025	8A A1 VAR%APR15 38	1,000,000	1,000,000	999,219
	SIXTH STREET CL ABS 2021	18A A1R VAR%OCT17 38	835,000	835,000	834,319
	SIXTH STREET CL ABS 2021	20A A1R VAR%JUL17 38	701,000	701,000	701,516
	SNAM SPA	144A 06.500% MAY 28 2055	430,000	428,762	460,474
	SOCIETE GENERALE	04.677% JUN 15 2027	1,500,000	1,513,620	1,515,150
	SOCIETE GENERALE	JR SUBORDINATED 144A VAR% PERPETUAL	1,100,000	1,034,000	1,113,189
	SOCIETE GENERALE	SUBORDINATED 144A VAR%JAN 19 2055	1,295,000	1,303,651	1,354,207
	STANDARD CHARTERED PLC	144A VAR%OCT 15 2030	400,000	400,000	408,372
	STATE OF ISRAEL	SER 30Y GLB 03.375% JAN 15 2050	1,675,000	1,306,789	1,123,322
	STATE OF ISRAEL	SER 30Y GLB 03.875% JUL 03 2050	810,000	558,271	592,880
	STATE OF ISRAEL	SER 30Y GLB 05.750% MAR 12 2054	330,000	313,962	317,463
	STATOIL ASA	COMPANY GUARNT GLB 04.250% NOV 23 2041	100,000	110,979	88,618
	STATOIL ASA	COMPANY GUARNT GLB 05.100% AUG 17 2040	970,000	956,185	963,540
	STUDIO CITY FINANCE LTD	COMPANY GUARNT 144A 05.000% JAN 15 2029	1,600,000	1,525,000	1,544,896
	STWD 2022-FL3 L ABS 2022	FL3 A VAR%NOV15 38	326,320	326,320	326,588
	SUMITOMO MITSUI FINL GRP	GLB 05.766% JAN 13 2033	7,400,000	7,453,110	7,880,630
	SUMITOMO MITSUI FINL GRP	SUBORDINATED GLB VAR%JUL 08 2046	5,130,000	5,094,518	5,197,562
	SUZANO AUSTRIA GMBH	COMPANY GUARNT GLB 03.750% JAN 15 2031	220,000	229,511	207,590
	SUZANO AUSTRIA GMBH	COMPANY GUARNT GLB 06.000% JAN 15 2029	350,000	355,353	360,465
	SYCAMORE TREE C ABS 2025	6A A1 VAR%APR20 38	1,870,000	1,870,000	1,864,790
	SYMPHONY CLO 43 ABS 2024	43A A1 VAR%APR15 37	730,000	730,000	731,153
	SYMPHONY CLO XX ABS 2021	26A AR VAR%APR20 33	703,135	700,242	703,654
	TAKEDA PHARMACEUTICAL	GLB 03.025% JUL 09 2040	200,000	153,230	153,090
	TAKEDA PHARMACEUTICAL	GLB 05.800% JUL 05 2064	245,000	238,017	241,443
	TELEFONICA EMISIONES SAU	COMPANY GUARNT GLB 04.665% MAR 06 2038	820,000	772,021	747,405
	TELEFONICA EMISIONES SAU	COMPANY GUARNT GLB 05.213% MAR 08 2047	300,000	300,000	264,120
	TEMASEK FINANCIAL I LTD	COMPANY GUARNT 144A 02.250% APR 06 2051	500,000	491,840	305,165
	TEVA PHARMACEUTICALS NE	COMPANY GUARNT GLB 04.100% OCT 01 2046	1,200,000	929,663	907,452
	THL CREDIT WIND ABS 2017	3A AR2 VAR%APR15 35	4,000,000	4,000,000	3,998,872
	TORONTO-DOMINION BANK	GLB 04.456% JUN 08 2032	280,000	280,840	279,457
	TOTAL CAPITAL INTL SA	COMPANY GUARNT GLB 03.127% MAY 29 2050	3,490,000	3,228,534	2,326,260
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.275% SEP 10 2054	200,000	200,000	187,920
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.425% SEP 10 2064	1,225,000	1,222,795	1,146,490
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.488% APR 05 2054	10,000	9,819	9,669
	TOTALENERGIES CAPITAL SA	COMPANY GUARNT GLB 05.638% APR 05 2064	1,940,000	1,935,017	1,873,710
	TRINITAS CLO XV ABS 2021	16A A1R VAR%JUL20 34	240,000	240,000	239,932
	TRINITAS CLO XX ABS 2023	25A A1 VAR%JAN23 37	790,000	790,000	790,566
	TYCO ELECTRONICS GROUP S	COMPANY GUARNT GLB 07.125% OCT 01 2037	1,450,000	1,911,506	1,706,244
	UBS GROUP AG	144A VAR%AUG 10 2027	966,000	966,000	950,583
	UBS GROUP AG	144A VAR%FEB 11 2032	2,000,000	1,416,680	1,772,680
	UBS GROUP AG	144A VAR%MAY 06 2047	540,000	537,354	532,872
	UBS GROUP AG	144A VAR%MAY 09 2036	950,000	941,545	987,858
	UBS GROUP AG	144A VAR%SEP 13 2030	6,000,000	5,997,480	6,264,180
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	300,000	297,150	275,121
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	200,000	200,000	234,552
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	1,290,000	1,306,612	1,415,453
	UBS GROUP AG	JR SUBORDINATED 144A VAR% PERPETUAL	820,000	820,000	883,985
	UBS GROUP AG	SER 144A 02.746% FEB 11 2033	290,000	265,707	260,052
	UBS GROUP FUNDING SWITZE	144A 04.253% MAR 23 2028	1,180,000	1,181,186	1,180,142
	UNICREDIT SPA	SUBORDINATED 144A VAR%JUN 30 2035	2,225,000	2,180,625	2,267,965
	UNICREDIT SPA	SUBORDINATED SER 144A VAR%APR 02 2034	5,150,000	5,165,553	5,521,985
	UNIGEL LUXEMBOURG SA	SECURED 144A PIK 12.000% DEC 31 2028	51,685	80,276	2,584
	UNIGEL NETHERLANDS HOLD	144A PIK 15.000% DEC 31 2044	75,777	122,690	1,705
	USD ACTAVIS FUNDING	4.750% MAR 15 2045	34,000	30,947	25,799
	USD ALBERTA PROVINCE	4.500% JAN 24 2034	1,200,000	1,196,040	1,212,912
	USD AON PLC	4.450% MAY 24 2043	271,000	279,509	233,147
	USD BANK NOVA SCOTIA	VARI% MAY 04 2037	170,000	169,253	165,631
	USD BANK NOVA SCOTIA	VARI% SEP 15 2031	2,510,000	2,510,000	2,501,391

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	USD BARCLAYS PLC	5.200% MAY 12 2026	2,253,000	2,441,917	2,262,733
	USD BBVA MEX BANC/TX	144A VARI% JAN 18 2033	1,220,000	1,213,961	1,199,321
	USD BRAZIL REP OF	7.125% MAY 13 2054	1,400,000	1,395,898	1,383,900
	USD BROOKFIELD ASSE	6.077% SEP 15 2055	1,218,000	1,229,307	1,245,040
	USD BROOKFIELD FIN	5.330% JAN 15 2036	705,000	704,478	706,008
	USD BROOKFIELD FIN	5.675% JAN 15 2035	380,000	380,171	392,977
	USD BROOKFIELD FIN	5.813% MAR 03 2055	675,000	675,000	665,888
	USD BROOKFIELD FIN	5.968% MAR 04 2054	230,000	234,068	232,151
	USD CAN NATURAL RES	5.850% FEB 01 2035	529,000	543,350	550,647
	USD CAN NATURAL RES	6.250% MAR 15 2038	670,000	812,616	710,615
	USD CAN NATURAL RES	6.750% FEB 01 2039	515,000	716,587	566,011
	USD CANADIAN PAC RR	5.750% JAN 15 2042	3,334,000	4,265,886	3,305,461
	USD CANADIAN PACIFIC	3.000% DEC 02 2041	1,013,000	820,329	757,147
	USD CANADIAN PACIFIC	3.100% DEC 02 2051	660,000	664,571	437,851
	USD CANADIAN PACIFIC	4.300% MAY 15 2043	350,000	297,493	302,834
	USD CENOVUS ENERGY	5.250% JUN 15 2037	426,000	392,465	413,616
	USD CHILE	2.750% JAN 31 2027	2,000,000	1,998,800	1,968,120
	USD CHILE	3.100% JAN 22 2061	105,000	67,569	64,943
	USD CHILE	3.860% JUN 21 2047	130,000	102,190	103,844
	USD CHILE	5.330% JAN 05 2054	505,000	474,114	486,972
	USD DEUTSCHE TELEKOM INT	COMPANY GUARNT GLB 08.750% JUN 15 2030	40,000	59,105	46,672
	USD DP WORLD PLC	REG S 4.700% SEP 30 2049	300,000	243,000	259,155
	USD ECOPETROL SA	5.875% NOV 02 2051	810,000	810,000	581,815
	USD ENBRIDGE INC	4.250% DEC 01 2026	571,000	567,323	572,091
	USD FAIRFAX FINL HLD	6.350% MAR 22 2054	580,000	581,346	600,735
	USD GFL ENVIRON INC	144A 6.750% JAN 15 2031	180,000	185,300	188,851
	USD HSBC HLDGS PLC	6.500% MAY 02 2036	11,775,000	15,061,536	13,104,398
	USD HSBC HOLDINGS	5.250% MAR 14 2044	410,000	480,790	399,590
	USD INDONESIA (REP)	3.050% MAR 12 2051	458,000	305,715	306,315
	USD INDONESIA (REP)	4.200% OCT 15 2050	120,000	98,856	98,810
	USD INDONESIA (REP)	4.300% MAR 31 2052	1,165,000	961,483	969,466
	USD INDONESIA (REP)	4.900% APR 16 2036	225,000	224,933	224,577
	USD INT BK RECON&DEV	SER GMTN 4.750% FEB 15 2035	700,000	653,548	728,406
	USD KUWAIT INTL BOND	144A 4.652% OCT 09 2035	1,725,000	1,729,313	1,722,620
	USD LLOYDS BANK PLC	REG S ZERO% APR 02 2032	4,600,000	3,519,000	3,441,122
	USD NAKILAT INC	144A 6.067% DEC 31 2033	137,147	137,200	145,614
	USD ONTARIO PROVINCE	4.200% JAN 18 2029	1,900,000	1,889,436	1,926,448
	USD ONTARIO PROVINCE	5.050% APR 24 2034	5,600,000	5,638,640	5,856,368
	USD PANAMA	4.500% APR 01 2056	1,220,000	925,675	914,024
	USD PANAMA	6.875% JAN 31 2036	1,170,000	1,160,488	1,271,907
	USD PERUSAHAAN LISTR	144A 6.150% MAY 21 2048	490,000	486,683	497,644
	USD PETROLEOS MEXICA	10.000% FEB 07 2033	300,000	293,100	347,487
	USD PETROLEOS MEXICA	5.950% JAN 28 2031	3,738,000	3,794,608	3,617,786
	USD PETROLEOS MEXICA	6.375% JAN 23 2045	5,845,000	6,282,240	4,707,621
	USD PETROLEOS MEXICA	6.950% JAN 28 2060	811,000	859,019	660,235
	USD PETROLEOS MEXICA	7.690% JAN 23 2050	9,575,000	6,884,738	8,581,115
	USD PHILIPPINES(REP)	2.650% DEC 10 2045	930,000	600,896	614,963
	USD PHILIPPINES(REP)	3.200% JUL 06 2046	1,725,000	1,244,742	1,239,723
	USD PHILIPPINES(REP)	5.900% FEB 04 2050	2,705,000	2,708,966	2,830,242
	USD PHILIPPINES(REP)	6.375% OCT 23 2034	200,000	246,750	224,560
	USD PHILIPS ELECTRON	5.000% MAR 15 2042	240,000	215,722	221,227
	USD QUEBEC PROVINCE	4.500% SEP 08 2033	1,300,000	1,295,840	1,315,977
	USD RABOBANK	5.250% AUG 04 2045	560,000	662,007	527,453
	USD REP OF POLAND	SER 30Y 5.500% APR 04 2053	605,000	597,559	580,564
	USD REPUBLIC OF PERU	3.300% MAR 11 2041	1,320,000	999,900	1,019,172
	USD REPUBLIC OF PERU	6.550% MAR 14 2037	100,000	113,650	110,510
	USD RIO TINTO FINANC	4.750% MAR 22 2042	280,000	348,656	260,873
	USD ROGERS COMMUNIC	5.300% FEB 15 2034	660,000	650,515	665,016
	USD ROYAL BK CANADA	VARI% NOV 24 2085	565,000	565,000	562,700
	USD SAUDI INT BOND	144A 3.450% FEB 02 2061	1,200,000	1,200,000	764,184
	USD SHELL INTL FIN	3.625% AUG 21 2042	524,000	519,679	421,369
	USD STATOIL ASA	3.950% MAY 15 2043	740,000	622,244	622,162
	USD STATOIL ASA	4.800% NOV 08 2043	200,000	198,764	185,994
	USD SUMITOMO MITSUI	5.836% JUL 09 2044	193,000	201,145	199,186
	USD TECK RESOURCES	6.250% JUL 15 2041	380,000	394,409	383,124
	USD TELEFONICA EMIS	7.045% JUN 20 2036	110,000	147,021	122,717
	USD TRANSCANADA PL	4.625% MAR 01 2034	1,500,000	1,493,220	1,461,090
	USD TRANSCANADA TRST	VARI% MAR 15 2077	7,125,000	6,852,275	7,124,430
	USD TRANSCANADA TRST	VARI% SEP 15 2079	1,250,000	1,335,938	1,240,600
	USD TRANSCANADA TRUS	SER 16-A VARI% AUG 15 2076	1,475,000	1,421,531	1,476,800
	USD TURKIYE REP OF	SER 10Y 5.250% MAR 13 2030	400,000	393,828	397,600
	USD UBS AG LONDON	26JUN48 04.500%	380,000	378,389	331,276
	USD UNITED MEXICAN	3.500% FEB 12 2034	200,000	198,912	172,900
	USD UNITED MEXICAN	3.771% MAY 24 2061	125,000	72,750	76,938
	USD UNITED MEXICAN	4.280% AUG 14 2041	2,820,000	2,423,420	2,264,460
	USD UNITED MEXICAN	4.400% FEB 12 2052	3,090,000	2,973,399	2,251,065
	USD UNITED MEXICAN	4.600% FEB 10 2048	500,000	388,500	386,250
	USD UNITED MEXICAN	4.600% JAN 23 2046	1,995,000	1,605,554	1,566,075
	USD UNITED MEXICAN	5.000% APR 27 2051	675,000	693,942	542,363
	USD UNITED MEXICAN	5.550% JAN 21 2045	1,300,000	1,395,700	1,203,800
	USD UNITED MEXICAN	6.000% MAY 07 2036	2,320,000	2,301,115	2,350,160
	USD UNITED MEXICAN	6.050% JAN 11 2040	300,000	342,750	298,500
	USD UNITED MEXICAN	6.338% MAY 04 2053	1,470,000	1,469,971	1,400,175
	USD UNITED MEXICAN	6.400% MAY 07 2054	2,330,000	2,313,260	2,237,965
	USD UNITED MEXICAN	6.625% JAN 29 2038	2,140,000	2,142,617	2,233,090
	USD UNITED MEXICAN	6.875% MAY 13 2037	1,280,000	1,322,162	1,365,760
	USD UNITED MEXICAN	7.375% MAY 13 2055	1,340,000	1,345,130	1,443,180
	USD UNITED MEXICAN	SER GMTN 5.750% OCT 12 2110	1,385,000	1,343,768	1,161,323
	USD UNITED MEXICAN	SER MTN 4.750% MAR 08 2044	3,460,000	2,879,122	2,851,040
	USD UNITED MEXICAN	SER MTN 4.750% MAR 08 2044	300,000	267,600	247,200
	USD URUGUAY	4.375% OCT 27 2027	666,667	693,667	669,067
	USD URUGUAY	5.100% JUN 18 2050	500,000	459,400	471,350
	USD WASTE CONNECT	5.000% MAR 01 2034	620,000	612,777	633,132
	USD WOODSIDE FINANCE	6.000% MAY 19 2035	280,000	277,514	291,606
	USD XSTRATA FIN CAN	144A 6.000% NOV 15 2041	1,560,000	1,800,136	1,608,485
	USD XSTRATA FIN CAN	144A 6.900% NOV 15 2037	90,000	105,458	101,548
	VENTURE 36 CLO ABS 2019	36A A1AR VAR%APR20 32	817,717	817,717	819,036
	VENTURE 38 CLO ABS 2019	38A ARR VAR%JUL30 32	1,445,521	1,445,521	1,444,953

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	VERDELITE STATI ABS 2024	1A B VAR%JUL20 32	330,000	330,000	330,191
	VMED O2 UK FINAN	144A 04.750% JUL 15 2031	220,000	209,110	203,106
	VMED O2 UK FINANCING I	144A 07.750% APR 15 2032	200,000	207,700	208,420
	VODAFONE GROUP PLC	GLB 05.750% JUN 28 2054	110,000	107,123	106,846
	VODAFONE GROUP PLC	GLB 05.875% JUN 28 2064	935,000	927,193	904,800
	VODAFONE GROUP PLC	GLB 06.150% FEB 27 2037	71,000	80,599	77,139
	VOYA 2012-4 LTD ABS 2012	4A A1R3 VAR%OCT15 30	206,444	206,444	206,546
	VOYA CLO 2020-2 ABS 2020	2A A1RR VAR%JAN20 38	364,000	364,000	364,964
	VOYA CLO 2024-1 ABS 2024	1A A1 VAR%APR15 37	695,000	695,000	695,699
	VOYA CLO 2024-1 ABS 2024	1A B VAR%APR15 37	150,000	150,000	150,309
	WISE CLO 2023-2 ABS 2023	2A A VAR%JAN15 37	690,000	684,825	690,186
	WIX.COM LTD 144A	0.000% 09/15/2030 DD 09/11/25	8,350,000	8,462,521	7,377,225
	WOODSIDE FINANCE LTD	COMPANY GUARNT GLB 05.100% SEP 12 2034	200,000	199,488	197,600
	WOODSIDE FINANCE LTD	COMPANY GUARNT GLB 05.700% SEP 12 2054	200,000	199,288	187,714
	WYNN MACAU LTD	144A 05.625% AUG 26 2028	1,100,000	1,081,625	1,099,505
	TOTAL NON-U.S. DEBT SECURITIES			**553,156,208**	**533,432,713**
	ASSET-BACKED SECURITIES				
	2023-MIC TRUST/ CMO 2023	MIC A VAR%DEC05 38	1,190,000	1,279,761	1,287,829
	280 PARK AVENUE CMO 2017	280P A VAR%SEP15 34	690,000	667,791	687,737
	AASET 2021-2 TR ABS 2021	2A A 02.798%JAN15 47	1,226,442	1,226,402	1,163,686
	AASET 2024-1 ABS 2024	1A A1 06.261%MAY16 49	595,087	595,067	611,472
	AASET 2024-1 ABS 2024	1A A2 06.261%MAY16 49	544,655	544,471	559,652
	AASET 2025-1 ABS 2025	1A A 05.943%FEB16 50	1,350,420	1,350,417	1,376,240
	ALLEGRO CLO XII ABS 2021	1A A1R VAR%JUL20 38	829,000	829,000	830,053
	ALTDE 2025-1 TR ABS 2025	1A A 05.900%AUG15 50	1,427,982	1,450,462	1,460,360
	AMER AIRLN 14-1 A PTT	PASS THRU CERTS SER A 03.700% OCT 01 2026	87,826	85,577	87,481
	AMERICAN HOME CMO 2006	2 2A1 VAR%SEP25 46	215,607	118,808	208,645
	ANGEL OAK MORTG CMO 2023	1 A1 VAR%SEP26 67	375,935	365,546	374,648
	ANGEL OAK MORTG CMO 2024	10 A1 VAR%OCT25 69	888,762	884,318	893,030
	ANGEL OAK MORTG CMO 2024	2 A1 VAR%JAN25 69	318,207	320,593	320,919
	APOLLO AVIATION ABS 2021	1A A 02.950%NOV16 41	447,387	442,791	430,775
	APPLEBEE'S FUND ABS 2023	1A A2 07.824%MAR05 53	1,060,000	1,060,000	1,075,723
	AREIT TRUST CMO 2022	CRE7 A VAR%JUN17 39	1,635,641	1,631,551	1,635,832
	ARES XXXIV CLO ABS 2015	2A A1R4 VAR%JUL17 38	1,234,000	1,234,000	1,236,869
	AVIS BUDGET REN ABS 2022	1A B 04.300%AUG21 28	660,000	641,850	659,610
	AVIS BUDGET REN ABS 2024	1A C 06.480%JUN20 30	770,000	769,801	801,736
	AVIS BUDGET REN ABS 2024	3A A 05.230%DEC20 30	680,000	679,688	701,493
	BANK 2017-BNK9 CMO 2017	BNK9 A4 03.538%NOV15 54	2,268,092	2,114,199	2,238,809
	BANK 2018-BNK10 CMO 2018	BN10 A5 03.688%FEB15 61	2,000,000	2,307,344	1,982,495
	BANK 2019-BNK21 CMO 2019	BN21 A5 02.851%OCT17 52	1,037,000	1,062,760	982,922
	BANK 2021-BNK31 CMO 2021	BN31 A3 01.771%FEB15 54	609,634	486,897	543,604
	BANK 2023-BNK46 CMO 2023	BNK46 A4 05.745%AUG15 56	660,000	679,752	696,970
	BANK5 2023-5YR1 CMO 2023	5YR1 A2 05.779%APR15 56	501,681	506,688	512,682
	BANK5 2024-5YR7 CMO 2024	5YR7 C VAR%JUN15 57	1,160,000	1,180,908	1,214,862
	BANK5 TRUST 202 CMO 2024	5YR6 C VAR%MAY15 57	1,140,000	1,137,994	1,187,313
	BAYVIEW OPPORTU ABS 2025	EDU1 C VAR%JUL27 48	1,139,219	1,139,219	1,139,221
	BBCMS MORTGAGE CMO 2018	C2 A5 04.314%DEC15 51	1,100,000	1,287,215	1,093,918
	BCRED MML CLO 2 ABS 2021	1A A VAR%JAN15 35	260,000	260,000	259,529
	BEAR STEARNS ABS 2006	SD4 1A1 VAR%OCT25 36	5,781	5,736	5,782
	BEAR STEARNS AD CMO 2004	2 21A VAR%MAY25 34	164	163	153
	BEARSTEARNS ALT CMO 2005	4 23A2 VAR%MAY25 35	51,743	52,291	49,709
	BENCHMARK 2018- CMO 2018	B4 A5 VAR%JUL15 51	144,000	160,943	143,422
	BENCHMARK 2018- CMO 2018	B8 A5 04.231%JAN15 52	1,900,000	2,177,298	1,885,516
	BENCHMARK 2018- CMO 2023	V3 A3 VAR%JUL15 56	670,000	690,100	700,739
	BENCHMARK 2019- CMO 2019	B10 A4 03.717%MAR15 62	259,000	280,165	253,832
	BENCHMARK 2019- CMO 2019	B13 A4 02.952%AUG15 57	213,000	216,844	202,519
	BENCHMARK 2019- CMO 2019	B14 A5 03.048%DEC15 62	4,292,000	4,516,659	4,069,110
	BENCHMARK 2020- CMO 2020	B16 A4 02.483%FEB15 53	1,700,000	1,533,785	1,588,517
	BENCHMARK 2023- CMO 2023	B38 A4 05.524%APR15 56	680,000	700,397	711,629
	BENCHMARK 2024- CMO 2024	V12 A3 05.738%DEC15 57	1,100,000	1,133,000	1,151,498
	BENCHMARK 2025- CMO 2025	V13 A4 VAR%FEB15 58	6,000,000	6,179,943	6,306,106
	BENCHMARK 2025- CMO 2025	V16 A3 VAR%AUG15 58	2,500,000	2,574,967	2,600,064
	BENEFIT STREET ABS 2025	44A A1 VAR%JAN15 39	779,000	779,000	779,000
	BLACKBIRD CAPIT ABS 2021	1A A 02.443%JUL15 46	816,870	773,410	775,771
	BLP COMMERCIAL CMO 2023	IND A VAR%MAR15 40	391,412	390,421	391,895
	BMO 2024-5C8 MO CMO 2024	5C8 C VAR%DEC15 57	610,000	612,168	608,942
	BMO 2025-5C10 M CMO 2025	5C10 A2 05.088%MAY15 58	2,200,000	2,221,998	2,251,336
	BMO 2025-5C10 M CMO 2025	5C10 A3 05.578%MAY15 58	10,200,000	10,505,968	10,628,491
	BOCA COMMERCIAL CMO 2025	BOCA A VAR%DEC15 42	2,470,000	2,470,000	2,473,085
	BRAVO RESIDENTI CMO 2024	NQM3 A1 VAR%MAR25 64	402,719	402,712	406,668
	BX COMMERCIAL M CMO 2023	XL3 A VAR%DEC09 40	916,491	914,200	917,341
	BX COMMERCIAL M CMO 2024	BIO2 D VAR%AUG13 41	290,000	283,294	282,493
	BX COMMERCIAL M CMO 2025	COPT A VAR%AUG15 42	1,910,000	1,910,000	1,913,552
	BX TRUST 2021-L CMO 2021	LBA AV VAR%FEB15 36	521,934	503,259	521,510
	BX TRUST 2022-V CMO 2022	VAMF A VAR%JAN15 39	610,000	599,897	609,629
	BX TRUST 2024-V CMO 2024	VLT4 E VAR%JUN15 41	1,740,000	1,735,650	1,735,678
	BX TRUST CMO 2022	LBA6 A VAR%JAN15 39	670,000	659,531	669,586
	CAMERON LNG LLC	144A 03.402% JAN 15 2038	305,000	254,401	264,764
	CARMAX AUTO OWN ABS 2024	1 D 06.000%JUL15 30	509,000	503,474	519,379
	CD 2017-CD3 A4 CMO 2017	CD3 A4 03.631%FEB10 50	550,000	509,781	536,838
	CD 2017-CD5 MOR CMO 2017	CD5 A4 03.431%AUG15 50	1,300,000	1,415,781	1,283,179
	CD 2018-CD7 MOR CMO 2018	CD7 ASB 04.213%AUG15 51	1,029,196	1,086,847	1,029,379
	CFCRE COMMERCIA CMO 2017	C8 A4 03.571%JUN15 50	3,175,000	3,576,836	3,142,753
	CHASE MTG FIN CMO 2007	A1 11M1 VAR%MAR25 37	74,742	50,466	69,404
	CHASE MTG FIN CMO 2007	A1 1A1 VAR%FEB25 37	15,167	15,001	15,256
	CITIGROUP COMME CMO 2016	C1 A4 03.209%MAY10 49	2,000,000	2,134,844	1,992,238
	CITIGROUP COMME CMO 2017	C4 AAB 03.297%OCT12 50	594,600	598,618	590,158
	CITIGROUP COMME CMO 2023	SMRT A VAR%OCT12 40	1,370,000	1,411,100	1,412,200
	CITIGROUP MTG CMO 2006	AR7 1A3A VAR%JUL25 46	125,225	80,367	118,989
	COLLEGE AVE STU ABS 2021	C A1 VAR%JUL26 55	1,651,333	1,651,333	1,634,921
	COLT 2022-3 MOR CMO 2022	3 A1 VAR%FEB25 67	471,391	471,386	464,438
	COMM 2015-DC1 M CMO 2015	DC1 B VAR%FEB10 48	910,000	937,229	869,587
	COMM 2016-667M CMO 2016	667M A 03.140%OCT10 36	300,000	322,260	286,556
	COMM 2016-COR1 CMO 2016	COR1 A4 03.091%OCT10 49	1,700,000	1,764,148	1,681,913
	COMM 2017-COR2 CMO 2017	COR2 A3 03.510%SEP10 50	1,100,000	1,174,121	1,085,633

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	COMM 2018-COR3 CMO 2018	COR3 A3 04.228%MAY10 51	1,900,000	2,133,566	1,871,929
	COMM 2019-GC44 CMO 2019	GC44 A5 02.950%AUG15 57	300,000	334,055	285,068
	COMM 2019-GC44 CMO 2019	GC44 ASB 02.873%AUG15 57	611,506	629,813	599,143
	CONNECTICUT AVE CMO 2021	R01 1M2 VAR%OCT25 41	357,161	348,502	358,606
	CONNECTICUT AVE CMO 2021	R03 1M2 VAR%DEC25 41	1,890,000	1,876,838	1,900,356
	CONNECTICUT AVE CMO 2023	R01 1M2 VAR%DEC25 42	1,050,000	1,125,469	1,096,681
	CONNECTICUT AVE CMO 2023	R05 1M2 VAR%JUN25 43	2,990,000	3,084,353	3,100,758
	CONNECTICUT AVE CMO 2023	R06 1M2 VAR%JUL25 43	2,360,000	2,453,581	2,425,371
	CONNECTICUT AVE CMO 2023	R08 1M2 VAR%OCT25 43	1,050,000	1,082,484	1,067,388
	CONNECTICUT AVE CMO 2024	R02 1M2 VAR%FEB25 44	940,000	940,000	944,983
*	COUNTRYWIDE ALT LN CMO 2006	41CB 1A9 06.000%JAN25 37	795,227	590,902	395,049
*	COUNTRYWIDE HME EQTY ABS 2006	F 2A1A VAR%JUL15 36	6,027	5,685	5,755
	CSAIL 2018-CX11 CMO 2018	CX11 A4 03.765%APR15 51	2,854,661	3,107,009	2,835,483
	CSAIL 2018-CX12 CMO 2018	CX12 A4 VAR%AUG15 51	800,000	948,906	799,435
	CSAIL 2019-C15 CMO 2019	C15 ASB 03.902%MAR15 52	425,297	465,750	423,916
	CSAIL 2019-C16 CMO 2019	C16 A3 03.329%JUN15 52	500,000	541,445	484,780
	CSAIL 2019-C18 CMO 2019	C18 A4 02.968%DEC15 52	900,000	959,730	852,734
	CSAIL 2019-C18 CMO 2019	C18 ASB 02.868%DEC15 52	1,020,482	1,051,092	998,433
	CSMC 2021-NQM4 CMO 2021	NQM4 A1 VAR%MAY25 66	106,226	86,209	92,926
	CSMC 2021-NQM7 CMO 2021	NQM7 A1 VAR%OCT25 66	1,447,078	1,447,062	1,297,440
	CVS PASS-THROUGH TRUST	PASS THRU CERTS 144A 05.926% JAN 10 2034	208,663	208,663	213,900
	DB MASTER FINAN ABS 2021	1A A23 02.791%NOV20 51	336,000	282,699	299,505
	DBJPM 2016-C3 M CMO 2016	C3 A4 02.632%AUG10 49	510,751	480,844	508,275
	DELTA FDG CORP	SER 1991-2 CL A-4 **IN DFT** VAR RATE 12-12-21	7,524,148	763,701	752
	DEUTSCHE MORTGA CMO 2006	PR1 3AF1 VAR%APR15 36	80,901	77,151	74,603
	DRIVEN BRANDS F ABS 2025	1A A2 05.296%OCT20 55	300,000	300,000	299,171
	DTP COMMERCIAL CMO 2023	STE2 A VAR%JAN15 41	1,360,000	1,339,600	1,398,744
	ECMC GROUP STUD ABS 2018	1A A VAR%FEB27 68	1,033,200	1,033,200	1,026,968
	ECMC GROUP STUD ABS 2019	1A A1B VAR%JUL25 69	791,922	788,622	792,342
	ECMC GROUP STUD ABS 2020	2A A VAR%NOV25 69	1,449,331	1,449,331	1,458,652
	EDSOUTH INDENTU ABS 2015	1 A VAR%OCT25 56	148,136	145,729	147,624
	ELFI GRADUATE L ABS 2020	A A 01.730%AUG25 45	212,132	182,549	195,468
	ELLINGTON FINAN CMO 2022	1 A2 VAR%JAN25 67	1,280,000	1,110,978	971,561
	ENT AUTO RECEIV ABS 2023	1A A4 06.260%NOV15 29	1,240,000	1,239,744	1,267,993
	EXTENDED STAY A CMO 2025	ESH A VAR%OCT15 42	1,260,000	1,260,000	1,261,967
	FEDERAL HOME LN MTG CORP	1B 8124 06 86%2041	4,604	4,857	4,818
	FEDERAL HOME LN MTG CORP	1B 8179 06 88%2041	338	352	350
	FEDERAL HOME LN MTG CORP	1B 8304 06 77%2041	3,290	3,446	3,452
	FEDERAL HOME LN MTG CORP	1B 8372 06 67%2041	5,052	5,315	5,288
	FEDERAL HOME LN MTG CORP	1B 8427 06 53%2041	381	397	393
	FEDERAL HOME LN MTG CORP	1B 8659 06 63%2041	1,993	2,072	2,076
	FEDERAL HOME LN MTG CORP	1G 1851 05 88%2036	5,189	5,181	5,279
	FEDERAL HOME LN MTG CORP	1N 0006 06 25%2035	6,048	6,043	6,196
	FEDERAL HOME LN MTG CORP	1N 0063 08 27%2035	11	11	11
	FEDERAL HOME LN MTG CORP	78 0605 06 15%2033	32,667	33,202	33,721
	FEDERAL HOME LN MTG CORP	78 6190 06 35%2027	327	325	329
	FEDERAL HOME LN MTG CORP	84 1076 03%2048	1,174,977	1,221,242	1,173,337
	FEDERAL HOME LN MTG CORP	84 1077 05 04%2047	330,869	344,155	341,022
	FEDERAL HOME LN MTG CORP	84 1081 03 11%2050	617,098	639,275	627,599
	FEDERAL HOME LN MTG CORP	84 1703 02 77%2050	398,878	367,841	382,542
	FEDERAL HOME LN MTG CORP	84 7126 06 65%2033	57	57	58
	FEDERAL HOME LN MTG CORP	84 8084 05 94%2035	451	458	462
	FEDERAL HOME LN MTG CORP	A9 2914 05%2040	7,064	7,516	7,231
	FEDERAL HOME LN MTG CORP	A9 6051 04 50%2041	193,805	203,450	195,024
	FEDERAL HOME LN MTG CORP	A9 6413 04%2041	267,586	286,275	262,654
	FEDERAL HOME LN MTG CORP	A9 6479 03 50%2041	62,818	58,565	60,621
	FEDERAL HOME LN MTG CORP	A9 6609 04 50%2041	7,580	8,177	7,651
	FEDERAL HOME LN MTG CORP	A9 6731 04 50%2041	44,606	46,520	45,023
	FEDERAL HOME LN MTG CORP	A9 6807 04%2041	41,186	43,863	40,431
	FEDERAL HOME LN MTG CORP	A9 7152 04 50%2041	24,953	25,432	25,176
	FEDERAL HOME LN MTG CORP	A9 7661 04 50%2041	58,595	59,721	59,115
	FEDERAL HOME LN MTG CORP	A9 7673 04 50%2041	15,716	16,911	15,852
	FEDERAL HOME LN MTG CORP	A9 7942 04 50%2041	23,804	25,615	24,010
	FEDERAL HOME LN MTG CORP	C0 3811 03 50%2042	252,284	263,066	242,994
	FEDERAL HOME LN MTG CORP	C0 3856 04%2042	64,866	69,596	63,596
	FEDERAL HOME LN MTG CORP	C9 1244 04 50%2029	8,836	9,441	8,897
	FEDERAL HOME LN MTG CORP	C9 1403 03 50%2032	201,325	210,904	198,614
	FEDERAL HOME LN MTG CORP	C9 1467 03 50%2032	656,634	687,875	647,128
	FEDERAL HOME LN MTG CORP	C9 1793 03 50%2034	919,407	942,966	899,639
	FEDERAL HOME LN MTG CORP	C9 1987 03%2038	60,888	59,556	57,887
	FEDERAL HOME LN MTG CORP	D7 3231 07 50%2026	366	357	366
	FEDERAL HOME LN MTG CORP	G0 3506 06 50%2036	27,716	28,643	28,933
	FEDERAL HOME LN MTG CORP	G0 5969 05%2040	29,801	31,710	30,715
	FEDERAL HOME LN MTG CORP	G0 6089 06%2037	16,344	17,697	17,305
	FEDERAL HOME LN MTG CORP	G0 6596 05%2041	675,562	766,130	696,280
	FEDERAL HOME LN MTG CORP	G0 6669 06 50%2039	19,483	21,870	20,750
	FEDERAL HOME LN MTG CORP	G0 6973 04%2042	204,524	219,959	200,521
	FEDERAL HOME LN MTG CORP	G0 7345 04%2043	492,726	527,217	482,775
	FEDERAL HOME LN MTG CORP	G0 7949 04%2045	102,469	105,135	99,702
	FEDERAL HOME LN MTG CORP	G0 8687 03 50%2046	28,437	29,247	27,028
	FEDERAL HOME LN MTG CORP	G1 8684 03%2033	56,628	56,473	55,378
	FEDERAL HOME LN MTG CORP	G3 0933 04%2036	242,939	256,832	240,845
	FEDERAL HOME LN MTG CORP	G6 0393 03 50%2046	4,291	4,192	4,086
	FEDERAL HOME LN MTG CORP	G6 0397 04%2045	79,293	82,713	76,915
	FEDERAL HOME LN MTG CORP	G6 0488 04%2042	131,866	141,282	129,341
	FEDERAL HOME LN MTG CORP	G6 0517 04 50%2042	68,774	75,092	69,390
	FEDERAL HOME LN MTG CORP	G6 0553 03 50%2046	297,008	314,132	282,659
	FEDERAL HOME LN MTG CORP	G6 0603 03 50%2046	135,938	143,924	129,202
	FEDERAL HOME LN MTG CORP	G6 0751 04 50%2044	1,153,747	1,248,570	1,164,681
	FEDERAL HOME LN MTG CORP	G6 1047 04 50%2047	49,807	53,169	49,719
	FEDERAL HOME LN MTG CORP	G6 1420 03 50%2046	490,415	479,112	467,026
	FEDERAL HOME LN MTG CORP	G6 1807 04%2045	314,787	325,583	308,725
	FEDERAL HOME LN MTG CORP	G6 1831 04%2044	275,459	285,035	270,271
	FEDERAL HOME LN MTG CORP	G6 7710 03 50%2048	279,761	282,078	264,242
	FEDERAL HOME LN MTG CORP	G6 7716 04 50%2048	466,757	498,080	465,033
	FEDERAL HOME LN MTG CORP	J3 4501 02 50%2031	73,664	74,355	71,539
	FEDERAL HOME LN MTG CORP	J3 8387 03%2033	57,688	57,652	56,373
	FEDERAL HOME LN MTG CORP	K9 1769 03 50%2034	205,280	214,887	200,121

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	FEDERAL HOME LN MTG CORP	Q0 1650 04 50%2041	699,273	737,758	705,618
	FEDERAL HOME LN MTG CORP	Q0 3643 04 50%2041	23,024	24,262	23,203
	FEDERAL HOME LN MTG CORP	Q1 3121 04%2042	30,111	32,078	29,531
	FEDERAL HOME LN MTG CORP	Q1 7578 03 50%2043	13,173	14,005	12,622
	FEDERAL HOME LN MTG CORP	Q1 7646 03 50%2043	106,725	113,279	102,101
	FEDERAL HOME LN MTG CORP	Q1 7792 03 50%2043	325,029	348,086	310,879
	FEDERAL HOME LN MTG CORP	Q1 8481 04%2043	35,816	38,155	34,550
	FEDERAL HOME LN MTG CORP	Q1 9131 04%2043	16,651	17,285	16,303
	FEDERAL HOME LN MTG CORP	Q1 9134 04%2043	10,200	10,554	10,015
	FEDERAL HOME LN MTG CORP	Q1 9135 04%2043	16,974	17,589	16,642
	FEDERAL HOME LN MTG CORP	Q1 9236 04%2043	13,652	14,126	13,353
	FEDERAL HOME LN MTG CORP	Q1 9254 04%2043	14,193	14,708	13,726
	FEDERAL HOME LN MTG CORP	Q1 9611 04%2043	91,275	94,976	89,432
	FEDERAL HOME LN MTG CORP	Q1 9615 04%2043	108,171	112,253	105,975
	FEDERAL HOME LN MTG CORP	Q2 1845 04%2043	55,865	59,221	54,581
	FEDERAL HOME LN MTG CORP	Q2 3023 04%2043	66,839	70,474	65,455
	FEDERAL HOME LN MTG CORP	Q2 5702 04 50%2044	105,477	113,586	106,039
	FEDERAL HOME LN MTG CORP	Q2 5703 04 50%2044	141,448	152,145	141,990
	FEDERAL HOME LN MTG CORP	Q2 5705 04 50%2044	61,860	66,422	61,863
	FEDERAL HOME LN MTG CORP	Q2 5818 04 50%2044	501,178	539,941	503,846
	FEDERAL HOME LN MTG CORP	Q2 5819 04 50%2044	480,522	516,937	481,988
	FEDERAL HOME LN MTG CORP	Q2 5851 04 50%2044	10,968	11,761	10,855
	FEDERAL HOME LN MTG CORP	Q2 5852 04 50%2044	70,806	76,017	70,996
	FEDERAL HOME LN MTG CORP	Q2 5853 04 50%2044	83,874	90,151	83,460
	FEDERAL HOME LN MTG CORP	Q2 8007 04 50%2044	173,691	185,619	173,946
	FEDERAL HOME LN MTG CORP	Q3 0720 04%2045	27,372	29,194	26,751
	FEDERAL HOME LN MTG CORP	Q3 1307 03 50%2045	2,600	2,540	2,487
	FEDERAL HOME LN MTG CORP	Q3 1980 03%2045	19,045	19,069	17,373
	FEDERAL HOME LN MTG CORP	Q3 2729 03%2045	123,367	123,560	113,950
	FEDERAL HOME LN MTG CORP	Q3 3468 03%2045	15,256	15,318	13,965
	FEDERAL HOME LN MTG CORP	Q3 3547 03 50%2045	734,972	755,987	699,992
	FEDERAL HOME LN MTG CORP	Q3 3791 03 50%2045	145,607	149,770	138,919
	FEDERAL HOME LN MTG CORP	Q3 3801 03 50%2045	11,784	12,121	11,185
	FEDERAL HOME LN MTG CORP	Q3 4074 03 50%2045	6,343	6,197	6,050
	FEDERAL HOME LN MTG CORP	Q3 4156 03%2045	525,776	525,283	484,824
	FEDERAL HOME LN MTG CORP	Q3 4164 03 50%2045	895,274	920,873	852,853
	FEDERAL HOME LN MTG CORP	Q3 4759 03%2045	32,091	32,237	29,413
	FEDERAL HOME LN MTG CORP	Q3 4946 03%2045	119,060	119,208	109,122
	FEDERAL HOME LN MTG CORP	Q3 4979 03%2045	11,914	11,968	11,051
	FEDERAL HOME LN MTG CORP	Q3 7045 04%2045	66,947	71,539	65,417
	FEDERAL HOME LN MTG CORP	Q3 8296 04%2046	330,640	353,784	319,592
	FEDERAL HOME LN MTG CORP	Q4 0046 03 50%2046	60,710	63,812	57,683
	FEDERAL HOME LN MTG CORP	Q4 1209 03 50%2046	138,582	139,599	131,715
	FEDERAL HOME LN MTG CORP	Q4 1359 03 50%2046	6,845	6,687	6,497
	FEDERAL HOME LN MTG CORP	Q4 3257 03 50%2046	123,488	126,942	117,073
	FEDERAL HOME LN MTG CORP	Q4 5827 03%2047	278,418	277,417	253,932
	FEDERAL HOME LN MTG CORP	Q4 8876 04 50%2047	27,046	28,753	26,971
	FEDERAL HOME LN MTG CORP	Q4 9499 04 50%2047	21,403	22,754	21,362
	FEDERAL HOME LN MTG CORP	Q5 9935 04%2048	124,455	128,189	120,709
	FEDERAL HOME LN MTG CORP	QB 1701 03%2050	65,955	54,130	58,967
	FEDERAL HOME LN MTG CORP	QB 3961 03%2050	1,134,431	905,816	1,012,829
	FEDERAL HOME LN MTG CORP	QB 5092 02 50%2050	237,124	254,649	205,859
	FEDERAL HOME LN MTG CORP	QB 5093 02 50%2050	192,488	206,053	166,793
	FEDERAL HOME LN MTG CORP	QB 7617 02 50%2051	31,693	33,460	27,378
	FEDERAL HOME LN MTG CORP	QB 8602 02%2051	168,285	174,477	138,038
	FEDERAL HOME LN MTG CORP	QB 9087 02%2051	770,713	796,544	637,868
	FEDERAL HOME LN MTG CORP	QB 9290 02%2051	407,574	408,020	337,362
	FEDERAL HOME LN MTG CORP	QB 9484 02%2051	61,482	62,020	50,780
	FEDERAL HOME LN MTG CORP	QC 0160 02%2051	104,659	105,264	86,354
	FEDERAL HOME LN MTG CORP	QC 0165 02 50%2051	118,801	122,866	103,108
	FEDERAL HOME LN MTG CORP	QC 0373 03%2051	210,711	172,931	187,267
	FEDERAL HOME LN MTG CORP	QC 0885 02%2051	63,365	63,454	51,910
	FEDERAL HOME LN MTG CORP	QC 1164 02%2051	120,379	120,924	99,339
	FEDERAL HOME LN MTG CORP	QC 4163 02%2051	33,106	33,747	27,074
	FEDERAL HOME LN MTG CORP	QC 5830 02 50%2051	1,056,552	1,062,330	912,557
	FEDERAL HOME LN MTG CORP	QC 6303 02%2051	146,043	136,733	120,435
	FEDERAL HOME LN MTG CORP	QC 6551 02 50%2051	390,959	408,307	339,333
	FEDERAL HOME LN MTG CORP	QC 7127 02%2051	146,257	136,933	120,577
	FEDERAL HOME LN MTG CORP	QC 8521 03%2051	1,437,375	1,179,658	1,279,146
	FEDERAL HOME LN MTG CORP	QC 9148 02 50%2051	167,643	138,816	144,166
	FEDERAL HOME LN MTG CORP	QC 9154 03%2051	299,484	299,016	270,477
	FEDERAL HOME LN MTG CORP	QD 0254 02%2051	233,659	233,513	191,599
	FEDERAL HOME LN MTG CORP	QD 2260 03%2051	60,232	57,108	53,594
	FEDERAL HOME LN MTG CORP	QD 4146 02 50%2052	67,829	67,956	58,520
	FEDERAL HOME LN MTG CORP	QD 4275 03%2052	106,205	91,772	94,973
	FEDERAL HOME LN MTG CORP	QD 4867 03%2052	70,553	72,691	63,542
	FEDERAL HOME LN MTG CORP	QD 5620 02%2052	155,401	150,205	127,645
	FEDERAL HOME LN MTG CORP	QD 6079 02 50%2052	529,626	531,778	457,584
	FEDERAL HOME LN MTG CORP	QD 6142 02 50%2052	151,119	152,394	130,531
	FEDERAL HOME LN MTG CORP	QD 7333 03%2052	242,999	216,952	217,483
	FEDERAL HOME LN MTG CORP	QD 7365 02%2052	78,296	75,718	64,650
	FEDERAL HOME LN MTG CORP	QD 7593 03 50%2052	64,771	67,615	60,764
	FEDERAL HOME LN MTG CORP	QE 1492 03 50%2052	135,825	132,790	127,373
	FEDERAL HOME LN MTG CORP	QG 7311 05 50%2053	149,991	148,221	153,235
	FEDERAL HOME LN MTG CORP	QH 0277 06 50%2053	137,554	141,977	145,528
	FEDERAL HOME LN MTG CORP	QH 0300 06 50%2053	136,700	140,144	143,333
	FEDERAL HOME LN MTG CORP	QK 0306 02 50%2040	21,980	19,312	19,995
	FEDERAL HOME LN MTG CORP	QK 0701 02 50%2041	58,362	60,887	52,455
	FEDERAL HOME LN MTG CORP	QK 1354 02%2042	445,394	385,127	387,451
	FEDERAL HOME LN MTG CORP	QU 7914 02 50%2051	171,622	159,931	141,030
	FEDERAL HOME LN MTG CORP	QX 9546 05 50%2055	2,632,650	2,661,033	2,674,704
	FEDERAL HOME LN MTG CORP	RA 2677 02%2050	236,082	239,955	195,283
	FEDERAL HOME LN MTG CORP	RA 2797 03%2050	592,861	527,276	526,196
	FEDERAL HOME LN MTG CORP	RA 2976 02 50%2050	663,247	695,995	573,068
	FEDERAL HOME LN MTG CORP	RA 3882 02%2050	584,341	586,258	484,261
	FEDERAL HOME LN MTG CORP	RA 3913 02 50%2050	2,417,015	2,226,624	2,098,338
	FEDERAL HOME LN MTG CORP	RA 4142 02 50%2050	51,007	42,609	44,281
	FEDERAL HOME LN MTG CORP	RA 4352 02%2051	554,733	450,027	455,926

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	FEDERAL HOME LN MTG CORP	RA 4749 02 50%2051	2,237,127	1,900,010	1,921,627
	FEDERAL HOME LN MTG CORP	RA 5267 03%2051	266,255	232,973	238,021
	FEDERAL HOME LN MTG CORP	RA 5287 02%2051	78,680	62,575	64,299
	FEDERAL HOME LN MTG CORP	RA 5734 03 50%2051	141,912	145,194	132,423
	FEDERAL HOME LN MTG CORP	RA 5901 03%2051	254,066	222,308	227,199
	FEDERAL HOME LN MTG CORP	RA 6076 02%2051	326,747	331,444	268,951
	FEDERAL HOME LN MTG CORP	RA 6241 02%2051	824,644	827,608	678,606
	FEDERAL HOME LN MTG CORP	RA 6302 02%2051	186,405	187,089	152,915
	FEDERAL HOME LN MTG CORP	RA 6347 03%2051	283,976	248,479	253,944
	FEDERAL HOME LN MTG CORP	RA 6486 03%2051	25,043,283	20,438,645	22,247,503
	FEDERAL HOME LN MTG CORP	RA 6510 02%2051	714,697	652,469	583,690
	FEDERAL HOME LN MTG CORP	RA 6823 02%2052	1,158,933	1,132,313	952,049
	FEDERAL HOME LN MTG CORP	RA 6926 03%2052	52,604	45,455	47,041
	FEDERAL HOME LN MTG CORP	RA 8306 06%2052	60,562	61,965	63,292
	FEDERAL HOME LN MTG CORP	RA 8482 05%2053	903,590	874,259	904,321
	FEDERAL HOME LN MTG CORP	RA 8573 05%2053	2,449,572	2,370,248	2,452,815
	FEDERAL HOME LN MTG CORP	RA 9058 05 50%2053	1,045,541	1,046,031	1,074,469
	FEDERAL HOME LN MTG CORP	RA 9079 06 50%2053	136,034	142,087	143,633
	FEDERAL HOME LN MTG CORP	RA 9080 06 50%2053	174,471	181,688	184,110
	FEDERAL HOME LN MTG CORP	RA 9081 06 50%2053	197,920	205,690	208,270
	FEDERAL HOME LN MTG CORP	RA 9161 05 50%2053	510,587	509,630	523,956
	FEDERAL HOME LN MTG CORP	RA 9619 05 50%2053	1,132,748	1,127,615	1,164,185
	FEDERAL HOME LN MTG CORP	RA 9856 06%2053	39,800	39,992	41,347
	FEDERAL HOME LN MTG CORP	RB 5071 02%2040	50,489	43,160	44,303
	FEDERAL HOME LN MTG CORP	RB 5084 01 50%2040	924,648	776,994	790,566
	FEDERAL HOME LN MTG CORP	RB 5089 01 50%2040	31,234	27,603	26,754
	FEDERAL HOME LN MTG CORP	RB 5099 01 50%2041	52,659	46,538	44,986
	FEDERAL HOME LN MTG CORP	RB 5104 01 50%2041	53,286	47,091	45,524
	FEDERAL HOME LN MTG CORP	RB 5107 01 50%2041	53,266	47,074	45,430
	FEDERAL HOME LN MTG CORP	RB 5110 01 50%2041	2,271,567	1,888,772	1,936,082
	FEDERAL HOME LN MTG CORP	RB 5114 02%2041	66,540	56,341	58,284
	FEDERAL HOME LN MTG CORP	RB 5117 01 50%2041	840,484	698,849	714,590
	FEDERAL HOME LN MTG CORP	RB 5118 02%2041	16,727	15,436	14,583
	FEDERAL HOME LN MTG CORP	RB 5125 02%2041	479,624	493,600	419,020
	FEDERAL HOME LN MTG CORP	RB 5131 02%2041	2,034,778	1,741,132	1,771,173
	FEDERAL HOME LN MTG CORP	RB 5132 02 50%2041	84,983	75,695	76,703
	FEDERAL HOME LN MTG CORP	RB 5141 02%2042	145,123	125,429	126,334
	FEDERAL HOME LN MTG CORP	RB 5142 02 50%2042	174,705	155,610	157,248
	FEDERAL HOME LN MTG CORP	RB 5175 04%2042	1,070,364	1,029,724	1,054,133
	FEDERAL HOME LN MTG CORP	RB 5182 04%2042	1,499,816	1,442,870	1,477,072
	FEDERAL HOME LN MTG CORP	RB 5205 04%2042	16,164	15,550	15,919
	FEDERAL HOME LN MTG CORP	RJ 1229 06%2054	77,989	78,635	80,169
	FEDERAL HOME LN MTG CORP	RJ 2090 05%2054	84,431	82,129	84,648
	FEDERAL HOME LN MTG CORP	RJ 3645 06%2055	214,765	218,976	223,268
	FEDERAL HOME LN MTG CORP	RJ 4028 06%2055	823,364	845,653	858,747
	FEDERAL HOME LN MTG CORP	RJ 4642 06%2055	1,566,755	1,622,081	1,639,000
	FEDERAL HOME LN MTG CORP	SB 0030 03%2032	215,955	221,826	211,587
	FEDERAL HOME LN MTG CORP	SB 8066 01 50%2035	331,000	286,056	301,711
	FEDERAL HOME LN MTG CORP	SB 8073 01 50%2035	403,503	348,612	367,795
	FEDERAL HOME LN MTG CORP	SB 8078 01 50%2035	12,279	10,502	11,192
	FEDERAL HOME LN MTG CORP	SB 8083 01 50%2036	467,930	410,849	426,376
	FEDERAL HOME LN MTG CORP	SC 0136 02%2041	212,728	177,021	185,266
	FEDERAL HOME LN MTG CORP	SC 0162 02%2041	681,368	583,581	589,524
	FEDERAL HOME LN MTG CORP	SC 0269 02%2042	145,068	130,697	124,825
	FEDERAL HOME LN MTG CORP	SC 0310 02%2042	76,399	65,679	66,746
	FEDERAL HOME LN MTG CORP	SC 0319 02%2042	380,036	324,545	330,251
	FEDERAL HOME LN MTG CORP	SC 0345 02%2042	237,387	198,409	206,358
	FEDERAL HOME LN MTG CORP	SC 0376 04%2042	578,513	556,638	569,980
	FEDERAL HOME LN MTG CORP	SC 0384 02%2042	1,504,767	1,273,172	1,294,744
	FEDERAL HOME LN MTG CORP	SC 0460 02%2041	78,852	66,211	68,790
	FEDERAL HOME LN MTG CORP	SC 0493 02%2042	346,025	290,553	301,225
	FEDERAL HOME LN MTG CORP	SD 0461 03%2050	1,461,743	1,167,168	1,306,870
	FEDERAL HOME LN MTG CORP	SD 0516 03%2050	140,793	122,401	126,210
	FEDERAL HOME LN MTG CORP	SD 0517 03%2050	140,761	122,374	126,286
	FEDERAL HOME LN MTG CORP	SD 0573 02%2051	171,145	171,439	141,752
	FEDERAL HOME LN MTG CORP	SD 0618 03%2051	202,412	191,216	182,469
	FEDERAL HOME LN MTG CORP	SD 0849 02 50%2052	285,743	287,261	246,472
	FEDERAL HOME LN MTG CORP	SD 0952 03%2052	230,308	217,677	206,662
	FEDERAL HOME LN MTG CORP	SD 0958 03 50%2052	212,514	208,662	199,213
	FEDERAL HOME LN MTG CORP	SD 1082 03%2052	174,050	150,397	155,487
	FEDERAL HOME LN MTG CORP	SD 1579 05 50%2052	1,347,430	1,336,061	1,384,725
	FEDERAL HOME LN MTG CORP	SD 1751 02 50%2051	300,363	256,717	260,206
	FEDERAL HOME LN MTG CORP	SD 1772 04%2052	36,002	35,299	34,775
	FEDERAL HOME LN MTG CORP	SD 2138 05 50%2053	77,705	79,393	79,828
	FEDERAL HOME LN MTG CORP	SD 2298 02%2052	146,783	118,573	121,415
	FEDERAL HOME LN MTG CORP	SD 2474 05 50%2053	205,269	202,832	210,440
	FEDERAL HOME LN MTG CORP	SD 2891 05 50%2053	750,146	753,662	769,781
	FEDERAL HOME LN MTG CORP	SD 3171 05 50%2053	566,725	567,965	580,722
	FEDERAL HOME LN MTG CORP	SD 3432 06%2053	377,379	371,836	393,357
	FEDERAL HOME LN MTG CORP	SD 3475 05 50%2053	577,435	572,269	591,696
	FEDERAL HOME LN MTG CORP	SD 3489 02%2052	544,359	431,915	446,466
	FEDERAL HOME LN MTG CORP	SD 3642 06%2053	757,207	747,624	790,678
	FEDERAL HOME LN MTG CORP	SD 5107 06%2041	227,585	237,453	237,309
	FEDERAL HOME LN MTG CORP	SD 5143 06%2054	867,871	885,432	902,452
	FEDERAL HOME LN MTG CORP	SD 5179 05%2044	162,722	163,141	167,914
	FEDERAL HOME LN MTG CORP	SD 5347 04%2045	9,131,472	8,445,185	8,874,442
	FEDERAL HOME LN MTG CORP	SD 5352 04%2050	251,420	232,269	243,902
	FEDERAL HOME LN MTG CORP	SD 5416 05 50%2054	252,004	252,043	259,009
	FEDERAL HOME LN MTG CORP	SD 5702 06 50%2054	274,971	281,931	287,913
	FEDERAL HOME LN MTG CORP	SD 5709 06%2054	478,368	487,749	497,687
	FEDERAL HOME LN MTG CORP	SD 5876 06%2054	633,160	644,587	658,083
	FEDERAL HOME LN MTG CORP	SD 5961 05%2054	158,024	155,332	159,155
	FEDERAL HOME LN MTG CORP	SD 6419 06%2054	215,161	225,028	225,519
	FEDERAL HOME LN MTG CORP	SD 6961 05%2053	1,300,645	1,278,493	1,317,645
	FEDERAL HOME LN MTG CORP	SD 7004 07%2054	3,343,679	3,518,830	3,515,497
	FEDERAL HOME LN MTG CORP	SD 7509 03%2049	373,825	355,485	338,216
	FEDERAL HOME LN MTG CORP	SD 7518 03%2050	521,171	554,722	470,318
	FEDERAL HOME LN MTG CORP	SD 7521 02 50%2050	963,337	835,545	834,141

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	FEDERAL HOME LN MTG CORP	SD 7523 02 50%2050	600,218	624,015	520,906
	FEDERAL HOME LN MTG CORP	SD 7525 02 50%2050	563,785	523,792	489,444
	FEDERAL HOME LN MTG CORP	SD 7530 02 50%2050	734,119	775,215	634,813
	FEDERAL HOME LN MTG CORP	SD 7534 02 50%2051	832,090	774,624	722,924
	FEDERAL HOME LN MTG CORP	SD 7535 02 50%2051	279,641	294,868	242,717
	FEDERAL HOME LN MTG CORP	SD 7540 02 50%2051	269,224	282,907	232,859
	FEDERAL HOME LN MTG CORP	SD 7541 02%2051	524,459	535,861	434,113
	FEDERAL HOME LN MTG CORP	SD 7548 02 50%2051	1,842,935	1,793,403	1,595,735
	FEDERAL HOME LN MTG CORP	SD 7552 02 50%2052	1,669,343	1,521,363	1,444,015
	FEDERAL HOME LN MTG CORP	SD 7554 02 50%2052	1,125,696	948,799	971,894
	FEDERAL HOME LN MTG CORP	SD 7555 03%2052	4,427,192	3,844,973	3,998,942
	FEDERAL HOME LN MTG CORP	SD 7561 04%2053	824,641	799,516	791,799
	FEDERAL HOME LN MTG CORP	SD 7569 06%2054	351,801	360,211	367,922
	FEDERAL HOME LN MTG CORP	SD 7570 06%2054	1,008,968	1,027,846	1,055,991
	FEDERAL HOME LN MTG CORP	SD 7574 06%2054	86,363	89,399	89,943
	FEDERAL HOME LN MTG CORP	SD 8016 03%2049	77,344	67,241	69,487
	FEDERAL HOME LN MTG CORP	SD 8049 02 50%2050	274,041	225,870	234,905
	FEDERAL HOME LN MTG CORP	SD 8070 04%2050	12,394	10,899	11,903
	FEDERAL HOME LN MTG CORP	SD 8090 02%2050	2,339,095	1,834,728	1,913,799
	FEDERAL HOME LN MTG CORP	SD 8106 02%2050	3,623,875	2,837,947	2,962,720
	FEDERAL HOME LN MTG CORP	SD 8108 03%2050	29,633	26,250	26,494
	FEDERAL HOME LN MTG CORP	SD 8115 03%2050	244,932	216,966	218,983
	FEDERAL HOME LN MTG CORP	SD 8139 01 50%2051	4,644,478	3,733,850	3,592,364
	FEDERAL HOME LN MTG CORP	SD 8183 02 50%2051	282,102	245,032	240,740
	FEDERAL HOME LN MTG CORP	SD 8188 02%2052	838,223	686,688	680,187
	FEDERAL HOME LN MTG CORP	SD 8193 02%2052	845,774	692,874	687,104
	FEDERAL HOME LN MTG CORP	SD 8199 02%2052	842,379	703,749	684,213
	FEDERAL HOME LN MTG CORP	SD 8275 04 50%2052	167,481	159,912	164,334
	FEDERAL HOME LN MTG CORP	SD 8360 04 50%2053	1,119,457	1,053,251	1,095,932
	FEDERAL HOME LN MTG CORP	SD 8367 05 50%2053	407,921	408,016	414,621
	FEDERAL HOME LN MTG CORP	SD 8506 05 50%2055	494,826	500,692	502,158
	FEDERAL HOME LN MTG CORP	SI 2106 02 50%2051	1,024,447	843,968	875,523
	FEDERAL HOME LN MTG CORP	SL 2628 05 50%2054	502,485	507,667	511,010
	FEDERAL HOME LN MTG CORP	U9 0316 04%2042	240,150	267,693	234,360
	FEDERAL HOME LN MTG CORP	U9 1254 04%2043	161,788	167,135	157,920
	FEDERAL HOME LN MTG CORP	U9 2272 04 50%2043	40,249	43,376	40,295
	FEDERAL HOME LN MTG CORP	U9 5137 04%2043	70,469	72,369	68,785
	FEDERAL HOME LN MTG CORP	U9 9076 04 50%2043	312,929	337,242	315,688
	FEDERAL HOME LN MTG CORP	U9 9084 04 50%2044	259,312	279,460	259,612
	FEDERAL HOME LN MTG CORP	U9 9091 04 50%2044	57,812	62,304	57,879
	FEDERAL HOME LN MTG CORP	U9 9124 03 50%2045	484,569	507,738	461,621
	FEDERAL HOME LN MTG CORP	V6 1246 02 50%2031	41,567	41,881	40,361
	FEDERAL HOME LN MTG CORP	V6 1273 02 50%2031	69,163	69,685	67,149
	FEDERAL HOME LN MTG CORP	V8 4700 03 50%2047	26,609	25,996	25,282
	FEDERAL HOME LN MTG CORP	WA 2245 04 70%2040	2,210,000	2,192,389	2,182,990
	FEDERAL HOME LN MTG CORP	WA 3243 04 83%2039	9,928,836	10,063,806	9,934,609
	FEDERAL HOME LN MTG CORP	WN 0193 04 70%2040	2,446,000	2,377,206	2,410,224
	FEDERAL HOME LN MTG CORP	WN 2427 04 17%2028	5,000,000	4,765,234	5,014,103
	FEDERAL HOME LN MTG CORP	WS 8001 04 75%2039	2,249,000	2,154,120	2,208,223
	FEDERAL HOME LN MTG CORP	ZA 2510 03 50%2038	3,881	4,082	3,746
	FEDERAL HOME LN MTG CORP	ZA 6393 04%2049	22,201	23,178	21,481
	FEDERAL HOME LN MTG CORP	ZS 3589 03 50%2042	110,852	101,845	106,167
	FEDERAL HOME LN MTG CORP	ZS 3684 03 50%2043	79,375	72,926	75,921
	FEDERAL HOME LN MTG CORP	ZS 4718 04%2047	388,867	407,703	376,472
	FEDERAL HOME LN MTG CORP	ZS 4758 03%2048	1,795,545	1,884,761	1,622,058
	FEDERAL HOME LN MTG CORP	ZS 4785 04%2048	22,670	23,377	21,930
	FEDERAL HOME LN MTG CORP	ZS 8804 05%2026	1,096	1,155	1,094
	FEDERAL HOME LN MTG CORP	ZS 8936 05%2029	24,244	25,550	24,344
	FEDERAL HOME LN MTG CORP	ZT 0240 03 50%2048	76,357	80,545	71,910
	FEDERAL HOME LN MTG CORP	ZT 1257 03%2046	208,252	226,994	193,690
	FEDERAL NATL MTG ASSN	30YR TBA DTD 01/01/26 5.500% DUE 01/15/56	11,350,000	11,411,265	11,515,824
	FEDERAL NATL MTG ASSN	30YR TBA DTD 01/01/26 6.000% DUE 01/15/56	53,971,247	55,077,385	55,429,010
	FEDERAL NATL MTG ASSN	30YR TBA DTD 02/01/26 5.500% DUE 02/01/56	73,250,000	73,966,172	74,251,328
	FEDERAL NATL MTG ASSN	P086652 05 46%2029	1,616	1,627	1,624
	FEDERAL NATL MTG ASSN	P238575 04 19%2033	27,695	27,937	27,407
	FEDERAL NATL MTG ASSN	P251570 07 50%2028	309	310	311
	FEDERAL NATL MTG ASSN	P310088 05%2038	53,066	57,493	54,628
	FEDERAL NATL MTG ASSN	P468477 04 59%2026	573,026	575,354	574,342
	FEDERAL NATL MTG ASSN	P545605 07%2032	13,210	13,850	13,918
	FEDERAL NATL MTG ASSN	P545759 06 50%2032	8,730	10,121	9,178
	FEDERAL NATL MTG ASSN	P545762 06 50%2032	1,679	1,947	1,758
	FEDERAL NATL MTG ASSN	P555211 07%2032	5,443	5,707	5,716
	FEDERAL NATL MTG ASSN	P561107 07%2031	641	672	673
	FEDERAL NATL MTG ASSN	P582634 07%2031	38	40	40
	FEDERAL NATL MTG ASSN	P610058 07%2031	488	512	513
	FEDERAL NATL MTG ASSN	P645360 07%2032	6,572	6,891	6,902
	FEDERAL NATL MTG ASSN	P646785 07%2032	13,372	14,020	14,043
	FEDERAL NATL MTG ASSN	P650525 07%2032	16,719	17,529	17,557
	FEDERAL NATL MTG ASSN	P702690 05%2033	418	412	419
	FEDERAL NATL MTG ASSN	P703915 06 19%2033	90	90	92
	FEDERAL NATL MTG ASSN	P735415 06 50%2032	2,990	3,467	3,141
	FEDERAL NATL MTG ASSN	P745092 06 50%2035	3,605	4,180	3,780
	FEDERAL NATL MTG ASSN	P745640 06%2036	23,390	25,620	24,743
	FEDERAL NATL MTG ASSN	P746320 06 37%2033	708	703	739
	FEDERAL NATL MTG ASSN	P754672 06 06%2033	269	266	275
	FEDERAL NATL MTG ASSN	P801635 06 10%2034	348	349	354
	FEDERAL NATL MTG ASSN	P815586 06 45%2035	602	605	620
	FEDERAL NATL MTG ASSN	P822116 06 03%2036	3,476	3,488	3,587
	FEDERAL NATL MTG ASSN	P829985 06 36%2035	973	978	1,007
	FEDERAL NATL MTG ASSN	P834917 05 74%2035	374	377	382
	FEDERAL NATL MTG ASSN	P847787 06 09%2035	3,111	3,099	3,184
	FEDERAL NATL MTG ASSN	P850837 06 07%2035	3,299	3,313	3,391
	FEDERAL NATL MTG ASSN	P866130 06 50%2036	9,341	9,512	9,733
	FEDERAL NATL MTG ASSN	P878140 06 50%2036	5,716	5,828	5,931
	FEDERAL NATL MTG ASSN	P886924 06 50%2036	16,995	17,307	17,907
	FEDERAL NATL MTG ASSN	P886983 06 17%2036	534	537	546
	FEDERAL NATL MTG ASSN	P888034 06 50%2036	4,900	5,681	5,092
	FEDERAL NATL MTG ASSN	P888544 06 50%2036	26,587	30,824	27,589

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	FEDERAL NATL MTG ASSN	P890843 03%2047	1,302,437	1,280,458	1,187,919
	FEDERAL NATL MTG ASSN	P894196 06%2036	15,648	15,780	16,221
	FEDERAL NATL MTG ASSN	P905745 06 50%2036	6,015	6,133	6,331
	FEDERAL NATL MTG ASSN	P932074 05%2029	1,607	1,674	1,621
	FEDERAL NATL MTG ASSN	P932114 05%2029	18,661	19,440	18,860
	FEDERAL NATL MTG ASSN	P942609 06 70%2037	2,490	2,480	2,579
	FEDERAL NATL MTG ASSN	P995072 05 50%2038	39,298	43,013	41,005
	FEDERAL NATL MTG ASSN	P995273 06 27%2035	1,696	1,696	1,743
	FEDERAL NATL MTG ASSN	P995606 06 39%2036	3,718	3,784	3,848
	FEDERAL NATL MTG ASSN	PAA4757 04%2040	23,249	24,303	22,786
	FEDERAL NATL MTG ASSN	PAA9447 05%2029	75,905	79,071	76,526
	FEDERAL NATL MTG ASSN	PAB1801 04%2040	155,888	162,708	152,853
	FEDERAL NATL MTG ASSN	PAB5049 04%2042	6,908	7,399	6,765
	FEDERAL NATL MTG ASSN	PAB8954 04%2043	65,145	68,754	63,748
	FEDERAL NATL MTG ASSN	PAB9376 03 50%2043	105,109	108,870	100,363
	FEDERAL NATL MTG ASSN	PAB9594 04%2043	10,953	11,368	10,719
	FEDERAL NATL MTG ASSN	PAB9597 04%2043	16,662	17,250	16,317
	FEDERAL NATL MTG ASSN	PAB9671 03 50%2043	283,477	293,620	270,706
	FEDERAL NATL MTG ASSN	PAB9683 04%2043	141,772	146,778	138,716
	FEDERAL NATL MTG ASSN	PAC0661 05%2029	29,280	30,501	29,600
	FEDERAL NATL MTG ASSN	PAC5442 04 50%2039	139,727	146,681	141,082
	FEDERAL NATL MTG ASSN	PAC6879 05%2029	114,036	118,793	115,159
	FEDERAL NATL MTG ASSN	PAD0723 06 50%2035	28,959	33,574	30,312
	FEDERAL NATL MTG ASSN	PAE0265 06%2037	16,975	18,752	17,640
	FEDERAL NATL MTG ASSN	PAE0675 04 50%2040	81,003	87,610	81,601
	FEDERAL NATL MTG ASSN	PAE0698 04 50%2040	83,625	87,911	84,294
	FEDERAL NATL MTG ASSN	PAE0746 06 50%2036	20,789	24,102	21,867
	FEDERAL NATL MTG ASSN	PAE0981 03 50%2041	4,788	4,935	4,625
	FEDERAL NATL MTG ASSN	PAE8265 04%2040	6,272	6,557	6,208
	FEDERAL NATL MTG ASSN	PAE9547 04 50%2040	47,117	51,240	47,264
	FEDERAL NATL MTG ASSN	PAH0064 04 50%2041	5,613	6,087	5,601
	FEDERAL NATL MTG ASSN	PAH1556 03 50%2040	17,173	17,699	16,607
	FEDERAL NATL MTG ASSN	PAH1582 04%2041	2,604	2,722	2,562
	FEDERAL NATL MTG ASSN	PAH4123 04 50%2041	9,428	10,254	9,454
	FEDERAL NATL MTG ASSN	PAH5580 04 50%2041	209,048	219,550	210,753
	FEDERAL NATL MTG ASSN	PAH5581 04 50%2041	54,202	55,574	54,619
	FEDERAL NATL MTG ASSN	PAH6648 04 50%2041	13,238	14,397	13,193
	FEDERAL NATL MTG ASSN	PAI3469 06 50%2041	2,239	2,332	2,351
	FEDERAL NATL MTG ASSN	PAI6050 06 47%2041	1,072	1,127	1,111
	FEDERAL NATL MTG ASSN	PAI6819 06 58%2041	683	714	712
	FEDERAL NATL MTG ASSN	PAI8457 04 50%2041	86,592	91,964	87,240
	FEDERAL NATL MTG ASSN	PAI8715 04 50%2041	40,736	44,300	40,936
	FEDERAL NATL MTG ASSN	PAI9813 06 56%2041	2,071	2,145	2,154
	FEDERAL NATL MTG ASSN	PAJ0998 04 50%2041	32,819	35,690	33,012
	FEDERAL NATL MTG ASSN	PAJ6217 04%2042	14,126	15,128	13,833
	FEDERAL NATL MTG ASSN	PAK1110 04%2042	134,470	142,244	131,683
	FEDERAL NATL MTG ASSN	PAK3548 04%2042	22,651	23,961	22,202
	FEDERAL NATL MTG ASSN	PAK5586 04%2042	133,233	148,055	130,555
	FEDERAL NATL MTG ASSN	PAK5856 04%2042	13,312	14,793	13,036
	FEDERAL NATL MTG ASSN	PAK7569 04 50%2042	13,414	14,588	13,488
	FEDERAL NATL MTG ASSN	PAK8441 04%2042	66,955	74,404	65,637
	FEDERAL NATL MTG ASSN	PAL0814 06 50%2040	30,581	34,251	32,529
	FEDERAL NATL MTG ASSN	PAL1176 06 50%2039	132,880	149,407	140,386
	FEDERAL NATL MTG ASSN	PAL1835 04 50%2038	17,572	18,860	17,560
	FEDERAL NATL MTG ASSN	PAL2491 06%2039	63,388	72,501	66,866
	FEDERAL NATL MTG ASSN	PAL3046 03%2042	25,880	26,744	23,992
	FEDERAL NATL MTG ASSN	PAL3347 06%2040	123,287	134,682	130,432
	FEDERAL NATL MTG ASSN	PAL3508 04%2043	51,223	53,160	50,109
	FEDERAL NATL MTG ASSN	PAL4242 05%2041	180,261	199,696	185,333
	FEDERAL NATL MTG ASSN	PAL6541 04%2045	128,777	137,007	125,312
	FEDERAL NATL MTG ASSN	PAL6554 04%2045	259,835	275,121	252,011
	FEDERAL NATL MTG ASSN	PAL7018 04 50%2041	658,045	716,241	664,694
	FEDERAL NATL MTG ASSN	PAL7626 04%2043	480,584	496,504	470,630
	FEDERAL NATL MTG ASSN	PAL8990 03 50%2046	220,052	232,980	208,379
	FEDERAL NATL MTG ASSN	PAL9371 03%2046	353,091	314,747	323,020
	FEDERAL NATL MTG ASSN	PAL9547 03%2046	437,078	389,614	399,854
	FEDERAL NATL MTG ASSN	PAL9776 03 50%2047	351,545	361,377	332,664
	FEDERAL NATL MTG ASSN	PAM8577 03 33%2035	5,415,316	5,289,664	5,012,688
	FEDERAL NATL MTG ASSN	PAN9927 03 83%2033	3,830,000	4,070,273	3,701,371
	FEDERAL NATL MTG ASSN	PAO2244 06 59%2042	3,017	3,078	3,153
	FEDERAL NATL MTG ASSN	PAO2711 04%2042	35,970	39,971	35,143
	FEDERAL NATL MTG ASSN	PAO4170 04%2042	24,901	27,671	24,344
	FEDERAL NATL MTG ASSN	PAO4727 03%2042	364,582	377,855	336,012
	FEDERAL NATL MTG ASSN	PAO6086 04%2042	33,569	37,303	32,371
	FEDERAL NATL MTG ASSN	PAO6908 04%2042	15,878	17,644	15,518
	FEDERAL NATL MTG ASSN	PAO7501 04%2042	19,941	22,160	19,497
	FEDERAL NATL MTG ASSN	PAO9859 04%2042	8,444	9,383	8,181
	FEDERAL NATL MTG ASSN	PAP0692 04%2042	42,989	47,771	42,134
	FEDERAL NATL MTG ASSN	PAP2530 04%2042	47,413	52,688	46,445
	FEDERAL NATL MTG ASSN	PAP4532 04%2042	16,219	18,023	15,844
	FEDERAL NATL MTG ASSN	PAP4710 03 50%2042	88,271	94,947	83,995
	FEDERAL NATL MTG ASSN	PAP4781 03%2042	16,440	17,247	15,241
	FEDERAL NATL MTG ASSN	PAP4903 04%2042	82,239	91,388	80,560
	FEDERAL NATL MTG ASSN	PAP5333 04%2042	20,829	23,146	20,360
	FEDERAL NATL MTG ASSN	PAP7399 04%2042	139,246	155,020	136,274
	FEDERAL NATL MTG ASSN	PAP9229 04%2042	25,045	27,832	24,467
	FEDERAL NATL MTG ASSN	PAP9766 04%2042	124,950	136,390	121,820
	FEDERAL NATL MTG ASSN	PAQ0100 04%2042	29,064	32,297	28,445
	FEDERAL NATL MTG ASSN	PAQ1641 04%2042	23,917	26,578	23,415
	FEDERAL NATL MTG ASSN	PAQ1766 04%2042	9,934	11,039	9,723
	FEDERAL NATL MTG ASSN	PAQ3599 04%2042	37,319	41,471	36,488
	FEDERAL NATL MTG ASSN	PAQ4078 04%2043	47,437	49,313	46,455
	FEDERAL NATL MTG ASSN	PAQ4080 04%2043	49,606	51,482	48,578
	FEDERAL NATL MTG ASSN	PAQ4555 04%2042	102,927	112,190	100,730
	FEDERAL NATL MTG ASSN	PAQ4573 04%2042	21,801	23,764	21,336
	FEDERAL NATL MTG ASSN	PAQ5137 04%2042	39,711	44,129	38,892
	FEDERAL NATL MTG ASSN	PAQ6744 04%2042	4,454	4,950	4,347
	FEDERAL NATL MTG ASSN	PAQ7003 04%2042	97,472	108,316	95,483

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	FEDERAL NATL MTG ASSN	PAQ7048 04%2042	23,351	25,452	22,823
	FEDERAL NATL MTG ASSN	PAQ7082 04%2043	127,839	142,881	125,230
	FEDERAL NATL MTG ASSN	PAQ7120 04%2042	9,177	10,197	8,993
	FEDERAL NATL MTG ASSN	PAQ7316 02 50%2043	76,438	70,108	68,570
	FEDERAL NATL MTG ASSN	PAQ7661 04%2042	11,886	13,209	11,477
	FEDERAL NATL MTG ASSN	PAQ8305 04%2042	8,194	9,106	7,981
	FEDERAL NATL MTG ASSN	PAR8236 02 50%2043	247,011	230,569	221,357
	FEDERAL NATL MTG ASSN	PAR9188 02 50%2043	75,972	69,680	68,223
	FEDERAL NATL MTG ASSN	PAS0070 04%2043	57,650	59,560	56,206
	FEDERAL NATL MTG ASSN	PAS1406 03 50%2034	22,603	23,242	22,149
	FEDERAL NATL MTG ASSN	PAS1611 03 50%2034	68,195	70,124	66,878
	FEDERAL NATL MTG ASSN	PAS1612 03 50%2034	44,478	45,736	43,619
	FEDERAL NATL MTG ASSN	PAS1614 03 50%2034	12,122	12,464	11,878
	FEDERAL NATL MTG ASSN	PAS4271 04 50%2045	154,773	173,685	155,415
	FEDERAL NATL MTG ASSN	PAS4354 04 50%2045	377,950	423,067	378,658
	FEDERAL NATL MTG ASSN	PAS4427 04 50%2045	378,787	424,005	379,497
	FEDERAL NATL MTG ASSN	PAS4431 04 50%2045	221,933	249,050	222,853
	FEDERAL NATL MTG ASSN	PAS4972 03%2045	299,469	300,592	275,265
	FEDERAL NATL MTG ASSN	PAS5634 03%2045	647,678	650,107	594,124
	FEDERAL NATL MTG ASSN	PAS6350 04%2045	52,931	56,429	51,277
	FEDERAL NATL MTG ASSN	PAS6541 03 50%2046	146,421	150,836	139,049
	FEDERAL NATL MTG ASSN	PAS7241 03 50%2046	90,248	94,996	85,676
	FEDERAL NATL MTG ASSN	PAS7313 03 50%2046	1,564,789	1,571,146	1,486,494
	FEDERAL NATL MTG ASSN	PAS7533 03%2046	529,600	520,663	483,024
	FEDERAL NATL MTG ASSN	PAS8012 02 50%2031	89,029	89,426	86,339
	FEDERAL NATL MTG ASSN	PAT3870 04%2043	23,656	24,521	23,151
	FEDERAL NATL MTG ASSN	PAT3874 04%2043	27,292	28,248	26,976
	FEDERAL NATL MTG ASSN	PAT4281 04%2043	13,688	14,229	13,332
	FEDERAL NATL MTG ASSN	PAT5179 02 50%2043	37,145	34,673	32,868
	FEDERAL NATL MTG ASSN	PAT6546 04%2043	17,826	18,511	17,447
	FEDERAL NATL MTG ASSN	PAT6549 04%2043	14,355	14,879	14,057
	FEDERAL NATL MTG ASSN	PAT7208 04%2043	13,707	14,208	13,240
	FEDERAL NATL MTG ASSN	PAT7698 04%2043	30,798	31,987	30,134
	FEDERAL NATL MTG ASSN	PAT8394 04%2043	124,703	129,632	122,016
	FEDERAL NATL MTG ASSN	PAT9627 04%2043	32,254	33,474	31,432
	FEDERAL NATL MTG ASSN	PAT9637 04%2043	200,385	207,963	196,047
	FEDERAL NATL MTG ASSN	PAT9653 04%2043	161,356	167,734	157,879
	FEDERAL NATL MTG ASSN	PAT9657 04%2043	58,081	60,231	56,829
	FEDERAL NATL MTG ASSN	PAT9839 04%2043	22,362	23,179	21,873
	FEDERAL NATL MTG ASSN	PAU1335 03 50%2043	28,601	29,624	27,292
	FEDERAL NATL MTG ASSN	PAV2191 04%2045	16,037	17,054	15,474
	FEDERAL NATL MTG ASSN	PAV4486 04 50%2044	40,287	43,302	40,369
	FEDERAL NATL MTG ASSN	PAV4502 04 50%2044	31,620	33,986	31,717
	FEDERAL NATL MTG ASSN	PAV5425 04 50%2044	270,507	290,753	271,448
	FEDERAL NATL MTG ASSN	PAV5574 04 50%2044	38,153	41,491	37,969
	FEDERAL NATL MTG ASSN	PAV5730 04 50%2044	112,339	120,975	112,822
	FEDERAL NATL MTG ASSN	PAV5731 04 50%2044	59,845	64,371	59,564
	FEDERAL NATL MTG ASSN	PAV5732 04 50%2044	20,742	22,262	20,747
	FEDERAL NATL MTG ASSN	PAV7161 04%2044	68,276	72,863	66,790
	FEDERAL NATL MTG ASSN	PAV8492 04 50%2044	72,647	78,084	72,050
	FEDERAL NATL MTG ASSN	PAV9290 04 50%2044	146,423	157,176	146,311
	FEDERAL NATL MTG ASSN	PAW5937 04 50%2044	10,319	11,198	10,381
	FEDERAL NATL MTG ASSN	PAW6964 04 50%2044	155,426	168,674	155,646
	FEDERAL NATL MTG ASSN	PAX5347 04%2044	131,455	139,795	127,592
	FEDERAL NATL MTG ASSN	PAX6700 04 50%2044	151,831	164,772	151,733
	FEDERAL NATL MTG ASSN	PAX8459 04%2044	223,180	239,779	216,528
	FEDERAL NATL MTG ASSN	PAY0356 04%2045	209,564	222,859	203,146
	FEDERAL NATL MTG ASSN	PAY3020 04%2045	148,872	158,316	144,958
	FEDERAL NATL MTG ASSN	PAY3873 04%2045	14,222	15,249	13,843
	FEDERAL NATL MTG ASSN	PAY3877 04%2045	19,028	20,401	18,432
	FEDERAL NATL MTG ASSN	PAY3881 04%2045	5,470	5,865	5,345
	FEDERAL NATL MTG ASSN	PAY5352 03 50%2045	34,190	35,469	32,447
	FEDERAL NATL MTG ASSN	PAY5622 03 50%2045	211,163	219,066	200,968
	FEDERAL NATL MTG ASSN	PAY8096 04%2045	192,446	202,219	188,280
	FEDERAL NATL MTG ASSN	PAY8126 04%2045	65,653	68,987	63,532
	FEDERAL NATL MTG ASSN	PAY9074 03 50%2045	22,995	23,855	21,887
	FEDERAL NATL MTG ASSN	PAY9287 03 50%2045	33,543	34,798	31,909
	FEDERAL NATL MTG ASSN	PAY9324 03 50%2045	159,593	164,930	151,921
	FEDERAL NATL MTG ASSN	PAZ0727 03 50%2045	43,500	45,128	41,418
	FEDERAL NATL MTG ASSN	PAZ1192 03 50%2045	139,714	144,386	133,056
	FEDERAL NATL MTG ASSN	PAZ1207 04%2045	114,448	120,260	110,762
	FEDERAL NATL MTG ASSN	PAZ1783 04%2045	44,954	47,904	43,554
	FEDERAL NATL MTG ASSN	PAZ3198 03 50%2045	162,381	167,810	154,305
	FEDERAL NATL MTG ASSN	PAZ3728 03%2045	18,327	18,451	16,669
	FEDERAL NATL MTG ASSN	PAZ5591 04%2045	175,076	184,104	169,633
	FEDERAL NATL MTG ASSN	PAZ8288 03%2045	49,813	50,148	45,633
	FEDERAL NATL MTG ASSN	PAZ9583 04%2045	24,634	26,370	23,783
	FEDERAL NATL MTG ASSN	PBA6404 04%2045	57,063	61,040	55,321
	FEDERAL NATL MTG ASSN	PBC0887 03%2046	144,591	128,889	131,456
	FEDERAL NATL MTG ASSN	PBC0919 02 50%2031	85,993	86,752	83,426
	FEDERAL NATL MTG ASSN	PBC0960 04%2046	213,539	224,382	206,733
	FEDERAL NATL MTG ASSN	PBC1190 02 50%2031	187,510	188,506	181,915
	FEDERAL NATL MTG ASSN	PBC1443 04%2046	219,691	224,068	213,183
	FEDERAL NATL MTG ASSN	PBC1578 04%2046	300,645	315,912	291,125
	FEDERAL NATL MTG ASSN	PBC2778 02 50%2031	119,187	120,239	115,520
	FEDERAL NATL MTG ASSN	PBC2843 04%2046	263,645	268,898	255,794
	FEDERAL NATL MTG ASSN	PBC4754 04%2046	240,727	245,523	233,521
	FEDERAL NATL MTG ASSN	PBC9026 03%2046	444,847	396,539	406,961
	FEDERAL NATL MTG ASSN	PBC9077 03 50%2046	677,410	703,033	641,180
	FEDERAL NATL MTG ASSN	PBD2455 03%2047	834,374	832,060	760,986
	FEDERAL NATL MTG ASSN	PBF0030 06%2039	316,620	357,682	328,222
	FEDERAL NATL MTG ASSN	PBF0104 04%2056	647,795	661,813	616,704
	FEDERAL NATL MTG ASSN	PBF0109 04%2056	2,756,947	2,883,594	2,629,749
	FEDERAL NATL MTG ASSN	PBF0183 04%2057	377,100	385,261	359,000
	FEDERAL NATL MTG ASSN	PBF0560 02 50%2061	792,029	706,638	653,696
	FEDERAL NATL MTG ASSN	PBJ0760 04%2047	28,953	30,527	28,022
	FEDERAL NATL MTG ASSN	PBJ2544 03%2037	68,945	67,437	65,189
	FEDERAL NATL MTG ASSN	PBJ5987 03%2032	10,287	10,270	10,033

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	FEDERAL NATL MTG ASSN	PBK6192 04%2048	41,548	41,553	40,217
	FEDERAL NATL MTG ASSN	PBL1803 03 69%2034	2,360,910	2,455,162	2,247,220
	FEDERAL NATL MTG ASSN	PBL1894 03 58%2034	16,514,700	17,087,554	15,650,202
	FEDERAL NATL MTG ASSN	PBM1167 04%2043	90,792	93,856	88,911
	FEDERAL NATL MTG ASSN	PBM2003 04%2047	10,987	11,425	10,637
	FEDERAL NATL MTG ASSN	PBM3114 03%2047	160,045	142,665	146,414
	FEDERAL NATL MTG ASSN	PBM4548 04 50%2046	109,542	114,069	110,468
	FEDERAL NATL MTG ASSN	PBM4643 04 50%2045	101,910	107,101	102,909
	FEDERAL NATL MTG ASSN	PBM4774 04%2048	10,018,200	9,229,266	9,751,517
	FEDERAL NATL MTG ASSN	PBM5199 04 50%2046	281,461	295,490	283,566
	FEDERAL NATL MTG ASSN	PBM5822 03%2048	381,134	363,745	345,789
	FEDERAL NATL MTG ASSN	PBM6623 02 50%2050	249,070	232,102	206,996
	FEDERAL NATL MTG ASSN	PBM6912 02 50%2052	240,631	219,200	198,636
	FEDERAL NATL MTG ASSN	PBN0874 04%2048	478,868	494,300	463,081
	FEDERAL NATL MTG ASSN	PBN6419 03%2034	29,160	29,285	28,310
	FEDERAL NATL MTG ASSN	PBN7756 03%2049	837,132	850,997	754,701
	FEDERAL NATL MTG ASSN	PBO1858 03%2049	94,411	97,362	86,223
	FEDERAL NATL MTG ASSN	PBP7009 03%2050	92,804	76,165	83,116
	FEDERAL NATL MTG ASSN	PBP9421 03%2050	20,599	16,906	18,442
	FEDERAL NATL MTG ASSN	PBQ0233 02%2050	78,480	63,397	64,761
	FEDERAL NATL MTG ASSN	PBQ0254 02%2050	102,847	102,654	85,071
	FEDERAL NATL MTG ASSN	PBQ1528 02%2050	52,394	52,280	43,462
	FEDERAL NATL MTG ASSN	PBQ3719 03%2050	1,884,906	1,506,432	1,672,367
	FEDERAL NATL MTG ASSN	PBQ5876 02 50%2050	186,679	199,950	161,694
	FEDERAL NATL MTG ASSN	PBQ6615 02%2041	135,536	115,666	118,241
	FEDERAL NATL MTG ASSN	PBQ8435 02 50%2050	192,361	162,485	165,860
	FEDERAL NATL MTG ASSN	PBQ8482 02 50%2050	219,017	185,001	189,583
	FEDERAL NATL MTG ASSN	PBQ8507 03%2050	11,510	10,341	10,426
	FEDERAL NATL MTG ASSN	PBQ9453 02%2051	339,503	339,875	281,357
	FEDERAL NATL MTG ASSN	PBR1001 02 50%2051	67,536	61,732	58,593
	FEDERAL NATL MTG ASSN	PBR1069 01 50%2036	21,194	18,128	19,246
	FEDERAL NATL MTG ASSN	PBR1823 02%2051	135,515	140,236	111,414
	FEDERAL NATL MTG ASSN	PBR2059 01 50%2036	21,732	18,588	19,734
	FEDERAL NATL MTG ASSN	PBR2303 03%2051	68,021	64,822	61,617
	FEDERAL NATL MTG ASSN	PBR2641 02%2051	180,915	187,120	148,245
	FEDERAL NATL MTG ASSN	PBR2643 02%2051	244,963	253,059	202,269
	FEDERAL NATL MTG ASSN	PBR3256 02%2051	164,358	170,662	136,735
	FEDERAL NATL MTG ASSN	PBR3257 02%2051	289,626	300,284	237,199
	FEDERAL NATL MTG ASSN	PBR3286 02%2051	126,774	126,556	104,788
	FEDERAL NATL MTG ASSN	PBR4753 02%2051	138,954	138,791	114,846
	FEDERAL NATL MTG ASSN	PBR5587 02%2051	196,301	198,019	162,387
	FEDERAL NATL MTG ASSN	PBR6496 02 50%2051	114,128	118,033	99,055
	FEDERAL NATL MTG ASSN	PBR7744 02%2051	61,969	62,027	51,287
	FEDERAL NATL MTG ASSN	PBR7745 02%2051	185,707	186,027	153,226
	FEDERAL NATL MTG ASSN	PBR8276 02 50%2051	50,965	47,175	44,152
	FEDERAL NATL MTG ASSN	PBR8478 02%2051	68,081	68,144	56,279
	FEDERAL NATL MTG ASSN	PBR8518 02%2051	126,299	126,418	104,159
	FEDERAL NATL MTG ASSN	PBS5591 03 85%2037	3,956,000	3,563,491	3,658,123
	FEDERAL NATL MTG ASSN	PBS6197 04 24%2038	8,478,444	8,478,444	8,133,582
	FEDERAL NATL MTG ASSN	PBS9245 04 92%2028	1,000,000	984,375	1,014,929
	FEDERAL NATL MTG ASSN	PBT0972 02 50%2051	247,217	230,376	200,705
	FEDERAL NATL MTG ASSN	PBT1461 02%2051	26,259	26,768	21,463
	FEDERAL NATL MTG ASSN	PBT1835 02%2051	52,652	53,673	43,444
	FEDERAL NATL MTG ASSN	PBT3303 02 50%2051	63,484	66,132	55,100
	FEDERAL NATL MTG ASSN	PBU2599 02 50%2052	277,659	280,002	239,554
	FEDERAL NATL MTG ASSN	PBU3608 03%2051	121,281	114,990	108,455
	FEDERAL NATL MTG ASSN	PBU7091 02%2041	317,214	270,710	276,342
	FEDERAL NATL MTG ASSN	PBV3089 02 50%2052	274,209	269,914	236,412
	FEDERAL NATL MTG ASSN	PBV4142 03%2052	126,034	125,700	113,045
	FEDERAL NATL MTG ASSN	PBV5373 02 50%2052	151,251	143,854	130,107
	FEDERAL NATL MTG ASSN	PBV8546 03 50%2052	476,896	462,151	447,362
	FEDERAL NATL MTG ASSN	PBW6273 03 50%2052	377,798	352,857	352,534
	FEDERAL NATL MTG ASSN	PBX3075 04 50%2052	97,642	90,914	95,717
	FEDERAL NATL MTG ASSN	PBY4993 06%2053	73,339	74,886	76,112
	FEDERAL NATL MTG ASSN	PBZ2295 04 35%2034	600,000	593,766	595,542
	FEDERAL NATL MTG ASSN	PBZ5402 04 36%2035	700,000	687,641	687,325
	FEDERAL NATL MTG ASSN	PCA3748 02 50%2032	6,097	6,129	5,862
	FEDERAL NATL MTG ASSN	PCA4536 03%2049	358,400	378,224	323,249
	FEDERAL NATL MTG ASSN	PCA4860 03%2049	309,265	326,468	278,900
	FEDERAL NATL MTG ASSN	PCA4979 03%2050	99,949	82,029	89,640
	FEDERAL NATL MTG ASSN	PCA5122 03%2050	309,942	329,410	279,915
	FEDERAL NATL MTG ASSN	PCA6106 04%2050	602,723	530,020	578,846
	FEDERAL NATL MTG ASSN	PCA6275 02%2050	67,308	68,275	55,572
	FEDERAL NATL MTG ASSN	PCA6312 03%2050	506,497	538,945	457,336
	FEDERAL NATL MTG ASSN	PCA6399 02 50%2050	1,337,276	1,411,662	1,155,762
	FEDERAL NATL MTG ASSN	PCA6416 03%2050	1,399,341	1,495,000	1,263,519
	FEDERAL NATL MTG ASSN	PCA6417 03%2050	1,223,264	1,300,769	1,102,752
	FEDERAL NATL MTG ASSN	PCA7229 02 50%2050	894,201	954,000	774,082
	FEDERAL NATL MTG ASSN	PCA7240 02 50%2050	4,454,736	3,712,048	3,860,077
	FEDERAL NATL MTG ASSN	PCA7323 02%2050	67,137	68,500	55,795
	FEDERAL NATL MTG ASSN	PCA7422 02%2040	1,012,160	866,030	888,137
	FEDERAL NATL MTG ASSN	PCA7527 02 50%2050	2,429,155	1,966,857	2,070,174
	FEDERAL NATL MTG ASSN	PCA7531 03%2050	436,560	402,795	392,342
	FEDERAL NATL MTG ASSN	PCA7616 02%2050	70,870	72,238	58,281
	FEDERAL NATL MTG ASSN	PCA8108 02%2050	295,340	239,594	242,919
	FEDERAL NATL MTG ASSN	PCA9358 02 50%2041	365,182	383,270	329,372
	FEDERAL NATL MTG ASSN	PCB0101 02 50%2041	378,607	397,359	341,289
	FEDERAL NATL MTG ASSN	PCB0116 02%2041	90,877	75,623	79,532
	FEDERAL NATL MTG ASSN	PCB0388 02 50%2051	3,111,068	2,642,257	2,672,302
	FEDERAL NATL MTG ASSN	PCB0469 02 50%2041	45,157	39,674	40,888
	FEDERAL NATL MTG ASSN	PCB0470 02 50%2041	734,973	767,875	665,578
	FEDERAL NATL MTG ASSN	PCB0736 03%2051	63,503	60,516	57,181
	FEDERAL NATL MTG ASSN	PCB1069 02%2041	185,096	158,532	161,939
	FEDERAL NATL MTG ASSN	PCB1076 02 50%2041	162,745	142,986	147,192
	FEDERAL NATL MTG ASSN	PCB1110 02%2051	32,484	25,835	26,628
	FEDERAL NATL MTG ASSN	PCB1142 03%2051	221,696	193,924	199,803
	FEDERAL NATL MTG ASSN	PCB1162 03 50%2051	464,473	475,214	433,416
	FEDERAL NATL MTG ASSN	PCB1342 02 50%2041	262,126	230,302	236,913

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	FEDERAL NATL MTG ASSN	PCB1799 02%2051	247,805	252,993	204,908
	FEDERAL NATL MTG ASSN	PCB1842 02 50%2041	152,596	134,069	137,824
	FEDERAL NATL MTG ASSN	PCB1872 03%2051	134,904	116,570	120,095
	FEDERAL NATL MTG ASSN	PCB1878 03%2051	859,149	805,520	772,827
	FEDERAL NATL MTG ASSN	PCB2014 02 50%2041	81,251	72,735	72,845
	FEDERAL NATL MTG ASSN	PCB2110 02%2041	233,008	198,330	203,132
	FEDERAL NATL MTG ASSN	PCB2115 02 50%2041	68,334	64,362	61,719
	FEDERAL NATL MTG ASSN	PCB2246 02 50%2036	1,388,784	1,258,585	1,316,259
	FEDERAL NATL MTG ASSN	PCB2346 02%2051	145,565	146,305	120,255
	FEDERAL NATL MTG ASSN	PCB2348 02%2051	223,785	224,686	184,493
	FEDERAL NATL MTG ASSN	PCB2350 02%2051	301,152	302,128	247,820
	FEDERAL NATL MTG ASSN	PCB2429 03%2051	21,442,374	17,499,825	19,049,199
	FEDERAL NATL MTG ASSN	PCB2787 03 50%2051	20,070	20,945	18,720
	FEDERAL NATL MTG ASSN	PCB2886 03%2052	348,845	303,876	312,732
	FEDERAL NATL MTG ASSN	PCB2929 03%2052	183,309	150,443	163,943
	FEDERAL NATL MTG ASSN	PCB3109 02 50%2052	1,221,786	1,006,255	1,052,528
	FEDERAL NATL MTG ASSN	PCB3174 03 50%2052	19,726	20,265	18,402
	FEDERAL NATL MTG ASSN	PCB4103 05%2052	859,576	845,507	876,512
	FEDERAL NATL MTG ASSN	PCB4130 04 50%2052	3,747,812	3,358,098	3,681,249
	FEDERAL NATL MTG ASSN	PCB4313 04 50%2052	2,512,082	2,246,359	2,467,206
	FEDERAL NATL MTG ASSN	PCB4354 05%2052	2,436,267	2,468,147	2,465,780
	FEDERAL NATL MTG ASSN	PCB4820 04 50%2052	3,754,972	3,361,873	3,687,118
	FEDERAL NATL MTG ASSN	PCB5405 04 50%2052	138,269	132,020	135,685
	FEDERAL NATL MTG ASSN	PCB6527 05 50%2053	779,654	787,968	801,441
	FEDERAL NATL MTG ASSN	PCB6538 06%2053	403,753	415,360	421,815
	FEDERAL NATL MTG ASSN	PCB6539 06%2053	272,183	279,264	283,241
	FEDERAL NATL MTG ASSN	PCB6540 06%2053	1,127,801	1,145,863	1,173,606
	FEDERAL NATL MTG ASSN	PCB6642 05 50%2053	54,121	54,214	55,805
	FEDERAL NATL MTG ASSN	PCB6673 05 50%2053	1,263,924	1,251,828	1,298,884
	FEDERAL NATL MTG ASSN	PCB6911 05 50%2053	185,425	185,744	191,352
	FEDERAL NATL MTG ASSN	PCB7109 05 50%2053	1,811,074	1,776,338	1,855,805
	FEDERAL NATL MTG ASSN	PCB7520 06 50%2053	283,801	294,444	299,481
	FEDERAL NATL MTG ASSN	PCB7801 06 50%2054	1,874,793	1,950,956	1,961,908
	FEDERAL NATL MTG ASSN	PCB8112 06%2054	41,607	41,935	42,833
	FEDERAL NATL MTG ASSN	PCB8496 06%2054	44,901	44,599	46,129
	FEDERAL NATL MTG ASSN	PCB8711 06%2054	43,533	43,710	44,808
	FEDERAL NATL MTG ASSN	PCB8729 06 50%2054	12,856	13,111	13,387
	FEDERAL NATL MTG ASSN	PCB8984 05 50%2054	178,833	184,338	184,594
	FEDERAL NATL MTG ASSN	PCB9061 06%2054	1,996,280	2,033,087	2,054,628
	FEDERAL NATL MTG ASSN	PCB9216 06%2054	2,481,510	2,547,038	2,553,725
	FEDERAL NATL MTG ASSN	PCB9336 06%2054	177,205	185,290	185,534
	FEDERAL NATL MTG ASSN	PCB9500 06%2054	175,422	180,041	183,970
	FEDERAL NATL MTG ASSN	PCB9501 06%2054	448,288	459,145	469,359
	FEDERAL NATL MTG ASSN	PCB9502 06%2054	1,184,558	1,211,026	1,239,194
	FEDERAL NATL MTG ASSN	PCC0116 06%2055	187,006	193,077	195,250
	FEDERAL NATL MTG ASSN	PCC0136 06 50%2055	179,474	188,098	189,764
	FEDERAL NATL MTG ASSN	PCC0404 06%2055	850,072	872,619	887,643
	FEDERAL NATL MTG ASSN	PCC0715 05 50%2055	285,857	286,303	290,817
	FEDERAL NATL MTG ASSN	PCC0730 06%2055	1,180,079	1,204,972	1,214,456
	FEDERAL NATL MTG ASSN	PCC0868 06%2055	48,572	50,499	50,628
	FEDERAL NATL MTG ASSN	PFA0375 02 50%2052	272,158	223,935	232,184
	FEDERAL NATL MTG ASSN	PFA0543 02 50%2052	475,023	394,863	411,514
	FEDERAL NATL MTG ASSN	PFA0659 02%2052	2,140,607	1,728,038	1,767,224
	FEDERAL NATL MTG ASSN	PFA1000 07%2055	1,705,999	1,785,834	1,796,271
	FEDERAL NATL MTG ASSN	PFA2138 06 50%2055	119,478	125,619	126,397
	FEDERAL NATL MTG ASSN	PFM0071 03 50%2040	93,636	100,908	90,155
	FEDERAL NATL MTG ASSN	PFM1107 04%2049	89,538	93,421	86,662
	FEDERAL NATL MTG ASSN	PFM2646 02 50%2040	38,972	34,888	35,550
	FEDERAL NATL MTG ASSN	PFM2743 03%2034	842,971	886,700	823,808
	FEDERAL NATL MTG ASSN	PFM3049 04%2044	849,438	825,282	830,289
	FEDERAL NATL MTG ASSN	PFM3123 02 50%2038	573,880	605,533	537,287
	FEDERAL NATL MTG ASSN	PFM3269 03%2050	66,445	70,328	60,002
	FEDERAL NATL MTG ASSN	PFM3773 03 50%2048	594,595	635,520	563,561
	FEDERAL NATL MTG ASSN	PFM4165 03%2050	77,646	63,724	69,395
	FEDERAL NATL MTG ASSN	PFM4252 02%2050	115,985	102,103	94,847
	FEDERAL NATL MTG ASSN	PFM4311 03%2050	166,426	158,118	149,574
	FEDERAL NATL MTG ASSN	PFM4368 01 50%2035	11,832	10,120	10,785
	FEDERAL NATL MTG ASSN	PFM4595 03%2050	118,447	97,210	106,190
	FEDERAL NATL MTG ASSN	PFM4644 02%2040	76,046	63,282	67,376
	FEDERAL NATL MTG ASSN	PFM4701 01 50%2035	12,286	10,508	11,199
	FEDERAL NATL MTG ASSN	PFM5042 02%2040	57,883	49,576	51,357
	FEDERAL NATL MTG ASSN	PFM5651 02 50%2051	195,001	166,071	167,501
	FEDERAL NATL MTG ASSN	PFM5783 03%2038	322,470	341,063	307,440
	FEDERAL NATL MTG ASSN	PFM5904 02 50%2051	136,485	144,375	118,105
	FEDERAL NATL MTG ASSN	PFM6134 03%2040	290,235	306,312	274,331
	FEDERAL NATL MTG ASSN	PFM6184 02%2051	1,154,746	1,155,107	955,450
	FEDERAL NATL MTG ASSN	PFM6338 02%2051	15,841	12,599	13,029
	FEDERAL NATL MTG ASSN	PFM6460 02 50%2051	245,891	255,688	213,155
	FEDERAL NATL MTG ASSN	PFM6507 01 50%2036	87,988	76,560	79,929
	FEDERAL NATL MTG ASSN	PFM6540 02 50%2051	663,977	685,557	578,756
	FEDERAL NATL MTG ASSN	PFM6560 02%2051	16,799	13,361	13,818
	FEDERAL NATL MTG ASSN	PFM7031 04%2051	180,333	158,580	174,030
	FEDERAL NATL MTG ASSN	PFM7100 03 50%2050	370,172	344,897	349,260
	FEDERAL NATL MTG ASSN	PFM7630 02 50%2051	251,324	261,141	218,136
	FEDERAL NATL MTG ASSN	PFM7675 02 50%2051	332,334	343,603	288,453
	FEDERAL NATL MTG ASSN	PFM7676 02 50%2051	137,309	141,793	118,954
	FEDERAL NATL MTG ASSN	PFM7750 02%2051	97,630	99,476	80,624
	FEDERAL NATL MTG ASSN	PFM7869 02 50%2051	257,593	235,939	222,670
	FEDERAL NATL MTG ASSN	PFM7891 02%2041	65,436	54,452	57,254
	FEDERAL NATL MTG ASSN	PFM8025 02 50%2051	67,747	61,925	58,884
	FEDERAL NATL MTG ASSN	PFM8480 03%2050	886,875	794,307	793,655
	FEDERAL NATL MTG ASSN	PFM8576 03%2050	788,591	833,876	716,869
	FEDERAL NATL MTG ASSN	PFM8577 03%2051	847,411	849,132	768,105
	FEDERAL NATL MTG ASSN	PFM8648 03%2051	512,595	488,487	461,304
	FEDERAL NATL MTG ASSN	PFM8760 03 50%2051	4,533,525	4,638,363	4,234,604
	FEDERAL NATL MTG ASSN	PFM8786 02 50%2051	1,155,497	1,033,267	1,001,004
	FEDERAL NATL MTG ASSN	PFM8850 02 50%2041	152,154	135,524	136,246
	FEDERAL NATL MTG ASSN	PFM8862 02%2041	201,738	172,163	176,121

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	FEDERAL NATL MTG ASSN	PFM8864 02 50%2051	528,318	546,231	457,811
	FEDERAL NATL MTG ASSN	PFM8977 02 50%2051	126,289	131,025	110,493
	FEDERAL NATL MTG ASSN	PFM9068 02 50%2051	115,869	95,981	99,642
	FEDERAL NATL MTG ASSN	PFM9205 02 50%2051	136,177	130,815	118,196
	FEDERAL NATL MTG ASSN	PFM9365 03%2051	262,511	263,454	237,669
	FEDERAL NATL MTG ASSN	PFM9396 02%2041	640,082	546,245	558,007
	FEDERAL NATL MTG ASSN	PFM9464 03%2051	1,001,282	910,108	904,106
	FEDERAL NATL MTG ASSN	PFM9485 02 50%2040	130,461	114,622	117,726
	FEDERAL NATL MTG ASSN	PFM9539 02%2051	269,151	267,932	221,894
	FEDERAL NATL MTG ASSN	PFM9558 02 50%2041	178,184	158,709	159,553
	FEDERAL NATL MTG ASSN	PFM9568 02%2051	425,291	423,829	351,173
	FEDERAL NATL MTG ASSN	PFM9777 03%2051	157,316	137,897	139,974
	FEDERAL NATL MTG ASSN	PFS0002 03%2051	146,570	126,651	130,752
	FEDERAL NATL MTG ASSN	PFS0024 02 50%2051	306,435	298,798	266,826
	FEDERAL NATL MTG ASSN	PFS0028 02 50%2051	427,056	381,748	368,690
	FEDERAL NATL MTG ASSN	PFS0034 03%2051	335,634	336,735	302,808
	FEDERAL NATL MTG ASSN	PFS0037 03%2051	231,706	230,801	209,720
	FEDERAL NATL MTG ASSN	PFS0106 02%2041	289,513	246,426	252,571
	FEDERAL NATL MTG ASSN	PFS0191 02 50%2052	215,822	217,711	186,568
	FEDERAL NATL MTG ASSN	PFS0240 03%2052	538,443	532,554	487,134
	FEDERAL NATL MTG ASSN	PFS0286 02%2052	481,458	470,550	395,362
	FEDERAL NATL MTG ASSN	PFS0288 02%2052	209,592	204,631	171,866
	FEDERAL NATL MTG ASSN	PFS0331 03%2052	286,321	294,015	256,255
	FEDERAL NATL MTG ASSN	PFS0424 02 50%2052	864,950	867,788	747,109
	FEDERAL NATL MTG ASSN	PFS0434 02 50%2051	205,222	197,654	178,312
	FEDERAL NATL MTG ASSN	PFS0551 02 50%2052	584,624	536,758	505,789
	FEDERAL NATL MTG ASSN	PFS0582 02 50%2052	214,223	210,709	185,035
	FEDERAL NATL MTG ASSN	PFS0584 02%2052	583,462	564,248	475,613
	FEDERAL NATL MTG ASSN	PFS0840 03%2052	193,942	167,586	173,259
	FEDERAL NATL MTG ASSN	PFS0898 03%2052	765,346	661,337	684,411
	FEDERAL NATL MTG ASSN	PFS0995 02 50%2042	710,151	621,604	638,755
	FEDERAL NATL MTG ASSN	PFS1074 03%2052	2,619,587	2,626,341	2,372,329
	FEDERAL NATL MTG ASSN	PFS1104 02 50%2051	278,494	267,528	241,333
	FEDERAL NATL MTG ASSN	PFS1112 02%2052	1,842,635	1,732,077	1,526,146
	FEDERAL NATL MTG ASSN	PFS1237 03 50%2051	816,365	757,433	768,817
	FEDERAL NATL MTG ASSN	PFS1289 03%2052	566,350	541,395	514,230
	FEDERAL NATL MTG ASSN	PFS1403 03%2045	201,609	194,175	186,175
	FEDERAL NATL MTG ASSN	PFS1462 03 50%2052	414,293	403,709	388,877
	FEDERAL NATL MTG ASSN	PFS1539 03%2048	275,487	265,544	254,196
	FEDERAL NATL MTG ASSN	PFS1556 03 50%2052	1,555,424	1,519,273	1,461,567
	FEDERAL NATL MTG ASSN	PFS1647 04%2052	36,954	36,138	35,422
	FEDERAL NATL MTG ASSN	PFS1726 02%2041	216,730	195,091	189,329
	FEDERAL NATL MTG ASSN	PFS1789 03 50%2047	153,637	141,154	147,138
	FEDERAL NATL MTG ASSN	PFS3009 02%2042	152,514	130,244	133,053
	FEDERAL NATL MTG ASSN	PFS3672 05 50%2053	240,555	245,779	246,540
	FEDERAL NATL MTG ASSN	PFS3728 03 50%2050	655,193	604,109	626,260
	FEDERAL NATL MTG ASSN	PFS3838 04%2049	8,543,899	7,900,437	8,319,282
	FEDERAL NATL MTG ASSN	PFS3863 02%2052	482,432	389,715	398,946
	FEDERAL NATL MTG ASSN	PFS3884 03%2052	179,302	162,129	159,564
	FEDERAL NATL MTG ASSN	PFS3978 05%2053	162,227	163,001	162,631
	FEDERAL NATL MTG ASSN	PFS4000 06%2041	451,147	472,065	477,012
	FEDERAL NATL MTG ASSN	PFS4132 06%2053	77,430	77,720	80,583
	FEDERAL NATL MTG ASSN	PFS4166 05 50%2053	588,509	594,486	603,044
	FEDERAL NATL MTG ASSN	PFS4269 02%2051	162,539	137,143	134,301
	FEDERAL NATL MTG ASSN	PFS4270 02%2052	655,701	549,970	540,130
	FEDERAL NATL MTG ASSN	PFS4314 02%2052	242,030	200,166	199,217
	FEDERAL NATL MTG ASSN	PFS4448 04%2044	148,081	143,778	144,669
	FEDERAL NATL MTG ASSN	PFS4471 02 50%2042	238,544	211,670	215,155
	FEDERAL NATL MTG ASSN	PFS4570 05%2047	521,877	533,436	537,231
	FEDERAL NATL MTG ASSN	PFS4573 06%2053	589,907	599,400	609,484
	FEDERAL NATL MTG ASSN	PFS4580 04%2043	278,662	268,126	274,437
	FEDERAL NATL MTG ASSN	PFS4603 02%2042	4,693,532	3,734,291	4,108,521
	FEDERAL NATL MTG ASSN	PFS4631 05 50%2053	799,531	803,279	817,269
	FEDERAL NATL MTG ASSN	PFS4662 06 50%2053	795,753	830,443	841,885
	FEDERAL NATL MTG ASSN	PFS4922 03%2051	839,907	740,825	760,208
	FEDERAL NATL MTG ASSN	PFS5059 03 50%2048	1,028,121	958,643	976,314
	FEDERAL NATL MTG ASSN	PFS5067 06%2053	94,676	96,869	98,871
	FEDERAL NATL MTG ASSN	PFS5155 05%2053	1,225,588	1,155,691	1,244,531
	FEDERAL NATL MTG ASSN	PFS5306 06%2053	475,474	470,868	492,728
	FEDERAL NATL MTG ASSN	PFS5611 04%2053	877,866	781,301	837,568
	FEDERAL NATL MTG ASSN	PFS6498 06%2053	78,840	79,309	81,943
	FEDERAL NATL MTG ASSN	PFS7170 02%2042	423,226	356,039	370,276
	FEDERAL NATL MTG ASSN	PFS7294 05 50%2044	152,385	155,207	159,955
	FEDERAL NATL MTG ASSN	PFS7419 02%2042	255,839	214,825	223,034
	FEDERAL NATL MTG ASSN	PFS7527 02%2052	347,577	277,681	287,031
	FEDERAL NATL MTG ASSN	PFS8001 05 50%2054	261,646	261,687	267,416
	FEDERAL NATL MTG ASSN	PFS8226 06 50%2054	571,391	595,408	604,492
	FEDERAL NATL MTG ASSN	PFS8330 03%2048	459,177	422,730	418,769
	FEDERAL NATL MTG ASSN	PFS8634 05%2054	145,196	142,723	146,302
	FEDERAL NATL MTG ASSN	PFS8764 02%2052	292,961	236,658	241,996
	FEDERAL NATL MTG ASSN	PFS8772 02 50%2052	200,786	167,586	172,761
	FEDERAL NATL MTG ASSN	PFS9368 02%2052	435,182	351,545	358,086
	FEDERAL NATL MTG ASSN	PFS9599 02 50%2051	106,788	88,525	92,589
	FEDERAL NATL MTG ASSN	PFS9729 02 50%2052	273,368	225,336	236,313
	FEDERAL NATL MTG ASSN	PMA0097 05%2029	10,930	11,386	11,019
	FEDERAL NATL MTG ASSN	PMA0913 04 50%2031	34,291	36,960	34,598
	FEDERAL NATL MTG ASSN	PMA0939 04 50%2031	36,209	39,027	36,499
	FEDERAL NATL MTG ASSN	PMA0968 04 50%2031	12,811	13,808	12,926
	FEDERAL NATL MTG ASSN	PMA1028 04%2042	5,454	5,841	5,341
	FEDERAL NATL MTG ASSN	PMA1177 03 50%2042	24,990	25,998	23,780
	FEDERAL NATL MTG ASSN	PMA1213 03 50%2042	322,576	343,292	306,949
	FEDERAL NATL MTG ASSN	PMA1217 04%2042	1,006,040	1,081,807	980,844
	FEDERAL NATL MTG ASSN	PMA1253 04%2042	87,899	94,547	85,698
	FEDERAL NATL MTG ASSN	PMA1510 04%2043	14,522	15,003	14,158
	FEDERAL NATL MTG ASSN	PMA1547 04%2043	53,921	55,708	52,571
	FEDERAL NATL MTG ASSN	PMA2320 03%2035	50,292	53,329	48,088
	FEDERAL NATL MTG ASSN	PMA2579 03%2036	261,163	276,180	250,071
	FEDERAL NATL MTG ASSN	PMA2707 03%2036	1,778,653	1,887,040	1,698,228

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	FEDERAL NATL MTG ASSN	PMA2832 03%2036	238,434	252,852	227,566
	FEDERAL NATL MTG ASSN	PMA2863 03%2047	297,168	297,574	268,922
	FEDERAL NATL MTG ASSN	PMA3060 03%2032	901,746	927,107	881,313
	FEDERAL NATL MTG ASSN	PMA3082 03%2047	54,677	57,385	49,650
	FEDERAL NATL MTG ASSN	PMA3125 03%2032	29,812	30,022	29,120
	FEDERAL NATL MTG ASSN	PMA3401 03%2048	51,637	54,194	46,589
	FEDERAL NATL MTG ASSN	PMA3508 03%2048	41,705	43,770	37,627
	FEDERAL NATL MTG ASSN	PMA3697 03%2039	33,029	34,664	31,037
	FEDERAL NATL MTG ASSN	PMA3744 03%2049	264,429	229,888	237,812
	FEDERAL NATL MTG ASSN	PMA3964 02 50%2050	466,445	384,452	400,136
	FEDERAL NATL MTG ASSN	PMA4016 02 50%2040	28,452	25,470	25,963
	FEDERAL NATL MTG ASSN	PMA4077 02%2050	1,701,165	1,334,351	1,389,154
	FEDERAL NATL MTG ASSN	PMA4175 01 50%2040	48,679	43,020	41,619
	FEDERAL NATL MTG ASSN	PMA4176 02%2040	13,994	12,914	12,316
	FEDERAL NATL MTG ASSN	PMA4177 02 50%2040	286,443	253,144	260,398
	FEDERAL NATL MTG ASSN	PMA4178 01 50%2035	12,129	10,374	11,056
	FEDERAL NATL MTG ASSN	PMA4184 03%2050	44,166	39,123	39,481
	FEDERAL NATL MTG ASSN	PMA4202 01 50%2040	49,154	43,440	42,104
	FEDERAL NATL MTG ASSN	PMA4204 02%2040	14,305	13,202	12,601
	FEDERAL NATL MTG ASSN	PMA4205 01 50%2035	17,451	14,926	15,845
	FEDERAL NATL MTG ASSN	PMA4211 03%2050	409,407	362,661	366,158
	FEDERAL NATL MTG ASSN	PMA4228 01 50%2036	468,689	411,636	427,069
	FEDERAL NATL MTG ASSN	PMA4231 01 50%2041	50,829	44,920	43,502
	FEDERAL NATL MTG ASSN	PMA4237 02%2051	292,804	229,897	239,322
	FEDERAL NATL MTG ASSN	PMA4239 03%2051	224,641	198,992	200,771
	FEDERAL NATL MTG ASSN	PMA4266 01 50%2041	52,092	46,036	44,545
	FEDERAL NATL MTG ASSN	PMA4268 02%2041	15,295	14,115	13,452
	FEDERAL NATL MTG ASSN	PMA4269 02 50%2041	125,124	112,011	112,439
	FEDERAL NATL MTG ASSN	PMA4286 01 50%2041	53,256	47,065	45,462
	FEDERAL NATL MTG ASSN	PMA4287 02%2041	15,664	14,455	13,693
	FEDERAL NATL MTG ASSN	PMA4305 02%2051	472,031	474,576	385,176
	FEDERAL NATL MTG ASSN	PMA4311 02%2041	16,362	15,099	14,452
	FEDERAL NATL MTG ASSN	PMA4312 02 50%2041	117,682	105,348	105,711
	FEDERAL NATL MTG ASSN	PMA4364 02%2041	487,221	441,970	425,709
	FEDERAL NATL MTG ASSN	PMA4399 02 50%2051	160,558	136,725	137,142
	FEDERAL NATL MTG ASSN	PMA4422 02%2041	2,715,377	2,315,708	2,370,588
	FEDERAL NATL MTG ASSN	PMA4438 02 50%2051	1,776,950	1,544,167	1,517,244
	FEDERAL NATL MTG ASSN	PMA4446 02%2041	1,583,650	1,399,425	1,380,592
	FEDERAL NATL MTG ASSN	PMA4474 02%2041	766,748	654,993	658,938
	FEDERAL NATL MTG ASSN	PMA4475 02 50%2041	114,414	101,909	103,195
	FEDERAL NATL MTG ASSN	PMA4501 02%2041	2,346,547	1,974,981	2,042,758
	FEDERAL NATL MTG ASSN	PMA4512 02 50%2052	283,638	247,086	242,460
	FEDERAL NATL MTG ASSN	PMA4519 01 50%2042	373,600	307,753	315,431
	FEDERAL NATL MTG ASSN	PMA4570 02%2042	146,296	126,500	127,173
	FEDERAL NATL MTG ASSN	PMA4606 02%2042	153,191	132,462	133,072
	FEDERAL NATL MTG ASSN	PMA4697 04%2042	1,205,011	1,159,259	1,186,987
	FEDERAL NATL MTG ASSN	PMA4729 04%2042	68,277	65,684	67,256
	FEDERAL NATL MTG ASSN	PMA4733 04 50%2052	3,321,707	3,153,286	3,259,970
	FEDERAL NATL MTG ASSN	PMA4779 04%2042	46,738	44,964	46,029
	FEDERAL NATL MTG ASSN	PMA4805 04 50%2052	103,486	98,809	101,531
	FEDERAL NATL MTG ASSN	PMA4840 04 50%2052	650,897	625,828	638,666
	FEDERAL NATL MTG ASSN	PMA4864 04%2043	12,033	11,576	11,850
	FIVE GUYS HOLDI ABS 2023	1A A2 07.549%JAN26 54	920,700	920,700	947,074
	FLAGSTAR MORTGA CMO 2018	2 A4 VAR%APR25 48	13,723	13,526	13,237
	FLATIRON CLO 32 ABS 2025	32A A1 VAR%OCT22 38	845,000	845,000	846,655
	FNR 2024-7U008D CMO 2024	22 IC 02.500%OCT25 51	5,251,317	727,800	702,693
	GALTON FUNDING CMO 2017	1 A22 VAR%JUL25 56	293,545	292,078	263,677
	GMF FLOORPLAN O ABS 2024	4A A1 04.730%NOV15 29	680,000	679,814	689,416
	GNR 2015-H04 FA CMO 2015	H04 FA VAR%DEC20 64	580,738	584,177	581,628
	GNR 2021-191 CMO 2021	191 NI 03.000%OCT20 51	569,879	98,482	103,972
	GNR 2022-24 CMO 2022	24 AH 02.500%FEB20 52	417,436	348,494	361,503
	GOVERNMENT NATL MTG ASSN	JT04002GJ2 04% UMBOS 30YRS 02/26	5,800,000	5,440,898	5,495,268
	GOVERNMENT NATL MTG ASSN	P002855M 08 50%2029	44	46	44
	GOVERNMENT NATL MTG ASSN	P002959M 08 50%2030	1,441	1,506	1,512
	GOVERNMENT NATL MTG ASSN	P004617M 04 50%2040	55,237	59,834	55,715
	GOVERNMENT NATL MTG ASSN	P004696M 04 50%2040	71,415	77,521	72,033
	GOVERNMENT NATL MTG ASSN	P004746M 04 50%2040	8,312	9,060	8,384
	GOVERNMENT NATL MTG ASSN	P004800M 04%2040	23,152	24,785	22,530
	GOVERNMENT NATL MTG ASSN	P004801M 04 50%2040	42,190	44,708	42,527
	GOVERNMENT NATL MTG ASSN	P004833M 04%2040	101,473	106,236	98,750
	GOVERNMENT NATL MTG ASSN	P004853M 04%2040	209,354	223,973	204,737
	GOVERNMENT NATL MTG ASSN	P004922M 04%2041	388,864	409,948	378,369
	GOVERNMENT NATL MTG ASSN	P004923M 04 50%2041	14,592	15,449	14,715
	GOVERNMENT NATL MTG ASSN	P004945M 04%2041	3,371	3,545	3,280
	GOVERNMENT NATL MTG ASSN	P004946M 04 50%2041	22,148	23,309	22,334
	GOVERNMENT NATL MTG ASSN	P004978M 04 50%2041	497,404	526,626	501,579
	GOVERNMENT NATL MTG ASSN	P005203M 04%2041	93,957	100,798	91,355
	GOVERNMENT NATL MTG ASSN	P005258M 03 50%2041	537,625	569,840	508,305
	GOVERNMENT NATL MTG ASSN	P005259M 04%2041	29,056	31,217	28,251
	GOVERNMENT NATL MTG ASSN	P005280M 04%2042	623,797	663,272	603,443
	GOVERNMENT NATL MTG ASSN	P008865M 05 62%2026	83	83	83
	GOVERNMENT NATL MTG ASSN	P080047M 05 62%2027	1,734	1,741	1,736
	GOVERNMENT NATL MTG ASSN	P080054M 05 62%2027	734	737	735
	GOVERNMENT NATL MTG ASSN	P412334X 07%2027	211	215	212
	GOVERNMENT NATL MTG ASSN	P427796X 07%2028	2,045	2,088	2,061
	GOVERNMENT NATL MTG ASSN	P457432X 07%2027	2,605	2,660	2,614
	GOVERNMENT NATL MTG ASSN	P462363X 07%2027	505	515	510
	GOVERNMENT NATL MTG ASSN	P464066X 07%2028	1,071	1,088	1,092
	GOVERNMENT NATL MTG ASSN	P464838X 07%2028	12,731	12,908	12,926
	GOVERNMENT NATL MTG ASSN	P473066X 06 50%2028	94	94	94
	GOVERNMENT NATL MTG ASSN	P474158X 07 50%2028	381	392	387
	GOVERNMENT NATL MTG ASSN	P479607X 04%2041	25,680	27,935	24,897
	GOVERNMENT NATL MTG ASSN	P481327X 07%2028	1,148	1,119	1,172
	GOVERNMENT NATL MTG ASSN	P482058X 07%2028	2,316	2,257	2,339
	GOVERNMENT NATL MTG ASSN	P489787X 03 50%2041	32,481	34,491	30,474
	GOVERNMENT NATL MTG ASSN	P489862X 04%2041	46,633	50,728	45,262
	GOVERNMENT NATL MTG ASSN	P490717X 07%2028	1,352	1,381	1,367
	GOVERNMENT NATL MTG ASSN	P527139X 08 50%2030	11,910	12,346	12,162

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	GOVERNMENT NATL MTG ASSN	P552554X 04%2041	25,126	27,333	24,388
	GOVERNMENT NATL MTG ASSN	P592850X 05%2035	261,216	253,094	272,394
	GOVERNMENT NATL MTG ASSN	P615620X 04 50%2033	1,012	947	1,023
	GOVERNMENT NATL MTG ASSN	P616898X 05%2035	1,277	1,237	1,306
	GOVERNMENT NATL MTG ASSN	P647349X 05%2035	236	229	236
	GOVERNMENT NATL MTG ASSN	P647840X 05%2035	671	650	673
	GOVERNMENT NATL MTG ASSN	P648490X 05%2035	1,613	1,563	1,645
	GOVERNMENT NATL MTG ASSN	P649441X 05%2035	816	791	830
	GOVERNMENT NATL MTG ASSN	P649449X 05%2035	13,150	12,751	13,396
	GOVERNMENT NATL MTG ASSN	P649468X 05%2035	23,429	22,718	23,961
	GOVERNMENT NATL MTG ASSN	P649516X 05%2035	4,594	4,454	4,590
	GOVERNMENT NATL MTG ASSN	P698329X 04 50%2039	11,373	12,368	11,429
	GOVERNMENT NATL MTG ASSN	P710868X 05 50%2039	41,084	44,284	42,778
	GOVERNMENT NATL MTG ASSN	P711188X 04 50%2040	1,262	1,369	1,261
	GOVERNMENT NATL MTG ASSN	P733607X 04 50%2040	3,205	3,476	3,201
	GOVERNMENT NATL MTG ASSN	P733816X 04%2042	34,382	37,401	33,308
	GOVERNMENT NATL MTG ASSN	P734089X 04%2040	40,165	43,566	38,717
	GOVERNMENT NATL MTG ASSN	P737424X 04%2040	28,057	29,100	27,233
	GOVERNMENT NATL MTG ASSN	P741372X 04 50%2040	22,694	24,748	22,661
	GOVERNMENT NATL MTG ASSN	P745068X 04 50%2040	75,389	82,463	75,357
	GOVERNMENT NATL MTG ASSN	P759183X 03 50%2041	8,203	8,511	7,696
	GOVERNMENT NATL MTG ASSN	P772063X 04%2041	31,310	34,060	30,377
	GOVERNMENT NATL MTG ASSN	P772072X 04%2041	7,702	8,379	7,468
	GOVERNMENT NATL MTG ASSN	P772088X 03 50%2041	13,375	14,203	12,511
	GOVERNMENT NATL MTG ASSN	P773363X 03 50%2042	7,592	8,053	7,097
	GOVERNMENT NATL MTG ASSN	P773365X 03 50%2042	4,078	4,330	3,814
	GOVERNMENT NATL MTG ASSN	P775540X 04%2041	10,023	10,903	9,698
	GOVERNMENT NATL MTG ASSN	P778681X 04%2041	12,259	13,336	11,805
	GOVERNMENT NATL MTG ASSN	P778862X 03 50%2042	59,165	62,751	55,451
	GOVERNMENT NATL MTG ASSN	P778863X 03 50%2042	43,521	46,160	40,721
	GOVERNMENT NATL MTG ASSN	P778869X 04%2042	8,651	9,411	8,386
	GOVERNMENT NATL MTG ASSN	P782989X 04 50%2040	50,828	55,212	50,922
	GOVERNMENT NATL MTG ASSN	P783143X 04%2040	158,717	164,725	154,170
	GOVERNMENT NATL MTG ASSN	P783261X 04 50%2041	1,444	1,574	1,446
	GOVERNMENT NATL MTG ASSN	P783276X 04 50%2041	8,083	8,845	8,095
	GOVERNMENT NATL MTG ASSN	P783295X 04 50%2041	62,146	65,608	62,149
	GOVERNMENT NATL MTG ASSN	P783368M 04 50%2041	85,127	92,474	85,819
	GOVERNMENT NATL MTG ASSN	P783637M 03%2042	74,839	75,857	69,536
	GOVERNMENT NATL MTG ASSN	P783669X 03%2042	201,484	215,462	185,944
	GOVERNMENT NATL MTG ASSN	P784106M 03 50%2046	82,899	88,313	77,333
	GOVERNMENT NATL MTG ASSN	P784232X 04%2046	47,859	50,954	46,181
	GOVERNMENT NATL MTG ASSN	P784391C 03 50%2046	143,741	149,493	132,902
	GOVERNMENT NATL MTG ASSN	P784571X 03 50%2048	150,799	149,464	141,148
	GOVERNMENT NATL MTG ASSN	P784825C 03 50%2049	59,624	61,245	54,365
	GOVERNMENT NATL MTG ASSN	P784905C 03%2050	366,579	378,608	325,259
	GOVERNMENT NATL MTG ASSN	P785558C 02 50%2051	329,485	281,607	284,920
	GOVERNMENT NATL MTG ASSN	P785565C 02 50%2051	829,777	720,610	713,121
	GOVERNMENT NATL MTG ASSN	P785568C 02 50%2051	1,339,614	1,163,371	1,153,341
	GOVERNMENT NATL MTG ASSN	P785575C 02 50%2051	218,499	184,120	186,901
	GOVERNMENT NATL MTG ASSN	P785616C 02 50%2051	193,776	163,287	165,879
	GOVERNMENT NATL MTG ASSN	P785663C 02 50%2051	990,901	860,536	853,119
	GOVERNMENT NATL MTG ASSN	P785789C 02 50%2051	627,291	544,763	539,133
	GOVERNMENT NATL MTG ASSN	P785791C 02 50%2051	868,987	729,203	744,679
	GOVERNMENT NATL MTG ASSN	P785792C 02 50%2051	257,960	217,371	220,412
	GOVERNMENT NATL MTG ASSN	P785944C 03%2052	359,869	339,851	321,717
	GOVERNMENT NATL MTG ASSN	P786077C 03%2052	71,041	66,912	63,556
	GOVERNMENT NATL MTG ASSN	P786082C 03%2051	138,251	130,604	123,070
	GOVERNMENT NATL MTG ASSN	P786095C 03%2052	413,834	387,711	371,762
	GOVERNMENT NATL MTG ASSN	P786107C 03%2052	71,294	67,439	63,584
	GOVERNMENT NATL MTG ASSN	P786108C 03 50%2052	167,317	161,932	150,074
	GOVERNMENT NATL MTG ASSN	P786134C 03%2052	600,486	567,084	538,688
	GOVERNMENT NATL MTG ASSN	P786150C 03%2052	1,172,852	1,011,401	1,050,710
	GOVERNMENT NATL MTG ASSN	P786216C 03 50%2052	238,462	224,955	214,475
	GOVERNMENT NATL MTG ASSN	P786335C 04 50%2052	874,891	865,185	857,045
	GOVERNMENT NATL MTG ASSN	P786366C 04 50%2052	699,377	688,231	684,686
	GOVERNMENT NATL MTG ASSN	P786474C 05%2053	597,686	607,048	601,491
	GOVERNMENT NATL MTG ASSN	P786535C 05 50%2053	215,359	219,161	218,205
	GOVERNMENT NATL MTG ASSN	P786709C 05%2053	308,007	306,611	309,968
	GOVERNMENT NATL MTG ASSN	P786726C 02%2051	1,942,334	1,554,474	1,586,353
	GOVERNMENT NATL MTG ASSN	P786823C 05 50%2053	160,649	156,056	163,917
	GOVERNMENT NATL MTG ASSN	P786835C 05 50%2053	804,801	784,518	820,931
	GOVERNMENT NATL MTG ASSN	P786963C 06%2053	878,768	901,012	909,970
	GOVERNMENT NATL MTG ASSN	P787058C 05%2053	1,535,232	1,512,623	1,542,169
	GOVERNMENT NATL MTG ASSN	P787123X 03%2050	244,819	213,892	219,652
	GOVERNMENT NATL MTG ASSN	P787228C 06%2054	820,722	841,240	851,860
	GOVERNMENT NATL MTG ASSN	P787276C 06%2054	495,547	513,394	514,359
	GOVERNMENT NATL MTG ASSN	P790493X 03 50%2042	5,006	5,316	4,681
	GOVERNMENT NATL MTG ASSN	P793122X 03 50%2042	30,718	32,580	28,819
	GOVERNMENT NATL MTG ASSN	P794581X 03 50%2042	15,060	15,992	14,129
	GOVERNMENT NATL MTG ASSN	PAA5649X 03%2042	181,048	181,331	166,933
	GOVERNMENT NATL MTG ASSN	PAB2892X 03%2042	350,556	348,200	323,228
	GOVERNMENT NATL MTG ASSN	PAB9108X 03%2042	371,490	379,732	342,068
	GOVERNMENT NATL MTG ASSN	PAC6079X 03 50%2043	49,209	51,055	45,953
	GOVERNMENT NATL MTG ASSN	PAD5642X 03 50%2043	68,215	70,773	63,742
	GOVERNMENT NATL MTG ASSN	PAD9312X 03%2043	61,705	62,795	56,817
	GOVERNMENT NATL MTG ASSN	PAF5077X 03 50%2043	28,610	29,683	26,523
	GOVERNMENT NATL MTG ASSN	PAJ0411X 03 50%2044	27,427	28,455	25,508
	GOVERNMENT NATL MTG ASSN	PAR3062C 03 50%2046	7,188	7,666	6,623
	GOVERNMENT NATL MTG ASSN	PAR3124C 03 50%2046	8,283	8,834	7,635
	GOVERNMENT NATL MTG ASSN	PAS4297C 03 50%2046	33,873	36,128	31,222
	GOVERNMENT NATL MTG ASSN	PAS6967C 03 50%2046	6,967	7,431	6,386
	GOVERNMENT NATL MTG ASSN	PAS7008C 03 50%2046	12,081	12,895	11,136
	GOVERNMENT NATL MTG ASSN	PAS9175C 03 50%2046	14,110	15,050	13,006
	GOVERNMENT NATL MTG ASSN	PAT1323C 03 50%2046	9,458	10,087	8,717
	GOVERNMENT NATL MTG ASSN	PBC4732C 03 50%2047	327,649	341,254	301,386
	GOVERNMENT NATL MTG ASSN	PBD0384C 03 50%2047	264,820	275,817	243,595
	GOVERNMENT NATL MTG ASSN	PBM7534C 03 50%2050	76,589	80,753	69,835
	GOVERNMENT NATL MTG ASSN	PBM9734C 04%2049	68,224	71,800	65,088

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	GOVERNMENT NATL MTG ASSN	PBM9743C 04%2049	52,753	55,456	50,328
	GOVERNMENT NATL MTG ASSN	PBQ8614X 03%2050	455,428	397,894	409,673
	GOVERNMENT NATL MTG ASSN	PBR6606X 03%2050	2,358,420	2,060,485	2,124,700
	GOVERNMENT NATL MTG ASSN	PBS1728C 04%2050	58,169	61,641	54,420
	GOVERNMENT NATL MTG ASSN	PBS1742C 04%2050	52,553	55,690	50,139
	GOVERNMENT NATL MTG ASSN	PBS1754X 04%2050	25,227	27,027	24,064
	GOVERNMENT NATL MTG ASSN	PBS1757C 04%2050	28,263	30,280	26,964
	GOVERNMENT NATL MTG ASSN	PBS8420C 04%2050	256,499	274,804	243,488
	GOVERNMENT NATL MTG ASSN	PBS8439X 03 50%2050	157,596	168,111	144,282
	GOVERNMENT NATL MTG ASSN	PBS8498X 03%2050	587,192	513,013	528,993
	GOVERNMENT NATL MTG ASSN	PBS8546C 02 50%2050	178,716	159,895	153,094
	GOVERNMENT NATL MTG ASSN	PBT0218X 03%2050	225,752	197,233	203,936
	GOVERNMENT NATL MTG ASSN	PBT0861X 03%2050	875,012	764,473	788,292
	GOVERNMENT NATL MTG ASSN	PBZ4383C 03%2052	83,251	85,645	74,170
	GOVERNMENT NATL MTG ASSN	PCJ2163X 03%2052	63,994	55,910	57,807
	GOVERNMENT NATL MTG ASSN	PCK9592C 04%2052	221,392	213,989	210,149
	GOVERNMENT NATL MTG ASSN	PMA0535M 04%2042	267,949	278,333	260,527
	GOVERNMENT NATL MTG ASSN	PMA0624M 03%2042	273,117	279,647	253,431
	GOVERNMENT NATL MTG ASSN	PMA0698M 03%2043	376,395	390,586	349,266
	GOVERNMENT NATL MTG ASSN	PMA1010M 02 50%2043	7,179	6,074	6,403
	GOVERNMENT NATL MTG ASSN	PMA1012M 03 50%2043	201,517	209,417	190,384
	GOVERNMENT NATL MTG ASSN	PMA1225M 04%2043	13,715	14,503	13,317
	GOVERNMENT NATL MTG ASSN	PMA1995M 03 50%2044	57,202	56,648	53,412
	GOVERNMENT NATL MTG ASSN	PMA2677M 03%2045	37,238	38,058	34,123
	GOVERNMENT NATL MTG ASSN	PMA2678M 03 50%2045	39,108	39,835	36,516
	GOVERNMENT NATL MTG ASSN	PMA2754M 03 50%2045	92,530	84,636	86,446
	GOVERNMENT NATL MTG ASSN	PMA3035M 04%2045	62,199	64,701	59,934
	GOVERNMENT NATL MTG ASSN	PMA3521M 03 50%2046	432,158	461,329	403,144
	GOVERNMENT NATL MTG ASSN	PMA3597M 03 50%2046	220,906	235,817	206,075
	GOVERNMENT NATL MTG ASSN	PMA3663M 03 50%2046	99,692	106,422	92,999
	GOVERNMENT NATL MTG ASSN	PMA3736M 03 50%2046	171,064	182,610	159,542
	GOVERNMENT NATL MTG ASSN	PMA3803M 03 50%2046	103,023	109,977	95,437
	GOVERNMENT NATL MTG ASSN	PMA3937M 03 50%2046	163,055	169,500	152,005
	GOVERNMENT NATL MTG ASSN	PMA4126M 03%2046	202,130	178,537	184,447
	GOVERNMENT NATL MTG ASSN	PMA4322M 04%2047	252,994	263,771	243,989
	GOVERNMENT NATL MTG ASSN	PMA4383M 04%2047	105,086	109,971	101,340
	GOVERNMENT NATL MTG ASSN	PMA4451M 03 50%2047	145,490	155,811	135,388
	GOVERNMENT NATL MTG ASSN	PMA4511M 04%2047	638,745	683,540	615,794
	GOVERNMENT NATL MTG ASSN	PMA4652M 03 50%2047	321,190	300,062	299,813
	GOVERNMENT NATL MTG ASSN	PMA4654M 04 50%2047	174,197	190,190	173,475
	GOVERNMENT NATL MTG ASSN	PMA4720M 04%2047	699,852	723,693	674,327
	GOVERNMENT NATL MTG ASSN	PMA4837M 03 50%2047	39,456	41,037	36,788
	GOVERNMENT NATL MTG ASSN	PMA4838M 04%2047	475,840	495,059	458,313
	GOVERNMENT NATL MTG ASSN	PMA4901M 04%2047	210,331	217,134	202,546
	GOVERNMENT NATL MTG ASSN	PMA5020M 04%2048	183,596	191,161	176,765
	GOVERNMENT NATL MTG ASSN	PMA5078M 04%2048	336,638	333,391	324,052
	GOVERNMENT NATL MTG ASSN	PMA5137M 04%2048	186,781	193,511	179,269
	GOVERNMENT NATL MTG ASSN	PMA5138M 04 50%2048	236,228	256,935	234,931
	GOVERNMENT NATL MTG ASSN	PMA5264M 04%2048	211,022	218,960	202,822
	GOVERNMENT NATL MTG ASSN	PMA5265M 04 50%2048	653,025	667,382	648,416
	GOVERNMENT NATL MTG ASSN	PMA5331M 04 50%2048	165,730	173,732	164,603
	GOVERNMENT NATL MTG ASSN	PMA5399M 04 50%2048	261,651	259,893	259,952
	GOVERNMENT NATL MTG ASSN	PMA5465M 03 50%2048	206,353	188,394	191,482
	GOVERNMENT NATL MTG ASSN	PMA5529M 04 50%2048	229,739	247,472	228,046
	GOVERNMENT NATL MTG ASSN	PMA5594M 03 50%2048	809,463	736,485	750,747
	GOVERNMENT NATL MTG ASSN	PMA5652M 04 50%2048	228,402	234,442	226,619
	GOVERNMENT NATL MTG ASSN	PMA5762M 03 50%2049	217,097	224,840	201,009
	GOVERNMENT NATL MTG ASSN	PMA5818M 04 50%2049	320,559	319,319	317,991
	GOVERNMENT NATL MTG ASSN	PMA6477M 04 50%2050	153,939	165,297	152,603
	GOVERNMENT NATL MTG ASSN	PMA6541M 03%2050	136,639	120,434	123,278
	GOVERNMENT NATL MTG ASSN	PMA6599M 03%2050	5,587,851	5,180,986	5,051,211
	GOVERNMENT NATL MTG ASSN	PMA6711M 03 50%2050	1,697,751	1,798,742	1,566,600
	GOVERNMENT NATL MTG ASSN	PMA6819M 02 50%2050	84,506	70,867	73,176
	GOVERNMENT NATL MTG ASSN	PMA6864M 02%2050	564,560	455,882	468,775
	GOVERNMENT NATL MTG ASSN	PMA6865M 02 50%2050	108,538	91,019	93,983
	GOVERNMENT NATL MTG ASSN	PMA6930M 02%2050	2,115,083	1,712,212	1,755,766
	GOVERNMENT NATL MTG ASSN	PMA6994M 02%2050	2,553,135	2,077,798	2,118,775
	GOVERNMENT NATL MTG ASSN	PMA6997M 03 50%2050	50,040	52,738	46,206
	GOVERNMENT NATL MTG ASSN	PMA7051M 02%2050	1,051,233	857,446	872,311
	GOVERNMENT NATL MTG ASSN	PMA7135M 02%2051	3,652,165	2,946,964	3,030,713
	GOVERNMENT NATL MTG ASSN	PMA7184M 02%2051	1,474,373	1,126,052	1,195,932
	GOVERNMENT NATL MTG ASSN	PMA7192M 02%2051	879,243	751,978	729,594
	GOVERNMENT NATL MTG ASSN	PMA7254M 02%2051	2,145,324	1,787,156	1,780,186
	GOVERNMENT NATL MTG ASSN	PMA7303M 02%2051	820,790	626,878	669,844
	GOVERNMENT NATL MTG ASSN	PMA7368M 03%2051	91,630	82,324	82,613
	GOVERNMENT NATL MTG ASSN	PMA7418M 02 50%2051	4,272,235	3,783,493	3,695,364
	GOVERNMENT NATL MTG ASSN	PMA7419M 03%2051	24,481	21,994	22,071
	GOVERNMENT NATL MTG ASSN	PMA7472M 02 50%2051	7,085,778	6,319,628	6,128,979
	GOVERNMENT NATL MTG ASSN	PMA7473M 03%2051	30,992	27,845	27,942
	GOVERNMENT NATL MTG ASSN	PMA7535M 03%2051	36,648	32,926	33,041
	GOVERNMENT NATL MTG ASSN	PMA7589M 02 50%2051	867,512	755,075	750,368
	GOVERNMENT NATL MTG ASSN	PMA7590M 03%2051	647,174	661,584	583,478
	GOVERNMENT NATL MTG ASSN	PMA7649M 02 50%2051	4,182,309	3,514,446	3,617,546
	GOVERNMENT NATL MTG ASSN	PMA7650M 03%2051	1,122,839	1,101,343	1,012,327
	GOVERNMENT NATL MTG ASSN	PMA7935M 02%2052	421,989	349,658	350,166
	GOVERNMENT NATL MTG ASSN	PMA7988M 03%2052	547,869	477,343	493,947
	GOVERNMENT NATL MTG ASSN	PMA7989M 03 50%2052	1,341,400	1,244,361	1,233,421
	GOVERNMENT NATL MTG ASSN	PMA8043M 03%2052	2,657,282	2,313,911	2,395,747
	GOVERNMENT NATL MTG ASSN	PMA8097M 02 50%2052	2,217,246	1,863,563	1,917,826
	GOVERNMENT NATL MTG ASSN	PMA8149M 03 50%2052	329,939	294,252	303,788
	GOVERNMENT NATL MTG ASSN	PMA8199M 03 50%2052	187,798	169,517	172,337
	GOVERNMENT NATL MTG ASSN	PMA8266M 03 50%2052	1,416,862	1,273,017	1,310,250
	GOVERNMENT NATL MTG ASSN	PMA8346M 04%2052	291,723	270,789	277,584
	GOVERNMENT NATL MTG ASSN	PMA8429M 05 50%2052	1,159,951	1,173,000	1,182,457
	GOVERNMENT NATL MTG ASSN	PMA8799M 04 50%2053	2,114,246	2,039,917	2,075,446
	GOVERNMENT NATL MTG ASSN	PMA8801M 05 50%2053	832,262	809,894	845,962
	GOVERNMENT NATL MTG ASSN	PMA9004M 05%2053	1,331,476	1,276,344	1,322,733
	GOVERNMENT NATL MTG ASSN	PMA9719M 02 50%2054	613,897	514,810	532,080

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	GOVERNMENT NATL MTG ASSN	PMA9961M 03 50%2054	5,902,291	5,280,129	5,383,944
	GOVERNMENT NATL MTG ASSN	PMB0022M 03 50%2054	16,586,804	14,813,167	15,133,372
	GOVERNMENT NATL MTG ASSN	PMB0092M 05 50%2054	86,923	86,967	87,965
	GOVERNMENT NATL MTG ASSN	PMB0201M 03 50%2055	7,685,009	6,869,697	7,009,267
	GOVERNMENT NATL MTG ASSN	PMB0205M 05 50%2055	476,408	475,235	481,814
	GOVERNMENT NATL MTG ASSN	PMB0367M 06%2055	4,521,909	4,622,768	4,613,305
	GOVERNMENT NATL MTG ASSN	PMB0420M 03 50%2055	5,936,954	5,311,138	5,412,764
	GOVERNMENT NATL MTG ASSN	PMB0424M 05 50%2055	443,730	438,356	448,503
	GOVERNMENT NATL MTG ASSN	PMB0485M 05 50%2055	1,138,432	1,135,505	1,150,679
	GOVERNMENT NATL MTG ASSN	T02001GJ2 02% JUMBOS 30YRS 01/26	600,000	496,020	497,598
	GOVERNMENT NATL MTG ASSN	T02501GJ2 02 50% JUMBOS 30YRS 01/26	7,100,000	6,159,148	6,137,098
	GOVERNMENT NATL MTG ASSN	T02502GJ2 02 50% JUMBOS 30YRS 02/26	400,000	344,016	345,704
	GOVERNMENT NATL MTG ASSN	T03001GJ2 03% JUMBOS 30YRS 01/26	4,600,000	4,140,898	4,141,426
	GOVERNMENT NATL MTG ASSN	T03501GJ2 03 50% JUMBOS 30YRS 01/26	3,000,000	2,798,811	2,741,760
	GOVERNMENT NATL MTG ASSN	T03502GJ2 03 50% JUMBOS 30YRS 02/26	17,000,000	15,430,156	15,535,960
	GOVERNMENT NATL MTG ASSN	T04001GJ2 04% JUMBOS 30YRS 01/26	3,500,000	3,297,506	3,317,055
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 4.500% DUE 01/15/56	3,200,000	3,120,250	3,121,120
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 5.000% DUE 01/15/56	2,200,000	2,188,836	2,196,458
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 5.500% DUE 01/15/56	700,000	704,064	707,049
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 01/01/26 6.000% DUE 01/15/56	50,000	44,519	50,974
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 4.500% DUE 02/15/56	800,000	775,969	779,816
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 5.000% DUE 02/15/56	8,400,000	8,367,029	8,376,564
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 5.500% DUE 02/15/56	50,000	50,459	50,464
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 6.000% DUE 02/15/56	7,900,000	9,471,824	8,048,362
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 02/01/26 6.500% DUE 02/15/56	4,800,000	4,935,937	4,955,040
	GOVERNMENT NATL MTG ASSN II	30YR TBA DTD 03/01/25 6.000% DUE 03/15/55	1,400,000	1,423,625	1,427,594
	GREEN LAKES PAR ABS 2025	1A ARR VAR%JAN25 38	838,000	838,000	836,525
	GREYSTONE CRE N CMO 2025	FL4 A VAR%JAN15 43	3,160,000	3,152,100	3,165,813
	GS MORTGAGE SEC CMO 2018	GS9 A3 03.727%MAR10 51	3,044,754	3,312,121	3,016,627
	GS MORTGAGE SEC CMO 2018	SRP5 A VAR%SEP15 31	1,174,980	1,174,980	904,735
	GS MORTGAGE SEC CMO 2020	GC45 A5 02.910%FEB13 53	1,740,000	1,500,410	1,639,956
	GS MORTGAGE-BAC CMO 2022	NQM1 A4 VAR%MAY25 62	476,201	486,006	446,320
	GSAMP TRUST ABS 2007	FM1 A2A VAR%DEC25 36	4,870	4,870	2,402
	GSR MTG LOAN TR CMO 2003	2F 3A1 06.000%MAR25 32	323	329	334
	HARBORVIEW MTG CMO 2006	7 2A1A VAR%SEP19 46	373,335	229,103	334,084
	HERTZ VEHICLE F ABS 2023	4A A 06.150%MAR25 30	940,000	965,666	984,343
	HERTZ VEHICLE F ABS 2025	1A A 04.910%SEP25 29	2,380,000	2,379,738	2,408,133
	HERTZ VEHICLE F ABS 2025	2A A 05.130%SEP25 31	1,800,000	1,799,837	1,829,802
	HOMES 2023-NQM1 CMO 2023	NQM1 A1 VAR%JAN25 68	327,905	327,343	327,192
	IMPAC CMB TRUST CMO 2007	A M1 VAR%MAY25 37	88,750	80,382	87,678
	INDYMAC IMSC CMO 2007	HOA1 A11 VAR%JUL25 47	447,105	248,633	304,018
	INDYMAC INDX CMO 2006	AR4 A1A VAR%MAY25 46	197,877	123,202	183,392
	INDYMAC INDX CMO 2006	AR6 2A1A VAR%JUN25 46	370,217	223,652	336,153
	J.G. WENTWORTH ABS 2017	1A A 03.990%AUG16 60	297,773	260,482	277,596
	JOHNSONVILLE AERO COMBST	- 05.078% OCT 01 2054	888,860	893,393	853,750
	JP MORGAN CHASE CMO 2016	JP4 A4 VAR%DEC15 49	1,000,000	1,097,148	991,858
	JP MORGAN CHASE CMO 2016	JP4 ASB VAR%DEC15 49	819,154	838,097	816,098
	JP MORGAN CHASE CMO 2019	FL12 A VAR%DEC15 31	909,643	909,643	907,271
	JP MORGAN MORTG CMO 2017	5 A2 VAR%OCT26 48	2,311,948	2,299,850	2,317,190
	JP MORGAN MORTG CMO 2018	4 A1 VAR%OCT25 48	193,596	188,787	175,695
	JPMDB COMMERCIA CMO 2019	COR6 A4 03.056%NOV13 52	600,000	672,984	548,194
	JPMDB COMMERCIA CMO 2019	COR6 ASB 02.981%NOV13 52	986,036	1,015,612	969,056
	JPMDB COMMERCIA CMO 2020	COR7 A5 02.179%MAY13 53	7,800,000	8,033,995	6,677,319
	JPMDB COMMERCIA CMO 2020	COR7 ASB 02.050%MAY13 53	4,786,142	4,929,707	4,543,677
	KEYCORP STUD LN ABS 2004	A 1A2 VAR%OCT27 42	619,626	567,152	602,431
	KNDR 2021-KIND CMO 2021	KIND A VAR%AUG15 38	932,217	915,175	928,373
	LEGACY MORTGAGE CMO 2021	GS2 A1 VAR%APR25 61	458,118	457,262	458,276
	LUMINENT MTGE CMO 2006	7 1A1 VAR%DEC25 36	60,575	35,357	59,436
	MAD COMMERCIAL CMO 2025	11MD A VAR%OCT15 42	500,000	500,000	502,352
	MASTR ABS TRUST ABS 2006	HE4 A2 VAR%NOV25 36	720,625	655,769	207,755
	METRONET INFRAS ABS 2025	2A A2 05.400%AUG20 55	1,620,000	1,619,865	1,643,312
	MF1 2022-FL10 L ABS 2022	FL10 A VAR%SEP17 37	610,610	607,557	610,795
	MF1 2025-FL19 L CMO 2025	FL19 A VAR%MAY18 42	3,410,000	3,401,475	3,417,598
	MFA 2020-NQM2 T CMO 2020	NQM2 A1 VAR%APR25 65	129,461	129,460	127,041
	MFA 2020-NQM2 T CMO 2020	NQM2 A2 VAR%APR25 65	109,021	109,019	107,066
	MFA 2020-NQM2 T CMO 2020	NQM2 A3 VAR%APR25 65	47,697	47,697	46,893
	MILL CITY MORTG CMO 2019	GS2 A1 VAR%AUG25 59	133,251	134,089	130,043
	MORGAN STANLEY CMO 2016	C28 A4 03.544%JAN15 49	1,369,170	1,476,618	1,366,547
	MORGAN STANLEY CMO 2016	UB12 A3 03.337%DEC15 49	2,265,093	2,396,751	2,244,310
	MORGAN STANLEY CMO 2017	H1 A4 03.259%JUN15 50	2,100,000	2,217,141	2,078,316
	MORGAN STANLEY CMO 2018	H4 A4 04.310%DEC15 51	478,000	492,327	475,152
	MORGAN STANLEY CMO 2019	L2 A4 04.071%MAR15 52	4,300,000	5,015,336	4,225,914
	MORGAN STANLEY CMO 2019	L2 ASB 03.906%MAR15 52	978,119	1,007,422	973,279
	MORGAN STANLEY CMO 2022	L8 A5 VAR%APR15 55	8,000,000	8,169,432	7,536,211
	MOSAIC SOLAR LO ABS 2024	1A A 05.500%SEP20 49	356,692	353,083	346,318
	MSTR ADJ RT MTG CMO 2006	OA1 1A1 VAR%APR25 46	121,669	74,498	114,341
	MSWF COMMERCIAL CMO 2023	2 A5 VAR%DEC15 56	1,560,000	1,606,792	1,685,743
	MSWF COMMERCIAL CMO 2023	2 XA VAR%DEC15 56	8,079,427	531,166	452,881
	MTN COMMERCIAL CMO 2022	LPFL A VAR%MAR15 39	1,640,000	1,633,081	1,638,979
	MVW 2023-2 LLC ABS 2023	2A A 06.180%NOV20 40	532,732	548,261	547,633
	N/A CMO 2022	3 IO VAR%FEB16 61	1,481,131	97,315	66,878
	NATIXIS COMMERC CMO 2019	NEMA A 03.821%FEB15 39	2,400,000	2,471,986	2,257,943
	NATIXIS COMMERC CMO 2021	APPL A VAR%AUG15 38	464,086	464,086	450,654
	NAVIENT PRIVATE ABS 2020	IA A1A 01.330%APR15 69	308,879	308,820	289,228
	NELNET STUDENT ABS 2017	3A A VAR%FEB25 66	462,693	462,693	462,720
	NELNET STUDENT ABS 2021	A APT1 01.360%APR20 62	1,520,761	1,416,196	1,438,942
	NEW RESIDENTIAL CMO 2019	4A A1B VAR%DEC25 58	953,010	975,951	897,152
	NEW RESIDENTIAL CMO 2019	6A B1 VAR%SEP25 59	978,713	1,085,684	954,709
	NEW RESIDENTIAL CMO 2019	6A B2 VAR%SEP25 59	978,713	1,084,613	959,064
	NEW RESIDENTIAL CMO 2019	RPL3 A1 VAR%JUL25 59	1,030,139	975,650	998,758
	NEW RESIDENTIAL CMO 2021	NQM3 A1 VAR%NOV27 56	301,883	301,883	272,937
	NEW RESIDENTIAL CMO 2021	NQM3 A3 VAR%NOV27 56	303,156	303,156	274,384
	NEW RESIDENTIAL CMO 2022	NQM4 A1 VAR%JUN25 62	1,936,635	1,930,077	1,929,900
	NJ TRUST 2023-G CMO 2023	GSP A VAR%JAN06 29	1,210,000	1,224,906	1,269,063
	NMEF FUNDING 20 ABS 2025	A A2 04.720%JUL15 32	1,125,727	1,125,707	1,129,818
	NOMURA ASSET AC CMO 2004	R3 A1 06.500%FEB25 35	218,401	220,448	189,900
	NYC TRUST 2024- CMO 2024	3ELV A VAR%AUG15 29	710,000	708,225	712,065
	OBX 2021-NQM3 T CMO 2021	NQM3 A1 VAR%JUL25 61	407,096	407,090	335,380

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(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	OBX 2022-NQM6 T CMO 2022	NQM6 A1 VAR%JUL25 62	894,436	877,086	889,305
	OBX 2023-NQM3 T CMO 2023	NQM3 A1 VAR%FEB25 63	254,635	254,635	254,584
	OBX 2023-NQM6 T CMO 2023	NQM6 A3 VAR%JUL25 63	623,182	623,174	626,138
	OBX 2024-NQM10 CMO 2024	NQM10 A3 VAR%MAY25 64	321,441	321,437	324,638
	OBX 2024-NQM11 CMO 2024	NQM11 A1 VAR%JUN25 64	386,795	386,790	390,510
	OBX 2024-NQM17 CMO 2024	NQM17 A3 VAR%NOV25 64	1,842,468	1,843,908	1,856,633
	OBX 2024-NQM3 T CMO 2024	NQM3 A3 VAR%DEC25 63	994,840	994,834	1,004,006
	OBX 2025-NQM4 T CMO 2025	NQM4 A3 VAR%FEB25 55	3,407,151	3,407,105	3,425,929
	OBX 2025-NQM8 T CMO 2025	NQM8 A3 VAR%MAR25 65	1,835,754	1,835,723	1,848,271
	OCCU AUTO RECEI ABS 2025	1A A4 04.790%JAN15 31	450,000	449,916	455,517
	OHIOHEALTH CORP	SER 2020 03.042% NOV 15 2050	800,000	800,000	542,112
	ONNI COMMERICAL CMO 2024	APT A VAR%JUL15 39	1,500,000	1,469,519	1,528,453
	ONSLOW BAY MORT CMO 2021	NQM2 A1 VAR%MAY25 61	1,131,458	1,131,456	939,039
	ONSLOW BAY MORT CMO 2021	NQM4 A1 VAR%OCT25 61	555,920	555,912	480,230
	PEAR 2020-1 LLC ABS 2023	1 A 07.420%JUL15 35	1,673,857	1,673,857	1,716,494
	PG&E WILDFIRE RECOVERY	SER A-2 GLB 04.263% JUN 01 2036	80,000	78,551	77,791
	PG&E WILDFIRE RECOVERY	SER A-4 GLB 04.451% DEC 01 2047	6,875,000	6,108,685	6,107,269
	PG&E WILDFIRE RECOVERY	SER A-5 GLB 04.674% DEC 01 2051	2,235,000	2,201,705	1,950,887
	POINT BROADBAND ABS 2025	1A A2 05.336%JUL20 55	1,500,000	1,499,977	1,511,371
	PRKCM 2021-AFC1 CMO 2021	AFC1 A3 VAR%AUG25 56	472,308	367,219	409,329
	PRKCM 2021-AFC2 CMO 2021	AFC2 A1 VAR%NOV25 56	527,704	527,702	473,115
	PRKCM 2022-AFC1 CMO 2022	AFC1 A1A VAR%APR25 57	1,775,092	1,745,910	1,773,244
	PRKCM 2023-AFC3 CMO 2023	AFC3 A3 VAR%SEP25 58	368,074	368,073	370,993
	PRKCM 2024-HOME CMO 2024	HOME1 A1 VAR%MAY25 59	604,976	604,965	612,533
	PROGRESS RESIDE ABS 2021	SFR10 A 02.393%DEC17 40	1,318,496	1,318,446	1,254,633
	PRPM 2024-NQM4 CMO 2024	NQM4 A1 VAR%DEC26 69	294,537	294,859	296,655
	RES ACCREDIT LN CMO 2006	QS7 A1 06.000%JUN25 36	14,228	14,026	11,669
	RES ACCREDIT LN CMO 2007	QH7 1A1 VAR%AUG25 37	42,967	25,260	41,890
	RES ASSET TRST CMO 2003	A8 A2 VAR%OCT25 18	2,756	2,529	2,727
	RESIDENTIAL AST ABS 2006	KS1 M3 VAR%FEB25 36	590,000	569,903	578,273
	RIO OIL FINANCE TRUST	144A 08.200% APR 06 2028	1,413,125	1,413,125	1,459,052
	RIO OIL FINANCE TRUST	144A 09.750% JAN 06 2027	1,184,496	1,279,019	1,218,846
	SALLIE MAE ABS 2005	B A4 VAR%JUN15 39	395,173	388,504	385,569
	SALLIE MAE ABS 2006	A A5 VAR%JUN15 39	1,039,059	1,019,252	1,001,549
	SALLIE MAE ABS 2006	B A5 VAR%DEC15 39	405,337	369,997	395,669
	SALLIE MAE ABS 2010	C A5 VAR%OCT15 41	868,830	943,357	913,351
	SCE RECOVERY FUNDING LLC	GLB 04.453% MAR 15 2036	4,900,000	4,899,878	4,910,486
	SCOTT TRUST 202 CMO 2023	SFS A 05.909%MAR10 40	1,700,000	1,700,000	1,744,795
	SERVICE EXPERTS ABS 2025	1A A 05.380%JAN20 37	1,812,327	1,811,896	1,813,378
	SIGECO SECURITIZATION I	SER A2 GLB 05.172% MAY 15 2041	2,100,000	2,099,784	2,098,530
	SLAM 2025-1 LTD ABS 2025	1A A 05.807%MAY15 50	579,008	578,996	593,907
	SMB PRIVATE EDU ABS 2020	B A1A 01.290%JUL15 53	1,034,798	1,034,593	989,212
	SMB PRIVATE EDU ABS 2021	C B 02.300%JAN15 53	174,723	174,696	170,631
	SMB PRIVATE EDU ABS 2022	C A1A 04.480%MAY16 50	95,435	93,735	95,221
	SMB PRIVATE EDU ABS 2024	A A1A 05.240%MAR15 56	973,125	982,552	990,591
	SMB PRIVATE EDU ABS 2024	E A1A 05.090%OCT16 56	738,618	738,328	750,537
	SMRT 2022-MINI CMO 2022	MINI A VAR%JAN15 39	420,000	407,925	419,999
	SMRT 2022-MINI CMO 2022	MINI D VAR%JAN15 39	2,770,000	2,751,013	2,761,607
	SREIT TRUST 202 CMO 2021	PALM C VAR%OCT15 34	770,000	766,598	768,817
	STORE MASTER FU ABS 2023	1A A1 06.190%JUN20 53	1,085,792	1,085,633	1,091,450
	STRUCT MTGE INV CMO 2006	AR3 11A1 VAR%APR25 36	6,480	5,291	5,944
	STRUCT MTGE INV CMO 2006	AR5 4A1 VAR%MAY25 46	1,098,553	615,946	387,766
	STRUCTURED ARM CMO 2007	4 1A2 VAR%MAY25 37	20,392	20,387	19,109
	STSH 2025-N5QJ CMO 2025	93 FA VAR%NOV25 55	2,169,878	2,174,370	2,175,081
	STWD TRUST CMO 2021	MFP2 A VAR%NOV15 36	770,000	767,072	769,766
	SUBWAY FUNDING ABS 2024	1A A23 06.505%JUL30 54	2,098,800	2,132,332	2,170,660
	SWCH COMMERCIAL CMO 2025	DATA A VAR%FEB15 42	2,440,000	2,433,900	2,417,281
	SWITCH ABS ISSU ABS 2025	1A A2 05.036%MAR25 55	1,440,000	1,379,546	1,416,538
	TACO BELL FUNDI ABS 2025	1A A2I 04.821%AUG25 55	1,650,000	1,650,000	1,642,163
	TEMP BOA-H17 TI CMO BOA	1A A2 02.210%NOV20 50	789,682	708,894	672,508
	TESLA SUSTAINAB ABS 2024	1A A3 05.290%JUN20 50	1,090,000	1,089,471	1,094,264
	TESLA SUSTAINAB ABS 2024	1A B 05.820%JUN21 50	130,000	130,000	130,221
	TIF FUNDING III ABS 2024	2A B 05.780%JUL20 49	888,917	888,494	897,304
	TOWD POINT MORT ABS 2019	HY2 M2 VAR%MAY25 58	750,000	774,844	752,995
	TOWD POINT MORT ABS 2019	HY3 A1A VAR%OCT25 59	81,159	81,257	81,219
	TRP 2021-2 ABS 2021	2 A 02.150%JUN19 51	1,737,612	1,736,900	1,679,777
	UBS COMMERCIAL CMO 2018	C11 A5 VAR%JUN15 51	800,000	913,656	799,781
	UBS COMMERCIAL CMO 2018	C12 ASB 04.194%AUG15 51	863,981	912,513	864,207
	UBS COMMERCIAL CMO 2018	C13 B VAR%OCT15 51	1,400,000	1,575,875	1,340,021
	UBS COMMERCIAL CMO 2018	C8 A4 03.983%FEB15 51	10,000,000	10,241,406	9,942,970
	UBS COMMERCIAL CMO 2018	C9 A4 VAR%MAR15 51	15,000,000	16,227,930	14,844,447
	UMBS	30YR TBA DTD 02/01/26 6.000% DUE 02/15/56	71,303,753	72,936,345	73,193,302
	UMBS	30YR TBA DTD 02/01/26 6.500% DUE 02/15/56	31,100,000	32,311,807	32,329,072
	UMBS	T02001G 02% SNGLE FAM 30YRS 01/26	275,000	255,113	222,610
	UMBS	T02002G 02% SNGLE FAM 30YRS 02/26	3,850,000	6,595,805	3,116,383
	UMBS	T02501G 02 50% SNGLE FAM 30YRS 01/26	4,175,000	3,548,596	3,537,018
	UMBS	T03001G 03% SNGLE FAM 30YRS 01/26	26,949,000	23,742,404	23,883,551
	UMBS	T03002G 03% SNGLE FAM 30YRS 02/26	3,950,000	3,490,018	3,498,239
	UMBS	T03502G 03 50% SNGLE FAM 30YRS 02/26	24,200,000	22,304,680	22,339,262
	UMBS	T04001G 04% SNGLE FAM 30YRS 01/26	2,500,000	2,380,111	2,374,300
	UMBS	T04002G 04% SNGLE FAM 30YRS 02/26	11,500,000	10,890,410	10,915,455
	UMBS	T04501G 04 50% SNGLE FAM 30YRS 01/26	8,700,000	8,488,531	8,503,032
	UMBS	T04502G 04 50% SNGLE FAM 30YRS 02/26	62,300,000	60,791,172	60,840,311
	UMBS	T05001G 05% SNGLE FAM 30YRS 01/26	47,700,000	47,398,832	47,619,864
	UNITED AIR 2014-2 A PTT	PASS THRU CERTS SER A 03.750% SEP 03 2026	1,339,950	1,400,248	1,338,469
	UNITED STATES S ABS 2017	20L 1 02.780%DEC01 37	41,494	41,494	38,668
	VERUS SECURITIZ CMO 2023	4 A1 VAR%MAY25 68	696,050	696,039	696,251
	VERUS SECURITIZ CMO 2024	3 A3 VAR%APR25 69	199,178	199,176	201,506
	VERUS SECURITIZ CMO 2024	6 A3 VAR%JUL25 69	170,516	170,514	171,851
	VERUS SECURITIZ CMO 2024	INV1 A3 VAR%MAR25 69	2,460,588	2,460,568	2,482,610
	VERUS SECURITIZ CMO 2025	R1 A3 VAR%MAY25 65	1,798,355	1,798,317	1,813,749
	WASHINGTON MUTL CMO 2002	AR9 1A VAR%AUG25 42	14,663	14,038	14,359
	WASHINGTON MUTL CMO 2004	AR2 A VAR%APR25 44	374,375	364,079	367,078
	WASHINGTON MUTL CMO 2005	AR4 A5 VAR%APR25 35	260,636	240,763	252,935
	WELLS FARGO COM CMO 2016	BNK1 A3 02.652%AUG15 49	4,100,000	4,262,719	4,057,082
	WELLS FARGO COM CMO 2016	LC25 A4 03.640%DEC15 59	2,506,070	2,856,137	2,484,990
	WELLS FARGO COM CMO 2017	C40 ASB 03.395%OCT15 50	870,174	880,813	866,181
	WELLS FARGO COM CMO 2018	C46 ASB 04.086%AUG15 51	524,226	549,372	524,567

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	WELLS FARGO COM CMO 2018	C48 A5 04.302%JAN15 52	557,000	573,685	558,379
	WELLS FARGO COM CMO 2019	C53 ASB 02.964%OCT15 52	1,975,880	2,035,044	1,941,903
	WELLS FARGO COM CMO 2019	C54 ASB 03.063%DEC15 52	1,193,990	1,229,738	1,174,425
	WELLS FARGO COM CMO 2020	C56 A5 02.448%JUN15 53	3,000,000	3,089,763	2,782,446
	WELLS FARGO COM CMO 2024	C63 A5 05.309%AUG15 57	970,000	999,060	1,005,036
	TOTAL ASSET-BACKED SECURITIES			**1,405,046,004**	**1,383,167,909**
	MUTUAL AND EXCHANGE TRADED FUNDS				
	COLUMBIA	CAP ALLOC MODERATE AGGRESSIVE PORTFOLIO INSTITUTIONAL CL	9,027	107,749	113,474
	DIMENSIONAL FUND ADVISORS	EMERGING MARKETS CORE EQUITY PORTFOLIO FD INSTITUTIONAL SHARES	5,737,390	127,337,173	166,843,287
	DODGE & COX	STOCK FUND	8,174,950	104,813,785	135,622,424
	FS KKR CAPITAL CORP	CLOSED-END FUND COMMON SHARES	26,500	658,648	392,465
	ISHARES	IBOXX $ INVESTMENT GRADE CORPORATE BOND EXCHANGE TRADED FUND	999,400	115,926,892	110,123,886
	ISHARES	MBS EXCHANGE TRADED FUND	1,375,400	135,898,523	130,965,588
	NORTHERN	WORLD SELECTION INDEX FUND CLASS I SHARES	159,648	3,033,689	4,142,859
	PIMCO	ALL ASSET FUND INSTITUTIONAL SHARES	268,849	3,059,385	3,070,255
	PIMCO	ASSET-BACKED MTG	2,406,831	29,118,951	28,496,873
	PIMCO	INVESTMENT GRADE CREDIT BOND INSTITUTIONAL CL	8,022,570	77,310,224	73,165,837
	PIMCO	LONG DURATION CORP BD FUND	27,285,495	309,348,180	259,485,055
	PIMCO	SHORT TERM FLTG NAV PORT II FUND	11,944,195	119,643,621	119,645,005
	PIMCO	SHORT-TERM PORTFOLIO INSTITUTIONAL CL	800,887	7,515,070	7,232,008
	VANGUARD	INFLATION-PROTECTED SECURITIES INSTITUTIONAL SHARES	1,294,632	13,535,862	12,117,756
	TOTAL MUTUAL AND EXCHANGE TRADED FUNDS			**1,047,307,752**	**1,051,416,772**
	COLLECTIVE INVESTMENT FUNDS				
	ACADIAN	ALL COUNTRY WORLD EX US EQ CIT FD CLASS D	371,658	4,771,716	7,199,021
	BLACKROCK	EQUITY DIVIDEND FUND CLASS M	4,891,330	38,094,217	97,256,264
	BLACKROCK	GLOBAL ALLOCATION COLLECTIVE FUND CLASS J	478,309	4,894,935	8,229,546
	BLACKROCK	LIFEPATH INDEX 2030 FUND D CLASS	4,544,692	45,446,919	52,034,450
	BLACKROCK	LIFEPATH INDEX 2035 FUND D CLASS	3,437,541	34,388,256	40,007,133
	BLACKROCK	LIFEPATH INDEX 2040 FUND D CLASS	1,791,241	17,943,678	21,151,148
	BLACKROCK	LIFEPATH INDEX 2045 FUND D CLASS	612,843	6,136,923	7,340,383
	BLACKROCK	LIFEPATH INDEX 2050 FUND D CLASS	394,215	4,017,605	4,794,014
	BLACKROCK	LIFEPATH INDEX 2055 FUND D CLASS	316,700	3,167,004	3,881,100
	BLACKROCK	LIFEPATH INDEX 2060 FUND D CLASS	238,786	2,387,865	2,929,671
	BLACKROCK	LIFEPATH INDEX 2065 FUND D CLASS	110,351	1,140,804	1,353,842
	BLACKROCK	LIFEPATH INDEX 2070 FUND D CLASS	7,340	83,543	90,057
	BLACKROCK	LIFEPATH INDEX RETIREMENT FUND D CLASS	5,971,098	59,710,979	67,301,438
	BLACKROCK	RUSSELL 2000 ALPHA TILTS FUND G1 CLASS	1,008,288	10,246,190	17,455,183
	BLACKROCK	SHORT TERM INVESTMENT FUND G1 CLASS	412,826,578	412,826,578	412,826,578
	BLACKROCK	US FUNDAMENTAL LARGE CAP GROWTH FUND	4,694,225	122,126,613	314,689,128
	BRIDGEWATER	SHORT TERM INVESTMENT FUND II LLC	5,261,107	75,691,246	78,268,965
	CC&L	Q EMERGING MARKETS EQUITY CIF CL O	11,890,177	118,901,774	167,521,422
	DIMENSIONAL FUND ADVISORS	SMALL CAP SUBTRUST	20,893	63,877,482	121,503,166
	EARNEST PARTNERS	SMALL/MID CAP CORE FUND JUMBO CLASS	520,851	7,030,729	9,187,803
	FIAM	CORE PLUS II COMMINGLED POOL B CLASS	2,711,579	27,115,791	27,305,601
	MFS	INTERNATIONAL GROWTH FUND II	2,577,472	30,336,844	81,654,310
	PIMCO	TOTAL RETURN COLLECTIVE TRUST CL IV	507,025	7,432,997	8,066,772
	PRINCIPAL LIFE INS CO	US PROPERTY SEPARATE ACCOUNT	2,221,566	100,000,000	153,300,412
	PRUDENTIAL	PRISA ACCOUNT	3,195	147,919,860	262,477,797
	RBC GLOBAL ASSET MANAGEMENT	GLOBAL ASSET MANAGEMENT STRATEGIES LLC EMERGING MARKET EQUITY SERIES	1,000	120,000,000	168,944,045
	STATE STREET	REAL ASSET NON-LENDING FUND (ZVBQ)	797,129	10,753,819	17,246,686
	T ROWE PRICE	INSTITUTIONAL LARGE CAP GROWTH TRUST I CLASS F	12,258,275	151,954,325	337,102,574
	VANGUARD	INSTITUTIONAL 500 INDEX TRUST	1,373,503	137,350,295	425,799,650
	VANGUARD	INSTITUTIONAL EXTENDED MARKET INDEX TRUST	1,090,384	109,038,414	235,348,514
	VANGUARD	INSTITUTIONAL TOTAL BOND MARKET INDEX TRUST	115,209	12,163,862	13,285,852
	VANGUARD	INSTITUTIONAL TOTAL INTERNATIONAL STOCK MARKET INDEX TRUST	115,065	12,285,070	20,616,246
	WESTERN ASSET	EMERGING MARKETS CORPORATE CREDIT PORTFOLIO LLC	972,261	16,668,852	25,103,769
	WESTERN ASSET	EMERGING MARKETS LOCAL DEBT PORTFOLIO LLC	827,836	15,205,016	18,019,497
	WESTERN ASSET	FLOATING RATE HIGH INCOME FUND LLC	630,387	13,088,119	19,236,267
	WESTERN ASSET	OPPORTUNISTIC STRUCTURED SECURITIES PORTFOLIO LLC	426,041	8,116,229	11,523,118
	WESTERN ASSET	OPPORTUNISTIC US HIGH YIELD SECURITIES PORTFOLIO LLC	464,898	16,620,043	23,120,324
	WILLIAM BLAIR	EMERGING INDIA COLLECTIVE INVESTMENT FUND	71,864	707,048	3,747,845
	TOTAL COLLECTIVE INVESTMENT FUNDS			**1,969,641,640**	**3,286,919,591**
	COMMON AND PREFERRED STOCKS				
	3I GROUP	COMMON STOCK	85,303	1,462,306	3,743,860
	3M COMPANY	COMMON STOCK	11,906	1,849,863	1,906,151
	ABBOTT LABS	COMMON STOCK	112,262	11,568,628	14,065,306
	ABBVIE INC	COMMON STOCK	89,172	12,480,780	20,374,910
	ABIVAX SA-ADR	COMMON STOCK	262	17,566	35,332
	ABM INDUSTRIES INC	COMMON STOCK	22,700	1,043,357	960,210
	ACADEMY SPORTS AND	COMMON STOCK	17,100	662,224	854,316
	ACCENTURE PLC	COMMON STOCK	40,591	7,957,105	10,890,565
	ACCO BRANDS CORP	COMMON STOCK	74,200	557,639	276,766
	ACUITY INC	COMMON STOCK	3,630	1,236,775	1,306,945
	ADAPTIVE BIOTCHNLGS CORP	COMMON STOCK	40,900	705,638	664,216
	ADEIA INC	COMMON STOCK	15,000	166,014	258,750
	ADOBE INC	COMMON STOCK	39,916	12,785,484	13,970,201
	ADT INC NPV	COMMON STOCK	157,500	1,258,651	1,271,025
	ADTALEM GLOBAL ED INC	COMMON STOCK	6,900	465,917	713,943
	ADVANSIX INC	COMMON STOCK	16,700	359,745	288,910
	ADVNCD MICRO D INC	COMMON STOCK	38,554	6,620,600	8,256,725
	AES CORP	COMMON STOCK	40,619	552,342	582,476
	AFFILIATED MANAGERS GRP	COMMON STOCK	5,000	664,487	1,441,400
	AFFIRM HOLDINGS INC REG	COMMON STOCK	8,700	657,413	647,541
	AGCO CORP	COMMON STOCK	5,900	269,149	615,488
	AGNICO EAGLE MINES LTD	COMMON STOCK	1,300	213,128	220,389
	AIA GROUP LTD	COMMON STOCK	1,477,400	12,000,796	15,165,954
	AIB GROUP PLC	COMMON STOCK	334,069	2,441,287	3,609,592
	AIR PRODUCTS&CHEM	COMMON STOCK	14,457	4,533,207	3,571,168
	AIRBNB INC	COMMON STOCK	15,185	1,863,930	2,060,908

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	AIRBUS SE	COMMON STOCK	15,122	1,672,977	3,523,590
	ALCON SA ACT NOM	COMMON STOCK	47,200	955,028	3,719,832
	ALDAR PROPERTIES PJSC	COMMON STOCK	284,218	600,569	673,227
	ALIBABA GROUP HLDG LTD R	COMMON STOCK	380,500	6,935,525	6,980,843
	ALLFUNDS GROUP PLC	COMMON STOCK	130,794	1,066,826	1,235,799
	ALLIANT ENERGY CORP	COMMON STOCK	18,800	1,265,194	1,222,188
	ALLIANZ SE	COMMON STOCK	52,202	11,202,011	23,977,804
	ALLSTATE CORP DEL	COMMON STOCK	11,796	2,072,855	2,455,337
	ALNYLAM PHARMACEUTICALS	COMMON STOCK	8,026	3,108,206	3,191,539
	ALPHABET INC	COMMON STOCK	234,760	33,905,318	73,479,880
	ALPHABET INC	COMMON STOCK	180,789	15,095,810	56,731,588
	ALTRIA GROUP INC	COMMON STOCK	128,703	7,587,603	7,421,015
	AMAZON INC	COMMON STOCK	308,147	34,250,539	71,126,491
	AMBARELLA INC	COMMON STOCK	6,000	494,002	425,040
	AMC NETWORKS INC	COMMON STOCK	14,700	819,930	139,944
	AMER EXPRESS COMPANY	COMMON STOCK	45,579	11,284,652	16,861,951
	AMEREN CORP	COMMON STOCK	35,099	2,214,228	3,504,986
	AMERICAN INTERNATIONAL	COMMON STOCK	76,600	5,456,491	6,553,130
	AMERICAN WTR WKS CO INC	COMMON STOCK	30,341	3,567,193	3,959,501
	AMERIPRISE FINL INC	COMMON STOCK	13,211	1,878,704	6,477,882
	AMETEK INC	COMMON STOCK	8,667	1,413,256	1,779,422
	AMGEN INC	COMMON STOCK	18,162	3,012,400	5,944,604
	AMKOR TECH INC	COMMON STOCK	23,700	175,665	935,676
	AMN ELEC POWER CO	COMMON STOCK	44,986	3,058,991	5,187,336
	AMPHENOL CORP	COMMON STOCK	27,375	2,099,398	3,699,458
	ANALOG DEVICES INC	COMMON STOCK	64,986	9,750,831	17,624,203
	ANDRITZ AG	COMMON STOCK	108,875	6,600,756	8,535,203
	ANGLOGOLD ASHANTI LTD	COMMON STOCK	14,612	925,557	1,246,111
	ANTERO RES CORP	COMMON STOCK	6,442	225,643	221,991
	ANTOFAGASTA PLC	COMMON STOCK	55,431	2,417,295	2,444,738
	AON PLC	COMMON STOCK	21,105	4,111,592	7,447,532
	APA CORP	COMMON STOCK	43,500	896,316	1,064,010
	API GROUP CORP	COMMON STOCK	47,802	1,414,577	1,828,905
	APOLLO GLOBAL MANAGEMENT	COMMON STOCK	6,669	866,904	965,404
	APPFOLIO INC	COMMON STOCK	2,742	675,926	637,926
	APPLE INC	COMMON STOCK	558,962	76,364,488	151,959,409
	APPLIED MATERIAL INC	COMMON STOCK	7,210	1,578,983	1,852,898
	APPLIED OPTOELECTRONICS	COMMON STOCK	21,000	748,190	732,060
	APPLOVIN CORP	COMMON STOCK	19,647	7,290,407	13,238,542
	ARAMARK	COMMON STOCK	25,446	986,142	937,940
	ARCA CONTINENTAL SAB DE	COMMON STOCK	59,900	661,222	649,257
	ARCBEST CORPORATION	COMMON STOCK	6,900	372,802	511,911
	ARCELLX INC	COMMON STOCK	1,958	106,834	127,662
	ARCH CAPITAL GRP LTD BM	COMMON STOCK	31,496	3,266,935	3,021,096
	ARES MANAGEMENT	COMMON STOCK	12,674	1,850,998	2,048,499
	ARGENX SE	COMMON STOCK	6,675	4,483,025	5,613,341
	ARISTA NETWORKS INC REG	COMMON STOCK	30,471	3,282,756	3,992,615
	ASAHI INTEC CO LTD 7747	COMMON STOCK	61,400	1,174,049	1,151,849
	ASCENDIS PHARMA A/S ADR	COMMON STOCK	3,987	582,814	850,188
	ASICS CORP 7936	COMMON STOCK	97,800	1,858,381	2,345,298
	ASM INTERNATIONAL	COMMON STOCK	6,051	3,540,233	3,678,374
	ASML HOLDING N.V. ORD SH	COMMON STOCK	10,046	8,105,304	10,871,159
	ASSOCIATED BANC CRP .01	COMMON STOCK	67,700	1,031,238	1,743,952
	ASSOCIATED BRITISH FOOD	COMMON STOCK	524,535	13,057,923	15,006,527
	ASTERA LABS INC	COMMON STOCK	340	39,023	56,562
	ASTRAZENECA PLC FN	COMMON STOCK	52,615	9,182,190	9,759,153
	ASTRAZENECA PLC SPND ADR	COMMON STOCK	47,968	4,161,087	4,409,698
	AT&T INC	COMMON STOCK	349,807	5,305,541	8,689,206
	ATKORE INC	COMMON STOCK	14,600	506,251	923,450
	ATLAS COPCO AB	COMMON STOCK	195,295	2,348,027	3,517,673
	ATLASSIAN CORP	COMMON STOCK	6,878	1,240,565	1,115,199
	ATMOS ENERGY CORP	COMMON STOCK	37,936	4,204,637	6,359,212
	ATMUS FILTRATION	COMMON STOCK	17,000	789,951	882,470
	AURIZON HOLDINGS LTD	COMMON STOCK	3,614,539	8,873,732	8,797,788
	AUTODESK INC DEL PV$0.01	COMMON STOCK	1,542	392,267	456,447
	AUTOMATIC DATA PROC	COMMON STOCK	22,997	3,697,267	5,915,518
	AUTONATION INC	COMMON STOCK	2,700	443,873	557,496
	AUTOZONE INC NEVADA	COMMON STOCK	572	1,214,314	1,939,938
	AVERY DENNISON CORP	COMMON STOCK	15,858	2,316,923	2,884,253
	AVIAT NETWORKS INC	COMMON STOCK	17,600	396,689	376,288
	AVISTA CORP	COMMON STOCK	26,200	1,012,382	1,009,748
	AVNET INC	COMMON STOCK	26,100	1,128,835	1,254,888
	AXALTA COATING SYSTEMS	COMMON STOCK	31,545	918,495	1,019,219
	AXIS CAPITAL HOLDINGS	COMMON STOCK	3,969	311,768	425,040
	AXON ENTERPRISE INC	COMMON STOCK	8,191	4,388,179	4,651,915
	AXSOME THERAPEUTICS INC.	COMMON STOCK	1,714	178,123	313,045
	AZIMUT HOLDING SPA	COMMON STOCK	36,036	933,395	1,512,605
	BAE SYSTEMS PLC	COMMON STOCK	195,703	2,909,525	4,511,766
	BAKER HUGHES CO	COMMON STOCK	13,900	661,613	633,006
	BALL CORP	COMMON STOCK	10,400	569,510	550,888
	BANCO BILBAO VIZCAYA ARG	COMMON STOCK	259,609	3,761,531	6,113,197
	BANCO BTG PACTUAL SA-UNI	COMMON STOCK	351,100	3,108,058	3,368,917
	BANCO LATINOAMERICANO DE	COMMON STOCK	24,400	301,037	1,088,240
	BANCO SANTANDER RG S	COMMON STOCK	1,836,495	8,315,993	21,719,675
*	BANK NEW YORK MELLON	COMMON STOCK	127,028	8,195,633	14,746,681
*	BANK OF AMERICA CORP	COMMON STOCK	8,918,596	197,233,836	490,522,780
	BANK OZK	COMMON STOCK	14,300	601,846	658,086
	BANKINTER SA	COMMON STOCK	127,147	1,461,437	2,113,734
	BANKUNITED INC	COMMON STOCK	25,910	827,213	1,154,809
	BARCLAYS ORD GBP	COMMON STOCK	679,882	3,231,075	4,352,441
	BAWAG GROUP AG INHABER-A	COMMON STOCK	15,131	1,984,245	2,292,407
	BAYCURRENT CONSULTING IN	COMMON STOCK	21,900	721,778	909,090
	BE SEMICONDUCTOR	COMMON STOCK	16,679	2,240,597	2,619,982
	BEAZER HOMES USA INC	COMMON STOCK	23,900	226,994	484,453
	BEAZLEY PLC	COMMON STOCK	172,508	1,267,613	1,930,504
	BEIJER REF AB	COMMON STOCK	148,799	1,896,035	2,406,596
	BEONE MEDICINES LTD.	COMMON STOCK	2,668	756,148	810,565
	BERKSHIRE HATHAWAYINC	COMMON STOCK	28,232	8,901,701	14,190,815

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	BID CORP LTD	COMMON STOCK	66,523	1,375,347	1,693,666
	BILL HOLDINGS INC	COMMON STOCK	9,946	1,028,765	542,455
	BILLIONTOONE INC	COMMON STOCK	3,200	330,945	261,888
	BIO TECHNE CORP	COMMON STOCK	28,919	1,969,227	1,700,726
	BIRKENSTK HLDG PLC	COMMON STOCK	8,388	424,849	343,069
	BLACKROCK INC	COMMON STOCK	11,872	5,794,894	12,707,076
	BLACKSTONE INC	COMMON STOCK	32,851	4,256,331	5,063,653
	BLOCK H&R INC	COMMON STOCK	16,700	408,100	727,786
	BLOCK INC	COMMON STOCK	27,733	1,820,330	1,805,141
	BLOOM ENERGY CORP	COMMON STOCK	2,400	103,685	208,536
	BLOOMIN BRANDS INC	COMMON STOCK	29,400	598,357	181,398
	BLUE OWL CAP INC	COMMON STOCK	88,326	1,925,039	1,319,590
	BOEING COMPANY	COMMON STOCK	42,203	7,684,926	9,163,115
	BOOKING HLDGS INC	COMMON STOCK	2,096	8,134,314	11,224,772
	BOOT BARN HOLDINGS INC	COMMON STOCK	6,900	1,243,779	1,217,643
	BOOZ ALLEN HAMILTON HLDG	COMMON STOCK	2,700	366,080	227,772
	BORG WARNER INC	COMMON STOCK	28,780	988,403	1,296,827
	BOSTON SCIENTIFIC CORP	COMMON STOCK	42,961	3,865,757	4,096,331
	BOUYGUES	COMMON STOCK	310,069	10,832,214	16,150,514
	BOYD GAMING CORP	COMMON STOCK	9,800	725,714	835,352
	BOYD GROUP SVCS INC	COMMON STOCK	3,495	558,002	557,441
	BP PLC	COMMON STOCK	1,493,096	8,987,088	8,691,864
	BRIDGEBIO PHARMA INC REG	COMMON STOCK	6,400	432,960	489,536
	BRIDGESTONE CORP 5108	COMMON STOCK	40,000	1,833,791	1,841,126
	BRIGHT HORIZONS FAMILY	COMMON STOCK	10,156	1,262,765	1,029,818
	BRIGHTHOUSE FINL INC REG	COMMON STOCK	7,300	353,750	472,967
	BRIGHTSPRING HEALTH SVCS	COMMON STOCK	41,200	941,121	1,542,940
	BRINKS CO	COMMON STOCK	5,300	459,596	618,669
	BRISTOL-MYERS SQUIBB CO	COMMON STOCK	172,877	8,728,254	9,324,985
	BRITISH AMERICAN TOBACCO	COMMON STOCK	232,096	8,366,506	13,155,292
	BROADCOM INC	COMMON STOCK	265,424	44,874,883	91,863,246
	BROOKFIELD ASSET MGMT	COMMON STOCK	2,505	132,760	131,237
	BRUNELLO CUCINELLI SPA A	COMMON STOCK	14,577	441,565	1,684,946
	BRUNSWICK CORP	COMMON STOCK	7,083	482,398	525,842
	BT GROUP GBP0.05	COMMON STOCK	818,848	2,275,515	2,027,107
	BWX TECHNOLOGIES INC	COMMON STOCK	3,300	486,786	570,372
	C.H. ROBINSON WORLDWIDE,	COMMON STOCK	2,000	328,465	321,520
	CABOT CORP	COMMON STOCK	7,400	263,966	490,472
	CACI INTL INC	COMMON STOCK	1,783	886,488	950,000
	CADENCE DESIGN SYS INC	COMMON STOCK	4	1,128	1,250
	CALAVO GROWERS INC	COMMON STOCK	6,000	160,556	130,500
	CALIX NETWORKS INC	COMMON STOCK	7,700	487,135	407,561
	CAMDEN NATL CORP	COMMON STOCK	11,500	259,115	498,870
	CANADIAN NATL RAILWAY CO	COMMON STOCK	15,386	1,122,791	1,520,906
	CAPGEMINI SA	COMMON STOCK	98,219	14,600,070	16,409,004
	CAPITAL ONE FINL	COMMON STOCK	45,072	4,978,220	10,923,650
	CAPITEC BANK HOLDINGS	COMMON STOCK	5,792	1,066,276	1,452,648
	CAPITOL FED FINL INC	COMMON STOCK	100,100	582,333	681,681
	CAPRICORN METALS LTD	COMMON STOCK	125,219	1,172,960	1,200,763
	CARDINAL HEALTH INC OHIO	COMMON STOCK	21,994	3,378,859	4,519,767
	CARLYLE SECURED LENDING	COMMON STOCK	26,900	383,645	335,981
	CARNIVAL CORP PAIRED	COMMON STOCK	7,965	223,446	243,251
	CARREFOUR	COMMON STOCK	500,889	7,342,029	8,371,067
	CARRIAGE SERVICES INC	COMMON STOCK	16,110	532,284	681,453
	CARRIER GLOBAL CORP REG	COMMON STOCK	37,841	2,151,010	1,999,518
	CARTER HOLDINGS INC	COMMON STOCK	5,000	353,706	162,150
	CARVANA CO	COMMON STOCK	3,937	1,373,194	1,661,493
	CASELLA WASTE SYS INC A	COMMON STOCK	6,200	624,163	607,228
	CASEYS GEN STORES INC	COMMON STOCK	2,264	1,195,351	1,251,335
	CATALYST PHARMACEUTICAL	COMMON STOCK	26,300	194,665	613,842
	CATERPILLAR INC DEL	COMMON STOCK	10,123	3,716,544	5,799,163
	CATHAY GENERAL BANCORP	COMMON STOCK	14,100	511,466	682,299
	CAVA GROUP INC	COMMON STOCK	8,773	805,169	514,887
	CBOE GLOBAL MARKETS INC	COMMON STOCK	1,000	165,611	251,000
	CBRE GROUP INC	COMMON STOCK	5,800	596,878	932,582
	CDW CORP	COMMON STOCK	2,100	419,091	286,020
	CELESTICA INC	COMMON STOCK	8,500	1,697,548	2,512,685
	CELLDEX THERAPEUTICS INC	COMMON STOCK	12,645	368,131	343,438
	CENCORA INC	COMMON STOCK	4,504	1,000,396	1,521,226
	CENT GARDEN AND PET CO	COMMON STOCK	38,900	1,225,307	1,135,491
	CENT PACIFIC FINL CORP	COMMON STOCK	24,800	514,920	772,768
	CENTENE CORP	COMMON STOCK	9,500	363,601	390,925
	CF INDS HLDGS INC	COMMON STOCK	3,412	281,241	263,884
	CG ONCOLOGY INC	COMMON STOCK	8,300	335,176	344,616
	CHARLES RIVER LABS INTL	COMMON STOCK	4,800	753,763	957,504
	CHEMED CORP	COMMON STOCK	1,878	847,235	803,521
	CHENIERE ENERGY	COMMON STOCK	18,558	3,975,373	3,607,490
	CHEVRON CORP	COMMON STOCK	131,782	17,203,923	20,084,895
	CHEWY INC SH	COMMON STOCK	41,058	1,575,933	1,356,967
	CHIPOTLE MEXICAN GRILL	COMMON STOCK	39,954	1,598,789	1,478,298
	CHUBB LTD	COMMON STOCK	63,091	8,689,941	19,691,963
	CHUGAI PHARMA CO ADR	COMMON STOCK	34,800	833,868	914,196
	CIGNA GROUP/THE	COMMON STOCK	30,741	6,694,309	8,460,845
	CINTAS CORP OHIO	COMMON STOCK	5,352	966,521	1,006,551
	CIRRUS LOGIC INC DEL	COMMON STOCK	12,900	1,086,485	1,528,650
	CISCO SYSTEMS INC	COMMON STOCK	207,027	8,372,107	15,947,290
	CITIGROUP INC	COMMON STOCK	96,203	5,886,370	11,225,928
	CIVITAS RESOURCES INC	COMMON STOCK	18,500	605,412	501,165
	CK HUTCHISON HOLDINGS LT	COMMON STOCK	2,171,500	20,642,600	14,772,389
	CLEAN HARBORS INC	COMMON STOCK	2,487	557,253	583,152
	CLICKS GROUP LTD	COMMON STOCK	34,077	544,796	692,172
	CLOUDFLARE INC	COMMON STOCK	17,744	3,656,598	3,498,230
	CME GROUP INC	COMMON STOCK	44,210	7,772,042	12,072,867
	CMS ENERGY CORP	COMMON STOCK	39,082	1,395,915	2,733,004
	CNO FINL GROUP INC	COMMON STOCK	53,500	1,055,430	2,272,145
	COCA COLA	COMMON STOCK	328,789	18,779,163	22,985,639
	COCA-COLA EUROPACIFIC	COMMON STOCK	36,526	3,342,158	3,312,908
	COHERENT CORP	COMMON STOCK	802	90,277	148,025

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	COINBASE GLOBAL INC REG	COMMON STOCK	2,581	807,034	583,667
	COLGATE PALMOLIVE	COMMON STOCK	46,904	4,098,911	3,706,354
	COLLEGIUM PHARMACEUTICAL	COMMON STOCK	14,600	508,151	675,980
	COLLIERS INTERNTNL GRP I	COMMON STOCK	6,600	1,063,313	970,266
	COLUMBIA BKG SYS INC	COMMON STOCK	51,500	1,125,506	1,439,425
	COMCAST CORP	COMMON STOCK	265,364	8,775,544	7,931,730
	COMFORT SYSTEMS USA INC	COMMON STOCK	6,092	3,660,048	5,685,603
	COMMERCIAL METALS CO	COMMON STOCK	15,800	334,534	1,093,676
	COMMUNITY TR BANCORP INC	COMMON STOCK	21,100	762,413	1,192,150
	COMPASS GROUP	COMMON STOCK	107,529	2,044,704	3,419,096
	COMPASS INC	COMMON STOCK	56,800	613,755	600,376
	CONCENTRIX CORP	COMMON STOCK	8,600	404,484	357,588
	CONOCOPHILLIPS	COMMON STOCK	157,045	12,748,000	14,700,982
	CONSENSUS CLOUD	COMMON STOCK	21,400	533,098	466,948
	CONSOLIDATED EDISON INC	COMMON STOCK	12,169	1,269,850	1,208,625
	CONSTELLATION ENERGY	COMMON STOCK	3,700	628,642	1,307,099
	CONSTRUCTION PARTNERS	COMMON STOCK	4,300	434,192	466,765
	CORCEPT THERAPEUTICS INC	COMMON STOCK	6,500	472,956	226,200
	CORE NATURAL RESOURCES	COMMON STOCK	12,573	1,214,942	1,112,836
	CORE SCIENTIFIC INC	COMMON STOCK	54,450	54,248	3,539
	CORE SCIENTIFIC INC - 27	COMMON STOCK	115,301	469,663	975,446
	COREBRIDGE FINL INC	COMMON STOCK	14,960	338,242	451,343
	CORNING INC	COMMON STOCK	9,800	874,101	858,088
	CORPAY INC	COMMON STOCK	6,763	1,867,392	2,035,190
	CORTEVA INC	COMMON STOCK	127,287	4,502,776	8,532,048
	COSTAR GROUP INC	COMMON STOCK	2,303	182,273	154,854
	COSTCO WHOLESALE CRP DEL	COMMON STOCK	5,464	848,596	4,711,826
	COTERRA ENERGY INC	COMMON STOCK	146,200	2,573,589	3,847,984
	COVENANT LOGISTICS GROUP	COMMON STOCK	11,800	168,575	260,072
	CREDICORP LTD	COMMON STOCK	13,029	2,892,556	3,739,323
	CREDO TECH GROUP HLDG	COMMON STOCK	4,670	571,624	671,966
	CRH PLC	COMMON STOCK	25,930	2,785,157	3,236,064
	CRINETICS	COMMON STOCK	21,992	843,607	1,023,728
	CROCS INC	COMMON STOCK	5,500	424,896	470,360
	CROWDSTRIKE HLDGS INC	COMMON STOCK	11,749	3,973,743	5,507,461
	CROWN HLDGS INC	COMMON STOCK	2,219	219,890	228,490
	CSG SYSTS INTL INC	COMMON STOCK	9,200	130,763	705,548
	CSX CORP	COMMON STOCK	160,095	5,535,339	5,803,444
	CTS EVENTIM	COMMON STOCK	25,741	1,854,597	2,370,150
	CULLEN FRST BKRS PV$0.01	COMMON STOCK	24,300	2,164,222	3,077,109
	CUMMINS INC	COMMON STOCK	7,376	1,447,229	3,765,079
	CUSTOMERS BANCORP INC	COMMON STOCK	11,900	921,744	870,128
	CVC CAPITAL PATNERS PLC	COMMON STOCK	116,151	2,339,551	1,950,713
	CVS HEALTH CORP	COMMON STOCK	21,300	1,299,750	1,690,368
	CYTOKINETICS INC	COMMON STOCK	2,276	113,211	144,617
	D R HORTON INC	COMMON STOCK	3,091	491,723	445,197
	DAIFUKU CO LTD	COMMON STOCK	88,400	2,277,295	2,782,097
	DANAHER CORP DEL	COMMON STOCK	53,912	8,832,519	12,341,535
	DARDEN RESTAURANTS INC	COMMON STOCK	1,600	333,902	294,432
	DATADOG INC	COMMON STOCK	17,601	2,329,479	2,393,560
	DAVE & BUSTERS ENTERTNMT	COMMON STOCK	14,900	489,312	241,529
	DAYFORCE INC	COMMON STOCK	2,098	117,371	145,098
	DBS GROUP HOLDINGS LTD	COMMON STOCK	36,340	869,895	1,592,630
	DECKERS OUTDOORS CORP	COMMON STOCK	15,313	1,786,222	1,587,499
	DEERE CO	COMMON STOCK	4,840	1,985,065	2,253,359
	DELL TECHNOLOGIES INC	COMMON STOCK	5,650	769,865	711,222
	DELTA AIR LINES INC	COMMON STOCK	16,024	921,861	1,112,066
	DELUXE CORPORATION	COMMON STOCK	20,100	486,434	448,833
	DENALI THERAPEUTICS INC	COMMON STOCK	7,500	128,433	123,825
	DESCARTES SYSTEMS GROUP	COMMON STOCK	15,815	1,252,125	1,386,343
	DEUTSCHE GROUP AG	COMMON STOCK	284,848	12,034,384	15,669,836
	DEXCOM INC	COMMON STOCK	5,599	388,464	371,606
	DIAGEO	COMMON STOCK	31,610	918,077	681,760
	DIAMONDBACK ENERGY INC	COMMON STOCK	5,911	895,635	888,601
	D'IETEREN GROUP	COMMON STOCK	4,835	961,144	873,916
	DINE BRANDS GLOBAL INC	COMMON STOCK	7,300	484,695	234,622
	DIPLOMA PLC GBP0.05	COMMON STOCK	48,718	2,131,068	3,469,714
	DISC MEDICINE INC	COMMON STOCK	6,166	420,469	489,642
	DISCO CORP 6146	COMMON STOCK	10,300	2,855,206	3,168,569
	DISNEY (WALT) CO	COMMON STOCK	88,275	9,209,865	10,043,047
	DNOW INC	COMMON STOCK	32,900	515,447	435,925
	DOCUSIGN INC	COMMON STOCK	9,346	668,589	639,266
	DOLBY LABORATORIES INC	COMMON STOCK	12,358	897,131	793,631
	DOLLAR TREE INC	COMMON STOCK	30,539	3,315,818	3,756,602
	DOMINION ENERGY INC	COMMON STOCK	74,295	4,945,102	4,352,944
	DOMINOS PIZZA INC	COMMON STOCK	679	315,513	283,021
	DOORDASH INC	COMMON STOCK	50,238	11,478,959	11,377,902
	DOVER CORP	COMMON STOCK	5,500	977,606	1,073,820
	DOW INC REG	COMMON STOCK	5,400	134,889	126,252
	DOXIMITY INC	COMMON STOCK	63,495	4,697,144	2,811,559
	DROPBOX INC	COMMON STOCK	58,000	1,696,771	1,612,400
	DSV A/S	COMMON STOCK	17,332	1,864,167	4,401,406
	DTE ENERGY COMPANY	COMMON STOCK	25,484	2,808,948	3,286,926
	DUKE ENERGY CORP	COMMON STOCK	41,047	3,460,997	4,811,119
	DUTCH BROS INC	COMMON STOCK	12,595	736,411	771,066
	DWAVE QUANTUM INC	COMMON STOCK	12,100	329,483	316,415
	DXC TECHNOLOGY CO	COMMON STOCK	30,600	620,201	448,290
	DYCOM INDS INC	COMMON STOCK	2,379	621,136	803,864
	EAST WEST BANCORP INC	COMMON STOCK	7,200	742,626	809,208
	EATON CORP PLC	COMMON STOCK	7,881	813,791	2,510,177
	EBAY INC	COMMON STOCK	44,931	2,410,679	3,913,490
	ECOLAB INC	COMMON STOCK	23,800	5,329,886	6,247,976
	EDGEWELL PERS CARE CO	COMMON STOCK	22,400	742,419	381,920
	EDWARDS LIFESCIENCES CRP	COMMON STOCK	4,100	348,498	349,525
	EL PASO ENERGY CAPITAL TRUST I	CONVERTIBLE PREFERRED STOCK	69,919	3,291,967	3,436,519
	EL POLLO LOCO HLDGS INC	COMMON STOCK	40,400	526,303	422,584
	ELANCO ANIMAL HEALTH INC	COMMON STOCK	20,600	458,371	466,178
	ELEMENT SOLUTIONS INC	COMMON STOCK	5,640	144,500	140,944

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	ELEVANCE HEALTH INC	COMMON STOCK	8,635	3,860,907	3,026,999
	ELF BEAUTY INC	COMMON STOCK	12,500	1,275,306	950,500
	ELI LILLY & CO	COMMON STOCK	35,342	16,983,993	37,981,341
	EMAAR DEVELOPMENT PJSC	COMMON STOCK	226,522	921,315	934,358
	EMAAR PROPERTIES AED1	COMMON STOCK	453,045	1,841,435	1,733,038
	EMBRAER ORD	COMMON STOCK	78,400	1,057,645	1,267,620
	EMERSON ELEC CO	COMMON STOCK	25,786	3,321,798	3,422,318
	EMIRATES NBD PJSC	COMMON STOCK	220,485	1,626,106	1,671,841
	EMPLOYERS HLDGS INC	COMMON STOCK	12,100	500,273	522,357
	ENCOMPASS HEALTH CORP	COMMON STOCK	5,900	687,718	626,226
	ENEL SPA	COMMON STOCK	1,920,485	12,619,198	20,022,189
	ENERGIZER HOLDINGS INC	COMMON STOCK	33,100	1,122,804	658,359
	ENERSYS	COMMON STOCK	5,810	737,639	852,618
	ENI EUR1	COMMON STOCK	260,404	5,085,515	4,936,117
	ENNIS INC	COMMON STOCK	16,100	374,615	289,961
	ENOVA INTL INC	COMMON STOCK	2,000	333,576	314,400
	ENPHASE ENERGY INC	COMMON STOCK	2,806	103,650	89,932
	ENPRO INC	COMMON STOCK	2,900	626,615	620,977
	ENTEGRIS INC MINNESOTA	COMMON STOCK	11,536	1,010,314	971,908
	ENTERGY CORP	COMMON STOCK	73,994	4,485,270	6,839,265
	EOG RESOURCES INC	COMMON STOCK	23,967	1,925,276	2,516,775
	EOS ENERGY ENTERPRISES	COMMON STOCK	1,806	33,159	20,697
	EQT CORP	COMMON STOCK	8,472	334,761	454,099
	EQUIFAX INC	COMMON STOCK	21,380	4,211,269	4,639,032
	EQUITABLE HOLDINGS INC	COMMON STOCK	38,808	1,677,006	1,849,201
	ERIE INDEMINITY CO	COMMON STOCK	2,592	907,454	742,997
	ERO COPPER CORP	COMMON STOCK	25,000	694,566	707,250
	ERSTE GROUP BANK AG	COMMON STOCK	33,179	2,501,833	4,009,711
	ESAB CORP WHEN	COMMON STOCK	803	42,963	89,711
	EURONEXT NV	COMMON STOCK	13,458	1,502,684	2,023,135
	EVERCORE INC	COMMON STOCK	3,096	1,014,171	1,053,414
	EVONIK INDUSTRIES AG NAM	COMMON STOCK	529,946	12,633,324	8,296,522
	EXELIXIS INC	COMMON STOCK	86,620	2,682,099	3,796,555
	EXELON CORPORATION	COMMON STOCK	39,116	1,659,604	1,705,066
	EXLSERVICE HLDGS INC	COMMON STOCK	4,341	185,022	184,232
	EXPAND ENERGY CORP	COMMON STOCK	24,001	2,222,114	2,648,750
	EXPEDIA GROUP INC	COMMON STOCK	9,494	2,170,468	2,689,745
	EXPRO GROUP HOLDINGS NV	COMMON STOCK	46,294	631,320	618,025
	EXXON MOBIL CORP	COMMON STOCK	199,113	17,761,764	23,961,258
	F N B CORP	COMMON STOCK	88,100	1,025,052	1,506,510
	FABRINET	COMMON STOCK	13,901	4,736,609	6,328,847
	FACTSET RESH SYS INC	COMMON STOCK	622	230,121	180,498
	FAIR ISAAC CORPORATION	COMMON STOCK	146	221,311	246,831
	FARMRS NTL BNC CP CANFLD	COMMON STOCK	30,700	517,101	408,924
	FAST RETAILING CO 9983	COMMON STOCK	2,600	853,319	945,453
	FASTENAL COMPANY	COMMON STOCK	12	398	482
	FIFTH THIRD BANCORP	COMMON STOCK	17,352	438,134	812,247
	FIGMA INC	COMMON STOCK	8,600	342,006	321,382
	FINANCIAL INSITUTIONS	COMMON STOCK	10,300	164,423	321,051
	FIRST BANCORP	COMMON STOCK	48,200	839,600	999,186
	FIRST BUSINESS FINL SVCS	COMMON STOCK	10,800	404,543	586,440
	FIRST COMMONWEALTH	COMMON STOCK	29,700	261,856	500,742
	FIRST FINANCIAL BANCORP	COMMON STOCK	12,903	137,458	322,833
	FIRST FINANCIAL CORP	COMMON STOCK	17,829	818,228	1,077,228
	FIRST HORIZON CORP	COMMON STOCK	60,400	650,550	1,443,560
	FIRST SOLAR INC	COMMON STOCK	2,106	330,820	550,150
	FIRSTCASH HLDGS INC	COMMON STOCK	4,300	640,881	685,334
	FIRSTRAND LTD	COMMON STOCK	419,951	1,848,134	2,299,971
	FISERV INC WISC PV 1CT	COMMON STOCK	36,620	3,701,451	2,459,765
	FLATEXDEGIRO AG ORD	COMMON STOCK	26,723	622,672	1,133,620
	FLOOR AND DECOR HLDGS	COMMON STOCK	3,937	332,448	239,724
	FLUENCE ENERGY INC	COMMON STOCK	30,600	684,950	605,268
	FORD MOTOR CO	COMMON STOCK	62,294	793,329	817,297
	FORTINET INC	COMMON STOCK	27,704	2,060,020	2,199,975
	FORTIVE CORP	COMMON STOCK	24,255	1,289,970	1,339,119
	FOX CORP	COMMON STOCK	5,447	291,193	353,674
	FOX CORP	COMMON STOCK	19,971	1,187,865	1,459,281
	FRANCO NEV CORP	COMMON STOCK	5,239	723,860	1,085,940
	FREEPORT-MCMORAN INC	COMMON STOCK	37,225	1,467,136	1,890,658
	FTI CONSULTING INC	COMMON STOCK	3,817	643,115	652,058
	FUJIFILM HOLDINGS CORP	COMMON STOCK	581,800	8,984,055	12,424,793
	FUJITSU LTD 6702	COMMON STOCK	439,700	4,805,730	12,156,074
	FULTON FINL CORP PA	COMMON STOCK	82,600	1,050,468	1,596,658
	FUYAO GLASS INDUSTRY GRO	COMMON STOCK	148,600	942,084	1,282,959
	GALAXY DIGITAL INC	COMMON STOCK	9,745	286,673	217,898
	GALDERMA GROUP AG NAMEN-	COMMON STOCK	17,676	3,097,392	3,625,330
	GALENICA SANTE AG NAMEN-	COMMON STOCK	12,211	906,927	1,509,476
	GALLAGHER ARTHUR J & CO	COMMON STOCK	900	227,832	232,911
	GARRETT MOTION INC	COMMON STOCK	89,231	1,155,493	1,555,296
	GATES INDL CORP PLC	COMMON STOCK	30,200	368,566	648,394
	GE AEROSPACE	COMMON STOCK	27,052	3,324,304	8,332,828
	GE HEALTHCARE	COMMON STOCK	7,233	525,338	593,251
	GE VERNOVA INC	COMMON STOCK	8,760	4,354,221	5,725,273
	GEELY AUTOMOBILE HOLDING	COMMON STOCK	939,000	2,297,215	2,159,446
	GENERAL MOTORS CO	COMMON STOCK	14,900	917,573	1,211,668
	GENL DYNAMICS CORP	COMMON STOCK	51,645	10,930,186	17,386,806
	G-III APPAREL GROUP LTD	COMMON STOCK	16,900	409,287	489,424
	GILEAD SCIENCES INC	COMMON STOCK	80,122	8,806,968	9,834,174
	GJENSIDIGE FORSIKRING AS	COMMON STOCK	26,995	624,381	808,230
	GLOBAL PMTS INC GEORGIA	COMMON STOCK	1,164	152,866	90,094
	GOLDFIELDS LTD	COMMON STOCK	78,854	2,748,551	3,262,190
	GOLDMAN SACHS GROUP INC	COMMON STOCK	12,245	6,633,791	10,763,355
	GOLUB CAP BDC INC	COMMON STOCK	35,000	507,033	474,950
	GOODRX HOLDINGS INC REG	COMMON STOCK	90,300	377,309	244,713
	GOODYEAR TIRE RUBBER	COMMON STOCK	14,874	304,322	130,296
	GRAB HOLDINGS LTD -	COMMON STOCK	358,789	1,833,049	1,790,357
	GRAND CANYON EDUCATN INC	COMMON STOCK	1,384	289,849	230,173
	GRAPHIC PACKAGING HLDG C	COMMON STOCK	22,200	376,863	334,332

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	GREENBRIER COS INC	COMMON STOCK	9,900	564,570	462,726
	GREIF INC	COMMON STOCK	7,200	292,664	487,440
	GRIFFON CORP	COMMON STOCK	14,200	862,138	1,045,830
	GROUP 1 AUTOMOTIVE	COMMON STOCK	5,000	452,420	1,966,500
	GRUPO A SURESTE SPD ADR	COMMON STOCK	2,657	462,794	859,274
	GRUPO AEROPORTUARIO DEL	COMMON STOCK	54,500	672,413	738,195
	GSK PLC ORD GBP0	COMMON STOCK	780,343	15,579,652	19,149,945
	GUARDANT HEALTH INC	COMMON STOCK	27,410	1,653,913	2,799,657
	GULFPORT ENERGY CORP REG	COMMON STOCK	5,550	626,316	1,154,345
	HALLIBURTON COMPANY	COMMON STOCK	16,360	427,426	462,334
	HALMA PLC 10P FN	COMMON STOCK	95,162	2,036,148	4,528,555
	HALOZYME THERAPEUTICS	COMMON STOCK	42,058	2,329,743	2,830,503
	HANCOCK WHITNEY CORP	COMMON STOCK	12,800	353,803	815,104
	HANMI FINL CORP	COMMON STOCK	46,800	1,038,664	1,265,004
	HANOVER INS GROUP INC	COMMON STOCK	4,600	800,068	840,742
	HARLEY DAVIDSON INC WIS	COMMON STOCK	26,400	932,404	540,936
	HARMONY BIOSCIENCES	COMMON STOCK	29,000	988,513	1,085,180
	HARTFORD INSURANCE GROUP	COMMON STOCK	6,738	409,424	928,496
	HAVERTY FURNITURE CO	COMMON STOCK	17,081	318,975	399,012
	HCA HEALTHCARE INC	COMMON STOCK	3,031	1,340,587	1,415,053
	HD HYUNDAI	COMMON STOCK	14,147	1,320,242	1,851,230
	HDFC BANK LTD ADR	COMMON STOCK	97,466	3,093,154	3,561,408
	HECLA MINING CO DEL	COMMON STOCK	9,100	188,656	174,629
	HEICO CORP	COMMON STOCK	17,183	5,721,431	5,560,247
	HEIDELBERG MATERIALS AG	COMMON STOCK	14,050	2,613,409	3,683,028
	HERMES INTL S A	COMMON STOCK	1,454	1,902,227	3,623,633
	HF SINCLAIR CORP	COMMON STOCK	28,800	897,286	1,327,104
	HILL & SMITH PLC	COMMON STOCK	20,922	604,228	602,220
	HILTON WORLDWIDE	COMMON STOCK	5,558	724,969	1,596,536
	HOME DEPOT INC	COMMON STOCK	39,170	5,315,495	13,478,397
	HONDA MOTORS LTD 7267	COMMON STOCK	695,100	7,258,461	6,818,479
	HONEYWELL INTL INC DEL	COMMON STOCK	47,469	4,559,179	9,260,727
	HONG KONG EXCHANGES AND	COMMON STOCK	67,500	2,889,360	3,534,785
	HOPE BANCORP INC	COMMON STOCK	67,400	1,042,741	738,704
	HOULIHAN LOKEY INC	COMMON STOCK	177	33,760	30,832
	HOWMET AEROSPACE INC	COMMON STOCK	33,088	5,252,447	6,783,702
	HOYA CORP 7741	COMMON STOCK	31,100	3,354,660	4,704,171
	HUBBELL INC	COMMON STOCK	4,913	1,646,045	2,181,912
	HUBSPOT INC	COMMON STOCK	2,227	919,063	893,695
	HUMANA INC	COMMON STOCK	8,026	2,075,392	2,055,699
	HUNTNGTN BANCSHS INC MD	COMMON STOCK	45,374	534,221	787,239
	HYATT HOTELS CORP	COMMON STOCK	1,600	266,430	256,512
	IBERDROLA SA, BILBAO	COMMON STOCK	256,177	4,639,717	5,555,508
	IBIDEN CO LTD 4062	COMMON STOCK	30,500	2,481,368	2,581,540
	ICICI BANK LTD SPD ADR	COMMON STOCK	110,422	3,347,925	3,290,576
	IDEAYA BIOSCIENCES INC	COMMON STOCK	5,393	144,978	186,436
	IDEX CORP DELAWARE	COMMON STOCK	3,134	675,126	557,664
	IDEXX LAB INC DEL $0.10	COMMON STOCK	4,573	3,053,812	3,093,772
	IHI CORPORATION 7013	COMMON STOCK	267,300	5,051,970	4,702,090
	ILLINOIS TOOL WORKS INC	COMMON STOCK	31,842	6,571,179	7,842,685
	IMPERIAL BRANDS PLC	COMMON STOCK	70,003	1,510,260	2,936,772
	INCYTE CORPORATION	COMMON STOCK	1,674	168,036	165,341
	INDEPENDENT BANK CORP -	COMMON STOCK	34,770	801,844	1,131,068
	INDUTRADE AB	COMMON STOCK	32,263	377,052	841,327
	INGERSOLL RAND INC REG S	COMMON STOCK	14,598	1,055,817	1,156,454
	INGLES MKTS INC	COMMON STOCK	9,700	239,360	664,935
	INGREDION INC	COMMON STOCK	9,400	754,465	1,036,444
	INSMED INC	COMMON STOCK	6,128	237,405	1,066,517
	INSTALLED BUILDING	COMMON STOCK	6,700	1,715,939	1,737,913
	INSULET CORP	COMMON STOCK	1,282	408,591	364,396
	INTACT FINANCIAL CORP SH	COMMON STOCK	23,149	3,873,029	4,825,361
	INTAPP INC	COMMON STOCK	10,000	473,341	458,200
	INTEL CORP	COMMON STOCK	55,900	1,743,751	2,062,710
	INTERCONTINENTAL	COMMON STOCK	3,300	539,734	534,468
	INTERCONTINENTAL	COMMON STOCK	10,075	1,056,372	1,417,474
	INTERNET INITIATIVE	COMMON STOCK	39,500	769,466	697,622
	INTESA SANPAOLO SPA	COMMON STOCK	641,994	3,388,462	4,469,691
	INTL BUSINESS MACHINES	COMMON STOCK	57,536	10,565,271	17,042,739
	INTL PAPER CO	COMMON STOCK	19,280	920,519	759,439
	INTUIT INC	COMMON STOCK	20,919	13,362,881	13,857,164
	INTUITIVE SURGICAL INC	COMMON STOCK	15,559	6,714,527	8,811,995
	IONIS PHARMACEUTICALS	COMMON STOCK	9,644	645,683	762,937
	IQVIA HLDGS INC	COMMON STOCK	4,388	920,664	989,099
	IRIDIUM COMMUNICATIONS	COMMON STOCK	8,607	159,493	149,590
	ITALGAS S.P.A. NOMINATIV	COMMON STOCK	209,607	1,840,614	2,342,333
	ITAU UNIBANCO BANCO HOLD	COMMON STOCK	996,393	6,669,649	7,134,171
	IVANHOE ELEC INC	COMMON STOCK	56,164	882,030	897,501
	JABIL CIRCUIT INC	COMMON STOCK	2,371	497,899	540,635
	JACK IN THE BOX INC	COMMON STOCK	3,700	351,070	70,115
	JACKSON FINL INCORP	COMMON STOCK	13,000	1,003,120	1,386,450
	JANUS PARENT INC	COMMON STOCK	40,300	407,130	263,562
	JANUX THERAPEUTICS INC	COMMON STOCK	2,346	84,373	32,375
	JAPAN ELEVATOR SVC	COMMON STOCK	72,600	481,693	806,047
	JARDINE MATHESON HLDGS	COMMON STOCK	150,300	5,336,222	10,279,017
	JFROG LTD	COMMON STOCK	20,600	1,007,414	1,286,676
	JOHNSON AND JOHNSON	COMMON STOCK	177,449	22,627,966	36,723,071
	JOHNSON CONTROLS INTER	COMMON STOCK	38,110	3,371,021	4,563,673
	JONES LANG LASALLE INC	COMMON STOCK	6,360	1,909,107	2,139,949
	JPMORGAN CHASE & CO	COMMON STOCK	170,998	17,357,282	55,098,976
	K92 MINING	COMMON STOCK	74,041	1,215,178	1,225,599
	KARMAN HOLDINGS INC REG	COMMON STOCK	11,017	542,909	806,114
	KB HOME	COMMON STOCK	14,500	232,310	817,945
	KDDI CORPORATION 9433	COMMON STOCK	755,400	12,221,474	13,066,373
	KELLY SVCS INC NVTG	COMMON STOCK	20,800	418,550	183,040
	KENVUE INC	COMMON STOCK	59,645	1,188,880	1,028,876
	KERING	COMMON STOCK	15,064	7,382,120	5,325,265
	KESTRA MED TECH	COMMON STOCK	23,677	584,888	627,914
	KEURIG DR PEPPER INC	COMMON STOCK	29,257	1,062,905	819,489

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	KEYCORP	COMMON STOCK	28,800	481,849	594,432
	KEYENCE CORP 6861 FN	COMMON STOCK	8,100	2,900,485	2,932,001
	KEYSIGHT TECHNOLOGIES	COMMON STOCK	12,108	1,889,362	2,460,225
	KIMBERLY CLARK	COMMON STOCK	19,658	2,399,618	1,983,296
	KINGSPAN GRP	COMMON STOCK	29,140	1,812,516	2,537,670
	KIRBY CORP	COMMON STOCK	13,937	1,505,198	1,535,579
	KKR & CO INC	CONVERTIBLE PREFERRED STOCK	2,600	128,527	134,784
	KKR & CO INC	COMMON STOCK	45,278	4,193,748	5,772,039
	KLA CORP	COMMON STOCK	12,270	4,644,499	14,909,032
	KLARNA GROUP PLC	COMMON STOCK	3,269	130,760	94,507
	KOMATSU LTD JAP 6301 FN	COMMON STOCK	206,200	6,656,123	6,584,275
	KONINKLIJKE PHILIPS NV	COMMON STOCK	380,220	8,491,160	10,377,805
	KOPPERS HLDGS INC	COMMON STOCK	16,800	533,785	454,944
	KRYSTAL BIOTECH INC REG	COMMON STOCK	1,100	271,818	271,194
	KURITA WATER INDS 6370	COMMON STOCK	19,200	821,379	778,372
	KYMERA THERAPEUTICS INC	COMMON STOCK	20,435	1,034,468	1,590,047
	L3HARRIS TECHNOLOGIES	COMMON STOCK	13,458	3,575,096	3,950,865
	LABCORP HOLDINGS INC REG	COMMON STOCK	2,150	596,564	539,392
	LAM RESH CORP	COMMON STOCK	100,219	8,404,017	17,155,488
	LAMB WESTON HOLDINGS INC	COMMON STOCK	8,500	418,888	356,065
	LAS VEGAS SANDS CORP	COMMON STOCK	7,801	378,138	507,767
	LAUDER ESTEE COS INC A	COMMON STOCK	8,425	761,815	882,266
	LA-Z-BOY INC MICHIGAN	COMMON STOCK	14,900	341,110	555,323
	LEGRAND SA	COMMON STOCK	69,034	10,944,664	10,317,044
	LEMONADE INC	COMMON STOCK	8,700	701,796	619,266
	LENNAR CORP	COMMON STOCK	42,200	1,382,339	4,338,160
	LENNAR CORP	COMMON STOCK	2,820	76,432	268,238
	LEONARDO DRS INC	COMMON STOCK	15,600	671,990	531,804
	LIBERTY LIVE HOLDINGS	COMMON STOCK	4,000	401,252	332,640
	LIBERTY MEDIA CORP REG	COMMON STOCK	3,476	341,282	342,421
	LIFE TIME GROUP HLDGS	COMMON STOCK	19,800	543,276	526,284
	LINDE PLC	COMMON STOCK	32,189	9,547,795	13,725,068
	LLOYDS BNK GRP ORD	COMMON STOCK	16,077,854	11,842,612	21,244,794
	LOAR HOLDINGS INC REG	COMMON STOCK	10,968	751,954	745,824
	LOCKHEED MARTIN CORP	COMMON STOCK	10,689	4,998,572	5,169,949
	LOEWS CORP	COMMON STOCK	13,551	1,272,256	1,427,056
	LONDON STK EXCHANGE GROU	COMMON STOCK	45,369	4,357,338	5,462,829
	LONZA GROUP AG	COMMON STOCK	9,109	5,524,143	6,198,292
	LOTTOMATICA GROUP S.P.A.	COMMON STOCK	41,908	944,723	1,102,502
	LOUISIANA PAC CORP	COMMON STOCK	2,400	228,195	193,824
	LOWE'S COMPANIES INC	COMMON STOCK	62,029	12,759,633	14,958,914
	LPL FINANCIAL HOLDINGS	COMMON STOCK	4,766	1,596,490	1,702,272
	LUMEN TECHNOLOGIES INC	COMMON STOCK	44,200	477,246	343,434
	LUMENTUM HOLDINGS INC	COMMON STOCK	833	268,060	307,035
	LUNDIN GOLD INC	COMMON STOCK	42,711	3,213,832	3,552,732
	LYONDELLBASELL ADVANCED POLYME	CONVERTIBLE PREFERRED STOCK	3,575	3,348,364	3,146,000
	MACOM TECHNOLOGY	COMMON STOCK	12,630	1,658,184	2,163,266
	MACYS INC	COMMON STOCK	22,000	537,600	485,100
	MADISON (THE) SQUARE	COMMON STOCK	6,436	1,412,885	1,664,671
	MADRIGAL PHARMACEUTICALS	COMMON STOCK	989	234,232	575,934
	MAGNERA CORP	COMMON STOCK	4,282	75,810	64,829
	MAGNUM (THE) ICE CREAM	COMMON STOCK	3,180	-	50,403
	MAGNUM (THE) ICE CREAM C	COMMON STOCK	0	6	6
	MARATHON PETROLEUM CORP	COMMON STOCK	4,449	844,517	723,541
	MARQETA INC	COMMON STOCK	55,833	236,352	265,207
	MARRIOTT INTL INC	COMMON STOCK	12,891	1,939,808	3,999,304
	MARRIOTT VACATIONS	COMMON STOCK	2,550	345,184	147,110
	MARSH	COMMON STOCK	70,764	8,177,143	13,128,137
	MARTIN MARIETTA MATLS	COMMON STOCK	11,570	2,172,038	7,204,176
	MARVELL TECH INC	COMMON STOCK	5,512	336,354	468,410
	MASTEC INC FLA	COMMON STOCK	733	146,565	159,332
	MASTERCARD INC	COMMON STOCK	14,404	3,516,125	8,222,956
	MATADOR RES CO	COMMON STOCK	40,900	1,918,356	1,735,796
	MATCH GROUP INC	COMMON STOCK	31,800	1,097,356	1,026,822
	MATSON INC	COMMON STOCK	3,600	412,704	444,780
	MATSUKIYOCOCOKARA	COMMON STOCK	63,700	1,206,836	1,103,261
	MATTEL INC	COMMON STOCK	42,500	805,982	843,200
	MC CORMICK NON VTG	COMMON STOCK	28,163	1,936,380	1,918,182
	MCDONALDS CORP	COMMON STOCK	45,150	9,060,470	13,799,195
	MCKESSON CORPORATION	COMMON STOCK	16,603	6,995,368	13,619,275
	MDA SPACE LTD	COMMON STOCK	26,528	714,966	515,561
	MEDLINE INC	COMMON STOCK	19,665	629,681	825,930
	MEDPACE HLDGS INC	COMMON STOCK	989	523,726	555,472
	MEDTRONIC PLC	COMMON STOCK	121,440	10,647,775	11,665,526
	MERCADOLIBRE INC	COMMON STOCK	1,344	1,364,631	2,707,165
	MERCANTILE BANK CORP	COMMON STOCK	15,500	339,134	745,550
	MERCK AND CO INC	COMMON STOCK	148,005	11,852,256	15,579,006
	MERCK KGAA FN	COMMON STOCK	114,160	15,534,581	16,369,965
	META PLATFORMS INC	COMMON STOCK	88,565	28,640,522	58,460,871
	METLIFE INC	COMMON STOCK	41,048	2,783,945	3,240,329
	METSO CORPORATION	COMMON STOCK	124,041	1,326,862	2,182,284
	METTLER-TOLEDO INTL INC	COMMON STOCK	244	300,779	340,182
	MGIC INVT CORP WIS	COMMON STOCK	63,600	565,046	1,858,392
	MICROCHIP TECHNOLOGY INC	COMMON STOCK	65,986	2,043,785	4,204,628
	MICRON TECHNOLOGY INC	COMMON STOCK	34,620	4,176,646	9,880,894
	MICROSOFT CORP	COMMON STOCK	376,005	81,192,144	181,843,538
	MID PENN BANCORP INC	COMMON STOCK	8,900	251,846	276,078
	MIDDLEBY CORP	COMMON STOCK	5,500	754,950	817,685
	MILLERKNOLL INC	COMMON STOCK	23,300	519,523	425,924
	MINEBEA CO INC FN	COMMON STOCK	502,000	8,678,825	10,069,799
	MIRUM PHARMACEUTICALS	COMMON STOCK	5,458	341,100	431,127
	MITSUBISHI ELEC 6503 FN	COMMON STOCK	274,000	3,151,273	8,023,043
	MITSUBISHI UFJ FINL GRP	COMMON STOCK	330,000	2,053,902	5,233,800
	MODINE MFG CO	COMMON STOCK	12,297	1,676,308	1,641,772
	MOELIS AND COMPANY	COMMON STOCK	6,800	495,428	467,432
	MONDAY.COM LTD.	COMMON STOCK	3,222	778,154	475,438
	MONDELEZ INTERNATIONAL	COMMON STOCK	102,568	5,944,802	5,521,235
	MONOLITHIC PWR SYSTEMS	COMMON STOCK	3,505	2,268,256	3,176,792

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	MONOTARO CO LTD 3064	COMMON STOCK	169,100	2,701,642	2,700,348
	MONSTER BEVERAGE	COMMON STOCK	11,443	556,960	877,335
	MONTE ROSA THERAPEUTICS	COMMON STOCK	23,717	318,489	371,883
	MOODY'S CORP	COMMON STOCK	3,314	1,447,087	1,692,957
	MOOG INC	COMMON STOCK	2,400	491,461	584,520
	MORGAN STANLEY	COMMON STOCK	122,166	11,924,613	21,688,130
	MOTOROLA SOLUTIONS INC	COMMON STOCK	24,392	10,300,723	9,349,941
	MP MATERIALS CORP REG	COMMON STOCK	1,900	130,371	95,988
	MSCI INC	COMMON STOCK	942	505,878	540,454
	MTN GROUP LTD	COMMON STOCK	172,048	1,390,973	1,759,934
	MTU AERO ENGINES AG	COMMON STOCK	9,647	1,586,931	3,993,796
	MUELLER INDUSTRIES INC	COMMON STOCK	20,698	1,357,861	2,376,130
	MURPHY OIL CORP	COMMON STOCK	27,500	919,851	859,375
	MURPHY USA INC	COMMON STOCK	3,441	1,563,118	1,388,512
	N Y TIMES CO A	COMMON STOCK	8,519	495,080	591,389
	NASDAQ OMX GRP INC	COMMON STOCK	50,600	1,122,555	4,914,778
	NAT FUEL GAS CO NJ $1	COMMON STOCK	27,400	1,473,344	2,193,644
	NATERA INC	COMMON STOCK	10,153	1,599,471	2,325,951
	NAVAN INC-	COMMON STOCK	4,502	112,550	76,894
	NAVIENT CORP	COMMON STOCK	32,900	457,282	427,700
	NCINO INC	COMMON STOCK	23,600	676,522	605,104
	NCR ATLEOS CORP	COMMON STOCK	6,800	158,707	259,148
	NCR VOYIX CORP	CONVERTIBLE PREFERRED STOCK	5,845	6,841,553	6,005,738
	NEC CORP 6701 FN	COMMON STOCK	70,500	2,342,652	2,390,743
	NEPTUNE INS HLDGS INC	COMMON STOCK	3,101	62,020	90,425
	NESTLE SA CHAM UND VEVE	COMMON STOCK	220,326	19,321,632	21,933,711
	NETAPP INC	COMMON STOCK	5,719	621,725	612,448
	NETFLIX COM INC	COMMON STOCK	181,819	13,825,148	17,047,349
	NEW MOUNTAIN FINANCE COR	COMMON STOCK	85,900	824,929	791,139
	NEWMARKET CORP	COMMON STOCK	1,193	717,926	819,901
	NEXSTAR MEDIA GROUP INC	COMMON STOCK	7,200	1,100,422	1,461,960
	NEXTERA ENERGY INC	COMMON STOCK	71,011	3,391,321	5,700,763
	NEXTPOWER INC CLASS A	COMMON STOCK	6,533	447,056	569,090
	NIKE INC	COMMON STOCK	5,700	415,264	363,147
	NOMURA RESEARCH INST4307	COMMON STOCK	33,800	983,414	1,299,675
	NORDSON CORP	COMMON STOCK	3,101	733,647	745,573
	NORTHEAST COMMUNITY	COMMON STOCK	27,700	596,646	626,297
	NORTHROP GRUMMAN CORP	COMMON STOCK	18,445	6,792,384	10,517,523
	NORWEGIAN CRUISE LINE	COMMON STOCK	26,104	641,614	582,641
	NOV INC	COMMON STOCK	100,907	1,530,831	1,577,176
	NOVONESIS (NOVOZYMES) B	COMMON STOCK	30,197	2,270,858	1,936,338
	NTT, INC. 9432	COMMON STOCK	6,949,100	6,773,918	6,998,508
	NU HOLDINGS LTD	COMMON STOCK	155,201	2,243,053	2,598,065
	NUVALENT INC	COMMON STOCK	5,630	450,329	566,322
	NVENT ELEC PLC	COMMON STOCK	15,100	1,500,720	1,539,747
	NVIDIA	COMMON STOCK	1,112,936	69,661,180	207,562,564
	NVR INC	COMMON STOCK	196	1,089,363	1,429,383
	NXP SEMICONDUCTORS N.V.	COMMON STOCK	17,258	2,721,870	3,746,021
	OCEANFIRST FINCL CRP DEL	COMMON STOCK	29,300	520,365	525,935
	OFG BANCORP	COMMON STOCK	46,200	532,885	1,893,276
	O-I GLASS INC	COMMON STOCK	43,100	1,064,001	636,156
	OLD DOMINION FGHT LINES	COMMON STOCK	14,679	2,163,664	2,301,667
	ON HLDG AG NAMEN-AKT	COMMON STOCK	19,523	895,511	907,429
	ONEMAIN HOLDINGS INC	COMMON STOCK	4,029	247,109	272,159
	ONTO INNOVATION INC	COMMON STOCK	17,751	2,425,709	2,802,173
	OR ROYALTIES INC	COMMON STOCK	20,700	620,815	732,573
	ORACLE CORP $0.01 DEL	COMMON STOCK	69,854	14,326,526	13,615,243
	O'REILLY AUTOMOTIVE INC	COMMON STOCK	75,283	6,564,425	6,866,562
	ORGANO CORPORATION 6368	COMMON STOCK	11,300	924,906	934,900
	ORGANON AND CO	COMMON STOCK	90,100	1,804,919	646,017
	OSHKOSH CORPORATION	COMMON STOCK	39,020	4,100,354	4,902,083
	OTIS WORLDWIDE CORP REG	COMMON STOCK	15,039	676,303	1,313,657
	OTTER TAIL CORP	COMMON STOCK	14,846	1,203,622	1,199,705
	PACCAR INC	COMMON STOCK	40,360	3,437,932	4,419,824
	PACKAGING CORP AMERICA	COMMON STOCK	15,477	2,105,749	3,191,822
	PALANTIR TECHNOLOGIES	COMMON STOCK	118,624	13,393,227	21,085,416
	PALO ALTO NETWORKS INC	COMMON STOCK	25,439	4,682,024	4,685,864
	PAN PACIFIC INT 7532	COMMON STOCK	239,400	1,053,364	1,425,373
	PANASONIC HOLD	COMMON STOCK	1,236,800	11,630,079	15,982,758
	PARK OHIO HLDGS CORP	COMMON STOCK	10,365	371,758	217,043
	PARKER HANNIFIN CORP	COMMON STOCK	30,652	7,124,235	26,941,882
	PATRICK INDS INC	COMMON STOCK	4,200	427,956	455,406
	PATTERSON UTI ENERGY INC	COMMON STOCK	41,900	642,797	256,009
	PAYLOCITY HLDG CORP	COMMON STOCK	3,963	669,415	604,358
	PBF ENERGY INC	COMMON STOCK	23,900	709,272	648,168
	PCB BANCORP	COMMON STOCK	31,500	676,436	681,975
	PEABODY ENERGY CORP	COMMON STOCK	29,700	742,153	882,090
	PELOTON INTERACTIVE INC	COMMON STOCK	74,200	578,505	457,072
	PENNANTPARK INVT CORP	COMMON STOCK	111,900	869,597	666,924
	PENNYMAC FINL SVCS INC	COMMON STOCK	5,900	631,709	777,856
	PENUMBRA INC	COMMON STOCK	4,744	1,252,177	1,474,957
	PEOPLES BANCORP INC NPV	COMMON STOCK	16,500	418,431	495,495
	PEPSICO INC	COMMON STOCK	59,574	7,702,939	8,550,060
	PERDOCEO EDUCATION CORP	COMMON STOCK	23,550	416,232	690,722
	PERMIAN RES CORP	COMMON STOCK	21,373	293,693	299,863
	PERNOD RICARD	COMMON STOCK	178,493	19,799,813	15,324,031
	PFIZER INC	COMMON STOCK	107,246	3,023,207	2,670,425
	PG&E CORP	COMMON STOCK	272,522	4,584,093	4,379,429
	PHILIP MORRIS INTL INC	COMMON STOCK	68,326	9,604,748	10,959,490
	PHINIA INC REG	COMMON STOCK	16,400	777,764	1,028,116
	PHOTRONICS INC	COMMON STOCK	47,200	1,141,161	1,510,400
	PINNACLE WEST CAP CORP	COMMON STOCK	4,855	430,228	430,639
	PITNEY BOWES INC	COMMON STOCK	70,300	794,362	743,071
	PLANET FITNESS INC	COMMON STOCK	1,200	135,029	130,164
	PNC FINCL SERVICES GROUP	COMMON STOCK	77,905	8,791,803	16,261,111
	POOL CORPORATION	COMMON STOCK	500	148,431	114,375
	POPULAR INC	COMMON STOCK	21,500	1,932,821	2,677,180
	PORTLAND GEN ELEC CO	COMMON STOCK	31,200	1,389,558	1,497,288

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	POWER INTEGRATIONS INC	COMMON STOCK	14,500	701,437	515,330
	PRAXIS PRECISION	COMMON STOCK	2,168	116,688	638,996
	PRIMORIS SERVICES CORP	COMMON STOCK	4,300	102,635	533,802
	PRINCIPAL FINANCIAL GRP	COMMON STOCK	990	78,726	87,328
	PRO MEDICUS LIMITED	COMMON STOCK	6,810	225,082	1,003,026
	PROCORE TECHNOLOGIES INC	COMMON STOCK	11,205	716,209	815,052
	PROCTER & GAMBLE CO	COMMON STOCK	162,805	19,970,223	23,331,585
	PROG HOLDINGS INC	COMMON STOCK	22,400	664,545	660,576
	PROGRESSIVE CRP OHIO	COMMON STOCK	48,126	6,474,307	10,959,253
	PT BANK CENT ASIA TBK	COMMON STOCK	6,931,700	3,684,240	3,358,409
	PUB SVC ENTERPRISE GRP	COMMON STOCK	17,573	1,444,783	1,411,112
	PULTE GROUP	COMMON STOCK	2,427	325,116	284,590
	PURE STORAGE INC	COMMON STOCK	19,828	1,670,493	1,328,674
	PVH CORP	COMMON STOCK	18,500	1,338,880	1,239,870
	QBE INSURANCE GROUP LTD	COMMON STOCK	100,559	1,401,010	1,333,778
	QNITY ELECTRONICS INC	COMMON STOCK	1	-	41
	QORVO INC	COMMON STOCK	11,200	895,165	946,512
	QUAD GRAPHICS INC	COMMON STOCK	43,200	417,676	270,864
	QUALCOMM INC	COMMON STOCK	61,590	6,798,541	10,534,970
	QUEST DIAGNOSTICS INC	COMMON STOCK	7,654	1,344,915	1,328,199
	RADIAN GROUP INC	COMMON STOCK	35,200	438,260	1,266,848
	RADNET INC	COMMON STOCK	15,100	1,019,619	1,077,385
	RAKUTEN BANK,LTD. REG	COMMON STOCK	28,000	588,640	1,235,979
	RALPH LAUREN CORP	COMMON STOCK	2,346	716,523	829,569
	RAYMOND JAMES FINL INC	COMMON STOCK	620	100,005	99,566
	RAYSEARCH LABORATRIES AB	COMMON STOCK	28,000	678,281	692,498
	RBB BANCORP	COMMON STOCK	15,700	385,839	324,048
	RBC BEARINGS INC	COMMON STOCK	2,993	648,399	1,342,151
	RECKITT BENCKISER GROUP	COMMON STOCK	21,494	1,543,445	1,735,208
	REDDIT INC -A-	COMMON STOCK	25,385	5,250,988	5,835,250
	REGENERON PHARMACTCLS	COMMON STOCK	8,574	6,660,701	6,618,013
	REGIONAL MGMT CORP	COMMON STOCK	15,200	213,365	589,000
	RELIANCE INC	COMMON STOCK	1,660	484,904	479,524
	RENAISSANCERE HLDGS LTD	COMMON STOCK	2,148	499,744	603,932
	RENK GROUP AG INHABER-AK	COMMON STOCK	15,022	1,165,987	948,465
	RENT-A-CENTER INC	COMMON STOCK	47,700	1,203,090	837,612
	REPLIGEN CORP	COMMON STOCK	13,220	2,158,938	2,166,229
	RESMED INC	COMMON STOCK	7,978	2,073,059	1,921,661
	REVOLUTION MEDICINES INC	COMMON STOCK	4,809	135,142	383,037
	REVVITY INC	COMMON STOCK	2,469	256,163	238,876
	RHEINMETALL FN	COMMON STOCK	1,252	1,731,781	2,285,019
	RHYTHM PHARMACEUTICALS	COMMON STOCK	2,417	149,132	258,716
	RIGEL PHARMACEUTICALS	COMMON STOCK	14,700	489,893	629,601
	RINGCENTRAL INC	COMMON STOCK	28,200	834,815	814,416
	ROBINHOOD MARKETS, INC	COMMON STOCK	16,445	1,921,309	1,859,930
	ROBLOX CORP	COMMON STOCK	45,557	3,276,252	3,691,484
	ROCHE HOLDINGS GENUSH FN	COMMON STOCK	23,374	6,280,835	9,698,902
	ROCKET COMPANIES INC	COMMON STOCK	88,733	1,508,638	1,717,871
	ROCKET LAB CORP	COMMON STOCK	7,482	368,758	521,944
	ROCKY BRANDS INC	COMMON STOCK	13,240	386,964	388,329
	ROKU INC	COMMON STOCK	9,300	976,341	1,008,957
	ROLLS-ROYCE HOLDI	COMMON STOCK	92,341	629,806	1,428,337
	ROSS STORES INC	COMMON STOCK	8,062	503,976	1,452,289
	ROTORK PLC	COMMON STOCK	265,044	1,162,714	1,160,042
	ROYAL CARIBBEAN GROUP	COMMON STOCK	30,616	9,239,251	8,539,415
	ROYAL GOLD INC	COMMON STOCK	5,300	883,318	1,178,137
	RPM INTERNATIONAL INC	COMMON STOCK	39,047	2,504,925	4,060,888
	RTX CORP	COMMON STOCK	59,903	6,257,438	10,986,210
	RUBRIK INC	COMMON STOCK	2,752	207,639	210,473
	RYANAIR HOLDINGS PLC	COMMON STOCK	32,256	2,341,270	2,328,561
	RYDER SYSTEM INC	COMMON STOCK	12,100	1,066,887	2,315,819
	S&P GLOBAL INC	COMMON STOCK	3,653	1,486,880	1,909,021
	SAAB AB NPV B	COMMON STOCK	25,439	1,054,337	1,483,491
	SABESP CIA SANEAMNTO BAS	COMMON STOCK	59,500	1,479,306	1,448,370
	SAFRAN SA	COMMON STOCK	14,868	1,749,409	5,193,115
	SAIA INC	COMMON STOCK	5,060	1,617,450	1,652,191
	SAINT GOBAIN FN	COMMON STOCK	28,692	3,139,186	2,930,318
	SAIPEM	COMMON STOCK	424,090	1,142,585	1,207,825
	SALESFORCE INC	COMMON STOCK	27,658	6,499,911	7,326,881
	SALLY BEAUTY HLDGS INC	COMMON STOCK	28,500	495,109	406,410
	SAMSARA INC	COMMON STOCK	24,987	931,682	885,789
	SAMSUNG ELECTRONS(05930)	COMMON STOCK	84,537	5,462,342	7,036,402
	SANDISK CORP	COMMON STOCK	2,979	622,330	707,155
	SANDOZ GROUP AG NAMEN-AK	COMMON STOCK	64,890	2,514,768	4,748,829
	SANMINA CORP	COMMON STOCK	3,200	84,353	480,224
	SANOFI	COMMON STOCK	162,419	14,299,514	15,779,084
	SANWA HOLDINGS CORP	COMMON STOCK	48,800	1,496,669	1,271,226
	SAP SE	COMMON STOCK	17,556	3,455,500	4,307,234
	SARTORIUS STEDIM BIOTECH	COMMON STOCK	11,700	2,865,515	2,885,623
	SCANSOURCE INC	COMMON STOCK	12,800	510,205	499,968
	SCHNEIDER ELECTRIC SE	COMMON STOCK	14,404	3,426,272	3,973,750
	SCHOLAR ROCK HLDG CORP	COMMON STOCK	14,431	286,237	635,686
	SCHWAB CHARLES CORP	COMMON STOCK	57,297	4,204,607	5,724,543
	SEAGATE TECH HLDGS PUB	COMMON STOCK	4,398	1,106,582	1,211,165
	SECOM CO LTD 9735	COMMON STOCK	231,400	7,528,755	8,235,720
	SEMPRA	COMMON STOCK	18,402	1,463,030	1,624,713
	SERVICENOW INC	COMMON STOCK	28,035	5,070,990	4,294,682
	SERVICETITAN INC REG	COMMON STOCK	6,200	642,388	660,300
	SHELL PLC	COMMON STOCK	94,596	2,244,765	3,486,274
	SHELL PLC	COMMON STOCK	176,976	4,199,644	6,542,059
	SHERWIN WILLIAMS	COMMON STOCK	17,877	4,864,813	5,792,684
	SHIN ETSU CHEMICAL 4063	COMMON STOCK	139,400	4,316,132	4,338,188
	SHOALS TECHNOLOGIES	COMMON STOCK	42,600	448,822	362,100
	SHUTTERSTK INC	COMMON STOCK	11,100	478,326	212,010
	SIBANYE STILLWTR LTD	COMMON STOCK	39,400	470,509	561,450
	SIEMENS ENERGY AG NAMEN-	COMMON STOCK	20,152	2,298,814	2,838,918
	SIGA TECHNOLOGIES INC	COMMON STOCK	49,100	413,501	300,001
	SITEONE LANDSCAPE SUPPLY	COMMON STOCK	16,307	2,266,542	2,031,200

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	SITIME CORP	COMMON STOCK	2,300	773,879	812,337
	SK HYNIX INC	COMMON STOCK	22,289	3,026,385	10,072,939
	SKYWEST INC	COMMON STOCK	5,700	538,187	572,337
	SLB LIMITED	COMMON STOCK	27,236	1,094,480	1,045,318
	SM ENERGY CO	COMMON STOCK	14,300	608,188	267,410
	SNAM SPAE EUR1	COMMON STOCK	2,683,391	14,464,113	17,824,908
	SNAP ON INC	COMMON STOCK	835	284,324	287,741
	SNOWFLAKE INC	COMMON STOCK	23,213	4,573,350	5,092,004
	SOFI TECHNOLOGIES INC	COMMON STOCK	29,080	691,317	761,314
	SOFTCAT PLC	COMMON STOCK	36,717	444,113	699,802
	SOLENO THERAPEUTICS INC	COMMON STOCK	2,391	154,729	110,703
	SOMPO HOLDINGS INC	COMMON STOCK	243,000	7,006,547	8,280,781
	SONY GROUP 6758	COMMON STOCK	562,500	8,786,144	14,455,389
	SONY GROUP CORP	COMMON STOCK	214,000	2,103,852	5,478,400
	SOUTHERN CO/THE	CONVERTIBLE PREFERRED STOCK	240,550	12,061,441	12,114,098
	SOUTHERN COMPANY	COMMON STOCK	122,766	7,902,039	10,705,195
	SOUTHERN COPPER CORP	COMMON STOCK	12,107	1,084,409	1,736,997
	SOUTHWEST AIRLNS CO	COMMON STOCK	14,271	424,129	589,820
	SPECTRUM BRANDS HOLDINGS	COMMON STOCK	5,800	439,841	342,664
	SPIRAX GROUP PLC	COMMON STOCK	10,687	1,018,597	980,344
	SPORTRADAR GROUP AG	COMMON STOCK	30,226	622,770	718,472
	SPOTIFY TECH S.A. REG	COMMON STOCK	18,683	9,257,723	10,849,405
	SPROUTS FARMERS MARKETS	COMMON STOCK	7,890	1,207,605	628,596
	SPX TECHNOLOGIES INC REG	COMMON STOCK	3,766	718,656	753,426
	SS AND C TECHNOLOGIES	COMMON STOCK	11,398	992,374	996,413
	SSE PLC	COMMON STOCK	628,835	11,861,080	18,430,292
	STANLEY BLACK & DECKER	COMMON STOCK	4,782	424,954	355,207
	STARBUCKS CORP	COMMON STOCK	36,705	3,647,728	3,090,928
	STATE STREET CORP	COMMON STOCK	3,900	364,051	503,139
	STEADFAST GROUP LTD	COMMON STOCK	275,423	1,040,733	969,753
	STEEL DYNAMICS INC	COMMON STOCK	4,930	526,033	835,389
	STEPSTONE GROUP INC REG	COMMON STOCK	11,294	594,634	724,736
	STIFEL FINANCIAL CORP	COMMON STOCK	7,647	921,697	957,557
	STONEX GROUP INC	COMMON STOCK	6,700	604,194	637,371
	STRUCTURE THERAPEUTICS	COMMON STOCK	996	64,740	69,272
	STRYKER CORP	COMMON STOCK	6,215	1,512,955	2,184,386
	SUMITOMO ELEC IND 5802	COMMON STOCK	93,700	2,920,418	3,784,856
	SUMITOMO MITSUI FIN 8316	COMMON STOCK	184,500	4,594,968	5,939,669
	SUNCOKE ENERGY INC	COMMON STOCK	77,500	725,143	558,000
	SUZUKI MOTOR CORP 7269	COMMON STOCK	130,800	1,887,429	1,950,072
	SWECO	COMMON STOCK	33,337	603,314	545,684
	SYLVAMO CORP	COMMON STOCK	12,100	1,031,471	582,615
	SYNCHRONY FINL	COMMON STOCK	22,439	1,441,911	1,872,086
	SYNOPSYS INC	COMMON STOCK	10,664	5,166,844	5,009,094
	SYSCO CORPORATION	COMMON STOCK	53,941	3,999,163	3,974,912
	TACTILE SYSTEMS TECH INC	COMMON STOCK	15,400	236,097	446,600
	TAIWAN S MANUFCTRING ADR	COMMON STOCK	74,583	8,898,634	22,665,028
	TAKE TWO INTER SOFTWARE	COMMON STOCK	16,330	3,592,331	4,180,970
	TAPESTRY INC	COMMON STOCK	24,899	2,744,808	3,181,345
	TARGA RESOURCES CORP	COMMON STOCK	9,207	1,565,836	1,698,692
	TARGET CORP	COMMON STOCK	1,500	148,795	146,625
	TD SYNNEX CORP	COMMON STOCK	6,352	286,298	954,261
	TE CONNECTIVITY PLC	COMMON STOCK	37,495	6,757,501	8,530,487
	TEGNA INC	COMMON STOCK	60,700	909,970	1,178,187
	TELEDYNE TECH INC	COMMON STOCK	14,996	6,066,294	7,658,907
	TELEFLEX INC	COMMON STOCK	5,500	724,333	671,220
	TELENOR ASA ORD	COMMON STOCK	87,040	1,370,311	1,265,883
	TENCENT HOLDINGS LTD	COMMON STOCK	182,400	11,338,522	14,037,077
	TENCENT MUSIC	COMMON STOCK	54,982	1,445,158	963,834
	TENET HEALTHCARE CORP	COMMON STOCK	5,084	469,657	1,010,293
	TERADATA CORP DEL	COMMON STOCK	2,342	64,393	71,291
	TERADYNE INC	COMMON STOCK	12,500	1,830,832	2,419,500
	TESLA INC	COMMON STOCK	101,454	29,229,487	45,625,893
	TETRA TECH INC	COMMON STOCK	2,688	95,035	90,156
	TETRA TECHNOLOGIES INC	COMMON STOCK	38,400	338,223	359,808
	TEXAS INSTRUMENTS	COMMON STOCK	50,518	5,173,671	8,764,368
	THE MOSAIC COMPANY	COMMON STOCK	39,090	1,015,708	941,678
	THERMO FISHER SCIENTIFIC	COMMON STOCK	6,083	2,109,079	3,524,794
	TIDEWTR INC	COMMON STOCK	7,900	460,613	399,029
	TJX COS INC	COMMON STOCK	76,594	7,665,712	11,765,604
	TKO GROUP HOLDINGS INC	COMMON STOCK	5,994	1,089,819	1,252,746
	T-MOBILE US INC	COMMON STOCK	41,759	8,268,845	8,478,747
	TOAST INC	COMMON STOCK	41,258	1,377,177	1,465,072
	TOKIO MARINE HOLDINGS IN	COMMON STOCK	159,800	4,997,563	5,936,426
	TOLL BROS INC	COMMON STOCK	5,600	210,820	757,232
	TORO CO	COMMON STOCK	7,472	629,311	588,196
	TOROMONT INDS LTD	COMMON STOCK	23,676	1,657,106	2,868,065
	TOTALENERGIES SE	COMMON STOCK	62,014	3,994,264	4,077,421
	TOYOTA INDUST CORP 6201	COMMON STOCK	101,700	5,508,087	11,560,863
	TPG INC	COMMON STOCK	20,059	1,110,139	1,280,567
	TRACTOR SUPPLY CO	COMMON STOCK	1,846	100,424	92,318
	TRADEWEB MKTS INC	COMMON STOCK	15,615	1,827,411	1,679,237
	TRANE TECHNOLOGIES PLC	COMMON STOCK	17,720	2,084,109	6,896,624
	TRANSDIGM GROUP INC	COMMON STOCK	568	378,445	755,355
	TRAVEL + LEISURE CO REG	COMMON STOCK	25,300	1,368,074	1,784,409
	TRAVELERS COS INC	COMMON STOCK	16,432	1,504,406	4,766,266
	TRI POINTE HOMES INC	COMMON STOCK	47,300	547,397	1,488,531
	TRUIST FINL CORP	COMMON STOCK	2,723	91,836	133,999
	TYSON FOODS INC	COMMON STOCK	27,754	1,496,213	1,626,940
	UBER TECHNOLOGIES INC	COMMON STOCK	172,566	14,756,949	14,100,368
	UCB SA FN	COMMON STOCK	12,903	2,833,251	3,615,727
	UGI CORP	COMMON STOCK	43,700	1,388,939	1,635,691
	UL SOLUTIONS INC	COMMON STOCK	9,400	614,532	741,284
	ULTA BEAUTY INC	COMMON STOCK	1,075	473,850	650,386
	ULTRAGENYX	COMMON STOCK	2,631	121,303	60,513
	UNICREDIT SPA	COMMON STOCK	77,050	4,254,883	6,417,646
	UNILEVER PLC	COMMON STOCK	14,133	989,839	924,320
	UNILEVER PLC	COMMON STOCK	42,420	2,717,597	2,772,656

*Investments with parties-in-interest as defined under ERISA.

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	UNION PACIFIC CORP	COMMON STOCK	46,028	6,470,396	10,647,197
	UNITED AIRLINES HLDGS	COMMON STOCK	6,200	356,430	693,284
	UNITED OVERSEAS BANK	COMMON STOCK	652,665	10,535,466	17,793,495
	UNITED RENTALS INC	COMMON STOCK	5,511	5,138,471	4,460,163
	UNITEDHEALTH GROUP INC	COMMON STOCK	42,440	14,630,531	14,009,868
	UNIVERSAL HEALTH SVCS B	COMMON STOCK	6,476	1,133,740	1,411,898
	UNIVERSAL INSURANCE HDGS	COMMON STOCK	4,700	129,802	158,860
	UPM-KYMMENE OY CORP FN	COMMON STOCK	415,683	11,425,800	12,102,448
	UPWORK INC	COMMON STOCK	107,200	1,624,972	2,124,704
	URANIUM ENERGY CORP	COMMON STOCK	72,764	849,296	849,884
	URBAN OUTFITTERS INC	COMMON STOCK	4,200	342,108	316,092
	US BANCORP	COMMON STOCK	138,200	5,431,510	7,374,352
	VALERO ENERGY CORP	COMMON STOCK	32,010	3,233,444	5,210,908
	VALLEY NATL BANCORP N J	COMMON STOCK	70,500	771,402	823,440
	VALMET CORP NPV	COMMON STOCK	20,171	561,558	671,133
	VAREX IMAGING CORP REG	COMMON STOCK	22,695	264,901	264,397
	VAT GROUP AG NAMEN-AKT.	COMMON STOCK	6,116	2,498,614	2,986,227
	VEEVA SYS INC	COMMON STOCK	2,519	533,693	562,316
	VERA THERAPEUTICS INC	COMMON STOCK	18,170	729,897	920,129
	VERALTO CORP	COMMON STOCK	2,571	263,824	256,534
	VERISK ANALYTICS INC	COMMON STOCK	4,415	1,048,774	987,591
	VERIZON MUNICATNS	COMMON STOCK	100,600	4,425,901	4,097,438
	VERTEX PHARMCTLS INC	COMMON STOCK	22,398	8,170,442	10,154,357
	VERTIV HLDG CO	COMMON STOCK	11,494	1,546,744	1,862,143
	VIATRIS INC	COMMON STOCK	91,796	1,022,481	1,142,860
	VICOR CORP	COMMON STOCK	3,100	344,129	339,760
	VICTORIA'S SECRET AND CO	COMMON STOCK	8,900	328,556	482,113
	VIKING HLDGS LTD	COMMON STOCK	12,575	700,452	897,981
	VINCI FN	COMMON STOCK	113,907	13,198,325	16,060,054
	VIPER ENERGY INC-	COMMON STOCK	11,300	422,953	436,519
	VIRIDIAN THERAPEUTICS	COMMON STOCK	11,665	308,825	363,015
	VISA INC SHRS	COMMON STOCK	105,268	24,308,341	36,918,540
	VISTEON CORP	COMMON STOCK	4,900	368,533	465,990
	VISTRA CORP	COMMON STOCK	25,356	4,475,837	4,090,684
	VONTIER CORP	COMMON STOCK	23,100	870,357	858,858
	VOYA FINL INC	COMMON STOCK	11,921	823,811	887,995
	VSE CORP	COMMON STOCK	4,601	728,678	794,915
	VULCAN MATERIALS CO	COMMON STOCK	18,265	5,172,977	5,209,543
	VUSION	COMMON STOCK	4,518	514,866	1,083,519
	W W GRAINGER INCORP	COMMON STOCK	2,338	2,228,876	2,359,159
	WAFD INC	COMMON STOCK	21,000	724,450	672,630
	WALMART INC	COMMON STOCK	203,171	10,191,181	22,635,281
	WARBY PARKER INC	COMMON STOCK	14,800	344,692	322,492
	WARRIOR MET COAL INC	COMMON STOCK	3,900	346,305	343,863
	WASTE CONNECTIONS INC	COMMON STOCK	5,354	699,796	938,877
	WASTE MANAGEMENT INC	COMMON STOCK	32,089	3,561,323	7,050,274
	WATERS CORP	COMMON STOCK	6,448	2,641,614	2,449,144
	WATSCO INC	COMMON STOCK	1,448	511,008	487,904
	WATTS WATER TECH INC	COMMON STOCK	2,400	668,507	662,448
	WAVE LIFE SCIENCES PTE	COMMON STOCK	18,779	194,278	319,243
	WAYFAIR INC	COMMON STOCK	7,729	819,231	776,069
	WEATHERFORD INTL PLC REG	COMMON STOCK	15,159	1,006,886	1,186,343
	WEC ENERGY GROUP INC	COMMON STOCK	28,644	1,405,280	3,020,796
	WEIR GROUP 12.5P FN	COMMON STOCK	40,295	930,131	1,542,497
	WELLS FARGO & CO	COMMON STOCK	222,333	13,451,832	20,721,436
	WELLS FARGO & CO	CONVERTIBLE PREFERRED STOCK	4,755	5,707,246	5,763,060
	WESCO INTERNATIONAL INC	COMMON STOCK	8,200	480,695	2,006,048
	WEST FRASER TIMBER CO	COMMON STOCK	5,909	487,938	361,099
	WEST PHARMACTL SVCS INC	COMMON STOCK	1,600	434,013	440,224
	WESTERN ALLIANCE	COMMON STOCK	17,200	1,290,252	1,446,004
	WESTERN UN CO	COMMON STOCK	78,800	972,482	733,628
	WILLIAMS COMPANIES DEL	COMMON STOCK	28,845	1,528,442	1,733,873
	WILLIAMS SONOMA INC	COMMON STOCK	27,217	5,373,038	4,860,684
	WINGSTOP INC	COMMON STOCK	4,264	1,149,517	1,016,921
	WORKDAY INC	COMMON STOCK	2,554	623,843	548,548
	WORKIVA INC	COMMON STOCK	7,700	618,053	664,125
	WORLD KINECT CORP	COMMON STOCK	34,800	1,060,666	815,364
	WPP PLC	COMMON STOCK	1,554,845	16,105,698	7,058,281
	WSP GLOBAL INC	COMMON STOCK	17,477	3,080,282	3,168,618
	WSTN DIGITAL CORP DEL	COMMON STOCK	12,141	1,850,103	2,091,530
	WUXI BIOLOGICS (CAYMAN)	COMMON STOCK	404,500	1,873,190	1,633,901
	XCEL ENERGY INC	COMMON STOCK	131,972	8,327,618	9,747,452
	XOMETRY INC	COMMON STOCK	5,200	334,126	309,244
	XP INC	COMMON STOCK	42,840	749,561	701,291
	XYLEM INC	COMMON STOCK	2,400	307,212	326,832
	YELP INC	COMMON STOCK	33,500	1,123,799	1,018,065
	ZIFF DAVIS INC	COMMON STOCK	10,700	405,274	376,105
	ZIMMER BIOMET HOLDI	COMMON STOCK	4,704	522,444	422,984
	ZIONS BANCORP NA	COMMON STOCK	24,300	805,554	1,422,522
	ZOETIS INC	COMMON STOCK	50,274	7,363,845	6,325,475
	ZOOMINFO TECHNOLOGIES	COMMON STOCK	74,500	767,122	757,665
	ZURN ELKAY WATER	COMMON STOCK	17,800	816,438	827,522
	TOTAL COMMON AND PREFERRED STOCKS			**3,098,994,203**	**4,714,801,877**
	REAL ESTATE INVESTMENT TRUSTS				
	ALEXANDRIA REAL EST EQTS	REAL ESTATE INVESTMENT TRUST	22,357	1,586,921	1,094,152
	AMERICAN ASSETS TR INC	REAL ESTATE INVESTMENT TRUST	35,400	901,819	670,122
	AMERICAN TOWER REIT INC	REAL ESTATE INVESTMENT TRUST	31,837	5,928,270	5,589,622
	APPLE HOSPITALITY REIT	REAL ESTATE INVESTMENT TRUST	46,100	682,271	546,285
	AVALONBAY CMMUN INC	REAL ESTATE INVESTMENT TRUST	14,550	3,097,541	2,638,060
	BRAEMAR HOTELS AND	REAL ESTATE INVESTMENT TRUST	77,000	449,496	220,990
	BRANDYWNE RLTY T SBI	REAL ESTATE INVESTMENT TRUST	3,000	43,449	8,760
	BRIXMOR PPTY GROUP INC	REAL ESTATE INVESTMENT TRUST	16,300	366,014	427,386
	BXP INC	REAL ESTATE INVESTMENT TRUST	4,200	317,390	283,416
	CAMDEN PPTY TR COM SBI	REAL ESTATE INVESTMENT TRUST	17,017	1,748,050	1,873,231
	CHIMERA INVT CORP	REAL ESTATE INVESTMENT TRUST	54,700	773,292	679,921

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	COUSINS PROPERTIES INC	REAL ESTATE INVESTMENT TRUST	29,700	727,716	765,666
	CUBESMART COM	REAL ESTATE INVESTMENT TRUST	10,600	457,837	382,130
	EPR PROPERTIES	REAL ESTATE INVESTMENT TRUST	21,500	1,014,832	1,072,850
	EPR PROPERTIES	REAL ESTATE INVESTMENT TRUST	80,150	1,785,852	1,777,727
	EPR PROPERTIES	REAL ESTATE INVESTMENT TRUST	32,800	1,198,304	981,376
	EQTY LIFESTYLS PPTYS INC	REAL ESTATE INVESTMENT TRUST	46,200	2,531,977	2,800,182
	EQUINIX INC	REAL ESTATE INVESTMENT TRUST	1,935	1,357,170	1,482,520
	ESSEX PPTY TR INC COM	REAL ESTATE INVESTMENT TRUST	1,592	457,116	416,595
	GLADSTONE COML CORP	REAL ESTATE INVESTMENT TRUST	16,000	360,166	170,720
	GLOBAL MEDICAL REIT INC	REAL ESTATE INVESTMENT TRUST	10,160	488,215	342,798
	HIGHWOODS PPTYS INC	REAL ESTATE INVESTMENT TRUST	27,800	831,712	717,796
	INDUSTRIAL LOGISTICS	REAL ESTATE INVESTMENT TRUST	25,075	488,963	138,915
	INVESCO MORTGAGE CAPITAL	REAL ESTATE INVESTMENT TRUST	4,731	741,860	39,788
	INVITATION HOMES INC	REAL ESTATE INVESTMENT TRUST	40,608	1,139,215	1,128,496
	KILROY REALTY CORP	REAL ESTATE INVESTMENT TRUST	21,300	842,959	795,981
	KIMCO REALTY CORP MD	REAL ESTATE INVESTMENT TRUST	11,169	235,518	226,396
	KITE REALTY GROUP TR	REAL ESTATE INVESTMENT TRUST	29,800	542,552	714,306
	LADDER CAP CORP	REAL ESTATE INVESTMENT TRUST	34,600	364,683	380,254
	MFA FINL INC	REAL ESTATE INVESTMENT TRUST	28,375	642,013	264,171
	OUTFRONT MEDIA INC	REAL ESTATE INVESTMENT TRUST	46,700	874,787	1,125,470
	PROLOGIS INC	REAL ESTATE INVESTMENT TRUST	71,638	7,888,796	9,145,307
	PUBLIC STORAGE	REAL ESTATE INVESTMENT TRUST	15,247	4,334,375	3,956,597
	REDWOOD TRUST INC	REAL ESTATE INVESTMENT TRUST	74,177	482,803	410,199
	REGENCY CENTERS CORP	REAL ESTATE INVESTMENT TRUST	3,179	197,272	219,446
	REXFORD INDL RLTY INC	REAL ESTATE INVESTMENT TRUST	25,885	1,315,761	1,002,267
	RITHM CAPITAL CORP	REAL ESTATE INVESTMENT TRUST	61,500	551,449	670,350
	RLJ LODGING TRUST	REAL ESTATE INVESTMENT TRUST	89,195	968,466	664,503
	SABRA HEALTH CARE REIT	REAL ESTATE INVESTMENT TRUST	57,200	1,158,504	1,083,368
	SIMON PROPERTY GROUP DEL	REAL ESTATE INVESTMENT TRUST	3,222	451,338	596,424
	SUN COMMNTYS INC	REAL ESTATE INVESTMENT TRUST	2,126	279,586	263,433
	SVC PPTYS TR SH BEN INT	REAL ESTATE INVESTMENT TRUST	52,700	712,506	96,968
	UNITI GROUP INC REG SHS	REAL ESTATE INVESTMENT TRUST	65,354	531,982	458,132
	VENTAS INC	REAL ESTATE INVESTMENT TRUST	5,200	353,531	402,376
	VICI PPTYS INC	REAL ESTATE INVESTMENT TRUST	10,880	313,343	305,946
	WAREHOUSES DE PAUW N.V.	REAL ESTATE INVESTMENT TRUST	34,644	894,169	900,010
	WELLTOWER INC	REAL ESTATE INVESTMENT TRUST	32,813	4,150,172	6,090,421
	XENIA HOTELS AND RESORTS	REAL ESTATE INVESTMENT TRUST	42,200	555,179	596,708
	TOTAL REAL ESTATE INVESTMENT TRUSTS			**58,117,192**	**56,618,537**
	LIMITED PARTNERSHIPS				
	ALEUTIAN FUND	LIMITED PARTNERSHIP	100,000	100,000,000	117,104,630
	AMSTAR LIQUIDATING TRUST	LIMITED PARTNERSHIP	1	818	247
	BLACKROCK US CORE PROPERTY FUND	LIMITED PARTNERSHIP	1,000	124,378,624	158,512,171
	BREVAN HOWARD PT FUND LIMITED	LIMITED PARTNERSHIP	976,622	100,000,000	102,382,908
	BRIDGEWATER PURE ALPHA FUND II	LIMITED PARTNERSHIP	15,658	64,911,357	125,988,254
	ELLIOTT INTERNATIONAL LTD	LIMITED PARTNERSHIP	46,481	110,481,020	114,284,893
	METLIFE CORE PROPERTY FUND LP	LIMITED PARTNERSHIP	186,355	240,786,799	260,137,137
	SILVER POINT CAPITAL OFFSHORE FUND	LIMITED PARTNERSHIP	10,000	100,000,000	110,514,384
	TOWNSEND CORE REAL ESTATE FUND	LIMITED PARTNERSHIP	119,329	104,448,009	120,785,833
	TOWNSEND REAL ESTATE ALPHA FUND I LP	LIMITED PARTNERSHIP	1,000	316,391	823,400
	TOWNSEND REAL ESTATE ALPHA FUND II LP	LIMITED PARTNERSHIP	1,000	-	8,775,914
	TOWNSEND REAL ESTATE ALPHA FUND III LP	LIMITED PARTNERSHIP	1,000	15,297,500	27,653,087
	VIKING GLOBAL EQUITIES III LTD	LIMITED PARTNERSHIP	16,800	100,000,000	111,392,406
	TOTAL LIMITED PARTNERSHIPS			**1,060,620,518**	**1,258,355,264**
*	**PARTICIPANT LOANS**	INTEREST RATES RANGING FROM 4.250% TO 10.500%		**-**	**5,567,486**
	OTHER INVESTMENTS				
	ALTICE FRANCE SFR TL B14 TL 1L	TSFR1M BANK LOAN DTD 08/29/18 9.982% DUE 08/31/28	173,407	169,072	168,205
	BARCLAYS	FIN FUTURES CONTRACTS-AUST 10Y BOND DUE 3/17/26	21	21	21
	BARCLAYS	FIN FUTURES CONTRACTS-US LONG BOND DUE 03/21/26	231	231	231
	BARCLAYS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 03/20/26	529	529	529
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-3 MONTH SOFR FUT 03/17/25	340	340	340
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-3 MONTH SOFR FUT 12/13/25	427	427	427
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-AUST 10Y BOND DUE 03/17/26	32	32	32
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 10YR NOTE DUE 3/20/26	5,087	5,087	5,087
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 10YR ULTRA BOND(CBT) 03/20/26	74	74	74
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 10YR ULTRA BOND(CBT) 3/21/26	67	67	67
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 2YR NOTE DUE 3/31/26	1,263	1,263	1,263
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 2YR NOTE DUE 4/1/26	439	439	439
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 5YR NOTE DUE 04/01/26	190	190	190
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US 5YR NOTE DUE 3/31/26	1,458	1,458	1,458
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US LONG BOND DUE 3/20/26	429	429	429
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US LONG BOND DUE 3/21/26	160	160	160
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/20/26	52	52	52
	GOLDMAN SACHS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/21/26	642	642	642
	GREAT-WEST LIFE & ANNUITY INS CO	CONTRACT #301506 (FKA MASS MUTUAL LIFE INS CO)	693,622	693,622	693,621
	MORGAN STANLEY	FIN FUTURES CONTRACTS-AUST 10Y BOND DUE 03/17/26	84	84	84
	MORGAN STANLEY	FIN FUTURES CONTRACTS-US 10YR ULTRA NOTE 03/31/26	28	28	28
	MORGAN STANLEY	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/31/26	173	173	173
	OIL GAS OR OTHER MINERAL	DETAIL MAILED SEPARATELY	1	925,000	2,331,852
	PHOENIX LIFE INS CO	CONTRACT #AX.001400 DTD 07/13/73 VAR RT DUE OPEN	17,384	17,384	17,384
	PHOENIX LIFE INS CO	CONTRACT #GA.3030 VAR RT DUE OPEN	112,017	112,017	112,017
	PIMCO	PUT US 10YR FUTURE OPTION @ 112.00 EXP 02/20/26	147	101,237	78,094
	TEMPLETON INTL EQUITY CIT	SSGA TRANSITION ACCOUNT RECLAIM ASSETS	1,000	2,143,725	829,519
	UBS	FIN FUTURES CONTRACTS-US 10YR NOTE DUE 3/20/26	303	303	303
	UBS	FIN FUTURES CONTRACTS-US 2YR NOTE DUE 3/31/26	414	414	414
	UBS	FIN FUTURES CONTRACTS-US 5YR NOTE DUE 3/31/26	415	415	415
	UBS	FIN FUTURES CONTRACTS-US LONG BOND DUE 3/20/26	29	29	29
	UBS	FIN FUTURES CONTRACTS-US ULTRA BOND (CBT) 3/20/26	78	78	78
	UNITED STATES TREASURY BD	FIN FUTURES CONTRACTS-US 2YR TREAS NTS FUT (CBT) EXP MAR 26	(768.00)	-	61,296
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 96.75 EXP 03/13/26	797	91,336	54,794
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 96.75 EXP 06/12/26	768	673,613	249,600
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 97.00 EXP 12/11/26	260	169,546	224,250

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan
EIN 56-0906609 Plan No. 001
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2025

(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	Number of Shares/Units	(d) Cost	(e) Current Value
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 97.00 EXP 12/11/26	386	372,336	332,925
	WESTERN ASSET	CALL 3 MONTH SOFR OPTION @ 97.00 EXP 12/11/26	594	387,347	512,325
	WESTERN ASSET	CALL US 10YR FUTURE OPTION @ 113.25 EXP 01/02/26	522	37,325	1
	WESTERN ASSET	PUT SOFR 1YR MIDCURVE FUTURE @ 96.50 EXP 03/13/26	260	16,796	14,625
	WESTERN ASSET	PUT US 10YR FUTURE OPTION @ 112.25 EXP 01/02/26	522	33,637	16,312
	WESTERN ASSET	PUT US 10YR FUTURE OPTION @ 112.50 EXP 01/02/26	131	10,570	18,422
	WT11 28REVOLUTION M	WARRANT	1,198	1,988	1,126
	TOTAL OTHER INVESTMENTS			**5,969,516**	**5,729,333**
	TOTAL INVESTMENTS PER FINANCIAL STATEMENTS			**16,480,529,712**	**19,030,411,593**

*Investments with parties-in-interest as defined under ERISA.

The Bank of America Pension Plan

EIN 56-0906609 Plan No. 001

Schedule H, Line 4j - Schedule of Reportable Transactions

Year Ended December 31, 2025

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(e) Lease Rental	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Asset on Transaction Date	(i) Net Gain or (Loss)
Category (iii) - Series of Transactions (Aggregate) In Excess of 5% of Plan Assets								
	Fidelity Government Portfolio, Institutional Class	$1,413,478,681	$ —	N/A	$ —	$1,413,478,681	$ 1,413,478,681	$ —
	Fidelity Government Portfolio, Institutional Class	—	1,407,636,730	N/A	—	1,407,636,730	1,407,636,730	—

There were no category (i), (ii) or (iv) reportable transactions.