Form 5500		OMB Nos. 12	10-0110		
Department of the Treasury Internal Revenue Service	and 4065 of the Employee Retirement	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).			
Department of Labor Employee Benefits Security Administration		ries in accordance with s to the Form 5500.		2022	
Pension Benefit Guaranty Corporation	-		This	Form is Open to Pu Inspection	ıblic
Part I Annual Report Ide	entification Information				
For calendar plan year 2022 or fisca	I plan year beginning 01/01/2022	and ending 12/31/20)22		
A This return/report is for:	a multiemployer plan] a multiple-employer plan (Filers checking th participating employer information in accord			ns.)
	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	12 months)		
${f C}$ If the plan is a collectively-bargai	ned plan, check here		. • X		
D Check box if filing under:	X Form 5558	automatic extension	the	e DFVC program	
	special extension (enter description)				
E If this is a retroactively adopted p	lan permitted by SECURE Act section 20	1, check here	. • 🗌		
Part II Basic Plan Inform	ation—enter all requested information				
1a Name of plan NOKIA SAVINGS/401(K) PLAN	i		1b	Three-digit plan number (PN) ▶	003
			1c	Effective date of pla 10/01/1996	an
City or town, state or province, o	apt., suite no. and street, or P.O. Box) country, and ZIP or foreign postal code (if	foreign, see instructions)	2b	Employer Identifica Number (EIN) 22-3408857	ition
NOKIA OF AMERICA CORPORAT	2c Plan Sponsor's telephone number 908-723-9869		ephone		
600 MOUNTAIN AVENUE, ROOM MURRAY HILL, NJ 07974	2d Business code (see instructions) 334200		e		

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.	06/22/2023	ROBIN WARD
NERE	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN			
HERE	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN			
HERE	Signature of DFE	Date	Enter name of individual signing as DFE
For Pap	erwork Reduction Act Notice, see the Instructions for Form 55	500.	Form 5500 (2022)

v. 220413

	Form 5500 (2022) Page 2			
3a	Plan administrator's name and address X Same as Plan Sponsor	3b Admir	istrator's EIN	
			3c Administrator's telephone number	
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	4b EIN		
a c	Sponsor's name Plan Name	4d PN		
5	Total number of participants at the beginning of the plan year	5	28306	
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)	7340	
a((2) Total number of active participants at the end of the plan year	6a(2)	7326	
b	Retired or separated participants receiving benefits	6b	41	
С	Other retired or separated participants entitled to future benefits	6c	18128	
d	Subtotal. Add lines 6a(2) , 6b , and 6c	6d	25495	
е	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e	2231	
f	Total. Add lines 6d and 6e	6f	27726	
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g	27128	
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 b	If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Co 2E 2F 2G 2J 2K 2R 3F 3H If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Coc			
9a	Plan funding arrangement (check all that apply)9bPlan benefit arrangement (check all that apply)(1)Insurance(1)Insurance(2)Code section 412(e)(3) insurance contracts(2)Code section 412(e)(3)(3)XTrust(3)X(4)General assets of the sponsor(4)General assets of the	3) insurance o	ontracts	
10		•	I. (See instructions)	
а	a Pension Schedules b General Schedules			
	(1) X R (Retirement Plan Information) (1) X H (Financial Info	ormation)		
	(2)MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary(2)II(Financial Info(3)I0A(Insurance Inti(4)XC(Service Prov	ormation)	,	
	(3)SB (Single-Employer Defined Benefit Plan Actuarial(5)XD (DFE/Particip Information) - signed by the plan actuary(6)G (Financial Tradition)	-		

Page **2**

Page **3**

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.) 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.)					
Recei	the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the pt 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 pt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)					

Receipt Confirmation Code_____

SCHEDULE C		OMB No. 1210-0110		
(Form 5500)		2022		
Department of the Treasury Internal Revenue Service		This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).		
Department of Labor Employee Benefits Security Administration	File as an attachmen	t to Form 5500.	This F	Form is Open to Public Inspection.
Pension Benefit Guaranty Corporation For calendar plan year 2022 or fiscal pla	an vear beginning 01/01/2022	and ending 12/3	1/2022	
A Name of plan		B Three-digit		
NOKIA SAVINGS/401(K) PLAN		plan number (PN)	•	003
C Plan sponsor's name as shown on lir	ne 2a of Form 5500	D Employer Identifica	tion Number	(EIN)
NOKIA OF AMERICA CORPORATION		22-3408857		
Part I Service Provider Info	rmation (see instructions)			
or more in total compensation (i.e., m plan during the plan year. If a person	rdance with the instructions, to report the info ioney or anything else of monetary value) in c in received only eligible indirect compensation include that person when completing the remainded	connection with services rendered to for which the plan received the rec	o the plan or	the person's position with the
 indirect compensation for which the p b If you answered line 1a "Yes," enter the received only eligible indirect compensation 	ner you are excluding a person from the rema lan received the required disclosures (see ins the name and EIN or address of each person isation. Complete as many entries as needed ne and EIN or address of person who provide	structions for definitions and conditi providing the required disclosures d (see instructions).	for the servic	e providers who
(b) Enter nar	ne and EIN or address of person who provide	ed you disclosures on eligible indire	ct compensa	tion
(b) Enter nar	ne and EIN or address of person who provide	ed you disclosures on eligible indire	ct compensa	tion
(b) Enter nar	ne and EIN or address of person who provide	ed you disclosures on eligible indire	ct compensa	tion

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Page 2- 1

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

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

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

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

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

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

(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)

WELLINGTON MANAGEMENT COMPANY, LLP

30-0835489

(b) Service Code(s)	(C) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
28 50 51 68	NONE	2986519	Yes 🗙 No 🗌	Yes 🕺 No 🗌	0	Yes 🗌 No 🗙
		(a) Enter name and EIN or	address (see instructions)		

JACOBS LEVY EQUITY MANAGEMENT, INC.

22-2774695

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest		(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	formula instead of an amount or estimated amount?
28 50 51	NONE	2502828	Yes 🗌 No 🗙	Yes 🗌 No 🗌		Yes 🗌 No 🗌

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

ALIGHT FINANCIAL ADVISORS LLC

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none,	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element	Did the service provider give you a formula instead of an amount or estimated amount?
26	NONE	2372247	Yes 🗌 No 🕅	Yes No	(f). If none, enter -0	Yes 🗍 No 🗍

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

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

BLACKROCK FINANCIAL MANAGEMENT INC.

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
28 49 50 51	NONE	1543867	Yes 🗌 No 🗙	Yes 🗌 No 🗌		Yes 🗌 No 🗍
		(a) Enter name and EIN or	address (see instructions)		

T. ROWE PRICE TRUST COMPANY

52-1309931

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
28 50 51 68	NONE	1277549	Yes X No	Yes 🐰 No 🗌	0	Yes 🛛 No 🗌

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

MFS INSTITUTIONAL ADVISORS, INC.

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee			include eligible indirect		provider give you a
	organization, or person known to be		compensation? (sources other than plan or plan	compensation, for which the plan received the required	service provider excluding eligible indirect	formula instead of an amount or
	a party-in-interest	childr 0.	sponsor)	disclosures?	compensation for which you	
					answered "Yes" to element	
					(f). If none, enter -0	
28 50 51	NONE	1210160			0	
68			Yes X No	Yes 🗙 No 🗌		Yes X 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)

ALIGHT SOLUTIONS LLC

82-1061233

(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		(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	
15	NONE	1009169	Yes 🗙 No 🗌	Yes 🕺 No 🗌	0	Yes 🗶 No 🗌
		(a) Enter name and EIN or	address (see instructions)		

AQR CAPITAL MANAGEMENT, LLC

13-3987414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
28 50 51	NONE	872050	Yes 🗌 No 🗙	Yes No		Yes No

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

TEMPLETON INVESTMENT COUNSEL, LLC

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none,	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you	Did the service provider give you a formula instead of an amount or estimated amount?
					answered "Yes" to element (f). If none, enter -0	
28 50 51 68	NONE	829652	Yes 🛛 No 🗌	Yes 🕺 No 🗌	0	Yes 🗌 No 🗙

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

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

WELLINGTON TRUST COMPANY, NA

04-2755549

(b) Service Code(s)	(C) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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			
28 50 51 68	NONE	800134	Yes 🗙 No 🗌	Yes 🛛 No 🗌	0	Yes 🗶 No 🗌		
	(a) Enter name and EIN or address (see instructions)							

BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(C) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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			
19 21 25 49 50 62	TRUSTEE	784372	Yes X No	Yes 🔀 No 🗌	0	Yes 🗌 No 🛛		
	(a) Enter name and EIN or address (see instructions)							

LSV

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be	by the plan. If none,	Did service provider receive indirect compensation? (sources other than plan or plan	Did indirect compensation include eligible indirect compensation, for which the plan received the required	Enter total indirect compensation received by service provider excluding eligible indirect	
	a party-in-interest		sponsor)	disclosures?	compensation for which you answered "Yes" to element (f). If none, enter -0	
28 50 51	NONE	654561	Yes 🗌 No 🛛	Yes 🗌 No 🗌		Yes 🗌 No 🗌

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

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

BLACKROCK INSTITUTIONAL TRUST CO.

94-3112180

(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				
28 49 50 51 71	NONE	646101	Yes X No	Yes 🕺 No 🗌	0	Yes 🗌 No 🗙			
	(a) Enter name and EIN or address (see instructions)								

ALLIANCEBERNSTEIN L.P.

13-4064930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
28 50 51	NONE	589874	Yes 🗌 No 🛛	Yes 🗌 No 🗌		Yes 🗌 No 🗍

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

PERSHING LLC

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none,	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element	Did the service provider give you a formula instead of an amount or estimated amount?
59 61 71 99	NONE	0	Yes 🛛 No 🗌	Yes 🗌 No 🛛	(f). If none, enter -0 405629	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)

PZENA

13-3860154

(b) Service Code(s)	(C) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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			
28 50 51	NONE	520181	Yes 🗌 No 🗙	Yes 🗌 No 🗌		Yes 🗌 No 🗍		
	(a) Enter name and EIN or address (see instructions)							

NOKIA INVESTMENT MANAGEMENT CORP

22-3646524

(b) Service Code(s)	(C) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
28 31 50 99	AFFILIATE	502656	Yes X No	Yes 🗌 No 🛛	14	Yes 🗌 No 🗙

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

FIAM LLC

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none,	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	416574	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)

JPMORGAN CHASE BANK, N.A.

13-4994650

(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			
28 50 51	NONE	357214	Yes 🗌 No 🗙	Yes 🗌 No 🗌		Yes 🗌 No 🗍		
	(a) Enter name and EIN or address (see instructions)							

LOOMIS, SAYLES & COMPANY, L.P.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
28 50 51	NONE	337832	Yes 🗌 No 🗙	Yes 🗌 No 🗌		Yes 🗌 No 🗍

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

NOKIA OF AMERICA CORPORATION

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service	Relationship to	Enter direct	Did service provider	Did indirect compensation	Enter total indirect	Did the service
Code(s)	employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	receive indirect compensation? (sources other than plan or plan sponsor)	include eligible indirect compensation, for which the plan received the required disclosures?	compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	formula instead of an amount or estimated amount?
35 50 56	EMPLOYER	161066	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)

DELOITTE & TOUCHE

13-3891517

(b) Service Code(s)	(C) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
10 50	NONE	109000	Yes 🗌 No 🗙	Yes 🗌 No 🗌		Yes 🗌 No 🗍
		(a) Enter name and EIN or	address (see instructions)		

BROWN BROTHERS HARRIMAN

13-4973745

(b) Service Code(s)	(C) Relationship to employer, employee organization, or person known to be a party-in-interest		(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	formula instead of an amount or estimated amount?
28 50 51	NONE	92130	Yes 🗌 No 🛛	Yes 🗌 No 🗌		Yes 🗌 No 🗍

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

AON CONSULTING, INC.

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none,	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect	
16 50	NONE	81250	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)

ALIGHT FINANCIAL SOLUTIONS LLC

82-1061233

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	by the plan. If none,	(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	
33 59 60 61 63 71	NONE	492096	Yes 🗙 No 🗌	Yes 🗌 No 🛛	63560	Yes 🗌 No 🗙
		(a) Enter name and EIN or	address (see instructions)		

DAY PITNEY LLP

06-0317480

F	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid by the plan. If none, enter -0	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	
29 50	NONE	31436	Yes 🗌 No 🗙	Yes 🗌 No 🗌		Yes 🗌 No 🗍

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

GRAPHIC PARTNERS

(b)	(c)	(d)	(e)	(f)	(g)	(h)
Service Code(s)	Relationship to employer, employee organization, or person known to be a party-in-interest	· · · ·	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0	formula instead of an amount or estimated amount?
38 50	NONE	26670	Yes 🗌 No 🛛	Yes 🗌 No 🗌		Yes 🗌 No 🗍

Part I	Service Provider Information (continued)		
or provid questions provider	ported on line 2 receipt of indirect compensation, other than eligible indirect compe les contract administrator, consulting, custodial, investment advisory, investment rr s for (a) each source from whom the service provider received \$1,000 or more in ir gave you a formula used to determine the indirect compensation instead of an am tries as needed to report the required information for each source.	nanagement, broker, or recordkeepin ndirect compensation and (b) each so	g services, answer the following burce for whom the service
	(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(C) Enter amount of indirect compensation
PERSHING) LLC	59	38701
	(d) Enter name and EIN (address) of source of indirect compensation	formula used to determine	compensation, including any the service provider's eligibility the indirect compensation.
MULTIPLE	MUTUAL FUND COMPANIES	SHAREHOLDER SERVICIN	G FEES
	(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(C) Enter amount of indirect compensation
PERSHING	ELC	61	137344
	(d) Enter name and EIN (address) of source of indirect compensation	formula used to determine	compensation, including any the service provider's eligibility the indirect compensation.
MULTIPLE	MUTUAL FUND COMPANIES	FINDERS FEES	
	(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(C) Enter amount of indirect compensation
PERSHING	3 LLC	71 99	229584
	(d) Enter name and EIN (address) of source of indirect compensation	formula used to determine	compensation, including any the service provider's eligibility the indirect compensation.
	NANCIAL SOLUTIONS	SECURITIES BROKERAGE OTHER FEES	, COMMISSION & FEES AND
82-1061233	3		

Part I Service Provider Information (continued)		
3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect comper or provides contract administrator, consulting, custodial, investment advisory, investment ma questions for (a) each source from whom the service provider received \$1,000 or more in ind provider gave you a formula used to determine the indirect compensation instead of an amo many entries as needed to report the required information for each source.	anagement, broker, or recordkeepin direct compensation and (b) each so	g services, answer the following ource for whom the service
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(C) Enter amount of indirect compensation
ALIGHT FINANCIAL SOLUTIONS, LLC	33 59 60 63 71	40642
(d) Enter name and EIN (address) of source of indirect compensation	formula used to determine	compensation, including any the service provider's eligibility the indirect compensation.
MULTIPLE MUTUAL FUND COMPANIES	AGGREGATED INVESTME	NT MANAGER FUND FEES
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
ALIGHT FINANCIAL SOLUTIONS, LLC	61	22918
(d) Enter name and EIN (address) of source of indirect compensation	formula used to determine	compensation, including any e the service provider's eligibility the indirect compensation.
PERSHING LLC	FINDERS FEES	
13-2741729		
(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	formula used to determine	compensation, including any e the service provider's eligibility the indirect compensation.

Part	II Service Providers Who Fail or Refuse to	Provide Inform	mation
	rovide, to the extent possible, the following information for ea is Schedule.	ach service provide	er who failed or refused to provide the information necessary to complete
(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	(b) Nature of	(C) Describe the information that the service provider failed or refused to
	instructions)	Service Code(s)	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

Page 6 - 1

Part III Termination Information on Accountants (complete as many entries as needed)	
a Name:	b EIN:
Position:	
Address:	e Telephone:
Explanation:	
a Name:	b EIN:
Position:	
Address:	e Telephone:
Explanation:	
Explanation:	
Explanation:	b EIN:
	b EIN:
a Name:	b EIN: e Telephone:
Name: Position:	
Name: Position:	
Name: Position: Address:	
Name: Position: Address:	
Name: Position: Address: Explanation: Name: Position:	b EIN:
Name: Position: Address: Explanation:	e Telephone:
Name: Position: Address: Explanation: Name: Position:	b EIN:

а	Name:	b EIN:
С	Position:	
d	Address:	e Telephone:

Explanation:

SCHEDULE D	DFE/Participati	OMB No. 1210-0110						
(Form 5500)	This schedule is required to be							
Department of the Treasury Internal Revenue Service	Retirement Income S	2022						
Department of Labor Employee Benefits Security Administration	File as an at	tachment to Form 5500.						
				This Form is Open to Public Inspection.				
For calendar plan year 2022 or fiscal p	lan year beginning 01/01/2022	and en	0	1/2022				
A Name of plan NOKIA SAVINGS/401(K) PLAN		В	Three-digit plan numb	er (PN) • 003				
			pierre realized					
C Plan or DFE sponsor's name as sho	wn on line 2a of Form 5500	D	Employer Ic	lentification Number (EIN)				
NOKIA OF AMERICA CORPORATIC	N		22-340885	57				
Part I Information on inter	ests in MTIAs, CCTs, PSAs, a	nd 103-12 IEs (to be comp	leted by pla	ans and DFEs)				
a Name of MTIA, CCT, PSA, or 103-	entries as needed to report all			-				
ii								
b Name of sponsor of entity listed in		IPANT, NA						
C EIN-PN 04-6913417-064		e of interest in MTIA, CCT, PSA, at end of year (see instructions)	or	119465000				
a Name of MTIA, CCT, PSA, or 103-	12 IE: JPMCB LIQUIDITY FUND							
b Name of sponsor of entity listed in	a): JPMORGAN CHASE BANK	N.A.						
C EIN-PN 13-6285055-001		e of interest in MTIA, CCT, PSA, at end of year (see instructions)	or	750720000				
a Name of MTIA, CCT, PSA, or 103-	12 IE: RUSSELL 3000 INDEX FUN	D F						
b Name of sponsor of entity listed in	a): BLACKROCK INSTITUTION	AL TRUST COMPANY						
C EIN-PN 94-3371912-001		e of interest in MTIA, CCT, PSA, at end of year (see instructions)	or	1793713000				
a Name of MTIA, CCT, PSA, or 103-	12 IE: FIAM BRD MKT DRTN COM	IMINGLED POOL						
b Name of sponsor of entity listed in	· ·	ASSET MANAGEMENT						
C EIN-PN 20-4659714-012		e of interest in MTIA, CCT, PSA, at end of year (see instructions)	or	181309000				
a Name of MTIA, CCT, PSA, or 103-	12 IE: MSCI WORLD EQUITY EX-	JS FUND F						
b Name of sponsor of entity listed in	a): BLACKROCK INSTITUTION	IAL TRUST COMPANY, N.A.						
C EIN-PN 35-2167780-001		e of interest in MTIA, CCT, PSA, at end of year (see instructions)	or	330210000				
a Name of MTIA, CCT, PSA, or 103-	12 IE: RUSSELL 1000 INDEX FUN	D F						
b Name of sponsor of entity listed in	b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.							
C EIN-PN 94-3357216-001		e of interest in MTIA, CCT, PSA, at end of year (see instructions)	or	202702000				
a Name of MTIA, CCT, PSA, or 103-	12 IE: T. ROWE PRC EMERGING	MKTS EQ. TRUST						
b Name of sponsor of entity listed in	a): T. ROWE PRICE TRUST CO	OMPANY						
C EIN-PN 52-1309931-006	c EIN-PN 52-1309931-006 d Entity code C e Dollar value of interest in MTIA, CCT, PSA, or 121238000 121238000 121238000							
For Paperwork Reduction Act Notic	e, see the Instructions for Form 55	10.		Schedule D (Form 5500) 2022				

Paperv

Schedule D (Form 5500) 20)22	Page 2 - 1							
a Name of MTIA, CCT, PSA, or 103-	a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CIF II BALANCED REAL ASSETS								
b Name of sponsor of entity listed in	(a): WELLINGTO	DN TRUST COMPANY, NA							
C EIN-PN 04-6913417-094	d Entity C code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	54716000						
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									
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	. ,								
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									
C EIN-PN	d Entity code	 Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 							

P	art II	Information on Participating Plans (to be completed by DFEs) (Complete as many entries as needed to report all participating plans)	
а	Plan na		
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN
а	Plan na	me	
b	Name o plan spo		C EIN-PN

(Form 5500) Destination of the reway: Pergrave Video Pergrave Statistic Society Advisation: Proceedings Plans Neuronic Conference Code (PC Code). 2022 This schedule is required to be filed under section 104 of the Employee Pergrave Statistic Society Advisation: Proceedings Plans Neuronic Conference Code (PC Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code). This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This schedule is required to be filed under Statistic Code. This sc	SCHEDULE H Financial Information							OMB No. 1210-0110			
Destination of Libbo Relinement Income Security Act of 1974 (ERISA), and section 60508(a) of the internal Revenue Code (income Code). This Form is Open to Public Inspection Denote the extrands capacita charance capacita char	(Form 5500)	This schedule is required to be filed under section 104 of the Employee						2022			
Encyce National Today Science Pile as an attachment to Form 5500. This Form is Open to Public Inspection For calendar plan year 202 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022 A Neme of plan B Three-digit plan number (PN) 003 C Plan sponsor's name as shown on line 2a of Form 5500 D Employer Identification Number (EIN) NOKIA SAVINGSV401(K) PLAN B Three-digit plan number (PN) 003 C Plan sponsor's name as shown on line 2a of Form 5500 D Employer Identification Number (EIN) NOKIA SAVINGSV401(K) PLAN D Employer Identification Number (EIN) 22:3408857 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 none plan on a line base unless the value of plan assets and framoutis to the nearest old line. This, CCTS, PSAs, and 103-12 (Es ad on complete lines 10/1), 10(2), 12(3), 12	Internal Revenue Service	Retirement Income Security Act of 1974		2022							
For calendar plan year 2022 of fiscal plan year beginning 01/01/2022 and ending 1/23/12022 A Name of plan B Three-digit plan number (PN) 003 C Plan sponsor's name as shown on line 2a of Form 5500 D Employer Identification Number (EIN) NOKIA OF AMERICA CORPORATION D Employer Identification Number (EIN) 22-3408857 22-3408857 Part I Asset and Liability Statement D Employer Identification Number (EIN) 1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets head in more than one fluat. Report the value of the plan's inferse in a commigide fund containing the assets of more than one plan on a line-by-line basis lumes the value of plan sexet. Park and 103-12 lies also do not complete lines 1d and 1o. See instructions. a Total noninterest-bearing cash. 1a B Rescription contributions. 1a C Gameral investments: 1a 16(1) (a) Depending cash (include money market accounts & certificates of deposit). 16(2) 16(3)(4) 309170000 282669000 (b) Corporate addb latruments (other than employer securities): 1c(1) 1c(3)(A) 309170000 282669000 (c) Prefered 1c(4)(B) 2427411000	Employee Benefits Security Administration	File as an attachm	ent to Form 5	5500.			This F				
A Name of plan NOKIA SAVINGS/401(K) PLAN B Three-digit plan number (Pk) 003 C Plan sponsor's name as shown on line 2a of Form 5500 NOKIA OF AMERICA CORPORATION D Employer Identification Number (EIN) 22-3408857 Part I Asset and Liability Statement 0 22-3408857 1 Current value of plan assets and liabilities at the beginning and end of the plan or a fine-by-line basis unless the value is reportable on benefit at a future data. Round off amounts to the nearest dollar. MTIAs, CCTs, PSA, and 103-12 liEs also do not complete lines it di and 1e. See instructions. 10 Englespreser (b) End of Year a Total noninterest-bearing cash. D Receivables (less allowance for doubtful accounts): (1) Englosy contributions. 1a 16(1) (2) Participant contributions. (3) Other. 1b1(1) 15244000 619948000 (3) Other. 16(2) 8104442000 619948000 9028000 (4) Preferred. 10(1) 16(3) 309170000 282669000 (4) Order at stocks (other than employer securities): (A) Preferred. 16(3) 309170000 282669000 (5) Partnershiploint vonture interests. 16(4) 4180200 1688200 16(4)(4) 4180200 188783600 (6) Partnershiploint vonture interest. 16(6) 16(6) 16(4)(4) <		an year beginning 01/01/2022		and e	ending	12/31/2	2022	inspectio			
NOKIA SAVINGS/401(K) FLAN plan number (PN) ▶ 003 C F Plan sponsor's name as shown on line 2a of Form 5500 NOKIA OF AMERICA CORPORATION D Employer Identification Number (EIN) 22-3408857 Part I Asset and Liability Statement 0 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 plan on a line-by-line basic unlines the value is peopration on lines to 10 plan year. (and the plan year, to pay a specific dollar benefit at lutiture date. Round off amounts to the nearest dollar. MTIks, CCT s, PSAs, and 103-12 lies do not complete lines 1d and 1e. See instructions. I Current value of plan assets and liabilities at the beginning and end of the plan year. (b) pay a specific dollar benefit at lutiture date. Round off amounts to the nearest dollar. MTIks, CCT s, PSAs, and 103-12 lies do not complete lines 1d and 1e. See instructions. (a) Beginning of Year a Total noninteresi-bearing cash. 1a (a) Beginning of Year b Receivables (lies allowance for doubtul accounts): 1b(1) (b) End of Year (b) Therest-bearing cash (include money market accounts & certificates of depasi). 1b(2) (b) End of 948000 (c) Corvernent securities 1c(1) 1c(3)(A) 30917000 222669000 (c) Corvernent securities 1c(4)(A) 418000 168300 1164(A) (d) Corporate stocks (other than employer securities): 1c(4)(B) 24773	· · · ·				В						
NOKIA OF AMERICA CORPORATION 22-3408857 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 inferset in a commingled fund containing the assets of more than one basic unless the value is reportable on lines tr(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 more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of nore than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of the plan intervalue of all plan (Carl plan assets held in more than one trust. Report the value of the plan intervalue of all plan (Carl plan assets held in more than one trust. Report the value of interest metal to the nearest of dollar. MTLAS, CCT, PSAs, and 103-12 lise do not complete lines that participant carls. 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	NOKIA SAVINGS/401(K) PLAN				_	-		•	003		
NOKIA OF AMERICA CORPORATION 22-3408857 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 inferset in a commingled fund containing the assets of more than one basic unless the value is reportable on lines tr(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 more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of nore than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of the plan intervalue of all plan (Carl plan assets held in more than one trust. Report the value of the plan intervalue of all plan (Carl plan assets held in more than one trust. Report the value of interest metal to the nearest of dollar. MTLAS, CCT, PSAs, and 103-12 lise do not complete lines that participant carls. 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1						·					
NOKIA OF AMERICA CORPORATION 22-3408857 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 inferset in a commingled fund containing the assets of more than one basic unless the value is reportable on lines tr(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 more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of nore than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of plan assets held in more than one trust. Report the value of the plan intervalue of all plan (Carl plan assets held in more than one trust. Report the value of the plan intervalue of all plan (Carl plan assets held in more than one trust. Report the value of interest metal to the nearest of dollar. MTLAS, CCT, PSAs, and 103-12 lise do not complete lines that participant carls. 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	C Plan sponsor's name as shown on li	ne 2a of Form 5500			D	Employer	dentificati	on Number (FIN)		
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 plans interest in a commigled fund containing the assets of more than one plan on a line-by-line basis unless the value is prostable on the plans interest in a commigled fund containing the assets of more than one plan on a line-by-line basis unless the value is prostable on the plans interest in the value of the plans interest in a commigled fund containing the assets for dubt of the plans interest in a commission to the nearest dollar. MTAS, 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 (b) End of Year (a) Composition of mounts to the nearest dollar. MTAS, CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions. 1a (b) End of Year (a) Total noninterest-bearing cash. 1a 1a (b) End of Year (b) Receivables (less allowance for doubtful accounts): 1b(1) (c) Total section of the doubtful accounts is ortificates of deposition. 1b(2) (c) Other. 1b(3) 135849000 74665000 (c) Los Government securities 1c(1) 61346000 9028000 (d) Corporate stocks (other than employer securities): 1c(3)(A) 309170000 282668000 (d) Corporate stocks (other than employer securities):											
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 year. (b) End of Vear value of the plan year. (c) the plan year year. (c) the plan year. (c) the plan year. (c) the p	Part I Asset and Liability S	tatement									
a Total noninterest-bearing cash	the value of the plan's interest in a c lines 1c(9) through 1c(14). Do not er benefit at a future date. Round off a	ommingled fund containing the assets of n nter the value of that portion of an insuranc mounts to the nearest dollar. MTIAs, C	nore than one ce contract whi CTs, PSAs, ar	plan on a ch guaran	line-b tees,	y-line basis during this	s unless tł plan year	ne value is re r, to pay a sp	portable on ecific dollar		
b Receivables (less allowance for doubful accounts): (1) Employer contributions. (2) Participant contributions. (3) Other (3) Other (1) Interest-bearing cash (include money market accounts & certificates of deposit). (1) Interest-bearing cash (include money market accounts & certificates of deposit). (2) U.S. Government securities (3) Corporate debt instruments (other than employer securities): (A) Preferred (B) All other (A) Preferred (B) Common (B) Common (B) Common (C) Lead (All and employer real property) (G) Preferred (G) Preferred (G) Preferred (G) Common (E) Common <t< td=""><td>As:</td><td>sets</td><td></td><td>(a) B</td><td>eginni</td><td>ng of Year</td><td></td><td>(b) End</td><td>of Year</td></t<>	As:	sets		(a) B	eginni	ng of Year		(b) End	of Year		
(1) Employer contributions 1b(1) (2) Participant contributions 1b(2) (3) Other 1b(3) 135849000 74665000 (2) General investments: 1b(3) 135849000 74665000 (1) Interest-bearing cash (include money market accounts & certificates of deposit) 1c(1) 61346000 9028000 (2) U.S. Government securities 1c(1) 61346000 9028000 (3) Corporate debt instruments (other than employer securities): 1c(2) 804442000 619948000 (A) Preferred 1c(3)(A) 309170000 282669000 1c(3)(B) 460537000 317671000 (4) Preferred 1c(4)(A) 4180000 1683000 1683000 (5) Partnership/joint venture interests 1c(6) 1c(7) 1c(6) 1c(7) (6) Real estate (other than employer real property) 1c(6) 1c(8) 25949000 24274000 (9) Value of interest in moster trust investment accounts 1c(1) 1c(1) 1c(1) 1c(1) (11) Value of interest in registered investment companies (e.g., mutual funds) 1c(14) 1c(14) 1c(14) (14) Value of interest in registered investment companies (e.g., mutual funds)	a Total noninterest-bearing cash		1a								
(2) Participant contributions 1b(2) (3) Other 1b(2) (3) Other 1b(3) (1) Interest-bearing cash (include money market accounts & certificates of deposit) 1c(1) (2) U.S. Government securities 1c(1) (3) Other 61346000 9028000 (2) U.S. Government securities 1c(2) 804442000 619948000 (3) Corporate debt instruments (other than employer securities): 1c(2) 804442000 619948000 (B) All other 1c(3)(B) 460537000 282669000 (B) All other 1c(3)(B) 460537000 317671000 (B) Common 1c(4)(A) 4180000 1683000 (B) Common 1c(4)(A) 4180000 1683000 (C) Partnership/joint venture interests 1c(5) 1c(4)(B) 2473411000 1987835000 (6) Real estate (other than to participants) 1c(6) 1c(7) 1c(8) 25949000 24274000 (10) Value of interest in common/collective trusts 1c(10) 1c(11) 1c(12) 1c(11) 1c(12) 1c(13) 1c(14) 1c(14) 1c(14) 1c(14) 1c(14) 1c(14) 1c(14)	b Receivables (less allowance for dou	btful accounts):									
(3) Other. 1b(3) 135849000 74665000 C General investments: 1 11 61346000 9028000 (2) U.S. Government securities 1c(1) 61346000 9028000 (3) Corporate debt instruments (other than employer securities): 1c(2) 804442000 619948000 (4) Preferred 1c(3)(B) 460537000 282669000 (5) All other 1c(3)(B) 460537000 317671000 (4) Corporate stocks (other than employer securities): 1c(4)(A) 4180000 1683000 (6) Real estate (other than employer real property) 1c(6) 1c(6) 1c(7) (7) Loans (other than to participant) 1c(7) 1c(8) 25949000 24274000 (10) Value of interest in pooled separate accounts 1c(10) 1c(10) 1c(10) 1c(10) (11) Value of interest in nostment companies (e.g., mutual funds). 1c(12) 1c(13) 2423000 6004000 (14) Value of interest in company general account (unallocated contracts). 1c(14) 1c(14) 1c(14)	(1) Employer contributions										
c General investments: 1 <td>(2) Participant contributions</td> <td></td> <td>1b(2)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	(2) Participant contributions		1b(2)								
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	(3) Other		1b(3)		135849000				74665000		
(2) U.S. Government securities 1c(2) 804442000 619948000 (3) Corporate debt instruments (other than employer securities): 1c(3)(A) 309170000 282669000 (B) All other 1c(3)(B) 460537000 317671000 (4) Corporate stocks (other than employer securities): 1c(4)(A) 4180000 1683000 (A) Preferred 1c(4)(A) 4180000 1683000 (B) Common 1c(4)(B) 2473411000 1987835000 (B) Partnership/joint venture interests 1c(6) 1c(7) (6) Real estate (other than employer real property) 1c(6) 1c(7) (7) Loans (other than to participants) 1c(7) 1c(8) 25949000 24274000 (9) Value of interest in common/collective trusts 1c(10) 1c(10) 1c(11) 1c(11) (11) Value of interest in negistered investment accounts 1c(11) 1c(12) 1c(13) 2423000 6004000 (14) Value of finds held in insurance company general account (unallocated contracts) 1c(14) 1c(14) 1c(14)	(1) Interest-bearing cash (include i		1c(1)			613460	00		9028000		
(3) Corporate debt instruments (other than employer securities): 1 <	, , , , , , , , , , , , , , , , , , ,		1c(2)			8044420	00		619948000		
(A) Preferred 1c(3)(A) 309170000 282669000 (B) All other 1c(3)(B) 460537000 317671000 (4) Corporate stocks (other than employer securities): 1c(4)(A) 4180000 1683000 (B) Common 1c(4)(B) 2473411000 1987835000 (5) Partnership/joint venture interests 1c(6) 1c(6) (6) Real estate (other than employer real property) 1c(6) 1c(7) (7) Loans (other than to participants) 1c(7) 1c(8) 25949000 24274000 (9) Value of interest in common/collective trusts 1c(10) 1c(11) 1c(11) 1c(12) (11) Value of interest in naster trust investment accounts 1c(12) 1c(13) 2423000 6004000 (14) Value of funds held in insurance company general account (unallocated contracts) 1c(14) 1c(14) 1c(14)											
(B) All other Ic(3)(B) 460537000 317671000 (4) Corporate stocks (other than employer securities): Ic(3)(B) 460537000 317671000 (A) Preferred Ic(4)(A) 4180000 1683000 (B) Common Ic(4)(B) 2473411000 1987835000 (5) Partnership/joint venture interests Ic(4)(B) 2473411000 1987835000 (6) Real estate (other than employer real property) Ic(5) Ic(6) Ic(6) (7) Loans (other than to participants) Ic(7) Ic(8) 25949000 24274000 (9) Value of interest in common/collective trusts Ic(9) 4261779000 3554073000 (10) Value of interest in negistered investment accounts Ic(10) Ic(11) Ic(12) (11) Value of interest in registered investment companies (e.g., mutual funds) Ic(13) 2423000 6004000 (14) Value of funds held in insurance company general account (unallocated contracts) Ic(14) Ic(14) Ic(14)			1c(3)(A)			3091700	00		282669000		
(4) Corporate stocks (other than employer securities):(A) Preferred(B) Common(B) Common(G) Real estate (other than employer real property)(G) Real estate (other than employer real property)(G) Real estate (other than to participants)(G) Participant loans(G) Participant loans(G) Value of interest in common/collective trusts(I) Value of interest in pooled separate accounts(I) Value of interest in naster trust investment accounts(I) Value of interest in registered investment companies (e.g., mutual funds)(II) Value of funds held in insurance company general account (unallocated contracts)(II) Value of funds held in insurance company general account (unallocated contracts)						4605370	00		317671000		
(A) Preferred 1c(4)(A) 4180000 1683000 (B) Common (B) Common 1c(4)(B) 2473411000 1987835000 (5) Partnership/joint venture interests 1c(5) 1c(6) 1c(6) (6) Real estate (other than employer real property) 1c(6) 1c(7) 1c(7) (7) Loans (other than to participants) 1c(7) 1c(8) 25949000 24274000 (9) Value of interest in common/collective trusts 1c(9) 4261779000 3554073000 (10) Value of interest in pooled separate accounts 1c(10) 1c(11) 1c(12) (11) Value of interest in rust investment accounts 1c(11) 1c(12) 1c(13) 2423000 6004000 (14) Value of funds held in insurance company general account (unallocated contracts) 1c(14) 1c(14) 1c(14)											
(B) Common		,	1c(4)(A)			41800	00		1683000		
(c)(c)(c)Partnership/joint venture interests(c)Real estate (other than employer real property)(c)Ic(5)(c)Ic(6)(c)Ic(7)(c)Ic(8)(c)Ic(8)(c)Ic(9)(c)Ic(10)(c)Ic(10)(c)Ic(11)(c)Ic(12)(c)Ic(12)(c)Ic(13)(c)Ic(13)(c)Ic(14)(c)Ic(14)(c)Ic(15)(c)Ic(16)(c)Ic(16)(c)Ic(17)(c)Ic(18)(c)Ic(19)(c)Ic(10)(c)Ic(11)(c)Ic(12)(c)Ic(13)(c)Ic(13)(c)Ic(14)(c)Ic(14)											
(c) Real estate (other than employer real property) (d) Real estate (other than employer real property) (f) Loans (other than to participants) (f) Loans (other than to participants) (g) Participant loans (g) Value of interest in common/collective trusts (f) Value of interest in pooled separate accounts (f) Value of interest in master trust investment accounts (f) Value of interest in 103-12 investment entities (f) Value of funds held in insurance company general account (unallocated contracts) (f) Value of funds held in insurance company general account (unallocated contracts)											
(7) Loans (other than to participants)1c(7)(8) Participant loans1c(8)(9) Value of interest in common/collective trusts1c(8)(10) Value of interest in pooled separate accounts1c(9)(11) Value of interest in master trust investment accounts1c(10)(12) Value of interest in 103-12 investment entities1c(11)(13) Value of interest in registered investment companies (e.g., mutual funds)1c(13)(14) Value of funds held in insurance company general account (unallocated contracts)1c(14)			1c(6)								
(8) Participant loans1c(8)2594900024274000(9) Value of interest in common/collective trusts1c(9)42617790003554073000(10) Value of interest in pooled separate accounts1c(10)1c(10)(11) Value of interest in master trust investment accounts1c(11)1c(12)(12) Value of interest in 103-12 investment entities1c(12)1c(12)(13) Value of interest in registered investment companies (e.g., mutual funds)1c(13)24230006004000(14) Value of funds held in insurance company general account (unallocated contracts)1c(14)1c(14)1c(14)		,									
(9) Value of interest in common/collective trusts1c(9)42617790003554073000(10) Value of interest in pooled separate accounts1c(10)1c(10)(11) Value of interest in master trust investment accounts1c(11)1c(11)(12) Value of interest in 103-12 investment entities1c(12)1c(12)(13) Value of interest in registered investment companies (e.g., mutual funds)1c(13)24230006004000(14) Value of funds held in insurance company general account (unallocated contracts)1c(14)1c(14)1c(14)						259490	00		24274000		
(10) Value of interest in pooled separate accounts 1c(10) (11) Value of interest in master trust investment accounts 1c(11) (12) Value of interest in 103-12 investment entities 1c(12) (13) Value of interest in registered investment companies (e.g., mutual funds) 1c(13) 2423000 6004000 (14) Value of funds held in insurance company general account (unallocated contracts) 1c(14) 1c(14) 1c(14)											
(11) Value of interest in master trust investment accounts			-								
(12) Value of interest in 103-12 investment entities 1c(12) (13) Value of interest in registered investment companies (e.g., mutual funds) 1c(13) 2423000 6004000 (14) Value of funds held in insurance company general account (unallocated contracts) 1c(14) 1c(14) 1c(14)											
 (13) Value of interest in registered investment companies (e.g., mutual funds)											
contracts)	(13) Value of interest in registered in	nvestment companies (e.g., mutual				24230	00		6004000		
(15) Other			1c(14)								
	(15) Other		1c(15)			15908440	00		1289860000		

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule H (Form 5500) 2022
--------------	-----------	--------

1d	Employer-related investments:		(a) Beginning of Year	(b) End of Year
	(1) Employer securities	1d(1)	362000	263000
	(2) Employer real property	1d(2)		
е	Buildings and other property used in plan operation	1e		
f	Total assets (add all amounts in lines 1a through 1e)	1f	10130292000	8167973000
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	6860000	5727000
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	956701000	695385000
k	Total liabilities (add all amounts in lines 1g through1j)	1k	963561000	701112000
	Net Assets			
I	Net assets (subtract line 1k from line 1f)	11	9166731000	7466861000

Part II Income and Expense Statement

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)	109493000	
(C) Others (including rollovers)	2a(1)(C)	17357000	
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2)	2a(3)		126850000
b Earnings on investments:			
(1) Interest:			
 (A) Interest-bearing cash (including money market accounts and certificates of deposit) 	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)	1138000	
(F) Other	2b(1)(F)	5792000	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		6930000
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	53778000	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)		53778000
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	4716957000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	4937108000	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-220151000
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-370676000	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-370676000

				(a) Ar	nount		(b) Total		
	(6) Net investment gain (loss) from common/collective trusts	2b(6)		(-582832000		
	(7) Net investment gain (loss) from pooled separate accounts	2b(7)							
	(8) Net investment gain (loss) from master trust investment accounts	2b(8)							
	(9) Net investment gain (loss) from 103-12 investment entities	2b(9)							
	(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)					-1644000		
С	Other income	2c					-213101000		
d	Total income. Add all income amounts in column (b) and enter total	2d					-1200846000		
	Expenses								
е	Benefit payment and payments to provide benefits:								
	(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)			4968	89000			
	(2) To insurance carriers for the provision of benefits	2e(2)					_		
	(3) Other	2e(3)							
	(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)					496889000		
f	Corrective distributions (see instructions)	2f							
g	Certain deemed distributions of participant loans (see instructions)	2g					-18000		
h	Interest expense	2h							
i	Administrative expenses: (1) Professional fees	2i(1)					_		
	(2) Contract administrator fees	2i(2)					_		
	(3) Investment advisory and management fees	2i(3)					_		
	(4) Other	2i(4)			21	53000			
	(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)					2153000		
j	Total expenses. Add all expense amounts in column (b) and enter total	2j					499024000		
	Net Income and Reconciliation								
k	Net income (loss). Subtract line 2j from line 2d	2k					-1699870000		
I	Transfers of assets:	01(4)							
	(1) To this plan	2I(1)							
	(2) From this plan	2I(2)							
Pa	art III Accountant's Opinion								
	Complete lines 3a through 3c if the opinion of an independent qualified public a attached.	accountant	s attached t	to this	Form	5500. Co	mplete line 3d if an opinion is not		
а	The attached opinion of an independent qualified public accountant for this pla (1) X Unmodified (2) Qualified (3) Disclaimer (4)	n is (see ins	,						
b	Check the appropriate box(es) to indicate whether the IQPA performed an ERI	ISA section	103(a)(3)(C) aud	it. Cheo	k both b	oxes (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 pursua	ant to	neither				
	(1) DOL Regulation 2520.103-8 (2) DOL Regulation 2520.103-12(d) (3)	X neither D	OL Regulat	tion 2	520.10	3-8 nor [OOL Regulation 2520.103-12(d).		
С	Enter the name and EIN of the accountant (or accounting firm) below:								
	(1) Name: DELOITTE & TOUCHE LLP		(2) EIN:	13-	389151	7			
a	 d The opinion of an independent qualified public accountant is not attached because: (1) This form is filed for a CCT, PSA, or MTIA. (2) I t will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50. 								
Pa	Part IV Compliance Questions								
4	CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do r 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete		e lines 4a, 4	e, 4f,	4g, 4h	, 4k, 4m,	4n, or 5.		
	During the plan year:			[Yes	No	Amount		
а	Was there a failure to transmit to the plan any participant contributions within		. [
	period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any p fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction F			4a		x			

	Schedule H (Form 5500) 2022 Page	4-		1				
					Yes	No	Amo	ount
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 secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" checked.)	is		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		×		
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transa reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			4d		x		
е	Was this plan covered by a fidelity bond?			4e	X			12000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was carfraud or dishonesty?	ause	ed by	'		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 che see instructions for format requirements.).				×			
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 ar plan, or brought under the control of the PBGC?	nothe	er			X		
L	Has the plan failed to provide any benefit when due under the plan?			41		X		
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 2520.101-3.)			4m		×		
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice of the exceptions to providing the notice applied under 29 CFR 2520.101-3							
5a	Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If "Yes," enter the amount of any plan assets that reverted to the employer this year		. 🗌 `	Yes	X No			
5b	If, during this plan year, any assets or liabilities were transferred from this plan to another transferred. (See instructions.)	plan	(s), i	dentify	the plar	n(s) to	which assets or liab	bilities were
	5b(1) Name of plan(s)						5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See	ERISA section 4021 and
instructions.)	Io Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year	·

SCHEDULE R Retirement Plan Information (Form 5500)								OMB No. 1210-0110				
								2022				
	Department of the Treasury Internal Revenue Service This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section								2022			
File as an attachment to Form 5500.								This F	orm is Open to Inspection.	Public		
Fo		efit Guaranty Corporation plan year 2022 or fiscal p	lan vear beginning	01/01/2022	and en	dina	12/3	1/2022				
Α	Name of pl						Three-dig plan num (PN)	t	003			
	•	or's name as shown on li MERICA CORPORATION				D	Employer 22-34088		tion Number (El	N)		
	Part I	Distributions										
All	reference	s to distributions relate	e only to payments of	of benefits during the pla	n year.							
1				in cash or the forms of pro			1			0		
2		e EIN(s) of payor(s) who p rs who paid the greatest o		If of the plan to participant nefits):	s or beneficiaries during	g the	year (if m	ore than t	wo, enter EINs	of the		
	EIN(s):	20-2387942										
	Profit-sł	aring plans, ESOPs, an	nd stock bonus plan	s, skip line 3.								
3			,	efits were distributed in a	0		3					
I	Part II		tion (If the plan is n	ot subject to the minimum				of the Inte	rnal Revenue C	ode or		
4	Is the plar	n administrator making an e	election under Code se	ection 412(d)(2) or ERISA s	ection 302(d)(2)?		[Yes	No	N/A		
	If the pla	n is a defined benefit p	olan, go to line 8.									
5				year is being amortized in ling letter granting the waiv			[)ay	Year			
	-			0 of Schedule MB and d	•		der of this	s schedu	le.			
6			•	an year (include any prior y		•	6a					
	b Ente	the amount contributed I	by the employer to th	ne plan for this plan year			6b					
		act the amount in line 6b r a minus sign to the left o		ine 6a. Enter the result t)			6c					
	lf you c	ompleted line 6c, skip li	nes 8 and 9.				-	_	_	_		
7	Will the m	ninimum funding amount r	reported on line 6c be	e met by the funding dead	ine?			Yes	No	N/A		
8	authority	providing automatic appi	roval for the change	plan year pursuant to a re or a class ruling letter, doe	s the plan sponsor or p	olan	[Yes	No	N/A		
F	Part III	Amendments	5									
9	lf this is year tha	a defined benefit pension t increased or decreased	the value of benefits'	ndments adopted during th ? If yes, check the approp	iate 🛛 Inoroa	se	Dec	rease	Both	No		
F	Part IV	ESOPs (see instruct	tions). If this is not a p	plan described under secti	on 409(a) or 4 <u>975(e</u>)(7) of t	ne Interna	Revenue	e Code, skip this	Part.		
10	Were u			om the sale of unallocated					V			
11	a Do	es the ESOP hold any pre	eferred stock?						Yes	No		
	b If th	e ESOP has an outstand	ding exempt loan with	n the employer as lender, is pan.)	s such loan part of a "ba	ack-t	o-back" lo	an?	Yes	No		
12	Does the	ESOP hold any stock th	nat is not readily trada	able on an established sec	urities market?				Yes	No		
Fo		rk Reduction Act Notice	-						edule R (Form	5500) 2022		

hedule	R	(Form	5500)) 2022
			v. 2	220413

Page **2 -** 1

P	art \	Additional Information for Multiemployer Defined Benefit Pension Plans			
13		ter 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 top-ten highest contributors (measured in dollars). See instructions. <i>Complete as many entries as needed to report all applicable employers.</i>			
	а	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 (<i>If more than one rate applies, check this box</i> and see instructions regarding required attachment. Otherwise, <i>complete lines 13e(1) and 13e(2).</i> (1) Contribution rate (in dollars and cents) (2) Base unit measure: Hourly Weekly Unit of production Other (specify):			
	а	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 (<i>If more than one rate applies, check this box</i> and see <i>instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)</i> (1) Contribution rate (in dollars and cents) (2) Base unit measure: Hourly Weekly Unit of production Other (specify):			
	а	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			
	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):			
	а	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):			
	а	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):			
	а	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):			

Schedule R	(Form	5500)	2022
Schedule R	(Form	5500)	2022

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: I 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 ma employer contribution during the current plan year to:	ake an			
	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, o supplemental information to be included as an attachment				
P	art VI Additional Information for Single-Employer and Multiemployer Defined Benef	it Pensio	on Plans		
18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see i information to be included as an attachment	nstructions	regarding supplemental		
19	 If the total number of participants is 1,000 or more, complete lines (a) through (c) a Enter the percentage of plan assets held as: Stock:% Investment-Grade Debt:% High-Yield Debt:% Real Estate:% Other:% b Provide the average duration of the combined investment-grade and high-yield debt: 0-3 years 3-6 years 6-9 years 9-12 years 12-15 years 15-18 years 18-21 years 21 years or more c What duration measure was used to calculate line 19(b)? Effective duration Macaulay duration Modified duration Other (specify): 				
20	 PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan the ls the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 400 b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? CI Yes. No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the 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) greater th neck the ap	an zero? 🗌 Yes 🗌 No oplicable box:		

Nokia Savings/401(k) Plan

Employer ID No: 22-3408857 Plan Number: 003

Financial Statements as of December 31, 2022 and 2021 and for the Year Ended December 31, 2022, Supplemental Schedule as of December 31, 2022, and Independent Auditor's Report

TABLE OF CONTENTS

INDEPENDENT AUDITOR'S REPORT	
FINANCIAL STATEMENTS:	
Statements of Net Assets Available for Benefits as of December 31, 2022 and 2021	4
Statement of Changes in Net Assets Available for Benefits for the Year Ended	
December 31, 2022	5
Notes to Financial Statements as of December 31, 2022 and 2021 and for the Year	
Ended December 31, 2022	6-26
SUPPLEMENTAL SCHEDULE:	
Form 5500, Schedule H, Part IV, Line 4i – Schedule of Assets (Held at End of Year)	
as of December 31, 2022	27-85

NOTE: All other schedules required by Section 2520.103-10 of the 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.

Deloitte.

Deloitte & Touche LLP 30 Rockefeller Plaza New York, NY 10112-0015 USA

Tel: 1-212-492-4000 Fax: 1-212-489-1687 www.deloitte.com

INDEPENDENT AUDITOR'S REPORT

The Plan Administrator of the Nokia Savings/401(k) Plan

Opinion

We have audited the financial statements of Nokia Savings/401(k) 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, 2022 and 2021, and the related statement of changes in net assets available for benefits for the year ended December 31, 2022, and the related notes to 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, 2022 and 2021, and the changes in its net assets available for benefits for the year ended December 31, 2022, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (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

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, 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 Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

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 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 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 Plan's internal control. 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 Plan's ability 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.

Supplemental Schedule Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedule of assets (held at the end of the year) as of December 31, 2022 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'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 audits 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 GAAS.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedule 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 Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Deloitte & Josche UP

June 15, 2023

Statements of Net Assets Available for Benefits

As of December 31, 2022 and 2021

(In Thousands)

	December 31	
	 2022	2021
ASSETS		
Participant-directed investments at fair value (including securities		
on loan of \$607,800 and \$684,426)	\$ 8,069,034	\$ 9,968,493
Receivables:		
Notes receivable from participants	24,460	26,154
Receivable for investments sold	61,556	125,133
Interest, dividends and other receivables	 13,109	10,716
Total receivables	99,125	162,003
Total assets	 8,168,159	10,130,496
LIABILITIES		
Collateral held for securities on loan	624,092	680,443
Payable for investments purchased	71,293	276,258
Other liabilities	5,727	6,860
Total liabilities	701,112	963,561
NET ASSETS AVAILABLE FOR BENEFITS	\$ 7,467,047	\$ 9,166,935

See notes to financial statements.

Statement of Changes in Net Assets Available for Benefits

For the Year Ended December 31, 2022

(In Thousands)

Additions (reductions) to net assets attributable to: Contributions:	
Participant contributions	\$ 109,493
Rollover contributions	17,357
Total contributions	126,850
Investment income/(loss):	
Net depreciation in fair value of investments	(1,388,404)
Dividends	53,778
Interest	5,792
Net investment loss	(1,328,834)
Interest income on notes receivable from participants	1,138
Total reductions	(1,200,846)
Deductions from net assets attributable to:	
Benefits paid to participants	496,889
Administrative expenses	2,153
Total deductions	499,042
Decrease in net assets	(1,699,888)
NET ASSETS AVAILABLE FOR BENEFITS:	
Beginning of year	9,166,935
End of year	\$ 7,467,047

See notes to financial statements.

Notes to Financial Statements

As of December 31, 2022 and 2021, and for the Year Ended December 31, 2022

1. Description of the Plan

The following description of the Nokia Savings/401(k) Plan (the Plan) provides only general information. Participants should refer to the Plan document and the Summary Plan Description for a more complete description of the Plan's provisions.

General

The Plan is a defined contribution plan maintained by Nokia of America Corporation (the Company and Plan Administrator). The Plan covers eligible employees of the Company and those of its affiliates that are identified in the Plan document as "Participating Companies" with respect to the Plan.

The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). The Plan is an individual account plan that permits participants and beneficiaries to exercise control over the assets in their respective accounts. As such, the Plan is intended to meet the requirements of Section 404(c) of ERISA and the regulations promulgated thereunder. An eligible employee, as described in the Plan document, enters the Plan by authorizing a payroll withholding and directing a contribution among the different investment funds of the Plan.

The Plan's assets are held by Bank of New York Mellon (BNYM), as Trustee (the Trustee) and custodian, in the Lucent Technologies Inc. Defined Contribution Plan Master Trust (the Trust). The Trust is not a master trust and does not file as a master trust direct filing entity on Form 5500.

The Plan is the successor by merger to various defined contribution plans previously maintained by AG Communication Systems Corporation, Alcatel USA, Inc., Nokia Solutions and Networks US LLC and Nokia USA Inc. as well as the Company.

Contributions

Participant contributions of 1% to 50% of eligible compensation may be authorized. After-tax contributions are limited to a maximum election of 25% of eligible compensation. An employee may designate contributions as pre-tax contributions, after-tax contributions, Roth 401(k) contribution or a combination of pre-tax, after-tax and Roth 401(k) contributions. The Internal Revenue Code (the Code) limited the maximum amount of an employee's contribution on a pre-tax and/or Roth 401(k) basis to \$20,500 in 2022. Employees who are age 50 or older on or before December 31 may be eligible to make pre-tax and/or Roth 401(k) contributions beyond the Code pre-tax limit. The catch-up contribution limit set by the Internal Revenue Service (the IRS) was \$6,500 in 2022. A participant who is eligible for and elects to make catch-up contributions may
Notes to Financial Statements (continued)

1. Description of the Plan (continued)

choose to reduce his or her compensation by a specified whole percentage not in excess of 75% (instead of the 50% limit applicable to participants who are not eligible for and who do not elect to make catch-up contributions). Participants may also contribute amounts representing eligible rollover distributions from other qualified defined benefit or defined contribution plans.

The Company does not match contributions for management employees. (Prior to July 2021, the Company matched contributions with respect to represented/occupational employees, after completion of six months of service. The matching contribution was an amount equal to $66^2/_3\%$ of the lesser of the amount actually contributed or up to the first 6% of the eligible represented/occupational employee's compensation, as defined in the Plan document. After June 2021, there were no longer any represented/occupational employees of the Company or any Participating Company and, as a result, the Company is no longer required to make any such matching contributions to the Plan.) Additional Company contributions may be contributed at the discretion of the Company's Board of Directors.

Participant accounts

Individual accounts are maintained for each participant of the Plan. Each participant's account is credited with the participant's contribution and related matching and Company contributions, if applicable, and investment gains. Participant accounts are charged with withdrawals, investment losses and any applicable administrative expenses and other fees as described in Note 7. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

The Plan offers the opportunity for participants to have their Plan account professionally managed by the Plan's designated investment manager, Alight Financial Advisors, LLC. This program is called "Professional Management".

Vesting

The Plan provides for 100% vesting of Company contributions for active represented/occupational employees upon completion of three years of service or upon the occurrence of certain prescribed events (i.e., death or disability), regardless of years of service.

Special vesting rules may apply to certain prior plans that were merged into the Plan (or a predecessor plan) that might have imposed special vesting rules on amounts contributed to those plans.

Participant contributions and Company contributions are invested in accordance with respective participant elections. All participant contributions and earnings thereon are immediately vested and are not subject to forfeiture.

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

Forfeited accounts

Company contributions and related earnings in which a terminated participant is not vested are forfeited. Pursuant to the terms of the Plan, these forfeitures can be used either (i) to offset Plan administrative expenses, or (ii) to reduce Company matching contributions. In 2022, the Plan was amended also to provide that forfeited amounts can be allocated, on a *per capita* basis, to the accounts of active participants in the Plan. In accordance with such amendment, \$3,181,000 in previously accrued but unused forfeited amounts were allocated on a *per capita* basis to the accounts of active Plan participants during 2022. As of December 31, 2022 and 2021, forfeited amounts totaled approximately \$116,000 and \$2,986,000, respectively.

Investments available under the Plan

The Plan offers participants a broad array of investment funds from which to choose. Each fund offers differing levels of risk and potential for return. Each fund is either a separate account fund (separately managed account) for which underlying investments are listed individually on Form 5500, Schedule H, Line 4i or an institutional commingled fund (common/collective trust).

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

The investment funds (and their type) available under the Plan during 2022 were as follows:

Asset Class	Fund Name	Fund Type
	Money Market Fund	Institutional Commingled Fund
	Short Term Bond Fund	Separate Account
Fixed Income	Core Bond Fund*	Institutional Commingled Fund
Fixed income	Bond Fund	Separate Account
	Treasury Inflation-Linked Bond Fund*	Separate Account
	High Yield Bond Fund*	Separate Account
Real Assets	Balanced Real Asset Fund	Institutional Commingled Fund
Keal Assets	Customized Real Asset Fund*	Institutional Commingled Fund
	US Large Cap Equity Index Fund*	Institutional Commingled Fund
	US Large Cap Value Equity Fund	Separate Account
	US Large Cap Value Equity Fund 1*	Separate Account
	US Large Cap Value Equity Fund 2*	Separate Account
	US Large Cap Value Equity Fund 3*	Separate Account
	US Equity Index Fund	Institutional Commingled Fund
	US Large Cap Growth Equity Fund	Separate Account
Equities	US Large Cap Growth Equity Fund 1*	Separate Account
Equines	US Large Cap Growth Equity Fund 2*	Separate Account
	US Midcap Equity Fund	Separate Account
	US Small Cap Equity Fund	Separate Account
	International Equity Index Fund	Institutional Commingled Fund
	International Equity Fund	Separate Account
	International Developed Markets Equity Fund 1*	Separate Account
	International Developed Markets Equity Fund 2*	Separate Account
	Emerging Markets Equity Fund*	Institutional Commingled Fund
	Retirement Date Income Fund	Separate Account
	Retirement Date 2000 Fund	Separate Account
	Retirement Date 2005 Fund	Separate Account
	Retirement Date 2010 Fund	Separate Account
	Retirement Date 2015 Fund	Separate Account
Retirement Date	Retirement Date 2020 Fund	Separate Account
Funds	Retirement Date 2025 Fund	Separate Account
Tunus	Retirement Date 2030 Fund	Separate Account
	Retirement Date 2035 Fund	Separate Account
	Retirement Date 2040 Fund	Separate Account
	Retirement Date 2045 Fund	Separate Account
	Retirement Date 2050 Fund	Separate Account
	Retirement Date 2055 Fund	Separate Account

*These funds are only available in multi manager funds and are not available for direct participant investment.

Participants may also utilize a self-directed brokerage account offered under the Plan.

The Plan permits the Company to designate one or more investment options as the Plan's "qualified default investment alternative" (QDIA) within the meaning of Section 404(c)(5) of the ERISA, as amended, and regulations issued thereunder. The Company has designated the thirteen "Retirement Date Funds" shown above, which are managed by AllianceBernstein L.P., as the Plan's QDIA.

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

Notes receivable from participants

Notes receivable from participants represent participant loans that are recorded at their unpaid principal balance plus any accrued but unpaid interest. Other than some grandfathered loans, participants may have one general loan and one home loan outstanding at a time. Loans are available to participants in an amount up to 50% of their vested account balance, from \$1,000 to \$50,000, subject to certain limitations, as defined in the Plan document. Upon default, as described in the Plan, participants are considered to have received a distribution and are subject to income taxes on the distributed amount. Also, participants may be subject to an additional 10% penalty tax on their taxable withdrawal if it occurs prior to age 59½. The loans are secured by the participant's account balance. Participant loans bear interest at a rate as determined from time to time by the Plan Administrator. Interest rates on outstanding loans ranged from 3.25% to 8.50% as of December 31, 2022 and December 31, 2021. Principal and interest are paid through payroll deductions, coupon remittances and electronic fund transfers.

Distributions

Participants who separate from service may elect to receive a distribution of their vested account balance. The standard form of distribution is a lump-sum payment in cash. Participants may also elect an unlimited number of partial withdrawals, subject to a minimum withdrawal of \$300. For those enrolled in the Professional Management program and have selected the Income+ feature, there is no minimum partial distribution amount.

Represented/occupational participants retiring after January 1, 2003 with a service pension from the Lucent Technologies Inc. Pension Plan or who terminate employment because of disability may elect to receive their entire vested account balance in a series of regular, systematic installments.

Prior to June 1, 1993, participants retiring with a service pension or who terminated employment because of disability were eligible to receive their entire vested account balance in a series of regular, systematic installments.

Through an annual process and 60-days after an active employee terminates, inactive participants with vested account balances of \$1,000 or less will have their account balances automatically distributed if they do not make affirmative distribution elections. Inactive participants with vested account balances greater than \$1,000 but less than or equal to \$5,000 will have their account balances automatically rolled over into an Individual Retirement Account to be established on their behalf if they do not make an affirmative distribution election.

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

If the participant does not request a distribution and the account balance exceeds \$5,000, the participant's account shall remain in the Plan and shall be distributed only (1) at the participant's request, (2) when the participant attains age $70\frac{1}{2}$ (or age 72 for those who reached age $70\frac{1}{2}$ on or after January 1, 2020) through the payment of Minimum Required Distributions, as described in the Plan document, or (3) upon the participant's death, whichever is earliest.

When a participant dies, the entire amount in the participant's account is transferred to an account(s) for the participant's beneficiaries.

In-service withdrawals

The Plan allows the following types of in-service withdrawals (withdrawals from the Plan while employed by the Company) to help meet immediate financial needs:

- Age 59¹/₂ (or Older) Roth/non-Roth in-service withdrawals,
- Under Age 59¹/₂ Roth/non-Roth in-service withdrawals—non-hardship,
- Under Age 59¹/₂ in-service withdrawals—hardship, and
- Rollover account in-service withdrawals.

The amount participants may withdraw from their Plan account is subject to Plan and IRS rules.

All in-service withdrawals are made on a pro-rata basis from the investment funds in which the participant's account is invested at the time of processing the withdrawal. If the participant intends to take an in-service withdrawal from investments held in his or her self-directed brokerage account, he or she will need to liquidate that portion of their self-directed brokerage account and transfer the money to one (or more) of the Plan's investment funds in order to effectuate the withdrawal.

All in-service withdrawals are withdrawn from contribution sources in a particular order as set forth under the terms of the Plan. Some contribution sources are unavailable for withdrawal or are subject to restrictions on the portion of such sources that are available for withdrawal.

Age 59¹/₂ (or Older) Roth/non-Roth in-service withdrawals

If a participant is at least age 59½ and has not incurred a severance from employment, they may withdraw all or a portion of their Plan account balance. There is no limit on the number of such withdrawals that they can make from the Plan in any given Plan Year.

Notes to Financial Statements (continued)

1. Description of the Plan (continued)

Under Age 59¹/₂ Roth/non-Roth in-service withdrawals—non-hardship

If a participant is under age 59¹/₂ and has not incurred a severance from employment, they may take a non-hardship in-service withdrawal. There is no limit on the number of such withdrawals that they can make from the Plan in any given Plan Year.

Under Age 59¹/₂ in-service withdrawals—hardship

If a participant is under age 59¹/₂ years and have not incurred a severance from employment, they may withdraw pre-tax contributions, pre-1989 earnings on such contributions, and catch-up contributions only if they or, if applicable, their designated beneficiary has an immediate and heavy financial need that cannot be met by other financial resources, including a loan or a non-hardship in-service withdrawal.

Rollover in-service withdrawal

If a participant has rolled non-Roth money into the Plan and has not incurred a severance from employment, they may take a rollover in-service withdrawal. There is no limit on the number of such withdrawals that they can make from the Plan in any given Plan Year.

2. Summary of accounting policies

Basis of accounting

The financial statements of the Plan are prepared in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

Payment of benefits

Benefits are recorded when paid.

Investment valuation and income recognition

Investments held by the Plan are stated at fair value. Fair value is defined as 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 (an exit price). The Trustee prices the assets in the investment manager portfolios, taking into account values supplied by a reputable pricing or quotation service or quotations furnished by one or more reputable sources, fund administrators or other relevant information.

Notes to Financial Statements (continued)

2. Summary of accounting policies (continued)

The Plan records dividend income on investments held as of the ex-dividend dates, interest income on the accrual basis and other gains or losses when incurred. The Plan's net appreciation/depreciation in fair value of investments consists of the net realized gains (losses) and the net change in unrealized appreciation (depreciation). See Note 3 for additional information.

Purchases and sales of investments

Purchases and sales of investments are recorded on a trade-date basis. The receivable related to investments sold before year-end but not settled until after year-end is recorded in Receivable for investments sold on the statements of assets available for benefits. The payable related to investments purchased before year-end but not settled until after year-end is recorded in Payable for investments purchased on the statements of assets available for benefits.

Contributions

Participant contributions are recorded when withheld.

Use of estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results could differ from those estimates.

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. Market risks include global events which could impact the value of investment securities, such as a pandemic or international conflict. Due to 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 near term and that such changes could materially affect participant's account balances and the amounts reported in the statements of net assets available for benefits.

Notes to Financial Statements (continued)

3. Fair value measurements

Accounting Standards Codification 820, *Fair Value Measurement*, requires enhanced classification and disclosures about financial instruments carried at fair value and establishes a fair value hierarchy that prioritizes the inputs used in valuation models and techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical financial instruments (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements).

The inputs are summarized in the three broad levels listed below:

- Level 1 Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities.
- Level 2 Quoted prices in markets that are not considered to be active or financial instruments for which all significant inputs are observable, either directly or indirectly (inputs include quoted prices for similar assets or liabilities in active markets, interest rates and yield curves, credit risk assessments, etc.).
- Level 3 Significant unobservable inputs for assets or liabilities.

Following is a description of the valuation methodologies used for instruments measured at fair value, including the general classification of such instruments pursuant to the valuation hierarchy.

Cash and cash equivalents

Cash and cash equivalents are primarily comprised of cash, foreign cash and short-term investment funds managed by BNYM. Cash and foreign cash are classified within Level 1 of the valuation hierarchy. Highly liquid investment instruments with a maturity of three months or less at the time of purchase are considered to be cash equivalents. The carrying value of cash equivalents approximates fair value due to the short-term nature of these investments. Cash equivalents are classified within Level 2 of the valuation hierarchy.

U.S. Government/U.S. Agency securities and corporate bonds

Some of these investments are traded electronically where quoted prices are available while others are traded over-the-counter where quoted prices are unavailable. Where quoted prices are available in an active market, the investments are classified within Level 1 of the valuation hierarchy. For other fixed income securities and corporate bonds where quoted market prices are not available for the specific security, fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows. These security prices are provided by reputable pricing or quotation services. Therefore, these investments are classified within Level 2 of the valuation hierarchy.

Notes to Financial Statements (continued)

3. Fair value measurements (continued)

Common stocks, registered investment companies, mutual funds and other equities

Common stocks, registered investment companies, mutual funds and other equities listed on a national stock exchange or a listed market such as the NASDAQ National Market System are valued at the closing price and are classified within Level 1 of the valuation hierarchy. If quoted market prices are not available for the specific security, then fair values are estimated by using pricing models, quoted prices of securities with similar characteristics or discounted cash flows and are classified within Level 2 of the valuation hierarchy.

Common/collective trusts

These investments primarily consist of units owned in commingled fund investment vehicles that provide daily liquidity with no redemption restrictions. They are valued by the fund administrator using net asset value (NAV) as a practical expedient. The NAV is based on the value of the underlying assets owned by the fund, minus its liabilities, and then divided by the number of shares outstanding. These investments are not leveled within the fair value hierarchy but are included in Investments measured at NAV. There are no unfunded commitments and there is no redemption notice period.

Fixed income securities and repurchase agreements acquired with cash collateral

The Trust invests cash received as collateral for securities that are loaned through the Plan's securities lending program with BNYM. Cash collateral received is invested in repurchase agreements, which are generally valued at amortized cost, and fixed income securities. Therefore, these investments are classified within Level 2 of the valuation hierarchy.

Self-directed brokerage accounts

Self-directed brokerage accounts include investments in registered investment companies, common stock, mutual funds and other investments which are classified within Level 1 of the valuation hierarchy due to the valuation methods described above.

Derivatives and other investments

Listed derivatives, such as futures and exchange-traded options, are valued at the closing prices reported on the active market on which the derivative trades and are classified within Level 1 of the valuation hierarchy. The fair value of forward foreign currency contracts, swap contracts and foreign government bonds are estimated using pricing models that consider the time value of money, volatility and the current market or contractual prices of the underlying financial instruments and are classified within Level 2 of the valuation hierarchy.

The following tables set forth by level within the fair value hierarchy the Plan's investments at fair value as of December 31, 2022 and 2021. As required by U.S. GAAP, assets are classified in their entirety based upon the lowest level of input that is significant to the fair value measurement.

Notes to Financial Statements (continued)

3. Fair value measurements (continued)

All investments (except the self-directed brokerage accounts and investments measured at NAV) are held in separately managed accounts.

Investments

					as (of E	ecember 31,	, 2022
	_	Level 1	Level 2	Level 3			NAV ¹ Total	
Investments								
Cash and cash equivalents	\$	4,983	\$ 4,045	\$	_	\$	_	\$ 9,028
U.S. Government/U.S. Agency securities ^{2,3}		429,036	190,912		_		_	619,948
Corporate bonds ²		_	600,340		_		_	600,340
Common collective trusts		_	_		_		3,554,073	3,554,073
Common stock and other equities ²		1,988,676	1,105		_		_	1,989,781
Registered investment companies ²		6,004	-		_		_	6,004
Fixed income securities and repurchase								
agreements acquired with cash collateral		_	624,363		_		_	624,363
Self-directed brokerage accounts		638,114	-		_		_	638,114
Other ²		(44)	27,427		_		_	27,383
Total investments	\$	3,066,769	\$ 1,448,192	\$	_	\$	3,554,073	\$ 8,069,034
			 I	nvestment	s		i,	

as of	f December	: 31.	2021

	Lev	vel 1	1 Level 2		vel 3	NAV ¹ Total	
Investments							
Cash and cash equivalents	\$	5,835 \$	55,511	\$	- \$	_	\$ 61,346
U.S. Government/U.S. Agency securities ² 57	8,672	225	5,770		_	_	804,442
Corporate bonds ²		_	769,707		_	_	769,707
Common collective trusts		_	_		_	4,261,779	4,261,779
Common stock and other equities ² 2,474,571		3,381			_	_	2,477,952
Registered investment companies ² 2,423		_			_	_	2,423
Fixed income securities and repurchase							
agreements acquired with cash collateral		-	680,460		_	_	680,460
Self-directed brokerage accounts		870,107	_		_	_	870,107
Other ² 202 40,075					_	_	40,277
Total investments	\$ 3,	931,810 \$	1,774,904	\$	- \$	4,261,779	\$ 9,968,493

¹ Assets measured at NAV represents investments estimated at fair value using NAV as a practical expedient. These investments are not leveled in the fair value hierarchy table.

² As of December 31, 2022 and 2021, the total fair value of securities on loan was \$607,800 and \$684,426, respectively. Of these securities on loan, \$247,673 and \$197,517 were equity securities, and \$360,127 and \$486,909 were debt securities, as of December 31, 2022 and 2021, respectively.

³ U.S. Government/U.S. Agency securities balance includes commitments to sell securities of \$16 million which are in level 2 of the fair value hierarchy table as of December 31, 2022.

Notes to Financial Statements (continued)

3. Fair value measurements (continued)

The Plan did not hold any material Level 3 investments as of December 31, 2022 or 2021 or during the year ended December 31, 2022.

4. Derivatives

Certain investment fund managers use derivative financial instruments including forward foreign currency contracts, futures contracts, swaps, and options. Derivatives involve, to varying degrees, elements of credit and market risk such that potential maximum loss is in excess of the amounts recognized in the financial statements.

Forward foreign currency contracts

In a forward foreign currency contract, one currency is exchanged for another on an agreed-upon date at an agreed-upon exchange rate. Management permits the Plan's investment advisors to use forward foreign currency contracts to manage the currency risk inherent in owning securities denominated in foreign currencies and to enhance investment returns. Risks arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from fluctuations in the value of a foreign currency relative to the U.S. dollar or U.S. Treasury security. Most of the contracts have terms of ninety days or less and are settled in cash on settlement of the contract. The change in fair value of such contracts is recorded by the Plan as an unrealized gain or loss. When the contract is closed, the Plan records a realized gain or loss equal to the difference between the cost of the contract at the time it was opened and the value at the time it was closed. Both realized and unrealized gains/losses are included in net appreciation(depreciation) in fair value of investments on the statement of changes in net assets available for benefits. The Plan held open forward foreign currency contracts receivable and payable primarily in Pound sterling, Swiss franc, Australian dollar, Canadian dollar, Norwegian krone, Swedish krona, Euro and Japanese yen as of December 31, 2022, and in Pound sterling, Swiss franc, Australian dollar, Canadian dollar, Norwegian krone, Swedish krona, Euro, Japanese yen and New Zealand dollar as of December 31, 2021. Forward foreign currency contracts are included in other investments in Note 3.

Notes to Financial Statements (continued)

4. Derivatives (continued)

Futures contracts

Futures contracts are commitments to purchase or sell securities based on financial indices or at a specified price on a future date. These contracts are used to manage both short-term asset allocation and the duration of the fixed income portfolio. Most of the contracts have terms of less than one year. The counterparty risk of futures contracts is limited because they are standardized contracts traded on organized exchanges and are subject to daily cash settlement of the net change in value of open contracts. Fluctuations in unrealized gains or losses related to futures contracts are recorded daily until realized on closing. Both realized and unrealized gains or losses are included in net appreciation(depreciation) in fair value of investments on the statement of changes in net assets available for benefits. Futures contracts require collateral consisting of cash or liquid securities and daily variation margin settlements to be provided to brokers. Outstanding futures contracts held by the Plan consist primarily of U.S. Treasury Note futures and exchange index futures as of December 31, 2022 and December 31, 2021. Futures contracts are included in other investments in Note 3.

Swap contracts

Swap contracts involve the exchange by the Plan with another party of their respective commitments to pay or receive a series of cash flows calculated by reference to changes in specified prices or rates throughout the lives of the agreements. A realized gain or loss is recorded upon termination or settlement of swap agreements. Unrealized gains or losses are recorded based on the fair value of the swaps. Both realized and unrealized gain and loss are included in net appreciation(depreciation) in fair value of investments on the statement of changes in net assets available for benefits. The investment advisors retained by the Plan enter into total return swaps as part of their investment strategy to achieve their target positioning and enhance investment returns.

The Plan had outstanding swap contracts consisting of total return swap contracts as of December 31, 2022 and December 31, 2021. Swap contracts are included in other investments in Note 3.

The Plan utilizes its investment advisors to conduct derivative trading on its behalf. Investment advisors enter into International Swaps and Derivative (ISDA) Master Agreements with counterparties. The ISDA Agreements contain master netting arrangements that allow amounts owed from the counterparty to be offset with amounts payable to the same counterparty within the same investment advisors account within the Plan. Each investment advisor retains separate ISDA agreements with the Plan's counterparties. Cash collateral associated with the derivatives have not been added or netted against the fair value amounts.

Notes to Financial Statements (continued)

4. Derivatives (continued)

The following table presents the fair values of derivative instruments included in investments in the statements of net assets available for benefits:

	December 31, 2022					December 31, 2021			
	As	sets	Liab	ilities	A	ssets	Lial	bilities	
			(1	n Thouse	ands)				
Forward foreign currency contracts	\$	2,175	\$	2,033	\$	1,323	\$	2,247	
Futures contracts		1,504		1,548		1,517		1,315	
Swap contracts		106		178		36		89	

The following table sets forth by major risk type the Plan's gains/(losses) related to the trading activities of derivatives for the year ended December 31, 2022, which are included in net appreciation in fair value of investments on the statement of changes in net assets available for benefits:

Equity risk contracts ² Interest rate risk contracts ³	Net appreciation/ (depreciation) in fair value of investments
	(In Thousands)
Foreign currency risk contracts ¹	\$ (5,890)
Equity risk contracts ²	(3,522)
Interest rate risk contracts ³	3,617
Credit risk ⁴	40
Total derivative contracts	\$ (5,755)

¹ Includes forward foreign currency contracts

² Includes index futures, equity index swaps and total return swaps

³ Includes futures contracts on fixed income securities and interest rate swaps

⁴ Includes credit default swaps

Notes to Financial Statements (continued)

4. Derivatives (continued)

The following table presents the gross notional amounts of outstanding derivatives (recorded at fair value) as of December 31, 2022:

	 Long	Short
	(In Tho	usands)
Derivative contracts – Notional amounts		
Futures contracts	\$ 185,421 \$	5 77,078
Swap contracts	4,060	7,860
Forward foreign currency contracts	140,238	158,013

The following table presents the gross notional amounts of outstanding derivatives (recorded at fair value) as of December 31, 2021:

	 Long	Short
	(In Thous	ands)
Derivative contracts – Notional amounts		
Futures contracts	\$ 179,895 \$	124,834
Swap contracts	6,901	5,019
Forward foreign currency contracts	147,730	169,462

The balances outstanding as of December 31, 2022 and 2021 are indicative of the average volume of derivative activity during each respective year.

Offsetting effects

The Plan is required to disclose the impact of offsetting assets and liabilities presented in the statements of net assets available for benefits to enable users of the financial statements to evaluate the effect or potential effect of netting arrangements on its financial position for recognized assets and liabilities. The assets and liabilities that would be subject to offsetting are derivative instruments that are either subject to an enforceable master netting arrangement or similar agreement or meet the following right of setoff criteria: the amounts owed by the Plan to another party are determinable, the Plan has the right to setoff the amounts owed with the amounts owed by the other party, the Plan intends to setoff, and the Plan's right of setoff is enforceable by law.

When the Plan has a basis to conclude that a legally enforceable netting arrangement exists between the Plan and the counterparty, the Plan may offset these assets and liabilities in its statement of net assets available for benefits. The Plan records its derivative investments on a gross basis in the statements of net assets available for benefits.

Notes to Financial Statements (continued)

4. Derivatives (continued)

The following table provides disclosure regarding the potential effect of offsetting recognized assets and liabilities presented in the statements of net assets available for benefits had the Plan applied these netting provisions:

As of December 31, 2022:

		(In Thousands)		
	Assets	Gross Amoun	ts not Offset	
	Presented in the	in the Stat	ements of	
	Statements of	Net Assets Availa	ble for Benefits	
	Net Assets			
	Available for			
	Benefits on a Gross	Financial	Collateral	
Description	Basis ¹	Instruments	Received	Net Amount
Securities lending ²	\$ 607,800	\$ –	\$ (607,800)	\$ -

¹ The Plan does not offset in the statements of net assets available for benefits.

² The amount of collateral presented is limited such that the net amount should not be less than zero.

As of December 31, 2021:

		Assets sented in the atements of	in	s Amoun the State	ts not Offset ements of ble for Benefits		
Description	A	Net Assets vailable for fits on a Gross Basis ¹	Finar Instrui		Collateral Received	Net An	iount
Securities lending ²	\$	684,426	\$	_	\$ (684,426)	\$	_

¹ The Plan does not offset in the statements of net assets available for benefits.

² The amount of collateral presented is limited such that the net amount should not be less than zero.

Notes to Financial Statements (continued)

5. Tax status

The Plan received a determination letter from the IRS dated June 18, 2014, stating that the Plan is qualified under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended and restated. The Plan is required to be operated in conformity with the Code to maintain its tax-qualification. The Plan Administrator and counsel believe that the Plan is being operated in compliance with the applicable requirements of the Code and therefore that the Plan remains qualified and that its related trust remains tax-exempt.

U.S. GAAP requires the Plan Administrator to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2022, there are no uncertain tax positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

6. Plan termination

Although it has not expressed any intent to do so, the Company reserves the right under the Plan to amend or terminate the Plan in accordance with the provisions of ERISA. In the event that the Plan is terminated, participants would become 100% vested in their accounts to the extent not already fully vested. Additionally, the Plan provides that in the event of Plan termination the net assets are to be distributed to participants in amounts equal to their respective interests in such assets.

7. Plan expenses

All Plan participants share ratably in the cost of administering the Plan based on their entire Plan account balance, including any balance in a self-directed brokerage account. Plan administrative cost includes recordkeeping fees, trustee/custodial fees, fiduciary and plan administrator costs, online investment-advice-tool fees, participant communications costs, audit and legal fees, and fees for certain third-party services used in connection with administering the Plan and overseeing the Plan's investment managers. These costs are not "asset-based," although the aggregate amount of such costs is allocated to the Plan's investment funds ratably. As a result, these costs are reflected in the calculation of each fund's NAV per unit. There are no "revenue sharing" arrangements between any of the Plan's investment managers and the Plan's recordkeeper. The fees of the Plan's investment managers are charged directly to the funds to which they relate and are reflected in the calculation of each fund's NAV per unit. Other fees (for example, for the Plan's Professional Management program or for processing qualified domestic relations orders) are charged directly

Notes to Financial Statements (continued)

7. Plan expenses (continued)

to the accounts of those Plan participants who incur them and are included in administrative expenses of the Plan on the statement of changes in net assets available for benefits.

8. Securities lending

The Trust participates in securities lending programs with BNYM. The securities lending agreement requires that the Trust receive U.S. Dollar cash or securities issued or guaranteed by the U.S. Government or its agencies or instrumentalities, or certain sovereign debt securities as collateral for securities on loan. Collateral equaling 102% of the fair value of domestic securities and 105% of the total fair value of non-U.S. securities on loan is required in accordance with the agreement. As of December 31, 2022 and 2021, the fair value of the securities on loan was \$607.8 million and \$684.4 million, respectively. Such securities are included in investments on the statements of net assets available for benefits. The Trust received collateral from borrowers in the form of cash and securities. The Trust has the ability to repledge (rehypothecate) the cash; however, the securities cannot be repledged. As of December 31, 2022 and 2021, the Trust held cash collateral of \$624.1 million and \$680.4 million, respectively, in connection with the loaned securities. The cash collateral was used to enter into repurchase agreements and to purchase various securities consistent with the investment guidelines including instruments issued or fully guaranteed by the U.S. Government or Federal Agencies, certain floating rate notes, commercial paper, certificates of deposit and time deposits. The fair value of these investments acquired with the cash collateral are \$624.4 million and \$680.5 million as of December 31, 2022 and December 31, 2021, respectively, and are included in investments on the statements of net assets available for benefits.

The securities received as collateral for loaned securities which cannot be sold or repledged included U.S. Treasuries and certain sovereign debt securities with fair values of \$2.2 million and \$22.3 million as of December 31, 2022 and 2021, respectively. Such securities are not reflected in the Plan's net assets.

The Plan received interest and securities lending income in the amount of \$1.5 million, net of bank fees, in 2022 from the securities lending program; this income is included in net depreciation in fair value of investments on the statement of changes in net assets available for benefits.

Under the repurchase agreements, the Trust acquires a security for cash subject to an obligation by the counterparty to repurchase, and the Trust to resell, the security at an agreed upon price and time. In these transactions, the Trust takes possession of securities collateralizing the repurchase agreement. The collateral is marked to market daily to ensure that the fair value of the assets remains sufficient to protect the Trust in the event of default by the seller. As of December 31,

Notes to Financial Statements (continued)

8. Securities lending (continued)

2022 and 2021, repurchase agreements entered into with cash collateral were valued at amortized cost of \$115.7 million and \$266.1 million, respectively, and the fair value of securities which the Trust held as collateral with respect to such repurchase agreements was \$120.5 million and \$282.5 million, respectively.

The amortized cost of the repurchase agreements approximates fair value and is recorded in investments on the statements of net assets available for benefits.

The following table summarizes the terms of the Trust's repurchase agreements that are embedded in the securities lending program:

			(Ir	ı The	ousands)				
	As of December 31, 2022								
	Rema	ining Cont	rac	ctual	Maturity	y of Ag	greements	5	
	ight and inuous	Up to 30 Days		30-	90 Days		ter than Days		Total
Repurchase agreements U.S. Treasury and agency	\$ 73,553	\$	_	\$		\$		\$	73,553
Equity securities Total	\$ 12,335 85,888	\$	_	\$	22,100 22,100	\$	7,700 7,700	\$	42,135 115,688

				(In T	housands)					
		As of December 31, 2021								
		Remai	ning Cont	ractu	al Maturity of	Agreement	ts			
	Overnight and ContinuousUp to 30 DaysGreater than 90 Days000 <th>Т</th> <th colspan="2">Total</th>				Т	Total				
Repurchase agreements U.S. Treasury and agency	\$	93,691	\$	- \$	- \$	_	\$	93,691		
Equity securities	Ŷ	57,951	4	-	65,650	48,800	Ŷ	172,401		
Total	\$	151,642	\$	-\$	65,650 \$	48,800	\$	266,092		

The Trust bears the risk of loss with respect to the investment of the cash collateral except for repurchase agreements which are indemnified by BNYM. BNYM has agreed to indemnify the Trust in the case of default of any borrower pursuant to respective securities lending agreements.

See Note 4 for offsetting information pertaining to securities lending programs that are subject to master netting arrangements.

Notes to Financial Statements (continued)

9. Party-in-interest and related-party transactions

As described in Note 7, the Plan paid certain expenses related to plan operations and investment activity to various service providers that are deemed parties-in-interest under the provisions of ERISA. The payment of these expenses meets the requirements of one or more prohibited transaction exemptions under ERISA.

Nokia Investment Management Corporation (NIMCO), a wholly-owned subsidiary of the Company, provides fiduciary services and investment management services to the Plan. NIMCO charges the Plan only for the costs that are incurred for providing such services to the Plan. For the year ended December 31, 2022, the Plan incurred fiduciary service fees of \$503,000, which are generally reflected in the calculation of each fund's NAV per unit. As of December 31, 2022 and 2021, the Plan had a payable due to NIMCO of \$104,000 and \$124,000, respectively, which is included in other liabilities on the statements of net assets available for benefits.

The Company provides administrative services to the Plan and charges the Plan only for the costs that are incurred for providing such services. For the year ended December 31, 2022, the Plan incurred administrative service fees of \$161,000, which are generally reflected in the calculation of each fund's NAV per unit.

Certain Plan investments are managed by affiliates of the Trustee. As of December 31, 2022 and 2021, through the self-directed brokerage accounts, the Plan held \$113.8 million and \$116.7 million, respectively, of the Dreyfus Treasury and Agency Cash Management Fund and other Dreyfus mutual funds, which are funds that are managed by affiliates of the Trustee. Pershing, an affiliate of the Trustee, is the custodian of the self-directed brokerage accounts.

As of December 31, 2022 and 2021, the Plan held \$5.0 million and \$6.7 million, respectively, of Nokia Corporation (the ultimate parent of the Company) common stock.

The Plan also issues notes to participants, which are secured by the vested balances in the participants' accounts.

Notes to Financial Statements (continued)

10. Reconciliation of financial statements to Form 5500

The following is a reconciliation of the net assets available for benefits per the financial statements to the Plan's Form 5500 as of December 31, 2022 and 2021:

	 (In Thousands)		
	 2022		2021
Net assets available for benefits per the financial statements	\$ 7,467,047	\$	9,166,935
Adjustment for deemed distribution of participant loans	 (186)		(205)
Net assets per Form 5500	\$ 7,466,861	\$	9,166,731

The following is a reconciliation of changes in net assets available for benefits per the financial statements to the Form 5500 for the year ended December 31, 2022:

	(In Thousands)
Net decrease in net assets available per the financial statements	\$ (1,699,888)
Adjustment for deemed distribution of participant loans	18
Net loss per Form 5500	\$ (1,699,870)

11. Subsequent events

Management has evaluated subsequent events through June 15, 2023, the date the financial statements were available to be issued. There were no material subsequent events that occurred between January 1, 2023 through June 15, 2023, that required disclosure in the financial statements.

Supplemental Schedule

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	((e) Current Value
CASILAN	D CASH EOUIVALENTS					
CASH ANI	CASH EQUIVALENTS CASH AT BROKER				\$	4,388,075
	INTEREST-BEARING CASH:				*	.,,
	AUD (AUSTRALIAN DOLLARS)		22,976			15,581
	AUD CURRENCY AT BROKER BNY MELLON CASH RESERVE	0.100% 12/31/2049 DD 06/26/97	12,511 262,054			8,484 262,054
	CAD (CANADIAN DOLLARS)	0.100% 12/31/2049 DD 06/20/97	108,242			79,887
	CAD CURRENCY AT BROKER		(91,043)			(67,193)
	CASH COLLATERAL HELD AT JP MORGAN		2,853,519			2,853,519
	CASH HELD AT CITIBANK		682,278			682,278
	CHF (SWISS FRANC) CHF CURRENCY AT BROKER		3,810 604			4,119 653
	DKK (DANISH KRONE)		165,408			23,739
	EUR (EURO)		7,978			8,514
	EUR CURRENCY AT BROKER		(61,175)			(65,289)
	GBP (GREAT BRITISH POUNDS)		145,475			174,992
	GBP CURRENCY AT BROKER HKD (HONG KONG DOLLARS)		(9,086) 339,337			(10,930) 43,477
	HKD CURRENCY AT BROKER		(1,035,932)			(132,728)
	ILS CURRENCY AT BROKER		(923,118)			(261,618)
	JPY (JAPANESE YEN)		5,211,517			39,498
	JPY CURRENCY AT BROKER		95,860,710			726,520
	LEHMAN PROXY BLACKROCK		13,307			-
	NOK (NORWEGIAN KRONE) SEK (SWEDISH KRONA)		643 47,728			65 4,581
	SEK (URRENCY AT BROKER		(354,479)			(34,021)
	SGD (SINGAPORE DOLLARS)		74,913			55,855
	SGD CURRENCY AT BROKER		5,526			4,120
	SWAP COLLATERAL WITH MORGAN STANLEY		65,000			65,000
	SWAP COLLATERAL WITH MERRILL LYNCH VAR MARGIN ON SWAPS		(77,706)			(77,706) (23,411)
	TBA COLLATERAL WITH JP MORGAN		260,000			260,000
CASH AN	D CASH EQUIVALENTS Total		,		\$	9,028,115
COMMON	V/COLLECTIVE TRUST					
	RUSSELL 3000 INDEX FUND		23,174,527		\$	1,793,713,009
	FIAM BROAD MARKET DURATION COMMINGLED PC	DOL	3,720,697			181,309,573
	JPMCB LIQUIDITY FUND MSCI WORLD EQUITY INDEX EX-US FUND F		750,719,932 9,084,407			750,719,932 330,210,023
	RUSSELL 1000 INDEX FUND F		3,846,368			202,701,696
	T ROWE PRICE EMERGING MARKETS EQUITY TRUST	FUND	196,594			121,237,840
	WELLINGTON CIF II - BALANCED REAL ASSET FUND		4,911,688			54,716,204
COMMON	WELLINGTON CIF II - DIVERSIFIED INFLATION HEDG	ES FUND	14,290,048		\$	119,464,803
COMMON	V/COLLECTIVE TRUST Total				3	3,554,073,080
CORPORA	ATE BONDS					
	CORPORATE DEBT INSTRUMENTS 1211 AVENUE OF 1211 A1A2 144A	3.901% 08/10/2035 DD 08/01/15	840,000		\$	779,861
	AGILE GROUP HOLDINGS LTD REGS	6.050% 10/13/2025	200,000		э	90,785
	AMERICAN EXPRESS CREDIT AC 1 A	0.900% 11/16/2026 DD 11/17/21	1,410,000			1,308,335
	AMERICAN EXPRESS CREDIT AC 3 A	3.750% 08/15/2027 DD 08/16/22	1,811,000			1,770,417
	ANGEL OAK MORTGAGE T 8 A1 144A	VAR RT 11/25/2066 DD 12/01/21	711,601			587,707
	BA CREDIT CARD TRUST A1 A1	3.530% 11/15/2027 DD 06/16/22	1,488,000			1,446,972
	BAMLL COMMERCIAL M DKLX A 144A BEAUTY HEALTH CO/THE 144A	VAR RT 01/15/2039 DD 02/02/22 1.250% 10/01/2026 DD 09/14/21	268,000 15,000			259,317 11,340
	BX 2021-LBA3 MORTGA PAC A 144A	VAR RT 10/15/2036 DD 11/02/21	533,000			511,610
	BX COMMERCIAL MORT SOAR A 144A	VAR RT 06/15/2038 DD 06/28/21	517,083			498,039
	CENTRAL AMERICAN BOTTLING 144A	5.250% 04/27/2029 DD 01/27/22	115,000			107,205
	CHASE HOME LENDI ATR2 A11 144A	VAR RT 07/25/2049 DD 07/25/19	78,924			75,706
	DONLEN FLEET LEASE F 2 A2 144A EXTENDED STAY AMERI ESH A 144A	0.560% 12/11/2034 DD 04/27/21 VAR RT 07/15/2038 DD 07/08/21	403,154 1,524,812			389,582 1,480,820
	FLAGSTAR MORTGAG 1INV A11 144A	VAR RT 03/25/2050 DD 02/25/20	224,067			205,393
	FORD CREDIT FLOORPLAN MAS 1 A1	0.700% 09/15/2025 DD 09/18/20	1,002,000			969,645
	GM FINANCIAL CONSUMER AUT 3 A3	3.640% 04/16/2027 DD 07/13/22	351,000			343,022
	GS MORTGAGE SECURIT ECI A 144A	VAR RT 08/15/2039 DD 08/15/22	860,000			850,176
	GS MORTGAGE SECURITI IP A 144A GS MORTGAGE-BACKED PJ6 A2 144A	VAR RT 10/15/2036 DD 10/15/21 VAR RT 11/25/2051 DD 06/01/21	1,320,000 1,176,710			1,230,647 944,539
	INDEPENDENCE PLAZA INDP A 144A	3.763% 07/10/2035 DD 06/01/21	525,000			944,539 491,792
	JP MORGAN MORTGA INV2 A11 144A	VAR RT 02/25/2050 DD 09/25/19	149,492			139,639
	LANTHEUS HOLDINGS INC 144A	2.625% 12/15/2027 DD 12/08/22	75,000			75,517
	LIFE 2022-BMR MOR BMR2 A1 144A	VAR RT 05/15/2039 DD 05/24/22	734,000			715,611
	LIVONGO HEALTH INC MICROCHIP TECHNOLOGY INC	0.875% 06/01/2025 DD 06/04/20 0.983% 09/01/2024 DD 05/28/21	5,000 608,000			4,369 562,984
	MICROCHIP TECHNOLOGY INC MOSAIC SOLAR LOAN TR 1A A 144A	2.640% 01/20/2053 DD 03/17/22	432,811			360,086
						,

MORE COLOR AF LOAD THE YALA HAA CLOUD ADDRESS 109 1032/22 JUNCE JUNCE <thjunce< th=""> <thj< th=""><th>(a)</th><th>(b) Identity of Issue, Borrower, Lessor or Similar Party</th><th>(c) Description</th><th>(c) Shares or Units</th><th>(d) Cost***</th><th>(e) Current Value</th></thj<></thjunce<>	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
MITN COMMERCIAL MOR. JPL. A 14A VAR ET 00:15000 PD 00:2422 L470,000 L4.138 NATTONUME CHILDIERS INSETTAL 4.5564,110.262 DD 05/221 L10.000 L10.338 NELNET STUDENT IN CAR APT 1 (4A) 1.500,000 D0.5723 L00.000 D0.5723 PRODOKY THANCE CARE IN A 144A 0.500,000 0.5206 DD 071520 70.000 54.193 SANTANDE REFAIL AUT B A1 14A 0.570,000 0.5206 DD 0710118 L13.463 D0.5128 SANTANDE REFAIL AUT B A1 14A 0.570,000 0.5206 DD 0710118 L13.463 D0.5128 SANTANDE REFAIL AUT B A1 14A 0.370,000 0.56,071 D0.500 0.56,071 SANTANDE REDUT RISK TRAN 3 MA VAR ET 00.52500 DD 0007118 L13.463 D0.56,071 SANTANDE REDUT RISK TRAN 3 MA VAR ET 00.52500 DD 0007118 L13.56,05 D0.56,071 TATINY SYNAREINC MAR AND 400000 DD 0000711 D0.53,05 D0.175,071 D0.0000 56,071 TATINY SYNAREINC MAR AND 400,072,02 D0.00000 D0.00000 D0.0000 D0.00000 D0.00000 VERSIG COMMERCIAL MOR CJ D 14AA VAR ET 00.0200,00000000 D0.		MOSAIC SOLAR LOAN TR 3A A 144A	6 100% 06/20/2053 DD 12/15/22	294.000		293.065
NELNET STUDENT LOA A APT 2 MAA 1.30% (ad2002 DD 65202) 1.211.935 1.175.84 NELNET STUDENT LOA A APT 2 MAA VAR RF 07223031 D0011421 211.236 201.143 SANTADOR RE TAL ALT A A 14A VAR RF 07223031 D0011421 211.236 201.143 SANTADOR RE TAL ALT A 14A VAR RF 07223031 D0011421 211.236 201.143 SANTADOR RE TAL ALT AN A 3.00% (ad25008 DD 0.4011/9 444.230.84 212.55 SANTADOR DETDIT RISK TRAN 2 MA 3.00% (ad25008 DD 0.4011/9 233.456 211.311 TAUMMAN CENTERS TAN A 3.00% (ad25008 DD 0.4011/9 233.456 211.311 TAUMMAN CENTERS TAN A VAR RF 0.50207 DD 0.50122 660.00 46.55 WHELS SW 21LC 1.01 44A VAR RF 0.50207 DD 0.50122 500.00 72.55 WULLS SW 21LC 1.01 44A VAR RF 0.50207 DD 0.50122 200.000 72.55 VULLS OF COMMERCIAL MOR CD 1.44A VAR RF 0.50207 DD 0.50122 200.000 72.55 VULLS OF GROUP INCIS CO ERES 6.30% 0112.0227 200.000 72.55 VULLS OF GROUP INCIS CO ERES 6.30% 0112.0227 200.000 72.55 VULS OF COMMERCIAL MOR C				· · · · · · · · · · · · · · · · · · ·		,
NEIMIT STUDENT IN A TIL AIA VAR RT 66/2006 D0 00/021 1,21,953 1,21,943 34,144 PRORECTTAL INC A 14A VAR RT 66/2006 D0 01/50 70,000 34,940 SEASOND CREDIT BISK TRAY 1AA 1,206,000 10/50 70,000 34,940 SEASOND CREDIT BISK TRAY 1AA 1,206,000 10/10 1,34,855 122,831 SEASOND CREDIT BISK TRAY 1AA 2,709,100 10/200 D0 0201/11 90,000 36,671 STATUE CHURDENS INSPITAL 2,709,100 10/200 D0 0201/11 90,000 36,671 TIL STY TOWARE INC 00000 11/200 D0 0201/11 90,000 36,671 TIL STY TOWARE INC 00000 11/200 D0 0201/11 135,316 55,5141 WIERS COMMITCAL MOR CT D 14AA VAR RT 00/500 DD 0300/11 135,316 55,341 WIERS COMMITCAL MOR CT D 14AA VAR RT 00/500 DD 0300/11 135,316 - WIERS COMMITCAL MOR CT D 14AA VAR RT 00/500 DD 11/21 20,000 12,021 WIERS COMMITCAL MOR CT D 14AA 0,296,612,5202 DD 11/31 12,124 - WIERS COMMITCAL MOR CT D 14AA 0,296,612,5202 DD 11/31 52,123 - WIERS COMMITCAL MO		NATIONWIDE CHILDREN'S HOSPITAL	4.556% 11/01/2052 DD 05/12/22	130,000		115,333
PRODUCY FINANCE CADE I.A. 144A VAR RT 07:22035 DD 07:1421 21.244 PAH:14 RENCESTRAL INC 0.000% 01:2306 DD 07:1421 007:18						
RINCE/ENTRALLINC 0.00% 915/200 70.00 94.990 SANTANDER TATAL LATE AJ 14A 1.50% 0.22365 0.041019 442.23 422.378 SASSANED CREDIT FILST, TRAN 12 AA 1.30% 0.022085 0.041019 444.23 422.378 SASSANED CREDIT FILST, TRAN 12 AA 1.30% 0.025085 0.041019 245.655 123.518 SASTANDE CREDIT FILST, TRAN 12 AA 2.70% 100.02005 0.04112 9.0000 56.671 TATEMMAN CRETTERS COMPARIA 2.70% 100.2005 0.04112 9.0000 46.631 WHELSS IN 2.107 1.414A 0.25% 0.25002 10.9223 3.5381 WOLESPREID INC 144A 0.25% 0.152025 0.04022 2.0000 0.7236 WOLESPREID INC 144A 0.25% 0.152025 0.011242 3.000 7.558 WOLESPREID INC 144A 0.25% 0.152025 0.011919 1.500 1.558 WOLESPREID INC 144A 0.25% 0.152025 0.011919 1.558 1.4400 148.143 WOLESPREID IN						
SANTANDER BETALL AUT B.A.3 14A 0.370% 01/22020 DD 102/202 97/2.10 90.123 SKASONED CHEDIT RISK TAAX 3 MA VAR BT 05/2508 DD 40/01/19 134,482 122,364 SKASONED CHEDIT RISK TAAX 3 MA VAR BT 05/2508 DD 40/01/19 134,482 122,364 SKASONED CHEDIT RISK TAAX 3 MA VAR BT 05/2508 DD 60/10/19 134,483 123,564 SKASTER CHEDRESS COM DPM A 14A VAR BT 05/2502 DD 05/622 64,000 64,553 UNITY SOFTWARE INC 0.0005 11/15/2626 DD 11/02/22 30,000 75,538 UNITY SOFTWARE INC 1.44 VAR BT 05/2022 DD 01/02/22 30,000 77,558 VOLKSPEED INC 14A VAR BT 01/50/202 DD 01/02/22 30,000 77,558 75,588 VOLKSPEED INC 14A 1.475% 120/202 DD 01/02/22 30,000 77,558 75,58						
SEASONED CREDIT RISK TRAY 2 MA 3.00% 0622028 DD 0401/9 448,223 422,578 SEASONED CREDIT RISK TRAY 5 MA MA 3.00% 06250057 DD 0701/10 235,635 218,218 SEASONED CREDIT RISK TRAY 5 MA MA 3.00% 06250057 DD 0716/22 40,000 45,143 UNITY SOFTWARE INC 0.000% 11/15/025 DD 105/027 40,000 47,833 55,141 UNITY SOFTWARE INC 0.000% 11/15/025 DD 105/027 20,000 17,250 WHERES ON CHA 0.05% 01/25/025 DD 06/027 20,000 17,250 WOLSSEED INC 1HA 0.25% 01/25/025 DD 05/04/22 20,000 7,250 WULKNED CROUP IND INING CO FERS 4.550% 01/15/025 DD 10/05/02 20,000 9,700 101775 BC ULC / NEW RED 1HA 4.375% 01/15/025 DD 11/19/19 175,005 . 101775 BC ULC / NEW RED 1HA 4.30% 01/15/025 DD 11/19/19 175,000 456,66 ABRVEI INC 4.00% 01/15/025 DD 11/19/19 175,000 456,66 ABRVEI INC 4.00% 01/15/025 DD 11/19/19 175,000 456,68 ABRVEI INC 4.00% 01/15/025 DD 11/19/19 175,000 456,68 ABRVE						
SEASONED CREDIT RUST FRANK 4 MA 3.00% 0225029 DD 1001/19 235.655 218.318 SKATTL CHILDER'NS INSERVAL. A.210% 100269 DD 6201/121 440.00 621.435 WEBES SOW TELC IA NER CD 104A VAR FT (0515047 DD 051622) 440.00 621.435 WEBES SOW TELC IA NER CD 104A VAR FT (0512047 DD 050621) 539.355 532.841 WIEELS SW ZLIC IA 144A VAR FT (052027 DD 050621) 539.355 532.841 WOLFSPEED INC 14A 1.575% 1D0 105021 200.000 17.338 WOLFSPEED INC 14A 1.575% 1D0 105021 200.000 17.338 WOLFSPEED INC 14A 4.357% 11/30287 100.000 54.649 NULSSPEED INC 14A 1.400% 12/32202 DD 11/1/1/141 173.865 - ABBVE INC 2.800% (01.52028 DD 10.571/161 100,000 54.649 NULSSPEED INC 14A 1.400% 12/32020 DD 11/1/141 173.865 - ABBVE INC 2.800% (01.52028 DD 10/37.20 100,000 54.649 ABBVE INC 4.400% (02.52028 DD 10/1/27.20 100,000 54.949 ABBVE INC 4.425% (02.0006/37.20 100,000 54.959 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
SEATTLE CHILDRENS BIOSPITAL 22/19/6 100/1260 D0 02/1/21 90,600 62,443 UNITY SOFTWARE INC. 00,000/6 11/15/20/2 D0 11/19/21 65,000 62,443 UNITY SOFTWARE INC. 00,000/6 11/15/20/2 D0 11/19/21 65,000 64,643 WORDSPEED INC 14A VARE INC. 00,000/6 11/15/20/2 D0 02/12/2 30,600 72,7015 WOLLSPEED INC 14A 1.875/6 12/02/20 D1 01/12/2 30,600 72,7015 72,015 WUZEND CROUP HADDINGS CO REGIS 6.350% 01/12/207 200,000 9,700 9,700 101775 NC ULC, INF RED 14A 4.375% 01/15/203 D1 01/19/1 173,508 156,000 74,308 ABBVE INC 3.300% 01/12/202 D1 05/12/10 100,000 9,560 75,500 76,368 ABBVE INC 3.300% 01/12/202 D1 05/12/10 100,000 9,560 75,500 76,368 ABBVE INC 3.300% 01/12/202 D1 05/12/10 100,000 9,560 75,500 76,368 ABBVE INC 3.300% 01/12/202 D1 05/12/10 100,000 9,560 75,500 72,5300 72,375 ABBVE INC 3.300% 01/12/202 D1 05/12/20 100,10		SEASONED CREDIT RISK TRAN 3 MA	VAR RT 08/25/2057 DD 07/01/18	134,805		127,883
TAUBMAX CENTERS COM DPM A 144A VAR RT 05/15020 DD 05/16/22 64,000 621,435 WTERS COMMERCIAL MOR C3 D 14A VAR RT 05/15044 DD 06/0/11 135,353 53,141 WTERS COMMERCIAL MOR C3 D 14A VAR RT 05/15044 DD 06/0/11 135,353 53,2181 WTERS COMMERCIAL MOR C3 D 14A VAR RT 05/15042 DD 11/3122 200,000 17,358 WOLFSPEED INC 14A 1375% 1201/2202 DD 11/3122 200,000 9,700 UNITS RE ULC / NEW DD 14A 4,375% 1301/2202 DD 11/414 17,808 - ABSWES ALBERTA ALC 4,400% 02/12202 DD 11/414 17,808 - ABSWES ALBERTA ALC 4,300% 03/12202 DD 01/414 17,808 - ABSWES ALBERTA ALC 4,300% 03/12202 DD 01/414 17,808 - ABSWES ALBERTA ALC 4,300% 03/12202 DD 01/416 17,000 16,8162 ABSWES INC 4,300% 03/12202 DD 01/520 35,000 2,662 ABSWES INC 4,350% 001/3202 DD 00/120 30,000 2,862 ADSTELENC 4,350% 001/3202 DD 00/129 30,000 2,853 ADSTELENC 4,350% 001/3202 DD 00/129 30,000 2,852						
UNITY SOFTWARE INC 0.000+11/15/202 DD 11/921 65,000 48,633 WHEELS COMMERCIAL MOR C3 D1 HAA ALX FT 08/20028 DD 605/021 539,235 552,941 WOLLSPHEED INC HAA ALX FT 08/20028 DD 16/05/22 20,000 27,320 WOLLSPHEED INC HAA ALX FT 08/20028 DD 16/05/22 20,000 27,320 WOLLSPHEED INC HAA ALX FT 08/2002 DD 11/21/22 30,000 27,333 WOLLSPHEED INC HAA ALX FT 08/2002 DD 11/21/22 30,000 9,700 DU175 RE ULC / NEW RED HAA ALX FT 08/2002 DD 11/21/22 30,000 9,500 ABRIVE INC 2.400% F01/22028 DD 11/21/20 10,000 45,664 ABRIVE INC 2.400% F01/22028 DD 10/21/41 17,500 75,564 ABRIVE INC 2.400% F01/22028 DD 10/120 10,000 75,563 ABRIVE INC 4.400% F01/2028 DD 10/120 30,000 2,662 ABRIVE INC 4.402% F01/2028 DD 10/120 30,000 2,662 ABRIVE INC 4.425% F01/2028 DD 10/120 30,000 2,662 ABRIVE INC 4.425% F01/2028 DD 10/120 30,000 2,662 ABR						
WREBS COMMERCIAL MOR C3 D 14/A VAR RT 03/52044 DD 00/0/11 135.36 55,289 WOLESPEED NC 14/A 0.2505 0215/2028 DD 02/05/22 20,000 77,205 WOLESPEED NC 14/A 0.2505 0215/2028 DD 02/05/22 20,000 77,205 YUZEHOU CROUP HOLDINGS CO REGS 6.2506 0112/212 20,000 77,205 ZUTATOU CROUP HOLDINGS CO REGS 6.2506 0112/212 20,000 77,305 MERUS NUEL / NEW RD 14/A 1.4006 NO17/2020 DD 11/41/4 175,050 16,000 MERUS NUEL / NEW RD 14/A 2.4006 NO15/202 DD 05/20 100,000 9,566 ABBVEI INC 2.3006 031/2020 DD 00/520 785,000 765,066 ABBVEI INC 2.3006 031/2020 DD 00/520 785,000 765,066 ABBVEI INC 4.3006 031/2020 DD 00/520 785,000 2,857,97 ADBVEI INC 4.3006 031/2020 DD 00/520 785,000 2,857,97 ADBVEI INC 4.3006 031/2020 DD 00/91/20 70,000 2,9389 ADD STELENC 4.3006 051/2020 DD 00/91/20 70,000 2,9389 ADD STELENC 4.3006 061/2020 DD 00/91/20 70,000 2,9389						
WHEELS SPV 2LLC IA A 144A 0.250 (0.25028) DD 050521 532.851 532.861 WOLFSPEED INC I-HAA 0.250 (0.25028) DD 020322 200.000 77.230 WOLFSPEED INC I-HAA 1.375 ID 102.029 DD 112/122 300.000 77.351 WOLFSPEED INC I-HAA 1.375 ID 102.029 DD 112/122 300.000 77.553 WOLFSPEED INC I-HAA 4.375 IN 017.508 DD 11791 IP 175.000 155.000 NIDTTS INC LLC YNUW RED JAAA 4.4075 IN 0172.028 DD 11791 IP 175.000 156.000 NIBWE INC 2.4000 IN 1221.020 ID 102126 1.500.000 95.660 AIRWE INC 3.8007 6015.2025 DD 101526 785.000 765.660 AIRWE INC 4.4075 (0.012028) DD 01526 785.000 2.661.203 AIRWE INC 4.4075 (0.012028) DD 01526 785.000 2.661.203 AIRWE INC 4.4075 (0.012028) DD 01526 780.000 2.661.203 AIRWE INC 4.4075 (0.012042) DD 1001/20 3.5000 2.561.203 AIRWE INC 4.4275 (0.012042) DD 1001/20 3.5000 2.553.88 AIRWE INC 4.4275 (0.012042) DD 10129 3.5000 2.553.88						
WOLESPEED INC 144A 1.2596 (2012) 2020 20,000 17,230 WULSPEED INC 144A 1.3555 (2012) 2020 20,000 17,258 ZHENNO ROPPERTES CALOUP LECCS 6.3595 (0112) 2025 20,000 17,258 MITTS NE ULC VIEW RED 14A 4.3555 (0112) 2026 100,000 18,6666 MITTS NE ULC VIEW RED 14A 4.3555 (0112) 2023 100,000 16,894,142 ABBVIE INC 2.8695 (601,42023 DD 05/21/0 100,000 16,894,142 ABBVIE INC 4.5095 (601,42023 DD 05/21/0 110,000 96,666 ABBVIE INC 4.5095 (601,42023 DD 05/21/0 110,000 488,9142 ABBVIE INC 4.5095 (601,42023 DD 05/21/0 130,00 2.862 ABBVIE INC 4.5095 (601,42023 DD 109/21/2 70,000 2.862 ABBVIE INC 1.474,000,1203 DD 01/202 30,300 2.862 ABBVIE INC 4.4255 (601,2026 DD 01/202 100,000 92,315 ABBVIE INC 1.424 1.2596 (601,2026) DD 01/202 100,000 92,315 ABBVIE INC IAAA 1.2596 (601,2026) DD 01/202 150,000 92,315 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
VUZHOU GROUP ROJENNS CO REGS 6.35% (0.1072027 200,000 17.588 ZHENRO ROPERTER SOLVPLE RES 6.45% (0.1072027 200,000 155,696 183%65 ALBERTA ULC 14.00% (0.1352028 DD 11/19/19 175,000 95,666 ABBVIE INC 2.60% (1.122024 DD 052126 100,000 95,566 ABBVIE INC 2.60% (1.122024 DD 052126 150,000 76,568 ABBVIE INC 3.80% (0.152035 DD 191529 153,000 76,568 ABBVIE INC 4.55% (0.012002 DD 191529 153,000 28,568 ABBVIE INC 4.55% (0.012002 DD 100129 30,00 28,568 ADAPTIELATH LLC 144A 5.125% (0.01202 DD 017421 70,000 95,959 ADT SECURITY CORPTHE 4.125% (0.012023 DD 017421 30,000 29,338 AFP TRANSMISSION CO LLC 3.50% (0.152024 DD 007421 155,000 223,138 AERCAP IRELAND CAPTAL DAC/A 1.65% (0.122023 DD 102921 1,00,000 92,135 AERCAP IRELAND CAPTAL DAC/A 1.65% (0.122023 DD 102921 1,303,000 224,149 ALECAP IRELAND CAPTAL DAC/A 1.65% (0.122023 DD 102921 1,30,000 92,						
2HINNO PROPERTIES GROUP, LRUGS 6.60% 0.072026 20,000 9,700 181078 RCLUC / NEW DEI 14A 4.355 0.015202 DD 11/14/14 175,000 156,60% ABBVIE INC 2.60% 0.572,0112/022 DD 051216 150,000 1,449,142 ABBVIE INC 2.85% 0.851,2022 DD 051216 150,000 1,449,142 ABBVIE INC 2.85% 0.814,2023 DD 051236 153,000 1,459,142 ABBVIE INC 4.55% 0.012/202 DD 091539 153,000 1,658,507 ABBVIE INC 4.55% 0.012/202 DD 091529 33,000 2,662 ADAPTIFEALTH LIC 144A 5.125% 0.012/020 DD 016/921 70,000 259,538 ADT SECURTY CORPTHE 14A 1.255% 0.012/020 DD 0172921 155,000 225,338 APT TRANSMISSION CO LLC 3.159% 0.012/020 DD 0172921 155,000 225,338 AFT TRANSMISSION CO LLC 1.59% 0.012/020 DD 0172921 155,000 225,338 AFECAPT RELAND CAPTAL, DAC / A 1.759% 0.072/020 DD 017291 153,500 79,543 AFECAPT RELAND CAPTAL, DAC / A 1.759% 0.072/020 DD 017291 153,000 28,136 AFECAPT RELAND CAPTAL, DAC / A 4.755% 0.0172/0201 DD 01		WOLFSPEED INC 144A	1.875% 12/01/2029 DD 11/21/22	30,000		27,015
101(T7) BC ULC/ NEW RED 144A 4.375% 001/32023 DD 11//4/1 175,000 156,009 ABBVUE INC 2.6005 11/2/2020 DD 10//4/1 175,000 4,96,014 ABBVUE INC 2.8005,015/2023 DD 05/216 1,500,000 4,96,014 ABBVUE INC 3.8006,0015/2025 DD 05/126 1,500,000 4,96,014 ABBVUE INC 4.505% 001/2020 DD 05/126 1,116,000 4,96,014 ABBVUE INC 4.605% 001/2020 DD 06/126 1,000 4,96,000 ADAPTHEALTH LCL 14A 5.155% 001/2020 DD 06/19/21 700,000 259,389 ADT SECURITY CORFTHE 4.125% 0001/2020 DD 07/29/21 105,000 223,318 AEP TRANSMISSION CO LLC 3.159% 001/2020 DD 06/99/21 1,950,000 92,2351 AERCAP IRELAND CAPTAL DAC/A 1.59% 100/2020 DD 06/92/21 1,950,000 92,238 AERCAP IRELAND CAPTAL DAC/A 1.79% 001/2021 DD 10/29/21 1,950,000 32,238 AERCAP IRELAND CAPTAL DAC/A 1.79% 001/2021 DD 10/29/21 1,950,000 32,238 AERCAP IRELAND CAPTAL DAC/A 1.79% 001/2021 DD 10/29/21 1,950,000 32,238 AERCAP IRELAND CAPTAL DAC/A 1.79% 001						
IRSNER ALBERTA ULC 14.000% 02/13/220 DD 11/14/14 172,085 ABBVUE INC 2.85%0.65/14/2023 DD 05/12/16 1,500,000 14,89,142 ABBVUE INC 3.86%0.65/14/2023 DD 05/12/16 7,550,000 7,65,068 ABBVUE INC 3.50%0.65/14/2023 DD 05/12/16 7,55,000 488,537 ABBVUE INC 4.50%0.65/14/2023 DD 05/12/17 33,000 498,537 ABBVUE INC 4.635%.100/12/92 DD 10/12/1 70,000 59,590 ADATTIELATTILLC 14/A 4.625%.100/12/92 DD 00/15/21 70,000 59,590 ADATTIELATTILLC 14/A 4.125%.080/12/92 DD 00/15/21 70,000 92,518 AFP TRANSMISSION CO LLC 4.50%0.00/12/92 DD 00/92/21 10,00,000 92,218 AFR CAR IRELAND CARTAL DAC/A 1.65%0.00/12/92/21 1,00,000 92,218 AFRCAP IRELAND CARTAL DAC/A 1.65%0.00/12/92/21 1,00,000 92,218 AFRCAP IRELAND CARTAL DAC/A 1.475% 00/16/20/20 DD 00/92/21 1,00,000 92,2186 AFRCAP IRELAND CARTAL DAC/A 4.125% 00/12/92/21 1,70,00 1,224,904 AFRCAP IRELAND CARTAL DAC/A 4.125% 00/12/92/21 1,70,00						
ABBVUE INC 2.6095 112/2024 DD 05/21/6 I.500,000 I.488,142 ABBVUE INC 3.8095,05142025 DD 0512/0 I.55,000 T65,668 ABBVUE INC 4.5095,0015/2025 DD 0514/15 I.114,000 I.031,004 ABBVUE INC 4.5095,0015/2025 DD 0512/05 3.3000 2.862 ADBVUE INC 4.6555,1001/2020 DD 1001/21 7.0000 .89,590 ADT SECURITY CORPTITE 4.1255,0051/2025 DD 01/413 87,0000 .82,148 ADT SECURITY CORPTITE 4.1255,0051/2025 DD 01/413 87,0000 .82,148 ADT SECURITY CORPTITE 4.1255,0051/2025 DD 01/01/21 17,0000 .22,513 AFP TRANSMISSION CO LLC 3.1696,012/240 DD 001/11/9 17,0000 .22,514 AFR CAP IRELAND CARTAL DAC / A 1.595,0051/2025 DD 10/69/21 1,93,000 .79,343 AFRCAP IRELAND CARTAL DAC / A 1.595,0071/2023 DD 10/29/21 1,93,000 .22,314 AFRCAP IRELAND CARTAL DAC / A 4.575,0071/2023 DD 00/27/11 1,83,000 .79,343 AFRCAP IRELAND CARTAL DAC / A 4.575,0071/2023 DD 00/27/11 1,83,000 .79,343 AFRCAP IRELAND CARTAL DAC / A 4.5						156,696
ABBVIE INC 2.890% 60142023 DD 091520 785.000 765.668 ABBVIE INC 4.500% 60142035 DD 091520 785.000 486.897 ABBVIE INC 4.500% 60142035 DD 091520 535.000 498.897 ABBVIE INC 4.625% 1001/2022 DD 100120 535.000 498.897 ABBVIE INC 4.625% 1001/2022 DD 100120 30.00 296.392 ADD ATTHEALTH LLC 144A 5.125% 0001/2020 DD 0059/21 70.000 89.348 ADT SECURITY CORPTHE 4.125% 0001/2020 DD 0079/21 305.000 29.389 AEP TRANSMISSION CO LLC 3.150% 001/2020 DD 0069/22 105.000 962.351 AERCAP IRELAND CAPITAL DAC/A 1.150% 102/2023 DD 100/221 1.395.000 22.351 AERCAP IRELAND CAPITAL DAC/A 1.150% 102/2024 DD 100/221 1.395.000 373.353 AERCAP IRELAND CAPITAL DAC/A 4.55% 001/2020 DD 00/1218 383.000 373.353 AERCAP IRELAND CAPITAL DAC/A 4.55% 001/2020 DD 00/1218 383.000 393.353 AERCAP IRELAND CAPITAL DAC/A 4.55% 001/2020 DD 00/1218 353.000 393.353 AERCAP IRELAND CAPITAL DAC/A 4.55% 001/2020 DD 00/1212						- 05 666
ABBVIE INC 3.800% 001/3202 5D 001/320 785,000 1765,008 ABBVIE INC 4.550% 001/3203 5D 001/320 533,000 4783,97 ABBVIE INC 4.650% 001/3203 5D 001/320 533,000 2,662 ADATTHEALTH LLC 144A 5.125% 001/2303 DD 001/921 70,000 89,590 ADT SECURITY CORFTIE 4.125% 001/2302 DD 01/911 87,000 82,138 ADT SECURITY CORFTIE 4.125% 001/2202 DD 01/911 175,000 121,078 AER TRANSMISSION CO LLC 4.500% 001/220 DD 01/921 1,000,00 92,351 AERCAT RELAND CANTAL DA (A 1,05% 001/220 DD 01/321 1,000,00 92,351 AERCAT RELAND CANTAL DA (A 1,75% 01/3202 DD 01/121 83,000 759,453 AERCAT RELAND CANTAL DA (A 4,75% 01/3202 DD 01/121 83,000 99,330 AERCAT RELAND CANTAL DA (A 4,75% 01/3202 DD 01/121 83,000 99,330 AERCAT RELAND CANTAL DA (A 4,75% 01/3202 DD 01/121 83,000 99,330 AERCAT RELAND CANTAL DA (A 4,75% 01/3202 DD 01/121 1,70,00 1,42,723 AERCAT RELAND CANTAL DA (A 4,75% 01/32020 DD 01/121 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
ABBVIE INC 4.50% (S1/4205 DD 05/14/15 1,114,000 (1,631,004) ABBVIE INC 4.635% (0.01/2042 DD 100/120 3,000 42,632 ADAPTHEALTH LLC 14/A 5.125% 0.001/2042 DD 100/120 3,000 59,590 ADAT SECURITY CORPTHE 41,125% 0.001/2023 DD 01/14/13 870,000 59,398 ADT SECURITY CORPTHE 14/A 41,25% 0.001/2023 DD 01/14/13 870,000 22,313 AEP TRANSMISSION CO LLC 3,159% 0.01/2020 DD 07/29/21 1,63,000 0,22,351 AERCAPT IRELAND CAPTAL DAC / A 1,59% 10/29/2021 1,30,000 0,24,494 AERCAPT IRELAND CAPTAL DAC / A 1,75% 0.01/20/21 1,30,000 292,186 AERCAPT IRELAND CAPTAL DAC / A 1,75% 0.01/20/21 1,30,000 292,186 AERCAPT IRELAND CAPTAL DAC / A 4,87% 0.01/20/21 1,000,000 92,181 AERCAPT IRELAND CAPTAL DAC / A 4,87% 0.01/20/21 1,000,000 92,181 AERCAPT IRELAND CAPTAL DAC / A 4,87% 0.01/20/21 1,000,000 92,133 AERCAPT IRELAND CAPTAL DAC / A 4,87% 0.01/20/21 1,000,000 92,134 AERCAPT IRELAND CAPTAL DAC / A 4,						
ABBYIE INC 4625% 1001/204 2D 1001/20 3,000 50,662 ADA FIHEALTH LIC 144A 5125% 6015/2023 DD 001/14/13 870,000 861,348 ADT SECURITY CORPTHE 4125% 6015/2023 DD 0091/179 155,000 259,389 AFP TRANSMISSION CO LLC 3109% 0015/2049 DD 0091/179 155,000 92,351 AFR TRANSMISSION CO LLC 3109% 0015/2049 DD 10/29/21 1,300,000 92,351 AFRCAP IRELAND CAPTAL DAC / A 1.569% 10/29/2023 DD 10/29/21 1,300,000 92,351 AFRCAP IRELAND CAPTAL DAC / A 1.759% 01/30/2024 DD 10/29/21 1,300,000 739,330 AFRCAP IRELAND CAPTAL DAC / A 4.755% 01/60/2023 DD 061/13/21 835,000 222,186 AFRCAP IRELAND CAPTAL DAC / A 4.755% 00/15/2034 DD 01/16/19 295,000 292,316 AFRCAP IRELAND CAPTAL DAC / A 4.755% 00/15/2034 DD 01/16/19 280,000 220,356 AFRCAP IRELAND CAPTAL DAC / A 4.755% 00/15/2034 DD 01/16/19 280,000 220,356 AFRCAP IRELAND CAPTAL DAC / A 4.755% 00/15/2034 DD 01/16/21 2,430,000 220,356 AFRCAP IRELAND CAPTAL DAC / A 4.755% 00/15/2034 DD 01/26/21 2,430,000 22						
ADA PTHEALTH LLC 144A \$125% 03/01/203 DD 08/19/21 70,000 59,590 ADT SECURITY CORPTHE 4125% 06/01/2023 DD 07/9/21 305,000 259,389 APT TRANSMISSION CO LLC 4.50% 60/12/024 DD 06/07/22 105,000 92,351 AFP TRANSMISSION CO LLC 4.50% 60/12/024 DD 06/07/22 105,000 92,351 AFR CAP IRELAND CAPITAL DAC/A 1.50% 10/22/024 DD 10/29/21 1,353,000 1,284,904 AFR CAP IRELAND CAPITAL DAC/A 4.125% 07/02/024 DD 10/29/21 1,353,000 739,454 AFR CAP IRELAND CAPITAL DAC/A 4.25% 07/02/024 DD 10/29/21 1,000,000 981,911 AFR CAP IRELAND CAPITAL DAC/A VART 09/29/023 DD 10/29/21 1,000,000 981,911 AFR CAP IRELAND CAPITAL DAC/A VART 09/29/023 DD 10/29/21 1,000,000 982,185 AFR CAP IRELAND CAPITAL DAC/A VART 09/29/023 DD 10/29/21 1,000,000 982,191 AFR FAR NINC 6.625% 00(15/206 DD 00/07/16/9 295,000 2,225,364 AFR CAP IRELAND CAPITAL DAC/A VART 09/29/023 DD 10/29/21 1,000,000 82,374 AFR CAP IRELAND CAPITAL DAC/A VART 12/20/201 DD 03/12/21 177,000 42,273 </td <td></td> <td>ABBVIE INC</td> <td>4.550% 03/15/2035 DD 09/15/20</td> <td>533,000</td> <td></td> <td>498,397</td>		ABBVIE INC	4.550% 03/15/2035 DD 09/15/20	533,000		498,397
ADT SECURITY CORPTHE 4.125% 60/15/2023 DD 07/92/1 305,000 259,389 AEP TRANSMISSION CO LLC 3.150% 60/15/2049 DD 09/11/9 175,000 121,078 AEP TRANSMISSION CO LLC 3.150% 60/15/2024 DD 10/92/1 1,300,000 92,351 AERCAP IRELAND CAPITAL DAC / A 1.156% 10/29/2023 DD 10/92/1 1,300,000 92,351 AERCAP IRELAND CAPITAL DAC / A 1.756% 01/30/2024 DD 10/92/1 1,393,000 128,494 AERCAP IRELAND CAPITAL DAC / A 1.756% 01/30/2024 DD 10/16/19 353,000 739,330 AERCAP IRELAND CAPITAL DAC / A 4.755% 01/16/2024 DD 01/16/19 295,000 292,186 AERCAP IRELAND CAPITAL DAC / A 4.755% 01/16/2024 DD 01/16/19 295,000 292,186 AERCAP IRELAND CAPITAL DAC / A 4.755% 00/15/203 DD 01/16/19 280,000 220,5364 AIR IEASE CORP 0.700% 02/15/203 DD 01/16/21 1.77,000 142,723 AIR LEASE CORP 0.800% 08/18/2024 DD 08/17/21 50,500 38,890 AILASE CORP 3.375% 07/10/2024 DD 08/17/22 90,000 28,374 AIR LEASE CORP 3.375% 07/10/2024 DD 08/17/21 50,000 28,374						
ADT SECURITY CORPTHE 144A 4.125% 08/01/2029 DD 07/3/21 305,000 123,1378 AEP TRANSMISSION CO LLC 4.500% 06/15/2052 DD 06/09/22 105,000 92,351 AFRCAP IRELAND CAPITAL DAC/A 1.50% 10/29/21 1,000,000 962,158 AFRCAP IRELAND CAPITAL DAC/A 1.50% 10/29/21 1,303,000 1284,904 AFRCAP IRELAND CAPITAL DAC/A 4.150% 10/29/21 1,303,000 750,454 AFRCAP IRELAND CAPITAL DAC/A 4.125% 0703/203 DD 10/29/21 1,600,000 922,186 AFRCAP IRELAND CAPITAL DAC/A 4.125% 0703/203 DD 10/29/21 1,600,000 922,186 AFRCAP IRELAND CAPITAL DAC/A VAR RT 06/29/203 DD 10/29/21 1,600,000 92,918 AFRCAP IRELAND CAPITAL DAC/A VAR RT 06/29/203 DD 10/29/21 1,600,000 92,936 AFRCAP IRELAND CAPITAL DAC/A VAR RT 06/29/203 DD 10/29/21 1,600,000 92,936 AFRCAP IRELAND CAPITAL DAC/A VAR RT 06/29/203 DD 10/29/21 1,600,000 2,9375 AFRCAP IRELAND CAPITAL DAC/A VAR RT 06/29/203 DD 10/29/21 1,600,000 2,9376 AFRCAP IRELAND CAPITAL DAC/A VAR RT 10/20/201 1,000,000 2,9375 </td <td></td> <td></td> <td></td> <td>· · · · · ·</td> <td></td> <td></td>				· · · · · ·		
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19 175,000 92,351 AERCAP IRELAND CAPITAL DAC/A 1.150% 10/29/201 1.000,000 92,185 AERCAP IRELAND CAPITAL DAC/A 1.50% 10/29/201 1.333,000 1.244,904 AERCAP IRELAND CAPITAL DAC/A 1.750% 01/30/202 DD 01/13/21 833,000 379,454 AERCAP IRELAND CAPITAL DAC/A 4.755% 01/30/202 DD 01/13/21 833,000 379,353 AERCAP IRELAND CAPITAL DAC/A 4.875% 01/16/204 DD 01/16/19 255,000 322,165 AERCAP IRELAND CAPITAL DAC/A 4.875% 01/16/204 DD 01/16/19 255,000 322,165 AERCAP IRELAND CAPITAL DAC/A 4.875% 01/12/205 DD 10/09/2021 1,000,000 981,691 AERCAP IRELAND CAPITAL DAC/A VAR RT 09/29/2023 DD 10/12/21 1,70,00 142,723 AIR LEASE CORP 0.00% 081/20/21 DD 03/12/21 2,430,000 2,235,364 AIR LEASE CORP 0.20% 091/20/21 DD 03/12/21 90,000 2,83,793 AIR LEASE CORP 3,37% 0701/20/25 DD 06/24/20 30,000 283,746 AIR LEASE CORP 3,30% 12/20/21 DD 09/11/20 90,000 385,390 ALASAMA						
AEP TRANSMISSION CO LLC 4.500% 06/15/2052 DD 06/09/22 105,000 92,351 AFRCAP IRELAND CAPITAL DAC/A 1.50% 10/29/203 DD 10/39/21 1.303,000 1.284,904 AFRCAP IRELAND CAPITAL DAC/A 1.25% 01/30/2026 DD 01/32/1 1.833,000 750,454 AFRCAP IRELAND CAPITAL DAC/A 4.125% 01/30/2026 DD 01/13/1 835,000 720,454 AFRCAP IRELAND CAPITAL DAC/A 4.125% 01/30/2026 DD 01/16/19 225,000 222,186 AFRCAP IRELAND CAPITAL DAC/A VA R T 06/29/203 DD 10/29/21 1.000,000 991,691 AFRCAP IRELAND CAPITAL DAC/A VA R T 06/29/203 DD 10/29/21 1.200,000 92,23,166 AFRCAP IRELAND CAPITAL DAC/A VA R T 06/29/203 DD 10/29/21 1.7000 1.42,723 AFRCAP IRELAND CAPITAL DAC/A VA R T 06/29/203 DD 10/26/21 2.430,000 2.295,564 AFR LEASE CORP 0.200% 08/12/203 DD 10/26/21 2.50,000 45,393 AFR LEASE CORP 2.300% 00/12/202 DD 10/26/21 30,000 2.83,46 AFR LEASE CORP 3.375% 0701/202 DD 00/11/20 200,000 283,746 AFR LEASE CORP 3.300% 01/26/21 2.4500 27,731						
AERCAP IRELAND CAPITAL DAC/A 1.150% 10/29/21 1,000,000 962,185 AERCAP IRELAND CAPITAL DAC/A 1.550% 10/29/21 1,339,000 1,284,904 AERCAP IRELAND CAPITAL DAC/A 4.125% 01/30/206 DD 01/321 835,000 739,350 AERCAP IRELAND CAPITAL DAC/A 4.125% 01/30/201 DD 01/211 1,000,000 981,591 AERCAP IRELAND CAPITAL DAC/A VA 875% 01/16/204 DD 01/26/21 1,000,000 981,591 AERCAP IRELAND CAPITAL DAC/A VA 87 07/02/203 DD 06/97/01 1,600,000 292,186 AERCAP IRELAND CAPITAL DAC/A VA 87 07/02/203 DD 06/97/01 1,600,000 292,354 AIR LEASE CORP 0,300% 02/15/2024 DD 01/26/21 2,430,000 283,746 AIR LEASE CORP 3,375% 07/01/2023 DD 06/24/20 300,000 283,746 AIR LEASE CORP 3,370% 07/01/2023 DD 06/87/21 50,000 365,000 ALBABMA POWER CO SI C/ SAEE 144A VA RR T1/21/204 DD 06/87/21 50,000 985,505 ALLEASE CORP 3,370% 07/12/221 00,000 97,531 ALCOA NEDERLAND HOLDING B 144A 7,250% 08/15/207 DD 07/13/22 00,000 197,531 ALLEASE CORP						
AERCAP IRELAND CAPITAL DAC/A 1.750% 01/302026 DD 01/321 \$83,000 750,644 AERCAP IRELAND CAPITAL DAC/A 4.875% 01/16/2024 DD 06/12/18 382,000 379,330 AERCAP IRELAND CAPITAL DAC/A VAR RT 09/32/023 DD 10/29/21 1,000,000 981,691 AERCAP IRELAND CAPITAL DAC/A VAR RT 09/32/023 DD 10/29/21 1,70,000 640,491 AETNA INC 6.623% 06/15/2036 DD 00/2621 2,434,000 2,295,564 ARI LEASE CORP 0,800% 08/18/2024 DD 01/2621 2,430,000 2,393,746 AIR LEASE CORP 0,300% 02/12/2024 DD 01/4/20 90,000 383,736 AIR LEASE CORP 3,375% 07/01/2025 DD 06/2/12 50,000 283,736 AIR LEASE CORP 3,375% 07/01/2025 DD 06/2/12 50,000 38,500 AIR LEASE CORP 3,375% 07/01/2025 DD 06/2/12 50,000 92,5174 AIR CASTELETD 144A VAR RT 123/12/04 DD 06/68/21 50,000 92,5174 AIR COA NEDERLAND HOLDING B 144A 5500% 11/52027 DD 07/13/20 200,000 192,732 ALCOA NEDERLAND HOLDING B 144A 7.50% 06/15/2027 DD 07/13/20 200,000 13,210 ALLOS N REANSENSION IN				· · · · · · · · · · · · · · · · · · ·		
AERCAP IRELAND CAPITAL DAC/A 4,125% 07002023 DD 06/21/8 382,000 379,330 AERCAP IRELAND CAPITAL DAC/A 4,875% 0/16/2024 DD 01/6/19 295,000 292,186 AERCAP IRELAND CAPITAL DAC/A 4,875% 0/16/2024 DD 01/6/19 295,000 65,000 69,099 AGILENT TECHNOLOGIES INC 2,300% 031/2201 DD 03/12/21 177,7000 142,723 AIR LEASE CORP 0,700% 021/22024 DD 01/6/21 2,430,000 2,235,364 AIR LEASE CORP 2,300% 021/2025 DD 01/14/21 50,5000 465,014 AIR LEASE CORP 2,300% 02012025 DD 01/14/22 300,000 283,746 AIRCASTLE LTD 144A VAR RT 123/12049 DD 06/34/20 300,000 283,746 AIRCASTLE LTD 144A 4,625% 01/52027 DD 11/2219 105,000 97,531 ALBAMA POWER CO 3,450% 012/204 DD 06/34/20 200,000 192,732 ALLEGANT TRAVEL CO 144A 4,500% 101/2020 DD 07/17 280,000 97,531 ALLCIAND HOLDING B 144A 5,00% 02/12/202 200,000 192,732 ALLEGANT TRAVEL CO 144A 4,50% 00/2020 DD 09/20/17 15,000 15,301 ALLISON TRANSMISSION INC 144A <td></td> <td>AERCAP IRELAND CAPITAL DAC / A</td> <td>1.650% 10/29/2024 DD 10/29/21</td> <td>1,393,000</td> <td></td> <td>1,284,904</td>		AERCAP IRELAND CAPITAL DAC / A	1.650% 10/29/2024 DD 10/29/21	1,393,000		1,284,904
AERCAP IRELAND CAPITAL DAC/A 4.875% 01/16/2024 DD 01/16/19 295,000 921,186 AERCAP IRELAND CAPITAL DAC/A VAR RT 00/27/203 DD 10/29/21 1,000,000 981,691 AETNA INC 6.625% 06/15/2036 DD 06/90/6 65,000 96,049 ARI LEASE CORP 0,700% 02/15/2024 DD 01/26/21 2,430,000 2,255,364 AIR LEASE CORP 0,800% 08/18/2024 DD 01/16/21 50,000 485,793 AIR LEASE CORP 3,375% 07/01/2025 DD 01/14/20 300,000 283,736 AIR LEASE CORP 3,375% 07/01/2025 DD 06/04/21 50,000 285,706 ALBAMA POWER CO 3,450% 10/01/2049 DD 06/08/21 50,000 97,531 ALCOA NEDERLAND HOLDING B 144A 4,50% 08/15/2027 DD 01/12/19 105,000 92,732 ALLGOA NEDERLAND HOLDING B 144A 4,50% 08/15/2027 DD 09/26/17 15,000 15,910 ALLISON TRANSMISSION INC 144A 4,75% 01/01/2027 DD 09/26/17 15,000 15,910 ALLISON TRANSMISSION INC 144A 4,75% 0/03/2022 DD 00/26/17 15,000 15,910 ALLISON TRANSMISSION INC 144A 5,25% 00/30/2022 DD 00/27/14 85,000 945,565 ALLISON TRANS				· · · · · · · · · · · · · · · · · · ·		
AERCAP IRELAND CAPITAL DAC / A VAR RT 09(29/2023 DD 10/29/21 1,000,000 981,691 AETNA INC 6.25% 06/15/2036 DD 66(99/06 65,000 96,049 AGILENT TECHNOLOGIES INC 2.300% 03/12/2031 DD 03/12/21 177,000 142,723 AIR LEASE CORP 0.700% 02/15/2024 DD 02/16/21 2,450,000 2,355,46 AIR LEASE CORP 2.300% 08 (18/2024 DD 08/18/21 505,000 465,014 AIR LEASE CORP 2.300% 02/1/2025 DD 06/24/20 300,000 283,746 AIRCASTLE LTD 144A VAR RT 12/1/204 DD 06/08/21 50,000 283,746 ALBABMA POWER CO 3.450% 100/12049 DD 06/08/21 50,000 97,531 ALCO ANDERLAND HOLDING B 144A 5.50% 08/15/2027 DD 11/22/19 105,000 97,531 ALLSON TRANSMISSION INC 144A 7.25% 08/15/2027 DD 08/17/22 90,000 88,605 ALLISON TRANSMISSION INC 144A 7.25% 08/05/2027 DD 08/17/22 90,000 88,605 ALLISON TRANSMISSION INC 144A 5.12% 09/30/2024 DD 09/21/1 15,000 13,910 ALLISON TRANSMISSION INC 144A 5.12% 09/30/2024 DD 09/21/21 455,000 343,249 ALLISON TRANSMI						
AETNA INC 6.62% 06/13/2036 DD 06/90/06 65,000 69,049 AGILENT TECHNOLOGIES INC 2.300% 03/12/201 177,000 142,723 AIR LEASE CORP 0.700% 02/15/2024 DD 01/26/21 2.430,000 22,355,364 AIR LEASE CORP 0.800% 08/18/2024 DD 01/14/20 50,000 485,793 AIR LEASE CORP 3.375% 07/01/2025 DD 01/14/20 300,000 283,746 AIR CASTLE LTD 14A VAR RT 12/21/204 PD 06(08/21 50,000 283,746 ALBEARS CORP 3.375% 07/01/2025 DD 06/14/20 300,000 283,746 ALEASE CORP 3.375% 07/01/2025 DD 06/14/20 300,000 281,745 ALEASE CORP 3.450% 10/01/2049 DD 06/08/21 500,000 38,500 ALEASE NON COS INC / SAFE 144A 4.625% 01/15/2027 DD 07/13/20 200,000 92,751 ALCOA NEDERLAND HOLDING B 144A 7.50% 08/15/2027 DD 07/13/20 200,000 192,732 ALLEGIANT TRAVEL CO 144A 7.25% 08/15/2027 DD 09/21/21 15,000 13,910 ALLY FINANCIAL INC 142,759 00/01/20/21 15,000 345,409 ALTEGIANT TRAVEL CO 144A 5.125% 01/5/2029 DD 09/1						
AGILENT TECHNOLOGIES INC 2.30% 03/12/201 DD 03/12/21 177,000 142,723 AR LEASE CORP 0.700% 02/15/204 DD 01/26/21 2,430,000 2.295,364 AIR LEASE CORP 0.800% 08/18/2024 DD 08/18/21 505,000 465,014 AIR LEASE CORP 2.300% 02/01/2025 DD 06/24/20 90,000 83,793 AIR LEASE CORP 3.375% 07/01/2025 DD 06/24/20 300,000 283,746 AIR LEASE CORP 3.475% 07/01/2022 DD 06/24/20 300,000 28,732 AIR LEASE CORP 3.476% 1001/2049 DD 09/17/19 280,000 20,732 ALABAM A POWER CO 3.450% 1001/2027 DD 07/13/20 200,000 97,531 ALCO ANEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20 90,000 85,605 ALLEGIANT TRAVEL CO 144A 7.250% 08/15/2027 DD 07/13/20 90,000 13,910 ALLEGIANT TRAVEL CO 144A 5.125% 01/15/2027 DD 08/17/22 90,000 84,589 ALLEGIANT TRAVEL CO 144A 5.125% 01/15/2027 DD 08/17/22 90,000 142,624 ALLEGIANT TRAVEL CO 144A 5.125% 01/15/2027 DD 09/18/20 450,000 341,589 ALTERT FRANCE SAVRANCE 144A 5.125% 01/15/2020 DD 09/18/20 450,000 341,589 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
AIR LEASE CORP 0.700% 02/15/2024 DD 01/2021 2,430,000 2,295,364 AIR LEASE CORP 0.800% 08/18/2024 DD 08/18/21 505,000 465,014 AIR LEASE CORP 2,300% 02/01/2025 DD 01/14/20 90,000 283,736 AIR LEASE CORP 3,375% 07/01/2025 DD 06/24/20 300,000 283,736 AIR CASTLE LTD 14/A VAR RT 12/31/2049 DD 06/08/21 50,000 283,746 ALABAMA POWER CO 3,450% 10/01/2049 DD 09/17/19 280,000 201,704 ALEGIANT TRAVEL CO 144A 4,655% 01/15/2027 DD 11/22/19 105,000 97,731 ALLGOIANT TRAVEL CO 144A 7,250% 08/15/2027 DD 09/26/17 15,000 13,910 ALLISON TRANSISSION INC 14/A 7,550% 06/05/2023 DD 09/26/17 15,000 83,605 ALLY FINANCIAL INC 5,125% 09/30/2024 DD 09/28/17 15,000 343,249 ALTRIA GROUP INC 2,450% 02/04/202 DD 09/18/20 400,000 300,764 ALTRIK A GROUP INC 2,450% 02/04/202 DD 09/18/20 400,000 343,249 ALTRIK A GROUP INC 2,600% 05/25/2031 DD 05/26/1 30,800 250,241 AMERICAN AIRLINES 2016-1 CLASS 3,575%						
AIR LEASE CORP 2.300% 02/01/2025 DD 0/14/20 90,000 83,733 AIR LEASE CORP 3.375% 07/01/2025 DD 0/02/20 300,000 283,746 AIRCASTLE LTD 14A VAR RT 12/31/2049 DD 06/08/21 50,000 38,500 ALABAMA POWER CO 3.469% 10/01/2049 DD 06/08/21 50,000 201,704 ALBERTSONS COS INC / SAFE 14AA 4.625% 01/15/2027 DD 01/12/21 910,500 97,531 ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 08/17/22 90,000 85,605 ALLISON TRANSMISSION INC 144A 4.750% 10/01/2027 DD 09/2/17 15,000 13,910 ALLY FINANCIAL INC 3.525% 00/30/2024 DD 09/2/01 455,000 841,589 ALTRE RANCE SAFRANCE 144A 5.125% 01/15/2027 DD 09/18/20 400,000 300,764 ALTRE RANCE SAFRANCE 144A 5.125% 01/15/2027 DD 09/18/20 400,000 343,249 ALTRE GROUP INC 2.409% 60/2/2/20 DD 09/2/21 455,000 343,249 ALTRE AGROUP INC 2.809% 60/2/2/20 DD 05/2/21 175,000 116,405 AMERICAN AIRLINES 2016-1 CLASS 3.575% 67/15/2029 DD 05/2/21 175,000 146,405 AMERICAN AIRLINES 201		AIR LEASE CORP	0.700% 02/15/2024 DD 01/26/21			2,295,364
AIR LEASE CORP 3.375% 07/01/2025 DD 60/24/20 300,000 283,746 AIRCASTLE LTD 144A VAR RT 12/31/2049 DD 06/08/21 50,000 38,500 ALABAMA POWER CO 3.450% 10/01/2049 DD 19/17/19 280,000 201,704 ALEBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 17/13/20 200,000 97,531 ALCOA NEDERLAND HOLDING B 144A 7.550% 08/15/2027 DD 09/26/17 15,000 13,910 ALLISON TRANSMISSION INC 144A 4.709% 10/01/2027 DD 09/26/17 15,000 17,26,400 ALLY FINANCIAL INC 5.125% 09/30/204 DD 09/21/4 850,000 841,589 ALTRI GROUP INC 2.450% 02/04/2032 DD 00/21/4 455,000 343,249 ALTRIA GROUP INC 2.460% 02/04/2032 DD 02/14/19 1,045,000 963,560 AMERCIAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 00/18/19 203,141 166,110 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2016-1 CLASS 3.150% 08/15/2033 DD 08/35/19 203,141 166,110		AIR LEASE CORP				
AIRCASTLE LTD 144A VAR RT 12/31/204 DD 06/08/21 50,000 38,500 ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19 280,000 201,704 ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 07/13/20 200,000 97,531 ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 08/17/22 90,000 85,605 ALLSON TRANSMISSION INC 144A 4.750% 08/10/12027 DD 09/26/17 15,000 1,726,240 ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 1,746,000 841,589 ALTICE FRANCE SA/FRANCE 144A 5.125% 00/15/2029 DD 09/14/2 450,000 343,249 ALTIRI GROUP INC 2.450% 02/14/203 DD 02/21/1 405,000 936,3560 ALTRIA GROUP INC 2.500% 05/25/2031 DD 05/25/21 308,000 250,241 AMERICAN AIRLINES 2016-1 CLASS 3.357% 01/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2016-1 CLASS 3.150% 08/15/2031 DD 05/25/21 308,000 731,165 AMERICAN AIRLINES 2016-1 CLASS 3.150% 08/15/2032 DD 03/42/21 800,000 731,165 AMERICAN AIRLINES 2016-1 CLASS 3.150% 08/15/2032 DD 03/04/22 508,000 479,487 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
ALABAMA POWER CO 3.450% 10/01/294 DD 09/17/19 280,000 201,704 ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 07/13/20 200,000 97,531 ALCOA NEDERLAND HOLDING B 144A 7.250% 08/15/2027 DD 08/17/22 90,000 85,605 ALLISON TRAVEL CO 144A 7.250% 08/15/2027 DD 08/17/22 90,000 85,605 ALLISON TRANSMISSION INC 144A 4.750% 00/02/207 DD 09/20/17 15,000 1,726,240 ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 1,746,000 841,589 ALTCE FRANCE SAFRANCE 144A 5.125% 09/30/2024 DD 09/29/14 850,000 841,589 ALTRIA GROUP INC 2.450% 02/04/203 DD 02/04/21 455,000 343,249 ALTRIA GROUP INC 2.450% 02/04/203 DD 02/04/21 455,000 363,249 AMERICAN AIRLINES 2016-1 CLASS 3.150% 06/15/203 DD 06/29/21 175,000 116,405 AMERICAN AIRLINES 2016-1 CLASS 3.150% 04/12/203 DD 09/21/41 19,103 406,110 AMERICAN AIRLINES 2016-1 CLASS 3.150% 04/12/203 DD 06/29/21 175,000 116,405 AMERICAN AIRLINES 2016-1 CLASS 3.150% 04/15/203 DD 06/32/21 80,000 731,165						
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19 105,000 97,531 ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 08/17/22 200,000 182,732 ALLEGIANT TRAVEL CO 144A 4.750% 08/15/2027 DD 08/17/22 90,000 85,605 ALLISON TRANSMISSION INC 144A 4.750% 10/01/2027 DD 09/26/17 15,000 13,910 ALLY FINANCIAL INC 3.050% 60/05/2023 DD 09/26/17 15,000 841,589 ALTY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14 850,000 300,764 ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/14/19 1,045,000 343,249 ALTRIA GROUP INC 5.800% 02/14/203 DD 02/14/19 1,045,000 260,336 AMCOR FLEXIBLES NORTH AMERICA 2.690% 6/25/2031 DD 05/25/21 308,000 250,241 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2016-1 CLASS 3.500% 01/15/2029 DD 01/19/16 214,314 168,110 AMERICAN AIRLINES NC/AD 144A 5.750% 07/15/2029 DD 03/4/22 508,000 731,165 AMERICAN NILLINES NC/AD 144A 5.750% 07/15/2029 DD 03/04/22 508,000 731,						
ALCOA NEDERLAND HOLDING B 144A 5.500% 12/15/2027 DD 07/13/20 200,000 192,732 ALLEGIANT TRAVEL CO 144A 7.250% 08/15/2027 DD 08/17/22 90,000 85,605 ALLISON TRANSMISSION INC 144A 4.750% 10/01/2027 DD 09/26/17 15,000 13,910 ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 1,746,000 1,726,240 ALLY FINANCIAL INC 5.125% 09/30/204 DD 09/29/14 850,000 841,589 ALTCE FRANCE SA/FRANCE 144A 5.125% 01/15/2029 DD 09/4/21 455,000 343,249 ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 455,000 343,249 AMCOR FLEXIBLES NORTH AMERICA 2.690% 05/25/2031 DD 06/25/21 308,000 250,241 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 1016-1 CLASS 3.575% 07/15/2023 DD 03/04/22 508,000 731,165 AMERICAN AIRLINES SOLG-1 CLASS 3.575% 07/15/2023 DD 03/04/22 508,000 731,165 AMERICAN AIRLINES SOLG-1 CLASS 3.575% 07/15/2023 DD 03/04/22 508,000 731,165 AMERICAN NITERNATIONAL GROUP I 4.000% 07/10/2045 DD 07/10/15 277,000 288,629 AMERICAN TOWER CORP 1.3						
ALLISON TRANSMISSION INC 144A 4,750% 10/01/2027 DD 09/26/17 15,000 13,910 ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 1,746,000 1,726,240 ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14 850,000 841,589 ALTICE FRANCE SA/FRANCE 144A 5.125% 01/15/2029 DD 09/18/20 400,000 300,764 ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 455,000 943,3249 ALTRIA GROUP INC 5.800% 02/14/203 DD 02/04/21 405,000 963,560 AMCOR FLEXIBLES NORTH AMERICA 2.60% 05/25/2031 DD 05/25/21 308,000 250,241 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 08/15/19 203,141 168,110 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/203 DD 03/04/22 508,000 731,165 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 03/24/21 800,000 731,165 AMERICAN AIRLINES 2019-1 CLASS 3.50% 04/20202 DD 03/24/21 800,000 731,165 AMERICAN AIRLINES 2019-1 CLASS 3.50% 04/20203 DD 03/24/21 800,000 731,165 AMERICAN AIRLINES NOLAGROUP I 4.80						
ALLY FINANCIAL INC 3.050% 06/05/2023 DD 06/03/20 1,746,000 1,726,240 ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14 850,000 841,589 ALTICE FRANCE SA/FRANCE 144A 5.125% 01/15/2029 DD 09/18/20 400,000 303,249 ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 455,000 963,550 AMCOR FLEXIBLES NORTH AMERICA 2.609% 05/25/2031 DD 05/25/21 308,000 250,241 AMEREN ILLINOIS CO 2.900% 06/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2016-1 CLASS 3.150% 08/15/2033 DD 08/15/19 203,141 168,110 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2032 DD 00/04/22 508,000 731,945 AMERICAN AIRLINES SCO 2.250% 03/04/202 DD 03/24/21 800,000 731,445 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 00/15/2030 DD 06/03/20 535,000 563,600 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.000% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.000% 06/15/2030 DD 06/03/20 <td< td=""><td></td><td>ALLEGIANT TRAVEL CO 144A</td><td>7.250% 08/15/2027 DD 08/17/22</td><td>90,000</td><td></td><td>85,605</td></td<>		ALLEGIANT TRAVEL CO 144A	7.250% 08/15/2027 DD 08/17/22	90,000		85,605
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14 850,000 841,589 ALTICE FRANCE SA/FRANCE 144A 5.125% 01/15/2029 DD 09/18/20 400,000 300,764 ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 455,000 343,249 ALTRIA GROUP INC 5.80% 02/14/2039 DD 02/14/19 1,045,000 963,560 AMCOR FLEXIBLES NORTH AMERICA 2.690% 05/25/2031 DD 05/25/21 308,000 250,241 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 08/15/19 203,141 168,110 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2032 DD 03/04/22 508,000 731,165 AMERICAN AIRLINES NC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 800,000 731,165 AMERICAN TOWER CORP 1.300% 09/15/2025 DD 06/03/20 583,000 256,260 AMERICAN TOWER CORP 1.300% 09/15/2032 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.100% 06/15/2031 DD 03/29/21 69,000 13,353 AMERICAN TOWER CORP 2.000% 06/15/2032 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.000% 06/15/2032 DD 06/03/20						
ALTICE FRANCE SA/FRANCE 144A5.125% 01/15/2029 DD 09/18/20400,000300,764ALTRIA GROUP INC2.450% 02/04/2032 DD 02/04/21455,000343,249ALTRIA GROUP INC5.800% 02/14/2039 DD 02/14/191,045,000963,560AMCOR FLEXIBLES NORTH AMERICA2.690% 05/25/2031 DD 05/25/21308,000250,241AMEREN ILLINOIS CO2.900% 06/15/2051 DD 06/29/21175,000116,405AMERICAN AIRLINES 2016-1 CLASS3.575% 07/15/2029 DD 01/19/16214,314191,303AMERICAN AIRLINES 2019-1 CLASS3.150% 08/15/2033 DD 08/15/19203,141168,110AMERICAN AIRLINES SINC/AAD 144A5.750% 04/20/2029 DD 03/24/21800,000731,165AMERICAN INTERNATIONAL GROUP I4.800% 07/10/2045 DD 07/10/15277,000248,629AMERICAN TOWER CORP1.300% 09/15/2025 DD 06/03/20583,000265,168AMERICAN TOWER CORP2.100% 06/15/2030 DD 06/03/20335,000265,168AMERICAN TOWER CORP2.900% 01/12/024 DD 07/19/140,00013,353AMERICAN TOWER CORP2.900% 01/12/2020 DD 06/13/1914,00013,353AMERICAN TOWER CORP3.000% 01/31/2023 DD 06/13/1914,000335,300AMERICAN TOWER CORP3.000% 01/31/2023 DD 06/13/19300,000299,367AMERICAN TOWER CORP3.000% 01/31/2023 DD 06/13/19330,000299,367AMERICAN TOWER CORP3.800% 08/15/2029 DD 06/13/19330,000299,367AMERICAN TOWER CORP3.800% 08/15/2029 DD 06/13/19330,000299,367AMERICAN TOWER CORP3.800% 08/15/2029 DD 06/						, ,
ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 455,000 343,249 ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19 1,045,000 963,560 AMCOR FLEXIBLES NORTH AMERICA 2.690% 05/25/2031 DD 05/25/21 308,000 250,241 AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21 175,000 116,405 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 08/15/19 203,141 168,110 AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/04/22 508,000 731,165 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 09/15/2025 DD 06/03/20 583,000 526,260 AMERICAN TOWER CORP 1.500% 01/3/2028 DD 11/20/20 227,000 187,821 AMERICAN TOWER CORP 2.000% 04/15/2031 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.000% 04/15/2032 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/3/2023 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 3.500% 01/3/2023 DD 06/03/20 335,00						
ALTRIA GROUP INC5.800% 02/14/2039 DD 02/14/191,045,000963,560AMCOR FLEXIBLES NORTH AMERICA2.690% 05/25/2031 DD 05/25/21308,000250,241AMEREN ILLINOIS CO2.900% 06/15/2051 DD 06/29/21175,000116,405AMERICAN AIRLINES 2016-1 CLASS3.575% 07/15/2029 DD 01/19/16214,314191,303AMERICAN AIRLINES 2019-1 CLASS3.150% 08/15/2033 DD 08/15/19203,141168,110AMERICAN AIRLINES INC/AAD 144A5.750% 04/20/2029 DD 03/24/21800,000731,165AMERICAN EXPRESS CO2.250% 03/04/205 DD 03/04/22508,000479,487AMERICAN INTERNATIONAL GROUP I4.800% 07/10/2045 DD 07/10/15277,000248,629AMERICAN TOWER CORP1.300% 09/15/2025 DD 06/03/20583,000526,260AMERICAN TOWER CORP2.100% 06/15/2031 DD 03/29/2169,00065,163AMERICAN TOWER CORP2.950% 01/15/2031 DD 03/29/2169,00013,353AMERICAN TOWER CORP2.950% 01/15/2025 DD 06/13/1914,00013,353AMERICAN TOWER CORP3.500% 01/31/2023 DD 01/08/13800,000799,038AMERICAN TOWER CORP3.500% 01/31/2023 DD 01/08/13800,000299,367AMERICAN TOWER CORP3.500% 01/31/2023 DD 01/8/13325,000323,802AMERICAN TOWER CORP3.800% 08/15/2029 DD 08/19/22575,000323,802AMERICAN TOWER CORP3.000% 02/15/2024 DD 08/19/23325,000323,802AMERICAN TOWER CORP3.000% 08/15/2024 DD 08/19/23325,000323,802AMERICAN TOWER CORP5.000% 02/15/2024 DD 08/19/23 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
AMCOR FLEXIBLES NORTH AMERICA 2.690% 05/25/2031 DD 05/25/21 308,000 250,241 AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21 175,000 116,405 AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 08/15/19 203,141 168,110 AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 800,000 731,165 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 00/15/2025 DD 06/03/20 583,000 526,260 AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20 227,000 187,821 AMERICAN TOWER CORP 2.100% 06/15/2031 DD 06/03/20 335,000 265,163 AMERICAN TOWER CORP 2.100% 06/15/2031 DD 06/03/20 335,000 265,660 AMERICAN TOWER CORP 2.000% 01/31/2028 DD 11/20/20 277,000 187,821 AMERICAN TOWER CORP 2.000% 01/31/2023 DD 06/03/20 335,000 265,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/03/20 335,000 265,163 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 0/6/13/19						
AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16 214,314 191,303 AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 08/15/19 203,141 168,110 AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 800,000 731,165 AMERICAN EXPRESS CO 2.250% 03/04/2025 DD 03/04/22 508,000 479,487 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 09/15/2025 DD 06/03/20 583,000 478,281 AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20 227,000 187,821 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13 800,000 799,038 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 300,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 <td></td> <td>AMCOR FLEXIBLES NORTH AMERICA</td> <td></td> <td></td> <td></td> <td></td>		AMCOR FLEXIBLES NORTH AMERICA				
AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 08/15/19 203,141 168,110 AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 800,000 731,165 AMERICAN EXPRESS CO 2.250% 03/04/2025 DD 03/04/22 508,000 479,487 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 09/15/2025 DD 06/03/20 583,000 526,260 AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20 227,000 187,821 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.000% 04/15/2031 DD 03/29/21 69,000 56,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13 800,000 799,038 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 30,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 06/13/19 330,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 3				· · · · · · · · · · · · · · · · · · ·		
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21 800,000 731,165 AMERICAN EXPRESS CO 2.250% 03/04/2025 DD 03/04/22 508,000 479,487 AMERICAN EXPRESS CO 2.250% 03/04/2025 DD 07/10/15 277,000 248,629 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 09/15/2025 DD 06/03/20 583,000 526,260 AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20 227,000 187,821 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.000% 04/15/2031 DD 03/29/21 69,000 56,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13 800,000 799,038 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 330,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/13/13 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 323,802 </td <td></td> <td></td> <td></td> <td>· · · · · · · · · · · · · · · · · · ·</td> <td></td> <td>· · · · · ·</td>				· · · · · · · · · · · · · · · · · · ·		· · · · · ·
AMERICAN EXPRESS CO 2.250% 03/04/2025 DD 03/04/22 508,000 479,487 AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 09/15/2025 DD 06/03/20 583,000 526,260 AMERICAN TOWER CORP 1.500% 00/15/2032 DD 06/03/20 227,000 187,821 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21 69,000 56,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 0/08/13 800,000 799,038 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 330,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/13/19 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/18/22 575,000 537,351 AMERICAN TOWER CORP 4.050% 08/18/2029 DD 08/18/22 575,000 537,351 AMERICAN TOWER CORP 4.050% 08/10/2045 DD 05/01/15 291,000 243,806 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15 277,000 248,629 AMERICAN TOWER CORP 1.300% 09/15/2025 DD 06/03/20 583,000 526,260 AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20 227,000 187,821 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21 69,000 56,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13 800,000 799,038 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 06/13/19 330,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/13/19 330,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/13/13 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/18/22 575,000 537,351 AMERICAN TOWER CORP 4.050% 08/18/2029 DD 08/18/22 575,000 537,351 AMERICAN TOWER CORP 4.050% 08/18/2029 DD 08/18/22 575,000 537,351 AMGEN INC 4.400% 05/01/2045 DD 05/01/15 291,000 243,806 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
AMERICAN TOWER CORP 1.30% 09/15/2025 DD 06/03/20 583,000 526,260 AMERICAN TOWER CORP 1.50% 01/31/2028 DD 11/20/20 227,000 187,821 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21 69,000 56,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13 800,000 799,038 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 330,000 299,367 AMERICAN TOWER CORP 5.00% 02/15/2024 DD 08/19/13 325,000 323,802 AMERICAN TOWER CORP 5.00% 08/18/2029 DD 08/18/22 575,000 537,351 AMGEN INC 4.400% 05/01/2045 DD 05/01/15 291,000 243,806						
AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20 335,000 265,168 AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21 69,000 56,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13 800,000 799,038 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 330,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/18/22 575,000 537,351 AMGEN INC 4.400% 05/01/2045 DD 05/01/15 291,000 243,806						
AMERICAN TOWER CORP 2.700% 04/15/2031 DD 03/29/21 69,000 56,163 AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19 14,000 13,353 AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13 800,000 799,038 AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19 330,000 299,367 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/19/13 325,000 323,802 AMERICAN TOWER CORP 5.000% 02/15/2024 DD 08/18/22 575,000 537,351 AMGEN INC 4.400% 05/01/2045 DD 05/01/15 291,000 243,806		AMERICAN TOWER CORP	1.500% 01/31/2028 DD 11/20/20	227,000		187,821
AMERICAN TOWER CORP2.950% 01/15/2025 DD 06/13/1914,00013,353AMERICAN TOWER CORP3.500% 01/31/2023 DD 01/08/13800,000799,038AMERICAN TOWER CORP3.800% 08/15/2029 DD 06/13/19330,000299,367AMERICAN TOWER CORP5.000% 02/15/2024 DD 08/19/13325,000323,802AMERICAN TOWER CORP4.050% 08/18/2029 DD 08/18/22575,000537,351AMGEN INC4.400% 05/01/2045 DD 05/01/15291,000243,806						
AMERICAN TOWER CORP3.500% 01/31/2023 DD 01/08/13800,000799,038AMERICAN TOWER CORP3.800% 08/15/2029 DD 06/13/19330,000299,367AMERICAN TOWER CORP5.000% 02/15/2024 DD 08/19/13325,000323,802AMGEN INC4.050% 08/18/2029 DD 08/18/22575,000537,351AMGEN INC4.400% 05/01/2045 DD 05/01/15291,000243,806						
AMERICAN TOWER CORP3.800% 08/15/2029 DD 06/13/19330,000299,367AMERICAN TOWER CORP5.000% 02/15/2024 DD 08/19/13325,000323,802AMGEN INC4.050% 08/18/2029 DD 08/18/22575,000537,351AMGEN INC4.400% 05/01/2045 DD 05/01/15291,000243,806						
AMERICAN TOWER CORP5.000% 02/15/2024 DD 08/19/13325,000323,802AMGEN INC4.050% 08/18/2029 DD 08/18/22575,000537,351AMGEN INC4.400% 05/01/2045 DD 05/01/15291,000243,806						
AMGEN INC4.050% 08/18/2029 DD 08/18/22575,000537,351AMGEN INC4.400% 05/01/2045 DD 05/01/15291,000243,806						
AMGEN INC 4.400% 05/01/2045 DD 05/01/15 291,000 243,806						
AMGEN INC 4.563% 06/15/2048 DD 12/15/16 76,000 64,891						
		AMGEN INC	4.563% 06/15/2048 DD 12/15/16	76,000		64,891

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	AMGEN INC	5.150% 11/15/2041 DD 11/10/11	10,000		9,328
	ANGI GROUP LLC 144A	3.875% 08/15/2028 DD 08/20/20	75,000		55,656
	ANTERO MIDSTREAM PARTNERS 144A	5.375% 06/15/2029 DD 06/08/21	60,000		54,854
	ANTERO MIDSTREAM PARTNERS 144A	7.875% 05/15/2026 DD 11/10/20	90,000		91,104
	ANZ NEW ZEALAND INT'L LTD 144A	2.166% 02/18/2025 DD 02/18/22	200,000		187,639
	AON CORP AON CORP	2.800% 05/15/2030 DD 05/15/20 4.500% 12/15/2028 DD 12/03/18	388,000 316,000		330,897 304,787
	ADV CORF APPALACHIAN POWER CO	4.300% 12/13/2028 DD 12/03/18 3.400% 06/01/2025 DD 05/18/15	250,000		240,901
	ARAMARK SERVICES INC 144A	5.000% 02/01/2028 DD 01/18/18	35,000		32,653
	ARCHES BUYER INC 144A	6.125% 12/01/2028 DD 12/04/20	30,000		24,075
	ARCONIC CORP 144A	6.000% 05/15/2025 DD 05/13/20	25,000		24,577
	ASBURY AUTOMOTIVE GROUP INC	4.500% 03/01/2028 DD 09/01/20	104,000		91,562
	ASBURY AUTOMOTIVE GROUP INC ASCENT RESOURCES UTICA HO 144A	4.750% 03/01/2030 DD 09/01/20	47,000		39,309 116,402
	ASCENT RESOURCES UTICA HO 144A ASSUREDPARTNERS INC 144A	7.000% 11/01/2026 DD 10/11/18 5.625% 01/15/2029 DD 12/10/20	120,000 70,000		57,612
	AT&T INC	0.900% 03/25/2024 DD 03/23/21	2,070,000		1,965,712
	AT&T INC	1.650% 02/01/2028 DD 08/04/20	178,000		150,330
	AT&T INC	2.550% 12/01/2033 DD 06/01/21	700,000		537,957
	AT&T INC	3.650% 09/15/2059 DD 03/15/21	138,000		92,368
	AT&T INC	3.800% 12/01/2057 DD 06/01/21	380,000		262,175
	AT&T INC	4.300% 02/15/2030 DD 08/15/18	1,048,000		986,793
	AT&T INC AT&T INC	4.350% 03/01/2029 DD 02/19/19 4.750% 05/15/2046 DD 05/04/15	256,000 256,000		243,448 216,426
	ATHENE GLOBAL FUNDING 144A	1.000% 04/16/2024 DD 04/16/21	1,000,000		934,894
	ATHENE GLOBAL FUNDING 144A	1.716% 01/07/2025 DD 01/07/22	1,000,000		922,611
	ATI INC	4.875% 10/01/2029 DD 09/14/21	85,000		75,117
	ATI INC	5.875% 12/01/2027 DD 11/22/19	80,000		76,503
	AUTODESK INC	2.850% 01/15/2030 DD 01/14/20	535,000		459,898
	BA CREDIT CARD TRUST A1 A1	0.340% 05/15/2026 DD 12/17/20 VAR RT 11/15/2032 DD 12/15/17	1,475,000		1,411,259
	BAMLL COMMERCIAL M SCH AL 144A BANCO SANTANDER SA	3.848% 04/12/2023 DD 04/12/18	1,460,000 800,000		1,332,534 795,727
	BANK OF AMERICA CORP	VAR RT 03/11/2027 DD 03/11/21	115,000		101,741
	BANK OF AMERICA CORP	VAR RT 04/25/2025 DD 04/27/22	1,250,000		1,220,405
	BANK OF AMERICA CORP	VAR RT 06/19/2026 DD 06/19/20	1,393,000		1,254,390
	BANK OF AMERICA CORP	VAR RT 07/22/2026 DD 07/22/22	1,025,000		1,013,023
	BANK OF MONTREAL	2.150% 03/08/2024 DD 03/08/22	500,000		483,886
*	BANK OF MONTREAL BANK OF NEW YORK MELLON CORP/T	4.250% 09/14/2024 DD 09/14/22 VAR RT 07/24/2026 DD 07/26/22	30,000 25,000		29,600 24,619
*	BANK OF NEW YORK MELLON/THE	VAR RT 11/21/2020 DD 01/20/22 VAR RT 11/21/2025 DD 11/22/22	690,000		691,813
	BARCLAYS PLC	VAR RT 05/07/2026 DD 05/07/20	649,000		603,067
	BARCLAYS PLC	VAR RT 05/16/2024 DD 05/16/18	3,000,000		2,979,114
	BARCLAYS PLC	VAR RT 08/09/2033 DD 08/09/22	435,000		410,928
	BARCLAYS PLC	VAR RT 11/24/2032 DD 11/24/21	200,000		152,317
	BARCLAYS PLC BAT CAPITAL CORP	VAR RT 12/10/2024 DD 12/10/20 2.259% 03/25/2028 DD 09/25/20	1,312,000 56,000		1,248,902 46,476
	BAT CAPITAL CORP	3.215% 09/06/2026 DD 09/06/19	85,000		78,415
	BAT CAPITAL CORP	3.222% 08/15/2024 DD 08/15/18	2,400,000		2,310,929
	BAT CAPITAL CORP	4.758% 09/06/2049 DD 09/06/19	521,000		377,342
	BAT INTERNATIONAL FINANCE PLC	1.668% 03/25/2026 DD 09/25/20	1,000,000		886,054
	BATH & BODY WORKS INC	5.250% 02/01/2028 DD 01/23/18	35,000		32,503
	BAUSCH HEALTH COS INC 144A BAUSCH HEALTH COS INC 144A	4.875% 06/01/2028 DD 06/08/21 5.000% 02/15/2029 DD 12/03/20	590,000 10,000		375,265 4,792
	BAUSCH HEALTH COS INC 144A BAUSCH HEALTH COS INC 144A	5.250% 01/30/2030 DD 12/30/19	190,000		91,135
	BAUSCH HEALTH COS INC 144A	6.125% 02/01/2027 DD 02/10/22	90,000		62,067
	BAUSCH HEALTH COS INC 144A	7.250% 05/30/2029 DD 05/23/19	20,000		9,656
	BAXTER INTERNATIONAL INC	1.322% 11/29/2024 DD 05/29/22	314,000		292,323
	BAYER US FINANCE II LLC 144A	4.250% 12/15/2025 DD 06/25/18	1,000,000		968,926
	BAYER US FINANCE LLC 144A	3.375% 10/08/2024 DD 10/08/14	400,000		386,524
	BAYTEX ENERGY CORP 144A BLACKSTONE PRIVATE CREDIT FUND	8.750% 04/01/2027 DD 02/05/20 3.250% 03/15/2027 DD 03/15/22	220,000 294,000		223,843 247,537
	BLACKSTONE PRIVATE CREDIT FUND BLACKSTONE PRIVATE CREDIT FUND	4.000% 01/15/2029 DD 07/15/22	359,000		296,184
	BLOCK COMMUNICATIONS INC 144A	4.875% 03/01/2028 DD 02/25/20	45,000		39,262
	BLOOMIN' BRANDS INC / OSI 144A	5.125% 04/15/2029 DD 04/16/21	70,000		58,877
	BMW US CAPITAL LLC 144A	3.450% 04/12/2023 DD 04/12/18	500,000		497,780
	BOEING CO/THE	1.167% 02/04/2023 DD 02/04/21	864,000		860,681
	BOEING CO/THE	1.950% 02/01/2024 DD 11/02/20	500,000		481,678
	BOEING CO/THE BOEING CO/THE	3.100% 05/01/2026 DD 05/02/19 3.950% 08/01/2059 DD 07/31/19	160,000 21,000		150,554 14,102
	BOEING CO/THE	4.875% 05/01/2055 DD 05/04/20	500,000		496,172
	BOEING CO/THE	5.930% 05/01/2060 DD 05/04/20	440,000		400,815
	BOISE CASCADE CO 144A	4.875% 07/01/2030 DD 07/27/20	10,000		8,704
	BOMBARDIER INC 144A	6.000% 02/15/2028 DD 08/12/21	110,000		101,719
	BOMBARDIER INC 144A	7.125% 06/15/2026 DD 06/08/21	365,000		354,128
	BOSTON SCIENTIFIC CORP	2.650% 06/01/2030 DD 05/18/20	55,000		46,980

(a)

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
BOYD GAMING CORP	4.750% 12/01/2027 DD 06/01/20	195,000		181,619
BOYD GAMING CORP 144A	4.750% 06/15/2031 DD 06/08/21	110,000		95,700
BROADCOM CORP / BROADCOM CAYMA	3.500% 01/15/2028 DD 10/17/17	127,000		115,537
BROADCOM INC	3.459% 09/15/2026 DD 05/21/20	55,000		51,823
BROADCOM INC	3.625% 10/15/2024 DD 04/15/20	700,000		681,545
BROADCOM INC	4.300% 11/15/2032 DD 05/08/20	175,000		154,235
BROADCOM INC 144A	3.419% 04/15/2033 DD 03/31/21	137,000		109,834
BROADCOM INC 144A BROADCOM INC 144A	4.150% 04/15/2032 DD 04/14/22	170,000 811,000		149,236 707,488
BROADCOM INC 144A BROADSTREET PARTNERS INC 144A	4.926% 05/15/2037 DD 04/18/22 5.875% 04/15/2029 DD 04/21/21	811,000		72,342
BROOKFIELD RESIDENTIAL PR 144A	4.875% 02/15/2030 DD 02/26/20	80,000		62,373
BRUNDAGE-BONE CONCRETE PU 144A	6.000% 02/01/2026 DD 02/20/20	90,000		82,048
BUCKEYE PARTNERS LP	5.600% 10/15/2044 DD 09/12/14	50,000		36,510
BUCKEYE PARTNERS LP	5.850% 11/15/2043 DD 11/14/13	35,000		26,078
BUILDERS FIRSTSOURCE INC 144A	4.250% 02/01/2032 DD 07/23/21	35,000		28,375
BUILDERS FIRSTSOURCE INC 144A	5.000% 03/01/2030 DD 02/11/20	145,000		128,481
BURLINGTON NORTHERN SANTA FE L	4.150% 12/15/2048 DD 08/02/18	382,000		324,182
CALIFORNIA RESOURCES CORP 144A	7.125% 02/01/2026 DD 01/20/21	65,000		62,468
CALLON PETROLEUM CO 144A	8.000% 08/01/2028 DD 07/06/21	95,000		90,562
CALPINE CORP REGS	5.125% 03/15/2028	360,000		321,225
CALUMET SPECIALTY PRODUCT 144A	11.000% 04/15/2025 DD 10/11/19	40,000		41,692
CANADIAN IMPERIAL BANK OF COMM	3.945% 08/04/2025 DD 08/04/22	875,000		854,592
CANADIAN NATURAL RESOURCES LTD	2.050% 07/15/2025 DD 06/24/20	564,000		524,710
CAPITAL ONE FINANCIAL CORP	2.600% 05/11/2023 DD 05/11/20	596,000		591,167
CAPITAL ONE FINANCIAL CORP	VAR RT 03/01/2030 DD 03/03/22	253,000		216,307
CAPITAL ONE FINANCIAL CORP	VAR RT 03/03/2026 DD 03/03/22	193,000		180,773
CAPITAL ONE FINANCIAL CORP	VAR RT 05/09/2025 DD 05/09/22	1,975,000		1,929,167 106,826
CAPITAL ONE FINANCIAL CORP CAPITAL ONE FINANCIAL CORP	VAR RT 05/10/2033 DD 05/09/22 VAR RT 07/24/2026 DD 07/27/22	115,000		346,711
CAPITAL ONE FINANCIAL CORP	VAR RT 07/24/2020 DD 07/27/22 VAR RT 11/02/2027 DD 11/02/21	354,000 337,000		293,491
CARMAX AUTO OWNER TRUST 2 1 A3	0.340% 12/15/2025 DD 01/27/21	544,676		526,524
CARNIVAL CORP 144A	5.750% 03/01/2027 DD 02/16/21	310,000		221,352
CARRIER GLOBAL CORP	2.242% 02/15/2025 DD 08/15/20	15,000		14,129
CARVANA CO 144A	4.875% 09/01/2029 DD 08/16/21	105,000		40,452
CARVANA CO 144A	5.500% 04/15/2027 DD 03/29/21	135,000		53,485
CCO HOLDINGS LLC / CCO HO 144A	4.250% 02/01/2031 DD 07/09/20	545,000		437,153
CCO HOLDINGS LLC / CCO HO 144A	4.500% 08/15/2030 DD 02/18/20	380,000		313,939
CCO HOLDINGS LLC / CCO HO 144A	5.000% 02/01/2028 DD 08/08/17	390,000		354,116
CCO HOLDINGS LLC / CCO HO 144A	5.125% 05/01/2027 DD 02/06/17	440,000		410,111
CCO HOLDINGS LLC / CCO HO 144A	5.375% 06/01/2029 DD 05/23/19	190,000		171,811
CCO HOLDINGS LLC / CCO HO 144A	5.500% 05/01/2026 DD 04/21/16	30,000		29,043
CELANESE US HOLDINGS LLC	5.900% 07/05/2024 DD 07/14/22	1,000,000		999,678
CEMEX SAB DE CV 144A	3.875% 07/11/2031 DD 01/12/21	200,000		168,807
CEMEX SAB DE CV 144A	5.200% 09/17/2030 DD 09/17/20	220,000		205,235
CEMEX SAB DE CV 144A	VAR RT 12/31/2049 DD 06/08/21	200,000		184,802
CENOVUS ENERGY INC	3.750% 02/15/2052 DD 09/13/21	18,000		12,640
CENOVUS ENERGY INC CENTENE CORP	5.400% 06/15/2047 DD 04/07/17 2.450% 07/15/2028 DD 07/01/21	169,000 210,000		151,160
CENTERPOINT ENERGY RESOURCES C	VAR RT 03/02/2023 DD 03/02/21	601.000		177,250 600,694
CHART INDUSTRIES INC 144A	7.500% 01/01/2030 DD 12/22/22	70,000		70,370
CHARTER COMMUNICATIONS OPERATI	3.900% 06/01/2052 DD 03/04/21	239,000		150,051
CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	20,000		19,602
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	201,000		157,673
CHEMOURS CO/THE	5.375% 05/15/2027 DD 05/23/17	70,000		64,641
CHENIERE CORPUS CHRISTI HOLDIN	2.742% 12/31/2039 DD 12/31/21	88,000		68,047
CHENIERE CORPUS CHRISTI HOLDIN	3.700% 11/15/2029 DD 05/15/20	356,000		321,796
CHENIERE CORPUS CHRISTI HOLDIN	5.125% 06/30/2027 DD 05/19/17	901,000		890,123
CHENIERE CORPUS CHRISTI HOLDIN	5.875% 03/31/2025 DD 12/09/16	1,350,000		1,358,200
CHENIERE ENERGY PARTNERS LP	4.000% 03/01/2031 DD 09/01/21	115,000		97,906
CHENIERE ENERGY PARTNERS LP	4.500% 10/01/2029 DD 04/01/20	835,000		750,850
CHESAPEAKE ENERGY CORP 144A	5.500% 02/01/2026 DD 02/05/21	255,000		246,069
CHESAPEAKE ENERGY CORP 144A	6.750% 04/15/2029 DD 04/07/21	85,000		82,756
CHINA EVERGRANDE GROUP REGS	8.750% 06/28/2025	200,000		14,148
CHORD ENERGY CORP 144A	6.375% 06/01/2026 DD 06/09/21	40,000		38,957
CHS/COMMUNITY HEALTH SYST 144A	5.250% 05/15/2030 DD 02/04/22	420,000		316,696
CIA DE MINAS BUENAVENTURA 144A	5.500% 07/23/2026 DD 07/23/21	200,000		171,514
CIGNA CORP	0.613% 03/15/2024 DD 03/03/21	290,000		275,174
CINEMARK USA INC 144A CITIGROUP INC	5.250% 07/15/2028 DD 06/15/21 VAR RT 01/25/2026 DD 01/25/22	85,000		63,120 1 047 247
CITIGROUP INC	VAR RT 01/25/2026 DD 01/25/22 VAR RT 01/25/2033 DD 01/25/22	1,130,000 118,000		1,047,247 95,228
CITIGROUP INC	VAR RT 01/25/2033 DD 01/25/22 VAR RT 01/29/2031 DD 01/29/20	563,000		95,228 461,763
CITIGROUP INC	VAR RT 01/29/2031 DD 01/29/20 VAR RT 02/24/2028 DD 02/18/22	1,329,000		1,198,132
CITIGROUP INC	VAR RT 04/08/2026 DD 04/08/20	1,000,000		946,583

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	CITIGROUP INC	VAR RT 12/31/2049 DD 02/18/21	345,000		294,112
	CITIZENS BANK NA/PROVIDENCE RI	2.250% 04/28/2025 DD 04/30/20	1,078,000		1,004,182
	CLARIOS GLOBAL LP / CLARI 144A	8.500% 05/15/2027 DD 04/01/19	75,000		73,237
	CLARIVATE SCIENCE HOLDING 144A	4.875% 07/01/2029 DD 06/24/21	145,000		123,301
	CLEVELAND-CLIFFS INC 144A	6.750% 03/15/2026 DD 03/13/20	115,000		115,287
	CLOUD SOFTWARE GROUP HOLD 144A	6.500% 03/31/2029 DD 09/30/22	40,000		33,691
	CNX RESOURCES CORP 144A COBRA ACQUISITIONCO LLC 144A	7.250% 03/14/2027 DD 03/14/19 6.375% 11/01/2029 DD 10/15/21	130,000 255,000		129,025 150,450
	COHERENT CORP 144A	5.000% 12/15/2029 DD 12/10/21	145,000		125,052
	COINBASE GLOBAL INC 144A	3.375% 10/01/2028 DD 09/17/21	60,000		31,716
	COINBASE GLOBAL INC 144A	3.625% 10/01/2031 DD 09/17/21	40,000		19,264
	COMCAST CORP	2.650% 02/01/2030 DD 11/05/19	866,000		749,193
	COMCAST CORP	2.937% 11/01/2056 DD 05/01/22	402,000		248,607
	COMCAST CORP	5.500% 11/15/2032 DD 11/07/22	482,000		502,578
	COMM 2014-CCRE18 MORT CR18 ASB COMMONWEALTH EDISON CO	3.452% 07/15/2047 DD 06/01/14 3.850% 03/15/2052 DD 03/15/22	227,016 78,000		225,485 62,081
	COMMSCOPE TECHNOLOGIES LL 144A	5.000% 03/15/2027 DD 03/13/17	885,000		601,093
	COMSTOCK RESOURCES INC 144A	6.750% 03/01/2029 DD 03/04/21	70,000		63,175
	CONAGRA BRANDS INC	0.500% 08/11/2023 DD 08/12/21	791,000		768,536
	CONOCOPHILLIPS CO	2.400% 03/07/2025 DD 03/08/22	442,000		420,091
	CONSTELLATION BRANDS INC	3.600% 05/09/2024 DD 05/09/22	1,050,000		1,029,268
	CONSUMERS ENERGY CO CONSUMERS ENERGY CO	2.650% 08/15/2052 DD 08/12/21 3.800% 11/15/2028 DD 11/13/18	111,000 104,000		69,794 98,695
	CONTINENTAL RESOURCES INC 144A	5.750% 01/15/2028 DD 11/15/18 5.750% 01/15/2031 DD 11/25/20	85,000		79,123
	COOPERATIEVE RABOBANK UA/NY	3.875% 08/22/2024 DD 08/22/22	1,000,000		982,165
	COREBRIDGE FINANCIAL INC 144A	3.500% 04/04/2025 DD 04/05/22	119,000		114,082
	CORNERSTONE BUILDING BRAN 144A	6.125% 01/15/2029 DD 09/24/20	75,000		52,818
	CORNING INC	4.375% 11/15/2057 DD 11/13/17	99,000		76,756
	COTY INC 144A	5.000% 04/15/2026 DD 04/21/21	80,000		75,862
	COTY INC 144A COTY INC/HFC PRESTIGE PRO 144A	6.500% 04/15/2026 DD 04/05/18 4.750% 01/15/2029 DD 11/30/21	15,000 180,000		14,400 162,900
	COX COMMUNICATIONS INC 144A	4.750% 01/15/2029 DD 11/50/21 3.600% 06/15/2051 DD 06/02/21	227,000		155,620
	CP ATLAS BUYER INC 144A	7.000% 12/01/2028 DD 11/25/20	40,000		29,707
	CREDIT SUISSE AG/NEW YORK NY	2.950% 04/09/2025 DD 04/09/20	300,000		270,001
	CREDIT SUISSE GROUP AG 144A	VAR RT 07/15/2026 DD 08/12/22	900,000		844,964
	CROWN CASTLE INC	1.350% 07/15/2025 DD 06/15/20	995,000		905,159
	CROWN CASTLE INC	2.250% 01/15/2031 DD 06/15/20	881,000		706,766 334,712
	CROWN CASTLE INC CROWN CASTLE INC	3.100% 11/15/2029 DD 08/15/19 3.150% 07/15/2023 DD 01/16/18	384,000 77,000		76,138
	CROWN CASTLE INC	3.700% 06/15/2026 DD 05/06/16	136,000		129,314
	CROWN CASTLE INC	3.800% 02/15/2028 DD 01/16/18	243,000		225,836
	CROWN CASTLE INC	4.150% 07/01/2050 DD 04/03/20	108,000		83,706
	CSX CORP	2.500% 05/15/2051 DD 12/10/20	214,000		129,963
	CSX CORP CVR ENERGY INC 144A	3.250% 06/01/2027 DD 05/01/17 5.250% 02/15/2025 DD 01/27/20	180,000 180,000		168,166 165,600
	CVS HEALTH CORP	3.625% 04/01/2027 DD 03/31/20	571,000		541,850
	CVS HEALTH CORP	4.300% 03/25/2028 DD 03/09/18	210,000		203,121
	CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	557,000		507,652
	CVS HEALTH CORP	6.250% 06/01/2027 DD 05/25/07	64,000		67,121
	DANA INC	4.250% 09/01/2030 DD 05/13/21	40,000		32,225
	DANSKE BANK A/S 144A	3.875% 09/12/2023 DD 06/12/18	1,000,000		987,485
	DARLING INGREDIENTS INC 144A DAVITA INC 144A	6.000% 06/15/2030 DD 06/09/22 3.750% 02/15/2031 DD 08/11/20	20,000 175,000		19,550 130,611
	DAVITA INC 144A DCP MIDSTREAM OPERATING LP	3.250% 02/15/2031 DD 08/11/20 3.250% 02/15/2032 DD 11/19/21	15,000		12,407
	DCP MIDSTREAM OPERATING LP	5.375% 07/15/2025 DD 07/17/18	60,000		59,442
	DCP MIDSTREAM OPERATING LP	5.625% 07/15/2027 DD 06/24/20	150,000		148,794
	DELL INTERNATIONAL LLC / EMC C	5.450% 06/15/2023 DD 06/15/21	862,000		862,545
	DELL INTERNATIONAL LLC / EMC C	8.350% 07/15/2046 DD 01/15/21	32,000		36,456
	DELTA AIR LINES 2019-1 CLASS A DELTA AIR LINES INC	3.204% 10/25/2025 DD 03/13/19 2.900% 10/28/2024 DD 10/28/19	84,000 1,000,000		81,872 947,378
	DELUXE CORP 144A	8.000% 06/01/2029 DD 06/01/21	85,000		69,913
	DEUTSCHE BANK AG/NEW YORK NY	VAR RT 01/14/2032 DD 01/14/21	200,000		146,643
	DEUTSCHE BANK AG/NEW YORK NY	VAR RT 04/01/2025 DD 04/01/21	1,293,000		1,200,875
	DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/08/2031 DD 07/08/20	200,000		172,657
	DEUTSCHE BANK AG/NEW YORK NY	VAR RT 07/14/2026 DD 07/14/22	155,000		153,963
	DEUTSCHE BANK AG/NEW YORK NY DEUTSCHE BANK AG/NEW YORK NY	VAR RT 09/18/2024 DD 09/18/20 VAR RT 12/01/2032 DD 12/01/17	2,678,000		2,586,476 167,164
	DEVON ENERGY CORP	4.750% 05/15/2042 DD 05/14/12	200,000 242,000		204,850
	DEVON ENERGY CORP	5.000% 06/15/2045 DD 06/16/15	185,000		159,732
	DEVON ENERGY CORP	5.250% 10/15/2027 DD 10/15/21	98,000		96,974
	DEVON ENERGY CORP	5.600% 07/15/2041 DD 07/12/11	165,000		153,934
	DEVON ENERGY CORP	5.850% 12/15/2025 DD 12/15/15	57,000		58,029
	DEVON ENERGY CORP DEVON ENERGY CORP	5.875% 06/15/2028 DD 12/15/21 8.250% 08/01/2023 DD 08/01/21	2,000		2,023
	DEVON ENERUT CORF	0.230/0 00/01/2023 DD 00/01/21	165,000		167,247

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	DIAMOND SPORTS GROUP LLC 144A	5.375% 08/15/2026 DD 02/15/22	165,000		19,387
	DIAMOND SPORTS GROUP LLC 144A	6.625% 08/15/2027 DD 08/02/19	100,000		750
	DIAMONDBACK ENERGY INC	3.125% 03/24/2031 DD 03/24/21	694,000		574,674
	DIAMONDBACK ENERGY INC	3.250% 12/01/2026 DD 12/05/19	1,068,000		993,344
	DIAMONDBACK ENERGY INC	4.400% 03/24/2051 DD 03/24/21	148,000		112,744
	DIRECTV FINANCING LLC / D 144A DISCOVER CARD EXECUTION A1 A1	5.875% 08/15/2027 DD 08/02/21 0.580% 09/15/2026 DD 09/27/21	365,000 1,409,000		326,551 1,310,472
	DISCOVER CARD EXECUTION AT AT DISH DBS CORP	5.125% 06/01/2029 DD 05/24/21	325,000		209,661
	DISH DBS CORP	7.375% 07/01/2028 DD 07/01/20	300,000		212,250
	DISH DBS CORP	7.750% 07/01/2026 DD 06/13/16	430,000		347,526
	DISH DBS CORP 144A	5.250% 12/01/2026 DD 11/26/21	20,000		16,847
	DISH DBS CORP 144A	5.750% 12/01/2028 DD 11/26/21	35,000		27,934
	DISH NETWORK CORP DISH NETWORK CORP	0.000% 12/15/2025 DD 12/21/20	80,000		51,040
	DOLLAR GENERAL CORP	3.375% 08/15/2026 DD 08/08/16 4.250% 09/20/2024 DD 09/20/22	1,465,000 926,000		917,822 913,270
	DOMINION ENERGY INC	VAR RT 09/15/2023 DD 09/17/20	712,000		710,592
	DTE ELECTRIC CO	3.950% 03/01/2049 DD 02/15/19	350,000		286,803
	DTE ENERGY CO	STEP 11/01/2024 DD 08/01/2022	1,000,000		982,948
	DUKE ENERGY CAROLINAS LLC	3.450% 04/15/2051 DD 04/01/21	185,000		135,033
	DUKE ENERGY CAROLINAS LLC	3.950% 11/15/2028 DD 11/08/18	22,000		21,109
	DUKE ENERGY CORP DUKE ENERGY CORP	5.000% 12/08/2025 DD 12/08/22	305,000		304,339
	DUKE ENERGY CORP DUKE ENERGY FLORIDA LLC	VAR RT 06/10/2023 DD 06/10/21 1.750% 06/15/2030 DD 06/11/20	879,000 360,000		876,563 286,095
	DUKE ENERGY FLORIDA LLC	5.950% 11/15/2052 DD 11/10/22	10,000		10,643
	DUKE ENERGY OHIO INC	3.650% 02/01/2029 DD 01/08/19	307,000		284,270
	DUN & BRADSTREET CORP/THE 144A	5.000% 12/15/2029 DD 12/20/21	55,000		47,067
	DUPONT DE NEMOURS INC	4.493% 11/15/2025 DD 11/28/18	393,000		386,457
	EASTERN ENERGY GAS HOLDINGS LL	2.500% 11/15/2024 DD 11/21/19	206,000		196,227
	EBAY INC ECOPETROL SA	6.300% 11/22/2032 DD 11/22/22	280,000		290,930
	ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14 4.625% 11/02/2031 DD 11/02/21	335,000 70,000		319,041 53,469
	EDISON INTERNATIONAL	4.700% 08/15/2025 DD 08/04/22	260,000		254,398
	EDISON INTERNATIONAL	5.750% 06/15/2027 DD 06/21/19	143,000		143,442
	EDISON INTERNATIONAL	6.950% 11/15/2029 DD 11/10/22	90,000		93,985
	EDVESTINU PRIVATE EDU A A 144A	1.800% 11/25/2045 DD 03/11/21	157,866		133,243
	ELASTIC NV 144A ELEVANCE HEALTH INC	4.125% 07/15/2029 DD 07/06/21	175,000		141,347
	ELEVANCE HEALTH INC	0.450% 03/15/2023 DD 03/17/21 3.500% 08/15/2024 DD 08/12/14	1,212,000 500,000		1,201,933 487,709
	ELP COMMERCIAL MORT ELP A 144A	VAR RT 11/15/2038 DD 11/17/21	727,000		697,815
	EMBARQ CORP	7.995% 06/01/2036 DD 05/17/06	10,000		4,650
	EMBRAER NETHERLANDS FINANCE BV	5.400% 02/01/2027 DD 02/01/17	70,000		67,025
	EMERA US FINANCE LP	0.833% 06/15/2024 DD 06/04/21	558,000		520,709
	ENBRIDGE INC ENCOMPASS HEALTH CORP	2.500% 02/14/2025 DD 02/17/22 4.750% 02/01/2030 DD 09/18/19	179,000 185,000		168,865 162,456
	ENDO DAC / ENDO FINANCE L 144A	6.000% 06/30/2028 DD 06/16/20	89,000		4,672
	ENDO LUXEMBOURG FINANCE C 144A	6.125% 04/01/2029 DD 03/25/21	35,000		26,552
	ENDURANCE INTERNATIONAL G 144A	6.000% 02/15/2029 DD 02/10/21	250,000		171,850
	ENERGEAN ISRAEL FINANCE L 144A	4.875% 03/30/2026	25,000		23,073
	ENERGEAN ISRAEL FINANCE L 144A	5.375% 03/30/2028	15,000		13,425
	ENERGY TRANSFER LP ENERGY TRANSFER LP	3.600% 02/01/2023 DD 01/22/13 3.750% 05/15/2030 DD 01/22/20	600,000 238,000		598,847 209,841
	ENERGY TRANSFER LP	4.250% 03/15/2023 DD 03/15/19	1,730,000		1,725,769
	ENERGY TRANSFER LP	4.950% 06/15/2028 DD 06/08/18	1,161,000		1,122,670
	ENERGY TRANSFER LP	5.250% 04/15/2029 DD 01/15/19	681,000		658,497
	ENERGY TRANSFER LP	6.250% 04/15/2049 DD 01/15/19	190,000		176,676
	ENERGY TRANSFER LP / REGENCY E	4.500% 11/01/2023 DD 11/01/13	238,000		236,259
	ENLINK MIDSTREAM LLC 144A ENLINK MIDSTREAM PARTNERS LP	6.500% 09/01/2030 DD 08/31/22 5.600% 04/01/2044 DD 03/19/14	100,000 30,000		98,970 24,743
	ENTERGY LOUISIANA LLC	3.050% 06/01/2031 DD 05/19/14 3.050% 06/01/2031 DD 05/19/16	205,000		175,104
	ENTERPRISE FLEET FIN 1 A2 144A	1.780% 12/22/2025 DD 02/18/20	140,631		139,992
	ENTERPRISE PRODUCTS OPERATING	3.200% 02/15/2052 DD 08/07/20	170,000		111,392
	ENTERPRISE PRODUCTS OPERATING	4.200% 01/31/2050 DD 07/08/19	319,000		250,820
	EQM MIDSTREAM PARTNERS LP 144A	6.000% 07/01/2025 DD 06/18/20	13,000		12,545
	EQM MIDSTREAM PARTNERS LP 144A	6.500% 07/01/2027 DD 06/18/20	130,000		124,248
	EQM MIDSTREAM PARTNERS LP 144A EQM MIDSTREAM PARTNERS LP 144A	7.500% 06/01/2027 DD 06/07/22 7.500% 06/01/2030 DD 06/07/22	230,000 40,000		225,230 38,541
	EQT CORP	3.900% 10/01/2030 DD 00/07/22 3.900% 10/01/2027 DD 10/04/17	40,000		436,657
	EQT CORP	5.678% 10/01/2025 DD 10/04/22	768,000		764,267
	EQT CORP	5.700% 04/01/2028 DD 10/04/22	336,000		334,195
	EQT CORP	VAR RT 02/01/2025 DD 01/21/20	130,000		130,306
	EQT CORP 144A	3.125% 05/15/2026 DD 05/17/21	10,000		9,190
	EQUINIX INC	1.800% 07/15/2027 DD 06/22/20	119,000		101,858
	EQUINIX INC EQUINIX INC	2.000% 05/15/2028 DD 05/17/21 2.150% 07/15/2030 DD 06/22/20	637,000 72,000		537,723 57,279
	L'étant l'éta	2.13070 01113/2030 00 00/22/20	72,000		51219

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	EQUINIX INC	3.900% 04/15/2032 DD 04/05/22	605,000		537,508
	EQUITABLE FINANCIAL LIFE 144A	1.100% 11/12/2024 DD 11/12/21	1,200,000		1,111,745
	EVERI HOLDINGS INC 144A	5.000% 07/15/2029 DD 07/15/21	45,000		38,653
	EVERSOURCE ENERGY	3.150% 01/15/2025 DD 01/15/15	100,000		96,095
	EXELON CORP	5.625% 06/15/2035 DD 06/09/05	235,000		238,182
	EXELON CORP 144A	2.750% 03/15/2027 DD 03/07/22	40,000		36,683
	EXELON CORP 144A FERRELLGAS LP / FERRELLGA 144A	4.100% 03/15/2052 DD 03/07/22 5.375% 04/01/2026 DD 03/30/21	59,000 80,000		47,145 72,772
	FIRST QUANTUM MINERALS LT 144A	6.875% 03/01/2026 DD 03/30/21	1,090,000		1,032,254
	FIRSTENERGY CORP	1.600% 01/15/2026 DD 06/08/20	97,000		85,602
	FIRSTENERGY CORP	2.050% 03/01/2025 DD 02/20/20	540,000		498,531
	FIRSTENERGY CORP	2.250% 09/01/2030 DD 06/08/20	113,000		89,688
	FIRSTENERGY CORP	VAR RT 07/15/2047 DD 06/21/17	61,000		54,460
	FIRSTENERGY TRANSMISSION 144A	4.350% 01/15/2025 DD 05/19/14	437,000		425,829
	FIRSTENERGY TRANSMISSION 144A FISERV INC	4.550% 04/01/2049 DD 03/28/19 2.750% 07/01/2024 DD 06/24/19	373,000 108,000		301,812 104,331
	FISERV INC	3.800% 10/01/2023 DD 09/25/18	500,000		494,672
	FORD MOTOR CREDIT CO LLC	2.300% 02/10/2025 DD 01/10/22	560,000		511,213
	FORD MOTOR CREDIT CO LLC	4.063% 11/01/2024 DD 11/01/19	255,000		244,818
	FORD MOTOR CREDIT CO LLC	4.389% 01/08/2026 DD 01/08/16	200,000		186,292
	FOUNDATION BUILDING MATER 144A	6.000% 03/01/2029 DD 02/10/21	150,000		112,306
	FREEDOM MORTGAGE CORP 144A FRONTIER COMMUNICATIONS H 144A	7.625% 05/01/2026 DD 10/19/20 5.875% 10/15/2027 DD 10/08/20	155,000 215,000		129,289 199,643
	FRONTIER COMMUNICATIONS H 144A	8.750% 05/15/2030 DD 05/12/22	70,000		71,172
	GARDEN SPINCO CORP 144A	8.625% 07/20/2030 DD 07/20/22	105,000		111,300
	GEN DIGITAL INC 144A	6.750% 09/30/2027 DD 09/19/22	150,000		147,000
	GENERAL DYNAMICS CORP	3.750% 05/15/2028 DD 05/11/18	359,000		341,241
	GENERAL MOTORS CO	5.400% 10/15/2029 DD 08/02/22	304,000		290,107
	GENERAL MOTORS CO GENERAL MOTORS CO	6.125% 10/01/2025 DD 05/12/20 6.250% 10/02/2043 DD 04/02/14	30,000 55,000		30,531 50,849
	GENERAL MOTORS FINANCIAL CO IN	1.050% 03/08/2024 DD 04/09/21	1,111,000		1,055,009
	GENERAL MOTORS FINANCIAL CO IN	1.200% 10/15/2024 DD 10/15/21	160,000		148,123
	GENERAL MOTORS FINANCIAL CO IN	1.250% 01/08/2026 DD 01/08/21	1,011,000		890,265
	GENERAL MOTORS FINANCIAL CO IN	2.750% 06/20/2025 DD 06/22/20	409,000		382,864
	GENERAL MOTORS FINANCIAL CO IN	3.100% 01/12/2032 DD 01/11/22	589,000		461,506
	GENERAL MOTORS FINANCIAL CO IN GENERAL MOTORS FINANCIAL CO IN	3.250% 01/05/2023 DD 01/05/18 3.500% 11/07/2024 DD 11/07/17	1,000,000 183,000		999,940 176,218
	GENERAL MOTORS FINANCIAL CO IN	4.350% 04/09/2025 DD 04/10/18	203,000		197,484
	GENERAL MOTORS FINANCIAL CO IN	6.050% 10/10/2025 DD 10/12/22	200,000		203,429
	GENERAL MOTORS FINANCIAL CO IN	VAR RT 11/17/2023 DD 11/18/20	1,250,000		1,246,618
	GENERAL MOTORS FINANCIAL CO IN	VAR RT 12/31/2049 DD 09/24/18	135,000		117,522
	GENESIS ENERGY LP / GENESIS EN GENUINE PARTS CO	7.750% 02/01/2028 DD 01/16/20 1.750% 02/01/2025 DD 01/10/22	175,000 703,000		161,084 656,374
	GEL ENVIRONMENTAL INC 144A	4.000% 08/01/2028 DD 01/10/22 4.000% 08/01/2028 DD 11/23/20	150,000		128,250
	GLENCORE FUNDING LLC 144A	1.625% 04/27/2026 DD 04/27/21	613,000		540,110
	GLENCORE FUNDING LLC 144A	2.500% 09/01/2030 DD 09/01/20	581,000		471,592
	GLENCORE FUNDING LLC 144A	2.625% 09/23/2031 DD 09/23/21	63,000		50,186
	GLENCORE FUNDING LLC 144A	3.375% 09/23/2051 DD 09/23/21	100,000		64,864
	GLENCORE FUNDING LLC 144A GLOBAL PAYMENTS INC	3.875% 10/27/2027 DD 10/27/17 1.500% 11/15/2024 DD 11/22/21	173,000 600,000		161,485 556,972
	GLOBAL PAYMENTS INC	2.900% 05/15/2030 DD 05/15/20	587,000		480,969
	GLOBAL PAYMENTS INC	3.200% 08/15/2029 DD 08/14/19	979,000		832,200
	GLOBAL PAYMENTS INC	4.950% 08/15/2027 DD 08/22/22	780,000		756,602
	GLP CAPITAL LP / GLP FINANCING	3.250% 01/15/2032 DD 12/13/21	627,000		501,214
	GLP CAPITAL LP / GLP FINANCING	4.000% 01/15/2030 DD 08/29/19	721,000		631,462
	GMF FLOORPLAN OWNER R 2 A 144A GOLDMAN SACHS GROUP INC/THE	0.690% 10/15/2025 DD 10/27/20 VAR RT 03/15/2028 DD 03/15/22	990,000 1,492,000		953,990 1,389,741
	GOLDMAN SACHS GROUP INC/THE	VAR RT 04/22/2032 DD 04/22/21	34,000		27,115
	GOLDMAN SACHS GROUP INC/THE	VAR RT 09/10/2024 DD 06/10/21	1,453,000		1,397,839
	GOODLEAP SUSTAINABL 5CS A 144A	2.310% 10/20/2048 DD 11/17/21	258,820		187,804
	GOODYEAR TIRE & RUBBER CO/THE	7.000% 03/15/2028 DD 03/16/98	205,000		204,121
	GOTO GROUP INC 144A GRAHAM PACKAGING CO INC 144A	5.500% 09/01/2027 DD 08/31/20 7.125% 08/15/2028 DD 08/04/20	75,000 50,000		40,337 41,717
	GROUP 1 AUTOMOTIVE INC 144A	4.000% 08/15/2028 DD 08/04/20	25,000		21,161
	GSK CONSUMER HEALTHCARE CAPITA	3.125% 03/24/2025 DD 09/24/22	1,080,000		1,027,074
	GULFPORT ENERGY CORP 144A	8.000% 05/17/2026 DD 05/17/21	65,000		63,375
	HARTFORD FINANCIAL SERVICES GR	4.300% 04/15/2043 DD 04/18/13	57,000		45,576
	HCA INC	3.500% 07/15/2051 DD 06/30/21	803,000		515,179
	HCA INC HCA INC	3.500% 09/01/2030 DD 02/26/20 5.250% 04/15/2025 DD 10/17/14	319,000 1,906,000		275,130 1,894,894
	HCA INC HCA INC	7.050% 12/01/2027 DD 12/08/95	355,000		372,027
	HCA INC 144A	3.625% 03/15/2032 DD 03/09/22	163,000		137,923
	HESS MIDSTREAM OPERATIONS 144A	5.625% 02/15/2026 DD 08/15/19	195,000		189,947
	HILTON DOMESTIC OPERATING 144A	5.375% 05/01/2025 DD 04/21/20	310,000		306,840

HUTON CRANT VACATIONS NO 144A 4.2791, VIG20020 D0 004/21 249,000 259,400 HUTON CRANT VACATIONS NO 144A 4.2793, VIG2020 D0 004/21 35,000 45,341 HUTON RULL ION TALE RESIST 4.2001, VIG2020 D0 004/21 35,000 45,341 HUTON RULL ION TALE RESIST 4.2001, VIG2020 D0 004/21 35,000 45,341 HUTON RULL ION TALE RESIST 4.2001, VIG2020 D0 004/21 120,000 15,348 HISE (HUTDINGS FLC VIA RE (60/120/21 D0 11/22) 1.200,000 144,343 HISE (HUTDINGS FLC VIA RE (60/120/21 D0 11/22) 1.200,000 144,349 HISE (HUTDINGS FLC VIA RE (60/120/21 D0 11/22) 1.200,000 144,349 HISE (HUTDINGS FLC VIA RE (60/120/21 D0 10/12) 1.200,000 144,349 HISE (HUTDINGS FLC VIA RE (60/120/21 D0 10/12) 1.400,000 142,349 HISE (HUTDINGS FLC VIA RE (60/120/21 D0 10/12) 1.400,000 142,349 HISE (HUTDINGS FLC VIA RE (60/120/21 D0 10/12) 1.400,000 142,349 HISE (HUTDING HGA LIS NURSHIES 3.441,41,41,41,41,41,41,41,41,41,41,41,41,	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
HILTON GRAND VACATIONS BO (14A) 5000% (000/2029 DD 06/92) 24,000 256,400 HILTON GRAND VACATIONS BO (14A) 43758 (01/3282 DD 06/912) 55,000 35,457 HINTON GRAND VACATIONS BO (14A) 43758 (01/3282 DD 06/912) 55,000 75,977 HINTON GRAND VACATIONS IC VAR KT 06/92029 DD 01/918 20,000 145,303 HINTON GRAND VACATIONS IC VAR KT 06/92029 DD 01/912 120,000 143,434 HINTON GRAND VACATIONS IC VAR KT 06/92029 DD 01/912 120,000 143,434 HINTON GRAND VACATIONS INC VAR KT 06/92029 DD 01/912 120,000 143,430 HINTON GRAND VACATIONS INC VAR KT 06/92029 DD 01/912 146,000 133,274 HINTON GRAND VACATIONS INC 143,430 133,274 144,000 132,274 HINTON GRAND VACATIONS INC 143,430 133,274 144,000 132,274 HINTON GRAND VACATIONS INC 144,200 132,400 132,400 HINTON GRAND VACATIONS INC 144,200 132,400 132,400 HINTON GRAND VACATIONS INC 144,200 132,000 132,400 HINTON GRAND VACATIONS INC <td></td> <td>HILTON GRAND VACATIONS BO 144A</td> <td>4 875% 07/01/2031 DD 06/28/21</td> <td>105 000</td> <td></td> <td>85 696</td>		HILTON GRAND VACATIONS BO 144A	4 875% 07/01/2031 DD 06/28/21	105 000		85 696
IDACK MILMOREAL INSERTIAL PRESERVT 3.88% 07152022 DD 04/022 5.000 43.5% HOLX 2.63% 06172021 DD 04/022 7.000 73.6% HOX 2.63% 06172021 DD 04/022 9.000 73.6% HESK HOLDINGS RLC VAR RC 91/12031 DD 01/1221 1.000/00 144.54 HESK HOLDINGS RLC VAR RC 91/12032 DD 01/12221 1.500/00 144.54 HESK HOLDINGS RLC VAR RC 91/122020 DD 01/2221 1.500/00 143.520 HIX CROUP HTEMAK HAR T.000 11/22020 DD 01/1221 1.400/00 143.520 HIX CROUP HTEMAK HAR T.000 12020 DD 001/121 1.440/00 143.520 HIVENDAL CAPITAL AMERICA 144A 0.575% 061/42024 DD 061/521 3.060/00 143.540 HIVENDAL CAPITAL AMERICA 144A 0.575% 061/42024 DD 061/521 3.060/00 143.540 HIVENDAL CAPITAL AMERICA 144A 0.575% 061/42024 DD 061/521 3.060/00 143.540 HIVENDAL CAPITAL AMERICA 144A 0.575% 051/520/5D D10.61/11 15.500 12.350/00 12.357.85 HIVENDAL CAPITAL AMERICA 144A 0.575% 051/520/5D D10.61/11 15.500 12.357.00 12.357.00 <td< td=""><td></td><td></td><td></td><td></td><td></td><td>· · · · · ·</td></td<>						· · · · · ·
HOLLY ENROPY PARTNERS IP 144A 6.375% (0112/027 DD 04/0122 7.0000 75.877 HERC RULEINCER TIC VAR RT (019/02/02 DD 06/1918 200,000 175.378 HERC RULEINCER TIC VAR RT (019/02/02 DD 06/1918 200,000 175.378 HERC RULEINCER TIC VAR RT (122/02/01 DD 122/21 350,000 1428,671 HERC RULEINCER TIC VAR RT (122/02/01 DD 122/21 350,000 354,800 HIT COUNT TIMALETTIS HAA 7.0005 (122/02/01 DD 122/21 360,000 228,060 HIT COUNT TIMALES INDUSTRIES 2.004% (016/20/20 DD 06/19/21 364,000 228,040 HIT COUNT TIMALES INDUSTRIES 2.004% (016/20/20 DD 06/19/21 364,000 228,040 HIT COUNT TIMALES INDUSTRIES 2.004% (016/20/20 DD 06/19/21 144,000 123,000 123,000 HIT COUNT TIMALES INDUSTRIES 2.005% (016/20/20 DD 06/19/19 120,000 112,364 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 123,000 124,440 1		HLF FINANCING SARL LLC / 144A	4.875% 06/01/2029 DD 05/20/21	85,000		58,545
IF INC 2.549% (w172031 DD 121721 97,000 75,571 HSE, HOLDINGS RLC V.AR RT 00112032 DD 001122 1.000,000 144,544 HSE, HOLDINGS RLC V.AR RT 00112032 DD 001122 1.000,000 144,544 HSE, HOLDINGS RLC V.AR RT 00112032 DD 001122 1.000,000 144,544 HSE, HOLDINGS RLC V.AR RT 1022027 DD 12222 29,500 148,560 HUNTINGTON INALLS INDUSTRIES 2.045,66 (at 20202 DD 01122) 1.44,600 122,519 HUNTINGTON INALLS INDUSTRIES 2.045,66 (at 2020 DD 01122) 1.44,600 122,519 HUNTINGTON INALLS INDUSTRIES 4.3755,6201202 DD 011721 1.44,200 1.332,274 INCARE NETRERISSE JP / CARE & 4.3755,6201202 DD 011721 1.44,200 1.332,274 INCARE NETRERISSE JP / CARE & 4.3755,6201202 DD 010721 1.45,000 110,944 INTERDERISSE JP / CARE & 4.3755,6201202 DD 010721 1.45,000 110,944 INTERDERISSE JP / CARE & 4.3755,6201202 DD 010717 3.0000 48,400 INTERDERISSE JP / CARE & 4.3755,6201202 DD 010719 2.0000 110,944 INTERDERISSE JP / CARE & 4.3755,6201202 DD 05,620 3.0000 45,400 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
HERC HOLDINGS FLC VAR RT 06/19/02/D 06/1918 20,000 147,000 HERC HOLDINGS FLC VAR RT 11/22/04/10 01/22/1 1,500,000 1,452,617 HERC HOLDINGS FLC VAR RT 11/22/04/10 01/22/1 1,500,000 1,452,617 HTAG GOUPT TD MAIRTINS 14A 7,0005 (1)/2021 2,500,00 2,456,00 HUNTINGTON INGLIS INDUSTRIES 2,44% 081/62/02 DD 06/19/1 4,650,00 2,492,60 HUNTINGTON INGLIS INDUSTRIES 2,44% 081/62/02 DD 06/19/1 4,500,00 2,79,81 ICANIN ENTERPRISES IP / ICANINE TREE 3,45% (0) 4/20/20 DD 06/19/1 1,500,00 12,25,00 ICANIN ENTERPRISES IP / ICANINE TREE 4,53% (0) 4/20/20 DD 06/01/9 5,500,00 4,90,660 ICANIN ENTERPRISES IP / ICANINE TREE 6,53% (0) 4/20/20 DD 06/01/9 5,500,00 4,90,660 IEBARCOMMUNICATIONS INC IF AA 4,52% (0) 4/20/20 DD 06/01/9 2,500,00 4,90,660 IEBARCOMMUNICATIONS INC IF AA 4,25% (0) 1/20/20 DD 05/01/9 2,500,00 4,90,660 IEBARCOMMUNICATIONS INC IF AA 4,25% (0) 1/20/20 DD 05/01/9 2,500,00 4,81,00 IEBARCOMMUNICATIONS INC IF AA 4,25% (0) 1/20/20 DD 05/02/9 2,00,00						
HSIC HOLDINGS FLC VAR KT 081/2020 D0 01/2221 L200,000 L428,001 HSIC HOLDINGS FLC VAR KT 11/22003 D0 11/2211 37,000 1428,001 HSIC HOLDINGS FLC VAR KT 11/22003 D0 11/2211 37,000 1428,001 HUNTINGTON NCALLS INDUSTRIES 3,4354 2014,002 444,000 449,200 HUNTINGTON NCALLS INDUSTRIES 3,4354 2014,002 123,273 HUNTINGTON NCALLS INDUSTRIES 3,4354 1201,000 123,273 HUNTINGTON NCALS INDUSTRIES 3,4354 1201,000 123,273 HUNTINGTON NCALS INDUSTRIES 3,4354 1201,000 123,273 INTURNAL CAPTAL AMERICA 144A 1,000,0017,211 1,42,200 123,273 ICANN INTERPRISIS L7 / CAIN E 5,300,0017,912,010 9,30,000 43,600 ICANN INTERPRISIS L7 / CAIN E 6,305,0017,912,910 23,000 43,600 IEBART COMMUNICATIONS INC 4,3756,017,922,010 9,30,000 165,100 IEBART COMMUNICATIONS INC 4,3756,017,922,010 9,30,000 165,100 INSTALLED BULLING RODUC 14A 5,3506,021,923,010 9,30,000 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td></td<>						
HSRCHOLDINGS PLC VAR RT 11222021 1,500,000 1,438,400 HTA GROUP ITD MURITIES 14A 7,0007,1712(2027) 205,000 138,520 HTA GROUP ITD MURITIES 14A 7,0007,1712(2027) 205,000 245,550 HUNDAI CAPTAL AMERICA 14A 0,875% (614202) 100,000 273,831 HUNDAI CAPTAL AMERICA 14A 1,00% (001202) 100,000 132,3274 ICANN ENTERMISS LP / CAINE 4,355% (001202) 153,000 113,444 CAINE NETREMISS LP / CAINE 4,355% (001202) 153,000 113,444 CAINE NETREMISS LP / CAINE 6,255% (512202) 100,000 16,660 CAINE NETREMISS LP / CAINE 6,255% (512202) 120,000 16,764 CAINE NETREMISS LP / CAINE 6,355% (512020) 120,000 16,764 IIEARTCOMMUNICATIONS NC 8,35% (00202) 00,501/19 220,000 183,224 IIEARTCOMMUNICATIONS NC 2,35% (001202) 120,000 141,424 IIEARTCOMMUNICATIONS NC 4,35% (012020) 100,000 9,67,00 IIEARTCOMMUNICATIONS NC 4,35% (012020) 100,000 163						
HSIC FOLDINGS PLC VAR KT (122027) DD (1222) 397,000 345,800 HINTINGTON INGLIS INDUSTRIES 2,04% (0.12023) DD (0.1202) 344,000 244,685 HINTINGTON INGLIS INDUSTRIES 2,04% (0.12023) DD (0.1202) 344,000 449,234 MUNIDAL CAPTLAL AMERICA 14A 0.00% (091/2024) DD (991/721) 145,000 1232,214 ICANIN FIGHTISSIE JF (CAIN I 4,35% (0.12023) DD (991/721) 145,000 1232,344 ICANIN FITTERPRISE JF (CAIN I 4,35% (0.15202) DD (1202) DD (1001/721) 155,000 1232,606 ICANIN INTERPRISE JF (CAIN I 4,35% (0.15202) DD (1201/721) 250,000 450,406 ICANIN INTERPRISE JF (CAIN I 4,35% (0.15202) DD (1201/721) 250,000 450,406 IERARTCOMMUNICATIONS INC 8,37% (0.51,0202) DD (1201/721) 200,000 450,406 IERARTCOMMUNICATIONS INC (14A 4,55% (0.1202) DD (1201/71) 200,000 454,308 IERARTCOMMUNICATIONS INC (14A 4,55% (0.1202) DD (1201/71) 200,000 454,358 IERARTCOMMUNICATIONS INC (14A 4,55% (0.1202) DD (1201/71) 200,000 454,358 IERARTCOMMUNICATION INC IL4A 4,55% (0.1202) DD (1201/71)						
HUNTINGTON INGALLS INDUSTRIES 2.045% (w1/0202 DD 02/16/22) 344,000 294,000 HUNTINGTON INGALLS INDUSTRIES 3.045% (20/22 DD 06/15/21) 300,000 279,813 HUNDAL CAPTIA, AMERICA, 144A 1.005% (w1/20/22 DD 06/15/21) 300,000 173,323 HUNDAL CAPTIA, AMERICA, 144A 1.005% (w1/20/22 DD 06/15/21) 300,000 173,323 HUNDAL CAPTIA, AMERICA, 144A 1.005% (w1/20/22 DD 06/15/21) 125,000 112,844 ICAIN INTERPRISES IP / ICAIN E 6.329% (x1/20/22 DD 06/16/17) 30,000 48,400 IELAR TCOMMUNCATIONS INC 6.379% (x1/20/22 DD 12/21) 220,000 185,127 IIII BIOLIDING INC IL4AA 5.356% (x1/20/20 DD 13/221) 220,000 185,127 IIIIS INDURNICATIONS INC IL4AA 5.356% (x1/20/20 DD 13/221) 220,000 165,100 IIIIS INDURNICATIONS INC IL4AA 5.356% (x1/20/20 DD 10/221) 200,000 46,400 IIIIS INDURNICATIONS INC IL4AA 5.356% (x1/20/20 DD 10/221) 200,000 46,400 IIIII BIOLIDING INT IL4A 4.350% (x1/20/20 DD 10/221) 200,000 41,411 IIIII BIOLIDING INT IL4A 4.350% (x1/20/20 DD 10/21/11 50,000						
HUNTENTON INGALLS INDUSTRIES 3-4384 i.201.027 DD 6601/36 449.200 449.230 HVUNDAI CAPTLA AMERICA 144A 1.0006 601720 DD 691721 1.445.000 1.232.374 ICARN INTERPRISES IF / ICARNE 4.5756 061202 DD 0017321 1.45.000 1.232.614 ICANN INTERPRISES IF / ICARNE 4.5756 061202 DD 0017321 1.55.000 449.600 ICAIN INTERPRISES IF / ICANNE 6.3756 0512020 DD 050199 520,000 449.600 ICAIN INTERPRISES IF / ICANNE 6.3756 0512020 DD 050199 520,000 449.600 IREARTCOMMUNCATIONS INC 4.3756 0512020 DD 050199 95,000 187,040 IREARTCOMMUNCATIONS INC 4.3756 0512020 DD 052021 220,000 187,040 IREARTCOMMUNCATIONS INC 3.2096 0612020 DD 052021 220,000 46,357 INTERCOMMUNCATIONS INC 3.0996 0612020 DD 05202 295,000 243,377 INTERCOMMUNCATIONS INC 3.0996 061204 DD 06202 295,000 243,377 INTERCOMMUNCATIONS INC 3.0996 061204 DD 06202 295,000 243,377 INTERCOMMUNCATIONS INC 3.0996 061204 DD 062021 20,000 46,453 INTERCOMMUNCATIONS		HTA GROUP LTD/MAURITIUS 144A	7.000% 12/18/2025 DD 06/18/20	205,000		188,600
HYUNDALCATPIAL AMERICA 144A 0.875% 0614204 DD 061521 300,000 279.813 HYUNDALCATPIAL AMERICA 144A 1.096% 0712024 DD 0601921 1.442,000 1.22,640 1.24,640 1.24,640 1.24,640 1.24,640 1.24,640 1.24,640 1.24,640 1.53,650 </td <td></td> <td></td> <td>2.043% 08/16/2028 DD 02/16/22</td> <td></td> <td></td> <td></td>			2.043% 08/16/2028 DD 02/16/22			
HYUNDALCATPAL AMERICA 144A 1.000% 001/2201 b0 001/221 1.44.000 1.332.274 ICAIN INTERPRISES IP / ICAINE 4.350% 001/2202 b0 10000 123.000 139.44 ICAIN INTERPRISES IP / ICAINE 4.350% 001/2202 b0 100101 32.000 429.66 ICAIN INTERPRISES IP / ICAINE 6.350% 001/202 b0 00010 50.000 439.66 IEEARTCOMMUNICATIONS INC 6.375% 0501/202 b0 00010 55.000 187.00 IEEARTCOMMUNICATIONS INC 4.375% 0501/202 b0 00010 220.000 187.00 IEEARTCOMMUNICATIONS INC 4.375% 0501/202 b0 000 225.000 155.10 INSTRALLED BULDING PRODUCI 44A 5.55% 001/202 b0 002/202 206.000 241.537 INSTRALED BULDING PRODUCI 44A 3.55% 002/202 b0 002/222 105.000 494.53 INSTRALED BULDING PRODUCI 44A 4.55% 002/2202 b0 002/222 1.45% 000 141.44 INSTRALES ANNA 001 SFA 144A 4.25% 002/2202 b0 002/222 1.45% 000 141.44 IELD VIEN INC 14A 4.50% 002/230 b0 05/2202 1.45% 000 194.54% IFLD VIEN INC 14A 4.50% 002/230 b0 05/2202 1.45% 000 194.54% IFLD VIEN I						
ICAIN ENTERPRISES IP / ICAINE E 4.379% 00/1029 D0 01/921 145,000 122,600 ICAIN ENTERPRISES IP / ICAINE E 5.259% 05/15202 D0 D0 50/167 325,000 49,666 ICAIN ENTERPRISES IP / ICAINE E 5.259% 05/15202 D0 D0 50/167 320,000 49,666 ICAIN ENTERPRISES IP / ICAINE E 6.259% 05/1202 D0 D0 50/167 35,500 48,700 IELARTCOMMUNCATIONS INC 6.375% 05/1202 D0 D0 50/179 220,000 181,201 IELARTCOMMUNCATIONS INC 4.575% 05/1202 D0 D0 50/179 220,000 181,201 INTRACOMMUNCATIONS INC IAA 5.575% 05/1202 D0 D0 50/179 220,000 181,201 INTRALLED BULDING TPOLVC IAA 5.579% 00/1202 D0 50/262 220,000 181,201 INTRACOMMUNCATIONS INC IAA 5.599% 00/1202 D0 50/262 255,000 241,373 INTRACOMININC THAA 5.599% 00/1202 D0 50/262 255,000 244,575 INTRACOMININC THAA 5.599% 00/1202 D0 50/14/21 200,000 144,545 INTRACOMININC 144A 5.599% 00/1202 D0 50/14/21 200,000 144,547 IRON MOUNTAIN IN CHAA 5.599% 00/1202 D0 50/14/21 200,000 96,368						
ICANNE ENTERMISSES ID./ICANNE 4.790% 00/152024 DD 0006/09 125,000 113,600 ICANNE ENTERMISSES ID./ICANNE 6.259% 05/15202 DD 05/01/9 30,000 49,066 ICANNE ENTERMISSES ID./ICANNE 6.375% 05/02/02 DD 120/01/9 30,000 43,400 IIIEARTCOMMINICATIONS INC 6.375% 05/02/02 DD 150/01/9 30,000 87,400 IIIEARTCOMMINICATIONS INC 6.375% 05/02/02 DD 152/01/9 25,000 155,100 IIIEARTCOMMINICATIONS INC 4.5629% 11/29/202 DD 11/22/19 25,000 67,436 IIIS HOLDING TD 14A 5.562% 11/29/202 DD 11/22/19 25,000 241,387 INTERCONTINENTAL EXCHANGE INC 2.109% 06/15/200 DD 05/22/2 60,8000 595,520 INTERCONTINENTAL EXCHANGE INC 3.690% 06/12/20/20 DD 11/22/17 30,000 49,610 INTERCONTINENTAL EXCHANGE INC 4.800% 06/12/20/20 DD 01/24/17 20,000 144,41 INTERCONTINENTAL EXCHANGE INC 4.800% 06/12/20/20 DD 12/41/1 20,000 149,673 IACKSON FENANCAL INC 4.325% 12/25/202 DD 12/41/1 00,000 30,028 INTERCONTINENTAL EXCHANGE INC 4.400% 06/12/20/20 DD 01/21/21 20,000 149,673 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
ECAIN ENTERRISES IP./ECAIN E 5.259% 60/15/202 DD 12/21/9 15.000 123,666 ECAIN ENTERRISES IP./ECAIN E 6.375% 121/2023 DD 12/06/17 50,000 48,490 IIECARTCOMMUNICATIONS INC 6.375% 121/2023 DD 05/01/9 22,000 187,794 IIECARTCOMMUNICATIONS INC 4.375% 601/2026 DD 05/01/9 22,000 187,794 IIECARTCOMMUNICATIONS INC 4.375% 601/2028 DD 09/27/9 75,000 45,316 IIECARTCOMMUNICATIONS INC 2.00% 601/2020 DD 09/27/9 75,000 45,317 INTERCONTINENTAL EXCILANCE INC 3.06% 601/2024 DD 09/27/9 75,000 95,520 INTERCONTINENTAL EXCILANCE INC 3.06% 601/2024 DD 09/27/9 16,00,000 948,470 RON NOUTAIN INC I HAA 4.30% 601/2024 DD 09/27/9 16,00,000 948,470 RON NOUTAIN INC I HAA 4.30% 601/2024 DD 09/21/9 16,00,000 948,470 RON NOUTAIN INC I HAA 4.30% 601/2024 DD 01/21/1 20,000 148,354 JACCANCH AUTOMOT HAA 4.30% 601/2024 DD 01/21/1 20,000 148,470 JACCANCH AUTOMOT HAA 4.30% 601/2024 DD 01/21/1 20,000 148,444 JACCANCH AUTOMO						
ICAIN ENTERRISIS IP./ICAIN B 6.259% 00152026 DD 05/019 95.000 48,966 IECAIN ENTERRISIS IP./ICAIN B 6.375% 05/012026 DD 05/019 95.000 87,400 IHEARTCOMMUNCATIONS INC 6.375% 05/01202 DD 05/019 92.000 187,204 IHEARTCOMMUNCATIONS INC 4.375% 05/01202 DD 05/019 22.000 187,204 IIIS INFOLDING ITD HAA 5.058% 01/202 DD 00/26/20 20.000 185,101 IIIS INFOLDING ITD HAA 5.058% 01/202 DD 00/26/20 05.000 165,109 IIIS INFOLDING ITD HAA 5.059% 00/2202 DD 00/26/20 05.000 164,133 INTERCONTINENTAL RECITIANCE INC 1.599% 00/2202 DD 00/26/20 060,000 948,470 INTERNATIONAL PARE CO 4.809% 00/12204 DD 00/21/9 1.000,000 144,453 INTERNATIONAL PARE CO 1.458 (D 00/20/21/20 DD 00/21/9 1.000,000 141,461 JELONKIN FINANCELLI NC 1.1252 (J 120/220 DD 00/21/9 1.000,000 141,461 JELONKIN FINANCELLI NC 1.1252 (J 120/220 DD 00/22/17 3.000 10,028 JACKKON FINANCELLI NC 1.426 (J 12/20/25 DD 12/21/9 14,020 192,0468 JP NORGAN MO						
IIIEARTCOMMUNICATIONS INC 6.375% 6501/202 DD 05/01/9 92,000 87,040 IIFARTCOMMUNICATIONS INC 6.375% 6501/202 DD 05/01/9 220,000 185,227 IIFS HOLDING, ITD 14A 5.35% (501/202 DD 11/22/19 220,000 185,227 IIFS HOLDING, ITD 14A 5.35% (15/2026 DD 10/22/19 73,000 67,345 INTERCOMMUNICATIONS INC 2.06% 001 02/202 DD 05/22/29 73,000 67,345 INTERCONTININTAL PRE CO 3.06% 001/52/01 DD 05/22/29 73,000 94,357 INTERNATIONAL INFER CO 3.459% 001/52/04 DD 06/01/14 172,000 94,84,70 IRON MOUNTAIN INC 14A 4.509% 001/52/04 DD 06/01/14 1000,000 148,44,70 JACKSON FINANCIAL INC 1.1355/112/202 DD 00/22/21 1.245,000 149,8752 JACUAR LAND ROVER AUTOMOT 14A 4.509% 001/52/01 DD 06/22/21 1.245,000 1.41,641 JELD-WEN INC 14A 4.509% 001/52/01 DD 06/22/21 1.245,000 1.41,641 JELD-WEN INC 14A 4.509% 001/22/11 60,000 50,328 JP MORGAN CHASE & CO VAR RT 05/25/20/20 DD 12/24/17 60,000 32,328 JP MORGAN ORTAG AUTOR AUTOR AUTO						
IIIEARTCOMMUNICATIONS INC 8.3759:6901/2027 DD 0501/19 222,000 187,227 IIIS INCLDING LTD 14A 5.6255:1129/205 DD 112219 225,000 165,100 INSTALLED BUILDING PRODUC 14A 5.7695:001 (2028 DD 092619 75,000 67,345 INTERCONTININTAL EXCHANGE INC 2.1065:0615:208 DD 052222 605,000 255,520 INTERCATIONAL PAPER CO 4.8095:0615:204 DD 0623:09 L28,000 96,355 INTERNATIONAL PAPER CO 4.8095:0615:204 DD 0623:09 L28,000 96,365 INTERNATIONAL PAPER CO 4.8095:0015:204 DD 0623:09 L28,000 144,355 INTERNATIONAL PAPER CO 4.8095:0015:204 DD 071421 20,000 141,451 JACKSON FINANCIAL INC L1254:1122/2023 DD 071421 20,000 141,451 JELO VEN INCI 44A 4.6255:1215/2025 DD 121417 60,000 348,385 JPMOKGAN ORTOA INV3 A11 HAA VAR RT 04525/205 DD 1225/19 145,479 132,464 JPMOKGAN CHASE & CO VAR RT 0723/2021 DD 10/2211 35,000 348,388 JPMOKGAN ORTOA EXCO VAR RT 0723/2021 DD 10/2211 36,000 348,388 JPMOKGAN CHASE & CO <		ICAHN ENTERPRISES LP / ICAHN E	6.375% 12/15/2025 DD 12/06/17	50,000		48,490
IHEARTCOMMUNICATIONS INC 14A 4.780% 00.115/2028 DD 11/22/1 200,000 185,100 INSTALLED BUIDING TD 14A 5.780% 6201/2028 DD 092/202 295,000 241,387 INTERCONTINENTAL EXCHANGE INC 2.160% 6615/2030 DD 605/202 295,000 348,356 INTERCONTINENTAL EXCHANGE INC 3.669% 695/2024 DD 60/21/21 170,000 948,470 IRON MONTANI INC 144A 3.290% 60/52/04 DD 60/12/12 285,000 693,625 JACKSON FINANCIAL INC 1.125% 11/22/023 DD 05/22/22 244,500 141,413 JACKSON FINANCIAL INC 1.125% 11/22/023 DD 05/12/1 200,000 948,470 JACKSON FINANCIAL INC 1.125% 11/22/023 DD 05/12/1 200,000 141,413 JACKSON FINANCIAL INC 4.4015/20/00 DD 16/11/1 200,000 141,414 JPMORG INC HASE & CO VAR RT 05/22/00 DD 12/25/19 143,479 132,048 JPMORG INC HASE & CO VAR RT 02/20/20 DD 12/25/19 143,479 132,048 JPMORG INC HASE & CO VAR RT 02/20/20 DD 12/25/19 143,479 132,048 JPMORG INC HASE & CO VAR RT 02/20/20 DD 12/25/19 143,479 132,048 JPMORG INC HA		IHEARTCOMMUNICATIONS INC	6.375% 05/01/2026 DD 05/01/19	95,000		87,400
HE HOLDING TD 144 5.62% IL/29/202 DD 11/29/21 200,000 165,100 INTERCONTINENTAL EXCHANGE INC 2.109% 601/5203 DD 652/22 268,000 295,530 INTERCONTINENTAL EXCHANGE INC 3.69% 602/2202 DD 625/22 668,000 985,530 INTERCATIONAL PAPER CO 4.80% 601/5204 DD 062/19 1,000,000 984,470 IRON MOUNTAIN NC 144A 4.50% 602/202 DD 10/21/21 1,000,000 984,470 IRON MOUNTAIN NC 144A 4.50% 601/5204 DD 062/12 1,245,000 1,189,9752 JACUSA INNA ROVER AUTOMOT 144A 4.50% 601/5202 DD 10/14/17 60,000 141,641 JELD-WEN NC 14A 4.635% 121/5202 DD 10/14/17 60,000 143,641 JP MORGAN CHASE COMMERC LC11 C VAR RT 01/22/027 DD 01/23/19 144,479 152,048 JP MORGAN CHASE & CO VAR RT 01/22/027 DD 01/23/19 144,479 152,0448 JPMORGAN CHASE & CO VAR RT 01/22/027 DD 01/25/19 144,479 152,048 JPMORGAN CHASE & CO VAR RT 01/22/027 DD 01/25/19 144,079 152,048 JPMORGAN CHASE & CO VAR RT 01/22/027 DD 01/25/19 140,000 169,075 JPMORGAN CHASE &						
INSTALLED BUILDING PRODUC 144A 5.7596/0201228 DD 0926/19 75,000 67,456 INTERCONTINISTAL EXCHANGE INC 3.6596/0522025 DD 052/222 068,000 355,520 INTERCONTINISTAL EXCHANGE INC 3.6596/0522025 DD 052/222 068,000 988,470 INTERS ASARADLO SPA 144A 3.2596/0023/204 DD 06/2219 1,000,000 988,470 IRON MOUNTAIN NC 14A 4.3596/0122023 DD 052/222 1,245,000 1,188,552 JACKSON FINANCIAL INC 1,1238/11/122/023 DD 052/222 1,245,000 1,184,51 JELD VEN INC 144A 4.6359/121/52023 DD 012/11 121,477 60,000 30,238 JP MORGAN CHARE & CO VAR BT 012/2027 DD 01/2110 121,479 122,498 122,498 JPMORGAN CHARE & CO VAR BT 012/2027 DD 01/2110 36,000 348,583 JPMORGAN CHARE & CO VAR BT 012/2027 DD 01/2110 36,000 348,583 JPMORGAN CHARE & CO VAR BT 012/2027 DD 01/2110 36,000 61,075 KENEMOURNE INVEST SA 144A 6.87391,112/2024 DD 01/20110 36,000 61,075 KENEMORGAN ENREGY PARTNERS 4.1596,201/2024 DD 01/20110 36,000 61,075						
INTERCONTINENTAL EXCHANGE INC 2.100% (0015203) DD 052202 295,000 241,387 INTERNATIONAL PAPER CO 4.800% (0015204) DD 061014 172,000 148,356 INTERNATIONAL PAPER CO 4.800% (0015204) DD 061014 172,000 148,356 INTESNATIONAL PAPER CO 4.800% (0015204) DD 092212 1,42,600 0.98,852 JACKSON FINANCAL INC 1.125% 11/122032 DD 05222 1,24,500 1,98,752 JAGUAR LAND ROVER AUTOMOT 144A 5.500% (0715/202 DD 0714/21 200,000 141,641 JELD WIN INC 144A 4.625% (215/2020 DD 1271/17 60,000 50,323 JP MORGAN CIASE & CO VAR RT 0129/2027 DD 01/2019 36,000 348,383 JPMORGAN CIASE & CO VAR RT 0129/2027 DD 01/2019 36,000 340,345 JPMORGAN CIASE & CO VAR RT 0129/2027 DD 01/2019 36,000 341,354 JPMORGAN CIASE & CO VAR RT 0129/2027 DD 01/2019 36,000 341,354 JPMORGAN CIASE & CO VAR RT 0123/2019 DD 01/2019 36,000 341,354 JPMORGAN CIASE & CO VAR RT 0123/2019 DD 01/2019 36,000 360,302 REVCORP VAR RT 0123/201						
INTERCONTINENTAL EXCHANGE INC 3.6590, 6923/222 608,000 959,520 INTERSA SARPADLO SPA 14A 3.2590, 0923/224 DD 0923/19 1,000,000 988,370 IRON MOUTAIN INC 14A 3.2590, 0923/2024 DD 0923/12 285,000 69,365 JACKSON FINANCIAL INC 1,1259, 11/22/032 DD 65/2222 1,245,000 11,414 JELD WEN INC 14A 4,6259, 12/15/2025 DD 12/14/17 60,000 50,333 JP MORGAN MORTGA INV3 A11 14A VAR RT 04/25/2064 DD 50/11/13 125,000 116,098 JP MORGAN MORTGA INV3 A11 14A VAR RT 02/22/046 DD 50/21/19 36,600 348,888 JPMORGAN MORTGA INV3 A11 14A VAR RT 02/22/046 DD 50/21/19 36,000 36,358 JPMORGAN MORTGA INV3 A11 14A VAR RT 02/22/046 DD 50/21/19 26,000 36,458 JPMORGAN CHASE & CO VAR RT 02/22/046 DD 50/21/19 20,000 190,000 KENDORGAN CHASE & CO VAR RT 02/22/045 DD 52/21/2 20,000 190,000 KENDER MORGAN ENERGY PARTNERS 4.509,001/20/23 DD 52/22 52,000 50,377 KINDER MORGAN ENERGY PARTNERS 4.509,001/20/23 DD 52/21 54,000 538,198 KI						
INTERNATIONAL PAPER CO 4.800% 60/15/2044 DD 06/10/14 172,000 148,356 INTERNATIONAL PAPER CO 4.500% 02/15/2031 DD 06/18/20 85,000 698,857 IRON MOUNTAIN INC 144A 4.500% 07/15/2029 DD 07/14/21 200,000 141,441 JAGUAR LAND ROVER ALTOMOT 144A 4.505% 07/15/2029 DD 07/14/21 200,000 161,698 JAGUAR LAND ROVER ALTOMOT 144A 4.525% 12/15/2025 DD 12/14/17 66,000 50,238 JP MORGAN CHASE COMMERC LC11 C VAR RT 01/29/2027 DD 01/29/19 136,474 132,444 JPMORGAN CHASE & CO VAR RT 01/29/2027 DD 01/29/19 366,000 348,888 JPMORGAN CHASE & CO VAR RT 07/23/204 DD 07/23/18 850,000 841,554 JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18 850,000 190,003 KENBOURNE INVEST SA 144A 6.875% 11/26/2024 DD 11/26/19 200,000 190,000 KEYCORP VAR RT 07/23/2024 DD 05/23/22 542,000 538,198 KINDER MORGAN ENERGY PARTNERS 3.500% 60/01/2024 DD 06/80/13 140,000 138,108 KINDER MORGAN ENERGY PARTNERS 3.500% 60/01/2023 DD 02/23/22 280,000 250,307						
INTESA SANPAOLO SPA 144A 3.259% 09/23/204 D 09/23/19 1,000,000 948,470 IRON MOUNTAIN INC 144A 4.509% 00/12/2031 D0 08/12/02 2,45,000 1,198,572 JAGCKSON FINANCIAL INC 1,125% 11/22/2032 DD 07/14/1 200,000 141,641 JELD-WEN INC 144A 4.625% 12/15/2025 DD 12/14/17 60,000 50,238 JP MORGAN CHASE COMMERC LC11 C VAR RT 01/12/04/DD 10/25/10 125,000 116,098 JP MORGAN CHASE COMMERC LC11 C VAR RT 01/22/02/DD 12/25/19 36,60,000 348,884 JPMORGAN CHASE & CO VAR RT 01/22/20/27 DD 12/15/19 35,000 348,884 JPMORGAN CHASE & CO VAR RT 02/22/04 DD 12/25/19 35,0000 348,884 JPMORGAN CHASE & CO VAR RT 02/22/04/DD 12/25/19 200,000 190,400 KENDOLINE INVESTS A 144A 6375% 11/26/2024 DD 12/35/19 200,000 61,075 KEYCORP VAR RT 02/23/2025 DD 02/35/19 264,000 338,198 KINDEE MORGAN ENERGY PARTNERS 3.159% (01/52/03/10 D0 20/26/13 140,000 118,108 KINDEE MORGAN ENERGY PARTNERS 4.159% (001/20/22 DD 08/21/3 140,000 138,198 <						
JACKSON FINANCIAL LNC 1.125% 1122023 DD 052222 1.245,000 1.198,752 JAGUAR LAND ROVER AUTOMOT 144A 4.262% 12152025 DD 12/14/1 60,000 50,338 JP MORGAN CHASE COMMERC LC11 C VAR RT 04752045 DD 050/13 125,000 116,6098 JP MORGAN CHASE & CO VAR RT 0525/209 DD 12/21/9 136,600 388,888 JPMORGAN CHASE & CO VAR RT 02220209 DD 102/21/9 366,000 348,888 JPMORGAN CHASE & CO VAR RT 02220209 DD 102/21/3 850,000 841,554 JPMORGAN CHASE & CO VAR RT 0222020 DD 12/15/22 190,000 190,003 KEINBOURNE INVEST SA 144A 6375% 11/26/2024 DD 12/15/29 200,000 190,003 KEVCORP VAR RT 023/2023 DD 02/22/2 342,000 558,198 KINDER MORGAN ENREGY PARTNERS 4,155% 02/02/204 DD 02/20/20 200,000 110,992 KINDER MORGAN ENREGY PARTNERS 4,155% 02/02/204 DD 02/20/20 10,03,000 128,108 KINDER MORGAN ENREGY PARTNERS 4,155% 02/02/20/20 10,03,000 120,213 KINDER MORGAN ENREGY PARTNERS 4,155% 02/02/20/20 10,03,000 120,213 KINDER MORGAN EN		INTESA SANPAOLO SPA 144A	3.250% 09/23/2024 DD 09/23/19			
JAGUAR LAND ROVER AUTOMOT 144A 5.500% 07.15/2029 DD 17/14/21 200,000 141,641 JELD-VEN INC 14A 4.62% 15/2025 DD 12/14/17 60,000 50,238 JP MORGAN CHASE COMMERC LC11 C VAR RT 0/52/205 DD 12/21/9 136,070 132,048 JPMORGAN CHASE & CO VAR RT 0/22/2017 DD 0/22/19 36,000 348,888 JPMORGAN CHASE & CO VAR RT 0/22/2014 DD 0722/18 850,000 841,554 JPMORGAN CHASE & CO VAR RT 0722/2014 DD 0722/18 850,000 841,554 JPMORGAN CHASE & CO VAR RT 0722/2014 DD 0722/18 850,000 190,003 KENBOURNE INVEST SA 144A 6375% 11/26/2024 DD 11/26/19 200,000 190,003 KENCORP 2.25% 40/66/2027 DD 02/04/20 69,000 61,075 KEYCORP 2.25% 40/66/2027 DD 02/24/2 42,000 338,198 KINDEK MORGAN ENERGY PARTINERS 3.10% 09/12/202 DD 02/24/13 144,000 138,108 KINDEK MORGAN ENERGY PARTINERS 6.59% 01/15/2028 DD 02/21/27 10,000 110,022 KINDEK MORGAN NERGY PARTINERS 6.59% 01/15/2028 DD 02/21/27 10,000 14,44 KINDEK MORGAN NERGY PARTINERS		IRON MOUNTAIN INC 144A	4.500% 02/15/2031 DD 08/18/20	85,000		69,865
JELD-WEN INC 14A 4.62% (21/52025 DD 12/14/17 60,000 50,238 JP MORGAN MORTGA INV3 A11 14A VAR RT 0/52/5000 DD 12/25/19 143,479 132,048 JPMORGAN CHASE & CO VAR RT 0/22/2072 DD 10/29/19 366,000 348,888 JPMORGAN CHASE & CO VAR RT 0/22/2072 DD 10/29/19 366,000 348,888 JPMORGAN CHASE & CO VAR RT 0/22/2048 DD 0/22/17 33,000 841,554 JPMORGAN CHASE & CO VAR RT 10/22/2042 DD 11/56/19 200,000 190,003 KENBOURNE INVESTSA 144A 6.87% 611/26/2042 DD 11/26/19 200,000 190,003 KENCORP 2.230% 64/06/2021 DD 02/06/20 69,000 61,075 KENCORP 2.230% 64/06/2021 DD 02/06/20 69,000 183,198 KINDER MORGAN ENERGY PARTNERS 4,156% 60/12/2024 DD 08/513 140,000 138,198 KINDER MORGAN ENERGY PARTNERS 6,99% 011/2023 DD 08/5107 1.003,000 120,2132 KINDER MORGAN NC 3,169% 011/52/203 DD 01/17 1.003,000 120,2132 KINDER MORGAN NC 3,169% 011/52/203 DD 02/12/1 33006 92,021 KINDER MORGAN NC 3,169% 011/52/203 D						
JP MORGAN NCHASE COMMERC LC11 C VAR RT 04/15/2046 DD 05/0/13 125,000 116,098 JP MORGAN NCHASE COMMERC LC11 C VAR RT 01/29/2027 DD 01/25/19 136,000 348,888 JPMORGAN CHASE & CO VAR RT 01/29/2027 DD 01/25/19 366,000 348,888 JPMORGAN CHASE & CO VAR RT 07/23/204 DD 07/25/18 850,000 841,554 JPMORGAN CHASE & CO VAR RT 07/23/204 DD 07/25/18 850,000 190,400 KENDOURNE INVEST SA 144A 6375% 11/26/204 DD 12/35/22 542,000 61,075 KEVCORP 22.50% 40/40/2021 DD 026/20 60,000 130,430 KINDER MORGAN ENERGY PARTNERS 3.50% 69/01/2023 DD 0228/13 544,000 138,108 KINDER MORGAN ENERGY PARTNERS 4.50% 00/15/2023 DD 06/21/07 105,500 111,1092 KINDER MORGAN INEC 3.10% 00/15/2023 DD 06/21/07 105,500 102,121 KINDER MORGAN INC 3.60% 00/15/2023 DD 02/28/0 213,000 126,237 KINDER MORGAN INC 3.50% 00/15/2023 DD 02/28/0 213,000 145,433 KINDER MORGAN INC 3.40% 00/15/2023 DD 02/28/0 213,000 156,2377 KINDER MORGAN INC <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
JP MORGAN MORTGA INV3 ALI 144A VAR RT 05/25/090 DD 12/25/19 143,479 132,048 JPMORGAN CHASE & CO VAR RT 02/22/094 DD 01/29/19 366,000 348,888 JPMORGAN CHASE & CO VAR RT 02/22/094 DD 02/23/18 850,000 841,554 JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/23/18 850,000 190,003 KENBOURNE INVEST SA 144A 6.875%, 11/26/2024 DD 11/26/19 200,000 190,003 KENCORP VAR RT 05/23/2025 DD 02/23/2 542,000 530,327 KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/25/22 542,000 138,108 KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/05/13 140,000 138,108 KINDER MORGAN INC 3.160% 02/01/2024 DD 08/05/13 140,000 138,108 KINDER MORGAN INC 3.300% 02/15/203 DD 00/15/203 DD 00/12/27 02/02/12 130,000 140,001,132 KIA CORP 3.300% 03/01/203 DD 00/21/21 363,000 256,001 152,032 KINDER MORGAN INC 3.400% 03/01/203 DD 00/21/21 363,000 573,971 LHARRIS TECHNOLOGIES INC 3.400% 03/01/2020 DD 00/21/21 366,000 570,				· · · · · · · · · · · · · · · · · · ·		
JPMORGAN CHASE & CO VAR RT 01/29/207 DD 01/29/19 366,000 548,888 JPMORGAN CHASE & CO VAR RT 07/23/024 DD 07/32/18 850,000 541,554 JPMORGAN CHASE & CO VAR RT 07/23/024 DD 07/32/18 850,000 190,400 KENDURNE INVEST SA 144A 6,875% 11/26/2024 DD 11/26/19 200,000 190,400 KENCORP 2,250% 04/06/2027 DD 02/06/20 69,000 61,075 KEVCORP 2,250% 04/06/2027 DD 02/06/20 69,000 530,327 KINDER MORGAN ENERGY PARTNERS 3,500% 09/12/223 DD 02/28/13 544,000 538,198 KINDER MORGAN INC 3,600% 01/15/203 DD 08/10/17 1,003,000 11,092 KINDER MORGAN INC 3,600% 01/5/202 DD 08/10/17 1,003,000 164,043 KLA CORP 3,00% 09/12/202 DD 06/23/22 280,000 668,877 L3HARRIS TECINOLOGIES INC 3,850% 12/15/2026 DD 12/15/19 706,000 673,297 L3HARRIS TECINOLOGIES INC 4,250% 02/12/221 DD 06/23/22 280,000 628,877 L3HARRIS TECINOLOGIES INC 4,250% 02/12/221 DD 01/3/20 10,000 84,400 LAMAR MEDIA CORP 3,50% 01/5/2020 DD 01						
JPMORGAN CHASE & CO VAR RT 102222048 DD 022217 33,000 26,986 JPMORGAN CHASE & CO VAR RT 12152025 DD 121522 190,000 190,000 KENBOURNE INVEST SA 144A 6,875% 11262024 DD 1126/19 200,000 190,400 KENCORP 2,250% 14/662027 DD 020620 66,000 61,075 KINDER MORGAN ENERGY PARTNERS 3,50% 0901/2023 DD 0228/13 544,000 538,198 KINDER MORGAN ENERGY PARTNERS 4,150% 0201/2024 DD 0621/07 105,000 111,092 KINDER MORGAN ENERGY PARTNERS 4,150% 0201/2024 DD 0621/07 105,000 120,112 KINDER MORGAN INC 3,150% 01/5/2028 DD 06/21/07 105,000 125,021 KINDER MORGAN INC 3,00% 05/1/2020 DD 0228/22 28,0000 268,877 LBHARRIS TECHNOLOGIES INC 3,80% 01/5/2028 DD 12/15/19 706,000 673,297 LBHARRIS TECHNOLOGIES INC 4,20% 02/15/201 DD 06/21/07 10,000 35,004 LADDER CAPITAL FINANCE HO 144A 4,250% 02/15/202 DD 12/15/19 706,000 570,501 LBHARRIS TECHNOLOGIES INC 4,20% 07/15/202 DD 07/15/20 40,000 35,804 LADDER CAPITAL FINANCE HO						
JPMORGAN CHASE & CO VAR RT 07/32/024 DD 07/3/18 \$850,000 \$841,554 JPMORGAN CHASE & CO VAR RT 12/5/2025 DD 12/5/22 190,000 190,030 KENDOURNE INVEST SA 144A 6.875% 11/26/2024 DD 11/26/19 200,000 190,040 KEYCORP 2.250% 04/06/2027 DD 02/26/20 69,000 69,000 530,327 KINDER MORGAN ENERGY PARTNERS 3.500% 09/01/2023 DD 02/3/13 544,000 538,198 KINDER MORGAN ENERGY PARTNERS 6,950% 01/5/2023 DD 08/01/17 100,3000 111,092 KINDER MORGAN INC 3.600% 02/1/220 DD 02/28/20 213,000 154,243 KLA CORP 3.200% 07/1/20/20 DD 02/28/20 213,000 154,243 KLA CORP 3.200% 07/1/20/20 DD 02/28/20 213,000 673,297 L3HARRIS TECHNOLOGIES INC 3.400% 06/15/2028 DD 06/04/18 596,000 673,297 LARAC CORP 3.200% 02/15/201 DD 07/15/20 40,000 38,804 LAWAR MEDIA COP 3.750% 02/15/2028 DD 07/15/20 40,000 38,804 LADDER CAPTAL FINANCE HO 144A 4.250% 02/15/201 DD 07/15/20 40,000 38,804 LBMA ACQUISTION LLC 144A						
KENBOURNE INVEST SA 144A 6.875% 11/26/2024 DD 11/26/19 200,000 190,400 KEYCORP 2.250% 04/06/2027 DD 02/06/20 69,000 61,075 KEYCORP VAR RT 05/23/2025 DD 05/23/22 542,000 533,198 KINDER MORGAN ENERGY PARTNERS 3.500% 09/01/2023 DD 02/21/3 144,000 138,108 KINDER MORGAN ENERGY PARTNERS 6.950% 01/5/203 DD 08/10/17 1.003,000 111,1092 KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21 363,000 250,021 KLA CORP 3.300% 03/01/2050 DD 02/28/20 213,000 256,021 KLA CORP 3.300% 03/01/2050 DD 02/32/2 280,0000 268,877 L3HARRIS TECHNOLOGIES INC 3.850% 12/15/2026 DD 10/21/21 360,000 70,501 LADDER CAPITAL FINANCE HO 144A 4.250% 02/15/203 DD 07/15/20 10,000 84,000 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 10,000 84,000 LADDER CAPITAL FINANCE HO 144A 4.250% 02/15/203 DD 07/15/20 10,000 84,000 LADDER CAPITAL FINANCE HO 144A 6.250% 01/15/202 DD 12/18/20 10,000 84,000 LEMMAN BRTH HLD (RICI) ESCROW		JPMORGAN CHASE & CO	VAR RT 07/23/2024 DD 07/23/18	850,000		841,554
KEYCORP 2.250% (AV06/2027 DD 02/02/2) 69,000 61,075 KEYCORP VAR RT 05/32025 DD 05/23/22 542,000 530,337 KINDER MORGAN ENERGY PARTNERS 3.500% (09/12/023 DD 06/23/22 544,000 138,108 KINDER MORGAN ENERGY PARTNERS 4.150% (2/01/2024 DD 08/05/13 1440,000 138,108 KINDER MORGAN INC 3.109% (01/15/203 DD 06/21/07 10,05000 11,092 KINDER MORGAN INC 3.000% (30/12/050 DD 02/11/21 363,000 250,021 KLA CORP 5.250% (01/15/2026 DD 06/23/22 280,000 268,877 L3HARRIS TECHNOLOGIES INC 4.800% (01/5/2026 DD 06/23/22 280,000 673,297 L3HARRIS TECHNOLOGIES INC 4.800% (01/15/2026 DD 01/31/21 360,000 570,501 LADDER CAPTAL FINANCE HO 144A 4.200% (02/12/2027 DD 01/31/20 40,000 85,804 LBM ACQUISTINO LL C144A 6.250% (01/15/202 DD 01/15/20 40,000 57,521 LEHMAN BRTH HLD (RUCI) ESCROW 0.000% (07/19/207 DD 07/19/07 425,000 - LEHMAN BRTH HLD (RUCI) ESCROW 0.000% (07/15/202 DD 01/15/21 327,000 42,215 LEHOS INC						
KEYCORP VAR RT 05/23/2025 DD 02/23/22 542,000 530.327 KINDER MORGAN ENERGY PARTNERS 3.509% 09/01/2023 DD 02/28/13 544,000 538,198 KINDER MORGAN ENERGY PARTNERS 6.959% 01/15/2038 DD 06/21/07 105,000 111,092 KINDER MORGAN INC 3.169% 01/15/2038 DD 06/21/07 100,300 1002,132 KINDER MORGAN INC 3.609% 02/15/203 DD 08/20/17 1.003,000 250,021 KLA CORP 3.009% 03/01/2050 DD 02/28/20 213,000 268,877 L3HARRIS TECHNOLOGIES INC 3.859% 11/15/2062 DD 06/23/22 280,000 268,877 L3HARRIS TECHNOLOGIES INC 4.409% 06/15/2028 DD 06/04/18 956,000 570,501 LADDER CAPITAL FINANCE HO 144A 4.259% 02/11/202 DD 10/30/20 10,000 8,400 LAMAR MEDIA CORP 3.759% 02/15/2028 DD 07/15/20 40,000 53,804 LEMAXOUISTION LLC 144A 6.259% 01/15/2028 DD 07/15/20 40,000 53,804 LEHMAN BRTH HLD (RUCI) ESCROW 0.000% 07/19/207 45,000 - LEIDOS INC 2.309% 02/15/2017 DD 12/21/07 825,000 - LEIDOS INC 2.309% 02/15/203 DD 0						
KINDER MORGAN ENERGY PARTNERS 3.500% 09/01/2023 DD 02/28/13 544,000 538,198 KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/204 DD 08/05/13 140,000 138,108 KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2033 DD 06/21/07 105,000 111,092 KINDER MORGAN INC 3.160% 00/15/2033 DD 02/1/12 363,000 250,021 KINDER MORGAN INC 3.600% 03/01/2050 DD 02/28/20 213,000 154,243 KLA CORP 5.250% 07/15/202 DD 06/23/22 280,000 268,877 L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/4/18 596,000 570,501 LADDER CAPTLA FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20 10,000 88,400 LBM ACQUISITION LIC L44A 6.250% 01/15/2028 DD 07/15/20 40,000 35,804 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07 425,000 - LEIDOS INC 2.300% 01/5/2031 DD 02/5/21 1,327,000 424,215 LEIDOS INC 2.300% 02/15/2031 DD 02/5/21 1,327,000 424,215 LEIDOS INC 144A 1,900% 11/20/2031 DD 02/5/21 30,000 233,795 LEVEL 3						
KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 8/05/13 140,000 138,108 KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07 105,000 111,092 KINDER MORGAN INC 3.160% 01/15/2038 DD 00/21/21 366,000 250,021 KLA CORP 3.300% 03/01/2500 DD 02/28/20 213,000 154,243 KLA CORP 5.250% 07/15/2062 DD 12/15/19 706,000 673,297 L3HARRIS TECHNOLOGIES INC 4.400% 60/15/2028 DD 06/23/22 280,000 286,877 L3HARRIS TECHNOLOGIES INC 4.400% 60/15/2028 DD 10/30/20 10,000 8,400 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 01/30/20 10,000 8,400 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 35,804 LBM ACQUISITION LLC 144A 6.250% 01/15/2028 DD 07/15/20 40,000 57,552 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 02/15/201 DD 02/15/21 78,000 59,752 LEIDOS INC 2.300% 02/15/203 DD 05/5/21 13,27,000 1,196,634 LENDMARK FUNDING TRU IA A 144A 1.900% 10/20/20 30,000 29,255 LEVLATHAN BOND LTD 144A 6,						
KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2033 DD 06/21/07 1.05,000 1.11.092 KINDER MORGAN INC 3.150% 01/15/2033 DD 08/10/17 1.003,000 1.002,132 KINDER MORGAN INC 3.600% 02/15/2051 DD 02/21/21 366,000 250,021 KLA CORP 3.300% 03/01/2050 DD 02/28/20 213,000 258,877 L3HARRIS TECHNOLOGIES INC 3.850% 12/15/2026 DD 06/21/22 280,000 268,877 LADDER CAPTRAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20 10,000 8,400 LADDER CAPTRAL FINANCE HO 144A 4.250% 02/12/202 DD 01/15/20 130,000 82,726 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07 425,000 - LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/15/201 DD 12/1/07 825,000 - LEIDOS INC 2.300% 02/15/203 DD 05/5/21 7,300 9,752 LEIDOS INC 2.300% 07/15/203 DD 05/5/21 7,500 23,795 LEVEL 3 FINANCING INC 14A 3.75% 07/15/203 DD 05/5/21 7,500 23,375 LEVIATHAN BOND LTD 144A 6.25% 06/3/02027 85,000 23,375 LEVIATHAN BOND LTD 144A 5.3						
KINDER MORGAN INC 3.159% 01/15/2031 DD 08/10/17 1,003,000 1,002,132 KINDER MORGAN INC 3.600% 02/15/2051 DD 02/11/21 363,000 250,021 KLA CORP 3.200% 03/01/2050 DD 02/28/20 213,000 154,243 KLA CORP 5.250% 07/15/2062 DD 06/23/22 280,000 268,877 L3HARRIS TECHNOLOGIES INC 4.400% 60/15/2028 DD 06/04/18 596,000 570,501 LADDER CAPITAL FINANCE HO 144A 4.250% 02/15/2028 DD 06/04/18 596,000 570,501 LADARA MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 38,804 LEMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 12/18/20 130,000 82,726 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 12/18/20 130,000 - LEDOS INC 2.300% 02/15/2031 DD 02/15/21 78,000 - LEDOS INC 2.300% 02/15/2031 DD 02/15/21 1,327,000 1,196,634 LEDOS INC 2.300% 07/15/202 DD 01/13/21 325,000 233,795 LEVATAHAN BOND LTD 144A 6.25% 06/30/2027 85,000 22,246 LEVVATHAN BOND LTD 144A 6.25% 06/30/2027 8						
KLA CORP 3.300% 03/01/2050 DD 02/28/20 213,000 154,243 KLA CORP 5.250% 07/15/206 DD 06/23/22 280,000 268,877 L3HARRIS TECHNOLOGIES INC 3.850% 12/15/206 DD 06/23/22 280,000 673,297 L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2026 DD 06/04/18 596,000 570,501 LADDER CAPITAL FINANCE HO 144A 4.250% 02/10/2027 DD 01/30/20 10,000 8,400 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 82,726 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07 425,000 - LEHDOS INC 2.300% 02/15/203 DD 02/15/21 78,000 59,752 LEIDOS INC 4.375% 06/30/2025 30,000 233,705 LEVLAJ FINANCING INC 144A 1.900% 11/20/2031 DD 05/26/21 500,000 233,7055 LEVLATHAN BOND LTD 144A 6.500% 06/30/2027 85,000 82,246 LEVLATHAN BOND LTD 144A 5.375% 101/5/2029 DD 12/4/20 180,000 68,489 LIFS TOPCO LLC 144A 5.375% 101/5/2029 DD 12/4/20 185,761 59,648 LEVLATHAN BOND LTD 144A 5.375% 101/5/2029 DD 12/4/20		KINDER MORGAN INC				
KLA CORP 5.250% 07/15/2062 DD 06/23/22 280,000 268,877 L3HARRIS TECHNOLOGIES INC 3.850% 12/15/2026 DD 12/15/19 706,000 673,297 L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 596,000 570,501 LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20 10,000 8,400 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 35,804 LBM ACQUISTION LLC 144A 6.250% 01/15/2028 DD 07/19/07 425,000 - LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07 425,000 - LEIDOS INC 2.300% 02/15/203 ID D 02/15/21 1,327,000 1,96,634 LEIDOS INC 4.375% 05/15/2030 DD 05/15/21 1,327,000 1,96,634 LEVIA STIMANCING INC 14A A 1,900% 11/20/201 DD 05/26/21 500,000 233,767 LEVIA STIMANCING INC 14AA 6.25% 06/30/2025 30,000 29,325 LEVIATHAN BOND LTD 144A 6.125% 06/30/2027 85,000 86,489 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 107,369 LIFEPOINT HEALTH INC 144A 5.3		KINDER MORGAN INC		363,000		
L3HARRIS TECHNOLOGIES INC 3.850% 12/15/2026 DD 12/15/19 706,000 675,297 L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 596,000 570,501 LADDER CAPTAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20 10,000 8,400 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 35,804 LBM ACQUISITION LLC 144A 6.250% 01/19/2017 DD 07/19/07 425,000 - LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 12/21/07 825,000 - LEIDOS INC 2.300% 02/15/2031 DD 02/15/21 1,327,000 1,196,634 LENDMARK FUNDING TRU 1A A 144A 1.900% 11/20/2031 DD 05/26/21 500,000 424,215 LEVOS INC 4.375% 07/15/2029 DD 01/13/21 325,000 233,795 LEVIATHAN BOND LTD 144A 6.500% 06/30/2025 30,000 233,795 LEVIATHAN BOND LTD 144A 6.500% 06/30/2027 85,000 82,246 LFS TOPCO LLC 144A 5.875% 10/15/202 DD 01/0/2/2 190,000 107,359 LIFEPOINT HEALTH INC 144A 5.375% 01/15/202 DD 10/0/2/2 80,000 65,088 LIFEPOINT HEALTH INC 144A						
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18 596,000 570,501 LADDER CAPITAL FINANCE H0 144A 4.250% 02/1/2027 DD 01/30/20 10,000 8,400 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 35,804 LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20 130,000 82,726 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 01/28/2017 DD 12/21/07 825,000 - LEIDOS INC 2.300% 02/15/203 DD 02/15/21 78,000 59,752 LEIDOS INC 4.375% 03/15/2030 DD 05/15/21 1,327,000 1,196,634 LEVDMARK FUNDING TRU 1A A 144A 1.900% 11/20/2031 DD 05/26/21 500,000 23,3795 LEVL3 FINANCING INC 144A 3.750% 07/15/2029 DD 01/13/21 325,000 23,3795 LEVLATHAN BOND LTD 144A 6.125% 06/30/2025 30,000 29,325 LEVIATHAN BOND LTD 144A 5.375% 01/15/2029 DD 01/13/21 85,000 68,489 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 107,369 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 10/04/21 75,000 63,906 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2023 DD 10/09/20 80,000 65,08				· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20 10,000 \$,400 LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 35,804 LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20 130,000 82,726 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07 425,000 - LEHDAN BRTH HLD (RICI) ESCROW 0.000% 12/28/2017 DD 12/21/07 825,000 - LEIDOS INC 2.300% 05/15/21 78,000 59,752 LEIDOS INC 4.375% 05/15/2030 DD 05/15/21 1,327,000 1,196,634 LEVLATHAN BOND LTD 144A 1.900% 11/20/2031 DD 05/26/21 500,000 233,795 LEVIATHAN BOND LTD 144A 6.125% 06/30/2025 30,000 232,226 LEVIATHAN BOND LTD 144A 6.125% 06/30/2027 85,000 68,489 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 107,369 LIGADO NETERTAINMENT 144A 5.375% 01/15/2023 DD 10/32/20 185,761 59,648 LIFEPOINT HEALTH INC 144A 3.750% 01/15/2023 DD 10/02/20 80,000 65,088 LIFEPOINT HEALTH INC 144A 3.750% 01/15/2023 DD 10/04/21 75,000 63,396				· · · · · · · · · · · · · · · · · · ·		
LAMAR MEDIA CORP 3.750% 02/15/2028 DD 07/15/20 40,000 35,804 LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20 130,000 82,726 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07 425,000 - LEIDOS INC 2.300% 02/15/2031 DD 02/15/21 78,000 59,752 LEIDOS INC 4.375% 05/15/2031 DD 02/15/21 1,327,000 1,196,634 LENDMARK FUNDING TRU 1A A 144A 1.900% 11/20/2031 DD 05/26/21 500,000 424,215 LEVEL 3 FINANCING INC 144A 3.750% 07/15/2029 DD 01/13/21 325,000 233,795 LEVIATHAN BOND LTD 144A 6.125% 06/30/2027 85,000 82,246 LFS TOPCO LLC 144A 5.875% 01/15/2029 DD 10/23/20 185,761 59,648 LIFEPOINT HEALTH INC 144A 5.500% 11/01/2023 DD 10/23/20 185,761 59,648 LIFEPOINT HEALTH INC 144A 4.375% 01/15/2031 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 4.375% 01/15/2031 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 4.750% 01/15/2032 DD 01/04/21 75,000 133,3549 LLOYDS BANKI						
LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20 130,000 82,726 LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07 425,000 - LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 02/15/21 78,000 59,752 LEIDOS INC 2.300% 02/15/2031 DD 02/15/21 1,327,000 1,196,634 LENDMARK FUNDING TRU 1A A 144A 1.900% 11/20/2031 DD 05/26/21 500,000 424,215 LEVEL 3 FINANCING INC 144A 3.750% 07/15/2029 DD 01/13/21 325,000 233,795 LEVIATHAN BOND LTD 144A 6.125% 06/30/2025 30,000 29,325 LEVIATHAN BOND LTD 144A 6.500% 06/30/2027 85,000 82,246 LFS TOPCO LLC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 107,369 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 65,088 LITHIA MOTORS INC 144A 4.375% 01/15/2029 DD 10/03/20 85,761 59,648 LITHIA MOTORS INC 144A 4.375% 01/15/2021 DD 10/03/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 4.375% 01/15/2021 DD 10/03/20 80,000 63,906 LIVE NATIO						
LEHMAN BRTH HLD (RICI) ESCROW 0.000% 12/28/2017 DD 12/21/07 825,000 - LEIDOS INC 2.300% 02/15/2031 DD 02/15/21 78,000 59,752 LEIDOS INC 4.375% 05/15/2030 DD 05/15/21 1,327,000 1,196,634 LENDMARK FUNDING TRU 1A A 144A 1.900% 11/20/2031 DD 05/26/21 500,000 424,215 LEVEL 3 FINANCING INC 144A 3.750% 07/15/2029 DD 01/13/21 325,000 233,795 LEVIATHAN BOND LTD 144A 6.125% 06/30/2025 30,000 29,325 LEVIATHAN BOND LTD 144A 5.875% 01/15/2029 DD 09/21/21 85,000 82,246 LFS TOPCO LLC 144A 5.875% 01/15/2029 DD 12/04/20 190,000 107,369 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 10/23/20 185,761 59,648 LITHIA MOTORS INC 144A 4.375% 01/15/2023 DD 10/09/20 80,000 63,096 LIVE NATION ENTERTAINMENT 144A 4.375% 01/15/2023 DD 10/17/19 150,000 133,549 LIVE NATION ENTERTAINMENT 144A 4.750% 01/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298						
LEIDOS INC2.300% 02/15/2031 DD 02/15/2178,00059,752LEIDOS INC4.375% 05/15/2030 DD 05/15/211,327,0001,196,634LENDMARK FUNDING TRU 1A A 144A1.900% 11/20/2031 DD 05/26/21500,000424,215LEVEL 3 FINANCING INC 144A3.750% 07/15/2029 DD 01/13/21325,000233,795LEVIATHAN BOND LTD 144A6.125% 06/30/202530,00029,325LEVIATHAN BOND LTD 144A6.500% 06/30/202785,00082,246LFS TOPCO LLC 144A5.875% 10/15/2029 DD 12/04/20190,000107,369LIFEPOINT HEALTH INC 144A15.500% 11/01/2023 DD 10/23/20185,76159,648LITHIA MOTORS INC 144A4.375% 01/15/2029 DD 10/23/20185,76159,648LITHIA MOTORS NC 144A4.375% 01/15/2023 DD 10/09/2080,00065,088LIVE NATION ENTERTAINMENT 144A3.750% 01/15/2027 DD 10/17/19150,000133,549LLOYDS BANKING GROUP PLC4.050% 08/16/2023 DD 10/01/2175,000238,370LLOYDS BANKING GROUP PLCVAR RT 05/11/2024 DD 03/11/211,333,000366,686LOCKHEED MARTIN CORP3.800% 03/01/2045 DD 02/20/15449,000238,370LOCKHEED MARTIN CORP6.150% 09/01/2036 DD 08/30/66148,000160,519LOWES COS INC1.700% 09/15/2028 DD 09/20/2178,00065,513		LEHMAN BRTH HLD (RICI) ESCROW	0.000% 07/19/2017 DD 07/19/07	425,000		-
LEIDOS INC4.375% 05/15/2030 DD 05/15/211,327,0001,196,634LENDMARK FUNDING TRU 1A A 144A1.900% 11/20/2031 DD 05/26/21500,000424,215LEVEL 3 FINANCING INC 144A3.750% 07/15/2029 DD 01/13/21325,000233,795LEVIATHAN BOND LTD 144A6.125% 06/30/202530,00029,325LEVIATHAN BOND LTD 144A6.500% 06/30/202785,00082,246LFS TOPCO LLC 144A5.875% 10/15/2029 DD 0/21/2185,00068,489LIFEPOINT HEALTH INC 144A5.375% 01/15/2029 DD 12/04/20190,000107,369LIGADO NETWORKS LLC 144A15.500% 11/01/2023 DD 10/23/20185,76159,648LITHIA MOTORS INC 144A4.375% 01/15/2028 DD 01/04/2175,00063,906LIVE NATION ENTERTAINMENT 144A3.750% 01/15/2028 DD 01/04/2175,00063,906LIVE NATION ENTERTAINMENT 144A4.750% 00/15/2023 DD 10/23/20185,76159,648LIVE NATION ENTERTAINMENT 144A4.750% 01/15/2028 DD 01/04/2175,00063,906LOYDS BANKING GROUP PLCVAR RT 05/11/2024 DD 03/11/211,333,000133,549LLOYDS BANKING GROUP PLCVAR RT 05/11/2024 DD 03/11/211,333,0001,307,298LOCKHEED MARTIN CORP3.800% 03/01/2045 DD 02/20/15449,000366,686LOCKHEED MARTIN CORP6.150% 09/01/2036 DD 08/30/06148,000160,519LOWE'S COS INC1.700% 09/15/2028 DD 09/20/2178,00065,513						-
LENDMARK FUNDING TRU 1A A 144A1.900% 11/20/2031 DD 05/26/21500,000424,215LEVEL 3 FINANCING INC 144A3.750% 07/15/2029 DD 01/13/21325,000233,795LEVIATHAN BOND LTD 144A6.125% 06/30/202530,00029,325LEVIATHAN BOND LTD 144A6.500% 06/30/202785,00082,246LFS TOPCO LLC 144A5.875% 10/15/2029 DD 12/04/20190,000107,369LIFEPOINT HEALTH INC 144A5.375% 01/15/2029 DD 12/04/20190,000107,369LIGADO NETWORKS LLC 144A15.500% 11/15/2031 DD 10/23/20185,76159,648LITHIA MOTORS INC 144A4.375% 01/15/2031 DD 10/09/2080,00065,088LIVE NATION ENTERTAINMENT 144A3.750% 01/15/2027 DD 10/17/19150,000133,549LLOYDS BANKING GROUP PLCVAR RT 05/11/2024 DD 03/11/211,333,0001,307,298LOCKHEED MARTIN CORP3.800% 03/01/2045 DD 02/20/15449,000366,686LOCKHEED MARTIN CORP6.150% 09/01/2036 DD 08/30/06148,000160,519LOWE'S COS INC1.700% 09/15/2028 DD 09/20/2178,00065,513						
LEVEL 3 FINANCING INC 144A 3.750% 07/15/2029 DD 01/13/21 325,000 233,795 LEVIATHAN BOND LTD 144A 6.125% 06/30/2025 30,000 29,325 LEVIATHAN BOND LTD 144A 6.500% 06/30/2027 85,000 82,246 LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21 85,000 68,489 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 107,369 LIGADO NETWORKS LLC 144A 15.500% 11/01/2023 DD 10/23/20 185,761 59,648 LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513				· · ·		
LEVIATHAN BOND LTD 144A 6.125% 06/30/2025 30,000 29,325 LEVIATHAN BOND LTD 144A 6.500% 06/30/2027 85,000 82,246 LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21 85,000 68,489 LIFEPOINT HEALTH INC 144A 5.875% 10/15/2029 DD 12/04/20 190,000 107,369 LIGADO NETWORKS LLC 144A 15.500% 11/01/2023 DD 10/23/20 185,761 59,648 LITHIA MOTORS INC 144A 4.375% 01/15/2032 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LEVIATHAN BOND LTD 144A 6.500% 06/30/2027 85,000 82,246 LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21 85,000 68,489 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 107,369 LIGADO NETWORKS LLC 144A 15.500% 11/01/2023 DD 10/23/20 185,761 59,648 LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,666 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/66 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21 85,000 68,489 LIFEPOINT HEALTH INC 144A 5.375% 01/15/2029 DD 12/04/20 190,000 107,369 LIGADO NETWORKS LLC 144A 15.500% 11/01/2023 DD 10/23/20 185,761 59,648 LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 75,000 63,906 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,666 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/66 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LIGADO NETWORKS LLC 144A 15.500% 11/01/2023 DD 10/23/20 185,761 59,648 LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 75,000 63,906 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513		LFS TOPCO LLC 144A				
LITHIA MOTORS INC 144A 4.375% 01/15/2031 DD 10/09/20 80,000 65,088 LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 75,000 63,906 LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LIVE NATION ENTERTAINMENT 144A 3.750% 01/15/2028 DD 01/04/21 75,000 63,906 LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19 150,000 133,549 LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LLOYDS BANKING GROUP PLC 4.050% 08/16/2023 DD 08/16/18 240,000 238,370 LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LLOYDS BANKING GROUP PLC VAR RT 05/11/2024 DD 03/11/21 1,333,000 1,307,298 LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15 449,000 366,686 LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06 148,000 160,519 LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21 78,000 65,513						
LOWE'S COS INC 1.700% 10/15/2030 DD 10/22/20 134,000 104,788		LOWE'S COS INC		78,000		65,513
		LOWE'S COS INC	1.700% 10/15/2030 DD 10/22/20	134,000		104,788

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	LOWE'S COS INC	2.800% 09/15/2041 DD 09/20/21	69,000		46,955
	LOWE'S COS INC	3.650% 04/05/2029 DD 04/05/19	440,000		406,530
	LOWE'S COS INC	4.400% 09/08/2025 DD 09/08/22	824,000		811,697
	LYB INTERNATIONAL FINANCE III	4.200% 05/01/2050 DD 04/20/20	28,000		20,702
	MADISON IAQ LLC 144A	5.875% 06/30/2029 DD 06/21/21	90,000		61,686
	MARATHON OIL CORP MARATHON PETROLEUM CORP	6.600% 10/01/2037 DD 09/27/07 6.500% 03/01/2041 DD 09/01/11	248,000 51,000		246,460 52,388
	MARATHON PETROLEUM CORP MARB BONDCO PLC 144A	3.950% 01/29/2031 DD 01/29/21	200,000		153,517
	MARIOTT OWNERSHIP RESORT 144A	6.125% 09/15/2025 DD 05/13/20	10,000		10,306
	MARRIOTT OWNERSHIP RESORTS INC	4.750% 01/15/2028 DD 03/15/20	255,000		222,049
	MARSH & MCLENNAN COS INC	2.250% 11/15/2030 DD 05/07/20	526,000		430,622
	MASONITE INTERNATIONAL CO 144A	5.375% 02/01/2028 DD 07/25/19	100,000		92,461
	MATADOR RESOURCES CO	5.875% 09/15/2026 DD 08/21/18	140,000		134,604
	MATCH GROUP HOLDINGS II L 144A	3.625% 10/01/2031 DD 10/04/21	25,000		19,172
	MATCH GROUP HOLDINGS II L 144A MEDLINE BORROWER LP 144A	5.000% 12/15/2027 DD 12/04/17 5.250% 10/01/2029 DD 10/15/21	65,000 145,000		59,800 115,169
	MEDEINE BORROWER EF 144A MEG ENERGY CORP 144A	5.875% 02/01/2029 DD 02/02/21	25,000		23,576
	MICHAELS COS INC/THE 144A	7.875% 05/01/2029 DD 04/15/21	65,000		43,431
	MICRON TECHNOLOGY INC	6.750% 11/01/2029 DD 10/31/22	225,000		228,550
	MIDAMERICAN ENERGY CO	3.150% 04/15/2050 DD 10/15/19	150,000		106,161
	MIDAMERICAN ENERGY CO	3.650% 04/15/2029 DD 01/09/19	649,000		606,791
	MINERAL RESOURCES LTD 144A	8.125% 05/01/2027 DD 04/23/19	145,000		146,005
	MITSUBISHI UFJ FINANCIAL GROUP	2.193% 02/25/2025 DD 02/25/20	1,440,000		1,347,688
	MITSUBISHI UFJ FINANCIAL GROUP MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 07/18/2025 DD 07/20/22 VAR RT 07/19/2025 DD 07/20/21	560,000 1,000,000		554,418 929,167
	MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 07/15/2025 DD 07/20/21 VAR RT 09/15/2024 DD 09/15/20	1,000,000		929,107 965,122
	MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 10/11/2025 DD 10/13/21	360,000		331,003
	MIWD HOLDCO II LLC / MIWD 144A	5.500% 02/01/2030 DD 01/19/22	90,000		71,654
	MIZUHO FINANCIAL GROUP INC	VAR RT 05/22/2026 DD 02/22/22	929,000		861,766
	MOLINA HEALTHCARE INC 144A	3.875% 05/15/2032 DD 11/16/21	35,000		29,065
	MOODY'S CORP	3.100% 11/29/2061 DD 11/29/21	222,000		139,719
	MOODY'S CORP	3.750% 02/25/2052 DD 02/25/22	53,000		40,354
	MOODY'S CORP MOOG INC 144A	4.250% 08/08/2032 DD 08/08/22 4.250% 12/15/2027 DD 12/13/19	185,000 30,000		172,878 27,750
	MOOG INCLIFIC MORGAN STANLEY	VAR RT 01/25/2024 DD 01/25/21	4,226,000		4,197,654
	MORGAN STANLEY	VAR RT 04/05/2024 DD 04/22/21	1,175,000		1,158,147
	MORGAN STANLEY	VAR RT 04/17/2025 DD 04/20/22	1,000,000		975,803
	MORGAN STANLEY	VAR RT 05/04/2027 DD 04/22/21	1,216,000		1,066,717
	MORGAN STANLEY	VAR RT 05/30/2025 DD 06/01/21	1,200,000		1,115,633
	MORGAN STANLEY	VAR RT 07/17/2026 DD 07/20/22	606,000		595,610
	MORGAN STANLEY MORGAN STANLEY	VAR RT 07/20/2027 DD 07/20/21 VAR RT 07/21/2032 DD 07/20/21	678,000 8,000		588,360 6,138
	MORGAN STANLEY	VAR RT 10/12/2032 DD 0//20/21 VAR RT 10/18/2028 DD 10/18/22	1,330,000		1,372,965
	MORGAN STANLEY	VAR RT 10/20/2032 DD 10/19/21	8,000		6,260
	MORGAN STANLEY BANK OF A C16 C	VAR RT 06/15/2047 DD 06/01/14	125,000		116,106
	MORGAN STANLEY BANK OF C10 ASB	VAR RT 07/15/2046 DD 07/01/13	13,199		13,163
	MORGAN STANLEY CAP MEAD A 144A	3.170% 11/10/2036 DD 11/01/19	685,000		635,766
	MOTOROLA SOLUTIONS INC	2.300% 11/15/2030 DD 08/14/20	903,000		706,103
	MOTOROLA SOLUTIONS INC MOTOROLA SOLUTIONS INC	4.600% 02/23/2028 DD 02/23/18 4.600% 05/23/2029 DD 05/23/19	298,000		288,628
	MOTOROLA SOLUTIONS INC	4.000% 05/25/2029 DD 05/25/19 5.500% 09/01/2044 DD 08/19/14	506,000 105,000		481,574 94,540
	MPLX LP	4.500% 07/15/2023 DD 07/15/16	180,000		179,272
	MSBAM COMMERCIAL M CKSV C 144A	VAR RT 10/15/2030 DD 10/01/12	100,000		72,050
	MSBAM COMMERCIAL M CKSV D 144A	VAR RT 10/15/2030 DD 10/01/12	135,000		68,154
	MURPHY OIL CORP	VAR RT 12/01/2042 DD 11/30/12	80,000		62,400
	NABORS INDUSTRIES INC 144A	7.375% 05/15/2027 DD 11/23/21	85,000		82,339
	NATIONAL RETAIL PROPERTIES INC NATIONSTAR MORTGAGE HOLDI 144A	3.500% 04/15/2051 DD 03/10/21 5.750% 11/15/2031 DD 11/04/21	306,000 200,000		204,631 155,500
	NATIONSTAR MORTGAGE HOLDI 144A NATIONSTAR MORTGAGE HOLDI 144A	6.000% 01/15/2027 DD 01/16/20	25,000		22,375
	NATWEST GROUP PLC	3.875% 09/12/2023 DD 09/12/16	1,000,000		989,661
	NATWEST GROUP PLC	VAR RT 05/22/2024 DD 05/22/20	698,000		688,003
	NAVIENT CORP	5.000% 03/15/2027 DD 01/27/20	65,000		56,902
	NAVIENT CORP	5.500% 03/15/2029 DD 11/04/21	80,000		65,280
	NAVIENT CORP	5.625% 08/01/2033 DD 07/21/03	375,000		267,145
	NAVIENT PRIVATE EDUC DA A 144A	VAR RT 04/15/2060 DD 05/20/21	830,505		764,138
	NCL CORP LTD 144A NCL CORP LTD REGS	5.875% 03/15/2026 DD 12/18/20 5.875% 03/15/2026 DD 12/18/20	470,000 10,000		369,171 7,855
	NCR CORP 144A	5.000% 10/01/2028 DD 08/20/20	65,000		55,415
	NCR CORP 144A	5.125% 04/15/2029 DD 04/06/21	120,000		100,359
	NCR CORP 144A	5.250% 10/01/2030 DD 08/20/20	10,000		8,250
	NCR CORP 144A	5.750% 09/01/2027 DD 08/21/19	50,000		47,846
	NETFLIX INC	5.875% 02/15/2025 DD 02/05/15	100,000		101,260
	NETFLIX INC	6.375% 05/15/2029 DD 10/26/18	20,000		20,586
	NETFLIX INC 144A	4.875% 06/15/2030 DD 10/25/19	20,000		18,652

(a)

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
NETFLIX INC 144A	5.375% 11/15/2029 DD 04/29/19	205,000		198,85
NEXSTAR MEDIA INC 144A	5.625% 07/15/2027 DD 07/03/19	55,000		50,45
EXTERA ENERGY CAPITAL HOLDING	2.940% 03/21/2024 DD 03/21/22	295,000		287,20
EXTERA ENERGY CAPITAL HOLDING	VAR RT 11/03/2023 DD 11/03/21	2,000,000		1,991,80
EXTERA ENERGY OPERATING 144A	3.875% 10/15/2026 DD 09/23/19	1,300,000		1,189,52
GPL PIPECO LLC 144A	3.250% 07/15/2031 DD 05/14/21	377,000		306,65
GPL PIPECO LLC 144A	7.768% 12/15/2037 DD 12/21/07	148,000		153,99
SOURCE INC	0.950% 08/15/2025 DD 08/18/20	395,000		356,09
ISSAN MOTOR ACCEPTANCE C 144A	1.050% 03/08/2024 DD 03/09/21	170,000		159,22
ISSAN MOTOR ACCEPTANCE C 144A	1.125% 09/16/2024 DD 09/16/21	140,000		127,56
NISSAN MOTOR ACCEPTANCE C 144A	3.875% 09/21/2023 DD 09/21/18	197,000		193,38
NISSAN MOTOR CO LTD 144A	3.043% 09/15/2023 DD 09/17/20	400,000		391,90
VISSAN MOTOR CO LTD 144A	4.810% 09/17/2030 DD 09/17/20	784,000		665,35
NMG HOLDING CO INC / NEIM 144A	7.125% 04/01/2026 DD 03/30/21	80,000		74,98
NOMURA HOLDINGS INC	2.608% 07/14/2031 DD 07/12/21	200,000		154,68
NOMURA HOLDINGS INC	3.103% 01/16/2030 DD 01/16/20	318,000		265,22
NORFOLK SOUTHERN CORP	2.550% 11/01/2029 DD 11/04/19	454,000		389,17
JORFOLK SOUTHERN CORP	3.400% 11/01/2049 DD 11/04/19	117,000		84,00
JORFOLK SOUTHERN CORP	4.550% 06/01/2053 DD 06/13/22	318,000		276,40
JORFOLK SOUTHERN CORP	4.800% 08/15/2043 DD 08/13/13	47,000		40,92
ORTHERN OIL AND GAS INC 144A	8.125% 03/01/2028 DD 02/18/21	205,000		196,84
ORTHERN STATES POWER CO/MN	3.200% 04/01/2052 DD 03/30/21	102,000		72,51
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	563,000		466,54
ORTHWEST FLORIDA TIMBER 144A	4.750% 03/04/2029 DD 04/10/14	345,000		301,87
NOVELIS CORP 144A	4.750% 01/30/2030 DD 01/16/20	260,000		230,50
NRG ENERGY INC	5.750% 01/15/2028 DD 07/15/18	5,000		4,69
JRG ENERGY INC 144A	2.450% 12/02/2027 DD 12/02/20	587,000		486,36
NRG ENERGY INC 144A	3.875% 02/15/2032 DD 08/23/21	40,000		30,04
NRG ENERGY INC 144A	5.250% 06/15/2029 DD 05/14/19	125,000		110,34
NTT FINANCE CORP 144A	0.583% 03/01/2024 DD 03/03/21	511,000		484,40
NTT FINANCE CORP 144A	4.239% 07/25/2025 DD 07/27/22	240,000		235,66
NUSTAR LOGISTICS LP	5.750% 10/01/2025 DD 09/14/20	110,000		105,74
IVIDIA CORP	3.500% 04/01/2050 DD 03/31/20	163,000		123,02
NXP BV / NXP FUNDING LLC / NXP	2.500% 05/11/2031 DD 05/11/22	639,000		508,95
NXP BV / NXP FUNDING LLC / NXP	3.400% 05/01/2030 DD 05/01/22	260,000		224,67
NXP BV / NXP FUNDING LLC / NXP	4.300% 06/18/2029 DD 12/18/21	1,438,000		1,340,64
OCCIDENTAL PETROLEUM CORP	2.900% 08/15/2024 DD 08/08/19	389,000		372,60
OCCIDENTAL PETROLEUM CORP	5.550% 03/15/2026 DD 09/15/19	55,000		54,79
OCCIDENTAL PETROLEUM CORP	6.125% 01/01/2031 DD 12/22/20	125,000		126,14
OCCIDENTAL PETROLEUM CORP	6.450% 09/15/2036 DD 09/15/19	40,000		40,80
OCCIDENTAL PETROLEUM CORP	6.600% 03/15/2046 DD 09/15/19	245,000		252,10
OCCIDENTAL PETROLEUM CORP	6.625% 09/01/2030 DD 08/26/20	165,000		170,50
OCCIDENTAL PETROLEUM CORP	7.500% 05/01/2031 DD 05/01/19	179,000		191,25
OCCIDENTAL PETROLEUM CORP	7.875% 09/15/2031 DD 09/15/19	30,000		33,12
OCCIDENTAL PETROLEUM CORP	8.500% 07/15/2027 DD 07/13/20	592,000		637,46
OCCIDENTAL PETROLEUM CORP	8.875% 07/15/2030 DD 07/13/20	290,000		327,41
DHIO POWER CO	1.625% 01/15/2031 DD 01/07/21	173,000		133,86
DHIO POWER CO	2.900% 10/01/2051 DD 09/13/21	90,000		58,55
DHIO POWER CO	4.150% 04/01/2048 DD 03/22/18	134,000		108,71
ONE GAS INC	1.100% 03/11/2024 DD 03/11/21	528,000		506,28
DNEMAIN FINANCE CORP	3.500% 01/15/2027 DD 06/22/21	110,000		91,07
ONEMAIN FINANCE CORP	6.875% 03/15/2025 DD 03/12/18	160,000		153,70
DNEMAIN FINANCE CORP	8.250% 10/01/2023 DD 09/24/13	140,000		140,69
OPEN TEXT CORP 144A	3.875% 02/15/2028 DD 02/18/20	145,000		124,42
OPEN TEXT CORP 144A	3.875% 12/01/2029 DD 11/24/21	80,000		64,33
ORACLE CORP	2.400% 09/15/2023 DD 07/07/16	580,000		568,47
DRACLE CORP	2.500% 04/01/2025 DD 04/01/20	241,000		227,23
DRACLE CORP	3.600% 04/01/2040 DD 04/01/20	1,141,000		837,05
DRACLE CORP	3.650% 03/25/2041 DD 03/24/21	112,000		82,67
ORACLE CORP	3.850% 07/15/2036 DD 07/07/16	54,000		44,1:
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	325,000		298,23
ORACLE CORP	5.800% 11/10/2025 DD 11/09/22	1,000,000		1,022,38
DRGANON & CO / ORGANON FO 144A	5.125% 04/30/2031 DD 04/21/21	225,000		194,82
PACIFIC GAS AND ELECTRIC CO	2.500% 02/01/2031 DD 06/19/20	23,000		17,84
PACIFIC GAS AND ELECTRIC CO	3.250% 06/01/2031 DD 03/11/21	119,000		96,72
PACIFIC GAS AND ELECTRIC CO	4.950% 07/01/2050 DD 07/02/20	176,000		136,3
PAPA JOHN'S INTERNATIONAL 144A	3.875% 09/15/2029 DD 09/14/21	65,000		54,2
PARAMOUNT GLOBAL	4.375% 03/15/2043 DD 03/15/13	244,000		168,0
PARK RIVER HOLDINGS INC 144A	5.625% 02/01/2029 DD 01/22/21	120,000		79,90
PARK RIVER HOLDINGS INC 144A	6.750% 08/01/2029 DD 06/09/21	10,000		6,80
PARKER-HANNIFIN CORP	3.650% 06/15/2024 DD 06/15/22	1,000,000		978,4
PARKLAND CORP 144A	5.875% 07/15/2027 DD 07/10/19	210,000		199,39
PDC ENERGY INC	5.750% 05/15/2026 DD 05/15/18	265,000		252,90

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	PECO ENERGY CO	3.050% 03/15/2051 DD 03/08/21	190,000		129,791
	PENSKE TRUCK LEASING CO L 144A	5.875% 11/15/2027 DD 11/21/22	241,000		242,691
	PERFORMANCE FOOD GROUP IN 144A	5.500% 10/15/2027 DD 09/27/19	105,000		99,032
	PERKINELMER INC	0.850% 09/15/2024 DD 09/10/21	1,190,000		1,102,754
	PERMIAN RESOURCES OPERATI 144A	5.875% 07/01/2029 DD 06/30/21	70,000		60,120
	PERMIAN RESOURCES OPERATI 144A	6.875% 04/01/2027 DD 03/15/19	80,000		75,379
	PETROLEOS MEXICANOS PETROLEOS MEXICANOS	5.950% 01/28/2031 DD 07/28/20 6.625% 06/15/2035 DD 12/15/05	160,000 85,000		121,096
	PETROLEOS MEXICANOS PETROLEOS MEXICANOS	6.700% 02/16/2032 DD 12/16/21	1,987,000		61,660 1,560,286
	PFS FINANCING CORP A A 144A	0.710% 04/15/2026 DD 02/16/21	100,000		94,093
	PG&E CORP	5.000% 07/01/2028 DD 06/23/20	85,000		77,592
	PHILIP MORRIS INTERNATIONAL IN	0.875% 05/01/2026 DD 11/02/20	392,000		344,378
	PHILIP MORRIS INTERNATIONAL IN	5.000% 11/17/2025 DD 11/17/22	859,000		862,859
	PHILIP MORRIS INTERNATIONAL IN	5.125% 11/17/2027 DD 11/17/22	887,000		893,478
	PHILLIPS 66 PIEDMONT NATURAL GAS CO INC	3.850% 04/09/2025 DD 04/09/20 2.500% 03/15/2031 DD 03/11/21	750,000 190,000		731,566 154,965
	PIEDMONT NATURAL GAS CO INC	2.500% 05/15/2051 DD 05/11/21 3.500% 06/01/2029 DD 05/24/19	236,000		216,268
	PIONEER NATURAL RESOURCES CO	0.550% 05/15/2023 DD 05/18/21	2,432,000		2,391,950
	PNC BANK NA	2.500% 08/27/2024 DD 08/27/19	1,120,000		1,073,875
	POST HOLDINGS INC 144A	4.625% 04/15/2030 DD 02/26/20	35,000		30,196
	POST HOLDINGS INC 144A	5.750% 03/01/2027 DD 02/14/17	120,000		116,050
	PRECISION DRILLING CORP 144A	6.875% 01/15/2029 DD 06/15/21	60,000		55,860
	PRECISION DRILLING CORP 144A	7.125% 01/15/2026 DD 11/22/17	5,000		4,838
	PRESIDIO HOLDINGS INC 144A	8.250% 02/01/2028 DD 01/22/20	60,000		55,625
	PRESTIGE BRANDS INC 144A PRESTIGE BRANDS INC 144A	3.750% 04/01/2031 DD 03/01/21 5.125% 01/15/2028 DD 12/02/19	20,000 90,000		16,493 84,486
	PRKCM 2021-AFC2 T AFC2 A1 144A	VAR RT 11/25/2056 DD 11/01/21	637,711		528,390
	PROVIDENT FUNDING ASSOCIA 144A	6.375% 06/15/2025 DD 06/08/17	115,000		100,050
	PUBLIC SERVICE ELECTRIC AND GA	4.050% 05/01/2048 DD 05/04/18	56,000		46,121
	QUALCOMM INC	6.000% 05/20/2053 DD 11/09/22	130,000		138,069
	QVC INC	4.450% 02/15/2025 DD 08/21/14	5,000		4,081
	QVC INC	4.850% 04/01/2024 DD 03/18/14	5,000		4,625
	RACKSPACE TECHNOLOGY GLOB 144A RANGE RESOURCES CORP	5.375% 12/01/2028 DD 12/01/20 8.250% 01/15/2029 DD 07/15/21	75,000 75,000		32,690 77,283
	RAYTHEON TECHNOLOGIES CORP	2.375% 03/15/2029 DD 07/15/21	135,000		109,325
	RAYTHEON TECHNOLOGIES CORP	3.030% 03/15/2052 DD 11/16/21	297,000		201,351
	RAYTHEON TECHNOLOGIES CORP	3.125% 05/04/2027 DD 05/04/17	400,000		372,487
	RAYTHEON TECHNOLOGIES CORP	3.750% 11/01/2046 DD 11/01/16	817,000		630,568
	RAYTHEON TECHNOLOGIES CORP	4.125% 11/16/2028 DD 08/16/18	791,000		757,072
	REAL HERO MERGER SUB 2 IN 144A	6.250% 02/01/2029 DD 01/29/21	40,000		27,420
	REALOGY GROUP LLC / REALO 144A REALTY INCOME CORP	5.250% 04/15/2030 DD 01/10/22	45,000		32,828 164,532
	REGIONS FINANCIAL CORP	5.625% 10/13/2032 DD 10/13/22 2.250% 05/18/2025 DD 05/18/20	162,000 522,000		487,815
	RELX CAPITAL INC	3.000% 05/22/2030 DD 05/22/20	707,000		602,468
	RELX CAPITAL INC	3.500% 03/16/2023 DD 03/16/18	985,000		981,018
	REPUBLIC SERVICES INC	0.875% 11/15/2025 DD 11/24/20	1,200,000		1,074,754
	REPUBLIC SERVICES INC	2.375% 03/15/2033 DD 11/08/21	115,000		91,713
	RESIDEO FUNDING INC 144A	4.000% 09/01/2029 DD 08/26/21	85,000		68,727
	REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	101,000		98,804 57,070
	REYNOLDS AMERICAN INC ROCKET MORTGAGE LLC / ROC 144A	5.850% 08/15/2045 DD 06/12/15 2.875% 10/15/2026 DD 10/05/21	67,000 240,000		57,070 205,719
	ROCKET MORTGAGE LLC / ROC 144A	3.625% 03/01/2029 DD 09/14/20	10,000		7,924
	ROCKET MORTGAGE LLC / ROC 144A	3.875% 03/01/2031 DD 09/14/20	210,000		160,288
	ROCKET MORTGAGE LLC / ROC 144A	4.000% 10/15/2033 DD 10/05/21	600,000		448,116
	ROCKET MORTGAGE LLC / ROC REGS	2.875% 10/15/2026 DD 10/05/21	65,000		55,716
	ROCKET MORTGAGE LLC / ROC REGS	3.625% 03/01/2029 DD 09/14/20	190,000		150,563
	ROGERS COMMUNICATIONS INC 144A ROGERS COMMUNICATIONS INC 144A	2.950% 03/15/2025 DD 03/11/22	973,000		927,090
	ROYAL CARIBBEAN CRUISES L 144A	4.550% 03/15/2052 DD 03/11/22 11.625% 08/15/2027 DD 08/18/22	43,000 40,000		33,337 40,169
	ROYAL CARIBBEAN CRUISES L 144A	5.500% 04/01/2028 DD 03/29/21	385,000		307,247
	ROYAL CARIBBEAN CRUISES LTD	3.700% 03/15/2028 DD 11/28/17	90,000		66,150
	RYDER SYSTEM INC	4.625% 06/01/2025 DD 04/06/20	381,000		373,949
	SABINE PASS LIQUEFACTION LLC	5.000% 03/15/2027 DD 03/15/17	279,000		273,566
	SANDS CHINA LTD	VAR RT 06/18/2030 DD 12/18/20	405,000		355,906
	SANDS CHINA LTD	VAR RT 08/08/2028 DD 08/09/18	200,000		187,261
	SANTANDER CONSUMER AA A3 144A	0.330% 10/15/2025 DD 01/20/21	465,188		456,997
	SANTANDER RETAIL AUT A A3 144A SANTANDER UK GROUP HOLDINGS PL	0.510% 07/22/2024 DD 03/24/21 VAR RT 08/21/2026 DD 08/21/20	645,000 673,000		628,671 592,835
	SANTANDER UK GROUP HOLDINGS PL	VAR RT 11/15/2020 DD 06/21/20 VAR RT 11/15/2024 DD 11/15/18	200,000		196,638
	SBA COMMUNICATIONS CORP	3.875% 02/15/2027 DD 08/15/20	140,000		126,492
	SCIENTIFIC GAMES INTERNAT 144A	7.000% 05/15/2028 DD 11/26/19	220,000		209,860
	SCIENTIFIC GAMES INTERNAT 144A	7.250% 11/15/2029 DD 11/26/19	290,000		278,400
	SEAGATE HDD CAYMAN	4.091% 06/01/2029 DD 06/18/20	833,000		690,593
	SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	30,000		27,966

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	SEAWORLD PARKS & ENTERTAI 144A	5.250% 08/15/2029 DD 08/25/21	85,000		74,009
	SEAWORLD FARKS & ENTERTAL 144A SENSATA TECHNOLOGIES INC 144A	3.750% 02/15/2031 DD 08/17/20	40,000		32,906
	SENSATA TECHNOLOGIES INC 144A	4.375% 02/15/2030 DD 09/20/19	25,000		21,763
	SERVICE PROPERTIES TRUST	4.750% 10/01/2026 DD 09/18/19	155,000		121,977
	SERVICE PROPERTIES TRUST	7.500% 09/15/2025 DD 06/17/20	60,000		57,176
	SERVICENOW INC	1.400% 09/01/2030 DD 08/11/20	482,000		368,738
	SHERWIN-WILLIAMS CO/THE	4.500% 06/01/2047 DD 05/16/17	80,000		67,135
	SHIRE ACQUISITIONS INVESTMENTS	2.875% 09/23/2023 DD 09/23/16	945,000		928,688
	SHIRE ACQUISITIONS INVESTMENTS SIMMONS FOODS INC/SIMMONS 144A	3.200% 09/23/2026 DD 09/23/16 4.625% 03/01/2029 DD 03/03/21	1,022,000 75,000		958,496 61,054
	SINCLAIR TELEVISION GROUP 144A	5.125% 02/15/2027 DD 08/30/16	125,000		101,952
	SM ENERGY CO	5.625% 06/01/2025 DD 05/21/15	80,000		76,799
	SM ENERGY CO	6.750% 09/15/2026 DD 09/12/16	105,000		101,939
	SMB PRIVATE EDUCA PTB A2A 144A	1.600% 09/15/2054 DD 03/06/20	354,306		312,942
	SOCIETE GENERALE SA 144A	2.625% 10/16/2024 DD 10/16/19	200,000		189,245
	SOCIETE GENERALE SA 144A SOFI PROFESSIONAL L A A2B 144A	3.875% 03/28/2024 DD 03/28/19 2.950% 02/25/2042 DD 01/24/18	726,000 246,789		709,106 237,338
	SOFTBANK GROUP CORP REGS	4.625% 07/06/2028	805,000		660,937
	SOLARIS MIDSTREAM HOLDING 144A	7.625% 04/01/2026 DD 04/01/21	35,000		34,812
	SONIC AUTOMOTIVE INC 144A	4.875% 11/15/2031 DD 10/27/21	110,000		86,480
	SOUTHERN CALIFORNIA EDISON CO	1.100% 04/01/2024 DD 04/01/21	420,000		398,901
	SOUTHERN CO/THE	0.600% 02/26/2024 DD 02/26/21	454,000		430,627
	SOUTHERN CO/THE	VAR RT 05/10/2023 DD 11/10/21	918,000		915,493
	SOUTHWEST AIRLINES CO SOUTHWESTERN ENERGY CO	1.250% 05/01/2025 DD 05/01/20 5.375% 02/01/2029 DD 08/01/21	245,000 55,000		294,245 50,988
	SPEEDWAY MOTORSPORTS LLC 144A	4.875% 11/01/2027 DD 10/23/19	155,000		137,541
	SPIRIT AEROSYSTEMS INC	4.600% 06/15/2028 DD 05/30/18	300,000		242,221
	SREIT TRUST 2021-MF MFP A 144A	VAR RT 11/15/2038 DD 11/30/21	485,000		466,450
	SS&C TECHNOLOGIES INC 144A	5.500% 09/30/2027 DD 03/28/19	120,000		112,368
	STAGWELL GLOBAL LLC 144A	5.625% 08/15/2029 DD 08/20/21	85,000		70,089
	STANDARD CHARTERED PLC 144A	VAR RT 01/12/2025 DD 01/14/21	335,000		316,122
	STATE STREET CORP STRATHCONA RESOURCES LTD/ 144A	VAR RT 12/31/2049 DD 09/27/18 6.875% 08/01/2026 DD 07/20/21	330,000 155,000		306,331 113,129
	STUDIO CITY FINANCE LTD 144A	6.500% 01/15/2028 DD 07/15/20	200,000		155,304
	SUBURBAN PROPANE PARTNERS 144A	5.000% 06/01/2031 DD 05/24/21	85,000		72,249
	SUMMIT MATERIALS LLC / SU 144A	5.250% 01/15/2029 DD 08/11/20	30,000		27,931
	SUNAC CHINA HOLDINGS LTD REGS	6.500% 01/26/2026	200,000		40,528
	SUNCOR ENERGY INC SUNOCO LP / SUNOCO FINANCE COR	6.800% 05/15/2038 DD 05/15/08	107,000		112,084
	SUNCEO LE 7 SUNCEO FINANCE COR SYNCHRONY FINANCIAL	4.500% 05/15/2029 DD 05/15/21 4.250% 08/15/2024 DD 08/11/14	70,000 982,000		61,229 959,449
	SYNCHRONY FINANCIAL	4.375% 03/19/2024 DD 03/19/19	987,000		969,230
	SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	183,000		175,416
	SYNCHRONY FINANCIAL	4.875% 06/13/2025 DD 06/13/22	7,000		6,821
	TAKEDA PHARMACEUTICAL CO LTD	2.050% 03/31/2030 DD 07/09/20	567,000		462,813
	TAMPA ELECTRIC CO TARGA RESOURCES CORP	3.875% 07/12/2024 DD 07/12/22 5.200% 07/01/2027 DD 07/07/22	589,000 155,000		577,387 151,920
	TARGA RESOURCES PARTNERS LP /	4.875% 02/01/2031 DD 08/18/20	25,000		22,574
	TARGA RESOURCES PARTNERS LP /	5.000% 01/15/2028 DD 10/17/17	175,000		166,943
	TARGA RESOURCES PARTNERS LP /	5.500% 03/01/2030 DD 11/27/19	570,000		536,324
	TELECOM ITALIA CAPITAL SA	6.375% 11/15/2033 DD 05/15/04	5,000		4,090
	TELENET FINANCE LUXEMBOUR 144A	5.500% 03/01/2028	200,000		180,000
	TELESAT CANADA / TELESAT 144A TEMPUR SEALY INTERNATIONA 144A	5.625% 12/06/2026 DD 04/27/21 3.875% 10/15/2031 DD 09/24/21	85,000 100,000		39,102 78,502
	TENET HEALTHCARE CORP 144A	6.125% 10/01/2028 DD 09/16/20	65,000		58,196
	TEVA PHARMACEUTICAL FINANCE CO	6.150% 02/01/2036 DD 01/31/06	130,000		114,279
	TEVA PHARMACEUTICAL FINANCE NE	4.100% 10/01/2046 DD 07/21/16	900,000		550,283
	TEXAS EASTERN TRANSMISSIO 144A	3.500% 01/15/2028 DD 01/09/18	288,000		261,791
	TEXTRON INC	3.650% 03/15/2027 DD 03/06/17	175,000		163,139
	THERMO FISHER SCIENTIFIC INC TIMES CHINA HOLDINGS LTD REGS	1.215% 10/18/2024 DD 10/22/21	1,410,000 200,000		1,323,299 32,418
	T-MOBILE USA INC	6.200% 03/22/2026 2.250% 02/15/2026 DD 01/14/21	435,000		395,694
	T-MOBILE USA INC	3.300% 02/15/2051 DD 02/15/21	777,000		518,525
	T-MOBILE USA INC	3.375% 04/15/2029 DD 03/23/21	605,000		532,866
	T-MOBILE USA INC	3.400% 10/15/2052 DD 04/15/22	145,000		97,433
	T-MOBILE USA INC	3.750% 04/15/2027 DD 04/15/21	2,137,000		2,012,823
	TORONTO-DOMINION BANK/THE	2.350% 03/08/2024 DD 03/10/22	1,100,000		1,067,085
	TOYOTA MOTOR CREDIT CORP TOYOTA MOTOR CREDIT CORP	4.400% 09/20/2024 DD 09/20/22 5.400% 11/10/2025 DD 11/10/22	520,000 1,300,000		515,094 1,319,995
	TRANE TECHNOLOGIES LUXEMBOURG	3.500% 03/21/2026 DD 03/21/19	158,000		149,050
	TRANSCONTINENTAL GAS PIPE LINE	3.950% 05/15/2050 DD 11/15/20	104,000		79,081
	TRANSCONTINENTAL GAS PIPE LINE	4.000% 03/15/2028 DD 09/15/18	854,000		801,268
	TRANSCONTINENTAL GAS PIPE LINE	7.850% 02/01/2026 DD 08/01/16	1,027,000		1,096,081
	TRANSDIGM INC TRANSDIGM INC	4.875% 05/01/2029 DD 04/21/21 5.500% 11/15/2027 DD 05/15/20	40,000 5,000		34,890 4,695
		5.50070 11/15/2027 DD 05/15/20	5,000		4,095

(a)

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
TRANSDIGM INC 144A	6.250% 03/15/2026 DD 02/13/19	130,000		128,20
FRANSDIGM INC 144A	8.000% 12/15/2025 DD 04/08/20	160,000		162,36
TRANSDIGM INC REGS	6.250% 03/15/2026	70,000		69,03
TRANSOCEAN POSEIDON LTD 144A	6.875% 02/01/2027 DD 02/01/19	201,250		195,84
TRANSOCEAN PROTEUS LTD 144A	6.250% 12/01/2024 DD 12/08/16	142,000		139,88
TRAVEL + LEISURE CO	3.900% 03/01/2023 DD 02/22/13	10,000		9,91
TRAVEL + LEISURE CO	VAR RT 04/01/2027 DD 03/21/17	15,000		14,23
TRAVEL + LEISURE CO 144A	4.625% 03/01/2030 DD 12/13/19	240,000		199,02
TREEHOUSE FOODS INC	4.000% 09/01/2028 DD 09/09/20	90,000		76,50
UBER TECHNOLOGIES INC 144A	4.500% 08/15/2029 DD 08/12/21	110,000		95,83
UBER TECHNOLOGIES INC 144A	6.250% 01/15/2028 DD 09/16/20	170,000		163,20
UBER TECHNOLOGIES INC 144A	7.500% 09/15/2027 DD 09/17/19	185,000		185.12
UBER TECHNOLOGIES INC 144A	8.000% 11/01/2026 DD 11/07/18	815,000		817,80
UBS AG/LONDON 144A	1.375% 01/13/2025 DD 01/13/22	823,000		763,71
UNICREDIT SPA 144A	VAR RT 06/30/2035 DD 06/30/20	210,000		170,61
UNITED AIRLINES 2015-1 CLASS A	3.450% 06/01/2029 DD 11/17/15	59,656		53,04
UNITED AIRLINES 2019-2 CLASS A	2.700% 11/01/2033 DD 09/13/19	265,357		214,11
UNITED AIRLINES 2020-1 CLASS A	5.875% 04/15/2029 DD 10/28/20	237,115		233,78
JNITEDHEALTH GROUP INC	6.050% 02/15/2063 DD 10/28/22	127,000		137,81
JNITI GROUP LP / UNITI GR 144A	4.750% 04/15/2028 DD 04/20/21	140,000		112,00
JPSTART SECURITIZATIO 1 A 144A	3.120% 03/20/2032 DD 04/04/22	742,985		715,95
JS FOODS INC 144A	4.750% 02/15/2029 DD 02/04/22	120,000		106,55
JSI INC/NY 144A	6.875% 05/01/2025 DD 04/18/17	140,000		134,86
/ERIZON COMMUNICATIONS INC	0.750% 03/22/2024 DD 03/22/21	566,000		536,95
VERIZON COMMUNICATIONS INC	1.500% 09/18/2030 DD 09/18/20	1,156,000		898,71
VERIZON COMMUNICATIONS INC	1.680% 10/30/2030 DD 04/30/21	322,000		250,99
VERIZON COMMUNICATIONS INC	2.355% 03/15/2032 DD 03/15/22	575,000		455,80
VERIZON COMMUNICATIONS INC	2.550% 03/15/2032 DD 03/15/22 2.550% 03/21/2031 DD 03/22/21	188,000		154,60
VERIZON COMMUNICATIONS INC	3.150% 03/22/2030 DD 03/20/20	1,298,000		1,144,63
VERIZON COMMUNICATIONS INC	3.875% 02/08/2029 DD 03/20/20 3.875% 02/08/2029 DD 02/08/19	1,020,000		957,03
VERIZON COMMUNICATIONS INC	4.016% 12/03/2029 DD 02/03/19	106,000		99,00
VERIZON COMMUNICATIONS INC	4.125% 03/16/2027 DD 03/16/17	254,000		247,38
VERIZON COMMUNICATIONS INC	4.123% 05/16/2027 DD 05/16/17 4.400% 11/01/2034 DD 10/29/14	137,000		125,80
VERIZON COMMUNICATIONS INC	5.850% 09/15/2035 DD 09/13/05	171,000		173,17
VERIZON COMMUNICATIONS INC	VAR RT 03/22/2024 DD 03/22/21	758,000		752,19
VERIZON OWNER TRUST 2020 A A1A	1.850% 07/22/2024 DD 03/22/21 1.850% 07/22/2024 DD 01/29/20	39,366		39,21
VIASAT INC 144A	6.500% 07/15/2028 DD 06/24/20	75,000		56,26
VIASAT INC 144A VICI PROPERTIES LP	4.950% 02/15/2030 DD 06/24/20	245,000		233,22
VICI PROPERTIES LP / VICI 144A	4.950% 02/15/2030 DD 04/25/22 3.750% 02/15/2027 DD 02/05/20	243,000 94,000		85,32
VICI PROPERTIES LP / VICI 144A	4.250% 12/01/2026 DD 11/26/19			1,163,35
VICI PROPERTIES LP / VICI 144A	4.230% 12/01/2026 DD 11/20/19 4.500% 09/01/2026 DD 03/01/22	1,247,000 113,000		1,105,55
VICI PROPERTIES LP / VICI 144A				100,54
VICI PROPERTIES LP / VICI 144A	4.625% 06/15/2025 DD 12/15/21	107,000		
	5.750% 02/01/2027 DD 02/01/22	135,000		131,59
VICTORS MERGER CORP 144A	6.375% 05/15/2029 DD 05/17/21	110,000		60,50
VIKING OCEAN CRUISES SHIP 144A VIPER ENERGY PARTNERS LP 144A	5.625% 02/15/2029 DD 02/02/21	155,000		124,77
	5.375% 11/01/2027 DD 10/16/19	655,000		621,92
VIRGIN MEDIA SECURED FINA 144A	5.500% 05/15/2029 DD 05/16/19	215,000		192,59
VISTRA OPERATIONS CO LLC 144A	3.550% 07/15/2024 DD 06/11/19	80,000		76,72
VMWARE INC	1.000% 08/15/2024 DD 08/02/21	1,168,000		1,086,82
VMWARE INC	1.800% 08/15/2028 DD 08/02/21	183,000		149,43
VMWARE INC	3.900% 08/21/2027 DD 08/21/17	259,000		241,72
VOC ESCROW LTD 144A	5.000% 02/15/2028 DD 02/05/18	100,000		86,0
VOLCAN CIA MINERA SAA 144A	4.375% 02/11/2026 DD 02/11/21	25,000		21,53
VOLKSWAGEN GROUP OF AMERI 144A	0.875% 11/22/2023 DD 11/24/20	1,250,000		1,202,30
WARNERMEDIA HOLDINGS INC 144A	3.428% 03/15/2024 DD 03/15/22	239,000		232,01
WARNERMEDIA HOLDINGS INC 144A	3.755% 03/15/2027 DD 03/15/22	85,000		76,54
WARNERMEDIA HOLDINGS INC 144A	4.279% 03/15/2032 DD 03/15/22	45,000		37,00
WEATHERFORD INTERNATIONAL 144A	11.000% 12/01/2024 DD 12/13/19	5,000		5,10
WEATHERFORD INTERNATIONAL 144A	8.625% 04/30/2030 DD 10/27/21	125,000		120,03
WEC ENERGY GROUP INC	0.800% 03/15/2024 DD 03/19/21	425,000		402,64
WEC ENERGY GROUP INC	5.000% 09/27/2025 DD 09/27/22	383,000		382,90
WELLS FARGO & CO	VAR RT 03/24/2028 DD 03/24/22	467,000		432,44
WELLS FARGO & CO	VAR RT 04/25/2026 DD 04/25/22	230,000		223,53
WELLTOWER OP LLC	3.625% 03/15/2024 DD 02/15/19	463,000		453,08
WESTERN DIGITAL CORP	2.850% 02/01/2029 DD 12/10/21	93,000		71,95
WESTERN MIDSTREAM OPERATING LP	4.500% 03/01/2028 DD 03/02/18	25,000		22,93
WESTERN MIDSTREAM OPERATING LP	4.750% 08/15/2028 DD 08/09/18	90,000		82,19
WESTERN MIDSTREAM OPERATING LP	VAR RT 01/13/2023 DD 01/13/20	349,000		348,4
WESTERN MIDSTREAM OPERATING LP	VAR RT 02/01/2025 DD 01/13/20	55,000		52,04
WESTERN MIDSTREAM OPERATING LP	VAR RT 02/01/2050 DD 01/13/20	50,000		41,19
WESTERN UNION CO/THE	2.850% 01/10/2025 DD 11/25/19	222,000		211,37
WESTLAKE CORP	3.375% 08/15/2061 DD 08/19/21	137,000		80,79
		157,000		00,75
WESTLARE CORF WFRBS COMMERCIAL MORTGAG C15 C	VAR RT 08/15/2046 DD 08/01/13	45,000		36,64

(a)

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	C	(e) irrent Value
WILLIAMS COS INC/THE	4.650% 08/15/2032 DD 08/08/22	327,000			304,40
WILLIS NORTH AMERICA INC	2.950% 09/15/2029 DD 09/10/19	202,000			169,802
YNN MACAU LTD 144A	5.125% 12/15/2029 DD 12/17/19	200,000			161,81
IFF DAVIS INC 144A	4.625% 10/15/2030 DD 10/07/20	61,000			51,61
ORPORATE DEBT INSTRUMENTS Total				\$	317,670,93
ORPORATE DEBT INSTRUMENTS - PREFERRED					
011778 BC ULC / NEW RED 144A	3.875% 01/15/2028 DD 09/24/19	180,000		\$	161,013
-ELEVEN INC 144A	0.625% 02/10/2023 DD 02/10/21	229,000			227,82
Z-ELEVEN INC 144A	0.800% 02/10/2024 DD 02/10/21	656,000			624,26
ACRISURE LLC / ACRISURE F 144A AEP TEXAS INC	6.000% 08/01/2029 DD 08/10/21 3.450% 01/15/2050 DD 12/05/19	115,000 232,000			93,98 163.89
AEP TEXAS INC	3.450% 05/15/2051 DD 05/06/21	308,000			217,18
AEP TRANSMISSION CO LLC	2.750% 08/15/2051 DD 08/04/21	275,000			174,37
AHP HEALTH PARTNERS INC 144A	5.750% 07/15/2029 DD 07/08/21	85,000			66,40
AHS HOSPITAL CORP	2.780% 07/01/2051 DD 01/27/21	105,000			65,55
AIR CANADA 2017-1 CLASS A 144A	3.300% 07/15/2031 DD 12/21/17	76,339			65,169
AIR LEASE CORP	3.250% 03/01/2025 DD 01/16/18	180,000			170,80
ALABAMA POWER CO	4.150% 08/15/2044 DD 08/26/14	80,000			66,20
ALEN 2021-ACEN MOR ACEN A 144A	VAR RT 04/15/2034 DD 03/24/21	1,060,000			972,91
ALEXANDRIA REAL ESTATE EQUITIE	2.950% 03/15/2034 DD 02/16/22	1,177,000			953,96
ALTICE FINANCING SA 144A	5.000% 01/15/2028 DD 01/22/20	200,000			161,00
ALTRIA GROUP INC	2.350% 05/06/2025 DD 05/06/20	169,000			159,18
AMAZON.COM INC AMAZON.COM INC	3.950% 04/13/2052 DD 04/13/22 4.100% 04/13/2062 DD 04/13/22	159,000 231,000			131,60 190,62
AMAZON.COM INC	4.100% 04/13/2002 DD 04/13/22 4.700% 11/29/2024 DD 12/01/22	315,000			315,22
AMAZON.COM INC	4.700% 12/01/2032 DD 12/01/22 4.700% 12/01/2032 DD 12/01/22	461,000			456,31
AMC NETWORKS INC	5.000% 04/01/2024 DD 03/30/16	388,000			362,78
AMEREN ILLINOIS CO	3.250% 03/15/2050 DD 11/26/19	66,000			47,23
AMERICAN AIRLINES 2015-2 CLASS	3.600% 03/22/2029 DD 09/24/15	70,594			63,32
AMERICAN AIRLINES 2016-2 CLASS	3.200% 12/15/2029 DD 05/16/16	65,475			56,78
AMERICAN AIRLINES 2016-3 CLASS	3.000% 04/15/2030 DD 10/03/16	155,263			134,53
AMERICAN AIRLINES 2017-1 CLASS	3.650% 08/15/2030 DD 01/13/17	52,096			46,35
AMERICAN EXPRESS CO	3.375% 05/03/2024 DD 05/03/22	1,000,000			979,63
AMERICAN EXPRESS CO	3.950% 08/01/2025 DD 08/03/22	465,000			455,53
AMERICAN EXPRESS CREDIT AC 2 A	3.390% 05/15/2027 DD 05/24/22	1,775,000			1,723,00
AMERICAN EXPRESS CREDIT AC 4 A AMERICAN HONDA FINANCE CORP	4.950% 10/15/2027 DD 11/03/22 0.750% 08/09/2024 DD 09/09/21	645,000 65,000			649,76 60,76
AMERICAN HONDA FINANCE CORP AMERICAN INTERNATIONAL GROUP I	2.500% 06/30/2025 DD 05/11/20	334,000			314,42
AMERICAN TOWER CORP	2.300% 09/15/2031 DD 09/27/21	194,000			150,80
AMERICREDIT AUTOMOBILE RE 3 A3	0.760% 08/18/2026 DD 11/17/21	1,149,000			1,096,58
AMWINS GROUP INC 144A	4.875% 06/30/2029 DD 07/19/21	110,000			93,29
ANALOG DEVICES INC	VAR RT 10/01/2024 DD 10/05/21	595,000			587,06
ANGLO AMERICAN CAPITAL PL 144A	4.000% 09/11/2027 DD 09/11/17	1,209,000			1,139,01
ANGLO AMERICAN CAPITAL PL 144A	4.750% 04/10/2027 DD 04/10/17	268,000			259,02
ANTERO RESOURCES CORP 144A	7.625% 02/01/2029 DD 01/26/21	44,000			44,24
APPLIED MATERIALS INC	4.350% 04/01/2047 DD 03/31/17	71,000			63,84
ARES CAPITAL CORP	2.150% 07/15/2026 DD 01/13/21	1,017,000			861,06
ARROYO MORTGAGE TRUS 2 A1 144A	VAR RT 07/25/2057 DD 06/01/22	468,961			456,13
ASBURY AUTOMOTIVE GROUP I 144A ASP UNIFRAX HOLDINGS INC 144A	4.625% 11/15/2029 DD 11/19/21	105,000			88,47
ASP UNIFRAX HOLDINGS INC 144A ASTRAZENECA FINANCE LLC	5.250% 09/30/2028 DD 09/30/21 0.700% 05/28/2024 DD 05/28/21	105,000 899,000			84,49 847,30
AT&T INC	2.300% 06/01/2027 DD 05/28/20	458,000			407,34
AT&T INC	3.850% 06/01/2060 DD 05/28/20	20,000			13,87
ATHENE GLOBAL FUNDING 144A	0.950% 01/08/2024 DD 01/08/21	1,074,000			1,021,88
ATMOS ENERGY CORP	0.625% 03/09/2023 DD 03/09/21	665,000			660,10
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	78,000			63,99
AUSTRALIA & NEW ZEALAND BANKIN	5.088% 12/08/2025 DD 12/08/22	280,000			281,12
BA CREDIT CARD TRUST A1 A1	0.440% 09/15/2026 DD 05/14/21	1,293,000			1,218,79
BA CREDIT CARD TRUST A2 A2	5.000% 04/15/2028 DD 11/23/22	3,207,000			3,240,85
BAKER HUGHES HOLDINGS LLC / BA	1.231% 12/15/2023 DD 12/09/21	230,000			222,14
BALTIMORE GAS AND ELECTRIC CO	3.200% 09/15/2049 DD 09/12/19	71,000			49,94
BALTIMORE GAS AND ELECTRIC CO	3.500% 08/15/2046 DD 08/18/16	175,000			129,77
BALTIMORE GAS AND ELECTRIC CO	3.750% 08/15/2047 DD 08/24/17	388,000			299,21
BAMLL COMMERCIAL M 200P A 144A	3.218% 04/14/2033 DD 04/01/15	300,000			277,89
BANCO SANTANDER SA BANK 2017 BNKO BNKO ASB	VAR RT 06/30/2024 DD 06/30/21	400,000			388,94
BANK 2017-BNK9 BNK9 ASB BANK 2019-BNK18 BN18 A2	3.470% 11/15/2054 DD 12/01/17 3.474% 05/15/2062 DD 05/01/19	64,999 295,000			62,08 284,80
BANK 2019-BNK18 BN18 A2 BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 05/01/19	295,000 894,000			284,80
BANK OF AMERICA CORP BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17 VAR RT 01/23/2026 DD 01/23/18	3,286,000			3,133,14
BANK OF AMERICA CORP	VAR RT 02/04/2025 DD 01/23/18 VAR RT 02/04/2025 DD 02/04/22	1,000,000			958,77
BANK OF AMERICA CORP	VAR RT 02/04/2023 DD 02/04/22 VAR RT 02/04/2033 DD 02/04/22	1,510,000			1,216,48
		, ,			
BANK OF AMERICA CORP	VAR RT 02/07/2030 DD 02/07/19	1,236,000			1,122,57

DNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$25,000 \$21,511 DNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$50,000 \$91,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$50,000 \$91,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$50,000 \$81,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$20,000 \$23,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$20,000 \$25,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$20,000 \$25,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$20,000 \$25,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$20,000 \$25,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$40,000 \$25,554 BNN OF AMERICA CORP VAR ET DISCIDEND DI NAVISE \$40,000 \$25,554 BNN OF AMERICA CORP VAR ET 102,520 DD 102,210 \$14,660,000 \$25,554 BNN OF AMERICA CORP VAR ET 102,520 DD 104,210 \$14,660,000 \$25,554 BNN OF AMERICA CORP VAR ET 102,520 DD 104,210	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
BANK OF AMERICA CORP VAR KT 06/05/2020 D0 03/01/16 SE2,000 813,843 BANK OF AMERICA CORP VAR KT 07/21/202 D0 07/21/1 766,000 92,554 BANK OF AMERICA CORP VAR KT 07/21/202 D0 07/21/1 766,000 96,550 BANK OF AMERICA CORP VAR KT 07/22/202 D0 07/21/1 766,000 25,754.44 BANK OF AMERICA CORP VAR KT 07/22/202 D0 07/21/1 2,660,000 25,754.44 BANK OF AMERICA CORP VAR KT 07/22/202 D0 07/22/0 4,660,00 15,023 BANK OF AMERICA CORP VAR KT 07/22/202 D0 10/22/0 1,660,00 12,850,90 BANK OF AMERICA CORP VAR KT 10/22/202 D0 10/22/0 1,660,00 12,850,90 BANK OF AMERICA CORP VAR KT 10/22/202 D0 10/22/0 1,660,00 12,850,90 BANK OF AMERICA CORP VAR KT 10/22/202 D0 10/22/0 1,660,00 12,850,90 BANK OF AMERICA CORP VAR KT 10/22/202 D0 10/22/0 1,660,00 14,850,00 BANK OF AMERICA CORP VAR KT 10/22/202 D0 10/22/0 39,000 36,771 BANK OF AMERICA CORP VAR KT 10/22/202 D0 10/22/0 39,000 36,771 BANK OF NEWYOK MELLON/CORPT <td></td> <td>DANK OF AMERICA CORR</td> <td>VAD DT 02/05/2024 DD 02/05/18</td> <td>252,000</td> <td></td> <td>251 671</td>		DANK OF AMERICA CORR	VAD DT 02/05/2024 DD 02/05/18	252,000		251 671
BANK OF AMERICA CORP VAB RF 0422025 DB 042221 1,000,000 997,554 BANK OF AMERICA CORP VAB RF 0727020 DB 042272 72,000 685,000 BANK OF AMERICA CORP VAB RF 0727020 DB 042717 74,000 685,000 BANK OF AMERICA CORP VAB RF 0727020 DB 072318 663,000 562,328 BANK OF AMERICA CORP VAB RF 07221025 DB 072318 663,000 562,328 BANK OF AMERICA CORP VAB RF 07221025 DB 072318 663,000 362,328 BANK OF AMERICA CORP VAB RF 07221025 DB 102121 464,000 162,353 BANK OF AMERICA CORP VAB RF 1022002 DB 102121 464,000 123,053 BANK OF AMERICA CORP VAB RF 10242020 DB 102121 1,100,000 123,053 BANK OF AMERICA CORP VAB RF 1024200 DB 102121 1,464,000 123,053 BANK OF AMERICA CORP VAB RF 1024200 DB 102121 1,464,000 123,053 BANK OF AMERICA CORP VAB RF 1024200 DB 102121 1,464,000 124,053 BANK OF AMERICA CORP VAB RF 1024200 DB 102121 1,464,000 143,154 BANK OF AMERICA CORP VAB RF 10242020 DD 102121						
BANK OF AMERICA CORP VAR RT 07212025 DD 0722171 746,000 888,700 BANK OF AMERICA CORP VAR RT 0723703 DD 072319 2,60,000 2,57,448 BANK OF AMERICA CORP VAR RT 0723703 DD 072319 1,66,000 1,47,55 BANK OF AMERICA CORP VAR RT 0723203 DD 07220 1,66,000 1,53,65 BANK OF AMERICA CORP VAR RT 0723203 DD 07220 1,66,000 1,23,800 BANK OF AMERICA CORP VAR RT 1,022,000 DD 182219 1,46,600 1,23,800 BANK OF AMERICA CORP VAR RT 1,022,000 DD 182219 1,46,600 1,23,800 BANK OF AMERICA CORP VAR RT 1,024,000 DD 182219 1,46,600 1,43,808 BANK OF AMERICA CORP VAR RT 1,024,000 DD 12,001 1,44,000 1,43,808 BANK OF AMERICA CORP VAR RT 1,024,000 DD 12,001 1,44,000 1,43,808 BANK OF NEW YOKK MELLON FORDT 4,085,000 LO22,000 1,204,000 1,43,808 BANK OF NEW YOKK MELLON FORDT 4,085,000 LO22,000 1,204,000 1,43,808 BANK OF NEW YOKK MELLON FOR						
NAKE OF AMERICA CORP VAR BT 07222027 DD 02221 296,000 180,480 BANK OF AMERICA CORP VAR BT 0722302 DD 072211 665,000 552,785 BANK OF AMERICA CORP VAR BT 0722302 DD 072211 665,000 352,785 BANK OF AMERICA CORP VAR BT 1022302 DD 102211 364,000 235,865 BANK OF AMERICA CORP VAR BT 102202 DD 102211 364,000 123,865 BANK OF AMERICA CORP VAR BT 102202 DD 102211 146,000 123,865 BANK OF AMERICA CORP VAR BT 1624202 DD 102120 369,000 353,791 BANK OF AMERICA CORP VAR BT 1624202 DD 102120 369,000 353,791 BANK OF AMERICA CORP VAR BT 1624202 DD 102120 369,000 143,505 BANK OF AMERICA CORP VAR BT 1102205 DD 11022 485,000 143,505 BANK OF AMERICA CORP VAR BT 1102205 DD 11022 485,000 143,505 BANK OF AMERICA CORP VAR BT 1102205 DD 11022 495,000 143,505 BANK OF NOVA SCOTTATHE 0.595,002 1,000,000 143,505 BANK OF NOVA SCOTTATHE 0.595,002 1,000,000 143,515<		BANK OF AMERICA CORP		752,000		
IDARK OF AMERICA CORP VAR RT 07221005 D0 072118 2,000,000 2,57,444 BARK OF AMERICA CORP VAR RT 07232001 D0 072201 18,000 142,754 BARK OF AMERICA CORP VAR RT 0723201 D0 072201 18,000 142,754 BARK OF AMERICA CORP VAR RT 1022001 D0 102201 14,60,000 1238,651 DARK OF AMERICA CORP VAR RT 1022000 D0 102201 14,60,000 1238,651 DARK OF AMERICA CORP VAR RT 1022000 D0 102202 14,60,000 1238,651 DARK OF AMERICA CORP VAR RT 1022000 D0 102202 14,60,000 1248,508 BARK OF AMERICA CORP VAR RT 1022000 D0 122001 14,60,000 1485,608 BARK OF AMERICA CORP VAR RT 110240235 D0 122017 14,60,000 1485,508 BARK OF NOW SCOTTA/THE 1,609,1027,502 D0 09,102,000 142,513 44,000 448,508 BARK OF NOVA SCOTTA/THE 0,509,107,502 D0 09,102,000 16,00,00 93,554 BARK OF NOVA SCOTTA/THE 0,509,107,002 D0 09,000 18,354 83,616 BARK OF NOVA SCOTTA/THE 0,529,107,002 D0 09,000 18,354 93,616 BARK OF NOVA SCOTTA/THE <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
BANK OF AMERICA CORP VAR RT 0723/2009 D0 0723/18 405,000 542,28 BANK OF AMERICA CORP VAR RT 0723/2010 D0 223/20 65,000 138,24 BANK OF AMERICA CORP VAR RT 0023/2010 D0 223/20 65,000 123,645 BANK OF AMERICA CORP VAR RT 1022/2010 D1 102/219 1,456,000 122,675 BANK OF AMERICA CORP VAR RT 1024/2020 D1 102/20 1,460,00 124,785 BANK OF AMERICA CORP VAR RT 1024/2020 D1 102/20 1,460,00 124,785 BANK OF AMERICA CORP VAR RT 1024/2020 D1 102/20 1,460,00 124,785 BANK OF AMERICA CORP VAR RT 1102/2020 D1 102/20 1,400,00 144,556 BANK OF MORTREAL 1,300,569/102/20 D1 102/22 2,50,00 146,157 BANK OF NOVA SCOTLATTE 0,500,500 D1 102/22 2,50,00 146,157 BANK OF NOVA SCOTLATTE 0,5200 D1 102/22 2,50,000 146,277 BANK OF NOVA SCOTLATTE 0,5300 M16,2320 D1 019,522 85,000 158,357 BANK OF NOVA SCOTLATTE 0,5200 L102/22 300,000 142,357 BANK OF NOVA SCOTLATTE 0,5200 L102/22 85,000 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
BANK OF AMERICA CORP VAR ET 0722/2011 D0 0723/20 186,000 142,758 BANK OF AMERICA CORP VAR ET 102/02/10 10 10/22 364,000 236,854 BANK OF AMERICA CORP VAR ET 102/02/10 10 10/22/10 161,0000 1155,759 BANK OF AMERICA CORP VAR ET 102/2020 D0 10/22/10 160,000 123,758 BANK OF AMERICA CORP VAR ET 102/2020 D0 10/22/20 160,000 144,506 BANK OF AMERICA CORP VAR ET 1110/2020 D0 10/22/20 160,000 144,506 BANK OF AMERICA CORP VAR ET 1110/2020 D0 10/22/20 495,000 144,506 BANK OF AMERICA CORP VAR ET 1110/2020 D0 10/22/20 450,000 144,506 BANK OF NEW YORK MELLON CORPT 10/09, 04/24/20 150,000 144,506 BANK OF NEW YORK MELLON CORPT VAR ET 1110/2020 D0 10/22/20 300,000 394,524 BANK OF NOVA SCOTLATTHE 0.5599, 601,5202 10 00/520 300,000 394,524 BANK OF NOVA SCOTLATTHE 0.5599, 601,5202 10 00/520 300,000 394,524 BANK OF NOVA SCOTLATTHE 0.5599, 601,5202 10 00/520 300,000 343,515 BANK OF NOVA SCOTLATTHE						
BANK OF AMERICA CORP VAR RT 0025202 D0 09:520 65,000 258,08 BANK OF AMERICA CORP VAR RT 1020205 D0 10:2219 1.456,000 1.216,03 BANK OF AMERICA CORP VAR RT 10:22309 D0 10:2219 1.456,000 1.55,139 BANK OF AMERICA CORP VAR RT 10:22309 D0 10:2210 1.99,000 1.95,139 BANK OF AMERICA CORP VAR RT 10:24201 D0 10:2120 1.99,000 1.91,731 BANK OF AMERICA CORP VAR RT 10:24201 D0 10:22100 1.99,000 1.81,731 BANK OF AMERICA CORP VAR RT 12:20:0315 D0 12:2017 1.446,000 1.455,000 BANK OF AMERICA CORP VAR RT 12:20:0325 D0 16:2202 1.00,000 1.455,000 BANK OF NEW SCOTARTHE 0.390% 06:150:220 D0 16:5202 1.000,000 1.91,224 BANK OF NEW SCOTARTHE 0.390% 06:150:220 D0 10:5202 1.000,000 191,324 BANK OF NEW SCOTARTHE 0.390% 06:150:220 D0 10:520 1.000,000 193,341 BANK OF NEW SCOTARTHE 0.390% 06:150:220 D0 10:520 1.000,000 183,341 BANK OF NEW SCOTARTHE 0.390% 06:150:220 D0 10:520 1.000,000 183,341 BANK OF NEW SCOTAR						
InANK OF AMERICA CORP VAR FT 1022/000 ID 10/22/19 I_456,000 I_216,030 BANK OF AMERICA CORP VAR FT 1024/020 DD 10/21/20 146,000 126,739 BANK OF AMERICA CORP VAR FT 1024/020 DD 10/21/20 146,000 126,739 BANK OF AMERICA CORP VAR FT 1024/020 DD 122,720 1,000,00 127,735 BANK OF AMERICA CORP VAR FT 1220/220 DD 122017 1,640,000 1,435,060 BANK OF AMERICA CORP VAR FT 1220/023 DD 142/20 450,000 1,435,060 BANK OF NUTY NOR MILLON CORPT 1,600% 6424/023 DD 142/20 450,000 1,102,375 BANK OF NUTY OKK MILLON CORPT VAR FT 112/2005 DD 1091/660 1,200,000 1,000,00 BANK OF NUTY SCHTUTHT 5,559% 911/50/23 DD 1091/660 1,000,000 99,801 BANK OF NUTY SCHTUTHT 5,559% 911/50/23 DD 1091/660 1,000,000 99,801 BANK OF NUTY SCHTUTHT 5,559% 911/50/23 DD 1091/660 3,000 4,358 BANK OF NUTY SCHTUTHT 5,559% 911/50/23 DD 1091/670 3,000,00 4,358 BANK OF NUTY SCHTUTHT 5,559% 911/50/23 DD 1091/670 3,000,00 4,358 BANK OF NUTY						
BANK OF AMERICA CORP VAR RT 1024/2024 DD 1021/20 L10.000 L054.79 BANK OF AMERICA CORP VAR RT 1024/2026 DD 1021/20 399.000 304.791 BANK OF AMERICA CORP VAR RT 1024/2010 D1 102/22 495.000 314.741 BANK OF MARERICA CORP VAR RT 1102/202 D0 42/202 495.000 414.753 BANK OF MONTREAL L350% 0591/2025 DD 42/202 450.000 414.755 BANK OF NEW YORK MELLON/THE VAR RT 112/2025 DD 11/222 250.000 356.65 BANK OF NEW YORK MELLON/THE 0.369% 015/2023 DD 041/202 300.000 381.323 BANK OF NEW YORK MELLON/THE 0.369% 015/2023 DD 041/202 300.000 381.324 BANK OF NEW XORK SCOTA/THE 0.369% 015/2023 DD 0041/20 300.000 381.324 BANK OF NEW YORK SCOTA/THE 0.369% 015/2023 DD 0041/20 300.000 381.324 BANK OF NEW YORK SCOTA/THE 0.369% 015/2023 DD 0041/20 300.000 381.324 BANK OF NEW YORK SCOTA/THE 0.369% 015/2023 DD 0041/20 300.000 431.55 BANK OF NEW YORK SCOTA/THE 0.369% 012/2023 DD 0041/20 300.000 431.55 BANK OF NEW YORK		BANK OF AMERICA CORP	VAR RT 10/20/2032 DD 10/20/21	364,000		285,086
DANK OF AMERICA CORP VAR RT 1024208 FD 107120 14.600 125,798 BANK OF AMERICA CORP VAR RT 1102203 FD 11/1022 495,600 511,674 BANK OF AMERICA CORP VAR RT 11122003 FD 11/1022 495,600 131,674 BANK OF AMERICA CORP VAR RT 11122003 FD 11/222 495,600 1327,515 BANK OF NOV TREAL 15005 K001/2023 FD 442720 11,600,000 1327,515 BANK OF NOV AS COTTA/THE 0.3505 601/5023 ED 061/520 12,000,000 981,324 BANK OF NOVA SCOTTA/THE 0.3505 601/5023 ED 061/520 10,000,000 991,324 BANK OF NOVA SCOTTA/THE 0.3505 601/5023 ED 061/520 20,000 305,544 BANK OF NOVA SCOTTA/THE 0.3505 601/5023 ED 061/520 20,000 393,666 BANK OF NOVA SCOTTA/THE 0.3506 601/520 20,000 393,666 BANK OF NOVA SCOTTA/THE 0.3506 601/520 20,000 393,666 BANK OF NOVA SCOTTA/THE 0.3506 701/2005 FD 061/520 350,600 393,666 BANK OF NOVA SCOTTA/THE 0.3506 701/2005 FD 061/520 360,600 383,855 BANK OF NOVA SCOTTA/THE 0.3506 601/2002 FD 0						
BANK OF AMERICA CORP VAR RT 10/2020 DD 10/1/20 399,000 304,701 BANK OF AMERICA CORP VAR RT 11/00/203 DD 12/2017 1.440,000 1.485,000 BANK OF AMERICA CORP VAR RT 12/20/203 DD 12/2017 1.440,000 1.485,000 BANK OF AMERICA CORP VAR RT 12/20/203 DD 16/2/20 450,000 411,315 BANK OF NEW YORK MELLON CORPT 1.00% 9/12/20 20 450,000 416,315 HANK OF NOVA SCOTTA/THE 0.50% 601/50/20 D0 061/520 1.000,000 1.81,324 BANK OF NOVA SCOTTA/THE 0.50% 601/20/20 D0 061/520 1.000,000 539,616 BANQUE FEDERATIVE DU CRED 144A 4.54% 007/320/20 D0 001/322 885,000 599,801 BANQUE FEDERATIVE DU CRED 144A 4.55% 001/250/20 D0 08/90/22 885,000 33,315 BANCUA FEDERATIVE DU CRED 144A 6.55% 001/250/20 D0 08/90/22 89,000 33,315 BANCUA FEDERATIVE DU CRED 144A 6.55% 001/250/20 D0 08/90/22 89,000 33,315 BANCUA FEDERATIVE DU CRED 144A 6.55% 001/250/20 D0 02/259 98,000 30,315 BANCUA FEDERATIVE DU CRED 144A 6.55% 001/250/20 D0 02/259 98,000 30,315						
BANK OF AMERICA CORP VAR RT 11/10/2028 DD 11/10/22 495.000 511.074 BANK OF MARRICA CORP VAR RT 11/10/2028 DD 61/2/20 1.164.000 1.475.808 BANK OF MANTREAL 1.5506.050/12/20 DD 61/2/20 1.460.000 1.475.818 * BANK OF MANTREAL 1.5506.050/12/20 DD 61/2/20 450.000 1.475.818 * BANK OF NOVA SCOTTA/THE 0.5506.051/2020 DD 61/202 300.000 300.554 BANK OF NOVA SCOTTA/THE 0.5506.15/200.200 DD 12/202 300.000 300.554 BANK OF NOVA SCOTTA/THE 5.2506.12/20.200 DD 12/202 300.000 300.554 BANK OF NOVA SCOTTA/THE 0.5506.100.000/22 300.000 300.554 BANCUE FEDERATIVE DU CRED 144A 4.5246.071/5028 DD 071.322 885.000 385.130 BANCUE FEDERATIVE DU CRED 144A 4.5246.071/5028 DD 00.212.98 90.000 385.130 BANCUE FEDERATIVE DU CRED 144A 6.45766.151/203 DD 10.501.5 100.000 385.130 BANCUE FEDERATIVE DU CRED 144A 6.45766.071/5028 DD 00.212.98 90.000 385.130 BANCUE FEDERATIVE DU CRED 144A 6.45766.151/203.0100 10.101.9 54.450 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
BANK OF AMERICA CORP VAR RT 1220208 DD 122017 1,64,000 1,485,068 BANK OF NEW YORK MELLON CORPT 1,860% 0424203 DD 642720 1,100,000 141,315 BANK OF NEW YORK MELLON CORPT 1,860% 0424203 DD 642420 250,000 250,687 BANK OF NEW YORK MELLON CORPT 0,550% 0915203 DD 091620 1,200,000 1,162,327 BANK OF NOVA SCOTLATTILE 0,550% 0912620 DD 102022 300,000 530,616 BANK OF NOVA SCOTLATTILE 0,550% 0227024 DD 110720 370,000 530,616 BANK OF NOVA SCOTLATTILE 0,550% 0227024 DD 110720 350,000 530,616 BANK OF NOVA SCOTLATTILE 0,550% 0227024 DD 110720 350,000 530,616 BANC OF EDEREATIVE DU CRED 144A 4,256% 071,2026 DD 0,617,62 360,000 583,616 BARC LAYS RC 6,375% (1,101,203 DD 10,017,82 98,413 99,439 BARC MAR 2002 IND MORKS INC 6,375% (1,101,203 DD 10,017,82 98,413 99,439 BARC MAR 2002 IND MORKS INC 6,375% (1,101,203 DD 10,017,82 98,413 99,439 BARC MAR 2002 IND MORKS INC 6,375% (1,101,203 DD 10,012,101 83,415 760,725						
HANK OF MONTREAL LS89% 0501/0225 DD 04/22/0 LJ00,000 LJ27,515 * BANK OF NEW YORK MELLON CREPT L080% 061/2022 DD 01/22/2 250,000 230,657 BANK OF NEW YORK MELLON CREPT 0.80% 061/2023 DD 001/202 L200,000 381,343 BANK OF NOVA SCOTLATHE 0.80% 061/2023 DD 001/202 D50,000 381,343 BANK OF NOVA SCOTLATHE 0.80% 061/2023 DD 001/202 D50,000 381,344 BANK OF NOVA SCOTLATHE 0.80% 061/2023 DD 001/202 D50,000 381,622 BANK OF NOVA SCOTLATHE 0.80% 061/2023 DD 01/202 D50,000 381,622 BANK AF NOVA SCOTLATHE 0.80% 061/2025 DD 01/322 M50,000 881,622 BANK AF ROVY WORKS INC 6.75% 07/10/206 DD 08/99/22 B85,000 383,646 BANK AF ROVY WORKS INC 6.75% 07/10/206 DD 02/208 98,000 100,120 BENK IMARK OLIA BOTT BJ L 1.55% 07/12029 DD 02/202 98,000 100,120 BENK IMARK OLIA BOTT BJ L 1.55% 07/12029 DD 12/210 155,000 139,764 BENK IMARK OLIA BOTT BJ L 1.55% 0407/2029 DD 12/210 150,000 139,764 BENK IMARK						
* BANK OF NEW YORK MELLONTRET. VAR PT 112/2025 DD 11/22/22 23000 29:067 BANK OF NOVA SCOTTA/THE 0.580% 0915/3201 DD 091620 1.200000 9183.24 BANK OF NOVA SCOTTA/THE 0.580% 0915/3201 DD 12/022 300,000 393.554 BANK OF NOVA SCOTTA/THE 0.580% 012/022 DD 1012/22 300,000 393.554 BANK OF NOVA SCOTTA/THE 0.580% 126/022 DD 0015/22 380,000 393.554 BANK OF NOVA SCOTTA/THE 0.570% 126/020 DD 11/2720 570,000 393.554 BANK OF NOVA SCOTTA/THE 0.780% 0712/022 DD 0112/22 380,000 383.515 BANK OF NOVA SCOTTA/THE 0.780% 0712/022 DD 0112/22 380,000 383.515 BANK OF NOVA SCOTTA/THE 0.757% 11/01/2035 DD 103/013 100,000 88,800 BANK DOTY WORKS INC 6.757% 11/01/2035 DD 103/013 100,000 88,800 BANK DOTY WORKS INC 6.757% 11/01/2035 DD 103/013 100,000 88,800 BANK DOTY WORKS INC 6.757% 11/01/2035 DD 102/0138 8,005 101/2139 BANK DOTY WORKS INC 7.757% 11/01/2035 DD 102/0138 8,005 101/2139 BANK DOTY WORKS INC 7.757% 11/01/2035 DD 102/0138 8,005 101/2139 BANK DOTY WORKS INC 7.757% 11/01/2035 DD 102/0138 8,005 101/2139 BENK DOTY WORKS INC 7.757% 11/01/2035 DD 102/0138 8,005 101/2139 BENK DOTY BANK DOL 2011 1.1575% 11/01/2035 DD 102/0121 120/00 120/02 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/01 120/02 150/000 159/270 150/01 120/02 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150/000 159/270 150						
BANK OF NOVA SCOTLATHE 0.55% 00/15/2023 DD 00/16/20 1.000,000 0.481,242 BANK OF NOVA SCOTLATHE 5.05% 00/15/2023 DD 00/15/22 300,000 300,554 BANK OF NOVA SCOTLATHE 5.25% 10/2024 DD 12/06/22 300,000 300,554 BANQUE FEDERATIVE DU CRED 14A 4.45% 07/13/2025 DD 07/13/22 855,000 790,001 BARCLATS PLC V.A.R TC 100/02/305 DD 06/01/22 850,000 881,310 BARCLATS PLC V.A.R TC 100/02/305 DD 06/01/22 850,000 881,310 BARCLATS PLC V.A.R TC 100/02/305 DD 06/01/22 850,000 385,155 DAVISCI IHALTI CO SIN 14A 6.55% 10/15/20/25 DD 02/12/8 98,000 100,120 BENCHMARK 2018-BF MORTCA BF 7.1 3.436% 051/5/2025 DD 10/21/1 826,115 766,725 BIHS INSTEM OBLICATED GROUP 3.45% 07/5/200 BD 10/21/1 826,010 230,662 BIME STEM OBLICATED GROUP 3.45% 101/2023 DD 10/21/2 250,000 1230,472 BIME RATEL DE GROUP 3.45% 101/2023 DD 01/21/2 1250,000 1240,472 BIME RATEL DE GROUP 3.45% 101/2023 DD 01/21/2 1250,000 1240,472 BIME RATEL DE A	*		1.600% 04/24/2025 DD 04/24/20	450,000		418,136
BANK OF NOVA SCOTLATHE 0.80% 60/15/02 D0 0000 981.23 BANK OF NOVA SCOTLATHE 0.50% 1200/220 HD 120/02 300,000 300.554 BANUE FEDERATIVE DU CRED 144A 0.55% 027/024 HD 112/720 370,000 739,610 BANUE FEDERATIVE DU CRED 144A 0.55% 027/024 HD 112/720 885,000 789,801 BARTI & BODY WORKS INC C. 675% 110/2035 DD 016/016 5,000 881,800 BANTE & BODY WORKS INC C. 675% 110/2035 DD 0150/015 100,000 88,900 BANTE & BODY WORKS INC C. 675% 110/2035 DD 0150/015 80,000 38,315 BANTE AF HALTH CONC 14A 6,45% 61/2035 DD 110/13 93,415 99,429 BENCHMARK 2018 AT MORTERI AI 1,45% 60/15/2055 DD 112/21 85,000 133,846 BHSH SYSTEM OBLIGATED GROUP 3,46% 60/15/2055 DD 112/21 155,000 133,846 BMW US CAPTLAL LLC 144A 3,25% 60/40/2025 DD 60/01/22 1250,000 1246,925 BOUENG COTTIE 3,62% 60/12/2025 DD 60/01/22 1250,000 1426,925 BOUENG COTTIE 3,62% 60/01/2025 DD 60/01/22 130,000 1426,925 BUN CKAPF PAKTNERS IP	*					
BANK OF NOVA SCOTLATHE 5.2696; 1208:202 dD 1208:22 300,000 330,565 BANQUE FEDERATIVE DI CRED 144A 4.5246; 071/32025 DD 0713/22 850,000 790,801 BARCLASY PLC VAR RT 0690:202 888,000 881,362 BARTH & BODY WORKS INC 6.7595; 070/2036 DD 061616 5.000 4.335 BATH & BODY WORKS INC 6.7595; 070/2036 DD 061616 5.000 188,870 BANKE ADDY WORKS INC 6.6795; 070/2036 DD 021298 98,000 100,120 BENCIEMARK 207,810 MORT BJ A1 1.3575; 121/2024 DD 120/21 32,115 766,722 BENCIEMARK 207,810 MORT BJ A1 1.3575; 121/2024 DD 120/21 32,000 120,637 BENCIEMARK 207,810 MORT BJ A1 1.3575; 121/2024 DD 120/21 32,000 120,637 BUR SCIEMARK 207,810 MORT BJ A1 1.3575; 121/2024 DD 120/21 125,000 123,846 BW V CAPTAL LICHA 7.2596; 040/12025 DD 040/122 125,000 120,637 BUR SCIEMARK 207,810 MORT BJ A1 1.45296; 040/12025 DD 040/122 1.250,000 13,846 BW V CAPTAL LICHA 7.2596; 040/12025 DD 1040/122 1.250,000 123,846 BUR SCIEMARK 201,				· · ·		
BANQUE FEDERATIVE DU CRED 144A 0.690% 0227/024 DD 11/2720 757,000 539,616 BANQUE FEDERATIVE DU CRED 144A 4.549% 071/32026 DD 680/922 885,000 581,362 BATH & BODY WORKS INC 6.875% 11/01/2055 DD 103/015 100,000 588,380 BATH & BODY WORKS INC 6.875% 11/01/2055 DD 103/015 100,000 588,380 BANTER (CREPN) 144A 6.659% 021/52025 DD 05/202 80,000 38,315 BANYER (CREPN) 144A 6.659% 021/52025 DD 05/202 80,000 207,422 BENCHMARK 2018-87 MORTGA B7 A1 3.4696 051/52035 DD 11/01/18 93,415 52,422 BENCHMARK 2018-87 MORTGA B7 A1 3.4696 051/52035 DD 11/01/18 93,400 207,032 BILE RACER MIDSTREAM LLC 144A 7.6578 001/204 DD 10/20/19 280,000 125,663 BAW US CAPTTA-LL 144A 3.509/6 601/2025 DD 640/122 1250,000 1,246,935 BORTGA COTHE 3.6579/6 601/2045 DD 60/2012 1250,000 1,246,935 BORTGA COTHE 3.6579/6 601/2045 DD 20/2012 130,000 141,249 BORTGA COTHE 3.659/6 601/2045 DD 10/2021 450,000 473,59 BORTGA COTHE				· · ·		
BANQUE FEDERATIVE DU CRED 144A 4.524% 0713/202 DD 0713/22 885.000 790,801 BARCLAYS PLC VAR RT 6080/2026 DD 0800/22 888.000 88.13.62 BATH & BODY WORKS INC 6.7595 0701/2056 DD 061/616 5.000 43.95 BATH & BODY WORKS INC 6.7595 1010/2052 DD 021/202 80.000 38.513 BAYER CORPNI 144A 6.2696 0215/202 DD 021/202 80.000 38.513 BAYER CORPNI 144A 6.2696 0215/202 DD 021/202 80.000 207.021 BENCHMARK 201-BBY MORT GB 7.41 1.3575 1215/204 DD 101/01/8 93.415 704.725 BISH SYSTEM OBLICATED GROUP 3.4876 0015/204 DD 101/01/8 93.415 706.725 BISH SYSTEM OBLICATED GROUP 3.4876 0013/023 DD 0300/18 1.250.000 11.956.947 BISH SYSTEM OBLICATED GROUP 3.4756 0112/023 DD 0300/18 1.250.000 11.956.947 BISH GORDOCOTINC 1.6359 0011/023 DD 0300/18 1.250.000 11.956.947 BISH GORDOCOM INC 1.6359 0011/2023 DD 0300/18 1.250.000 143.269 BISH GORDOCOM INC 1.6359 0011/2023 DD 021/902 1.300.000 143.269 BISH GORDOCOM INC						
BARCLAYS PLC VAR PT 0609/2026 DD 06/01/01 888,000 881,362 BATH & BODY WORKS INC 6.5796 '071/2026 DD 01/301/5 100,000 88,800 BAUTE & BODY WORKS INC 6.5796 '071/2025 DD 103/202 08,0000 38,515 BAYER CORPN 144A 6.5696 '021/5028 DD 021/298 98,0000 38,515 BAYER CORPN 144A 6.5696 '021/5028 DD 021/298 98,0000 207,022 BEINCHMARK 201-B31 MORT B31 A1 1.3579, 121/5024 DD 120/21 22,0000 207,032 BIUE RACER MIDSTREAM LIC 144A 7.6239's 101/2022 DD 040/122 12,20,000 12,46,253 BIVE VARTHOM ECOTHE 3.6396 '8001/2023 DD 040/118 1.220,000 12,46,292 BORN COTHE 3.6396 '8001/2023 DD 040/118 1.220,000 12,46,293 BORC COTHE 3.6396 '8001/2023 DD 040/102 1.300,000 19,760 BR COCOMER COTHE 3.6396 '8001/2023 DD 040/102 1.50,000 12,998 BORC COTHE 3.6396 '8001/2023 DD 104/102 1.50,000 12,998 BORC COTHE 3.6396 '8001/2023 DD 104/102 1.50,000 14,973 BR COMMERCLAL MORT ACKT A 14A VAR RT 101/5208 DD 11						
BATH & BODY WORKS INC 6.879% 11/01/2035 DD 10/30/15 100,000 88,890 BAUER CORPNJ 144A 6.629% 02/15/028 DD 02/1298 98,000 100,120 BENCHMARK 201-B31 MORTG AB 7A1 1.3496 (951/15/028 DD 10/10/18 93,415 92,422 BENCHMARK 201-B31 MORTG AB 7A1 1.3496 (951/15/028 DD 10/10/18 93,415 760,725 BIKIN FNSTEM OBLIGATED GROUP 3.4478 (971/15/024 DD 10/20/19 280,000 120,637 BUE RACER MIDSTREAM LIC 144A 7.625% 12/15/024 DD 10/21/2 1.230,000 1.246,925 BOCINC COTHE 3.625% (901/10/22 DD 00/11/8 1.24,000 1.246,925 BOCINC COTHE 3.625% (901/10/28 DD 00/23/8 1.24,000 1.240,928 BOCINC COTHE 3.625% (901/10/28 DD 00/23/8 1.24,000 1.41,299 BOCINC COTHE 3.625% (901/10/280 DD 00/19/20 1.50,000 1.41,269 BA COMMERCIAL MORT ANT A1 44A 4.509% (901/12/28 DD 00/19/20 1.50,000 1.41,269 BX COMMERCIAL MORT ANT A1 44A VAR RT 01/15/2034 DD 11/9/21 51,000 453,546 BX COMMERCIAL MORT VINO A1 44A VAR RT 01/15/2034 DD 12/9/20 1.360,000 1.92,723						
BAUSCH HEALTH COS INC 144A 6.269% 02/15/2029 80,000 38,515 BAYER CORP.NI 144A 6.659% 02/15/2028 99,000 100,120 BENCHMARK 2018-B7 MORT GA B7 A1 3.436% 05/15/2028 DD 10/10/18 93,415 92,429 BENCHMARK 2018-B1 MORT B31 A1 1.357% 12/15/2024 DD 12/01/12 826,100 207,032 BUR RACER MIDERMA LLC 144A 7.425% 12/15/2022 DD 12/32/20 155,000 1.236,637 BW US CAPITAL LLC 144A 3.209% 64/01/2022 DD 00/11/8 1.250,000 1.246,925 BOEING COTHE 3.625% 03/01/2048 DD 00/23/18 124,000 81,129 BRC SA 144A 1.625% 01/12/202 DD 00/11/8/21 13,00,000 142,92 BRC SA 144A 4.509% 50/12/202 DD 00/08/20 580,000 519,768 BL CCKEY P ARTINERS IP 144A VAR RT 10/15/203 DD 01/92/1 450,000 443,334 BX 0221-MENI MEMI A 144A VAR RT 10/15/2038 DD 10/10/21 1.560,000 443,345 BX 2021-MENI MEMI A 144A VAR RT 10/15/2038 DD 10/10/21 1.560,000 447,334 BX COMMERCIAL MORT VIVA A 144A VAR RT 10/15/2038 DD 10/10/21 1.560,000 497,534 BX COMMERC		BATH & BODY WORKS INC	6.750% 07/01/2036 DD 06/16/16	5,000		4,395
BAYER CORP.VI 144 6.650% 02/15/2025 DD 02/12/98 98,000 100.120 BINCIMARK 2021-B31 MORTG P1 A1 1.347% (05/15/2035 DD 11/01/8 93,415 92,425 BISN INTER AN LIC 144A 1.347% (07/15/2049 DD 10/20/19 280.000 125,000 125,000 125,000 125,000 126,637 BIW US CAPTAL LIC 144A 3.250% (04/0225 DD 04/10/12 1.250,000 126,637 126,632						
BENCHMARK 2018-87 MORTOA B7 A1 3.49% 05/15/035 DD 11/01/18 93.415 92.429 BENCHMARK 2018-87 MORTOA B7 A1 1.35% 12/5/045 DD 12/01/21 82.6,115 760.725 BINS SYSTEM OBLIGATED GROUP 3.48% 07/15/049 DD 10/29/19 280.000 123.546 BUR RACER MIDSTREAM LLC 144A 3.259% 04/01/2032 DD 30/01/38 1.259,000 1.246.925 BORT SCHTTAL LLC 144A 3.259% 04/01/2032 DD 30/01/38 1.259,000 1.246.925 BORT SCHTERA LLC 144A 3.50% 05/01/2048 DD 02/3/18 1.240,000 1.81.29 BRYES AS 144A 1.65% 00/1/2025 DD 10/14/22 1.300,000 1.81.29 BRYES AS 144A 4.50% 05/01/2025 DD 10/14/22 1.300,000 141.4269 BRYES AS 144A 4.50% 05/01/2025 DD 10/14/22 1.300,000 141.269 BRYES AS 144A VAR RT 01/15/2030 DD 05/820 580,000 141.269 BRYES AS 144A VAR RT 01/15/2030 DD 01/19/21 450,000 457,359 BRYCOMMERCIAL MORT ANT A 144A VAR RT 01/15/2030 DD 02/2/22 655,947 62,727.23 BRYES AS 1400 MORT ANT A 144A VAR RT 02/15/2030 DD 02/2/22 655,947 62,727.23 <t< td=""><td></td><td></td><td></td><td>· · · · · · · · · · · · · · · · · · ·</td><td></td><td></td></t<>				· · · · · · · · · · · · · · · · · · ·		
BENCHMARK 2021-B31 MORT B31 A1 1.357% 12/15/204 DD 12/01/21 826,115 760,725 BINB SYSTEM OBLIGATED GROUP 3.487% 07/15/204 DD 10/29/19 280,000 123,846 BMW US CAPTEL LLC 144A 7.625% 12/15/025 DD 12/23/20 125,000 1266,537 BNP PARIBAS SA 144A 3.209% 04/01/205 DD 04/01/22 124,000 1246,935 BORDG COTHE 3.625% 04/01/205 DD 01/14/22 124,000 12,09,891 BROADCOM INC 4.165% 01/14/205 DD 01/14/22 12,00,000 12,09,891 BROADCOM INC 4.150% 01/12/021 DD 01/14/21 130,000 144,269 BX 2021-MFMI MEMI A 144A VAR RT 01/15/203 DD 01/19/21 450,000 443,345 BX 2021-MFMI MEMI A 144A VAR RT 01/15/203 DD 01/19/21 517,000 447,359 BX COMMERCIAL MORT VIVA A 144A VAR RT 01/15/203 DD 01/19/21 517,000 447,359 BX COMMERCIAL MORT VIVA 144A VAR RT 01/15/203 DD 01/20/21 1,360,000 1,09,220 BX TRUST 2019-C1 C11 A 144A VAR RT 01/5/202 DD 11/20/21 1,360,000 70,27,23 BX COMMERCIAL MORT VIVA A 144A VAR RT 01/5/202 DD 11/20/21 480,000 467,804 <tr< td=""><td></td><td></td><td></td><td></td><td></td><td></td></tr<>						
BHSH SYSTEM OBLIGATED GROUP 3.487% 071/52049 DD 10/29/19 280,000 207,025 BLUE RACER MIDSTREAM LLC 144A 3.259% 04/01/2032 DD 140/122 1.250,000 1.266,357 BNP PARIBAS SA 14AA 3.509% 04/01/2032 DD 130/1/8 1.250,000 1.246,925 BOEING COTHE 3.625% 05/01/2048 DD 10/23/1 1.250,000 1.246,925 BRO FAR AA 1.625% 01/1/4205 DD 10/14/22 1.300,000 1.209,891 BRO CAN INC 4.159% 11/1/2030 DD 05/08/20 580,000 519,768 BUCKEYE PARTNERS IP 14AA VAR RT 01/15/203 DD 05/08/20 510,000 443,545 BX 2021-MPMI MEMI A 144A VAR RT 01/15/203 DD 05/27/21 500,000 443,545 BX 2021-MPMI MEMI A 144A VAR RT 01/15/203 DD 05/27/21 500,000 448,338 BX COMMERCIAL MORT VINO A 144A VAR RT 02/15/203 DD 02/2/22 635,947 612,762 BX COMMERCIAL MORT VINO A 144A VAR RT 01/15/203 DD 02/2/22 635,947 62,7273 BX COMMERCIAL MORT VINO A 144A VAR RT 02/15/203 DD 02/2/22 635,947 62,7273 BX COMMERCIAL MORT VINO A 144A VAR RT 01/15/203 DD 02/2/22 635,947 62,7273						
BLUE RACER MIDSTREAM LLC 144A 7.62% (21/S023 DD 122320 155,000 153,846 BMW US CAPTAL LLC 144A 3.20% 60/10/203 DD 03/01/18 1.20,000 1.246,937 BORENG COTHE 3.62% 60/12/032 DD 03/01/18 1.20,000 1.246,937 BORENG COTHE 3.62% 60/12/032 DD 03/01/28 DD 02/21/3 120,000 1.209,891 BROADCOM INC 4.150% (01/12/02 DD 02/9/20 380,000 519,768 BUCKEYE PARTNERS LP 14A 4.50% (01/12/02 DD 02/9/20 130,000 143,299 BX 2021-MFMI MFMI A 144A VAR RT 01/15/2034 DD 01/19/21 450,000 445,556 BX COMMERCIAL MORT ACNT A 144A VAR RT 01/15/2034 DD 01/19/21 510,000 441,333 BX COMMERCIAL MORT ACNT A 144A VAR RT 01/15/2038 DD 05/27/21 500,000 441,333 BX COMMERCIAL MORT VINO A 144A VAR RT 02/15/2039 DD 02/22/22 653,947 612,762 BX TRUST 20/9-C01 10C1 L1 414A 3.20% 01/15/2038 DD 12/21/19 480,000 762,723 BX TRUST 20/9-C1 10C1 L1 414A 3.20% 01/15/2035 DD 12/21/19 423,000 434,3424 CAMERON LNG LLC 144A 3.20% 01/15/2035 DD 12/21/19 423,000 436,3424 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
BNP PARIBAS SA 144A 3.50% 03/01/2023 DD 03/01/18 1.240,000 1.246,925 BORN CO/THE 3.62% 03/01/24K DD 02/23/18 1.240,000 181,239 BRCADCOM INC 4.150% 11/12/2030 DD 05/08/20 580,000 519,768 BUCKEYE PARTNERS LP 144A 4.50% 03/01/242 DD 02/19/20 130,000 1144,269 BX COMMERCIAL MORT ACIN A 144A VAR RT 01/15/2034 DD 01/19/21 450,000 497,359 BX COMMERCIAL MORT VINO A 144A VAR RT 01/15/2034 DD 12/19/21 517,000 497,359 BX COMMERCIAL MORT VINO A 144A VAR RT 01/15/2034 DD 12/01/21 1,360,000 1,099,220 BX COMMERCIAL MORT VINO A 144A VAR RT 01/15/2039 DD 12/21/21 1,360,000 120,762 BX TRUST 2019-001 COLI 1 144A 3,20% 01/15/2039 DD 12/21/19 840,000 702,723 BX TRUST 2019-001 COLI 1 144A 3,20% 01/15/2035 DD 12/21/19 95,000 84,768 CAMERON LNG LLC 144A 3,20% 01/15/2035 DD 12/21/19 95,000 84,768 CAMERON LNG LLC 144A 3,30% 01/15/2035 DD 12/21/19 311,000 250,391 CAMERON LNG LLC 144A 3,40% 01/15/2025 DD 12/21/19 951,000 949,411						· · · · ·
BOEING CO/THE 3.625% 03/01/2048 DD 02/34/8 124,000 81,129 BPCE SA 144A 1.629% 01/14/225 DD 01/14/22 1.30,0000 1.209,811 BROADCOM INC 4.150% 11/15/2038 DD 02/19/20 130,000 114,269 BUCKEYE PARTINERS LP 144A 4.500% 03/01/2028 DD 02/19/20 130,000 143,545 BX 2021-MFMI MFMI A 144A VAR RT 01/15/2034 DD 01/19/21 517,000 497,359 BX COMMERCIAL MORT VIVA A 144A VAR RT 01/15/2038 DD 02/21/22 136,0000 1,492,220 BX COMMERCIAL MORT VIVA A 144A VAR RT 02/15/2039 DD 02/22/22 635,547 612,762 BX TRUST 2019-OCI1 OCI1 A 144A 3.202% 12/09/2041 DD 12/01/19 840,000 702,723 BX TRUST 2019-OCI1 OCI A 144A 3.202% 01/5/2028 DD 12/37/19 95,000 84,768 CAMERON LNG LIC 144A 3.202% 01/5/2038 DD 12/37/19 311,000 220,321 CAMERON LNG LIC 144A 3.402% 01/5/2038 DD 12/37/19 430,000 979,081 CANADIAN PACIFIC RAIL BANK CO FCOMM 0.450% 62/2022 DD 10/62/21 1,600,000 979,081 CANADIAN PACIFIC RAIL BANK CO FCOMM 0.450% 10/5/2027 DD 06/3/22 1,404,000 1,335,111 <td></td> <td>BMW US CAPITAL LLC 144A</td> <td>3.250% 04/01/2025 DD 04/01/22</td> <td>1,250,000</td> <td></td> <td>1,206,357</td>		BMW US CAPITAL LLC 144A	3.250% 04/01/2025 DD 04/01/22	1,250,000		1,206,357
BPCE SA.144A 1.625% 01/14/2025 DD 01/14/22 1.300,000 1.209,991 BROADCOM INC A.150% 01/15/2034 DD 05/08/20 580,000 519,768 BUCKEYE PARTINERS LP 14AA 4.500% 03/01/2028 DD 02/19/20 130,000 114,269 BX 2021-MFMI MFMI A 144A VAR RT 01/15/2034 DD 01/19/21 450,000 445,345 BX COMMERCIAL MORT VINO A 144A VAR RT 01/15/2038 DD 11/19/21 517,000 497,359 BX COMMERCIAL MORT VINO A 144A VAR RT 01/15/2038 DD 12/01/21 1,800,000 1,099,220 BX TOMMERCIAL MORT VINO A 144A VAR RT 01/15/2038 DD 12/01/12 1,800,000 10,072,723 BX TRUST 2019-OCI 1 OCI 1 1 414A 3,202% 01/15/2038 DD 12/27/19 95,000 84,768 CAMERON LNG LLC 144A 3,302% 01/15/2038 DD 12/27/19 95,000 84,768 CANADIAN PACIFIC RALLWAY CO 1,350% 12/20/204 DD 12/02/1 420,000 979,081 CANADIAN PACIFIC RALLWAY CO 1,350% 12/20/201 DD 06/22/21 1,000,000 979,081 CANADIAN PACIFIC RALLWAY CO 1,350% 12/20/201 DD 06/22/21 1,000,000 979,081 CANTAL ONE FINANCIAL CORP VAR RT 10/26/2030 DD 07/27/22 21,9000						
BROADCOM INC 4 150% 11/15/2030 DD 05/08/20 580,000 519,768 BUCKEYE PARTNERS ID 144A 4 500% 030/10/205 DD 02/19/20 130,000 114,269 BX 2021-MFMI MFMI A 144A VAR RT 01/15/2034 DD 01/19/21 450,000 435,456 BX COMMERCIAL MORT ACNT A 144A VAR RT 01/15/2038 DD 10/27/21 500,000 481,338 BX COMMERCIAL MORT VIVA A 144A 2,843% 03/09/2044 DD 12/01/20 1,360,000 1,099,220 BX COMMERCIAL MORT VIVA A 144A 2,843% 03/09/2044 DD 12/01/20 1,360,000 702,723 BX TRUST 2019-OC11 OC11 A 144A 3,02% 12/09/2041 DD 12/21/19 840,000 702,723 BX TRUST 2019-DC11 A 144A 5,125% 031/5/028 DD 12/21/19 95,000 847,68 CAMERON ING LLC 144A 5,125% 031/5/028 DD 12/21/19 95,000 343,424 CANADIAN IMPERIAL BARK OF COMM 0,450% 06/22/021 DD 10/21/21 1,490,000 2322,796 CAPITAL ONE FINANCIAL CORP VAR RT 01/26/2030 DD 07/2722 219,000 238,564 CAPITAL ONE FINANCIAL CORP VAR RT 01/26/2030 DD 07/2722 219,000 2352,796 CAPITAL ONE FINANCIAL CORP VAR RT 01/26/2030 DD 07/2722 219,000						
BUCKEYE PARTNERS LP 144A 4,500% 630/L2028 DD 02/920 130,000 114,269 BX 2021-MFMI MFMI A 144A VAR RT 01/15/2034 DD 01/19/21 517,000 497,359 BX COMMERCIAL MORT ACT A 144A VAR RT 01/15/2038 DD 05/721 500,000 481,338 BX COMMERCIAL MORT VINO A 144A 2,843% 03/90/2044 DD 12/01/20 1,360,000 1,099,220 BX COMMERCIAL MORT IVIN A 144A 2,843% 03/90/2044 DD 12/01/20 1,360,000 16,09,220 BX TRUST 201-0C11 OC11 1 A 14A 3,02% 12/09/2041 DD 12/01/19 840,000 762,723 BX TRUST 201-0C11 OC11 A 14A 3,02% 01/15/2028 DD 12/13/19 95,000 84,768 CAMERON LNG LLC 144A 3,02% 01/15/2028 DD 12/13/19 95,000 84,768 CAMERON LNG LLC 144A 3,402% 01/15/2038 DD 12/13/19 423,000 979,081 CANADIAN IMFERIAL BANK OF COMM 0,450% 662/2023 DD 66/22/21 1,000,000 979,081 CANADIAN NACIFIC RAILWAY CO 1,350% 12/02/204 DD 12/02/1 2,492,000 2,322,796 CAPITAL ONE MULTI-ASSET AJ A1 2,800% 03/15/2027 DD 10/3022 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET FA A3 1,040% 03/15/2027 DD 10/3022						
BX 2021-MPMI MFMI A 144A VAR RT 1/1/52034 DD 1/19/21 450,000 435,456 BX COMMERCIAL MORT ACNT A 144A VAR RT 0/1/52038 DD 1/19/21 517,000 481,338 BX COMMERCIAL MORT VIVA A 144A 2.843% 03/9/2044 DD 1/20/20 1,360,000 1,099,220 BX COMMERCIAL MORT VIVA A 144A 2.843% 03/9/2044 DD 1/20/22 635,947 612,762 BX TRUST 2019-OC11 OC11 A 144A 3.202% 1/20/9/2041 DD 1/20/22 635,947 612,762 BX TRUST 2019-DC11 OC11 A 144A 3.202% 0/1/5/2026 DD 11/08/21 488,000 667,804 CALPINE CORP 144A 5.125% 03/15/2028 DD 1/21/319 431,000 250,391 CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 1/21/319 432,000 232,2796 CANDAIN MPERIAL BANK OF COMM 0.450% 06/22/2021 DD 1/20/21 2,492,000 232,2796 CAPITAL ONE FINANCIAL CORP VAR RT 107/26/203 DD 12/02/21 2,492,000 238,564 CAPITAL ONE FINANCIAL CORP VAR RT 107/26/203 DD 12/02/21 2,492,000 248,564 CAPITAL ONE MULTI-ASSET A 1 A1 2.800% 03/15/207 DD 03/10/22 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET F A3 A 4.900% 01/5/2027 DD 1/3/021						
BX COMMERCIAL MORT VINO A 144A VAR RT 0/15/2038 DD 02/27/21 500,000 481,338 BX COMMERCIAL MORT VIVA A 144A 2.843% 03/09/2044 DD 12/01/20 1,360,000 1,099,220 BX COMMERCIAL MORTG LP2 A 144A VAR RT 02/15/2039 DD 02/22/22 635,947 612,762 BX TRUST 2019-OCI1 OC11 A 144A 3.202% 12/09/2041 DD 12/01/19 840,000 702,723 BX TRUST 2019-DXIF AMAF 144A VAR RT 10/15/2026 DD 11/08/21 488,000 467,804 CALPINE CORP 144A 5.125% 03/15/2038 DD 12/21/19 911,000 250,911 CAMERON LNG LLC 144A 3.002% 01/15/2035 DD 12/13/19 413,424 CANADIAN INFERIC RALIWAY CO 1.350% 12/02/2024 DD 12/0/21 1,000,000 979,081 CANADIAN NACTIFIC RALIWAY CO 1.350% 12/02/2024 DD 12/0/21 1,505,000 1,440,815 CAPITAL ONE FINANCIAL CORP VAR RT 10/26/2030 DD 07/27/22 219,000 208,564 CAPITAL ONE MULTI-ASSET AI A1 2.800% 03/15/2027 DD 10/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET AI A1 2.800% 08/15/2027 DD 10/30/22 1,440,00 2,055,010 CAPITAL ONE MULTI-ASSET E A3 A 4.905% 10/15/2027 DD 11/30/21 1,835,011						
BX COMMERCIAL MORT VIV4 A 144A 2843% 03/09/2044 DD 12/01/20 1,360,000 1,099,220 BX TRUST 2019-OC11 A 144A 3.202% 12/09/2041 DD 12/01/19 840,000 702,723 BX TRUST 2019-OC11 A 144A 3.202% 12/09/2041 DD 12/01/19 840,000 702,723 BX TRUST 2019-OC11 A 144A 3.202% 12/09/2041 DD 12/01/19 95,000 84,768 CALPINE CORP 144A 3.302% 01/15/2035 DD 12/13/19 931,000 250,391 CAMERON LNG LLC 14A 3.302% 01/15/2035 DD 12/02/19 423,000 343,424 CANADIAN IMPERIAL BANK OF COMM 0.450% 60/22/2023 DD 06/22/21 1,000,000 979,081 CANADIAN PACIFIC RAILWAY CO 1.350% 12/02/204 DD 12/02/21 2,492,000 2,8564 CAPITAL ONE FINANCIAL CORP VAR RT 12/06/204 DD 12/06/21 1,505,000 1,440,815 CAPITAL ONE MULTH-ASSET A1 A1 2.800% 03/15/2027 DD 03/02/2 2,144,000 2,9555100 CAPITAL ONE MULTH-ASSET E A2 A 3.400% 05/15/2027 DD 10/03/22 1,887,000 1,835,111 CAPITAL ONE MULTH-ASSET E A3 A 0.500% 08/15/2025 DD 10/2/22 13,697 499,411 CAPITAL ONE MULTH-ASSET E A3 A 0.500% 08/15/2025 DD 10/2/22 <			VAR RT 11/15/2038 DD 11/19/21	517,000		497,359
BX COMMERCIAL MORTG LP2 A 144A VAR RT 02/15/209 D0 02/22/22 635,947 612,762 BX TRUST 2019-OC11 OC11 A 144A 3.202% 12/09/2041 DD 12/01/19 840,000 702,723 BX TRUST 201-BXMF BXMF A 144A VAR RT 101/5/2025 DD 11/08/21 488,000 467,804 CALPINE CORP 144A 5,125% 03/15/2028 DD 12/3/19 95,000 84,768 CAMERON LNG LLC 144A 3.302% 01/15/2038 DD 12/21/19 423,000 343,424 CANADIAN MEREIRL BANK OF COMM 0.450% 06/22/021 DD 06/22/21 1,000,000 979,081 CANADIAN NEFRICAL CORP VAR RT 07/26/2030 DD 07/27/22 219,000 2352,796 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/27/22 2,144,000 2,055,010 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/02/21 1,450,000 1,335,121 CAPITAL ONE MULTH-ASSET A1 A1 2,800% 03/15/2027 DD 10/3/02/2 2,144,4000 2,055,010 CAPITAL ONE MULTH-ASSET F A3 A 1,400% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTH-ASSET F A3 A 4,950% 10/15/2027 DD 10/1/322 1,625,000 1,637,401 CAPITAL ONE MULTH-ASSET F A3 A 4,950% 10/15/2027 DD 10/1/322						
BX TRUST 2019-OC11 OC11 A 144A 3.202% 12/09/2041 DD 12/01/19 840,000 702,723 BX TRUST 2021-BXMF BXMF A 144A VAR RT 101/5/2028 DD 12/13/19 488,000 467,804 CALPINE CORP 144A 5.125% 03/15/2028 DD 12/13/19 95,000 84,768 CAMERON LNG LLC 144A 3.302% 01/15/2038 DD 12/13/19 423,000 343,424 CANADIAN IMPERIAL BANK OF COMM 0.459% 06/22/2023 DD 06/22/21 1,000,000 979,081 CANADIAN IMPERIAL BANK OF COMM 0.459% 06/22/023 DD 07/27/22 219,000 2,322,796 CAPITAL ONE FINANCIAL CORP VAR RT 10/26/203 DD 07/27/22 2,194,000 2,055,010 CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21 1,505,000 1,440,815 CAPITAL ONE MULTI-ASSET A3 A3 1,040% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A3 A 4,950% 10/15/2027 DD 10/3/22 1,625,000 1,637,401 CAPITAL ONE MULTI-ASSET E A3 A 4,950% 10/15/2027 DD 10/03/22 1,625,000 1,637,401 CAPITAL ONE MULTI-ASSET E A3 A 4,950% 10/15/2027 DD 10/03/22 1,625,000 1,637,401 CAPITAL ONE MULTI-ASSET E A3 A 3,900% 05/15/202						
BX TRUST 2021-BXMF BXMF A 144A VAR RT 10/15/2026 DD 11/08/21 488,000 467,804 CALPINE CORP 144A 5.125% 03/15/2038 DD 12/17/19 95,000 84,768 CAMERON LNG LLC 144A 3.002% 01/15/2038 DD 12/13/19 423,000 343,424 CANADIAN IMPERIAL BANK OF COMM 0.450% 06/22/2023 DD 06/22/21 1,000,000 979,081 CANADIAN PACIFIC RAILWAY CO 1.350% 1/20/2024 DD 12/02/21 2,492,000 228,564 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/203 0D 07/27/22 219,000 208,564 CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/02/2 2,144,000 2,353,121 CAPITAL ONE MULTI-ASSET A3 A3 1.040% 11/16/2027 DD 10/3/021 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.900% 05/15/2027 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 A2A 2.810% 05/15/2025 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 A2A 2.810% 05/15/2025 DD 0/22/21 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19 95,000 84,768 CAMERON LNG LLC 144A 3.302% 01/15/2038 DD 12/13/19 311,000 250,391 CAMERON LNG LLC 144A 3.302% 01/15/2038 DD 12/13/19 423,000 343,424 CANADIAN IMPERIAL BANK OF COMM 0.450% 0/12/2023 DD 06/22/21 1,000,000 979,081 CANADIAN PACIFIC RAILWAY CO 1.350% 12/02/2024 DD 12/02/21 2,492,000 2,322,796 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/27/22 219,000 2,055,010 CAPITAL ONE FINANCIAL CORP VAR RT 12/06/204 DD 12/06/21 1,505,000 1,440,815 CAPITAL ONE MULTI-ASSET A 1 A1 2.800% 03/15/2027 DD 06/14/22 1,843,000 1,335,121 CAPITAL ONE MULTI-ASSET E A 3 A 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,835,111 CAPITAL ONE MULTI-ASSET E A 3 A 4.90% 05/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A 3 A 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 03/10/2025 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 01/10/2025 DD 06/24/21						
CAMERON LNG LLC 144A 3.302% 01/15/2035 DD 12/13/19 311,000 250,391 CAMERON ING LLC 144A 3.402% 01/15/2038 DD 12/13/19 423,000 343,424 CANADIAN IMPERIAL BANK OF COMM 0.450% 06/22/2023 DD 06/22/21 1,000,000 970,081 CANADIAN IMPERIAL BANK OF COMM 0.450% 06/22/2023 DD 12/02/21 2,492,000 2,322,796 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/27/22 19,000 208,564 CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21 1,505,000 1,440,815 CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET E A3 A 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22 1,625,000 1,637,401 CARMAX AUTO OWNER TRUST 2 4.2A 2.810% 06/15/2025 DD 10/21/20 513,697 499,411 CARMAX AUTO RECEIVABLES P3 A3 0.900% 03/10/2026 DD 06/24/21 900,502 867,404 CARMAX AUTO RECEIVABLES P3 A3 0.700% 11/10/						
CANADIAN IMPERIAL BANK OF COMM 0.450% 06/22/203 DD 06/22/21 1,000,000 979,081 CANADIAN PACIFIC RAILWAY CO 1.350% 12/02/204 DD 12/02/21 2,492,000 2,322,796 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/203 DD 07/2/22 219,000 208,564 CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21 1,505,000 1,440,815 CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/027 DD 03/30/22 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET A3 A3 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 10/14/22 1,687,000 1,637,401 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 01/15/2027 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 4A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 833,384 CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 282,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 3.60			3.302% 01/15/2035 DD 12/13/19			
CANADIAN PACIFIC RAILWAY CO 1.350% 12/02/204 DD 12/02/21 2,492,000 2,322,796 CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/27/22 219,000 208,654 CAPITAL ONE FINANCIAL CORP VAR RT 12/06/204 DD 12/06/21 1,505,000 1,440,815 CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET A3 A3 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 10/3/22 1,625,000 1,637,401 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 10/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/0/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.500% 03/01/2022 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY HOUSTON ELE 4.25			3.402% 01/15/2038 DD 12/13/19	423,000		
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/27/22 219,000 208,564 CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/211 1,505,000 1,440,815 CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET A3 A3 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22 1,625,000 1,637,401 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 04/01/2051 DD 03/1/21 282,000 227,038 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 19,000 52,216 CENTERPOINT ENERGY HOUSTON ELE						
CAPITAL ONE FINANCIAL CORP VAR RT 12/06/2024 DD 12/06/21 1,505,000 1,440,815 CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET A3 A3 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22 1,625,000 1,637,401 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 04/28/22 773,128 765,512 CARVANA AUTO OWNER TRUST 2 A2A 2.810% 05/15/2025 DD 04/28/22 773,128 765,512 CARVANA AUTO RECEIVABLES P2 A3 0.400% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY HOUSTON ELE <t< td=""><td></td><td></td><td></td><td></td><td></td><td>, ,</td></t<>						, ,
CAPITAL ONE MULTI-ASSET A1 A1 2.800% 03/15/2027 DD 03/30/22 2,144,000 2,055,010 CAPITAL ONE MULTI-ASSET A3 A3 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22 1,625,000 1,637,401 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARVANA AUTO RECEIVABLES P2 A3 0.400% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 52,16 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 52,16 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 52,16 CENTERPOINT ENERGY HOUSTON ELE						
CAPITAL ONE MULTI-ASSET A3 A3 1.040% 11/16/2026 DD 11/30/21 1,430,000 1,335,121 CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22 1,625,000 1,637,401 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 A2A 2.810% 05/15/2025 DD 04/28/22 773,128 765,512 CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2015 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.500% 03/01/2052 DD 02/28/22 119,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 \$27,038 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 \$21,66 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 \$39,718 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 \$39,718						
CAPITAL ONE MULTI-ASSET E A2 A 3.490% 05/15/2027 DD 06/14/22 1,887,000 1,835,111 CAPITAL ONE MULTI-ASSET E A3 A 4.950% 10/15/2027 DD 11/03/22 1,625,000 1,637,401 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 04/28/22 773,128 765,512 CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/206 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.360% 04/01/2051 DD 03/11/21 282,000 90,521 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682						
CARMAX AUTO OWNER TRUST 2 4 A3 0.500% 08/15/2025 DD 10/21/20 513,697 499,411 CARMAX AUTO OWNER TRUST 2 A2A 2.810% 05/15/2025 DD 04/28/22 773,128 765,512 CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 282,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.500% 04/01/2051 DD 04/17/20 647,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04		CAPITAL ONE MULTI-ASSET E A2 A	3.490% 05/15/2027 DD 06/14/22	1,887,000		
CARMAX AUTO OWNER TRUST 2 A2A 2.810% 05/15/2025 DD 04/28/22 773,128 765,512 CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 282,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 334,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHA						
CARVANA AUTO RECEIVABLES P2 A3 0.490% 03/10/2026 DD 06/24/21 900,502 867,404 CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 282,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 399,708 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2052 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CARVANA AUTO RECEIVABLES P3 A3 0.700% 11/10/2026 DD 09/29/21 946,000 883,384 CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 282,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 399,708 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2052 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.700% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CD 2017-CD6 MORTGAGE T CD6 ASB 3.332% 11/13/2050 DD 11/01/17 344,060 327,038 CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 282,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21 282,000 207,521 CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22 119,000 91,365 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 399,708 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19 6,000 5,216 CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CENTERPOINT ENERGY INC VAR RT 05/13/2024 DD 05/13/21 847,000 837,138 CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 166,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20 507,000 399,708 CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CFCRE COMMERCIAL MORTGAG C4 A4 3.283% 05/10/2058 DD 05/01/16 85,000 79,682 CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 493,000 315,893 CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 647,000 393,420 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20 292,000 168,881 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 1,362,000 803,444						
CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21 191,000 122,178			3.950% 06/30/2062 DD 10/12/21	1,362,000		803,444
		CHARTER COMMUNICATIONS OPERATI	4.400% 12/01/2061 DD 06/02/21	191,000		122,178
(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value	
-----	--	--	------------------------	----------------	----------------------	
	CHASE ISSUANCE TRUST A1 A	3.970% 09/15/2027 DD 09/16/22	970,000		948,941	
	CIM TRUST 2019-I INV3 A11 144A	VAR RT 08/25/2049 DD 09/10/22	237,605		222,155	
	CITIGROUP COMMERCI 375P A 144A	3.251% 05/10/2035 DD 05/01/13	1,040,000		973,676	
	CITIGROUP COMMERCIAL GC19 AAB	3.552% 03/11/2047 DD 03/01/14	108,799		107,556	
	CITIGROUP COMMERCIAL GC21 AAB	3.477% 05/10/2047 DD 05/01/14	78,655		77,456	
	CITIGROUP COMMERCIAL GC33 AAB	3.522% 09/10/2058 DD 09/01/15	344,858		333,858	
	CITIGROUP COMMERCIAL GC36 AAB CITIGROUP COMMERCIAL M GC11 A4	3.368% 02/10/2049 DD 02/01/16 3.093% 04/10/2046 DD 04/01/13	309,659 216,420		298,328 215,693	
	CITIGROUP COMMERCIAL M GC17 A4	4.131% 11/10/2046 DD 12/01/13	464,000		457,304	
	CITIGROUP COMMERCIAL MOR P5 A3	2.684% 10/10/2049 DD 10/01/16	212,795		192,538	
	CITIGROUP INC	VAR RT 03/17/2026 DD 03/17/22	230,000		218,627	
	CITIGROUP INC	VAR RT 05/01/2025 DD 05/04/21	1,035,000		969,216	
	CITIGROUP INC	VAR RT 05/24/2025 DD 05/24/22	1,000,000		980,638	
	CITIGROUP INC	VAR RT 09/29/2026 DD 09/29/22	800,000		803,422	
	CITIGROUP INC CITIZENS BANK NA/PROVIDENCE RI	VAR RT 11/05/2030 DD 11/05/19 3.700% 03/29/2023 DD 03/29/18	2,815,000 250,000		2,366,924 249,319	
	CMG MEDIA CORP 144A	8.875% 12/15/2027 DD 12/17/19	110,000		82,797	
	COLLEGE AVE STUDENT A A1 144A	VAR RT 07/25/2051 DD 02/18/21	59,768		57,621	
	COLLEGE AVE STUDENT B A2 144A	1.760% 06/25/2052 DD 06/30/21	130,017		107,955	
	COLLEGE AVE STUDENT C A2 144A	2.320% 07/26/2055 DD 11/23/21	468,906		400,454	
	COMCAST CORP	3.375% 08/15/2025 DD 05/27/15	700,000		675,181	
	COMCAST CORP	3.400% 07/15/2046 DD 07/19/16	567,000		415,265 83,882	
	COMCAST CORP COMM 2013-CCRE11 MORT CR11 ASB	3.969% 11/01/2047 DD 10/19/17 3.660% 08/10/2050 DD 10/01/13	105,000 92,576		83,882 92,022	
	COMM 2013-CCRE9 MORTGAG CR9 A4	VAR RT 07/10/2045 DD 07/01/13	220,043		218,695	
	COMM 2015-CCRE26 MORTG CR26 A3	3.359% 10/10/2048 DD 10/01/15	244,823		229,908	
	COMM 2015-LC19 MORTGAG LC19 A4	3.183% 02/10/2048 DD 02/01/15	525,000		500,135	
	COMM 2020-SBX MORTG SBX A 144A	1.670% 01/10/2038 DD 12/01/20	1,018,000		893,657	
	COMMERCIAL METALS CO	4.125% 01/15/2030 DD 01/28/22	120,000		106,183	
	COMMONSPIRIT HEALTH	2.782% 10/01/2030 DD 10/28/20	140,000		115,475	
	COMMONSPIRIT HEALTH COMMONWEALTH EDISON CO	3.817% 10/01/2049 DD 08/21/19 3.125% 03/15/2051 DD 03/09/21	240,000 240,000		178,634 165,598	
	CONSOLIDATED EDISON CO OF NEW	6.150% 11/15/2052 DD 11/14/22	273,000		292,257	
	CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	133,000		95,698	
	CONSUMERS ENERGY CO	3.500% 08/01/2051 DD 03/26/20	427,000		321,595	
	CONTINENTAL RESOURCES INC 144A	2.875% 04/01/2032 DD 11/22/21	235,000		174,062	
	CREDIT ACCEPTANCE AU 2A A 144A	0.960% 02/15/2030 DD 02/18/21	480,000		461,614	
	CREDIT ACCEPTANCE AU 2A A 144A	1.370% 07/16/2029 DD 07/23/20	116,290		115,129	
	CREDIT ACCEPTANCE AU 3A A 144A CREDIT ACCEPTANCE AU 3A A 144A	1.000% 05/15/2030 DD 05/20/21 6.570% 10/15/2032 DD 11/03/22	690,000 880,000		659,062 883,931	
	CREDIT ACCEPTANCE AU JA A 144A	1.260% 10/15/2032 DD 11/05/22 1.260% 10/15/2030 DD 10/28/21	455,000		426,595	
	CREDIT SUISSE AG/NEW YORK NY	0.495% 02/02/2024 DD 02/02/21	1,000,000		924,754	
	CREDIT SUISSE AG/NEW YORK NY	0.520% 08/09/2023 DD 08/09/21	3,500,000		3,329,375	
	CREDIT SUISSE MORT ICE4 A 144A	VAR RT 05/15/2036 DD 06/05/19	2,050,000		2,027,382	
	CRESCENT ENERGY FINANCE L 144A	7.250% 05/01/2026 DD 05/06/21	100,000		94,234	
	CRESTWOOD MIDSTREAM PARTN 144A CROCS INC 144A	6.000% 02/01/2029 DD 01/21/21	100,000		91,751 84,710	
	CROWN CASTLE INC	4.250% 03/15/2029 DD 03/12/21 2.500% 07/15/2031 DD 06/29/21	100,000 366,000		294,943	
	CSAIL 2018-CX12 COMME CX12 ASB	VAR RT 08/15/2051 DD 08/01/18	491,000		470,796	
	CSAIL 2018-CX12 COMMER CX12 A4	VAR RT 08/15/2051 DD 08/01/18	525,000		494,275	
	CSC HOLDINGS LLC 144A	4.625% 12/01/2030 DD 06/16/20	1,810,000		1,000,268	
	CSC HOLDINGS LLC 144A	5.000% 11/15/2031 DD 05/13/21	200,000		111,740	
	DAIMLER TRUCK FINANCE NOR 144A	1.625% 12/13/2024 DD 12/14/21	387,000		359,151	
	DELL EQUIPMENT FINAN 1 A3 144A DELL EQUIPMENT FINAN 2 A3 144A	0.430% 05/22/2026 DD 03/17/21 0.570% 10/23/2023 DD 09/23/20	474,000 250,859		465,045 248,427	
	DEUTSCHE BANK AG/NEW YORK NY	0.898% 05/28/2024 DD 05/28/21	348,000		325,395	
	DEUTSCHE BANK AG/NEW YORK NY	0.962% 11/08/2023 DD 11/08/21	925,000		889,969	
	DEVON ENERGY CORP	4.500% 01/15/2030 DD 07/15/21	25,000		23,275	
	DIAMONDBACK ENERGY INC	3.500% 12/01/2029 DD 12/05/19	2,643,000		2,318,760	
	DISCOVER CARD EXECUTION A1 A1	1.960% 02/16/2027 DD 02/22/22	723,000		681,457	
	DISCOVER CARD EXECUTION A3 A3 DISCOVER CARD EXECUTION N A2 A	3.560% 07/15/2027 DD 08/09/22 3.320% 05/17/2027 DD 05/26/22	962,000 1,089,000		933,901 1,052,245	
	DLLAD 2021-1 LLC 1A A2 144A	0.350% 09/20/2024 DD 03/20/22 0.350% 09/20/2024 DD 07/28/21	309,587		304,915	
	DNB BANK ASA 144A	VAR RT 09/30/2025 DD 09/30/21	1,500,000		1,378,602	
	DUKE ENERGY CAROLINAS LLC	3.875% 03/15/2046 DD 03/11/16	200,000		157,271	
	DUKE ENERGY FLORIDA LLC	2.500% 12/01/2029 DD 11/26/19	942,000		805,048	
	DUKE ENERGY FLORIDA LLC	3.000% 12/15/2051 DD 12/02/21	73,000		48,937	
	DUKE ENERGY FLORIDA LLC	3.400% 10/01/2046 DD 09/09/16	158,000		113,473	
	DUKE ENERGY PROGRESS LLC DUKE ENERGY PROGRESS LLC	2.900% 08/15/2051 DD 08/12/21 4.100% 03/15/2043 DD 03/12/13	115,000 63,000		75,302 52,762	
	DUKE ENERGY PROGRESS LLC	4.100% 05/15/2043 DD 05/12/13 4.100% 05/15/2042 DD 05/18/12	441,000		370,169	
	EASTERN GAS TRANSMISSION & STO	4.800% 11/01/2043 DD 05/01/22	50,000		43,302	
	ECOLAB INC	2.750% 08/18/2055 DD 08/18/21	103,000		61,464	
	ELECTRONIC ARTS INC	1.850% 02/15/2031 DD 02/11/21	133,000		104,536	

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	ELEVANCE HEALTH INC	6.100% 10/15/2052 DD 11/04/22	133,000		141,788
	ELFI GRADUATE LOAN PR A A 144A	4.510% 08/26/2047 DD 06/15/22	683,732		647,504
	ENBRIDGE INC	0.550% 10/04/2023 DD 10/04/21	1,295,000		1,251,988
	ENBRIDGE INC	2.150% 02/16/2024 DD 02/17/22	612,000		590,518
	ENERGIZER HOLDINGS INC 144A	4.375% 03/31/2029 DD 09/30/20	130,000		110,247
	ENERGY TRANSFER LP ENERGY TRANSFER LP	4.200% 09/15/2023 DD 06/08/18 5.000% 05/15/2050 DD 01/22/20	303,000 450,000		301,098 359,519
	ENLINK MIDSTREAM PARTNERS LP	5.450% 06/01/2047 DD 05/11/17	85,000		68,276
	ENTERGY ARKANSAS LLC	3.350% 06/15/2052 DD 03/30/21	116,000		80,591
	ENTERGY LOUISIANA LLC	1.600% 12/15/2030 DD 11/13/20	107,000		82,197
	ENTERGY LOUISIANA LLC	4.200% 09/01/2048 DD 08/14/18	128,000		104,734
	ENTERPRISE FLEET FIN 2 A2 144A	0.480% 05/20/2027 DD 07/28/21	718,431		684,719
	ENTERPRISE FLEET FIN 2 A2 144A ENTERPRISE FLEET FIN 3 A2 144A	0.610% 07/20/2026 DD 09/30/20 4.380% 07/20/2029 DD 08/24/22	478,852 173,000		466,558 169,135
	ENTERPRISE FLEET FUN 1 A2 144A	0.440% 12/21/2026 DD 02/24/21	221,942		215,037
	ENTERPRISE PRODUCTS OPERATING	3.300% 02/15/2053 DD 09/15/21	161,000		107,094
	EQM MIDSTREAM PARTNERS LP	5.500% 07/15/2028 DD 06/25/18	45,000		40,237
	EQM MIDSTREAM PARTNERS LP	6.500% 07/15/2048 DD 06/25/18	30,000		22,487
	EQUINIX INC EQUINIX INC	1.250% 07/15/2025 DD 06/22/20 3.200% 11/18/2029 DD 11/18/19	600,000 555,000		542,529 483,084
	EQUINOR ASA	1.750% 01/22/2026 DD 05/22/20	185,000		169,076
	EQUITABLE FINANCIAL LIFE 144A	0.500% 11/17/2023 DD 11/17/20	1,200,000		1,151,038
	EXELON CORP	4.700% 04/15/2050 DD 04/01/20	193,000		168,116
	FACTSET RESEARCH SYSTEMS INC	3.450% 03/01/2032 DD 03/01/22	370,000		310,209
	FIFTH THIRD BANCORP	1.625% 05/05/2023 DD 05/05/20	1,000,000		988,950
	FIRSTENERGY TRANSMISSION 144A FLAGSTAR MORTGAG 11NV A11 144A	5.450% 07/15/2044 DD 05/19/14	127,000		118,139
	FLAGSTAR MORTGAG TINV ATT 144A FLORIDA POWER & LIGHT CO	VAR RT 10/25/2049 DD 10/25/19 2.850% 04/01/2025 DD 03/27/20	191,830 256,000		181,466 245,115
	FLORIDA POWER & LIGHT CO	3.150% 10/01/2049 DD 09/13/19	346,000		249,216
	FLORIDA POWER & LIGHT CO	3.950% 03/01/2048 DD 02/28/18	450,000		371,380
	FORD CREDIT AUTO LEASE T A A2A	2.780% 10/15/2024 DD 04/26/22	1,286,521		1,272,674
	FORD CREDIT AUTO OWNER TR D A3	5.270% 05/17/2027 DD 11/22/22	370,000		373,895
	FORD MOTOR CO	3.250% 02/12/2032 DD 11/12/21	375,000		281,228
	FRANCISCAN MISSIONARIES OF OUR GA GLOBAL FUNDING TRUST 144A	3.914% 07/01/2049 DD 10/29/19 1.250% 12/08/2023 DD 12/09/21	85,000 1,200,000		64,918 1,151,364
	GENERAL MOTORS FINANCIAL CO IN	4.150% 06/19/2023 DD 06/19/18	125,000		124,331
	GENERAL MOTORS FINANCIAL CO IN	4.300% 04/06/2029 DD 04/07/22	196,000		175,558
	GILEAD SCIENCES INC	3.650% 03/01/2026 DD 09/14/15	400,000		385,627
	GILEAD SCIENCES INC	3.700% 04/01/2024 DD 03/07/14	35,000		34,409
	GILEAD SCIENCES INC GLOBAL AIRCRAFT LEASING C 144A	4.800% 04/01/2044 DD 03/07/14 6.500% 09/15/2024 DD 07/31/19	485,000 103,625		444,744 88,081
	GEODAL AIRCRAFT LEASING C 144A GM FINANCIAL AUTOMOBILE L 3 A3	0.390% 10/21/2024 DD 08/18/21	1,000,000		971,571
	GM FINANCIAL CONSUMER AUT 2 A3	3.100% 02/16/2027 DD 04/13/22	969,000		938,479
	GM FINANCIAL CONSUMER AUT 4 A3	0.380% 08/18/2025 DD 10/14/20	534,942		520,065
	GMF FLOORPLAN OWNER R 1 A 144A	0.680% 08/15/2025 DD 09/16/20	453,000		439,856
	GOLDMAN SACHS GROUP INC/THE	1.217% 12/06/2023 DD 12/06/21	930,000		897,742
	GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14 5.700% 11/01/2024 DD 11/01/22	725,000 1,000,000		709,430 1,011,902
	GOLDMAN SACHS GROUP INC/THE	VAR RT 01/24/2025 DD 01/24/22	2,085,000		1,995,664
	GOLDMAN SACHS GROUP INC/THE	VAR RT 02/24/2028 DD 01/24/22	2,726,000		2,427,191
	GOLDMAN SACHS GROUP INC/THE	VAR RT 02/24/2033 DD 01/24/22	1,326,000		1,076,686
	GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2032 DD 07/21/21	2,473,000		1,918,822
	GOODLEAP SUSTAINABL 3CS A 144A	4.950% 07/20/2049 DD 08/10/22	547,453		507,472
	GOODLEAP SUSTAINABL 4GS A 144A GREAT-WEST LIFECO US FINA 144A	1.930% 07/20/2048 DD 09/08/21 0.904% 08/12/2025 DD 08/12/20	475,914 469,000		362,580 417,101
	GS MORTGAGE SECURIT GC5 C 144A	VAR RT 08/10/2044 DD 10/01/11	30,000		22,575
	GS MORTGAGE SECURITIES GC13 A5	VAR RT 07/10/2046 DD 07/01/13	435,000		431,546
	HCA INC	5.250% 06/15/2049 DD 06/12/19	75,000		63,878
	HOMEWARD OPPORTUNITI 1 A1 144A	VAR RT 07/25/2067 DD 07/01/22	302,678		293,816
	HSBC HOLDINGS PLC	VAR RT 03/11/2025 DD 03/11/19	575,000		558,973
	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	VAR RT 05/24/2025 DD 05/24/21 VAR RT 08/17/2029 DD 08/17/21	1,200,000 400,000		1,111,059 322,872
	HUMANA INC	0.650% 08/03/2023 DD 08/03/21	1,200,000		1,169,052
	HUNTINGTON NATIONAL BANK/THE	VAR RT 11/18/2025 DD 11/18/22	844,000		845,676
	HYUNDAI AUTO RECEIVABLES A A3	2.220% 10/15/2026 DD 03/16/22	295,000		281,848
	HYUNDAI AUTO RECEIVABLES C A3	0.380% 05/15/2025 DD 10/28/20	617,160		600,972
	HYUNDAI AUTO RECEIVABLES C A4	5.390% 06/15/2027 DD 11/09/22	640,000		646,576
	IMPERIAL BRANDS FINANCE P 144A INTESA SANPAOLO SPA 144A	3.125% 07/26/2024 DD 07/26/19 3.375% 01/12/2023 DD 01/12/18	1,000,000 1,000,000		955,984 999,506
	IRON MOUNTAIN INC 144A	4.875% 09/15/2029 DD 09/09/19	300,000		261,660
	JDE PEET'S NV 144A	0.800% 09/24/2024 DD 09/24/21	971,000		886,858
	JOHN DEERE CAPITAL CORP	3.400% 06/06/2025 DD 06/06/22	669,000		649,009
	JP MORGAN CHASE COMME LC11 ASB	2.554% 04/15/2046 DD 05/01/13	24,989		24,916
	JP MORGAN CHASE COMMERC JP2 A3	2.559% 08/15/2049 DD 07/01/16	407,550		372,493

ı)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	JP MORGAN MORTGA LTV1 A11 144A	VAR RT 06/25/2050 DD 01/25/20	29,564		29,133
	JP MORGAN MORTGA LTV3 A11 144A	VAR RT 03/25/2050 DD 10/25/19	31,112		30,944
	JP MORGAN MORTGAGE 1 A11 144A	VAR RT 05/25/2049 DD 01/25/19	56,780		55,200
	JP MORGAN MORTGAGE 7 A11 144A	VAR RT 02/25/2050 DD 09/25/19	200,403		191,079
	JP MORGAN MORTGAGE 8 A11 144A	VAR RT 03/25/2050 DD 10/25/19	119,491		110,191
	JPMBB COMMERCIAL MORTGA C21 A4	3.493% 08/15/2047 DD 07/01/14	816,959		793,691
	JPMBB COMMERCIAL MORTGA C22 A4	3.801% 09/15/2047 DD 08/01/14	435,000		420,823
	JPMBB COMMERCIAL MORTGAG C14 C	VAR RT 08/15/2046 DD 08/01/13	230,000		215,788
	JPMORGAN CHASE & CO	5.600% 07/15/2041 DD 07/21/11	101,000		100,962
	JPMORGAN CHASE & CO	VAR RT 01/25/2033 DD 01/25/22	2,555,000		2,079,520
	JPMORGAN CHASE & CO	VAR RT 02/01/2028 DD 02/01/17	954,000		891,318
	JPMORGAN CHASE & CO	VAR RT 02/24/2028 DD 02/24/22	225,000		203,534
	JPMORGAN CHASE & CO	VAR RT 03/01/2025 DD 06/01/17	2,000,000		1,943,873
	JPMORGAN CHASE & CO	VAR RT 03/13/2026 DD 03/13/20	1,018,000		942,216
	JPMORGAN CHASE & CO	VAR RT 03/16/2024 DD 03/16/21	700,000		692,638
	JPMORGAN CHASE & CO	VAR RT 04/23/2024 DD 04/23/18	3,311,000		3,289,192
	JPMORGAN CHASE & CO	VAR RT 04/23/2029 DD 04/23/18	1,028,000		951,040
	JPMORGAN CHASE & CO	VAR RT 05/01/2028 DD 04/25/17	540,000		496,916
	JPMORGAN CHASE & CO	VAR RT 05/06/2030 DD 05/06/19	780,000		699,566
	JPMORGAN CHASE & CO	VAR RT 06/01/2024 DD 05/20/19 VAR RT 06/01/2024 DD 05/27/20	1,950,000		1,918,216
	JPMORGAN CHASE & CO	VAR RT 06/01/2024 DD 05/21/20 VAR RT 06/01/2025 DD 06/01/21	941,000		877,152
	JPMORGAN CHASE & CO	VAR RT 06/01/2028 DD 06/01/21 VAR RT 06/01/2028 DD 05/27/20	98,000		85,690
	JPMORGAN CHASE & CO	VAR RT 06/01/2028 DD 05/27/20 VAR RT 06/14/2025 DD 06/14/22	1,000,000		977,721
					480,067
	JPMORGAN CHASE & CO	VAR RT 06/23/2025 DD 06/23/21	515,000		
	JPMORGAN CHASE & CO	VAR RT 07/25/2033 DD 07/25/22	104,000		99,021
	JPMORGAN CHASE & CO	VAR RT 11/08/2032 DD 11/08/21	287,000		226,854
	JPMORGAN CHASE & CO	VAR RT 11/19/2031 DD 11/19/20	74,000		56,097
	JPMORGAN CHASE & CO	VAR RT 12/10/2025 DD 12/10/21	61,000		56,475
	KEN GARFF AUTOMOTIVE LLC 144A	4.875% 09/15/2028 DD 09/23/20	40,000		33,461
	KEURIG DR PEPPER INC	0.750% 03/15/2024 DD 03/15/21	1,230,000		1,167,587
	KEYBANK NA/CLEVELAND OH	4.150% 08/08/2025 DD 08/08/22	290,000		283,325
	KEYBANK NA/CLEVELAND OH	VAR RT 01/03/2024 DD 12/16/20	2,000,000		1,989,099
	KEYBANK NA/CLEVELAND OH	VAR RT 06/14/2024 DD 06/16/21	2,000,000		1,986,616
	KFC HOLDING CO/PIZZA HUT 144A	4.750% 06/01/2027 DD 06/15/17	330,000		316,800
	KIMCO REALTY OP LLC	4.600% 02/01/2033 DD 08/24/22	270,000		246,919
	KLA CORP	4.100% 03/15/2029 DD 03/20/19	589,000		568,296
	KLA CORP	4.650% 11/01/2024 DD 11/06/14	84,000		83,745
	KLA CORP	5.000% 03/15/2049 DD 03/20/19	66,000		61,510
	LADDER CAPITAL FINANCE HO 144A	5.250% 10/01/2025 DD 09/25/17	180,000		169,117
	LAM RESEARCH CORP	4.875% 03/15/2049 DD 03/04/19	304,000		287,810
	LCCM 2017-LC26 LC26 ASB 144A	3.357% 07/12/2050 DD 06/01/17	270,282		257,852
	LEVEL 3 FINANCING INC 144A	3.625% 01/15/2029 DD 08/12/20	1,244,000		910,908
	LOCKHEED MARTIN CORP	5.900% 11/15/2063 DD 10/24/22	191,000		205,055
	MARINER FINANCE ISSU AA A 144A	1.860% 03/20/2036 DD 03/11/21	460,000		394,363
	MARRIOTT OWNERSHIP RESORT 144A	4.500% 06/15/2029 DD 06/21/21	65,000		53,926
	MARSH & MCLENNAN COS INC	4.375% 03/15/2029 DD 01/15/19	273,000		263,687
	MASSMUTUAL GLOBAL FUNDING 144A	4.150% 08/26/2025 DD 08/26/22	823,000		805,064
	MELCO RESORTS FINANCE LTD 144A	5.750% 07/21/2028 DD 07/21/20	210,000		174,871
	MERCEDES-BENZ FINANCE NOR 144A	0.750% 03/01/2024 DD 03/02/21	1,754,000		1,665,417
	MERCEDES-BENZ FINANCE NOR 144A	5.500% 11/27/2024 DD 11/28/22	1,000,000		1,005,652
	MERCEDES-BENZ FINANCE NOR 144A	VAR RT 05/04/2023 DD 05/04/18	1,000,000		1,000,099
	META PLATFORMS INC	4.450% 08/15/2052 DD 08/09/22	369,000		293,226
	METHODIST HOSPITAL/THE	2.705% 12/01/2050 DD 08/27/20	142,000		90,560
	METROPOLITAN LIFE GLOBAL 144A	0.700% 09/27/2024 DD 09/28/21	150,000		138,721
	METROPOLITAN LIFE GLOBAL 144A	0.900% 06/08/2023 DD 06/08/20	739,000		726,732
	MHP 2021-STOR STOR A 144A	VAR RT 07/15/2038 DD 08/05/21	265,000		255,678
	MIDAMERICAN ENERGY CO	3.100% 05/01/2027 DD 02/01/17	221,000		206,904
	MITSUBISHI UFJ FINANCIAL GROUP	1.412% 07/17/2025 DD 07/17/20	1,200,000		1,089,707
	MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 10/11/2025 DD 10/13/21	1,250,000		1,149,315
	MIZUHO FINANCIAL GROUP INC	VAR RT 09/08/2024 DD 09/08/20	597,000		576,157
	MODIVCARE ESCROW ISSUER I 144A	5.000% 10/01/2029 DD 08/24/21	50,000		42,165
	MONDELEZ INTERNATIONAL HO 144A	0.750% 09/24/2024 DD 09/24/21	1,097,000		1,014,863
	MONDELEZ INTERNATIONAL INC	2.125% 03/17/2024 DD 03/17/22	1,100,000		1,060,782
	MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	254,000		239,526
	MORGAN STANLEY	VAR RT 01/21/2033 DD 01/24/22	213,000		172,312
	MORGAN STANLEY	VAR RT 01/22/2025 DD 07/20/21	1,440,000		1,362,311
	MORGAN STANLEY	VAR RT 01/22/2031 DD 01/22/20	2,959,000		2,445,160
	MORGAN STANLEY	VAR RT 01/24/2029 DD 01/23/18	691,000		632,786
	MORGAN STANLEY	VAR RT 02/13/2032 DD 11/13/20	37,000		27,808
	MORGAN STANLEY	VAR RT 04/28/2032 DD 01/25/21	6,000		4,527
	MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	1,456,000		1,335,517
	MORGAN STANLEY	VAR RT 07/22/2038 DD 07/24/17	322,000		271,109
	MORGAN STANLEY	VAR RT 10/18/2033 DD 10/18/22	215,000		225,278
	MORGAN STANLEY	VAR RT 11/10/2023 DD 11/13/20	1,145,000		1,141,640
			, .,		, ,· ,·

MORG.AN STALLY NANK OF C23 A3 1.058% ID 100115 345000 3429044 MORG.AN STALLY NANK OF C23 A3 2.27% 07155285 DD 00170119 212730 22735 MORG.AN STALLY LATIAL HT A1 2.27% 07155285 DD 00170119 217300 22735 MORG.AN STALLY EAR AK LEWER O 2.37% 07155285 DD 0017221 1.0900 20000 MORG.AN STALLY LATIAL HT A1 2.27% 07155285 DD 0017221 1.091000 1.00784 MORG.AN STALLY EAR AK LEWER O 3.37% 07155285 DD 0017221 1.091000 1.00784 NATWEST MARKETS PLC 14/A 0.0907 08122024 DD 0017221 1.091000 1.00784 NATWEST FRUATE DD AA31 14/A 4.4090 11251209 DD 1021020 973.422 964.535 NATWEST FRUATE DD AA31 14/A 4.4090 11251209 DD 121020 973.422 964.535 NATWEST FRUATE DD AA31 14/A 4.4090 11251209 DD 121020 973.422 93.145 NATWEST FRUATE DD AA31 14/A 4.4090 11251209 DD 121020 973.423 94.635 NATWEST FRUATE DD AA3 14/A 4.1090 11251200 DD 07321 220.917 223.914 NATWEST FRUATE DD AA3 14/A 4.1090 11251200 DD 07321 239.916 231.445	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
MORGAN STANLEY BANN OF CJS A4 4.0019 (44):50247 D0 4401/14 220,00 255,000 MORGAN STANLEY DANN OF CJS A4 3.0519 (10):50248 D0 16/01/15 343,000 320,44 MORGAN STANLEY CATTLE UIT A1 3.2579 (01):5325 D0 06/01/16 325,000 320,44 MORGAN STANLEY CATTLE UIT A1 3.2799 (11):5325 D0 02/2222 119,000 89,05 MORTAN STANLEY CATTLE UIT A4 3.2699 (11):5325 D0 02/2222 119,000 89,05 NATURY PRIVATE DA AAA 144A 7.2699 (21):5216 D0 02/214 4,456 44,01 NATURY PRIVATE DA AAA 144A 7.2699 D0 16/216 25,55 36,060 NATURY PRIVATE DA AAA 144A 4.000 (21):5269 D0 16/216 25,353 36,060 NATURY PRIVATE DA AAA 144A 4.000 (21):5269 D0 16/216 25,343 29,166 NATURY PRIVATE DD AAA 144A 4.000 (21):5269 D0 16/216 25,343 29,166 NATURY PRIVATE DD CAA 144A 4.000 (21):5269 D0 16/221 25,343 29,166 NATURY PRIVATE DD CAA 144A 4.000 (21):5269 D0 16/221 23,143 34,313 NATURY PRIVATE DD CAA 144A 4.000 (21):520 D0 06/221 23,054 34,333 31,313		MORGAN STANLEY BANK OF A C11 B	VAR RT 08/15/2046 DD 08/01/13	285,000		210 335
MORGAN STANLEY CATTAL LIFT AL 2.227, 0115024 D0 00,0116 212,22 200,709 MORGAN STANLEY CATTAL LIFT AL 2.227, 0115025 D0 07,0119 237,200 230,200 MORGAN STANLEY CATTAL LIFT AL 2.227, 0115025 D0 07,0112 100,100 200,700 NATHERY TARENTS FFL CLARA 4.8755, 0315022 D0 00,0221 100,100 100,700 NATHERY TRUTTE DC AL20 144A 4.8755, 0315022 D0 00,7022 180,000 148,025 NATHERY TRUTTE DC AL20 144A VAR RT 111,5266 D0 237,823 285,52 286,50 NATHERY TRUTTE DC AL20 144A VAR RT 111,5266 D0 237,823 285,52 216,50 NATHERY TRUTTE DC AL20 144A VAR RT 111,5266 D0 237,823 235,52 216,50 NATHERY TRUTTE DC AL20 144A VAR RT 111,5266 D0 237,823 235,42 219,165 NATHERY TRUTTE DC AL20 144A VAR RT 111,526,500 D0 07,920 73,435 345,169 NATHERY TRUTTE DC AL20 144A VAR RT 111,526,500 D0 07,920 73,435 345,169 NATHERY TRUTTE DC CA 21,14A VAR RT 111,520,500 D0 07,920 32,919 32,1141 NATHERY TRUTTE DC CA 21,14A VAR RT 111,520,500 D0 07,921 104,937 333,141						256,696
MORGAN STANLEY CARTAL LIFT AL 2.2734 (07.5025) D0 0701/9 37,500 275,500 MORTAN STANLEY CARTAL LIFT AL 2.2734 (07.5024) D0 0801/01 89,560 MORTAN STANLEY CARTAL LIFT AL 3.7944 (11.57365) D0 007212 119,000 169,550 NAVENT FRIVATEE DA AZA 14A 2.7945 (21.57202) D0 162514 4,856 4,855 NAVENT FRIVATEE DA AZA 14A 4.0064 (21.57202) D0 162514 4,856 4,855 NAVENT FRIVATEE DA AZA 14A 4.0064 (21.57202) D0 162514 4,856 4,855 NAVENT FRIVATEE DA CA 24 (AA 4.0064 (21.57202) D0 162514 3.84,71 53,332 NAVENT FRIVATEE DC CA 24 (AA 4.3504 (64.6782) D0 072618 23,452 216,163 NAVENT FRIVATEE DC CA 21 (AA 4.0064 (21.57209) D0 072618 23,452 130,163 NAVENT FRIVATEE DC CA 21 (AA 4.0064 (21.57209) D0 072618 23,452 130,464 NAVENT FRIVATEE DC CA 24 (AA 4.0064 (21.57209) D0 072618 23,452 130,553 NAVENT FRIVATEE DC CA 24 (AA 4.0064 (21.57209) D0 102521 131,542 140,411 NAVENT FRIVATEE DC CA 24 (AA 4.0064 (21.57209) D0 102521 131,553 131,553		MORGAN STANLEY BANK OF C25 A5	3.635% 10/15/2048 DD 10/01/15	348,000		329,944
MOREGAN STANTY CAPTAL URIH 14 2.78/16 (#015024 DD 008/01/e 365/00 252/252 MOUNT TAYN MEDICAL CAPTER VC. 144A 6.89/16 (#012022 DD 018/1221 1.09/100 1.09/263 NATWEST START VC. 144A 6.89/16 (#012028 DD 012/122) 1.09/100 1.09/263 NATWEST PROFERING CA 201 144A VAR RT 11/15/08 DD 017/120 2.88.550 2.98.550 NATIONT PRIVATE DD CA 201 144A VAR RT 11/15/08 DD 017/120 2.98.550 2.98.550 NATIONT PRIVATE DD CA 201 144A VAR RT 11/15/08 DD 017/120 2.97.452 9.94.559 NATIONT PRIVATE DD CA 201 144A VAR RT 11/15/08 DD 007/210 2.97.153 1.66.050 NATIONT PRIVATE DD CA 201 144A VAR RT 12/15/260 DD 007/210 2.32.919 2.21.443 NATIONT PRIVATE DD CA 201 44A 1.10% 102/18/270 DD 007/210 4.82.573 1.67.56 NATIONT PRIVATE DD CA 24 14A 1.10% 102/18/270 DD 007/210 4.82.573 1.67.56 NATIONT PRIVATE DD CA 24 14A 1.10% 102/18/270 DD 007/210 4.82.573 1.67.56 NATIONT PRIVATE DD CA 24 14A 1.10% 102/18/270 DD 007/210 4.82.573 1.67.56 NATIONT PRIVATE DD CA 24 14A 1.10% 102/18/270 DD 007/210 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
MOUNT NITLANY MEDICAL CENTRO 3.7999; 11150202 D0 022122 119,000 1400.745 NATIENT CORF AAXA HAA 4.8757; 0315202.00 D0 020221 101,000 1400.745 NATIENT CORF AAXA HAA 4.8757; 0315202.00 D0 020221 101,000 1400.745 NATIENT FRUMTER DD AAXA HAA 4.976; 071,05060; D0 102916 388,571 563,542 NATIENT FRUMTER DD AAZA HAA 4.9007; 121,52059; D0 102216 388,571 563,542 NATIENT FRUMTER DD AAZA HAA 4.9007; 121,52059; D0 102216 388,571 563,542 NATIENT FRUMTER DD CA 21 HAA 4.1007; 101,52009; D0 102216 135,315 164,009 NATIENT FRUMTER DD CA 21 HAA 4.1007; 101,52009; D0 102512 140,009 131,414 NATIENT FRUMTER DD CA A1 HAA 1.1009; 102,5202; D0 05,522 123,143 163,156 NATIENT FRUMTER DD CA A1 HAA 1.1009; 102,5202; D0 06,9321 140,000 193,329 NUCLENTRY TRUTER DD CA CA A1 HAA 1.2099; 071,3500; D0 105,912 140,000 193,329 NUCLENTRY ANT EDUC CA A1 HAA 4.2996; 01,5202; D0 10,9121 150,000 132,320 NUCLENTRY ANT EDUC CA A1, HAA 4.2996; 01,5202; D0 11,52						
NATWEST MARKETS PLC 144 0.80% 6012024 D 061221 1.09 1000 1.010,744 NAVIENT PRV ATE ED AA ATA 14A 2.70% 0015200 D 0123214 4.056 4.355 NAVIENT PRV ATE ED AA ATA 14A 2.70% 0015200 D 0123218 585471 565424 NAVEENT PRV ATE ED AA ATA 14A 4.00% 1215200 D 0123218 585471 565424 NAVEENT PRV ATE ED AA ATA 14A 4.00% 1215200 D 0123218 575431 166502 NAVEENT PRV ATE ED AA ATA 14A 3.10% 0616242 D 0072018 223452 926163 NAVEENT PRV ATE ED CA A2 14A 3.10% 0616242 D 0072018 223452 251,616 NAVEENT PRV ATE ED CA A2 14A 4.10% 070700 D 0072012 123,353 1351,351 1351,351 NAVEENT PRV ATE EDUC CA A2 14A 4.40% 0152000 D 107202 1453,357 153,556 1351,354 1351,354 1351,354 1351,354 NAVEENT PRV ATE EDUC CA A14A 0.40% 0152000 D 107202 153,350 163,400 142,355 135,354 135,354 135,354 135,354 135,354 135,354 135,354 135,354 135,354 135,354 135,354 135,354 135,354 142,356 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
NATENT CORP 4.8799 (43)5022 DD 02/02.11 180.000 14,835 NATENT PRIVATE ED A.A23 HAA 2.00% (25)5202 DD 10/02.11 4.856 4.851 NATENT PRIVATE ED C.A.28 HAA 4.00 KT 11/15.000 D0 43/1920 28.8525 58.353 NATENT PRIVATE ED C.A.21 HAA 4.00 KT 11/15.000 D0 43/1920 28.8525 58.353 NATENT PRIVATE ED C.A.2 HAA 3.309 (21)5200 D0 63/1910 123.143 16.600 NATENT PRIVATE ED C.A.2 HAA 4.309 (21)5200 D0 60/211 23.143 18.441 NATENT PRIVATE ED C.A.1 HAA 4.00 (15)5200 D0 60/212 123.143 18.441 NATENT PRIVATE ED C.A.A 1 HAA 1.00 (15)5200 D0 60/3201 185.573 17.553 NATENT PRIVATE ED C.A.A 1 HAA 1.20% (71)5200 D0 60/3201 185.573 17.553 NATENT PRIVATE ED C.A.A 1 HAA 1.20% (71)5200 D0 60/3212 160.000 19.331 NATENT PRIVATE ED C.A.A 1 HAA 1.20% (71)5200 D0 60/3212 160.000 19.332 NATENT PRIVATE ED C.A.A 1 HAA 1.20% (71)5200 D0 60/0212 160.000 19.332 NATENT PRIVATE ED C.A.A 1 HAA 1.20% (71)5202 DD 60/0212 16.000 12.20% <						
NAVEENT FRIVATE ED CA2B HAA VAR KT 1/15/089 D0 63/920 285.25 266.29 NAVEENT FRIVATE ED LA ALB HAA VAR KT 04/15/089 DD 12/020 973.452 365.342 NAVEENT FRIVATE ED LA ALB HAA VAR KT 04/15/089 DD 62/01 139.918 166.09 NAVEENT FRIVATE ED LA ALB HAA VAR KT 12/15/289 DD 66/2719 139.919 131.41 NAVEENT FRIVATE ED LC BA HAA 4.006 (10/15/200 DD 06/252) 140.357 137.55 NAVEENT FRIVATE ED LC FA A HAA 1.109 (21/25/200 DD 06/252) 140.357 137.55 NAVEENT FRIVATE ED LC FA A HAA 1.206 (13/25/200 DD 06/252) 127.518 137.55 NAVEENT FRIVATE ED LC FA A HAA 1.206 (13/25/200 DD 06/252) 127.518 137.35 NAVEENT FRIVATE ED LC FA A HAA 1.206 (13/25/200 DD 06/162) 126.000 13.33 NAVEENT FRIVATE ED LC A A HAA 4.206 (15/25/20 DD 06/162) 126.000 13.33 NAVEENT FRIVATE ED LC A A HAA 4.206 (15/25/20 DD 06/162) 120.000 13.33 NAVEENT FRIVATE ED LC A A HAA 4.206 (15/25/20 DD 06/162) 120.000 12.93.06 NETTERSA MERTAN VAR KT 04/20/202 DD 06/162) 120.000 12.93.06						
NAVEENT REVARE ED 0.421 (HAA 4.000% (21/5020 DD 10/22/18 58.8371 56.353 NAVEENT REVARE ED 0.4.21 (HAA 3.18% (0.1/5026 DD 01/16/19 175.918 166.99 NAVEENT REVARE ED 0.4.21 (HAA 3.28% (0.1/5026 DD 01/16/19 175.918 160.91 NAVEENT REVARE ED 0.5.4.1 (HAA 3.28% (0.1/5026 DD 01/52/19 23.518 131.148 NAVEENT REVARE ED 0.5.4.1 (HAA 4.100% (0.1/5027 DD 0.0/52/22 1.0.31.557 163.51 NAVEENT REVARE ED 0.5.4.1 (HAA 1.20% (71/57/09 DD 0.0/52/22 1.0.31.557 163.55 NAVEENT REVARE ED 0.5.4.1 (HAA 1.20% (71/57/09 DD 0.0/52/22 115.518 161.75 NAVEENT REVARE ED 0.5.4.1 (HAA 1.20% (71/57/09 DD 0.0/52/22 115.500 10.31 NECHNITSTUPENT LOC. CA. 1 (HAA 1.20% (71/57/09 DD 0.0/51/22 115.000 13.53 NECHNITSTUPENT LOC. CA.R.1 (HAA VAR RET 10.0/61/22 115.000 23.53 NEW YORK LIPE 0.00000000000000000000000000000000000		NAVIENT PRIVATE ED AA A2A 144A	2.740% 02/15/2029 DD 10/23/14	4,856		4,851
NAVELYST REWARTE ED IA AND HAA VAR RT 04/15/09/DD 12/07/0 973.425 94.635 NAVELYST REWARTE ED IC A 21 HAA 3.50% (04/62/04.120 07/26/18 223,422 216,66 NAVELYST REWARTE ED IC A 21 HAA 3.50% (04/62/04.120 07/26/18 223,422 216,16 NAVELYST REWARTE ED IC A 21 HAA VAR RT 1215/209 DD 07/27/9 239,913 321,141 NAVELYST REWARTE ED IC FA A 14AA 1.10% (02/18/2070 DD 09/28/21 473,537 175,558 NAVELYST REWARTE ED IC FA A 14AA 1.20% (05/15/200 DD 00/28/21 175,518 151,753 NAVELYST REWARTE ED IC FA A 14AA 4.20% (01/5/26/19 DD 00/28/21 164,000 11,433 NCL TWAACT LID IC AA 4.40% (01/5/26/19 DD 00/22/21 15,000 10,333 NCL TWAACT LID IC AA 4.20% (01/5/26/19 DD 00/21 2,000,000 19,433 NEW YORK LINE GLOBAL LIVAN 14A 4.20% (01/5/26/19 DD 00/12/11 15,000 10,434 NORTHWERST MERDAN INC CLAA 4.30% (01/5/26/19 DD 00/12/11 15,000 10,434 NORTHWERST MERDAN INC CLAA 4.30% (01/5/26/19 DD 00/12/11 15,000 12,305 NORTHWERST MERDAN INC CLAA 4.30% (01/5/26/19 DD 00/12/11 2,000,						
NAVIENT REVARE EDU CA 2144A 3.130% (2013208 DD 05/16/19 173,918 166,000 NAVIENT REVARE EDU DA 2B 144A VAR RT 121,5209 DD 062719 329,919 321,143 188,4411 NAVIENT REVARE EDU CA A 144A 4.169,163 2007 DD 025222 1,231,343 1,884,411 NAVIENT REVARE EDUC FA A 144A 1,109,07 2007 DD 025223 4,833 77 333,151 NAVIENT REVARE EDUC FA A 144A 0,469,60 1/3202 DD 01,0221 14,000 91,333 NAVIENT REVARE EDUC FA A 144A 6,1229,60 1/3202 DD 10,0221 14,000 91,332 NAVIENT REVARE EDUCA A 144A 6,1229,60 1/3202 DD 10,0221 16,500 33,220 NELINT STUDENT LOA CA AFL 14A 9,209,61 1/3202 DD 10,0021 2,0000 19,93,544 NETATOR TUDEO US IN 14AA 9,209,61 1/3202 DD 10,0021 2,0000 19,93,544 NORTHEN NATURAL GAS CO 14AA 9,209,61 1/3203 DD 00,017,718 320,000 12,94,542 NORTHEN NATURAL GAS CO 14AA 9,209,61 1/3202 DD 00,0217 2,0000 12,94,543 NORTHEN NATURAL GAS CO 14AA 9,209,61 1/3203 DD 00,017,718 320,000 12,94,543 NORTHEN NATURAL GAS CO 14AA 0,209,715,315,300 10,001,717						
NAVIENT PRIVATE EDU CAA2 144A 3.520% 60/16242 DD 07/26/18 223,423 21,484 NAVIENT PRIVATE EDUC BAA 14AA 4.160% 10/1520/20 DD 05/25/22 1,91,454 1,80,411 NAVIENT PRIVATE EDUC BAA 14AA 1.10% 10/1520/20 DD 05/25/22 1,91,454 1,80,411 NAVIENT PRIVATE EDUC FAA 14AA 1.20% 07/1520/80 DD 07/20/21 148,237 163,552 NAVIENT PRIVATE EDUC FAA 14AA 1.20% 07/1520/80 DD 07/20/21 146,000 133,233 NELINTSTUDENT LOG CA AFL 14A 4.25% 07/1520/80 DD 08/1821 1.054,642 1.022,968 NELINTSTUDENT LOG CA AFL 14A VAR COLORADO 0000 1.08,344 1.08,464 1.08,964 NELINTSTUDENT LOG CA AFL 14A VAR COLORADO 0002/221 2.000,0000 1.08,344 NISSAM MOTOR ACCEPTANCE C 14AA 4.30% 01/152/320 DD 11/1622 2.000,000 1.32,300 NISSAM MOTOR ACCEPTANCE C 14AA 4.30% 01/152/320 DD 10/1621 3.000,000 12,33,000 NISSAM MOTOR ACCEPTANCE C 14AA 4.00% 01/152/34 DD 10/171 3.20,000 12,23,000 NISSAM MOTOR ACCEPTANCE C 14AA 4.00% 01/152/34 DD 10/171 3.20,000 12,23,000 NISSAM MOTOR ACCEPTANCE C 14AA 4.00%						
NAVIENT PRIVATE EDUL DA 2B 144A VAR RT 12/12/289 DD 06/27/19 329/19 321,443 NAVIENT PRIVATE EDUC FA 144A 1.10% 02/18/207 DD 06/28/21 422,337 339,442 NAVIENT PRIVATE EDUC FA 144A 1.20% 07/15/200 DD 06/28/21 423,513 151,556 NAVIENT PRIVATE EDUC FA 144A 0.50% 05/15/20% DD 01/28/21 175,518 151,556 NAVIENT PRIVATE EDUC FA 144A 0.50% 05/15/20% DD 08/16/21 155,642 11/23/20 NELNDET STUDENT LOC CA AFL 14A 9.20% 05/15/20% DD 08/16/21 155,642 11/23/20 NETNET STUDENT LOC CA AFL 14A 9.20% 06/15/20% DD 09/16/21 200,0000 159/93/94 NEW YORK LIE GLOBAL FUND 14A VAR RT 02/22/20 D 02/02/21 200,000 23/93/06 NORTHEEN STATES POWER COMAN 2.00% 06/16/20/20 D 00/17/18 320,000 23/93/06 NORTHEEN STATES POWER COMAN 2.00% 06/16/21 10/000 12/94/94 NUCCK CORP 2.00% 10/10/20 D 00/17/1 32,000 12/94/94 NUCCK CORP 2.00% 10/10/20 D 00/17/1 32,000 12/94/94 NUCCK CORP 2.00% 10/10/20 D 00/10/21 12,000 12/94/94 NUCCK C						
NAVIENT PRIVATE EDUC PA A 14A 110% 10752070 DD 052522 1,91,454 1,844 NAVIENT PRIVATE EDUC FA A 14A 120% 1075000 DD 073020 188,537 167,358 NAVIENT PRIVATE EDUC FA A 14A 120% 0715000 DD 073020 188,537 167,358 NAVIENT PRIVATE EDUC FA A 14A 120% 0715000 DD 073020 188,537 167,358 NECUNVERSAL MEDA LLC 440% 01152305 DD 100512 10,4000 01,333 NENDERT STIDENT LOA CA AFL HAA VAR FT 04202020 DD 01/522 11,500 188,88 NEW YORK LIFE GLOBAL FUND 14A VAR FT 02020235 DD 020221 2000,000 19,99549 NISSAN MOTOR ACCEPTANCE C 14A 1,55% 09/16220 DD 07/121 37,000 316,644 NORTHEEN NATURAL GAS CO 14A 4,30% 00/152604 DD 07/121 32,000 22,357 NORTHEEN NATURAL GAS CO 14A 4,30% 00/152604 DD 07/121 32,000 22,357 NORTHEEN NATURAL GAS CO 14A 4,30% 00/152604 DD 07/121 31,000 12,2305 NORTHEEN NATURAL GAS CO 14A 4,30% 00/152604 DD 07/121 13,000 12,23457 NORTHEEN NATURAL GAS CO 14A 4,000 44,249 00,001,12,23158 10,130,130						
NAVENT PRIVATE EDUC FAA 144A 1.220% 07152005 DD 073020 18:537 167356 NAVENT PRIVATE EDUC AA 144A 0.440% 60/152004 DD 100512 104000 691,433 NICLINNEERAL MEIDA LLC 4.450% 01/152045 DD 100512 145000 13,232 NELNET STUDENT LOA CA AFL 144A V.288 K7 0402062 DD 081821 1455402 102,2988 NETINE BIDCU DIS INC 144A V.208 K7 0402062 DD 0011022 115,000 1898,358 NEW YORK LIFE GLOBAL FUND 146A V.208 K7 0022021 20,000 1294,357 NORTHERN NATURAL GAS CO 144A V.208% 01/15200 PD 071718 320,000 294,557 NORTHERN NATURAL GAS CO 144A V.208% 01/25020 PD 1001/17 751,000 799,901 NORTHERN NATURAL GAS CO 144A V.208% 4001/202 PD 1001/17 751,000 12,931,053 NORTHERN NATURAL COAD 144A V.208% 401/202 PD 1001/17 751,000 12,931,053 NUCCR CORP 2,977% 12152055 DD 601/521 14,0000 12,331,053 NUCCR CORP 2,397% 12152055 DD 601/521 12,000 14,335 NUCCR CORP 3,264% 01/3023D DD 11/3021 12,000 14,335 NUCCR CORP						
NAVENT PRIVATE EDUCA A 144A 0.44% 69152000 DD 01/2821 175.18 191.754 NRCL FINANCE LTD 144A 6.12% 69152028 DD 030521 165.000 33.220 NELE FINANCE LTD 144A V.RR T0422002D 0941821 1.055.408 102.200 NEINT STUDENT LOA CA AFL 144A V.RR T0422002D 0941821 1.055.408 102.200 NEW TOKE LIPK CLOBAL RUND 14A V.RR T0.022023D D0.020221 2.000,000 136.404 NORT MERN NATURAL GAS CO 144A 1.550% 001/52028 DD 011/1622 115.000 136.404 NORT THRN ST UPER INFOLME 2.000,000 129.325 127.300 23.571 NORT THRN ST UPER INFOLME 2.000,000 129.325 127.300 129.300 122.336 NORT THRN ST UPER INFOLME 2.030% 100.7327 DD 100.1171 4.0000 24.343 NUTRIEN ITD 5.090% 11/07.028 DD 11.01021 1.2000 7.472 NUTRIEN ITD 5.390% 11/07.028 DD 11.01021 1.2000 7.472 ONCOR RELECTRE DELIVERY CO LLC 3.700% 11/15/208 DD 11.01021 1.2000 7.472 ONCOR RELECTRE DELIVERY CO LLC 3.700% 11/15/208 DD 11.010131 1.0000 1.0026 <td></td> <td>NAVIENT PRIVATE EDUC FA A 144A</td> <td>1.110% 02/18/2070 DD 09/28/21</td> <td>402,837</td> <td></td> <td>339,142</td>		NAVIENT PRIVATE EDUC FA A 144A	1.110% 02/18/2070 DD 09/28/21	402,837		339,142
NEURINVERSAL MEDIA LLC 4.46% 01/326415 DD 100512 104.000 91,433 NCLETNANCE LTD 14A 6.125% 03/35220 DD 03021 45.000 13.22.008 NEINET STUDEN LOA CA ATL 14A V.RR RT 0402/062 DD 08/1821 10.55.6422 110.000 NEWY ORK LIFE GLOBAL FUND 14AA V.RR RT 0402/062 DD 01/621 370.000 13.64.04 NISSAN MOTTOR ACCEPTANCE (14A 4.86% 061/62302 DD 010/621 370.000 13.64.04 NISSAN MOTTOR ACCEPTANCE (14A 4.86% 061/62302 DD 010/101 370.000 13.64.04 NORTHEIN STATES FOVER COMN 4.26% 061/62302 DD 010/101 75.000 79.99 NORTHEIN STEPTEN MUTUAL GLOBA 14A V.AR RT 02/32/024 DD 03/32/1 1.230.000 12.33.06 NUCCOR CORP 2.79% 12/32/35 DD 061/521 14.00.00 34.43 NUTRINCE CORP 2.59% 11/30/35 DD 101/322 12.6000 98.613 NUCR CORP 2.59% 11/30/35 DD 101/322 12.0000 14.44949 ONCOR ELECTRIC DELIVERY CO LC 3.70% 11/32/32 DD 11/321 14.0000 14.4949 ONCOR ELECTRIC DELIVERY CO LC 3.70% 11/32/32 DD 11/321 14.0000 14.5990 ONCOR ELECTRIC D						167,356
NCL FINANCE LTD 144A 6.125% 03/15/028 DD 03/02/1 45.000 33.22 NENT STUDENT LOC CA AFL 14A 9.20% 04/15/029 DD 11/16/22 10.50.00 1.09.84 NEW YORK LIFE GLOBAL FUND 144A 9.20% 04/15/029 DD 11/16/22 2.000.000 1.99.949 NISSAN MOTOR ACCEPTANCE C 144A 1.85% 09/16/20 DD 07/17/18 320,000 2.43.71 NORTHERN NATURAL GAS CO 144A 4.30% 09/16/20 DD 07/17/18 320,000 2.99.75 NORTHERN STATURAL GAS CO 144A 4.30% 09/16/20 DD 07/17/18 320,000 2.93.75 NORTHERN STATURAL CLOBA 144A VAMP 001/20/20 DD 00/17/17 171.000 11.93.95 NIT FINANCE CORP 144A 0.37% 033/023 DD 03/021 1.23.000 3.43.43 NICTOR CORP 2.97% 12/15/205 DD 06/15/21 1.40.000 3.43.43 NICTOR CORP 2.90% 03/023 DD 03/021 1.23.000 9.86.13 NNP BY / NRP FUNDING LLC / NRP 3.26% 11/02/021 DD 01/17/18 4.00.00 1.94.949 ONCOR ELECTRIC DELIVERY CO LLC 3.30% 09/30/247 DD 01/30/18 16.00.00 1.93.74 ONCOR ELECTRIC DELIVERY CO LLC 3.30% 09/30/247 DD 01/30/18 10.00.00 7.93.95						
NELNET STUDENT LOA CA API. 14A VAR RT 04/20/262 DD 08/18/21 1.052,642 1.102,208 NEPT VDRK LIFE GLOBAL, FUND 14A VAR RT 02/02/203 DD 02/02/1 2.000,000 1.995,944 NESK MNOTOR ACCEPTANCE C1 44A 4.3006 (0.11/2049 DD 07/17/18 320,000 324,347 NORTHERN NATURAL GAS C0 14AA 4.3006 (0.11/2049 DD 07/17/18 320,000 1.233,000 NORTHWEST PIPELINE LLC 4.0006 (40/10/207 DD 10/01/17 751,000 1.995,947 NORTHWEST PIPELINE LLC 4.0006 (40/10/207 DD 10/01/17 1.200,000 1.233,050 NORTHWEST PIPELINE LLC 4.0006 (40/10/207 DD 10/01/17 1.200,000 3.4,443 NUTRIEN TRANCE CORF 14A 0.373 (8.003/023 DD 0.407,21 1.200,00 3.4,443 NUTRIEN TRUNDING LLC / NEP 5.2006 (11/207 DD 10/01/21 1.200 7.372 ONCOR ELECTRIC DELIVER Y CO LLC 3.2006 (11/207 DD 10/01/21 1.200 7.372 ONCOR ELECTRIC DELIVER Y CO LLC 3.2006 (11/207 DD 10/01/21 1.200 7.372 ONCOR ELECTRIC DELIVER Y CO LLC 3.2006 (11/207 DD 10/01/21 1.600,00 7.373 ONCOR ELECTRIC DELIVER Y CO LLC 3.2006 (11/207 DD 10/01/21 1.404,						
NEPTUNE BILCO US INC 144A 9.20% 6/4/15020 DD 11/422 115.000 108.383 NEW YORK LIFE GLOBAL FUND 144A VAR RT 020/220 DD 02/07/12 2,000,000 12,995,40 NISSAN MOTOR ACCEPTANCE C 144A 1.85% 6/01/620 DD 09/17/12 320,000 254,371 NORTHERN STATES FOWER COMN 2.00% 0/16/20 DD 10/01/17 751,000 709,901 NORTHWIST PIPEINE LLC 4.00% 0/4/02/20 DD 10/01/17 751,000 12,23,065 NUCCOR CORP 2.97% 1/21/20/20 DD 10/01/17 751,000 12,23,066 NUCCOR CORP 2.97% 1/21/20/20 DD 10/01/12 12,000,00 12,43,000 NUCCOR CORP 2.97% 1/21/20/20 DD 10/01/21 12,000 7,472 ONCOR ELECTRIC DEL/VRY CO LLC 3.70% 10/30/20/21/22 126,000 7,472 ONCOR ELECTRIC DEL/VRY CO LLC 3.70% 10/30/20 DD 10/30/11 14,0000 12,93/46 ONCOR ELECTRIC DEL/VRY CO LLC 3.70% 10/30/20 DD 10/30/11 14,400,000 12,93/46 ONCOR ELECTRIC DEL/VRY CO LLC 3.70% 10/30/20 DD 10/30/11 14,400,000 12,93/46 ONCOR ELECTRIC DEL/VRY CO LLC 3.70% 10/30/20 DD 10/30/11 14,400,000 12,93/46						
NEW YORK LIFE GLOBAL FUND VAR RT 2022/202 DD 20221 2,000,000 1,995,949 NISSA MOTOR ACCEPTANCE C114A 4,300% (01/5204 DD 07)/178 320,000 253,471 NORTHERN NATURAL GAS C0 14/A 4,300% (01/5204 DD 07)/178 320,000 253,471 NORTHWEST IPPELINE LLC 4,000% (04/01/202 DD 10)/177 751,000 1,993,523 NORTHWEST IPPELINE LLC 4,000% (04/01/202 DD 10)/171 751,000 1,233,030 NORTHWESTERN MUTUAL GLOBA 14/A 0,373% (03/022 DD 03/322) 1,230,000 1,233,030 NUTRIESTEIN MUTUAL GLOBA 14/A 0,373% (03/022 DD 03/322) 1,260,000 2,4743 NUTRIEN LID 5,900% (11/5205 DD 01/521) 1,400,00 14,4749 ONCOR ELECTRIC DELIVERY C0 LLC 3,800% (93/02/1D D 01/3021) 1,240,000 1,234,474 ONCOR ELECTRIC DELIVERY C0 LLC 3,800% (93/02/1D D 01/301)8 16,000 10,371 ONE NEW YORK PLAZA INYP A 14/A VAR RT 01/3206 DD 11/2018 1,400,000 1,472,474 ONCOR ELECTRIC DELIVERY C0 LLC 3,800% (01/205 DD 11/2018) 1,400,000 1,535,57 ONCOR ELECTRIC DELIVERY C0 LLC 3,800% (01/205 DD 11/3018) 1,000,000						
NORTHERN NATURAL GAS CO 144A 4.00% 0/15/204 DD 07/17/18 320,000 254,571 NORTHWEST PIPELINE LLC 4.00% 0/01/2027 DD 10/01/7 751,000 799,901 NORTHWEST PIPELINE LLC 4.00% 0/01/2027 DD 10/01/7 751,000 1,918,852 NTT FINANCE CORP 144A 0.373% 0/03/2023 DD 0/03/21 1,200,000 1,223,030 NUCCK CORP 2.079% (21/5/205 DD 0/61/52) 40,000 24,443 NUTRIEN LTD 5.90% (11/6/2024 DD 11/09/22) 122,000 98,613 NXP BV / XNP FUNDING LLC / NXP 2.65% (0/15/2023 DD 011/30/21) 11,40,000 144,949 ONCOR ELECTRIC DELIVERY CO LLC 3.80% (9/03/20/2D D 03/30/18) 160,000 125,46 ONCOR ELECTRIC DELIVERY CO LLC 3.80% (9/03/20/2D D 01/30/18) 10,000 133,71 ONE RELOTRIC DELIVERY CO LLC 3.80% (9/03/20/2D D 01/30/18) 160,000 135,71 ONE RELOTRIC DELIVERY CO LLC 3.80% (9/03/20/2D D 12/20/22) 1,14,900 10,62,486 ONCOR ELECTRIC DELIVERY CO LLC 3.80% (9/03/20/2D D 12/20/22) 1,41,40,000 135,75 ONE RELOTRIC DELIVERY CO LLC 3.80% (9/03/20/2D 12/20/22) 1,41,4000 16,92						1,999,549
NORTHERN STATES POWER COMM 2.90% (30)/205 DD 09/10/19 438.000 29957 NORTHWEST PIELINE LLC 4.00% (40)/2027 DD 10/01/17 751.000 11.91852 NORTHWEST PIELINEN LLC 4.00% (40)/2022 DD 03/3221 1.220.000 1.232.036 NUCOR CORP 2.97% (12)/2032 DD 03/3221 1.230.000 2.434 NUTRIN LTD 5.90% (11/7/2032 DD 02)/522 123.000 3.436 NXP BV / NXP FUNDING LLC / NXP 2.55% (0.15/2032 DD 02)/522 12.6000 9.613 ONCOR ELECTRIC DELIVERY CO LLC 3.70% (0.15/2032 DD 11/3018 160.000 12.9254 ONCOR ELECTRIC DELIVERY CO LLC 3.70% (0/14/2036 DD 11/3018 10.000 13.71 ONCOR ELECTRIC DELIVERY CO LLC 3.70% (0/14/203 DD 11/3018 10.000 13.71 ONCOR ELECTRIC DELIVERY CO LLC 3.70% (0/14/203 DD 11/3018 10.000 13.75 ONCOR ELECTRIC DELIVERY CO LLC 3.70% (0/14/203 DD 11/3018 10.000 13.75 ONCOR ELECTRIC DELIVERY CO LLC 3.70% (0/14/203 DD 11/3018 10.000 13.75 ONCOR ELECTRIC DELIVERY CO LLC 3.70% (0/14/203 DD 11/3018 10.000 14.75 ONCOR		NISSAN MOTOR ACCEPTANCE C 144A	1.850% 09/16/2026 DD 09/16/21	379,000		316,404
NORTHWESTER MUTUAL GLOBA 144A VAR RT 03252042 D0 2032521 L200,000 1.291,852 NTT FINANCE CORP 14A 0.373% 0303203 D0 303221 L200,000 1.223,036 NUCCR CORP 2.979% 1127,5055 DD 601521 40,000 24,743 NUTRIEN LTD 5.900% 1107,2032 DD 021522 126,000 34,643 NXP BV / NNP FUNDING LLC / NNP 2.6596 021522 126,000 7,472 ONCORE ELECTRIC DELIVERY CO LLC 3.700% 1107,2028 DD 113021 12,000 7,472 ONCORE ELECTRIC DELIVERY CO LLC 3.700% 017,2028 DD 113018 160,000 123,74 ONCORE ELECTRIC DELIVERY CO LLC 3.700% 017,4228 DD 103018 160,000 153,71 ONE RELECTRIC DELIVERY CO LLC 3.700% 017,4228 DD 103018 160,000 153,71 ONE RELECTRIC DELIVERY CO LLC 3.700% 017,4228 DD 101,01521 1,149,000 1,052,000 ONE RELECTRIC DELIVERY CO LLC 3.700% 017,247 DD 120,0122 161,000 153,71 ONE RELECTRIC DELIVERY CO LLC 3.700% 017,217 DD 120,0122 1,169,000 1,052,000 ONE RELECTRIC DELIVERY CO LLC 3.700% 017,217 DD 120,0122 1,00,000 7,939,93						
NORTHWESTERN MUTUAL GLOBA 144A VAR RT 03/25/2024 DD 03/25/21 1.200,000 1.123,036 NUCOR CORP 2,079% 12/35/205 DD 06/15/21 40,000 34,433 NUTRIN LTD 500% 11/07/2024 DD 11/09/22 528,000 354,635 NXP BV /NXP FUNDING LLC / NXP 2,50% 02/15/202 DD 02/15/22 126,000 98,613 ONCORE ELECTRIC DELIVERY CO LLC 3,70% 10/15/202 DD 11/3/18 440,000 144,949 ONCORE ELECTRIC DELIVERY CO LLC 5,70% 07/15/203 DD 11/3/18 16,0000 12,554 ONCORE ELECTRIC DELIVERY CO LLC 5,70% 07/15/203 DD 11/3/18 16,0000 12,554 ONCORE ELECTRIC DELIVERY CO LLC 5,70% 07/14/2028 DD 10/3/18 16,0000 16,371 ONE NEW YORK PLAZA INYP A 144A VAR RT 10/15/2045 DD 10/15/21 1,45,000 145,000 OPEN TEXT CORP 144A 6,70% 07/14/2028 DD 10/07/21 815,595 779,285 ORACLE CORP 3,60% 10/15/2027 DD 10/07/21 815,595 779,285 ORACLE CORP 3,60% 10/15/2027 DD 10/07/21 815,000 75,591 ORACLE CORP 3,60% 10/15/2027 DD 10/07/21 85,000 75,551 ORACLE CORP						
NTT FINANCE CORP 14A 0.373% (303/2023 DD 93/03/21 1.230,000 1.233,050 NUCRECORP 2.979% (115/2055 DD 60/5121 40,000 24,743 NUTRIEN LTD 5.900% (110/2024 DD 11/90/22 528,000 534,656 NXP BV / NXP FUNDING LLC / NXP 2.659% (01/2024 DD 01/30/21 12,000 7,472 ONCOR ELECTRIC DELIVERY CO LLC 3.700% (11/5/2028 DD 11/5/12 14,0000 129,546 ONCOR ELECTRIC DELIVERY CO LLC 5.759% (03/5/2029 DD 11/30/18 160,000 15,717 ONE RELECTRIC DELIVERY CO LLC 5.759% (03/5/2029 DD 11/30/18 160,000 15,751 ONE NEW YORK PLAZA INYP A 144A VAR RT 01/5/2028 DD 11/20/22 1,49,000 16,021 ONE NEW YORK PLAZA INYP A 144A VAR RT 01/5/2028 DD 10/07/21 15,535 779,285 ORCLE CORP 3,60% (401/2050 DD 10/07/21 15,535 779,295 ORCLE CORP 3,60% (401/2050 DD 10/07/21 15,595 779,295 ORCLE CORP 3,60% (401/2050 DD 10/07/21 15,595 779,295 ORCLE CORP 3,60% (401/2050 DD 6/40/20 6,6,000 6,99,91 ORCLE CORP 3,62% (407/250 DD 1						
NUCOR CORP 2.979% 1/21/5/055 DD 06/15/21 40.000 23/435 NUTREN LTD 5.900% 1/10/7/020 DD 1/10/22 528.000 534.636 NXP BV / NXP FUNDING LLC / NXP 2.5690% 0/21/5/022 DD 0/21/5/22 12.000 7472 ONCOR ELECTRIC DELIVERY CO LLC 3.700% 1/10/2015 DD 1/13/021 12.000 7472 ONCOR ELECTRIC DELIVERY CO LLC 3.700% 1/11/5/028 DD 1/13/018 160.000 10.571 ONE RELECTRIC DELIVERY CO LLC 5.759% 60/14/2028 DD 1/15/018 160.000 10.571 ONE RELECTRIC DELIVERY CO LLC 5.759% 60/14/2028 DD 1/15/21 1.149.000 1.662.486 ONEMAIN DIRECT AUTO 1A A 144A 0.870% 67/14/2028 DD 10/0221 145.000 16.62.486 OPEN TEXT CORP 144A 0.870% 67/14/2028 DD 10/0221 145.000 779.285 ORACLE CORP 3.600% 6/11/15/2037 DD 10/07/21 815.955 779.285 ORACLE CORP 3.600% 6/11/15/2037 DD 10/07/21 815.950 773.285 ORACLE CORP 3.600% 6/11/5/2037 DD 10/07/21 815.900 735.091 ORACLE CORP 3.600% 6/11/5/2037 DD 10/07/21 85.000 735.091 ORACLE CORP						
NUTRIEN LTD 590% 11/07/204 DD 11/09/22 52,8000 534,635 NXP BV /NXP FUNDING LLC / NXP 32,80% 11/30/205 IDD 11/30/21 12,000 7472 ONCOR ELECTRIC DELIVERY CO LLC 3,70% 11/30/205 IDD 11/30/18 140,000 141,499 ONCOR ELECTRIC DELIVERY CO LLC 3,70% 11/30/205 IDD 11/30/18 160,000 129,546 ONCOR ELECTRIC DELIVERY CO LLC 5,73% 60/15/202 IDD 11/30/18 160,000 157,471 ONE W YORK PLAZA INYP A 144A VAR RT 10/15/203 DD 10/15/21 1,449,000 160,714 OPEN TEXT CORP 144A 6,90% 10/12/02 DD 10/12/21 145,000 145,000 OPG TRUST 2021-POR PORT A 144A VAR RT 10/15/20/37 DD 10/02/1 81,5555 779,328 ORACLE CORP 3,605% 00/15/2023 DD 00/16/13 37,000 731,615 ORACLE CORP 3,605% 00/15/2023 DD 06/14/19 50,000 63,0951 ORACLE CORP 3,800% 01/2020 DD 06/14/19 50,000 63,0951 PACIFIC LIFE GLOBAL FUNDI 144A 1,20% 06/12/202 DD 60/14/19 50,000 74,505 PACIFIC LIFE GLOBAL FUNDI 144A 1,20% 06/12/202 DD 60/14/19 50,000 73,5061 PATTER						
NXP RV / NXP FUNDING LLC / NXP 3.259% 11/30/2051 DD 11/3018 12,000 7,472 ONCOR ELECTRIC DELIVERY CO LLC 3.809% 09/30/2047 DD 03/3018 160,000 129,544 ONCOR ELECTRIC DELIVERY CO LLC 3.709% 03/15/2039 DD 11/3018 160,000 103,711 ONE NEW YORK PLAZA INYP A 144A VAR RT 01/15/2036 DD 102922 610,000 575,471 ONE NEW YORK PLAZA INYP A 144A 0.870% 07/14/2028 DD 1015/21 1,149,000 1,662,486 OPEN TEXT CORP 144A 6.900% 10/12/202 145,000 145,000 OPG TRUST 2021-FOR PORT A 144A VAR RT 10152036 DD 1007/21 815,955 777,928 ORACLE CORP 3.625% 07/15/2023 DD 07/16/13 378,000 737,001 ORACLE CORP 3.625% 07/15/2023 DD 07/16/13 378,000 45,012 ORACLE CORP 3.600% 11/15/2073 DD 10/9/17 137,000 100,131 OUTRINT MEDIA CAPITAL LL 144A 5.00% 05/12/202 DD 06/24/20 666,000 63,9951 PATERE NEWERY OPERATIONS 144A 4.509% 08/15/2023 DD 06/24/20 65,000 63,9951 PATERE NEWERY OPERATIONS 144A 4.509% 08/15/2023 DD 00/22/20 55,000 70,550						534,636
ONCOR ELECTRIC DELIVERY CO LLC 3.700% II/15/2028 DD 11/3018 440,000 444,949 ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/20/47 DD 03/3018 10,000 129,546 ONCOR ELECTRIC DELIVERY CO LLC 5.750% 03/15/2039 DD 11/3018 10,000 13,571 ONE NEW YORK PLAZA INTY A 144A VAR RT 01/15/2036 DD 12/2012 145,000 16,62486 OPEN TEXT CORP 144A 0.870% 07/14/2028 DD 10/07/21 18,15,595 7779,285 ORACLE CORP 3.660% 04/01/2030 DD 04/01/20 1,100,000 740,593 ORACLE CORP 3.600% 04/01/2030 DD 07/16/13 378,000 375,091 ORACLE CORP 3.600% 06/15/2037 DD 10/07/17 924,000 66,009 ORACLE CORP 3.600% 06/15/2037 DD 10/07/17 924,000 66,0051 ORACLE CORP 3.600% 06/15/2037 DD 06/24/20 66,000 66,0951 PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/12/2021 D0 06/24/20 66,000 66,0951 PACIFIC LIFE GLOBAL FUNDI 144A 4.200% 07/15/2037 DD 07/26/21 105,000 94,900 PACIFIC LIFE GLOBAL FUNDI 144A 4.200% 08/12/2020 D0 03/08/18 49,000 11,162,00 PAC		NXP BV / NXP FUNDING LLC / NXP	2.650% 02/15/2032 DD 02/15/22	126,000		98,613
ONCOR ELECTRIC DELIVERY CO LLC 3.809% 09/302/047 DD 03/3018 160,000 129,546 ONCOR ELECTRIC DELIVERY CO LLC 5.759% 03/15/2029 DD 11/3018 10,000 10,371 ONE NEW YORK PLAZA INYP A 144A VAR RT 01/15/2036 DD 12/29/20 610,000 575,471 ONEMAIN DIRECT AUTO IA A 144A 0.870% 07/14/2028 DD 10/15/21 1,144,000 1465,000 OPE TEXT CORP 144A 6.900% 12/01/207 DD 12/01/22 145,000 1455,000 ORACLE CORP 3.662% 07/15/2023 DD 07/61/3 375,000 375,091 ORACLE CORP 3.662% 07/15/2023 DD 07/61/3 378,000 975,101 ORACLE CORP 3.602% 08/15/2027 DD 10/01/7 137,000 100,133 OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19 50,000 650,951 PATRICK INDUSTRIES INC 144A 4.709% 08/01/2029 DD 06/20/21 85,000 90,955 PATRICK NEASING CO L 144A 3.960% 07/15/2023 DD 07/80/21 160,000 193,952 PENSKE TRUCK LEASING CO L 144A 4.299% 08/01/2029 DD 07/20/21 85,000 30,352 PENSKE TRUCK LEASING CO L 144A 4.290% 08/15/2023 DD 07/80/20 25,000 35,000						
ONCOR ELECTRIC DELIVERY CO LLC 5.75% 60/15/2029 DD 11/30/18 10,000 10.371 ONE NEW YORK PLAZA INYP A 144A VAR RT 01/15/2056 DD 12/20/22 61,000 575,471 ONEMAIN DIRECT AUTO IA A 144A 0.870% 67/14/2028 DD 10/15/21 1,149,000 1,062,486 OPEN TEXT CORP 144A VAR RT 1015/2036 DD 10/07/21 815,595 779,285 ORACLE CORP 3.60% 60/40/12/00 DD 04/01/20 1,100,000 740,593 ORACLE CORP 3.60% 50/11/5/2037 DD 11/09/17 924,000 731,615 ORACLE CORP 3.80% 11/15/2037 DD 11/09/17 924,000 450,012 OUTFRONT MEDIA CAPITAL LL 144A 5.00% 60/47/023 DD 06/24/20 696,000 630,951 PATRICK INDUSTRIES INC 144A 4.50% 60/16/2032 DD 06/24/20 696,000 630,951 PATRICK INDUSTRIES INC 144A 4.50% 60/16/2032 DD 07/86/21 85,000 70,550 PATRICK INDUSTRIES INC 144A 4.50% 60/16/2032 DD 07/86/21 85,000 471,029 PENSKE TRUCK LEASING CO L 144A 4.50% 60/16/2032 DD 030,818 489,000 471,029 PENSKE TRUCK LEASING CO L 144A 4.20% 60/15/2023 DD 030,818 489,000 471,029				,		
ONE NEW YORK PLAZA INYP A 144A VAR RT 01/15/2036 DD 12/22 610,000 575,471 ONEAMIN DIRECT AUTO IA A 14A 0.879% 07/14/2028 DD 10/15/21 1,149,000 145,000 OPEN TEXT CORP 144A 6900% 12/01/2027 DD 12/01/22 145,000 145,000 OPEN TEXT CORP 144A VAR RT 1015/2036 DD 10/07/21 815,595 779,285 ORACLE CORP 3,600% 40/01/2000 DD 04/01/20 1,100,000 740,593 ORACLE CORP 3,600% 01/15/2023 DD 07/16/13 378,000 731,615 ORACLE CORP 3,800% 01/15/2023 DD 07/16/13 378,000 45,012 PACIFIC LIFE GLOBAL FUND1 144A 1,200% 06/24/2025 DD 06/24/20 696,000 630,951 PATRICK INDUSTRIES INC 144A 4,500% 08/15/2027 DD 06/14/19 50,000 31,382 PENSKE TRUCK LEASING CO L 144A 4,500% 08/16/2025 DD 0408/20 28,000 28,000 208,574 PENSKE TRUCK LEASING CO L 144A 4,500% 001/2029 DD 07/26/21 105,000 90,995 FFS FUNACING CORP GA 144A 0,507% 02/15/2025 DD 0408/20 218,000 268,574 PENSKE TRUCK LEASING CO L 144A 4,20% 08/1/2029 DD 07/221 105,000 50,955						
ONEMAIN DIRECT AUTO IA A 144A 0.870% 07/14/2028 DD 10/15/21 1.149,000 1.062,485 OPEN TEXT CORP I4AA 6.900% 1201/2027 DD 1201/22 145,000 145,000 OPG TRUST 201-POR PORT A 144A VAR RT 1015/2036 DD 1007/21 815,595 779,285 ORACLE CORP 3.600% 6040/2050 DD 6040/20 1,100,000 740,593 ORACLE CORP 3.600% 604/02/305 DD 07/16/13 378,000 375,091 ORACLE CORP 4.000% 608/15/2027 DD 10/09/17 193,000 663,0931 OUTFRONT MEDIA CAPITAL LL 144A 5.000% 608/15/2027 DD 06/14/19 50,000 630,951 PATTEKN TREIS INC 144A 4.200% 602/4202 DD 06/24/20 66,000 630,951 PATTEKN ENDERGY OPERATIONS 144A 4.500% 608/15/2027 DD 03/08/18 489,000 471,029 PENSKE TRUCK LEASING CO L 144A 4.000% 607/15/2025 DD 04/08/20 218,000 208,574 PERFORMANCE FOOD GROUP IN 144A 4.000% 607/15/2025 DD 04/08/20 218,000 50,059 PHILLIP MORRIS INTERNATIONAL IN 2.57% 607/10/2020 DD 07/26/21 105,000 50,050 PHILLIP MORRIS INTERNATIONAL IN 2.57% 607/10/2020 DD 07/26/21 105,000 51,059 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
OPEN TEXT CORP 144A 6.900% 12/01/2027 DD 12/01/22 145,000 145,000 OPG TRUST 2021-POR PORT A 144A VAR RT 10/15/2036 DD 10/07/21 815,595 779,285 ORACLE CORP 3.60% 04/01/2050 DD 04/01/20 1,100,000 740,593 ORACLE CORP 3.60% 04/01/2050 DD 04/01/20 1,100,000 740,593 ORACLE CORP 3.60% 11/15/2023 DD 01/01/13 378,000 737,001 ORACLE CORP 3.00% 11/15/2047 DD 11/09/17 137,000 100,133 OUTERONT MEDIA CAPITAL LL 144A 1.200% 06/24/202 DD 06/14/19 50,000 630,951 PATIERN ENERGY OPERATIONS 144A 4.50% 08/15/2028 DD 07/28/20 35,000 70,550 PATTERN ENERGY OPERATIONS 144A 4.50% 08/15/2028 DD 07/28/20 35,000 28,574 PENSKE TRUCK LEASING CO L 144A 3.95% 08/10/2025 DD 04/08/20 218,000 28,574 PERFORMANCE FOOD GROUP IN 144A 4.25% 08/01/2020 DD 05/01/19 970,000 94,1245 PHILLIPS 66 0.900% 02/15/2024 DD 10/01/20 160,000 50,050 PHILLIPS 66 0.900% 02/15/2024 DD 10/01/20 12,000,00 14,2456 PLAYTIKA HOLDING CORP 144A						
ORACLE CORP 3.60% 04/01/205 DD 04/01/20 1,100,000 740,593 ORACLE CORP 3.62% 07/15/203 DD 01/01/13 378,000 375,091 ORACLE CORP 3.800% 11/15/2037 DD 11/09/17 124,000 731,615 ORACLE CORP 3.800% 11/15/2047 DD 10/09/17 137,000 100,133 OUTRRONT MEDIA CAPITAL LL 144A 5.000% 06/12/02 DD 06/14/19 50,000 450,122 PACIFIC LIFE GLOBAL FUNDI 144A 4.750% 05/01/2029 DD 04/2021 85,000 70,550 PATTERN ENREGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 35,000 31,382 PENSKE TRUCK LEASING CO L 144A 3.950% 03/10/2025 DD 04/2021 105,000 90,995 PENSKE TRUCK LEASING CO L 144A 4.900% 07/15/2025 DD 10/21/20 106,000 150,955 PGR&C CORP 5.250% 07/10/203 DD 05/01/20 105,000 90,995 PFS FINANCING CORP G A 144A 0.970% 02/15/2024 DD 10/21/20 100,000 1,146,862 PHILIP MORKIS INTERNATIONAL IN 2.875% 05/10/2034 DD 10/21/20 5,000 30,021 PG&GE CORP VAR RT 09/28/023 DD 05/11/2 45,000 35,323 PHILIP MORKIS INTERNATIONAL I						
ORACLE CORP 3.62%, 07/15/2023 DD 07/16/13 378,000 375,091 ORACLE CORP 3.80%, 11/15/2037 DD 11/09/17 924,000 731,615 ORACLE CORP 4.00% 11/15/2047 DD 11/09/17 137,000 100,133 OUTFRONT MEDIA CAPITAL LL 144A 5.00%, 08/15/2027 DD 06/14/19 50,000 645,012 PACIFIC LIFE GLOBAL FUNDI 144A 1.20%, 06/24/2025 DD 06/24/20 696,000 630,951 PATRICK INDUSTRIES INC 144A 4.50%, 08/15/2028 DD 07/28/20 35,000 70,503 PATTERN ENERGY OPERATIONS 144A 4.50%, 08/10/2025 DD 07/28/20 35,000 70,503 PENSKE TRUCK LEASING CO L 144A 4.00%, 07/15/2025 DD 07/26/21 105,000 90,995 PERFORMANCE FOOD GROUP IN 144A 4.25%, 08/10/2025 DD 07/26/21 105,000 90,995 PES FINANCING CORP G A 144A 0.97%, 05/12/202 DD 10/21/20 160,000 150,955 PIGAE CORP 5.25%, 07/12/303 DD 07/12/30 150,000 941,245 PHILLIPS 66 0.90%, 05/15/2024 DD 11/18/20 1,200,000 1,148,86 PLECETRIC UTILITIES CORP VAR RT 09/28/203 DD 100/12/2 450,000 35,323 PROLOGIS		OPG TRUST 2021-POR PORT A 144A	VAR RT 10/15/2036 DD 10/07/21	815,595		779,285
ORACLE CORP 3.800% 11/15/2047 DD 11/09/17 924,000 731,615 ORACLE CORP 4.000% 11/15/2047 DD 11/09/17 137,000 100,133 OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 66/4/19 50,000 650,000 630,951 PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/202 DD 06/24/202 696,000 70,550 PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 35,000 70,550 PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 35,000 70,550 PENSKE TRUCK LEASING CO L 144A 3.950% 03/10/2025 DD 04/08/20 218,000 208,574 PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 105,000 90,995 PES FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,995 PG&E CORP 5.250% 07/10/2030 DD 06/23/20 55,000 50,000 941,245 PHILIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 03/11/21 45,0000 13,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/11/20 54,000 53,333 PPL ELECTRIC VTILITIES CORP VAR RT 09/28/2023 DD 10/11/21						
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17 137,000 100,133 OUTTRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19 50,000 45,012 PACIFIC LIFE GLOBAL FUND1 144A 1.200% 06/24/2025 DD 06/24/20 656,000 630,951 PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21 85,000 70,550 PATRICK LEASING CO L 144A 3.950% 03/10/2025 DD 03/08/18 489,000 471,029 PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 03/08/18 489,000 208,574 PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 03/08/18 489,000 208,574 PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 04/08/20 218,000 208,574 PENSKE TRUCK LEASING CO L 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,955 PG&E CORP 5.250% 07/01/2030 DD 06/23/20 55,000 50,050 PHILLIPS 66 0.900% 02/15/2024 DD 11/18/20 1,200,000 1,146,862 PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2023 DD 06/12/22 125,000 117,026 PROLEGIS LP VAR RT 09/28/2032 DD 10/01/20 60,000 54,716 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19 50,000 45,012 PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/202 DD 06/24/20 696,000 630,951 PATTRICK INDUSTRIES INC 144A 4.500% 08/15/2028 DD 07/28/20 35,000 31,382 PENSKE TRUCK LEASING CO L 144A 3.950% 03/10/2028 DD 07/28/20 35,000 288,574 PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 04/08/20 218,000 208,574 PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 105,000 90,995 PES FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,935 PG& ZE CORP 5.250% 07/01/2030 DD 06/23/20 55,000 50,000 941,245 PHILIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 10/81/20 1,200,000 1,146,862 PL ELECTRIC UTILITIES CORP VAR RT 09/28/2032 DD 10/01/20 54,000 53,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2032 DD 10/01/20 54,000 53,232 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2032 DD 10/01/22 125,000 117,026 PROLOGIS LP 1.750% 02/01/2032 DD 06/12/21 <						
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/202 DD 06/24/20 696,000 630,951 PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 07/28/20 35,000 70,550 PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 03/08/18 489,000 471,029 PENSKE TRUCK LEASING CO L 144A 3.950% 03/10/2025 DD 03/08/18 489,000 471,029 PENSKE TRUCK LEASING CO L 144A 4.000% 071/2025 DD 04/08/20 218,000 208,574 PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 105,000 90,995 PFS FINANCING CORP G A 144A 0.970% 021/52/026 DD 10/21/20 160,000 150,055 PG&E CORP 5.250% 07/01/2030 DD 06/23/20 55,000 50,050 PHILLIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 11/18/20 1,200,000 1,146,862 PHILLIPS 66 0.900% 021/52/024 DD 03/11/21 45,000 54,608 PRESIDITION OLDINGS INC 144A 4.250% 08/01/2022 DD 05/12/22 125,000 11,7026 PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2022 DD 05/12/22 125,000 158,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20 35,000 31,382 PENSKE TRUCK LEASING CO L 144A 3.950% 03/10/2025 DD 03/08/18 4489,000 471,029 PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 04/08/20 218,000 208,574 PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 105,000 90,995 PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,955 PG&E CORP 5.250% 07/01/203 DD 06/23/20 55,000 50,050 PHILIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 05/01/19 970,000 941,245 PHILLIPS 66 0.900% 02/15/2024 DD 03/11/21 45,000 35,332 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/203 DD 10/01/20 544,000 541,608 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 08/01/2052 DD 05/12/22 125,000 117,026 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 02/01/2073 DD 04/12/21 522,000 544,000 544,160 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 33,621 92,000 33,621 PROLOGIS LP 2.875% 11/15/209 DD 05/15/2						
PENSKE TRUCK LEASING CO L 144A 3.950% 03/10/2025 DD 03/08/18 489,000 471,029 PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 04/08/20 218,000 208,574 PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 105,000 90,995 PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,955 PC&E CORP 5.250% 07/01/2030 DD 06/23/20 55,000 50,005 PHILLP MORIS INTERNATIONAL IN 2.875% 05/01/2024 DD 05/01/19 970,000 1,146,862 PHILLPS 66 0.900% 02/15/2024 DD 03/11/21 45,000 35,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 54,716 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 02/01/2027 DD 01/22/20 60,000 54,716 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 05/15/22 125,000 117,026 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 332,220 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 32,278 PRO		PATRICK INDUSTRIES INC 144A	4.750% 05/01/2029 DD 04/20/21	85,000		70,550
PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 04/08/20 218,000 208,574 PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 105,000 90,995 PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,955 PG&E CORP 5.250% 07/01/2030 DD 06/23/20 55,000 50,050 PHILIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 05/01/19 970,000 141,46,862 PHILLIPS 66 0.900% 02/15/2024 DD 11/18/20 1,200,000 141,64,862 PLAYTIKA HOLDING CORP 144A 4.250% 03/11/21 45,000 35,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 541,608 PRESIDIO HOLDINGS INC 144A 4.875% 08/01/2024 DD 04/12/21 522,000 117,026 PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 60,000 54,716 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 440,000 330,621 PROLOGIS LP						
PERFORMANCE FOOD GROUP IN 144A 4.250% 08/01/2029 DD 07/26/21 105,000 90,995 PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,955 PG&E CORP 5.250% 07/01/2030 DD 06/23/20 55,000 90,995 PHILP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 05/01/19 970,000 941,245 PHILLP S 66 0.900% 02/15/2024 DD 11/18/20 1,200,000 1,146,862 PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 45,000 35,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 541,608 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 02/01/2027 DD 01/22/20 60,000 547,16 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/204 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 168,000 330,621 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 2.875% 01/15/2033 DD 09/20/22 49,000 32,778 PROLOGIS LP 3.000% 04/15/2030 DD 02/18/20 49,000 32,778 PROLOGIS LP <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td></td<>						
PFS FINANCING CORP G A 144A 0.970% 02/15/2026 DD 10/21/20 160,000 150,955 PG&E CORP 5.250% 07/01/2030 DD 06/23/20 55,000 50,050 PHILIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 05/01/19 970,000 941,245 PHILLIPS 66 0.900% 02/15/2024 DD 11/18/20 1,200,000 1,46,862 PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 45,000 35,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 541,608 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 08/01/2052 DD 05/12/22 125,000 117,026 PRESIDIO HOLDINGS INC 144A 4.875% 02/01/207 DD 01/22/20 60,000 54,716 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 07/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2031 DD 07/01/22 168,000 32,778 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 71,000 61,775 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 32,778 PROLOGIS LP						
PG&E CORP 5.250% 07/01/2030 DD 06/23/20 55,000 90,050 PHILLIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 05/01/19 970,000 941,245 PHILLIPS 66 0.900% 02/15/2024 DD 11/18/20 1,200,000 1,146,862 PLAYTIKA HOLDIG CORP 144A 4.250% 03/15/2029 DD 03/11/21 45,000 35,333 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 541,608 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 02/01/2027 DD 01/22/2 125,000 117,026 PRESDID HOLDINGS INC 144A 4.875% 02/01/2021 DD 08/01/22 60,000 54,716 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 322,320 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 3.000% 04/15/2033 DD 09/20/22 454,000 329,78 PROLOGIS LP 3.00% 04/12/2023 DD 03/11/21 1,200,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 329,770 PROLOGIS LP 3.000% 04/12/2023 DD 04/12/21						
PHILIP MORRIS INTERNATIONAL IN 2.875% 05/01/2024 DD 05/01/19 970,000 941,245 PHILLIPS 66 0.900% 02/15/2024 DD 11/18/20 1,200,000 1,146,862 PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 45,000 35,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 541,608 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 08/01/2052 DD 05/12/22 125,000 117,026 PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2031 DD 01/22/20 60,000 54,716 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 132,320 PROLOGIS LP 2.875% 11/15/2039 DD 05/15/22 71,000 61,775 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 237,771 PROLOGIS LP 4.625% 0						
PLAYTIKA HOLDING CORP 144A 4.250% 03/15/2029 DD 03/11/21 45,000 35,323 PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 541,608 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 08/01/2052 DD 05/12/22 125,000 117,026 PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 60,000 54,716 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 132,320 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 2.875% 01/15/2033 DD 09/20/22 454,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 237,271 PROLOGIS LP 3.028% 03/28/2025 DD 03/31/22 249,000 237,271 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROFECTIVE LIFE GLOBAL FU 144A						941,245
PPL ELECTRIC UTILITIES CORP VAR RT 09/28/2023 DD 10/01/20 544,000 541,608 PRESBYTERIAN HEALTHCARE SERVIC 4.875% 08/01/2052 DD 05/12/22 125,000 117,026 PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 60,000 54,716 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 132,320 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625						1,146,862
PRESBYTERIAN HEALTHCARE SERVIC 4.875% 08/01/2052 DD 05/12/22 125,000 117,026 PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 60,000 54,716 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 132,320 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 11,85,246 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,498 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA				· · · · · ·		
PRESIDIO HOLDINGS INC 144A 4.875% 02/01/2027 DD 01/22/20 60,000 54,716 PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 132,320 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 237,771 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2052 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA						
PRINCIPAL LIFE GLOBAL FUN 144A VAR RT 04/12/2024 DD 04/12/21 522,000 518,728 PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 132,320 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 02/15/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						
PROLOGIS LP 1.750% 02/01/2031 DD 08/01/22 420,000 330,621 PROLOGIS LP 1.750% 07/01/2030 DD 07/01/22 168,000 132,320 PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						
PROLOGIS LP 2.875% 11/15/2029 DD 05/15/22 71,000 61,775 PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,905 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						
PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20 49,000 32,778 PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401		PROLOGIS LP	1.750% 07/01/2030 DD 07/01/22	168,000		132,320
PROLOGIS LP 4.625% 01/15/2033 DD 09/20/22 454,000 439,502 PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						61,775
PROTECTIVE LIFE GLOBAL FU 144A 0.502% 04/12/2023 DD 04/12/21 1,200,000 1,185,246 PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						
PROTECTIVE LIFE GLOBAL FU 144A 3.218% 03/28/2025 DD 03/31/22 249,000 237,271 PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20 95,000 90,481 PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						
PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20 106,000 59,065 PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						
PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20 8,000 5,594 PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18 146,000 137,401						59,065
						5,594
PUBLIC SERVICE ELECTRIC AND GA 4.900% 12/15/2032 DD 12/02/22 75,000 75,134		PUBLIC SERVICE ELECTRIC AND GA	4.900% 12/15/2032 DD 12/02/22	75,000		75,134

ı)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	QUALCOMM INC	4.300% 05/20/2047 DD 05/26/17	77,000		66,210
	QUALCOMM INC	5.400% 05/20/2033 DD 11/09/22	766,000		797,498
	QUEEN'S HEALTH SYSTEMS/THE	4.810% 07/01/2052 DD 05/10/22	150,000		136,096
	RADIATE HOLDCO LLC / RADI 144A	6.500% 09/15/2028 DD 09/25/20	140,000		58,662
	RAYTHEON TECHNOLOGIES CORP	4.200% 12/15/2044 DD 06/15/20	140,000		110,130
	RAYTHEON TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	40,000		35,973
	RAYTHEON TECHNOLOGIES CORP	7.000% 11/01/2028 DD 11/01/20	27,000		29,148
	RAYTHEON TECHNOLOGIES CORP	7.200% 08/15/2027 DD 08/15/20	113,000		124,069
	REALOGY GROUP LLC / REALO 144A	5.750% 01/15/2029 DD 01/11/21	155,000		117,240
	REALTY INCOME CORP	3.250% 01/15/2031 DD 05/08/20	204,000		176,902
	REGIONAL MANAGEMENT I 2 A 144A	1.900% 08/15/2033 DD 07/22/21	573,000		476,218
	ROGERS COMMUNICATIONS INC 144A ROYAL BANK OF CANADA	3.800% 03/15/2032 DD 03/11/22 0.750% 10/07/2024 DD 10/07/21	783,000 300,000		675,693 278,940
	ROYAL BANK OF CANADA ROYAL BANK OF CANADA	2.550% 07/16/2024 DD 10/07/21 2.550% 07/16/2024 DD 07/16/19	1,214,000		1,171,230
	ROYAL CARIBBEAN CRUISES L 144A	4.250% 07/01/2026 DD 06/24/21	280,000		226,337
	RP ESCROW ISSUER LLC 144A	5.250% 12/15/2025 DD 12/15/20	50,000		38,183
	S&P GLOBAL INC 144A	3.900% 03/01/2062 DD 03/18/22	4,000		3,088
	S&P GLOBAL INC 144A	4.750% 08/01/2028 DD 02/01/22	345,000		340,971
	SABINE PASS LIQUEFACTION 144A	5.900% 09/15/2037 DD 11/29/22	165,000		165,114
	SABRE GLBL INC 144A	11.250% 12/15/2027 DD 12/06/22	40,000		41,189
	SALESFORCE INC	3.050% 07/15/2061 DD 07/12/21	83,000		52,703
	SANTANDER DRIVE AUTO RECE 5 A3	4.110% 08/17/2026 DD 08/24/22	664,000		651,700
	SANTANDER HOLDINGS USA INC	3.500% 06/07/2024 DD 06/07/19	1,000,000		971,518
	SANTANDER UK GROUP HOLDINGS PL	VAR RT 03/15/2025 DD 03/15/21	256,000		239,185
	SEMPRA ENERGY	3.300% 04/01/2025 DD 03/24/22	412,000		395,087
	SEQUOIA MORTGAGE TRUST 20 3 A2	VAR RT 03/25/2043 DD 02/01/13	631,548		539,607
	SIEMENS FINANCIERINGSMAAT 144A	0.650% 03/11/2024 DD 03/11/21	758,000		720,963
	SKANDINAVISKA ENSKILDA BA 144A	0.650% 09/09/2024 DD 09/09/21	275,000		254,419
	SLM PRIVATE EDUCATIO C A5 144A	VAR RT 10/15/2041 DD 07/22/10	969,087		1,039,346
	SMB PRIVATE EDUCA PTB A2B 144A	VAR RT 09/15/2054 DD 03/06/20	115,955		112,177
	SMB PRIVATE EDUCAT A A2A1 144A	VAR RT 01/15/2053 DD 02/09/21	649,039		620,976
	SMB PRIVATE EDUCATI A A2A 144A	2.230% 09/15/2037 DD 02/12/20	612,478		558,809
	SMB PRIVATE EDUCATI A A2B 144A	VAR RT 02/15/2036 DD 03/21/18	483,631		471,518
	SMB PRIVATE EDUCATI B A1B 144A	VAR RT 02/16/2055 DD 05/27/22	544,198		527,384
	SMB PRIVATE EDUCATI B A2B 144A	VAR RT 01/15/2037 DD 06/20/18	229,624		224,455
	SMB PRIVATE EDUCATI B A2B 144A	VAR RT 06/15/2037 DD 06/12/19	58,710		57,308
	SMB PRIVATE EDUCATI B A2B 144A	VAR RT 10/15/2035 DD 11/08/17	444,831		439,024
	SMB PRIVATE EDUCATION A B 144A	2.310% 01/15/2053 DD 02/09/21	190,000		165,782
	SOCIETE GENERALE SA 144A SOCIETE GENERALE SA 144A	4.351% 06/13/2025 DD 06/15/22 VAR RT 01/21/2026 DD 01/19/22	750,000 1,250,000		732,636 1,149,616
	SOFI PROFESSIONAL A A2FX 144A	2.540% 05/15/2046 DD 01/17/20	365,851		331,065
	SOFI PROFESSIONAL & A2FX 144A	3.090% 08/17/2048 DD 03/29/19	148,482		139,621
	SOFI PROFESSIONAL LO A A1 144A	VAR RT 02/25/2042 DD 01/24/18	13,293		13,264
	SOFI PROFESSIONAL LO A A1 144A	VAR RT 03/26/2040 DD 02/09/17	26,049		26,003
	SONIC AUTOMOTIVE INC 144A	4.625% 11/15/2029 DD 10/27/21	165,000		132,117
	SOUTHERN CALIFORNIA EDISON CO	1.200% 02/01/2026 DD 10/01/20	67,000		59,413
	SOUTHERN CALIFORNIA EDISON CO	3.700% 08/01/2025 DD 08/02/18	1,208,000		1,168,718
	SOUTHERN CALIFORNIA EDISON CO	5.950% 11/01/2032 DD 11/08/22	192,000		202,867
	SOUTHERN CO/THE	2.950% 07/01/2023 DD 05/24/16	1,500,000		1,485,498
	SOUTHWESTERN PUBLIC SERVICE CO	3.150% 05/01/2050 DD 05/18/20	228,000		157,249
	SPIRIT AEROSYSTEMS INC 144A	7.500% 04/15/2025 DD 04/17/20	135,000		133,402
	STANDARD INDUSTRIES INC/N 144A	4.375% 07/15/2030 DD 06/30/20	75,000		61,119
	STATE STREET CORP	VAR RT 08/04/2033 DD 08/04/22	25,000		23,093
	SUMITOMO MITSUI FINANCIAL GROU	0.508% 01/12/2024 DD 01/12/21	200,000		190,396
	SUMITOMO MITSUI FINANCIAL GROU	1.474% 07/08/2025 DD 07/08/20	1,000,000		911,168
	SUMITOMO MITSUI FINANCIAL GROU	1.710% 01/12/2031 DD 01/12/21	200,000		150,266
	SVENSKA HANDELSBANKEN AB 144A	0.625% 06/30/2023 DD 06/30/20	1,000,000		978,168
	SWEDBANK AB 144A	3.356% 04/04/2025 DD 04/04/22	425,000		408,185
	TAMPA ELECTRIC CO	4.200% 05/15/2045 DD 05/20/15	63,000		48,776
	TAMPA ELECTRIC CO	4.450% 06/15/2049 DD 10/04/18	124,000		102,307
	TAP ROCK RESOURCES LLC 144A	7.000% 10/01/2026 DD 09/27/21 7.125% 02/15/2028 DD 02/24/98	85,000		79,059
	TCI COMMUNICATIONS INC TEACHERS INSURANCE & ANNU 144A	4.270% 05/15/2028 DD 05/08/17	95,000 69,000		103,841 56,419
	TEACHERS INSURANCE & ANNU 144A TEACHERS INSURANCE & ANNU 144A	4.270% 03/15/2047 DD 05/08/17 4.900% 09/15/2044 DD 09/18/14	83,000		75,870
	TELECOM ITALIA CAPITAL SA	6.000% 09/30/2034 DD 09/30/05	265,000		200,261
	TENCENT HOLDINGS LTD 144A	3.595% 01/19/2028 DD 01/19/18	200,000		183,488
	TENCENT HOLDINGS ETD 144A TENET HEALTHCARE CORP 144A	5.125% 11/01/2027 DD 08/26/19	70,000		65,117
	TENET HEALTHCARE CORP 144A	6.250% 02/01/2027 DD 08/20/19 6.250% 02/01/2027 DD 02/05/19	70,000		67,236
	TESLA AUTO LEASE TRU A A3 144A	0.560% 03/20/2025 DD 03/30/21	922,000		893,807
	TESLA AUTO LEASE TRU A A3 144A	0.680% 12/20/2023 DD 03/05/20 0.680% 12/20/2023 DD 08/05/20	26,498		26,383
	TESLA AUTO LEASE TRU B A2 144A	0.360% 09/22/2025 DD 09/22/21	839,602		820,364
	TEVA PHARMACEUTICAL FINANCE NE	3.150% 10/01/2026 DD 07/21/16	490,000		428,505
	TEXAS EASTERN TRANSMISSIO 144A	4.150% 01/15/2048 DD 01/09/18	477,000		382,505
	TEXTRON INC	3.900% 09/17/2029 DD 05/07/19	280,000		253,610

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
THERMO FISHER SCIENTIFIC INC	2.000% 10/15/2031 DD 08/23/21	232.000		187,89
THERMO FISHER SCIENTIFIC INC	4.950% 11/21/2032 DD 11/21/22	185,000		187,60
FORONTO-DOMINION BANK/THE	0.750% 09/11/2025 DD 09/11/20	650,000		580,19
TRAVEL + LEISURE CO 144A	6.625% 07/31/2026 DD 07/24/20	215,000		210,32
TRUIST FINANCIAL CORP	VAR RT 07/28/2026 DD 07/28/22	1,000,000		982,55
IRUIST FINANCIAL CORP	VAR RT 10/28/2026 DD 10/28/22	1,000,000		1,022,30
TSMC ARIZONA CORP	4.250% 04/22/2032 DD 04/22/22	200,000		193,37
UBER TECHNOLOGIES INC 144A	7.500% 05/15/2025 DD 05/15/20	415,000		414,69
UBS AG/LONDON 144A	0.375% 06/01/2023 DD 06/01/21	1,124,000		1,101,52
UBS COMMERCIAL MORTGAGE C2 A3	3.225% 08/15/2050 DD 08/01/17	284,791		259,79
UBS GROUP AG 144A	VAR RT 07/30/2024 DD 07/30/20	1,084,000		1,054,02
UBS GROUP AG 144A	VAR RT 08/05/2025 DD 08/05/22	1,415,000		1,390,69
UNION PACIFIC CORP	2.891% 04/06/2036 DD 04/06/21	366,000		290,88
UNION PACIFIC CORP	2.950% 03/10/2052 DD 09/10/21	15,000		10,14
UNION PACIFIC CORP	3.250% 02/05/2050 DD 01/31/20	405,000		291,82
UNION PACIFIC CORP	4.300% 03/01/2049 DD 02/19/19	62,000		52,85
UNION PACIFIC RAILROAD CO 2014	3.227% 05/14/2026 DD 05/20/14	228,313		216,66
UNITED AIRLINES 2016-1 CLASS A	3.100% 01/07/2030 DD 06/13/16	8,098		7,30
UNITED AIRLINES 2016-2 CLASS A	2.875% 04/07/2030 DD 09/27/16	89,754		76,31
UNITED AIRLINES 2018-1 CLASS A	3.500% 09/01/2031 DD 02/14/18	64,729		55,88
UNITED AIRLINES 2019-1 CLASS A	4.150% 02/25/2033 DD 02/11/19	100,517		88,90
UNITED STATES STEEL CORP	6.875% 03/01/2029 DD 02/11/21	41,000		39,79
UNITEDHEALTH GROUP INC	2.900% 05/15/2050 DD 05/18/20	118,000		79,83
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	597,000		474,70
UNITEDHEALTH GROUP INC	4.200% 01/15/2047 DD 12/20/16	143,000		122,27
UPC BROADBAND FINCO BV 144A	4.875% 07/15/2031 DD 04/21/21	210,000		174,67
UPSTART SECURITIZATIO 4 A 144A	0.840% 09/20/2031 DD 09/24/21	424,725		411,14
UPSTART SECURITIZATIO 5 A 144A	1.310% 11/20/2031 DD 11/23/21	532,658		509,88
US ACUTE CARE SOLUTIONS L 144A	6.375% 03/01/2026 DD 03/05/21	55,000		48,80
US BANCORP	VAR RT 10/21/2026 DD 10/21/22	1,000,000		1,018,50
VERIZON COMMUNICATIONS INC	0.850% 11/20/2025 DD 11/20/20	320,000		285,39
VERIZON COMMUNICATIONS INC	2.650% 11/20/2040 DD 11/20/20	519,000		350,31
VERIZON COMMUNICATIONS INC	2.875% 11/20/2050 DD 11/20/20	192,000		120,37
		· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·
VERIZON COMMUNICATIONS INC	3.000% 11/20/2060 DD 11/20/20	81,000		48,22
VERIZON MASTER TRUST 1 A	0.500% 05/20/2027 DD 05/25/21	898,000		843,53
VERIZON MASTER TRUST 2 A	0.990% 04/20/2028 DD 11/04/21	1,180,000		1,099,94
VERIZON MASTER TRUST 5 A1A	VAR RT 07/20/2027 DD 08/11/22	493,000		485,52
VERUS SECURITIZATION 3 A1 144A	VAR RT 02/25/2067 DD 03/01/22	787,927		743,78
VICI PROPERTIES LP	4.375% 05/15/2025 DD 04/29/22	125,000		121,22
VICI PROPERTIES LP	4.750% 02/15/2028 DD 04/29/22	190,000		180,24
VICI PROPERTIES LP / VICI 144A	5.625% 05/01/2024 DD 11/01/21	45,000		44,56
VIRGINIA ELECTRIC AND POWER CO	4.200% 05/15/2045 DD 05/13/15	143,000		116,22
VIRGINIA ELECTRIC AND POWER CO	4.650% 08/15/2043 DD 08/15/13	64,000		56,18
VIRGINIA ELECTRIC AND POWER CO	6.000% 05/15/2037 DD 05/17/07	332,000		343,41
VIRGINIA ELECTRIC AND POWER CO	8.875% 11/15/2038 DD 11/06/08	10,000		13,08
VISTRA OPERATIONS CO LLC 144A	5.125% 05/13/2025 DD 05/13/22	915,000		894,61
VISTRA OPERATIONS CO LLC 144A	5.500% 09/01/2026 DD 08/22/18	205,000		197,50
VMWARE INC	2.200% 08/15/2031 DD 08/02/21	420,000		318,72
VOLKSWAGEN GROUP OF AMERI 144A	3.125% 05/12/2023 DD 05/13/20	1,000,000		992,01
				,
WARNERMEDIA HOLDINGS INC 144A	3.638% 03/15/2025 DD 03/15/22	131,000		124,57
WASTE MANAGEMENT INC	2.950% 06/01/2041 DD 05/12/21	77,000		57,14
WELLS FARGO & CO	4.150% 01/24/2029 DD 01/24/19	65,000		61,09
WELLS FARGO & CO	VAR RT 02/11/2026 DD 02/11/20	2,000,000		1,864,46
WELLS FARGO & CO	VAR RT 05/19/2025 DD 05/19/21	200,000		187,43
WELLS FARGO & CO	VAR RT 05/22/2028 DD 05/22/17	296,000		274,83
WELLS FARGO & CO	VAR RT 06/02/2024 DD 06/02/20	1,000,000		983,84
WELLS FARGO & CO	VAR RT 08/15/2026 DD 08/15/22	150,000		146,99
WELLS FARGO & CO	VAR RT 10/30/2030 DD 10/31/19	135,000		114,67
WELLS FARGO COMMERCIA LC22 ASB	3.571% 09/15/2058 DD 09/01/15	404,663		392,7
WELLS FARGO COMMERCIAL LC16 B	4.322% 08/15/2050 DD 06/01/14	70,000		60,20
WELLS FARGO COMMERCIAL LC16 C	4.458% 08/15/2050 DD 06/01/14	70,000		43,22
WELLS FARGO COMMERCIAL M C26 B	3.783% 02/15/2048 DD 02/01/15	195,000		180,1
WELLS FARGO COMMERCIAL M C36 C	VAR RT 11/15/2059 DD 11/01/16	40,000		30,44
WELLS FARGO COMMERCIAL NXS5 A5	3.372% 01/15/2059 DD 02/01/16	145,000		136,10
WEELS FARGO COMMERCIAL NASS AS WESTERN MIDSTREAM OPERATING LP	5.300% 03/01/2048 DD 03/02/18	90,000		74,00
		· · · · · ·		56,29
WFRBS COMMERCIAL MOR C4 E 144A	VAR RT 06/15/2044 DD 08/01/11	70,000		
WFRBS COMMERCIAL MORTG C14 ASB	2.977% 06/15/2046 DD 06/01/13	39,791		39,5
WFRBS COMMERCIAL MORTG C16 ASB	3.963% 09/15/2046 DD 09/01/13	26,377		26,1
WFRBS COMMERCIAL MORTG UBS1 A4	VAR RT 03/15/2046 DD 12/01/13	711,795		699,32
WFRBS COMMERCIAL MORTGAG C10 C	VAR RT 12/15/2045 DD 12/01/12	95,000		85,00
WORKDAY INC	3.800% 04/01/2032 DD 04/01/22	145,000		127,99
WORLD OMNI AUTOMOBILE LEA B A3	0.450% 02/15/2024 DD 10/14/20	317,534		315,70
WYNN RESORTS FINANCE LLC 144A	5.125% 10/01/2029 DD 09/20/19	105,000		89,99

CONNEXT DURY INTERVENTION PRETERED Truet 2 2344942 CONNON STOCK AND OTHER QUITES 10,60 10,50 10,50 ARRON DERING 10,50 10,50 10,50 <	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	C	(e) urrent Value
SEVENTY BIOD30.81\$38.84411.000PPLC11.000917.00.900AARCONPLC11.000917.01.900AARCONPLCADR10.02.900AARCONPLCADR10.02.900ACADA PRAMACTORES10.02.90017.01.900ACADA PRAMACTORES10.02.90017.01.900ACADA PRAMACTORES INC10.02.90017.01.900ACADA PRAMACTORES INC10.02.90017.01.900ACADA PRAMACTORES INC10.02.90017.01.900ACLIVE INGRAD CORP13.0119.02.900ACLIVE INGRAD CORP13.0119.02.900ACLIVE INGRAD CORP13.0119.02.900ADDET HOLNE CORP13.0119.02.900ADDET HOLNE CORP13.0119.02.900ADDET HOLNE CORP13.0119.02.900ADDET HOLNE CORP13.0119.02.900ADDET HOLNE CORP13.0119.02.900ADDET HOLNE IN13.02.90019.03.900ADDET HOLNE IN13.02.90019.03.900ADDET HOLNE IN13.00019.03.900ADDET HOLNE IN13.000 <td< th=""><th>TOTAL C</th><th></th><th></th><th></th><th></th><th>\$ \$</th><th></th></td<>	TOTAL C					\$ \$	
SEVENTY BIOD30,881\$30,854A GROUP11,06917,000A AR COUP11,06915,154A AR COUP11,06115,154A AR CAUPICADR14,35615,000A CADA PRAMAN CITELSADR13,35411,390,734A CADA PRAMAN CITELS INC13,54181,37611,390,734A CADA PRAMAN CITELS INC13,54181,37621,64,343A CADA PRAMAN CITELS INC13,54181,37621,64,343A CLITY BRANDS INC13,54123,57166,601A DOLS INGLAR COUP14,413123,44323,717A DOLS INGLAR COUP23,61123,71724,64,354A DOLS INGLAR COUP14,413123,44323,718A DOLS INGLAR COUP14,46372,718,77A DOLS INGLAR COUP14,64972,718,77A DOLS INGLAR COUP13,64,3914,64,39A DOLS INGLAR COUP13,64,3914,64,39A DOLS INGLAR COUP13,64,3914,64,39A DOLS INGLAR COUP INC14,6472,718,77A DOLS INGLAR COUP INC13,64,3914,64,39A DOLS INGLAR COUP INC13,64,3914,64,39A PLACE INC13,64,3914,64,39A PLACE INC13,64,3914,64,39A PLACE INC13,64,3914,64,39A PLACE INC13,64,3914,64,39A DOLS INGLAR COUP INC14,64,9914,64,39A PLACE INC13,64,3914,64,39A PLACE INC14,64,3914,64,39A DOLS IN TALL I	соммог	NSTOCK AND OTHER FOULTIES					
ARE CORP 12.04 \$1,17,1.07 ABSVIE INC 100,000 1.70,1.94 ABSVIE INC ADR 100,000 1.70,1.94 ABSVIE INC ADR 100,000 1.70,1.94 AREVIE INC ADR 100,000 1.70,1.94 AREVIE INC ADR 100,000 1.70,1.94 ACCENTITIER PIC 3.03 91,054 81,076 ACCENTITIER PIC 3.03 1.03,013 1.03,04 ACCENTITIER PIC 3.03,11 1.03,04 1.03,013 1.03,04 ACLINTS IREAR/BUTCS INC 30,011 2.05,718 1.03,013 1.03,04,04 ADRCET FOR ONC 30,011 2.05,718 1.03,02 1.03,03,03 ADRCET FOR ONC 30,011 2.05,718 1.03,03,03 1.03,03,03 ADRCET ROCKETIVE RUDINGS IN 1.03,04,03 1.03,03,03 1.03,03,03 1.03,03,03 ADRCET ROCKETIVE RUDINGS IN 1.03,02,03 1.04,05,00 1.04,03,03 1.04,05,00 ADRCET ROCKETIVE RUDINGS IN 1.03,04,03 1.03,04,03 1.03,04,03 1.04,05,00 ADRCET ROCKETIVE RUDINGS IN 1.03,04,03 1.04,05,00 1.04,05,00 1.04,05,00 ADRCET ROCKETIVE RUDINGS IN 1.03,04,03 1.04,05,00 1.04,05,00 1.04,0	commo			30,581		\$	286,544
ABBO TT LANGARDRES 74,010 16,75.59 ABEAN FLC ADR 104,750 1.203,003 ABEAN FLC 3,153 1.203,003 AREAN FLC 3,153 1.203,003 AREAN FLC 3,153 1.203,003 AREAN FLC 3,153 2.216,133 AREAN FLC CORP 32,271 625,033 ADDUT FRANDS INC CORP 2.30,171 625,033 ADDUT FRANDS INC CORP 2.30,171 625,033 ADDUT FRANDS INC CORP 2.30,171 625,033 ADDUT FRC DEVICES INC 3,141 3,1353 ADDUT FRC 3,141 1,352,493 ADDUT FRC 3,141 1,353,471 ADDUT FRC 3,143 1,353,471 ADDUT FRC 3,143 1,353,471 ADDUT FRC 3,143 1,353,471 ADDUT FRC 3,153 1,354,573 ADDUT FRC 3,153 <							
ABEVIE INC ADD 100.00 1.761.59 ACADA PHARM FUTCALS INC 87.932 1.397.74 ACADA PHARM FUTCALS INC 87.932 81.979 ACADA PHARM FUTCALS INC 31.307 2.865.81 ACUTY IN AND SIN IN 31.307 2.865.81 ACUTY IN AND SIN IN 31.312 2.365.81 ACUTY IN AND SIN IN 31.313 1.234.63 ADDUS HOMECARE CORP 31.02 1.353.64 ADDUS HOMECARE CORP 4.453.8 31.357 ADDUS HOMECARE CORP 31.02 1.453.40 ADDUS HOMECARE CORP 31.03 1.453.40 ADDUS HOMECARE CORP 31.051 1.453.63 ADDU							
AIRCAM FACADR101,7501,550,000ACCENTURE PLUE3,64550,7521,500,000ACCENTURE PLUE3,64550,75450,752ACCENTURE PLUE3,211,1072,144,554ADALY DRAYDS, INC32,2511,234,459ADALY DRAYDS, INC32,2511,234,459ADALY DRAYDS, INC30,01732,3511,234,459ADALY DRAYDS, INC30,01730,01730,017ADALY DRAYDS, INC30,01730,01730,017ADALY DRAYDS, INC32,01730,01730,017ADALY DRAYDS, INC32,01730,01730,017ADALY DRAYDS, INC32,01730,01731,357ADALY DRAYDS, INC44,53831,357ADALY DRAYDS, INC44,5301,353ADALY DRAYDS, INC10,7711,40,430ADALY DRAYDS, INC35,3511,344,540ADALY DRAYDS, INC10,7711,40,430ADALY DRAYDS, INC10,5711,246,540ADALY DRAYDS, INC35,3511,345,428ADALY DRAYDS, INC35,3511,345,428ADALY DRAYDS, INC31,3511,345,428ADALY DRAYDS, INC31,351 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
ACCINNTIRE IP LC 15.88 970,54 ACCUNTY BRANDS INC 15.954 811,370 ACCUNTY BRANDS INC 13.2571 6.34315 ACCUNTY BRANDS INC 13.2571 6.34315 ACCUNTY BRANDS INC 13.3571 6.34315 ACCUNTY BRANDS INC 13.3571 6.34315 ADDECTO GROUP AC 33.0571 2.5342 ADDECTO GROUP AC 33.0571 2.5342 ADDECT BLO INC 2.4416 7.257,423 ADDECT PLC INC 4.343 3.13,371 ADDECT PLC INC 4.443 3.13,371 ADDECT PLC INC 4.440 3.74,462 ARROWED INC 14,420 3.74,462 ARROWED INC 13,371 1.445,490 APPLICATE INC 13,371 1.445,490 APPLICATE INC 13,371 1.445,490 APPLICATE INC 13,371 1.445,490 APPLICATE INC 13,581 1.394,720 ARCUNDONINTINT 13,581 1.394,720 APPLICATE INC 13,581 1.394,720			ADR				
ACLARS TREAREUTICS INC \$1.547 \$1.547 ACURST TREAREUTICS INC \$1.547 \$2.5471 ADDREST ROUNCALCORP \$2.571 \$620.615 ADDREST ROUNCALCORP \$2.571 \$620.615 ADDREST ROUNCALS \$3.937 \$1.533 ADDREST ROUNCALS \$3.9371 \$1.537 ADDREST ROUNCALS \$3.9371 \$1.537 ADDREST ROUNCALS \$4.588 \$1.5375 ADVANCED MICRO DEVICES INC \$4.588 \$1.5375 ACCOM \$4.578 \$5.444.401 ADDREST ROUNCALSTINKT INC \$5.209 \$1.445.401 AREOVIROMENT INC \$5.209 \$1.445.401 AREOVIROMENT INC \$1.503 \$1.537 ACCOM \$1.503 \$1.545 \$1.537 ACCOM \$1.503 \$1.545 \$1.545 ACCOM \$1.503 \$1.545 \$1.545 ACCOM \$1.545 \$1.545 \$1.545 ACCOM \$1.545 \$1.545 \$1.545 \$1.545 ACCOM \$1.545 \$1.545 \$1.545 \$1.545 \$1.545 \$1.545 \$1.545 \$1.545		ACADIA PHARMACEUTICALS INC		87,923			1,399,734
ACUTY TRANDS INC 15,02 2,14,58 ADAPLITIHALTI CORP 32,571 66,505 ADDUS HOMECARE CORP 13,41,43 1,334,451 ADDUC CORDUP AC 20,473 1,353,437 ADDUR INCE 21,416 7,357,156 ADDUR INC 21,416 7,357,156 ADVANCED MICRO DEVICES INC 4,458 3,454,610 ADVANCED MICRO DEVICES INC 4,450 1,495,507 ARCON NV 16,620 1,995,00 1,695,507 AREOVIDOMITINC 18,122 1,995,00 1,625,80 AREOVIDOMITINC 10,071 1,706,450 AREOVIDOMITINC 10,071 1,706,450 AREOVIDOMITINC 13,531 1,247,284 ACUNC CORP 13,531 1,247,384 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>· · · · ·</td>							· · · · ·
ADATTHEALTIC CORP 22.51 62.013 ADDICS MOMICAR (CORP 13.413 13.43.459 ADDICS (CORP AG 63.353 2.250.453 ADDICS (CORP AG 23.011 33.517.18 ADDICS (CORP AG 23.011 33.517.18 ADDICE INC 23.011 33.517.18 ADDICE INC 4.458 33.1357 ADVARED MICRO DEVICES INC 4.458 35.357 ARCOM 65.578 5.848.401 AEROIF ROCKETDYNE HOLDINGS IN 18.122 1.013.502 AEROIF ROCKETDYNE HOLDINGS IN 18.123 1.075.802 AFRIC ORPTHE 49.290 44.4349 AFRIC NOR 19.500 66.285 ACC INC 19.500 1.579.289 ACC INC 19.501 <							
ADDLS HOMECARE CORP 14,43 1,234,439 ADDLS HOMECARE CORP 20,017 1,234,439 ADDLS HOMECARE CORPUCES INC 20,017 1,231,4471 ADVAINC 21,033 7,231,4471 ADVAINC 443,83 5,314,247 ADVAINC 443,83 5,314,247 ADVAINC 443,83 5,314,247 ADVAINC 46,00 1,44,440 ARGORT ROCKITPUNH HOLDINGS IN 18,122 1,44,540 ARCOUPTINC 51,200 1,44,540 ARCOUPTINC 51,200 1,44,540 ARCOUPTINC 10,000 1,503 ARCOUPTINC 10,000 1,503 ARCOUPTINC 13,513 1,234,273 ARCOUPTINC 13,551 1,234,273 ARCOUPTINC 13,033 2,273,884 ARCOUNT REALTINC 13,033 2,273,884 ARCOUNT REALTINC 13,047 4,535,57 ARCOUNT REALTINC 13,047 4,535,57 ARCOUNT REALTINC 13,047 4,535,57 ARCOUNT REALTINC 13,047 4,535,57 ARCOUNT REALTINC <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
ADICET NO INC 39,027 1353,847 ADDEN PIC 39,027 1353,847 ADVNNCED MICRO DEVICES INC 24,848 313,557 AECOM 44,858 313,557 AECOM 44,858 3484,000 AECOM 24,578 36484,000 AECOMINENT EXCRETTORE HOLDINGS IN 146,258 3649,000 AESO CORPTHE 50,200 146,258 AERO CORPTHE 50,200 146,258 AFEL CINC 19,500 16,22,86 AFEL CINC 19,500 16,22,86 ACC INC 19,500 16,22,86 ACC INC 15,861 1,341,42 AGEO STANDAR 15,867 2,359,87 AGEO STANDAR VTG AND VAR VTG 3,868 5,353 AGE STAND CORP 15,867 4,353,91,00 3,359,31 AGE STAND CORP 14,066 1,033,91,00 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31 3,359,31							
ADDEN PLC 39,07 1,33,847 ADOUBLINC 32,1416 7,247,126 ADVANCED INCRO DEVICES INC 4,838 31,337 ARCON 44,378 5,484,010 ARRON INCRO DEVICES INC 46,678 5,484,010 ARRON INT ENC 10,710 11,935,607 ARRON INT ENC 46,078 10,771 ARRON INT ENC 10,771 11,966,400 ARTICLATED MANAGERS GROUP INC 19,500 14,023,00 AGC CORP 35,517 7,759,289 AGC CORP 31,551 1,394,728 AGC CORP 32,097 2,31,351 AGC CORP 33,551 1,394,728 AGC CORP 32,097 2,31,351 AGC CORP 3,467 4,353,73 AGC CORP 3,467 4,353,73 AGC CORP 3,467 4,353,73 AGC CORP 3,467 4,353,53 AGC CORP 3,467 4,353,53 AGC CORP 1,460,400 4,453,53 AGC CORP 3,474 1,							
ADORE INC 121/46 72/07/26 ADVANCED MICKO DEVICES INC 4,838 531,537 ARCOM 4,537 5,544,610 ARGON INC 121,620 1,005,567 ARROUTE MICKENTONE HOLDINGS IN 181,220 1,013,561 ARROUTE ROCKENTONE HOLDINGS IN 181,220 1,013,561 ARROUTE ALCINC 195,00 1,622,850 AFELA CINC 195,00 662,856 ACCINC 195,00 662,856 ACCO CORP 35,151 1,242,800 AGELON HEALTH INC 2,307 2,313,831 AGELON HEALTH INC 3,806 5,337 AGELON HEALTH INC 3,806 5,3351 AGELON HEALTH INC 3,806 5,353 AGELON HEALTH INC 3,806 5,353 AGELON HEALTH INC 3,806 3,3153 AGELON HEALTH INC 3,806 3,3153							
ADVANCED MICRO DEVICES INC 4,838 313,537 AECOM NV 216,630 1,095,567 AREONT ROCKETPYNE HOLDINGS IN 18,122 1,013,561 AEROVIBONMENT INC 4,460 397,462 AEROVIBONMENT INC 5,030 1,446,400 AFSICORPTIE 5,030 1,446,400 AFSICORPTIE 10,771 1,706,500 AFSICORPTIE 10,771 1,706,500 AFSICORPTIE 13,511 1,344,728 AGRAS SANV 31,515 1,344,728 AGRAS SANV 35,847 7,759,239 AGRAS SANV 32,939 531,455 AGRAS COP 3,848 5,553 AGRAS COP 1,406 1,643,016 ARE REALTY CORP 4,066 1,643,016 ARE REALTY CORP 1,000 7,29,800 ALESKE CORP 1,701 7,012 ARER REALTY CORP 1,701 7,00,27 ARER REALTY CORP 1,700 7,29,800 ALESKE CORP 1,700 7,29,800 ALESKE CORP 1,700,27 1,708,27 ALESKE CORP FILE 3,2427							
AEGON NV 1.095.367 AEROVIRONMENT INC 1.61.322 AFS CORPTHE 5.2020 AFS CORPTHE 5.2020 AFFLACINC 1.9.500 AFFLACINC 1.9.500 AFFLACINC 1.9.500 AFFLACINC 1.9.500 AGCINC 1.9.900 AGCINC 1.9.501 AGGINC 1.9.500 AGGINC 1.9.513 AGGINC 1.9.531 AGGINC 1.9.532 AGGINC 1.9.500 AGGINC 1.9.500 AGGINC 1.9.500 AGGINC 1.9.500 AGGINC 1.9.500 AGGINC 1.9.500 AGGINCONDERSINC 1.9.500 AGGINCONDERSINC 1.9.501 AGGINCONDERSINC 1.9.501 AGGINCONDERSINC 1.6.567 AGENONDERSINC 1.6.567 AGENONDERSINC 1.6.567 AGENONDERSINC 1.6.500 ALLASSN ARCROUPINC 1.9.500 ALLASSN ARCROU							
AEROJET ROCKETDYNE HOLDINGS IN 18,122 10,13,56 AEROJET ROCKETDYNE NO 4,640 937,462 AES CORPTHE 50,290 1,46,540 AFLIATED MANAGERS GROUP NC 19,500 66,2356 AGC IN C 19,000 66,2356 ACCO CORP 35,947 7,79,238 ACD AS AAN 13,131 1,344,238 ACD AS AAN 15,131 1,344,238 ACD AS AAN 15,239 2,31,033 ACD AS AAN YUG AND VAR VTG 3,868 5,353 AR CANADA VTG AND VAR VTG 3,868 5,353 AR CANADA VTG AND VAR VTG 3,868 5,353 AR CANADA VTG AND VAR VTG 3,868 1,893,016 AR CANADA VTG AND VAR VTG 3,868 1,893,016 AR CANADA VTG AND VAR VTG 3,868 1,933,016 AR RENO THERAPEUTICS INC 16,050 452,135 ALSASA AR RG ROUP INC 14,949 819,205 ALSASA AR RG ROUP INC 3,427 1,792,748 ALLASE CORP 3,327 1,424,435 ALLASE CORP 3,327				64,578			5,484,610
AEBCOVIRONMENT INC 4.469 397,462 AES CORPTINE 10,771 1.766,450 AFFLATED MANAGERS GROUP INC 10,771 1.766,450 AFFLATED MANAGERS GROUP INC 19,500 1.622,350 AGC INC 19,000 662,355 AGC CORP 53,547 7.759,289 AGLEAS SANV 31,551 1.344,738 AGLEAS TECHNOLOGIES INC 32,339 331,633 AGRE REALTY CORP 42,053 2,933,131 AGRE REALTY CORP 40,066 163,000 ARE REALTY CORP 40,066 163,000 ARE REALTY CORP 40,066 163,000 ARE REALTY CORP 40,066 183,013 ARE ROUTICTS AND CHEMICALS INC 16,090 482,315 ARER OT HERARCHUTS INC 16,090 472,92,300 ALASKA AIR GROUP INC 7,01 706,227 ALEGANARY INTERNATIONAL CORP 7,711 706,227 ALEGANARY INTERNATIONAL CORP 3,274 476,524 ALEMARKIL CORP 3,274 476,524 ALEMARKIL CORP							
AFE CORPTHE 50,209 14.46,210 AFFLAC INC 19,500 64,2350 AFLAC INC 19,500 66,2356 AGC OCORP 55,947 7,739,280 AGEAS SANV 31,511 1,394,728 AGEAS SANV 31,5131 1,394,728 AGEAS SANV 31,5131 1,394,728 AGED IN EALTIN INC 2,393 51,1635 AGE CORP 42,057 2,983,103 AGE CORP 44,066 1,693,016 ARE REALTY CORP 44,066 1,693,016 ARE REALTY CORP 15,863 452,353 ARE DUCTS AND CHEMICALS INC 15,863 452,355 ALSN AR ROAD INCAL CORP 17,000 452,355 ALSN AR ROAD INCAL CORP 7,71 10,792,496 ALLASE CORP THE 39,427 476,924 ALLASE CORP THE 39,427 476,924 ALLASE CORP THE 39,427 476,924 ALLASE CORP THE 326,275 325,371,144 ALLASE CORP THE 326,275 325,371,144							, ,
AFFLIATED MANAGERS GROUP INC 10,771 1.706,430 AFLAC INC 19,500 1642,830 AGC INC 19,000 662,850 AGC CORP 5,547 7.759,289 AGELAS SA.NV 31,551 1.344,280 AGELAS TOR CORP 42,057 293,103 AGELAS CORP 42,057 293,103 AR CANADA VTG AND VAR VTG 3,868 55,353 AR CANADA VTG AND VAR VTG 3,868 16,30,106 AR CANADA VTG AND VAR VTG 3,868 16,30,106 AR CANADA VTG AND VAR VTG 3,868 16,33,106 AR RENO THERAPELITICS INC 16,000 452,135 ALASAK AIR GROUP INC 7,711 760,227 ALEBANKLI CORP 4,755 1,78,879 ALEGRO MICROSYSTEMS INC 39,427 1,70,23,40 ALEGRO MICROSYSTEMS INC 36,663 1,701,023 ALEGRO MICROSYSTEMS INC 36,653 1,701,023 ALEGRO MICROSYSTEMS INC 36,653 1,701,023 ALEGRO MICROSYSTEMS INC 36,653 32,711 ALEGRO MICROSYSTEMS INC 36,653							
ACC INC 19,00 662,256 ACC CORP 55,477 7,759,280 ACLAS SANV 31,51 1,347,128 ACLIENT TECHNOLOGIES INC 32,293 351,633 ACRE REALTY CORP 42,057 2983,103 ARE CANADA VTG AND VAR VTG 3,868 55,537 ARE LASSE CORP 44,066 1,693,016 ARE PRODUCTS AND CHEMICALS INC 15,687 48,85,575 AKERO THERAPEUTICE INC 14,949 819,205 ALASKA AIR GROUP INC 7,711 700,272 ALBARNY INTERNATIONAL CORP 7,711 700,272 ALEBARATE CORP 39,427 1,727,46 ALLEGRO MICROSYSTEMS INC 56,663 1,701,023 ALLEGRO MICROSYSTEMS INC 32,629 24,385		AFFILIATED MANAGERS GROUP INC					
AGCO CORP 55,947 7,759,299 AGLENT TECHNOLOGIES INC 13,853 1,334,738 AGLENT TECHNOLOGIES INC 13,863 2,373,898 AGRER ERALTY CORP 42,057 2,983,103 AGRER ERALTY CORP 42,057 2,983,103 AGRER ERALTY CORP 42,057 2,983,103 AGRER ERALTY CORP 44,066 1,690 ARE LEASE CORP 16,900 482,135 ARE CONP OLEIMICALS INC 16,900 482,135 ALSKA IR GROUP INC 17,000 72,9980 ALBEMARLE CORP 17,000 76,9980 ALBEMARLE CORP 3,274 476,924 ALLECAND TIRNER EQUITIE 3,274 476,924 ALLEASE CORP 3,275 1,284,817 ALLEASE CORP 3,275 3,855 ALLEASE CORP 3,274 476,924							
AGEAS SANW 31.551 1.349.728 AGILON TECNLOGIES INC 32.939 351.635 AGRER REALTY CORP 42.057 2.983.103 AR CANADA VTG AND VAR VTG 38.68 55.353 AR REANLOR 15.863 44.066 1.693.016 AR RODUCTS AND CHEMICALS INC 15.867 44.815.675 48.85.675 ARIN CORP 16.900 452.135 44.815.675 48.99.00 452.135 AKERO THERAPEUTICS INC 14.949 819.205 7.711 7.90.227 ALBANK AIR GROUP INC 7.711 7.90.227 1.078.879 ALEGAN ORCORP 3.737 4.66.924 4.73.53 ALEGAN MICROSYSTEMS INC 3.737 4.76.924 4.75.73 4.76.924 ALLEGAN MICROSYSTEMS INC 7.90.20 1.47.8400 4.12.97.87 4.86.927 3.83.54 ALLEGAN MICROSYSTEMS INC 2.0.49 9.2.97.114 4.70.92 4.47.840 ALLEGAN MICROSYSTEMS INC 2.0.49 9.2.97.114 4.78.490 4.2.97.25 2.88.97.21 4.47.840 4.2.97.21							
AGILENT TECHNOLOGIES INC 15,863 2,273,898 AGILENT TECHNOLOGIES INC 2,203 351,655 AGREE REALTY CORP 42,057 2,2981,103 AR LEASE CORP 44,066 1,693,016 AIR TEASE CORP 44,066 1,693,016 AIR TEASE CORP 44,066 1,693,016 AIR TEASE CORP 16,900 452,135 AREO THERAPEUTCS INC 14,949 819,205 ALSAK AIR GROUP INC 17,000 729,980 ALBANY INTERNATIONAL CORP 7,711 760,227 ALBEANT INTERNATIONAL CORP 3,274 476,924 ALLEGRO MICROSYSTEMS INC 3,624 4,750 ALLEGRO MICROSYSTEMS INC 3,274 476,924 ALLEGRO MICROSYSTEMS INC 3,829 424,385 ALLEGRO MICROSYSTEMS INC 366,575 28,850,372 ALLEGRO MICROSYSTEMS INC 36,675 28,850,372 ALLEGRO INC 34,817 3,164,865 ALLEGRO INC 21,049 42,355 ALLEGRO MICROSYSTEMS INC 36,675 28,850,372 ALLEGRO MICROSYSTEMS INC 34,817 3,164,865 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>							
ACREE REALTY CORP42,0572,983,103AIR CANADAVTG AND VAR VTG3,8685,533AIR LEASE CORP44,0661,693,016AIR REASE CORP15,6874,835,675AISN CORP15,690452,135ARERO THERAPEUTICS INC14,949819,205ALASKA, AIR GROUP INC17,000729,980ALBANY INTERNATIONAL CORP7,711760,227ALBEMARLE CORP4,9751,702,774ALEGO ALCOAR CORP3,2474,76,924ALLEGRO MICROSY STEMS INC56,6631,701,033ALLEGRO MICROSY STEMS INC56,6631,701,033ALLEGRO MICROSY STEMS INC32,899424,385ALLEGRO MICROSY STEMS INC36,6631,701,033ALLEGRO MICROSY STEMS INC32,899424,385ALPI A METALLURGICAL RESOURCES2,899424,385ALPI A METALLURGICAL RESOURCES32,899424,385ALPI AM TEXALVON INC65,32738,564ALPI AM ETALLURGICAL RESOURCES38,803,275AMAZON COM INC26,728822,452,192AMCON COM INC34,8173,164,865AMERCAN TRANCORP INC18,6073,85,364ALPIAMET NAVORP INC18,6073,85,364AMERCAN NERRATIONAL GROUP INC33,0115,909,988AMERCAN NERRATIONAL GROUP INC33,3714,95,385AMERCAN NERRATIONAL GROUP INC33,3714,95,385AMERCAN NERRATIONAL GROUP INC33,3714,95,385AMERCAN NERRATIONAL GROUP INC33,3714,95,386AMERCAN NERRATIN							
AR CANADA VTG AND VAR VTG 3.868 5.533 AR CANADA 4.066 1.693016 AR PRODUCTS AND CHEMICALS INC 15.687 4.835.675 ALR PRODUCTS AND CHEMICALS INC 15.687 4.835.675 ALRENO THERAPEUTICS INC 14.949 819.205 ALERO THERAPEUTICS INC 14.949 819.205 ALERO THERAPEUTICS INC 7.711 7602.27 ALBEMARLE CORP 4.975 1.078.879 ALERO NICROSYSTEMS INC 3.274 476.924 ALEGRO MICROSYSTEMS INC 56.663 1.710.023 ALLISON TRANSMISSION HOLDINGS 78.296 3.257.114 ALLISON TRANSMISSION HOLDINGS 78.296 3.257.114 ALLISON TRANSMISSION HOLDINGS 78.296 3.257.114 ALLISON TRANSMISSION HOLDINGS 78.295 28.89.372 ALLISON TRANSMISSION HOLDINGS 78.295 28.89.372 ALLISON TRANSMISSION HOLDINGS 21.049 94.34.385 ALPHA TEKNOVA INC 28.897 28.89.372 ALTN RAGOUP INC 18.002 28.060 AMEDINGRUP INC <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
AR LEASE CORP 44,066 1,093,016 AR PEDDUCTS ADC CHEMICALS INC 16,900 4835,675 AISIN CORP 16,900 452,135 AKERO THERAPEUTICS INC 14,949 819,205 ALASKA AIR GOUP INC 7,710 760,227 ALBANY INTERNATIONAL CORP 7,711 760,227 ALBANY INTERNATIONAL CORP 4,975 1,078,87 ALCOA CORP 4,975 1,078,87 ALLEORO MICROSYSTEMS INC 56,663 1,710,023 ALLEORO MICROSYSTEMS INC 78,396 3,257,11 ALLEORO MICROSYSTEMS INC 78,296 3,257,11 ALLEORO MICROSYSTEMS INC 72,289 42,385 ALLEORO MICROSYSTEMS 72,299 42,385 <td></td> <td></td> <td>VTG AND VAP VTG</td> <td></td> <td></td> <td></td> <td></td>			VTG AND VAP VTG				
AIR PRODUCTS AND CHEMICALS INC 15,687 4,835,675 AISIN CORP 16,000 452,135 AKERO THERAPEUTICS INC 14,949 819,205 ALASKA AIR GROUP INC 17,000 729,958 ALBANY INTERNATIONAL CORP 7,711 760,227 ALBEMARLE CORP 4,975 1078,879 ALCOA CORP 3,274 476,924 ALECOANDRIA REAL ESTATE EQUITIE 3,274 476,924 ALLISCON MICROSYSTEMS INCN 56,663 1,701,023 ALLISCON TRANSMISSION HOLDINGS 78,296 3,257,114 ALLISCON TRANSMISSION HOLDINGS 28,909 424,385 ALLPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,860,375 28,850,372 ALPHA METALLORGICAL RESOURCES 2,860,375 28,850,372 ALPHA METALLORGICAL RESOURCES 34,817 3,164,865 ALPHA METALING COM INC 267,288 22,452,192 AMC NETWORKS INC 34,817 3,164,865 AMEDIS'S INC 34,817 3,164,865 AMERICAN INTERNATIONAL GROUP INC 11,8667 3,185,022 AMERICAN INTERNATIONA			VIG AND VAR VIG				
AKERO THERAPEUTICS INC 14,949 919,205 ALASKA AIR GROUP INC 17,000 729,980 ALBANY INTERNATIONAL CORP 7,711 760,227 ALBANY INTERNATIONAL CORP 4,975 1,078,879 ALCO A CORP 3,247 1,792,786 ALECA ORD SYSTEMS INC 3,274 476,924 ALLEGRO MICROSYSTEMS INC 56,663 1,701,023 ALLISON TRANSMISSION HOLDINGS 78,296 3,257,114 ALLISON TRANSMISSION HOLDINGS 2,899 424,385 ALLPHA METALUWGICAL RESOURCES 2,899 424,385 ALPHA BEL INC 2,892 32,625 2,885,372 ALPHA BEL INC 2,61,902 3,164,865 3,164,865 AMEDON COM INC 2,627,88 2,425,192 3,164,865 AMEDOS LITD 31,601 3,3,164,865 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
ALASKA AIR GROUP INC 17,000 729,980 ALBANY INTERNATIONAL CORP 7,711 760,227 ALBBMARLE CORP 4,975 1,078,879 ALCOA CORP 39,427 1,792,746 ALEXANDRIA REAL ESTATE EQUITIE 3,274 476,924 ALLEGO MICROSY STEMS INC 56,663 1,701,023 ALLISON TRANSMISSION HOLDINGS 78,296 3,257,114 ALLISTATE CORP.THE 10,900 1,478,040 ALLY FINANCIAL INC 47,200 1,51,640 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA TEKNOVA INC 68,327 38,364 ALPHA TEKNOVA INC 21,049 962,150 AMAZON.COM INC 26,728 22,22,192 AMC NETWORKS INC 18,000 328,000 AMEDOS ID 34,817 3,164,865 AMEDINSYS INC 9,024 753,865 AMERICAN NERVERS CON 11,000 394,320 AMERICAN ARLINES GROUP INC 31,000 394,320 AMERICAN NERVERSS CON 12,157 1,769,097 AMERICAN NERVERSS CON 31,000 394,320 AMERICAN INTE							
ALBANY INTERNATIONAL CORP 7,711 760,227 ALBEMARLE CORP 4,975 1,078,879 ALCOA CORP 39,427 1,792,746 ALEXANDRIA REAL ESTATE EQUITIE 3,274 476,924 ALLEGRO MICROSY STEMS INC 56,663 1,701,023 ALLISON TRANSMISSION HOLDINGS 78,396 3,257,114 ALLISTATE CORPTHE 10,900 1,476,040 ALLY FINANCIAL INC 47,200 1,154,040 ALLY FINANCIAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,809 424,385 ALPHA METALLURGICAL RESOURCES 2,829 424,52,192 ALTRIA GROUP INC 21,049 962,150 AMZON.COM INC 267,388 22,452,192 AMZON.COM INC 267,388 22,452,192 AMZON.COM INC 34,817 3,164,865 AMDORS INTO 34,817 3,164,865 AMDORS INTO 31,000 394,320 AMZON.COM INC 3,311 5,900,984 AMEDISYS INC 31,000 394,320 AMEDISYS INC<							
ALBEMARLE CORP 4,975 1,078,796 ALCOA CORP 39,427 1,792,746 ALEXANDRIA REAL ESTATE EQUITIE 3,274 476,924 ALLIGON TICNOSYSTEMS INC 56,663 1,701,023 ALLISON TRANSMISSION HOLDINGS 78,296 325,7114 ALLSON TRANSMISSION HOLDINGS 78,296 325,7114 ALLSTATE CORP/THE 10,900 1,478,040 ALLY FINANCIALINC 47,200 1,154,040 ALLY FINANCIAL INC 68,327 385,364 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA DETINC 326,275 28,850,372 ALTRIA GROUP INC 21,049 962,150 AMZON.COM INC 267,288 224,5192 AMZON COM INC 18,000 282,060 AMDOS LID 31,000 348,817 AMEDISY SINC 18,000 348,922 AMERICAN RURINES GROUP INC 18,667 31,85,222 AMERICAN NURLINES GROUP INC 33,010 349,322 AMERICAN AURLINES GROUP INC 33,010 349,322 AMERICAN AURLINES GROUP INC 31,000 242,587							
ALEXANDRIA REAL ESTATE EQUITIE 3,274 476,924 ALLEGON MICROSYSTEMS INC 56,663 1,701,023 ALLISON TRANSMISSION HOLDINGS 78,296 3,257,114 ALLSTATE CORP/THE 10,900 1,478,040 ALLY FINANCIAL INC 47,200 1,154,040 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,892 385,364 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,892 424,385 ALPHA METALLURGICAL RESOURCES 2,800,372 385,364 ALPHABET INC 326,275 28,850,372 ALTRIA GROUP INC 267,278 22,452,192 AMC ON COK INC 267,278 22,452,192 AMC ON COK INC 34,817 3,164,865 AMEDISYS INC 30,424 73,865 AMERICAN ALILINES GROUP INC 31,000 394,320 AMERICAN ALILINES GROUP INC 31,000 394,320 AMERICAN ALILINES GROUP INC 31,311 5900,988 AMERICAN TOWER CORP		ALBEMARLE CORP					
ALLEGRO MICROSYSTEMS INC 56.663 1,701,023 ALLISTATE CORPTHE 10,900 1,478,040 ALLSTATE CORPTHE 10,900 1,478,040 ALLSTATE CORPTHE 10,900 1,478,040 ALLSTATE CORPTHE 10,900 1,478,040 ALLPHA METALUURGICAL RESOURCES 2,899 424,385 ALPHA METALUURGICAL RESOURCES 2,899 424,385 ALPHA METALUURGICAL RESOURCES 2,893 385,364 ALPHA METALUURGICAL RESOURCES 2,800,372 385,364 ALPHA METALUURGICAL RESOURCES 2,800,372 326,275 28,800,372 ALTRIA GROUP INC 21,049 962,150 34,817 3,164,865 AMDOCS LTD 34,817 3,164,865 34,817 3,164,865 AMERICAN AIRLINES GROUP INC 11,8667 31,850,222 3,110 3,900,924 33,311 5,900,998 AMERICAN NITERNATIONAL GROUP I 33,311 5,900,998 3,415,138 3,1692 3,415,138 3,139,092 AMERICAN NORER CORP 33,311 5,900,998 3,415,135 3,38,092 3,44,569 3,451,380 3,451,380 3,451,380 3,451,380							
ALLISON TRANSMISSION HOLDINGS 78,296 3,257,114 ALLSTATE CORPTHE 10,900 1,478,040 ALLY FINNCIAL INC 47,200 1,516,400 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA METALLURGICAL RESOURCES 326,275 28,803,722 ALTRIA GROUP INC 21,049 962,150 AMZON, COM INC 267,288 22,452,192 AMC NETWORKS INC 18,000 282,060 AMDOLS LTD 31,64,865 3,185,022 AMERICAN RENDER INC 118,667 3,185,022 AMERICAN RENDER INC 118,667 3,185,022 AMERICAN INTERNATIONAL GROUP INC 31,000 34,320 AMERICAN INTERNATIONAL GROUP INC 33,311 5,900,988 AMERICAN INTERNATIONAL GROUP INC 9,400 2,926,878 AMERICAN NANGUARD CORP 57,327 1,244,569 AMERICAN NANGUARD CORP 57,327 1,244,569 AMERICAN VANGUARD CORP 114,321 5,880,902 AMERICAN SENCORP <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
ALLY TATE CORP/THE 10,900 1,478,040 ALLY FINANCIAL INC 47,200 1,154,040 ALPHA METALLURGICAL RESOURCES 2,899 424,345 ALPHA METALLURGICAL RESOURCES 326,275 28,850,372 ALTRIA GROUP INC 326,275 28,850,372 ALTRIA GROUP INC 21,049 962,150 AMAZON.COM INC 267,288 22,452,192 AMC NETWORKS INC 18,800 282,060 AMDOS LTD 34,817 3,164,865 AMEDISYS INC 9,024 753,865 AMERICAN AIRLINES GROUP INC 31,000 343,202 AMERICAN AIRLINES GROUP INC 31,000 34,320 AMERICAN INTERNATIONAL GROUP I 93,311 5,909,988 AMERICAN VANGUARD CORP 23,371 4,951,330 AMERICAN VANGUARD CORP 39,159 5,471,295 AMERICAN VANGUARD CORP 114,321 5,389,092 AMERIES BANCORP 16,026 4,209,069 AMERICAN TOWER CORP 15,458 1,176,972 AMERICAN TOWER CORP 16,026 4,209,069 AMERICAN TOWER CORP 15,458 1,28,204							
ALPHA METALLURGICAL RESOURCES 2,899 424,385 ALPHA TEKNOVA INC 68,327 385,364 ALPHA TEKNOVA INC 326,275 28,80,372 ALTRIA GROUP INC 21,049 962,150 AMAZON.COM INC 267,288 22,452,192 AMOR NETWORKS INC 18,000 28,20,000 AMDOCS LTD 34,817 3,164,865 AMERICAN EXPENSION 9,024 753,865 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN EXPRESS CO 12,157 1,796,197 AMERICAN EXPRESS CO 23,371 4,951,380 AMERICAN TOWER CORP 33,311 5,900,988 AMERICAN VANGUARD CORP 39,159 5,471,295 AMERICAN VANGUARD CORP 114,321 5,389,092 AMERICAN VANGUARD CORP 114,321 5,389,092 AMERICAN VANGUARD CORP 114,321 5,389,092 AMERING SANCORP 114,321 5,389,092 AMERING SANCORP 14,252 4,292,468 AMERICAN VANGUARD CORP 16,026 4,290,069 AMERICAN VANGUARD CORP 14,321 5,389,092		ALLSTATE CORP/THE					
ALPHA TEKNOVA INC 68,327 385,364 ALPHABET INC 326,275 28,850,372 ALTRIA GROUP INC 21,049 962,150 AMAZON.COM INC 267,288 22,452,192 AMC NETWORKS INC 18,000 282,060 AMDOCS LTD 34,817 ,3164,865 AMERIANT BANCORP INC 9,024 753,865 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN TOWER CORP 23,371 4,951,380 AMERICAN TOWER CORP 23,371 4,951,380 AMERICAN VANGUARD CORP 23,371 4,951,380 AMERICAN VANGUARD CORP 114,321 5,380,902 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIS BANCORP 114,321 5,380,902 AMERIS BANCORP 16,026 4,209,069 AMICUS THERAPEUTICS INC 9,2400 1,128,204 ANHEUSER-BUSCH INBEV SANV 42,634 2,560,349							
ALPHABET INC 326,275 28,850,372 ALTRIA GROUP INC 21,049 962,150 AMAZON COM INC 267,288 22,452,192 AMC NETWORKS INC 18,000 282,060 AMDOCS LTD 34,817 3,164,865 AMEDISYS INC 9,024 753,865 AMERIANT BANCORP INC 118,667 3,185,022 AMERICAN TRANCORP INC 118,667 3,185,022 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN NOVER CORP 23,371 4,951,380 AMERICAN NAGUARD CORP 57,327 1,244,569 AMERIS BANCORP 114,321 5,389,092 AMERIS BANCORP 114,321 5,389,092 AMERIS BANCORP 16,026 4,209,069 AMERIS BANCORP 15,458 1,176,972 AMERIS BANCORP 15,458 1,176,972 AMERIS BANCORP 16,026 4,209,069 AMERIS BANCORP 15,458 1,176,972 AMERIS BANCORP							
ALTRIA GROUP INC 21,049 962,150 AMAZON.COM INC 267,288 22,452,192 AMC NETWORKS INC 18,000 328,000 AMDOCS LTD 34,817 3,164,865 AMEDISYS INC 9,024 753,865 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN AIRLINES GROUP INC 33,311 5,900,988 AMERICAN AIRLINES GROUP I 93,311 5,900,988 AMERICAN TOWER CORP 23,371 4,951,990 AMERICAN VANGUARD CORP 39,159 5,471,295 AMERIS BANCORP 114,321 5,380,992 AMERIS BANCORP 114,321 5,380,992 AMERIS BANCORP 16,026 4,209,069 AMERIS BANCORP 16,026 4,209,069 AMERIS BANCORP 15,655 5,471,295 AMERIS BANCORP 15,458 1,176,772 AMERIS BANCORP 16,026 4,209,069 AMICUS THERAPEUTICS INC 19,325 407,371 ANNELY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP							
AMC NETWORKS INC 18,000 282,060 AMDOCS LTD 34,817 3,164,865 AMEDISYS INC 9,024 753,865 AMERLANT BANCORP INC 118,667 3,185,022 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN EXPRESS CO 12,157 1,796,197 AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN TOWER CORP 23,371 4,951,380 AMERICAN VANGUARD CORP 57,327 1,244,569 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIS BANCORP 114,321 5,389,092 AMERIS BANCORP 114,321 5,389,092 AMERIS INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 39,159 5,471,295 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANTOFAGASTA PLC 30,419 54,858 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
AMDOCS LTD 34,817 3,164,865 AMEDISYS INC 9,024 753,865 AMERANT BANCORP INC 118,667 3,185,022 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN EXPRESS CO 12,157 1,796,197 AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN VANGUARD CORP 23,371 4,951,380 AMERIS BANCORP 57,327 1,244,569 AMERIS BANCORP 114,321 5,389,092 AMERIE INC 39,159 5,471,295 AMERIE NINC 16,026 4,209,698 AMERIES BANCORP 114,321 5,389,092 AMERIES BANCORP 114,321 5,389,092 AMERIES INNC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 ANHENSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 56,235 ANTERO MIDSTREAM CORP 51,551 56,235 ANTERO MIDSTREAM CORP <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
AMEDISYS INC 9,024 753,865 AMERANT BANCORP INC 118,667 3,185,022 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN EXPRESS CO 12,157 1,796,197 AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN TOWER CORP 23,371 4,951,380 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIS BANCORP 114,321 5,389,092 AMETEK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 ANPHENOL CORP 15,458 1,176,972 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTERO MIDSTREAM CORP 51,551 56,235 ANTERO MIDSTREAM PLC 3,419 54,858							
AMERANT BANCORP INC 118,667 3,185,022 AMERICAN AIRLINES GROUP INC 31,000 394,320 AMERICAN EXPRESS CO 12,157 1,796,197 AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN TOWER CORP 23,371 4,951,380 AMERICAN VANGUARD CORP 57,327 1,244,569 AMERIS BANCORP 114,321 5,389,092 AMERIS BANCORP 114,321 5,389,092 AMERIK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTERO MIDSTREAM CORP 3,419 54,858							
AMERICAN EXPRESS CO 12,157 1,796,197 AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN TOWER CORP 23,371 4,951,380 AMERICAN VANGUARD CORP 57,327 1,244,569 AMERISE FINANCIAL INC 9,400 2,926,878 AMERIS BANCORP 114,321 5,389,092 AMERIEK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMHENOL CORP 15,458 1,176,972 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
AMERICAN INTERNATIONAL GROUP I 93,311 5,900,988 AMERICAN TOWER CORP 23,371 4,951,380 AMERICAN VANGUARD CORP 57,327 1,244,569 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIS BANCORP 114,321 5,389,092 AMERIEK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTOFAGASTA PLC 203,740 3,787,694 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
AMERICAN TOWER CORP 23,371 4,951,380 AMERICAN VANGUARD CORP 57,327 1,244,569 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIS BANCORP 114,321 5,389,092 AMETEK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
AMERICAN VANGUARD CORP 57,327 1,244,569 AMERIPRISE FINANCIAL INC 9,400 2,926,878 AMERIS BANCORP 114,321 5,389,092 AMETEK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
AMERIS BANCORP 114,321 5,389,092 AMETEK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
AMETEK INC 39,159 5,471,295 AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
AMGEN INC 16,026 4,209,069 AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
AMICUS THERAPEUTICS INC 92,400 1,128,204 AMPHENOL CORP 15,458 1,176,972 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 54,858 54,858							
AMPHENOL CORP 15,458 1,176,972 ANHEUSER-BUSCH INBEV SA/NV 42,634 2,560,349 ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
ANNALY CAPITAL MANAGEMENT INC 19,325 407,371 ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858		AMPHENOL CORP		15,458			1,176,972
ANTERO MIDSTREAM CORP 51,551 556,235 ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
ANTOFAGASTA PLC 203,740 3,787,694 ANZ GROUP HOLDINGS LTD 3,419 54,858							
ANZ GROUP HOLDINGS LTD 3,419 54,858							
AON PLC 26,802 8,044,352		ANZ GROUP HOLDINGS LTD		3,419			54,858
		AON PLC		26,802			8,044,352

APA (OUT F., MARSA A.S. 46.4 1,553.95 APA (CAP) 45.015 1,244.45 APELINST INCOME REIT COP 1,50.90 1,50.90 APELINST INCOME REIT COP 1,50.90 1,50.90 APELINST INCOME REIT COP 1,50.90 1,50.90 APELINST INCOME REIT COP 1,50.97 1,50.90 APELINST INCOME REIT COP 1,50.97 1,50.90 APELINST INCOME REIT COP 1,50.97 1,50.90 APETINEST INCOME REIT COP 2,60.97 4,70.83 APETINEST INCOME REIT COP	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
AP AC ONP 24,000 1.152,896 APA AC DRP 45,000 1.154,400 APPLE INC 395,000 1.252,896 APPLE INC 395,000 1.252,000 APPLE INC 395,000 1.252,000 APPLE INC 0.0353 2.207,000 APPLE INC 0.0353 2.207,000 APPLE INC 0.0354 1.353,000 APPLE INC 0.0354 1.353,000 APPLE INC 0.0354 1.353,000 APPLE INC 0.045,000 1.353,000 APPLE INC 0.054,000 1.353,000 APPLE INCONCORD 0.054,000 1.353,000 APPLE INCONCORD 0.054,000 1.353,000 APPLE INCONCORD 0.054,000 0.055,000 APPLE INCONCORD 0.055,000 0.055,000 A		AP MOLLER - MAERSK A/S		694		1,555,757
APPLILS 29,99,0 1.548,715 APPLIED 29,93,0 29,93,0 29,93,0 APPLIED 29,93,0 29,93,0 29,93,0 ARCELONDITALS 30,93,0 23,73,28 ARCELONDITALS 40,93,0 23,73,28 ARCELONDITALS 15,94,4 1,63,18 ARCELONDITALS 15,94,4 1,63,18 ARCELONDITALS 16,00,0 1,63,19 ARCELONDITALS 16,00,0 1,63,19 ARCELONDITALS 16,00,0 23,55,12 ARCENECORE 23,56,00 23,55,12 ARCENECORE 23,57 244,42 ARCENECORE 23,17 44,44 ARCENECORE 23,17 44,45 ARCENECORE 23,17 44,43		APA CORP		24,700		
APPLE INC348,308452,55,85ARC MESDLRCES LD20,9552,171,018ARC MESDLRCES LD60,38519,464ARC MESDLRCES LD60,38519,464ARC MESDLRCES LD60,38519,464ARCHE CATAL GROUP FLD15,60411,51,525ARCHE CATAL GROUP FLD50,46411,51,525ARCHE CATAL GROUP FLD50,46411,51,525ARCHE CANLES AND CATAL GROUP FLD50,46411,51,525ARCHE CATAL GROUP FLD50,46411,51,525ARCHE CATAL GROUP FLD50,46411,51,525ARCHE CALL GROUP FLD50,46411,61,527ARCHE LECT CALL GROUP FLD20,75114,646ARCHE LECT CALL GROUP FLD30,94414,685,306ARCHE LECT CALL GROUP FLD30,94414,853,306ARCHE DE GRANK FLD30,94414,305,316ARSU RED GLAARAFY LD30,94414,305,316ARSU RED GLAARAFY LD30,94414,305,316ARSU RED GLAARAFY LD30,94414,305,316ARSU RED GLAARAFY LD30,94412,315,306ART INC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,85734,846,614ATT RC31,857						1,544,465
APPLITED MATERINALSINC 29,855 29,7108 ARCELORNETTAL IS 09,855 381064 ARCELORNETTAL IS 90,854 21,7203 ARCELORNETTAL IS 90,854 12,7203 ARCELORNETTAL IS 16,654 13,552 ARCONCCORP 16,674 23,764 ARSINGTAL LESENE UD 26,664 37,231 ARSINGTAL LESENE UD 24,643 37,231 ARSINGTAL LESENE UD 24,643 38,314 ARTHUR JOLLARER ED 15,857 24,443 ARTHUR JOLLARER ACO 5,944 168,302 ARTINGTAL LESENE UD 24,614 19,315 ARSINGTAL LESENE UD 24,614 19,315 ARTHUR JOLLARER ACO 3,744 19,345 ARTHUR JOLLARER ACO 3,751 3,446 ARTINGTON W 24,614 19,315 ARSINGTALESTON CORP 23,751 3,454 ARTINGTON W 3,454 24,31,316 ARTINGTON W 3,454 24,31,316 ARTINGTON NC 19,340 37,3500						
AR CRESOURCES INTE 1997 1997 2003 23530 ACT 1997 1997 1997 1997 1997 1997 1997 199						
AKCELORANTI-LSA 90,781 2,278,292 AKCHER-DANIER 15,594 1,01,020 AKCHER-DANIER 15,594 1,01,020 AKCHER-DANIER 15,769 2,75,690 ARESN MANGTIMENT CORP 15,769 2,75,690 ARESN MANGTIMENT CORP 2,0,67 353,811 ARESN MANGTIMENT CORP 2,3,57 1,44,425 ARESN MANGTIMENT CORP 2,3,57 1,44,425 ARESN MANGTIMENT CORP 2,3,57 1,44,425 ARESN MANDE 2,50,77 343,445 ASSNA INC 2,50,77 344,445 ASSNA INC 3,57,86 4,25,17 ASSA ABLOY AR 0,144 19,43,00 ASSNA INC 3,57,86 4,25,17 ASSNA INC 3,57,86 4,25,17 ASSNA ABLOY AR 0,444 19,83,00 ASSNA ABLOY AR 0,444 1,83,00 ASSNA ARCY AR 0,445 1,38,57 ASSNA CORP 1,30,30 55,060 ASSNA CORP 1,30,30 55,060 ATTENC						
ARCH CAPTLA CROUP LTD 15/94 1.041.00 ARCHELANARLESADLASD CO 15/04 151.328 MCNNE CORP 31.007 531.431 ARLESANARLESADLASD CONF 32.007 231.641 MESTRANCENS WORD DINUSTRIES INC 23.376 2.444.428 ARRIVEL I CALLAGREE & CO 8.944 1.085.00 ARRIVEL I CALLAGREE & CO 3.971 4.303.00 ASSEL HOLDING IV 3.971 4.303.00 ASSEL HOLDING IV 3.974 4.303.00 ASSEL HOLDING IV ADD 3.974 ASSEL HOLDING IV ADD 3.974 ASSEL HOLDING IV <						
ARCHER-DAMIELS-MIDLAND CO 16,344 1,51,280 ARCSMARAGEMENT CORP 18,802 37,669 2,37,860 ARES MARAGEMENT CORP 37,669 2,37,860 37,93,11 ARES MARAGEMENT CORP 2,37,860 37,93,12 37,867 2,444,38 AREOW ELECTEONICS INC 2,37,36 2,444,38 4,665,302 48,854 4,665,302 ARTINUT, IGALLAGRER & CO 8,344 1,666,302 48,954 4,71,73,73 ARTINUT, IGALLAGRER & CO 2,07,17 344,684 36,854 4,71,73,73 ARTINUT, IGLIMARTER & CO 3,756 4,886,76 3,756 4,886,76 ARSINCT, CORP & 3,757 4,886,76 3,857,87 4,886,75 ARTINUT, CORP & 10,857 5,984,843 1,857 5,984,843 ARTINUT, CORP & 10,875 5,984,843 1,857 5,984,843 ARTINUT, CORP & 10,875 2,932,98 1,997,99 2,912,98 ATTAS MORO AB 10,973,96 2,912,98 1,997,99 2,912,98 ATTAS MORO AB 10,973,97						
ARCONC CORP18.029.13.64ARISTOR CAT LESURE LTD3.0003.93.13MISTOR CAT LESURE LTD3.0003.93.13ARISTOR CAT LESURE LTD3.0003.93.13ARTHUR I GALLAGHER & CO3.37.54.44.13ARTHUR I GALLAGHER & CO3.57.54.44.13ARTHUR I GALLAGHER & CO3.94.134.46.24ARTHUR IN TOCK3.64.64.72.13.37ARTHUR IN TOCK3.64.64.72.13.37ARTHUR IN TOCK3.64.64.72.13.37ARTHUR IN TOCK3.64.64.72.13.37ASSOCIATED RITISH FOODS PLC3.75.64.34.84ASSOCIATED RITISH FOODS PLC3.05.64.32.63.26ASSOCIATED RITISH FOODS PLC3.05.64.36.78.1ASSOCIATED RITISH FOODS PLC3.04.544.38.07.81ASSOCIATED RITISH FOODS PLC3.04.544.38.07.81ASTRAZENECA PLCADR3.04.544.38.07.81ATTACK3.05.753.92.64.75ATTACK3.05.753.92.64.75ATTACK3.05.753.92.64.75ATTACK3.07.713.92.62.75ATTACK3.07.713.92.62.75ATTACK3.77.713.92.62.75ATTACK3.77.713.92.62.75ATTACK3.77.713.92.62.75ATTACK3.77.723.92.62.75ATTACK3.77.723.92.62.75ATTACK3.77.723.92.62.75ATTACK3.77.723.92.62.75ATTACK3.77.723.92.62.75ATTACK3.77.723.92.62.75						
ARRSTOCKAT LESURE LTD 26.87 535.21 ARROW ELECTRONCS INC 23.53 2.444.33 ARTHUR FLACLADERER & CO 3.544 4.664.30 ARSIN FLAC 6.565 4.721.837 ASSN ABLOY AB 3.144 195.16 ASSN ABLOY AB 3.144 195.16 ASSN ABLOY AB 3.144 195.16 ASSN ABLOY AB 3.145 3.584.4 ASSN ABLOY AB 3.044 4.58.17 ASSN ABLOY AB 3.044 4.58.17 ARST ARCORE 19.360 578.090 ATLASSN CORP 19.360 578.090 ATLASSN CORP 19.360 578.090 ATLASSN CORP 19.361 52.578.090 ATLASSN CORP 19.360 578.090 ATLASSN CORP 19.360 578.090 ATLASSN CORP 19.361 52.53.990 ATLASSN CORP 19.361 52.53.990 ATLOSSN CORP						
ARNOTRONG WOLD INUISTEEN INC 813 57,251 ARTHUR I GALLAGHER & CO 8,944 1685,327 ARTHUR I GALLAGHER & CO 8,944 1685,327 ARTNIN SINC 18,257 459,590 ARNN INC 20,107 152,457 ARNN INC 20,107 159,316 ASSAL BLOY AB 36,954 230,326 ASSELED GURAINTY LTD 36,954 230,326 ASTRAZENECA PLC ADR 236,454 156,6731 ATALESNECA PLC ADR 234,520 211,500 ATTACTINC 124,573 149,5736 345,6731 ATTACTINC 24,321 1,079,366 315,590 315,590 ATTACTINC 24,321 1,079,366 315,590 315,590 315,590 ATTACTINC 24,321 1,079,366 345,21 315,590 315		ARES MANAGEMENT CORP		37,669		2,578,066
ARROW FLECTONCIS INC 23.37 2.444.28 ARTURLS GALLAGHER & CO 16.35.37 406.090 ARAN INC 25.017 344.48 ASML INCLIDS(INV 6.85.4 4.721.337 ASSOLTTD BETISTIFOTOS FLC 0.791 139.4150 ASSUETD GUARNY UTD 35.755 4.256.176 ASSUETD GUARNY UTD 35.755 4.256.176 ASTRAZENECA FLC ADR 20.454 1.356.781 ASTRAZENECA FLC ADR 20.454 1.356.781 ATT INC 1318.557 5.564.644 1.356.781 ATT INC 1318.557 5.564.644 1.356.781 ATT INC 12.497 2.197.500 2.197.500 ATT INC 12.497 2.197.500 2.197.500 ATT INC 12.497 2.197.500 2.197.500 ATT INC INT INC 12.497.500 2.197.500 2.197.500 ATT INC INC 12.497.500 2.197.500 2.197.500 ATT INC INC 12.497.500 2.197.500 2.197.500 ATT INC INC INC 12.497.500 2.197.500 2.197.500 ATT INC INC INC INC		ARISTOCRAT LEISURE LTD				
ARTHUR J GALLAGHER & CO8,841,686,302ARTHUR J GALLAGHER & CO15,577344,843ASMA INC25,017344,843ASMA INC36,96423,0126ASSNCATED BITSH FOODS FLC9,04423,0126ASSNCATED BITSH FOODS FLC36,96423,0126ASSNCATED BITSH FOODS FLC36,96423,0126ASSNCATED BITSH FOODS FLC36,96423,0226ASTRAZENECA FLCADR30,56334,56,781ASTRAZENECA FLCADR31,55,79135,646,431ATTAN13,36323,79023,1230ATTASIN CORP24,32110,793,66ATTASIN CORP24,32110,793,66ATTASIN CORP24,32110,793,66ATTASIN CORP FLC24,32321,830ATTASIN CORP FLC24,32110,793,66ATTASIN CORP FLC24,32310,793,56AUTOTSADER ROQUE FLC24,32310,793,56AUTOTSADER ROQUE FLC24,32320,835AUTOTSADER ROQUE FLC24,3237,830,86AUTOTSADER ROQUE FLC24,32320,835AUTOTSADER ROQUE FLC36,6403,355,522AUTOTSADER ROQUE FLC46,6303,355,522AUTOTSADER ROQUE FLC46,6303,355,522AUTOTSADER ROQUE FLC46,6303,555,22AUTOTSADER ROQUE FLC46,6303,656,703AUTOTSADER ROQUE FLC46,6303,656,703AUTOTSADER ROQUE FLC46,6403,656,703AUTOTSADER ROQUE FLC15,6302,655,65AUTOTSADER ROQUE F						
ARVINAS INC 14,237 496,909 ASMA NIC 25,017 344,444 ASMA LOCIANS 8,776 4,21,337 ASSA ALOY AB 3,141 196,315 ASSA ALOY AB 3,141 196,315 ASSA ALOY AB 3,151 35,755 4,252,175 ASTRAZENICA PLC ADR 30,454 1,585,781 ATTAR COPCO AN 30,453 1,585,781 ATTAS COPCO AN 30,452 2,185,000 ATTASSLAN CORP 17,2701 2,212,300 ATTASSLAN CORP 12,721 1,1139 ATTASSLAN CORP 2,9423 18,557 ATTASSLAN CORP 2,9423 18,550 ATTASSLAN CORP 2,9423 18,546 AUTOSATION INC 4,928 90,895 AUTOSATION INC 3,179 2,839,996 AUTOSATION INC 3,179 2,839,996 AUTOSATION INC 3,167 3,538,91 AVENT FORMOUP NC 3,646 3,539,319 AVENT CORP 3,131 3,84,400 AVENT CORP 4,84,43 3,538,811 AVENT CORP <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
ASANA INC 25,17 344,444 ASSL INCDUNG INV 8,676 4,321,357 ASSA ABLOY AN 9,144 196,316 ASSUED GLARANTY LTD 36,034 2,333,46 ASSUED GLARANTY LTD 36,034 2,333,46 ASSUED GLARANTY LTD 36,034 2,333,46 ASSUED GLARANTY LTD 36,044 2,333,46 ASSUED GLARANTY LTD 36,045 1,350 ASSUED GLARANTY LTD 36,045 1,350 ATLASSUECA PLC ADR 31,357 5,350 ATLASSUENCE APLC ADR 31,357 5,350 ATLASSUENCORP 11,727 2,312,350 1,352 1,352 1,352 1,352 AURORA INKOVATION INC 2,423 1,11,19 1,322,353 1,348,460 3,375 7,233,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 7,333,966 3,175 3,175 2,353,53						
ASSL HOLDING NV 8,76 4,21,2137 ASSA ALDOY AB 9,144 195,116 ASSOCIATED BRITISH FOODS PLC 20,591 334,159 ASSUED CUARANTY LTD 35,694 230,234 ASTRAZENICA PLC ADR 31,857 ASTRAZENICA PLC ADR 31,857 ASTRAZENICA PLC ADR 31,857 ATALASSIAN CORP 71,797 2312,350 ATLASSIAN CORP 71,797 2312,350 ATTACKIE INC 74,737 1,079,366 AURIZON HOLDINGS LTD 71,797 2,312,350 AURIZON HOLDINGS CORP 24,323 1,84,866 AUTOD SEX INC 3,637 6,23,237 AUTOD RADER GROUP PLC 2,9423 1,82,846 AUTOD RADER GROUP PLC 3,637 6,23,237 AUTOD RADER GROUP PLC 3,637 6,23,237 AUTOD RADER GROUP PLC 3,637 7,23,396 AUTOD RADER GROUP PLC 4,642 3,585,801 AUTOD RADER GROUP PLC 4,643 3,585,801 AUTOD RADER GROUP PLC 4,643 3,585,801 AUTOD RADER SPLC 6,6001 3						
ASSA ABLOY AB 9,144 196,316 ASSUED GUARANTY LTD 36,694 22,002,46 ASTRAZENICA PLC ADR 20,644 13,66,781 ASTRAZENICA PLC ADR 20,644 13,66,781 ATTINC 13,620 537,665 5546,463 ATTINC 13,620 537,665 5486,471 ATTANCON AB 20,620 218,550 218,550 ATLASCON CAB 20,620 218,550 218,550 ATLASCON CAB 20,620 218,550 218,550 ALRON HOLDINGS LTD 771,399 1932,252 20,923 18,254 AUTOCONE INC 42,9423 90,895 20,923 18,254 AUTOCONE INC 3,173 7,839,986 20,923 20,939,85 AUTOCONE INC 3,173 7,839,986 20,923 20,923 20,923 AVIENT CORP 3,173 7,839,986 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923 20,923						
ASSUCCATED BRTISH FOODS PLC 29,791 394,190 ASSURED GUARANTY IDT 35,765 4,253,266 ASTRAZENICA PLC ADB 20,454 135,657 ASTRAZENICA PLC ADB 20,454 135,657 ATTI INC 13,660 578,000 778,000 ATTASUNIC COP 19,260 312,320 212,320 ATTASUNIC COP 24,321 112,320 212,320 ATTASUNIC COP 24,321 11,319 312,320 AURORA INNOVATION INC 24,243 123,320 323,326 AUTON EK ROUP PLC 29,423 323,326 323,326 AUTON ATION INC 4,224 20,0895 31,797 7,893,9366 AUTON ATION INC 2,133 344,340 353,936 AUTON ATION INC 3,197 7,893,9366 345,757,922 4,84,847 AUTON ATION INC 46,634 3,575,792 4,84,847 AUTON ATION INC 46,634 3,593,703 448,447 AUTON ATION INC 48,649 3,593,703 448,447 AUTON ATION INC 48,634 3,593,703 448,447 <tr< td=""><td></td><td></td><td></td><td></td><td></td><td></td></tr<>						
ASTRAZENICA PLC ADR 35,765 4,425,176 ASTRAZENICA PLC ADR 20,6454 1,586,781 ATAT INC 13,360 578,900 ATLAS CONCO AB 20,402 21,8500 ATLAS CONCO AB 20,402 21,8500 ATLAS CONCO AB 22,421 1,079,360 ATLAS CONCO AB 22,421 51,119 AURCORA INDURYORS LTD 22,422 1,079,360 AURCORA INDURYORS LTD 22,421 51,119 AUTON NON INC 22,423 1,079,360 AUTON NON INC 3,867 62,353 AUTON NON INC 3,867 62,353 AUTON NON INC 3,867 1,353,9386 AUTON NON INC 3,867 1,353,93986 AUTON NON INC 8,001 1,353,921 AVEST CORP 8,001 1,353,93986 AVEST CORP 8,001 1,353,921 AVES		ASSOCIATED BRITISH FOODS PLC		20,791		394,150
AFTR AZENEC ADC ADR 20,844 [38,57] [58,64,64] ATLINC 13,560 578,900 ATLASCOPCO AB 20,922 218,500 ATLASSIAN CORP 17,970 2,312,300 ATLASSIAN CORP 17,970 2,312,300 ATROUME INC 24,321 1079,366 AURCON HOLDINGS LTD 77,779 19,322,632 AURCON HOLDING INC 24,242 511,119 AUTON TABOBE (ROUP PLC 29,423 182,486 AUTONATION INC 4,928 900,985 AUTONATION INC 3,179 7,839,986 AUTONATION INC 3,173 7,839,986 AUTONATION INC 8,004 3,573,921 AVIENT CORP 8,004 3,573,921 AVIENT CORP 8,004 3,573,921 AVIENT CONDUP INC 46,680 3,589,701 AVIENT CONDUP INC 46,680 3,599,701 AVIENT CONDUP INC 10,9413 2295,539 AZEN CO INCTHEN 10,9413 2295,539 AZEN CO INCTHEN 10,841		ASSURED GUARANTY LTD		36,994		2,303,246
ATE INC 318.57 5.844.641 ATINC 39.360 578.090 ATLAS COPCO AB 20.492 218.500 ATLAS CONCO AB 77.707 2.312.380 ATRICURE INC 24.321 1.079.366 AURIZON HOLDINGS ITD 77.799 1.952.265 AURORA INNOVATION INC 2.94.23 1.82.486 AUTODESK INC 2.94.23 1.82.486 AUTODESK INC 4.02.8 920.853 AUTODESK INC 5.05 6.93.29 AUTON TON INC 5.05 7.93.20 AUTON TON INC 5.05 7.93.20 AUTON TON INC 8.64.01 3.85.801 AVIS CONTATINE TON 6.06.01 5.95.22 ANTES TECK HOLDING IS IND 19.972 1.081.833 ANTES CONTATINE 19.972						
ATLNC 19.360 578,690 ATLASSIAN CORP 17,970 2.312,380 ATRLUSSIAN CORP 2,4,321 1.079,366 AURIZON HOLDINGS LTD 24,242 511,119 AURDA INNOVATION INC 42,24,22 511,119 AUTO TRADER GROUP PLC 29,423 182,486 AUTODASK INC 42,928 90,0395 AUTODASK INC 25,133 484,840 AUTODASK INC 8,660 3,57,927 AUTODASK INC 8,660 3,57,928 AUTODATION INC 8,660 3,58,938 AUTONATION INC 8,660 3,58,938 AUTONATION INC 8,660 3,57,929 AUTONATION INC 8,6600 3,57,929 AUTONATION INC 48,679 3,88,801 AVIS ENDLET FECHNOLOGIES INC 48,679 3,88,801 AVIS ENTER COUDINC 8,600 3,59,701 AVIS ENTER FECHNOLOGIES INC 48,679 3,59,701 AVIS ENTER FECHNOLOGIES INC 48,679 3,59,701 AUTON TON TOR SETHNOL 16,520 3,59,701 BALOSE FILTER FECHNOLOGIES INC 16,526			ADR			
ATLAS COPCO AB 20,492 218,500 ATLAS COPCO AB 17,797 2312360 ATRICURE INC 24,321 1,073,66 AURIZON HOLDINGS LTD 71,797 1,952,265 AURORA INNOVATION INC 24,242 511,119 AUTODESK INC 24,242 521,356 AUTODESK INC 4,028 920,895 AUTODESK INC 4,028 920,895 AUTODESK INC 5,667 625,359 AUTOZONE INC 5,667 625,359 AUTOZONE INC 8,084 1,352,510 AVIS BUDGET GROUP INC 8,084 1,352,510 AVIS BUDGET GROUP INC 8,084 1,352,510 AVIS BUDGET BROUP INC 8,084 1,352,510 AVIS BUDGET BROUP INC 8,084 1,352,510 AVIS BUDGET BROUP INC 19,972 1,018,383 AZIS COTACTHE 100,913 2,090,552 AZINC 20,043 8,9849 BAL SYSTEMS PLC 36,6680 3,569,701 BAL CORPINA INC 108,421 1,733,519 BANC OF ALBRERA ACORP 16,640 5,481,427 BAL SYSTEMS PLC 16,540 5,481,427 BAL SYSTEMS PLC 16,540 2,4033 BANC OF ALBRERA ACORP 16,540 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
ATLASSIAN CORP 17.970 2.312.300 ATRACON HOLDINGS LTD 71.799 1.952.265 AURORA INNOVATION INC 22.423 182.346 AUTO TRADER GROUP PLC 29.433 182.346 AUTODATION INC 29.423 382.346 AUTONATION INC 5.867 695.529 AUTONATION INC 25.133 384.900 AVIEN CORP 25.133 384.900 AVIEN TORP 25.133 384.900 AVIEN TORP 86.001 3.575.922 AVIENT CORP 86.001 3.575.922 AXIE COINCTHE 19.972 1.081.883 AZE INC 364.660 3.599.703 AZE INC 20.643 3.898.90 AZE INC 364.660 3.599.703 BALL CORP 8.769 484.472 BALL CORP 8.769 484.472 BALC CORP 8.769 484.472 BANC OF CALIPORNIA INC 105.821 1.733.19 BANC OF CALIPORNIA INC 105.820 2.88.600 BANC OF MORTREAL 6.502 588.600 BANK OF MORTREAL 6.502 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
ATRICURE INC 24.321 1.079.366 AURORA INNOVATION INC 422.412 511.119 AUTO TRADER GROUP PLC 29.423 182.486 AUTODESK INC 4.928 920.895 AUTODESK INC 4.928 920.895 AUTODESK INC 3.179 7.839.986 AUTOZONE INC 3.179 7.839.986 AVIENT CORP 25.133 848.490 AVIENT CORP 45.624 3.858.801 AVIENT CORP 45.624 3.858.801 AVIENT INC 86.001 3.575.922 AXCELIS TECHNOLOGIES INC 48.624 3.858.801 AXIE CO INCTHE 100.913 2.050.552 AZZINC 20.643 8.984,91 BAL SYSTEMS PLC 346.680 3.509.703 BAL CORP 45.78 706.077 BAL OSE NATANDER SA 207.913 62.143.73 BAL OSE NATANDER SA 207.913 62.143.73 BANCO BLARO VIZCAYA ARGENTARI 80.407 43.34.73 BANK OF ANTRALE CORP 16.540 54.80.17 BANK OF MONTREL 12.09.033 2.02.04.05						
AUR2ON HOLDINGS LTD 71.799 1.952.265 AURDAR INNOVATION INC 22.423 182.486 AUTOD RADRE GROUP PLC 29.433 182.486 AUTONATION INC 5.867 629.529 AVIENT CORP 86.001 3.575.723 ANNET INC 86.001 3.575.723 AXIE COINCTHE 109.913 2.049.552 AZZ INC 20.643 829.490 BALL CORP 8.769 48.447 BALL CORP 8.769 48.447 BALC CORP 108.821 1.733.519 BANC OF CALIPORIAI INC 108.821 1.735.19 BANC OF CORPLAY A ARGENTARI 48.463 49.454 BANK OF MONTRELA						
AUTO TRADEC GROUP PLC 29.423 182.486 AUTONATION INC 4292 920.985 AUTONATION INC 5.667 629.529 AUTONATION INC 5.667 629.529 AUTONATION INC 5.867 629.529 AUTONATION INC 5.867 629.529 AVENT CORP 25.133 848.400 AVIENT CORP 8.084 1.355.210 AVENT CORP 8.064 1.355.201 AVENT CORP 48.632 3.858.801 AXIS CAPITAL HOLDINGGIES INC 48.632 2.9492 AXIS CAPITAL HOLDINGGIES INC 30.643 2.99.490 AZE CO INC/THE 100.913 2.0405.55 2.98.490 BAE SYSTEMS PLC 30.66.801 3.509.703 3.61.44.477 BALOOSE HOLDING AG 4.57.87 706.097 3.60.403 2.98.490 BANC OF ALIFORNIA INC 108.821 1.73.51.91 61.84.477 BANC OS BLADOV UZCAYA ARGENTARI 80.407 483.478 706.097 BANK OF AMERICA CORP 6.502 58.808 58.608 58.608 58.608 58.608 58.608 58.608 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td></td<>						
AUTODESK INC 4.928 920,895 AUTODEXK INC 5.867 629,595 AUTORATION INC 3.179 7.839,986 AVIENT CORP 2.51.33 848,490 AVIENT CORP 8.604 1.355,210 AVIENT CORP 8.604 3.559,222 AVERTINC 8.604 3.559,222 ANCELIS TECHNOLOGIES INC 4.86,44 3.858,801 ANS CONTHE 109,972 1.061,883 AZEK CO INC/THE 100,913 2.090,552 AZZ INC 36,680 3.599,309 BALE SYSTEMS PLC 36,680 3.599,309 BALE ORD CO CALIFORNIA NC 4.8,75 7.06,097 BALO COP CALIFORNIA NC 4.8,75 7.06,097 BANC OF BLBAO VIZCAYA ARGENTARI 9.0407 443,475 BANK OF AMERICA. CORP 16,5409 5.848,609 BANK OF AMERICA. CORP 16,540 5.848,609 BANK OF NEW YORK MELLON CORP.T 4,530 2.202,056 BANK OF NEW YORK MELLON CORP.T 16,925 644,827 BANK OF NEW YORK MELLON CORP.T 16,926 641,427 BANK OF NEW YORK MELLON CORP.T 16,926 641,427 BANK OF NEW YORK MELLON CORP.T 16,926 641,427 BANK OF NEW YORK MELLON CORP.T		AURORA INNOVATION INC		422,412		511,119
AUTONATION INC 5,867 629,599 AUTONATION INC 3,179 7,839,986 AVIENT CORP 25,133 484,400 AVIENT CORP INC 8,064 1,3575,922 AVENT INC 86,061 3,575,922 AVENT INC 48,654 3,858,801 AXIS CAPITAL HOLDINGS LTD 19,972 1,081,883 AZIS CAPITAL HOLDINGS LTD 19,972 1,081,883 AZIS CONTINE 00,013 2,260,552 AZZ INC 20,643 639,894 BALE SYSTEMS PLC 36,660 3,560,703 BALE CORP 48,679 448,474 BALO COR CALIFORNIA INC 18,821 1,733,519 BANC OF CALIFORNIA INC 18,821 1,733,519 BANC OF CALIFORNIA INC 18,821 1,733,519 BANC OF MURRICA CORP 6,500 5,848,000 * BANK OF MURRICA CORP 6,500 5,848,000 * BANK OF MURREAL 6,500 2,848,000 * BANK OF MURREAL 6,500 6,91,427 BANK OF MURREAL 6,500 6,91,427 3,848,800 <t< td=""><td></td><td>AUTO TRADER GROUP PLC</td><td></td><td>29,423</td><td></td><td>182,486</td></t<>		AUTO TRADER GROUP PLC		29,423		182,486
AUTOZONE INC 3,179 7,839,986 AVIENT CORP 25,133 484,8490 AVIENT CORP 86,061 1,355,5922 AXCELIS TECHNOLOGIES INC 48,624 3,858,801 AXIE CO INCTHE 190,972 1,648,188 AZIE KC OINCTHE 190,972 1,648,188 AZIE KC OINCTHE 20,643 \$29,849 BALE SYSTEMS PLC 346,660 3,569,703 BALL CORP 8,769 448,447 BALOSE HOLDING AG 4,578 706,097 BANC OF CALIFORNIA INC 108,821 1,733,519 BANC OF CALIFORNIA INC 188,821 1,733,519 BANK OF MURICA CORP 165,490 5,481,029 BANK OF MURICA CORP 165,490 5,88,690 BANK OF MUNTREAL 6,502 5,88,690 BANK OF MUNTREAL 16,526 641,427 BANK OF MUNTREAL 16,326 548,690						· · · · · · · · · · · · · · · · · · ·
AVIENT CORP 25,133 94,84,90 AVIENT INC 86,001 3,255,922 AXNET INC 86,001 3,575,922 AXCELIS TECHNOLOGIES INC 48,624 3,858,801 AXIS CAPITAL HOLDINGS LTD 19,972 1,081,883 AZEK CO INCTHE 20,043 829,849 BAE SYSTEMS PLC 20,643 829,849 BAL CORP 8,769 448,473 BALOISE HOLDING AG 4,578 706097 BANC OF CALIPORINA INC 108,821 1,733,519 BANC OF CALIPORINA INC 108,821 1,733,519 BANC OF MURINA INC 108,821 1,733,519 BANC OS ANTANDER SA 207013 621,861 BANK OF AMERICA CORP 165,490 5,481,029 BANK OF AMERICA CORP 165,490 2,042,035 BANK OF AMERICA CORP 15,179 724,219 BANK OF NOVA NOR MELLON CORPT 45,300 2,062,055 BARK OF NOVA SCOTIA 38,838 1,901,556 BARNES GROUP INC 15,179 724,219 BARYES ENDURT SUC 15,179 724,219 BARYEN CONSON AND CO <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
AVIS BUDGET GROUP INC 8,601 3,375.922 AVIS BUDGET GROUP INC 86,001 3,375.922 AXCELIS TECHNOLOGIES INC 48,634 3,888,001 AXIS CAPITAL HOLDINGS LTD 19,972 1,681,883 AZEK CO INCITHE 100,913 2,2690,552 AZZ INC 20,643 28,949 BAE SYSTEMS PLC 346,680 3,569,703 BALL CORP 8,769 448,447 BALOSE HOLDING AG 45,78 706,097 BANC OF CALIFORNIA INC 108,821 1,735,519 BANN OF ALWERCA CORP 165,490 5,481,029 BANN OF AMERICA CORP 165,490 5,481,029 BANN OF AMERICA CORP 165,490 2,926,735 BANN OF MONTREAL 6,502 588,600 * BANN OF NOVA SCOTIA 38,838 1,901,556 BANN OF NOVA SCOTIA 16,926 6,41,27 BARSE GROUP INC 16,926 16,427 BARSE GROUP INC 16,926 146,895 BARTSE GROUP INC 16,926 144,895 BARTSE GROUP INC 16,926 144,837 BARSE GROUP INC 16,926<						
AVNET INC86,0013,575.922AVENET INC48,6243,878.801AXIS CAPITAL HOLDINGS LTD19,9721,081.883AZE INC20,04322,905.922AZZ INC20,043229,849BAE SYSTEMS PLC20,043229,849BAL CORP8,769448,447BALOISE HOLDING AG4,578706,097BANC OF CALIPORIAI INC108,8211,733,519BANC OF CALIPORIAI NC108,8211,733,519BANC OS ANTANDER SA207,913621,861BANK OF AMERICA CORP165,4905,481,029BANK OF MONTREAL6,502588,009BANK OF NONTREAL38,831,901,556BANK OF NONTREAL15,5302,206,105BANK OF NONTREAL15,2302,206,105BANK OF NONTREAL15,2302,242,033BANK OF NONTREAL15,2362,994,849BANK OF NONTREAL15,3414,895BANK OF NONTREAL15,3414,895BANK OF NONTREAL15,3414,895BANK OF NONTREAL15,3414,895BANK OF NONTREAL15,342,402,03BANK OF NONTREAL15,342,403,33BANK OF NONTREAL15,342,403,33BANK OF NONTREAL15,3414,895BANK OF NONTREAL15,342,403,33BANK OF NONTREAL15,342,403,33BANK OF NONTREAL15,342,403,33BANK OF NONTREAL15,342,403,33BANK OF NONTREAL5,4313,436,373BANK OF NO						
AXCELIS TECHNOLOGIES INC 48,624 3,858,901 AXIS CAPITAL HOLDINGS LTD 19,972 1,081,883 AZEK CO INCTHE 100,913 2,2050,552 AZZ INC 20,643 329,849 BAE SYSTENS PLC 36,6680 3,569,703 BALL CORP 36,6680 3,569,703 BALL CORP 36,6680 3,569,703 BALL CORP 8,769 448,447 BALOSE HOLDING AG 45,788 700,097 BANCO SANTANDER SA 207,913 621,861 BANCO SANTANDER SA 207,913 621,861 BANK OF NUX ZAYA ARGENTARI 6,502 588,609 * BANK OF NUX SCOTIA 38,838 1,901,556 BANK OF NUX SCOTIA 1,828,283 1,201,556 BANK OF NUX SCOTIA 1,828,283 2,42,033 BARAT DEVELOPMENTS PLC 16,926 614,427 BARAT DEVELOPMENTS PLC 1,534 14,895 BARAT DEVELOPMENTS PLC<						
AZE C O INCTHE 100,13 22,05,25 AZZ INC 20,643 329,849 BAE SYSTEMS PLC 346,680 3,569,703 BALL CORP 8,769 448,447 BALD CORP 4,578 700,097 BANC OF CALIFORNIA INC 108,821 1,733,519 BANC OF CALIFORNIA INC 108,821 413,3478 BANC O SULZA A ARGENTARI 80,407 483,478 BANC O SULZA ARGENTARI 80,407 483,478 BANK OF NONTREAL 6,502 588,609 * BANK OF NEW YORK MELLON CORPT 45,500 2,062,056 BANK OF NEW YORK MELLON CORPT 45,500 2,062,056 BANK OF NEW YORK MELLON CORPT 45,500 2,062,056 BARNK OF NEW YORK MELLON CORPT 45,500 2,062,056 BARNK OF NEW YORK MELLON CORPT 15,1729 724,219 BARRATT DEVELOPMENTS PLC 15,1729 724,219 BARRATT DEVELOPMENTS PLC 15,1729 724,219 BARRATT DEVELOPMENTS PLC 15,334 2,403,31 BASF SE 1,374 14,895 BAYER AG 2,967 146,895						
AZZ INC 20.643 729.849 BAE SYSTEMS PLC 346.680 3,569,703 BALL CORP 346.680 3,569,703 BALL CORP 445.78 706.097 BANC OF CALFORNIA INC 108.821 1,733,519 BANC OF CALFORNIA INC 80.407 483,478 BANC OF CALFORNIA INC 80.407 483,478 BANC OS ANTANDER SA 207,913 621.861 BANK OF MONTREAL 6,502 588,609 BANK OF NEW YORK MELLON CORP.T 45,500 2,062.056 BANK OF NEW YORK MELLON CORP.T 16,926 691,427 BARNE GROUP INC 16,926 691,427 BARNES GROUP INC 16,926 691,427 BARNE S GROUP INC 1,534 1,4895 BAYERIS CHE MOTOREN WERKE AG 2,967		AXIS CAPITAL HOLDINGS LTD				
BAE SYSTEMS PLC 346,680 3,569,703 BALL CORP 8,769 448,447 BALOSE HOLDING AG 45,78 706,097 BANC OF CALIFORNIA INC 108,821 1,733,519 BANC OF DILBAO VIZCAYA ARGENTARI 80,407 45,81 BANC OF MIEBAO VIZCAYA ARGENTARI 105,490 548,1029 BANK OF MONTREAL 6,502 588,609 BANK OF NONTREAL 6,502 588,609 BANK OF NONTREAL 6,502 528,005 BARNK OF NONTREAL 6,502 5,81,029 BARNK OF NONTREAL 6,502 2,96,755 BARNK OF NONX SCOTIA 38,838 2,062,056 BARNK OF NONX SCOTIA 16,926 691,427 BARRY T DEVELOPMENTS PLC 16,926 691,427 BARRY CALLEBAUT AG 425 840,170 BARRY CALLEBAUT AG 425 840,170 BARRY CALLEBAUT AG 16,926 929,489 BATTALION OIL CORP 1,531 2,439,231 BAYERINCHE MOTOREN WERKE AG 29,334 2,610,354 BELDEN INC 5,033 361,873 BELDEN INC 5,033 <td></td> <td>AZEK CO INC/THE</td> <td></td> <td>100,913</td> <td></td> <td>2,050,552</td>		AZEK CO INC/THE		100,913		2,050,552
BALL CORP 8,769 448,447 BALDSE HOLDING AG 4,578 706,097 BANC OF CALIFORNIA INC 108,821 1,733,519 BANCO SALTANDER SA 207,913 621,861 BANC OF AMERICA CORP 165,490 5,481,029 BANK OF AMERICA CORP 6,502 588,609 BANK OF MONTREAL 6,502 588,609 BANK OF NOVA SCOTIA 38,838 1,901,556 BARK OF NOVA SCOTIA 38,838 1,901,556 BARK AF NOVA SCOTIA 38,838 1,901,556 BARK TO FNOVA SCOTIA 16,926 691,427 BARNE GR OUP INC 15,1729 724,219 BARNE TO EVELOPMENTS PLC 151,729 724,219 BARR TO EVELOPMENTS PLC 151,729 724,219 BART TO EVELOPMENTS PLC 151,729 724,219 BART TO EVELOPMENTS PLC 153,4 14,895 BATTEL INTERNATIONAL INC 153,4 2,967 BAYER AG 105,453 5438,723 BAYER AG 105,453 5438,723 BAYER INTERNATIONAL INC 9,254 2,96,934 BELUEN NON AND CO <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td></td<>						
BALOISE HOLDING AG 4,578 706,097 BANC OF CALIFORNIA INC 108,821 1,733,519 BANC OF CALIFORNIA INC 80,407 483,478 BANCO S BLIBAO VIZCAYA ARGENTARI 80,407 483,478 BANK OF AMERICA CORP 207,913 621,861 BANK OF MONTREAL 6,502 588,609 * BANK OF NEW YORK MELLON CORPT 45,300 2,062,056 BANK OF NEW YORK MELLON CORPT 45,300 2,062,056 BANK OF NEW YORK MELLON CORPT 1,228,229 2,342,033 BARCIAYS PLC 1,228,229 2,342,033 BARCIAYS PLC 151,729 724,219 BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OLL CORP 1,534 14,895 BAYER AG 105,453 5,438,723 BAYER AG 29,334 2,610,354 BAYER AG 5,033 361,873 BELDEN INC 5,033 361,873 BELDEN INC 5,033 361,873 BARYER AG 2,957 4,895,864 BELDEN INC 6,573						
BANC OF CALIFORNIA INC 108,821 1,733,519 BANCO SLIPAO VIZCAYA ARGENTARI 80,407 483,478 BANK OF AMERICA CORP 165,490 5481,029 BANK OF AMERICA CORP 165,490 5481,029 BANK OF MONTREAL 6,502 588,609 * BANK OF NEW YORK MELLON CORP/T 45,300 2,062,056 BANK OF NEW YORK MELLON CORP/T 45,330 2,062,056 BANK OF NOVA SCOTIA 38,838 1,901,556 BARK CLAYS PLC 1,228,229 2,342,033 BARRE GROUP INC 16,926 691,427 BARRY CALEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BAYER AG 105,453 5,438,723 BAYER AG 105,453 5,438,723 BAYER INC 5,033 361,873 BELLRING BRANDS INC 65,793 1,686,933 BELLEDEN INC 5,033 361,873 BELLEDEN INC 5,030 1,208,156 BERK SHIKE HATHAWAY INC 9,254 2,858,561 BERK SHIKE HATHAWAY INC						
BANCO BILBAO VIZCAYA ARGENTARI 80,407 483,478 BANCO SANTANDER SA 207,913 621,861 BANK OF AMERICA CORP 165,490 5,481,029 BANK OF MONTREAL 6,502 588,609 * BANK OF NONTREAL 45,300 2,062,056 BANK OF NOVA SCOTIA 38,838 1,901,555 BARK OF NOVA SCOTIA 16,926 691,427 BARKAT DEVELOPMENTS PLC 15,1729 724,219 BARRATT DEVELOPMENTS PLC 15,1729 724,219 BARS SF SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BAYER INTERNATIONAL INC 18,236 929,489 BAYER AG 105,453 5,438,723 BAYERISCHE MOTOREN WERKE AG 11,378 2,893,425 BELDEN INC 5,033 361,873 BELDEN INC 5,033 361,873 BERK SHIRE HATHAWAY INC 9,254 2,858,610 BERK SHIRE HATHAWAY INC 9,254 2,858,851 BERK SHIRE HATHAWAY INC 9,254 2,858,851 BERK SHIRE HATHAWAY INC 9,254 2,858,851 BE						
BANCO SANTANDER SA 207,913 621,861 BANK OF AMERICA CORP 165,490 5,481,029 BANK OF NONTREAL 6,502 588,609 * BANK OF NOVA SCOTIA 45,300 2,062,056 BANK OF NOVA SCOTIA 38,838 1,901,556 BARK OF NOVA SCOTIA 16,922 2,342,033 BARCLAYS PLC 15,729 724,219 BARRATT DEVELOPMENTS PLC 151,729 724,219 BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OIL CORP 1,534 148,895 BAYER AG 19,334 2,610,331 BAYER AG 19,353 5,438,723 BAYER AG 105,453 5,438,733 BELDEN INC 5,033 361,873 BELLING BRANDS INC 65,793 1,686,933 BEKSHIRE HATHAWAY INC 9,254 2,856,51 BERY GLOBAL GROUP INC 15,000 1,203,150 BERY GLOBAL GROUP INC 15,000 1,203,150 BERY GLOBAL GROUP INC 15,000 1,203,150 BERY GLOBAL GROUP INC 15,000						
BANK OF MONTREAL 6,502 588,609 * BANK OF NEW YORK MELLON CORP/T 45,300 2,062,056 BANK OF NOVA SCOTIA 38,838 1,901,556 BARCLAYS PLC 1,228,229 2,342,033 BARRATT DEVELOPMENTS PLC 16,926 691,427 BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BAYER INTERNATIONAL INC 18,236 929,448 BAYER AG 105,453 5,438,723 BAYER AG 105,453 5,438,723 BAYER AG 11,378 2,893,425 BELDEN INC 5,033 361,873 BELDEN INC 5,033 361,873 BELLING BRANDS INC 9,254 2,8561 BERXSHIRE HATHAWAY INC 9,254 2,856,851 BERXSHIRE HATHAWAY INC 9,254 2,858,8561 BERXSHIRE HATHAWAY INC 9,254 2,859,874 BOCP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 - BHP GROUP LTD 92,421 2,859,874 BIOCENST PHARMACEUTICALS INC 16,800 12,2,859,874 BIOCENST PHAR						
* BANK OF NEW YORK MELLON CORP/T 45,300 2,062,056 BANK OF NOVA SCOTIA 38,838 1,001,556 BAR CLAYS PLC 1,228,229 2,342,033 BARNES GROUP INC 16,926 691,427 BARRATT DEVELOPMENTS PLC 151,729 724,219 BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OIL CORP 18,236 929,489 BAYER AG 105,453 5,438,723 BAYER AG 11,378 2,89,425 BELOT N DICKINSON AND CO 11,378 2,89,3425 BELLINN GRANDS INC 9,254 2,88,561 BERKSHIRE HATHAWAY INC 9,254 2,88,561 BERKSHIRE HATHAWAY INC 9,2421 2,859,874 BOCRY ST PHARMACEUTICALS INC 15,000 1,203,150 BEORY OLDAG GOUP INC 16,800		BANK OF AMERICA CORP		165,490		5,481,029
BANK OF NEW TOKK MELLON CORFA 43,500 2,002,050 BANK OF NOVA SCOTIA 38,838 1,001,556 BARC LAYS PLC 1,228,229 2,342,033 BARNE OF NOVA SCOTIA 16,926 691,427 BARNE OF NOVA SCOTIA 151,729 742,219 BARRAT TDEVELOPMENTS PLC 151,729 742,219 BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BAYER AG 105,453 5,438,723 BAYER AG 105,453 5,438,723 BAYER AG 11,378 2,893,425 BELAUTY HEALTH COTHE 76,444 605,640 BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLRING BRANDS INC 65,793 1,66,893 BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERKY GLOBAL GROUP INC 15,000 1,207,073 BEST BUY CO INC 15,000 1,205,073 BHP GROUP LTD 92,421 <t< td=""><td></td><td>BANK OF MONTREAL</td><td></td><td>6,502</td><td></td><td>588,609</td></t<>		BANK OF MONTREAL		6,502		588,609
BARCLAYS PLC 1,228,229 2,342,033 BARNES GROUP INC 16,926 691,427 BARRATT DEVELOPMENTS PLC 151,729 724,219 BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BATER INTERNATIONAL INC 18,236 929,489 BAYER AG 105,453 5,438,723 BAYERISCHE MOTOREN WERKE AG 29,334 2,610,354 BEAUTY HEALTH CO/THE 76,444 695,640 BELDEN INC 5,033 361,873 BELLING BRANDS INC 5,033 361,873 BERRY GLOBAL GROUP INC 21,100 1,275,073 BERRY GLOBAL GROUP INC 15,000 1,275,073 BERRY GLOBAL GROUP INC 15,000 1,275,073 BERRY GLOBAL GROUP INC 15,000 1,275,073 BERRY GLOBAL GROUP INC 9,2421 2,858,861 BERRY GLOBAL GROUP INC 15,000 1,275,073 BEST BUY CO INC 15,000 1,275,073 BERY BLORON SPLC STAKE OF GPT GROUP 1,607,882 - BHP	*					
BARNES GROUP INC 16,926 691,427 BARRATT DEVELOPMENTS PLC 151,729 724,219 BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BAYER AG 105,453 5,438,723 BAYER AG 29,334 2,610,354 BAYENISCHE MOTOREN WERKE AG 29,334 2,610,354 BEAUTY HEALTH CO/THE 76,444 695,640 BELDEN INC 5,033 361,873 BELDEN INC 5,033 361,873 BERSSHIRE HATHAWAY INC 9,254 2,858,561 BERRY GLOBAL GROUP INC 11,000 1,273,073 BEST BUY CO INC 15,000 1,203,150 BEY BUY CO INC 15,000 1,203,150 BER BUR DOLDINGS PLC STAKE OF GPT GROUP 1,607,882 BHO GROUP LTD 92,421 2,859,874 BIOGEN INC 16,800 192,864 BIOGEN INC 42,256 1,178,572 BHO GRUP THACUTICALS INC 16,800 192,864 BIOGEN INC 4,2556 1,178,572						
BARRATT DEVELOPMENTS PLC 151,729 724,219 BARRY CALLEBAUT AG 425 840,170 BASR SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BAXTER INTERNATIONAL INC 18,236 929,489 BAYER AG 105,453 5,438,723 BAYERISCHE MOTOREN WERKE AG 29,334 2,610,354 BEAUTY HEALTH CO/THE 76,444 69,5640 BELDEN INC 5,033 361,873 BELDEN INC 5,033 361,873 BELKING BRANDS INC 65,793 1,686,933 BERY GLOBAL GROUP INC 21,100 1,275,073 BERY GLOBAL GROUP INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 16,600 1,203,150 BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOCEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BARRY CALLEBAUT AG 425 840,170 BASF SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BAXTER INTERNATIONAL INC 18,236 929,489 BAYER AG 105,453 5,438,723 BAYERISCHE MOTOREN WERKE AG 29,334 2,610,354 BEAUTY HEALTH CO/THE 76,444 695,640 BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLRING BRANDS INC 65,793 1,686,933 BERRY GLOBAL GROUP INC 21,100 1,275,073 BEST BUY CO INC 15,000 1,203,150 BHP GROUP LTD 6ROUP 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 42,255 1,78,572 BLACK KNIGHT INC 14,494 895,005						
BASF SE 2,967 146,895 BATTALION OIL CORP 1,534 14,895 BAXTER INTERNATIONAL INC 18,236 929,489 BAYER AG 105,453 5,438,723 BAYER KAG 29,334 2,610,354 BAYER INTERNATIONAL INC 29,334 2,610,354 BAYER AG 105,453 6,01354 BAYER INTERNATION WERKE AG 29,334 2,610,354 BEAUTY HEALTH CO/THE 76,444 695,640 BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLRING BRANDS INC 65,793 16,86933 BERKY GLOBAL GROUP INC 21,100 1,275,073 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 - BHO GROUP LTD 9,2421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BATTALION OIL CORP 1,534 14,895 BAXTER INTERNATIONAL INC 18,236 929,489 BAYER AG 105,453 5,438,723 BAYERISCHE MOTOREN WERKE AG 29,334 2,610,354 BEAUTY HEALTH CO/THE 76,444 69,640 BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLRING BRANDS INC 65,793 1,686,933 BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERRY GLOBAL GROUP INC 11,275,073 1,203,150 BGF HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 - BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BAYER AG 105,453 5,438,723 BAYERISCHE MOTOREN WERKE AG 29,334 2,610,354 BEAUTY HEALTH COTHE 76,444 695,640 BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLRING BRANDS INC 5,033 361,873 BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERR GOUP INC 11,00 1,275,073 BEST BUY CO INC 15,000 1,203,150 BHP GROUP LTD GROUP 1,607,882 - BHP GROUP LTD 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BAYERISCHE MOTOREN WERKE AG 29,334 2,610,354 BEAUTY HEALTH CO/THE 76,444 695,640 BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLRING BRANDS INC 65,793 1,686,933 BERX GLOBAL GROUP INC 9,254 2,858,561 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 - BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005		BAXTER INTERNATIONAL INC		18,236		929,489
BEAUTY HEALTH CO/THE 76,444 695,640 BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLENING BRANDS INC 65,793 1,686,933 BERX GLOBAL GROUP INC 9,254 2,858,561 BERY GLOBAL GROUP INC 11,00 1,275,073 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BECTON DICKINSON AND CO 11,378 2,893,425 BELDEN INC 5,033 361,873 BELLRING BRANDS INC 65,793 1,686,933 BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERRY GLOBAL GROUP INC 21,100 1,275,073 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BELDEN INC 5,033 361,873 BELLRING BRANDS INC 65,793 1,686,933 BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERRY GLOBAL GROUP INC 21,100 1,275,073 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BELLRING BRANDS INC 65,793 1,686,933 BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERRY GLOBAL GROUP INC 21,100 1,275,073 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BERKSHIRE HATHAWAY INC 9,254 2,858,561 BERRY GLOBAL GROUP INC 21,100 1,275,073 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BERRY GLOBAL GROUP INC 21,100 1,275,073 BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 - BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BEST BUY CO INC 15,000 1,203,150 BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 - BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BGP HOLDINGS PLC STAKE OF GPT GROUP 1,607,882 - BHP GROUP LTD 92,421 2,859,874 BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BIOCRYST PHARMACEUTICALS INC 16,800 192,864 BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005			GROUP			-
BIOGEN INC 4,256 1,178,572 BLACK KNIGHT INC 14,494 895,005						
BLACK KNIGHT INC 14,494 895,005						
DLAURIOUR INC 2,853 2,021,721						
		DLAUKROUK INC		2,000		2,021,721

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	BLACKSTONE MORTGAGE TRUST INC		29,311		620,514
	BLINK CHARGING CO		40,344		442,574
	BLOCK INC		27,596		1,734,133
	BLUEPRINT MEDICINES CORP BLUESCOPE STEEL LTD		17,103 192,893		749,282 2,202,847
	BNP PARIBAS SA		192,893		727,608
	BOEING CO/THE		6,517		1,241,423
	BOISE CASCADE CO		26,903		1,847,429
	BOOKING HOLDINGS INC BORGWARNER INC		1,409 27,500		2,839,530 1,106,875
	BOSTON SCIENTIFIC CORP		183,723		8,500,863
	BOX INC		11,053		344,080
	BP PLC		2,010,878		11,487,286
	BP PLC	ADR	90,163		3,149,394
	BRENNTAG SE BRIGHTHOUSE FINANCIAL INC		5,139 56,750		327,540 2,909,573
	BRISTOL-MYERS SQUIBB CO		99,311		7,145,426
	BRITISH AMERICAN TOBACCO PLC		64,019		2,527,032
	BROWN & BROWN INC BRUNSWICK CORP/DE		2,341		133,367
	BRUNSWICK CORP/DE BT GROUP PLC		15,100 222,879		1,088,408 300,407
	BUILDERS FIRSTSOURCE INC		8,793		570,490
	BUMBLE INC		65,445		1,377,617
	CABOT CORP		47,760		3,192,278
	CACTUS INC CADENCE BANK		25,730 55,856		1,293,190 1,377,409
	CADENCE DESIGN SYSTEMS INC		17,748		2,851,039
	CAIXABANK SA		50,235		196,868
	CAMDEN PROPERTY TRUST		8,365		935,876
	CANADIAN PACIFIC RAILWAY LTD CANADIAN TIRE CORP LTD	CL A	42,733		3,187,454
	CAPITAL ONE FINANCIAL CORP	CL A	12,576 40,361		1,313,336 3,751,959
	CAPRI HOLDINGS LTD		56,042		3,212,327
	CARDINAL HEALTH INC		21,544		1,656,087
	CARETRUST REIT INC		183,472		3,408,910
	CARGURUS INC CARLISLE COS INC		123,408 12,661		1,728,946 2,983,565
	CARLSBERG AS		11,187		1,482,213
	CARPENTER TECHNOLOGY CORP		7,696		284,290
	CARREFOUR SA		24,914		415,859
	CASA SYSTEMS INC CASELLA WASTE SYSTEMS INC		90,892 9,233		248,135 732,269
	CATERPILLAR INC		1,046		250,580
	CAVCO INDUSTRIES INC		5,637		1,275,371
	CBRE GROUP INC		6,328		487,003
	CELANESE CORP CELLDEX THERAPEUTICS INC		9,920 34,295		1,014,221 1,528,528
	CELSIUS HOLDINGS INC		14,487		1,507,227
	CENTENE CORP		18,561		1,522,188
	CENTURY ALUMINUM CO		13,869		113,448
	CENTURY COMMUNITIES INC CERIDIAN HCM HOLDING INC		47,877 3,181		2,394,329 204,061
	CF INDUSTRIES HOLDINGS INC		14,270		1,215,804
	CHARLES SCHWAB CORP/THE		114,652		9,545,926
	CHART INDUSTRIES INC		19,732		2,273,718
	CHARTER COMMUNICATIONS INC CHARTER HALL OFF SCC		186		63,073
	CHARTER HALL OFF SCC CHEFS' WAREHOUSE INC/THE		315,661 78,554		2,614,277
	CHEMOURS CO/THE		99,007		3,031,594
	CHESAPEAKE ENERGY CORP		9,900		934,263
	CHEVRON CORP		9,907		1,778,207
	CHIPOTLE MEXICAN GRILL INC CHORD ENERGY CORP		1,394 13,180		1,934,161 1,803,090
	CHR HANSEN HOLDING A/S		739		52,997
	CHUBB LTD		10,542		2,325,565
	CHUGAI PHARMACEUTICAL CO LTD		33,200		847,456
	CIE DE SAINT-GOBAIN CIGNA CORP		108,448 12,690		5,283,582 4,204,705
	CIGNA CORP CINEMARK HOLDINGS INC		12,690		4,204,705
	CIRRUS LOGIC INC		26,066		1,941,396
	CISCO SYSTEMS INC		80,712		3,845,120
	CITIGROUP INC		127,933		5,786,410
	CITIZENS FINANCIAL GROUP INC CITY DEVELOPMENTS LTD		44,800 39,800		1,763,776 244,225
			57,000		277,223

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	CK HUTCHISON HOLDINGS LTD	HK/00001	422,500		2,536,099
	CLARIANT AG		5,488		86,899
	CLEAN HARBORS INC		40,056		4,571,191
	CLEARWATER ANALYTICS HOLDINGS		78,690		1,475,438
	CME GROUP INC		14,864		2,499,530
	CNO FINANCIAL GROUP INC		190,774		4,359,186
	COCHLEAR LTD		2,868		397,000
	COGNIZANT TECHNOLOGY SOLUTIONS		52,402		2,996,870
	COHERENT CORP COHU INC		16,884 18,074		592,628 579,272
	COLES GROUP LTD		18,074		214,947
	COLGATE-PALMOLIVE CO		50,251		3,959,276
	COLUMBIA SPORTSWEAR CO		28,278		2,476,587
	COMCAST CORP		92,256		3,226,192
	COMMERCIAL METALS CO		18,100		874,230
	COMMERZBANK AG		11,830		111,560
	COMMSCOPE HOLDING CO INC		83,807		615,981
	COMMVAULT SYSTEMS INC		53,405		3,355,970
	COMPASS GROUP PLC CONAGRA BRANDS INC		71,547 41,800		1,650,275 1,617,660
	CONOCOPHILLIPS		29,904		3,528,672
	CONSTELLATION BRANDS INC		13,226		3,065,126
	CONSTELLIUM SE		18,669		220,854
	CONTINENTAL AG		44,759		2,674,111
	CORECIVIC INC		34,400		397,664
	CORPORATE OFFICE PROPERTIES TR		44,573		1,156,224
	COSTAR GROUP INC		53,029		4,098,081
	COSTCO WHOLESALE CORP		10,733		4,899,615
	CRANE HOLDINGS CO		6,900		693,105
	CREDIT AGRICOLE SA		17,182		180,276
	CRH PLC		89,323		3,528,162
	CRINETICS PHARMACEUTICALS INC CROCS INC		34,337 45,141		628,367 4,894,639
	CTI BIOPHARMA CORP		86,981		522,756
	CULLEN/FROST BANKERS INC		24,306		3,249,712
	CUMMINS INC		10,700		2,592,503
	CVS HEALTH CORP		27,300		2,544,087
	CYTOKINETICS INC		37,818		1,732,821
	DAI-ICHI LIFE HOLDINGS INC		130,300		2,956,673
	DAIWA HOUSE INDUSTRY CO LTD		9,200		211,897
	DANA INC		121,070		1,831,789
	DANAHER CORP DANONE SA		41,821		11,100,130
	DANSKE BANK A/S		70,527 11,448		3,705,539 225,580
	DANSKE BANK A/S DASSAULT AVIATION SA		21,515		3,632,570
	DAVITA INC		5,900		440,553
	DCC PLC		3,563		174,866
	DELL TECHNOLOGIES INC		84,859		3,413,029
	DELTA AIR LINES INC		28,200		926,652
	DENALI THERAPEUTICS INC		29,100		809,271
	DENBURY INC		3,256		283,337
	DENTSU GROUP INC		3,600		113,093
	DESIGN THERAPEUTICS INC		16,440		168,674
	DEUTSCHE BANK AG DEUTSCHE BOERSE AG		237,891 24,368		2,688,179 4,197,489
	DEUTSCHE POST AG		25,067		941,162
	DEUTSCHE TELEKOM AG		397,913		7,915,049
	DEVON ENERGY CORP		24,400		1,500,844
	DEXUS		15,079		79,250
	DIAMOND OFFSHORE DRILLING INC		78,690		818,376
	DIAMONDBACK ENERGY INC		3,087		422,240
	DICK'S SPORTING GOODS INC		9,300		1,118,697
	DIODES INC		11,500		875,610
	DISCOVER FINANCIAL SERVICES		18,400		1,800,072
	DOCUSIGN INC DOLLAR TREE INC		62,796 12,096		3,480,154 1,710,858
	DOLLAR TREE INC DOMINO'S PIZZA INC		2,225		770,740
	DOWINO'S FIZZA INC DOW INC		61,860		3,117,125
	DR HORTON INC		1,461		130,234
	DROPBOX INC		113,052		2,530,104
	DS SMITH PLC		827,982		3,202,074
	DUCKHORN PORTFOLIO INC/THE		70,294		1,164,772
	DUKE ENERGY CORP		28,725		2,958,388
	DYCOM INDUSTRIES INC		24,099		2,255,666

LEAVER 2009 1990 1990 1990 1990 1990 1990 1990	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
LASTERN NANSILATISINC216.9991.97.53.33LASTERN LIMICAL4.3091.93.081BUTON CONTLC4.3091.50.071BUTON CONTLC4.3091.50.071BUTON CONTLC3.86611.72.208BUTAN CONTRENATIONAL3.86611.72.208BUTAN CONTRENATIONAL3.5073.80.271BUTAN CONTRENATIONAL3.5773.80.271BUTAN CONTRENATIONS INC4.5733.80.271BUTAN CONTRENATIONS INC7.0052.84.400BUTANCE RELEVANCE7.0053.84.001BUTANCE RELEVANCE7.0053.84.001BUTANCE RELEVANCE4.96.0013.84.001BUTANCE RELEVANCE4.96.0013.84.001BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.42.242.81.733BUTANCE RELEVANCE1.84.4022.83.823BUTANCE RELEVANCE1.84.622.87.737BUTANCE RELEVANCE1.84.622.87.737BUTANCE RELEVANCE1.84.622.87.737BUTANCE RELEVANCE1.97.7312.42.94POULTANCE RELEVANCE2.91.871.84.64POULTANCE RELEVANCE2.91.871.84.64POULTANCE RELEVANCE2.91.871.84.64 <t< td=""><td></td><td>E.ON SE</td><td></td><td>60,051</td><td></td><td>598,211</td></t<>		E.ON SE		60,051		598,211
PASTMAN CLIMICAL CO 12,200 995,388 BAT INC 33,200 13,530 BAT INC 33,200 13,530 BEAT INC 33,200 13,530 BELARCO ANIMAL HEALTHINC 32,600 23,200 BELARCO ANIMAL HEALTHINC 15,672 39,043 BELARCO ANIMAL HEALTHINC 15,672 39,043 BELARCO ANIMAL HEALTHINC 45,530 81,807 BELARCO ANIMAL HEALTHINC 45,530 81,807 BELARCO ANIMAL HEALTHINC 45,627 32,646,607 BELARCO ANIMAL HEALTHINC 45,637 13,827,33 BENE MERTANCINE INCOMP 42,542 42,64,677 BENE MERTANCINE INCOMP 42,647 13,827,33 DENER MERTANCINE INCOMP 42,649 13,827,33 DENER MERTANCINE INCOMP 12,649 13,837,33 DENER MERTANCINE INCOMP 12,649 12,824,43 DENER MERTANCINE INCOMP 13,649,407 13,649,407 DENER MERTANCINE INCOMP 13,649,407 14,649,403,838 DENER MERTANCINE INCOMP 13,649,400 14,849,388 <td></td> <td>EAGLE MATERIALS INC</td> <td></td> <td></td> <td></td> <td></td>		EAGLE MATERIALS INC				
EATON CORF IPC 3812 1.383.09 ENAY INC 31.30 1.383.09 ELANO SAMAL HEALTHINC 1.967.2 320.92 ELANO SAMAL HEALTHINC 1.967.2 320.92 ELANO SAMAL HEALTHINC 1.967.2 320.92 ELANON SAMAL HEALTHINC 7.47 30.73.01 ELANON SOLUTIONS INC 4.35.23 4.66.01 IFFANCI HEATHINC 7.47 30.73.01 DIMESSION FLICTURE CO 4.75.23 4.66.01 DIMESSION FLICTURE CO 4.94.90 6.87.45 DIMESSION FLICTURE CO 2.784 7.74.42 DIMESSION FLICTURE CO <td></td> <td>EASTERN BANKSHARES INC</td> <td></td> <td>216,599</td> <td></td> <td>3,736,333</td>		EASTERN BANKSHARES INC		216,599		3,736,333
FIAN INC13,2001,75,604EDYACE SA83,6233,72,033ELFACE SA83,6233,72,033ELFACE SA83,6233,72,033ELFACENCY ANTS DC33,0433,72,033ELFACENCY ANTS DC3,7043,0023ELFACENT SOLUTIONS INC45,73081,829FIFVANTE INFATTINC7,7573,072,013ELFALENT SOLUTIONS INC45,73044,407PERFENDENT EFETREC CO45,73044,407PENERSON INCE INFO9,90067,645PENERSON INCE INFO9,90067,645PENERSON INC INCE3,9441,925,41PENERSON INC INC7,9447,954PENERSON INC7,9441,935,82PENERSON INC2,1422,74,318PENERSON INC2,1422,74,318PENERSON INC1,1472,19,008PENERSON INC1,1472,19,008PENERSON INC3,3001,640,935PENERSON INCON INC3,3001,640,935PENERSON INC						
DISON INTERNATIONALN.9655.10/04ELANCO ANIMAL REALTHINC19.67238.092ELANCO ANIMAL REALTHINC19.67238.092ELEVINCE HEALTHINC7.65739.27311ELEVINCE HEALTHINC7.65739.27391ELEVINCE HEALTHINC7.65739.27391ELEVINCE HEALTHINC4.52744.647DIERDON ELECTINC CO4.52344.647DIERDON ELECTINC CO4.52344.647DIERDON ELECTINC CO4.5242.50.00DIERDON ELECTINC CO19.60045.656DIERDON ELECTINC CO19.60045.656DIERDOR ELECTINC CO2.85.7644.647DIERDOR ELECTINC CO2.85.7644.647DIERDOR ELECTINC CO2.85.7644.647DIERDOR ELECTINC CO2.85.7644.647DIERDOR ELECTINC CO2.85.7644.647DIERDOR ELECTINC CO13.04615.95.87DIERDOR ELECTINC CO13.04715.95.87DIERDOR ELECTINC CO13.04715.95.87DIERDOR ELECTINC CO13.04715.95.87DIERDOR ELECTINC CO13.04715.95.97DIERDOR ELECTINC CO13.04715.95.97DIERDOR ELECTINC CO13.04715.95.97 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
EIFAGE SA36.6633.279.003EIACKO ANAL HEALTIN INC12.6973.674.633EIACTEONIC ANTA INC12.6973.674.631EIACTEONIC ANTA INC12.6973.674.631EIACTEONIC ANTA INC7.6953.254.603EIACTEONIC ANTA INC7.6953.254.603EIACTEONIC ANTA INC6.6083.254.603EIACTEONIC ANTA INC6.6083.254.603EIACTEONIC ANTA INC6.6083.254.603EIACTEONIC ANTA INC2.648.6773.254.613EIACTEONIC ANTA INC2.648.6773.254.613EIACTEONIC ANTA INC2.648.6773.254.613EIACTEONIC ANTA INC2.648.6773.254.613EIACTEONIC ANTA INC.2.648.6773.254.613EIACTEONIC ANTA INC.2.648.6784.64.513EIACTEONIC ANTA INC.3.648.6783.64.693.83EIACTEONIC ANTA INC.3.649.6783.64.693.83EIACTEONIC ANTA INC.3.64.693.834.64.59.83EIACTEONIC ANTA INC.3.64.693.734						
ELANCO ANINAL HEALTH INC 19/67 29/07 ELEMENT SOLUTIONS INC 43.2407 39/07/08 ELEMENT SOLUTIONS INC 43.250 38/18/07 ELANCO ANINAL HEALTH INC 45.250 39/07/07 ELANCO ANINAL HEALTH INC 45.250 39/07/07 ELANCO ANINAL HEALTH INC 45.250 39/07 ELANCO ANINAL HEALTH INC 45.250 39/07 ELANCO ANINAL HEALTH INC 45.250 24.060 ELANCO ANINAL HEALTH INC 12.050 66.648 ENROR HOLDINGS INC 19.000 66.7485 ENROR HOLDINGS INC 21.040 24.0147 ENROR HER FUNANCIAL SUBVICES 43.050 19.071 ENROR HER FUNANCIAL SUBVICES 13.040 24.0948 FOR FUNANCIAL SUBVICES 13.040 24.0948 FOR FUNAN IN 11.047 27.0318 FOR FUNAN IN 11.047 27.0318 FOR FUNAN IN 11.047 27.0318 FOR FUNAN IN 13.047 3.043.043.043.043.043.043.043.043.043.04						
ELECTENNIC ALTSINC22.4773.970,483BLEWARCE HEALTHINC7.6573.927,841ELEVARCE HEALTHINC7.6573.927,841BLILL AC O7.6673.927,841BLILL AC O7.6673.927,841BLILL AC O5.96,8701.328,737BNIDSINC NC9.96,8001.328,737BNIDSINC NC1.92,9306.67,643BNISRA BC OLDINGS INC1.942,2542.510,781BNISRA BC OLDINGS INC2.14324.94,847BNISRA BC OLDINGS INC1.942,2544.94,847BNISRA BC OLDINGS INC1.9441.955,827BNISRA BC OLDINGS INC1.9434.94,943BNISRA BC OLDINGS INC1.9434.94,943BNISRA BC OLDINGS INC1.9434.94,943BNISRA BC OLDINGS INC1.9434.449,933BOUTS INCES INC1.9574.999,353BNISRA BC OLDINGS INC1.9734.999,353BOUTS INCES INC3.0301.040,044BVISRCIAR INC ONE3.0301.040,044BVISRCIAR INC ONE3.0301.046,044BVISRCIAR INC ONE3.0301.046,044BVISRCIAR INC ONE3.0301.046,044BVISRCIAR INC ONE3.0301.045,056BVISR						
ILFVANCT IRATURNC7.6753.927.811ILFUANCT IRATURCO7.6753.927.811PMTRSON FLICTRICO4.7524.45.871PMTRSON FLICTRICO4.7524.45.871PNERUZZE RIDLIDNUS INC10.900667.635PNERUZZE RIDLIDNUS INC2.8764.94.871PNERUZZE RIDLIDNUS INC2.8764.94.871PNERUZZE RIDLIDNUS INC2.8764.94.871PNISKA GRUUP ID1.97.9727.9448PNISKA GRUUP ID1.97.9727.9448PNISKA GRUUP ID1.97.9727.9448POR DSURCES INC2.14301.74.812POR DSURCES INC1.36.9834.469.331POR DSURCES INC1.36.9834.36.936POR DSURCES INC1.36.9834.36.936POR DSURCES INC1.36.9834.36.936POR DSURCES INC1.36.9974.36.938POULTAIL POPERTIES REALTY TR3.03.901.66.964POULTAIN INC2.25.9713.84.9904.36.938POULTAIN AN1.33.3914.49.90POULTAIN AN1.33.3914.49.90POULTAIN AN1.33.3914.49.90POULTAIN AN1.33.9914.35.392POULTAIN AN1.33.9914.35.392POULTAIN AN1.33.9914.35.392POULTAIN AN1.33.9914.35.392POULTAIN AN1.33.9914.35.392POULTAIN AN1.33.9914.35.392POULTAIN AN1.33.9914.35.392POULTAIN AN2.26.9034.36.992POULTAIN AN1.33.991						
ELLILLY & CO7.652.584.697EMPRE CO LTDCL A NON-VTG34.5121.335.73ENDS PLAINNG INCCL A NON-VTG46.0002.35.07ENDS PLAINNG INC1.235.731.235.731.235.73ENDS PLAINNG INC1.235.741.235.73ENDS PLAINNG INC2.2541.510.73ENDS PLA2.2541.235.73ENDS PLA2.7441.835.382ENTRERIS IF NANCIAL SERVICES4.0451.71.31EOU FRAZINC1.1472.290.68EQUITAX INC1.354.223.535.23EOUFAX INC1.354.223.535.23EOUFAX INC1.354.223.535.23EOUFAX INC1.354.223.535.23EOUFAX INC1.354.223.536.33EOUFAX INC1.354.223.556.33EOUFAX INC1.354.223.556.33EOUFAX INC1.354.231.244.40EOUFAX INC3.3371.444.403.53EOUFAX INC3.236.611.344.64EVERCORE INC3.236.611.344.64EVERCORE INC3.236.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.611.344.40EVERCORE INC3.246.771.344.40EVERC		ELEMENT SOLUTIONS INC		45,730		831,829
EMIRESON ELECTRIC CO 4,52 44547 ENROS ELECTRIC CO TD CL A NON-VTG 96,800 328,670 ENROS ENCORP 12,254 2,153,735 ENROR SECORP 12,254 2,161,835 ENRERES ENACLOS ENC 12,254 2,161,835 ENRERES ENACLOS ENC 2,204 776,452 ENRERES ENACLLS ENVECS 2,044 1,835,835 ENRERES ENACLLS ENVECS 13,648 4,449,345 EQUITAX INC 11,347 2,216,035 ENRERES ENACLLS ENVECS 12,349 2,473,318 ENRERES ENACLLS ENVECS 13,548 4,449,345 EVENTONINS INC 12,379,32 2,355,478 ENSTEE LAUBRE COS INCITE 19,373 3,321,618 EVENEST RE GROUP LTD 3,000 1,660,44 EVOLONI TRO 2,0187 1,044,64 EVOLONI TROLES INC 23,317 3,614,19 EVENEST RE GROUP LTD 3,000 1,046,64 EVOLONI TROLES INC 23,018 1,044,64 EVOLONI TROLES INCENATORIAL OF WA 2,255,757 2,614,41 <td></td> <td></td> <td></td> <td></td> <td></td> <td>3,927,811</td>						3,927,811
ENNTRE COLTD CLA NON-VTG 49,487 1,232,33 ENDS NUC 19400 667,457 ENRERUZER HOLDINGS INC 194204 23,570 ENRERUZEN ROLDINGS INC 194204 23,570 ENRERUZEN ROLDINGS INC 28,570 404,477 ENRERUE COLTD 36,460 197,451 ENRERUE COLTD 36,460 197,451 ENRERUE COLTD 36,460 197,451 EOR RESOLUCES INC 13,463 14,453,582 ENTERPRISE INANCIAL SERVICES 40,463 44,463,453 EQUITARL ROCENTINE 13,462 36,463 EQUITARL ROCENTINE RELITY TR 23,592 35,534,533 EVENCOME INC 33,59 44,253,433 EVENCOME INC 3,393 14,940,935 EVENCOME INC 23,592 35,534,333 EVENCOME INC 3,393 14,940,935 EVENCOME INC 23,592 35,543,335 EVENCOME INC 23,543 34,454 EVENCOME INC 23,543 34,454,940 EVENCOME INC 23,545 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
ENROS HOLDINGS INC 96,800 328,670 ENRERUS CORP 142,254 2,510,373 ENRERUS CORP 12,254 2,510,373 ENRERUS CORP 12,357,5 40,407 ENRERUS CORP 2,344 1,353 ENRERUS CORP 14,473 2,310,373 ENRERUS FRANCULS SERVICES 40,805 1,973,313 EQUIFAX INC 1,349 2,773,313 EQUIFAX INC 13,342 2,306,383 EQUIFAX INC 13,342 3,06,183 EQUIFAX INC 13,342 3,06,183 EQUIFAX INC 13,342 3,06,183 EQUIFAX INC 13,308 1,404,933 EQUIFAX INC 13,303 1,404,903 EQUIFAX INC 13,303 1,404,904 EVENCINCE INC 13,303 1,404,904 EVENCINCE INC 3,300 1,600,404 EVENCINCE INC 3,313 1,404,904 EVENCINCE INC 3,313 1,404,904 EVENCINCE INC 3,313 1,404,904 EVENCINCE INC 3,313 1,404,904 EVENCINCENT HEALTH INC 4,						
ENREGIZER HOLDINGS INC 19.400 667.653 ENRISPA 28.876 404.447 ENISPA 28.876 404.44 ENISPA 28.876 404.44 ENISPA 28.876 404.44 ENISPA 12.400 17.74.118 ENISPA (ROUTER) 13.404 14.85.302 EQUITABLE HOLDINGS INC 13.498 4.449.335 EQUITABLE HOLDINGS INC 13.842 3.96.835 EQUITABLE HOLDINGS INC 13.842 3.96.835 ESSENTAL ROPERTIES REALTLY TR 28.7482 5.85.848 ESTEE LAUDER COS INCTHE 19.97.73 4.90.335 EVOLOTINC 3.513 1.404.05 EVOLOTINC 13.31 1.404.05 EVOLUTION AB 25.717 3.66.81 EVOLUTION AB 24.913 4.45.96 EVOLUTION AB			CL A NON-VIG			
ENERPLUS CORP 14.224 25.07.83 ENTRARCY INC 27.04 71.64.52 ENTRARCY INC 7.044 1.835.53 ENTREPRISE FINANCIAL SERVICES 40.806 1.97.81 ENOR ROUP INTD 1.14.07 2.27.91 ENOR ROUP INTD 1.14.07 2.27.91.81 ENOR ROUP INTD 1.14.07 2.27.91.81 ENOR ROUP INTO 1.14.07 2.27.91.81 ENOR ROUP INTO 1.35.04 2.3.91.81 ENOR ROUP INTO 1.3.00 1.3.90.9 ENOR ROUP INTO 3.2.00 1.6.90.04 EVENT RE GROUP INTO 3.2.00 1.6.90.04 EVENT RE GROUP INTO 3.2.00 1.6.90.04 EVENT RE GROUP INTO 3.2.91.81 1.94.40 EVENT RE GROUP INTO 3.2.91.91 1.94.40 EVENT RE GROUP INTO 2.2.5.71 3.64.81 EXELON CORP 2.2.5.71 3.64.81 EXELON CORP 2.2.9.91 3.91.91 EXELON CORP 2.4.91 3.93.91 EXELON CORP 2.4.91 3.93.91<						
ENI SPA 28.76 49.47 ENTER ENERGY INC 2,704 17.652 ENTER GROUP LTD 7.944 1.853.382 ENTER RESTARCIAL SERVICES 21.400 2.77.4318 EPAM SYSTEMS INC 11.608 4.480.353 EPAM SYSTEMS INC 11.608 4.480.353 EPAM SYSTEMS INC 11.608 4.480.353 EPAM SYSTEMS INC 11.602 5.555.558 EVENTIAL PROPERTISELALTY TR 23.7992 5.556.358 EVENTIAL PROPERTISELALTY TR 35.015 5.555.558 EVENTIAL PROPERTISELALTY IN 5.50.35 3.521.018 EVENTIAL PROPERTISELALTY IN 2.55.57 3.55.56 EVENTIAL PROPERTISE STATUTINE 2.55.57 3.55.56 EVENTIAL PROPERTISENCE <						
ENTLAR GROUP LTD 7,944 1,835,382 ENTERSE FINACLAS ENVICES 24,403 2,77,318 PCOR ENSOURCIES INC 11,470 2,30,008 IPAM SYSTEMS INC 11,477 2,30,008 FOULTAX INC 11,417 2,30,008 ENSERTIAL INCOMPRITES REALITY TR 23,051 3,053 ENSERTIAL INCOMPRITES REALITY TR 23,057 3,83,403 ENSERTIAL INCOMPRITES REALITY TR 33,057 3,83,403 ENSERTIAL INCOMPRITES REALITY TR 23,057 3,83,403 EVENDER INC 29,187 1,040,005 EVENDER INC 29,187 1,040,005 EVENDER INC 29,187 1,040,005 EVOLENT HEALTH INC 5,331 1,449,003 EVEND COLENT HEALTH INC 22,571 3,618,197 EXELLON CORP 14,616 22,5573 EXELENC CORP 14,616 24,55,565 EXEMPTIO GROUP INCNINON LOF WA 14,616 24,53,565 EXEMPTIO GROUP INCNINON LOF WA 14,616 24,53,565 EXEMPTIO GROUP INCNINON LOF WA 14,617 24,003 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
FNTERPRISE FINANCIAL SERVICES 21,202 27,73,18 LOG RESURCES INCC 13,698 4,480,383 FURM SYSTEMS INC 13,698 4,480,383 FQUITARLE HOLDINGS INC 13,80,42 3,568,518 ENSERVILLA PROFERITES REALTY TR 22,798,22 5,858,518 ENSERVILLA PROFERITES REALTY TR 3,633 3,21,618 EVERCORE INC 3,133 1,840,42 EVERCORE INC 3,133 3,21,618 EVERCORE INC 3,133 1,840,40 EVERCORE INC 3,133 1,840,40 EVERCORE INC 3,133 1,840,40 EVERCORE INC 23,137 1,840,40 EVERCORE INC 23,137 1,840,40 EVERCORE INC 23,133 1,474,035 EVERCORE INC 23,573 1,841,40 EVERCORE INC 23,557,573 1,811,59 EXELTING NORERNATIONAL OF WA 2,245,60 2,375,196 EXERCOR CORP 14,253,60 2,375,196 EXERCOR CORP 14,353 2,489,519 EXERCOR CORP 14,353 2,489,519 EXERCOR CORP 13,430 <t< td=""><td></td><td>ENPHASE ENERGY INC</td><td></td><td>2,704</td><td></td><td>716,452</td></t<>		ENPHASE ENERGY INC		2,704		716,452
EOG RESOURCES INC 21,406 2,77,318 FPAM SYTEMS INC 13,668 2,473,184 FQUIFAX INC 13,842 3,661,805 ROUTARLE HOLDINGS INC 13,842 3,661,805 ESSENTIAL PROPERTIES RELATLY TR 23,782 5,585,438 ESTEE LAUDER COS INCC/TIE 19,787 4,909,333 EVERCORE INC 3,300 1,006,064 EVORD INC 23,137 13,444,490 EVORD INC 23,571 3,614,444 EVORD INC 23,591 1,494,640 EVORD INC 23,591 3,614,14 EVERLIST INC 23,591 3,614,14 EVERLIST INC 23,591 3,614,14 EVERLIST INC 23,592 2,373,166 EVERLIST RE COUP INC 16,614 1,455,386 EVERLIST RE COUP INC 24,013 455,556 EVERLIST RE COUP INC 24,013 455,556 EVERLIST RE COUP INC 24,013 455,556 EVERLIST RE COUP INC 24,013 458,519 EXXXIN MOBIL CORP 2,04,090 <t< td=""><td></td><td>ENSTAR GROUP LTD</td><td></td><td>7,944</td><td></td><td>1,835,382</td></t<>		ENSTAR GROUP LTD		7,944		1,835,382
PAM SYSTEMS INC 13.698 4.490.333 EQUITABLE INCLORING INC 13.8042 3.961.805 EVENTAL PROPERTIES REALTY TR 13.8042 3.961.805 ESTEE LAUDER COS INCTHE 19.787 4.900.335 EVENCORE INC 3.5035 3.821.618 EVENCORE INC 29.187 13.646 EVENCORE INC 29.187 13.646 EVENCET REALTH INC 6.5.733 1.444.940 EVENCET REALTH INC 3.3.309 -4 EVENCET REALTH INC 22.5.71 3.681.59 EVENCET REALTH INC 22.5.71 3.681.59 EXTELLON CORP 24.051 4.573.38 EXTELON CORP 24.051 4.573.58 EXTELON CORP 2.9.664 4.573.58 EXTELON CORP 2.9.664 4.573.58 EXTELON CORP 2.0.614 4.553.58 EXTELON CORP 2.0.614 4.553.58 EXTELON CORP 2.0.616 4.797.94 EXTEND MORTICON TO 2.0.616 4.797.94 EXTEND MORTICON TO 2.0.616 4.797.94 EXTEND MORTICON TO 2.0.616 4.797.94 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
EQUEAX INC 11.417 2.219.000 FQUITABLE HOLDINGS INC 136,402 3361,805 ESSENTIAL PROPERTIES RELATY TR 237,982 5,858,438 ENTEL LAUDRE CONCTHE 32,035 3281,618 EVERECORE INC 35,035 3281,618 EVEREST RE GROUP LTD 32,00 16,060,04 EVOLUTION AB 67,073 1844,940 EVOLUTION AB 15,331 1,494,030 EVELON CORP 32,801 36,815 EXELON CORP 22,856 2,373,100 EXELON CORP NC 14,250 23,613 EXELON CORP NC 14,250 23,613 EXELON CORP NC 14,250 26,601 EXERD GROUP INCLINGS NV 24,013 45,355 EXEMPTIONS INTERNATIONAL OF WA 22,856 2,373,100 EXEND GROUP INCLINGS NT 24,403 1,794,352 EXEND MOBIL CORP 14,250 26,601,81 EXEND MOBIL CORP 10,360 1,794,352 EXEND MOBIL CORP 14,363 2,475,714 FREST HORIZON CORP 14,450						
EQUITABLE HOLDINGS INC 138,042 3,061,895 ESSENTAL PROFENTES REALTY TR 27,3792 5585,438 ESTEE LAUDER COS INCTHE 19,787 4,000,335 EVERCORE INC 3,000 1,060,044 EVGO INC 29,187 103,046 EVOLENT HEALTH INC 65,703 1,484,900 EVOLENT HEALTH INC 23,3180 4 EVERLISS INC 23,513 1,484,900 EVERLISS INC 31,3809 4 EVERLISS INC 23,513 1,484,900 EVERLISS INC 23,513 1,484,900 EVERLISS INC 22,5571 3,616,189 EXERCORCOP INCLINOS N 22,456 2,375,180 EXERCORCOP INCLINOS N 24,050 4,353,389 EXEND MOBIL CORP 10,306 1,794,352 EXEND MORIL CORP 10,306 1,794,352 EXEND MORIL CORP 24,300 1,278,823 EXEND MORIL CORP 24,300 1,278,823 FARENT MINERTAL HOLDINGS LTD SUB-VTG 4,433 2,467,972 FARENT MINERTAL HOL						
ESSENTIAL PROPERTIES RELATY TR 237,982 5.858,498 ETEE LAUDER COS INCTHE 19,787 4900,333 EVENCORE INC 35,035 3821,618 EVENEST RE GROUP LTD 32,00 1,060,064 EVOLEST RE GROUP LTD 65,733 1,844,940 EVOLUTION AB 15,331 1,494,035 EVENEST RE GROUP INC 31,809 4 EXELIXIS INC 225,571 3,618,159 EXELON CORP 59,162 2255,737 EXPEDIA GROUP INCLINICS NV 24,013 453,56 EXPENDIA GROUP INCLINICS INT 24,013 453,56 EXTEND CORP 24,013 453,56 EXTEND GROUP INCLINICS INT SUB-VTG 41,420 206,918 EXTEND CORP 24,00 1,71,862 24,757,319 EXEND MOBIL CORP 24,300 1,271,862 24,767,741 FABERINET 20,909 26,809,92 24,800 1,774,82 FABERINET 20,909 26,809,92 21,128 24,767,741 FABERINET 20,909 26,819,92						
ESTEE LAUDER COS INCTHE 19.787 4.909.353 EVERCORE INC 3.200 1.060.04 EVERST RE GROUP LTD 2.201 1.040.04 EVOLENT HEALTH INC 65.703 1.844.940 EVOLENT HEALTH INC 313.80 44 EVOLENT HEALTH INC 2.557.37 3.061.91 EVERLINS INC 2.557.37 3.061.91 EVERLINS INC 2.25.57 3.061.91 EXELON CORP 59.162 2.557.37 EXEPTID GROUP INCI OF WA 2.26.66 2.375.96 EXERD GROUP PICOLINGS INTERNATIONAL OF WA 2.26.91 3.75.96 EXERD GROUP PICOLINGS INTERNATIONAL OF WA 2.06.91 3.75.96 EXERD GROUP PICOLINGS INTERNATIONAL OF WA 2.06.91 3.75.96 EXERD MOBIL CORP 7.619 3.78.196 FABRINET 2.909 2.660.92 FRINT ARTINANCIAL HOLDINGS LTD SUB-YTG 4.42.50 3.75.96 FIRST INOLEXCLA FOR VITUS TINTERNATIONAL CORP 1.29.00 1.76.93 FIRST SOLAR INCANCIAL CORP 3.06.56 1.57.73 FIRST TOUSTRALL REL						
EVEREST RE GROUP LTD 3.00 1.060.064 EVOLENT HEALTH INC 65,703 1.344.05 EVOLENT HEALTH INC 313,809 44 EVELIST INC 235,571 3.618.19 EVRAZ PLC 313,809 44 EXELIST INC 225,571 3.618.19 EXPEDITORS INTERNATIONAL OF WA 22,856 2.375.196 EXPEDITORS INTERNATIONAL OF WA 22,856 2.375.196 EXPEDITORS INTERNATIONAL OF WA 22,856 2.375.196 EXPEDITORS INTERNATIONAL OF WA 24,013 453.356 EXPEDITORS INTERNATIONAL OF WA 24,003 2.60.9.18 EXXOM MOBIL CORP 3.030 1.274.82 FABERAY ENANCIAL HOLDINGS LTD SUB-VTG 4.184 2.476.741 FIDEX CORP 1.360 1.721.82 2.880.922 FIRST HORZON CORP 1.2300 316.050 FIRST HORZON CORP 1.2300 316.050 FIRST NOLSTRAL REALTY TRUST 59,874 2.280.519 FIRST SOLAR INC 1.45.345 2.66.887 FLEDTOR TECINNOLGIES INC 1.						· · · · ·
EVGO INC 29,187 113,466 EVOLUTION AB 15,31 1,494,005 EVOLUTION AB 15,31 1,494,005 EVRLAZ PLC 33,809 44 EXELIXIS INC 225,571 3,618,199 EXELIXIS INC 225,571 3,618,199 EXELIXIS INC 22,855 2,285,731 EXPEDIAG GROUP INC 16,614 1,453,306 EXPERING ROUP HOLDINGS NV 24,013 435,356 EXTERM NETWORKS INC 14,259 26,901 FARRENET 20,099 2,880,912 FAREAX FINANCIAL CORP 19,460 1,734,325 FAREAX FINANCIAL CORP 19,460 1,734,325 FAREAX FINANCIAL CORP 2,800 31,650 FIRST INDUSTALAL REALITY TRUST 59,874 2,285,65 FIRST SOLAR INC 1,12,83 2,660,897 FIRST FINANCIAL REALITY TRUST 59,922 2,135,609 FIRST SOLAR INC 1,12,135 1,135,554 FIRST FINANCIAL REALITY TRUST 59,922 2,135,609 FIRST FINANCIAL CORP		EVERCORE INC		35,035		3,821,618
EVOLENT HEALTH INC 65,703 1,444,900 EVEAZ PLC 313,809 44 EXELINS INC 225,571 3(6,15) EXELON CORP 50,162 2,575,733 EXEDON CORP 50,162 2,575,733 EXEDON ROC 16,614 1,453,366 EXTEDIT RENATIONAL OF WA 22,856 2,375,196 EXTERNET RENATIONAL OF WA 24,013 445,356 EXTERNE NETWORKS INC 14,250 260,018 EXTERNE NETWORKS INC 10,360 1,719,432 EXTERNET 20,009 2,680,952 FARENAT FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 FIBEST CORP 24,300 1,271,862 1,474,352 FIRST INDUSTRIAL REALTY TRUST 59,874 2,2885,519 1,513,509 FIRST INDUSTRIAL REALTY TRUST 59,874 2,2885,519 1,513,509 FIRST INDUSTRIAL REALTY TRUST 59,874 2,885,519 1,513,509 FIRST INDUSTRIAL REALTY TRUST 59,874 2,885,519 1,513,509 FIVE POINT HOLDINGS INC 1,453						1,060,064
EVOLUTION AB 15.331 1.494.035 EVRA PLC 313.809 44 EXELIXIS INC 225.571 3.618.159 EXELIXIS INC 22.575.73 3.618.164 1.455.366 EXPEDIA GROUP INC 16.614 1.455.366 2.257.573 EXPEDITORS INTERNATIONAL OF WA 22.856 2.257.573 EXPEDITORS INTERNATIONAL OF WA 24.013 4.35.356 EXTREME NETWORKS INC 14.250 2.060.91 EXXON MOBIL CORP 79.619 & 78.19.76 FABRINET 20.909 2.660.92 FARTA FINANCIAL HOLDINGS LTD SUB-VTG 4.184 2.476.741 FEDEX CORP 10.360 1.724.32 2.680.925 FIRST MERICAN FINANCIAL CORP 12.900 316.050 1.724.822 FIRST MERICAN FINANCIAL CORP 12.020 316.050 1.724.82 FIRST NOLTSTALL REALTY TRUST 59.874 2.880.519 FIRST SOLAR INC 17.443 2.612.875 FIRST SOLAR INC 14.533 2.66.858 FIRST NOLTSTALL REALTY TRUST 14.533						
EVRAZ PLC 313,600 1 EXELIXIS INC 225,571 3,618,159 EXELON CORP 59,162 2,557,571 EXPEDIA CBOUP INC 16,614 1,455,336 EXPEDITORS INTERNATIONAL OF WA 22,855 2,375,106 EXPEDITORS INTERNATIONAL OF WA 24,013 363,356 EXTREME NETWORKS INC 14,250 3,690,92 FARNET 20,909 2,680,922 FARNET 20,909 2,680,922 FARRAX FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 HEEC CORP 10,360 1,794,332 16,600 FIRST INDUSTRIAL REALTY TRUST 59,874 2,889,519 FIRST SOLAR INC 14,476,741 2,612,787 FIRST SOLAR INC 14,453 2,668,87 FILST TOLDISTRIAL REALTY TRUST 59,874 2,889,519 FIRST SOLAR INC 14,454 2,128 FIRST SOLAR INC 14,453 2,66,887 FILST TORDING SINC 14,453 2,66,887 FILST SOLAR INCLIC CORP 14,504 1,12,792 FILSTENERGY CORP 16,6356 152,773						
EXELUXS INC 225,571 5.616.2 EXPEDUA CORUP 5.016.2 2.557.573 EXPEDUA CORUP INC 16.614 1.455.36 EXPEDUA CORUP HOLDINGS NV 22,655 2.757.196 EXTREME NETWORKS INC 14,250 260.918 EXXON MOBIL CORP 70,619 8,781.976 FABRINET 20,909 2.680.925 FARRAX FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2.476.741 FEDEX CORP 10,360 1.794.352 FIRST AMERICAN FINANCIAL CORP 29,090 3.16.050 FIRST MORIZON CORP 12,900 316.050 FIRST ST MORIZON CORP 12,900 316.050 FIRST ST NUDUSTRIAL REALTY TRUST 59,874 2.889.519 FIRST ST NUDURG LUC 59,874 2.889.519 FIRST SOLAR INC 11,433 2.612.873 HEETCOR TECHNOLOGIS INC 11,453 2.668.97 FIRST FUDUSTRIAL REALTY TRUST 15,862 4.478.114 FLOCORP 145,062 4.478.114 FLOCORP 145,062 4.478.114 FLOCORP 145,062 4.478.114 FLO						1,494,035
EXELON CORP \$9,162 2,557,573 EXPEDIA GROUP INC 16,614 1,455,386 EXPEDITOS INTERNATIONAL OF WA 22,856 2,275,196 EXPENTOS INTERNATIONAL OF WA 22,856 2,275,196 EXTREME INETWORKS INC 14,250 20,00,918 EXXON MOBIL CORP 79,619 8,781,976 FARRINET 20,090 2,680,952 FARRAS FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 FEDEX CORP 10,360 1,774,352 59,874 2,880,919 FIRST AMERICAN FINANCIAL CORP 24,300 1,6,000 316,600 FIRST NOLAR INC 17,443 2,612,787 59,874 2,889,519 FIRST SOLAR INC 17,443 2,612,787 51,855 6,133,34 FIRST SOLAR INC 17,443 2,612,787 51,855 6,133,34 50,513 FIRST SOLAR INC 14,504 3,112,752 56,68 152,773 51,626 13,334 56,68 152,773 51,635 6,133,344 50,531 51,33,44 50,531 51,537 51,537 51,535 60,131,2752 51,565 51,533						3 618 159
EXPEDIA GROUP INC 16.614 1.455.366 EXPEDITORS INTERNATIONAL OF WA 22.856 2.375.196 EXTRO GROUP HOLDINGS INV 24.013 435.356 EXTRO GROUP HOLDINGS INC 14.250 2.60.918 EXXON MOBIL CORP 79.619 8.781.976 FABRINET 20.909 2.680.932 FARRINET 20.909 2.680.932 FRIST AMERICAN FINANCIAL CORP 10.300 1.794.332 FIRST MARCIAN FINANCIAL CORP 21.300 316.690 FIRST MOLZON CORP 12.900 316.690 FIRST SINDUSTRIAL REALTY TRUST 59.874 2.889.519 FIRST SINDUSTRIAL REALTY TRUST 59.874 2.889.519 FIRST SOLAR INC 21.128 1.836.24 FIRST SOLAR INC 1.453 2.666.897 FILETCOR TECHNOLOGIES INC 1.453 2.666.897 FILETCOR TECHNOLOGIES INC 145.962 4.478.114 FLETCOR TECHNOLOGIES INC 145.962 4.478.114 FLETCOR TECHNOLOGIES INC 145.962 4.478.114 FLETCOR TECHNOLOGIES INC 1.453.33						
EXPRO GROUP HOLDINGS NV 24,013 435,356 EXTREME NETWORKS INC 14,250 260,918 EXXON MOBIL CORP 79,619 8,781,976 FABRINET 20,909 2,680,925 FARRAX FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 FEDEX CORP 10,360 1,794,352 FIRST AMERICAN FINANCIAL CORP 23,000 12,71,862 FIRST MARICAN FINANCIAL CORP 12,900 316,050 FIRST SOLAR INC 17,443 2,612,787 FIRST SOLAR INC 11,443 2,612,787 FIRST SOLAR INC 21,128 1,836,234 FIRST SOLAR INC 21,128 1,836,234 FIRST SOLAR INC 21,128 1,836,234 FIRST SOLAR INC 14,549 3,112,752 FIRST FORDUSTING INC 145,962 4,478,114 FLOOR CORP 13,083 1,633,008 FINE CORP 13,4303 5,075,310 FLOX LTD 134,303 5,075,310 FORD LOCKER INC 13,4303 5,075,310 FORD MOTOR CO 136,482 6,379,265 FORD MOTOR CO <						
EXTREME NETWORKS INC 14.250 260.918 EXXON MOBIL CORP 79.619 8,781.976 FABRINET 20,909 2,680.952 FARFAX FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 HEDEX CORP 10,360 1.794,352 FIRST AMERICAN FINANCIAL CORP 24,300 1.271,862 FIRST SINDUSTRIAL REALTY TRUST 59,874 2.889,519 FIRST SINDUSTRIAL REALTY TRUST 59,874 2.889,519 FIRST SINDUSTRIAL REALTY TRUST 59,874 2.889,519 FIRST SINDAR INC 11,7443 2,612,737 FIRST SINDUSTRIAL REALTY TRUST 59,874 2.889,519 FIRST SINDAR INC 14,503 266,887 FIRST NOLDINGS INC 14,543 266,887 FILEET COR TECHNOLOGIES INC 14,543 266,887 FLEET COR TECHNOLOGIES INC 14,545 24,476,741 FLOW SER VE CORP 145,962 4,478,114 FLOW CORP 13,085 1,03,308 FNB CORPPA 13,085 1,03,308 FNB CORPPA 13,085 1,03,308 FNB CORPPA 13,0482 6,3790.265 <td></td> <td>EXPEDITORS INTERNATIONAL OF WA</td> <td></td> <td>22,856</td> <td></td> <td>2,375,196</td>		EXPEDITORS INTERNATIONAL OF WA		22,856		2,375,196
EXXON MOBIL CORP 79,619 8,781,976 FABRNET 20,909 2,680,952 FARFAX FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 FIEDEX CORP 10,360 1,794,352 17,882 FIRST MERICAN FINANCIAL CORP 22,900 316,050 FIRST FINDUSTRIAL REALTY TRUST 59,874 2,889,519 FIRST SOLAR INC 17,443 2,612,877 FIRST SOLAR INC 17,433 2,662,877 FIRST SOLAR INC 50,922 2,135,669 FIVE POINT HOLDINGS LLC 65,568 152,773 FLEE TCD T ECINOLOGIES INC 1,453 2,662,887 FLEX LTD 145,062 4,478,114 FLUOR CORP 16,958 6,133,304 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 13,0452 4,78,114 FLOW EDVALOR 64,540 1,469,575 FOOT LOC KER		EXPRO GROUP HOLDINGS NV				435,356
FABRINET 20,0909 2,680,952 FABRENAS FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 FEDEX CORP 10,360 1,794,352 FIRST AMERICAN FINANCIAL CORP 24,300 1,271,862 FIRST FI HORIZON CORP 12,900 316,050 FIRST SIDLAR REALTY TRUST 59,874 2,889,519 FIRST SOLAR INC 17,443 2,612,787 FIRST SOLAR INC 21,128 1,886,234 FIRSTENERGY CORP 50,922 2,155,669 FIVE POINT HOLDINGS ILC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 1,45,33 266,887 FLEET COR TECHNOLOGIES INC 1,45,962 4,478,114 FLUOR CORP 16,958 6,133,304 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 13,0452 6,379,265 FOOR MOTOR CO 7,537 2,685,370 FORD MEACTOR INC 7,602 4,466,871 FORD MEACTOR INC </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
FAIRFAX FINANCIAL HOLDINGS LTD SUB-VTG 4,184 2,476,741 FEDEX CORP 10,360 1,794,352 FIRST MERICAN FINANCIAL CORP 24,300 1,271,862 FIRST HORIZON CORP 12,900 316,050 FIRST INDUSTRIAL REALTY TRUST 59,874 2,898,519 FIRST SOLAR INC 17,443 2,612,787 FIRST CORP 50,922 2,135,669 FIVE POINT HOLDINGS INC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 145,049 3,112,752 FLEX LTD 145,049 3,112,752 FLEX CORP 145,049 3,112,752 FLOWSERVE CORP 145,049 3,112,752 FLOWSERVE CORP 145,049 3,112,752 FLOWSERVE CORP 145,049 3,112,752 FLOWSERVE CORP 145,049 3,112,752 FOOT LOCKER INC 176,958 6,133,304 FNE CORP/PA 13,085 1,633,008 FNE CORP/PA 13,042 6,379,265 FORT INE INC 97,537 2,168,248 FORT INE RANDS INNOVATIONS INC 7,602 44,184,150 FORT INE						
FEDEX CORP 10,360 1.794,352 FIRST AMERICAN FINANCIA CORP 24,300 1.271,862 FIRST HORIZON CORP 12,200 316,050 FIRST INDUSTRIAL REALITY TRUST 59,874 2,889,519 FIRST SOLAR INC 17,443 2,612,787 FIRST CORP 50,922 2,135,669 FIVE POINT HOLDINGS INC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 145,049 3,112,752 FLEX LTD 145,049 3,112,752 FLUOW ECORP 17,658 6,133,364 FMC CORP 13,085 1,633,008 FNB CORPA 15,509 1,115,775 FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 13,855 1,633,008 FNB CORP/PA 130,482 6,379,265 FORTIVE CORP 10,442 6,379,265 FORTIVE CORP 10,474 688,370 FORD FOR MEDICAL CARE AG & CO ADR 17,8794 FRESENIUS MEDICAL CARE AG & CO ADR 17,8794 FRESENIUS MEDICAL CARE AG & CO A			SUP VTG			
FIRST AMERICAN FINANCIAL CORP 24,300 1,271,862 FIRST HORIZON CORP 12,900 316,050 FIRST INDUSTRIAL REALITY TRUST 59,874 2,889,519 FIRST SOLAR INC 17,443 2,612,787 FIRST SOLAR INC 17,443 2,612,787 FIRST SOLAR INC 21,128 1,856,234 FIRST SOLAR INC 21,128 1,856,234 FIRST SOLAR INC 50,922 2,135,669 FIVE POINT HOLDINGS LLC 65,568 152,773 FLEET COR TECHNOLOGIES INC 1,45,34 266,887 FLEX LTD 145,942 4,478,114 FLUOR CORP 13,085 1,633,008 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 13,085 1,633,008 FNB CORP/PA 130,482 6,379,205 FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 64,540 1,469,576 FORM FACTOR INC 7,602 434,150 FOR CORP 10,442 63,572 FORTINET INC 7,602 434,303 1,787,994 FORSENDUS MEDICAL CARE AG & CO			308-110			
FIRST HORIZON CORP 12,000 316,050 FIRST INDUSTRIAL REALTY TRUST 59,874 2,889,519 FIRST SOLAR INC 21,128 1,836,234 FIRST SOLAR INC 21,128 1,836,234 FIRST CORP 50,922 2,135,669 FIVE POINT HOLDINGS INC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 1,453 266,887 FLEEX LTD 145,049 3,112,752 FLEX CORP 145,042 4,478,114 FLOW SERVE CORP 145,962 4,478,114 FLOW CORP 13,085 1,633,008 FNB CORP/PA 85,500 1,115,775 FOOT LOCKER INC 134,303 5,075,310 FORGEROCK INC 130,482 6,379,265 FORMFACTOR INC 97,537 2,168,248 FORTINET INC 7,602 434,150 FOX CORP 10,247 658,370 FORTINE TNC 7,602 434,150 FORTINE TNC 7,602 434,150 FOX CORP 48,300 1,466,871 FRESENUS MEDICAL CARE AG & CO ADR 7,602 434,150						
FIRST SOLAR INC 17,443 2,612,787 FIRST CASH HOLDINGS INC 21,128 1,836,234 FIRST ENERGY CORP 50,922 2,135,669 FIVE POINT HOLDINGS LLC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 1,453 266,887 FLEX LTD 145,049 3,112,752 FLEX CORP 145,049 3,1364 FMC CORP 13,085 1,633,068 FMC CORP 13,085 1,633,064 FMC CORP 13,085 1,633,064 FOR CORP/A 85,500 1,115,775 FOR TO LOCKER INC 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORTINET INC 130,482 6,379,265 FORTINET INC 130,482 6,379,265 FORTINE RANDS INNOVATIONS INC 7,602 434,150 FRESENULS MEDICAL CARE AG & CO ADR 1,787,994 FRESENULS MEDICAL CARE AG & CO ADR 1,816 FRESENULS MEDICAL CARE AG & CO ADR 1,816 FRESENULS MEDICAL CARE AG & CO ADR 5,816 162,937 FRESENULS MEDICAL CARE AG						
FIRSTCASH HOLDINGS INC 21,128 1,836,234 FIRSTENERGY CORP 50,922 2,135,669 FIVE POINT HOLDINGS LLC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 1,453 266,887 FLEX LTD 145,049 3,112,752 FLEX LTD 145,049 3,112,753 FLEX CORP 145,062 4478,114 FLOWSERVE CORP 176,958 6,133,364 FNC CORP 13,085 1,633,008 FNB CORP/PA 134,303 5,075,310 FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 185,527 2,168,248 FORTINE TINC 97,537 2,168,248 FORTINET INC 7,602 434,150 FORTINE TINC 7,602 434,150 FOX CORP 48,300 1,466,87,94 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,		FIRST INDUSTRIAL REALTY TRUST		59,874		2,889,519
FIRSTENERGY CORP 50,922 2,135,669 FIVE POINT HOLDINGS LLC 65,568 152,773 FLEETCOR TECHNOLOGIES INC 145,049 3,112,752 FLOWSERVE CORP 145,962 4478,114 FLOW SERVE CORP 145,962 4478,114 FUC CORP 13,085 16,33,364 FNC CORP 13,085 16,33,008 FNB CORP/PA 85,500 1,115,775 FOOT LOCKER INC 134,303 5,075,310 FOR DOT OR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FOR TINET INC 7,602 434,150 FOR SCORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR <td></td> <td></td> <td></td> <td></td> <td></td> <td>, ,</td>						, ,
FIVE POINT HOLDINGS LLC 65,568 152,773 FLEEX LTD 1,453 266,887 FLEX LTD 145,049 3,112,752 FLOWSERVE CORP 145,962 4,478,114 FLUOR CORP 176,958 6,133,364 FNB CORP/PA 85,500 1,115,775 FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 185,527 2,157,679 FORD MOTOR CO 64,540 1,469,576 FORTINET INC 64,540 1,469,576 FORTINET INC 130,482 6,379,265 FORTINET CORP 130,482 6,379,265 FORTINE CORP 10,247 658,370 FORTINE CORP 10,247 658,370 FORTINE CORP 48,300 1,466,871 FORTINE CORP 10,247 658,370 FORTINE CORP 10,247 658,370 FORTINE CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 160,112 2,114 1,219,726 FRESENIUS MEDICAL CARE AG & CO						· · · · ·
FLEETCOR TECHNOLOGIES INC 1,453 266,887 FLEX LTD 145,049 3,112,752 FLOWSERVE CORP 145,962 4,478,114 FLUOR CORP 13,085 1,633,008 FMC CORP 13,085 1,633,008 FNB CORP/PA 85,500 1,115,775 FOOT LOCKER INC 184,533 507,573 FORD MOTOR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORTINET INC 97,537 2,168,248 FORTINET INC 130,482 6,379,02 FORTINET INC 10,247 658,370 FORTINE BRANDS INNOVATIONS INC 7,602 434,150 FOX CORP 10,247 658,370 FRESENIUS MEDICAL CARE AG & CO 48,300 1,468,248 FRESENIUS MEDICAL CARE AG & CO 48,300 1,468,247 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 162,937 2,168,248 FRESENIUS MEDICAL CARE AG & CO ADR <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td></td<>						
FLEX LTD 145,049 3,112,752 FLOWSERVE CORP 145,962 4,478,114 FLUOR CORP 176,958 6,133,364 FMC CORP 13,085 1,633,008 FNB CORP/PA 85,500 1,115,775 FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORTINET INC 97,537 2,168,248 FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,78,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,78,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,78,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESENIUS SE & CO KGAA 42,200 160,112 GARTNER INC 8,081 2,716,347 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 8,081 3,76,800 GENERAL EL						
FLOWSERVE CORP 145,962 4,478,114 FLUOR CORP 176,958 6,133,364 FMC CORP 13,085 1,633,008 FMD CORP/PA 85,500 1,115,775 FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORTINET INC 97,537 2,168,248 FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FOX CORP 7,602 434,150 FOX CORP 48,300 1,466,871 FOX CORP 48,300 1,787,994 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 176,294 176,294 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRUI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td></t<>						
FLUOR CORP 176,958 6,133,364 FMC CORP 13,085 1,633,008 FNB CORP/PA 85,500 1,157,75 FOOT LOCKER INC 134,303 5,015,310 FORD MOTOR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORTINET INC 97,537 2,168,248 FORTINE TOR 10,247 658,370 FORTUNE BRANDS INNOVATIONS INC 7,602 434,150 FOX CORP 48,300 1,466,871 FOX CORP 48,300 1,466,871 FOX CORP 48,300 1,466,871 FOX CORP 48,300 1,466,871 FOX CORP 5,816 62,937 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESENIUS SE & CO KGAA 5,816 162,937 FRESENIUS SE & CO KGAA 5,816 129,726 FUI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,473 GENERAL ELECTRIC CO 40,694 3,409,750 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
FNB CORP/PA 85,500 1,115,775 FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORTINET INC 97,537 2,168,248 FORTIVE CORP 10,247 658,370 FORTIVE CORP 10,247 658,370 FORTIVE BRANDS INNOVATIONS INC 7,602 434,150 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750		FLUOR CORP				
FOOT LOCKER INC 134,303 5,075,310 FORD MOTOR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORMFACTOR INC 97,537 2,168,248 FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FOR TOUNE BRANDS INNOVATIONS INC 7,602 434,150 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS S & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUIJ ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750		FMC CORP		13,085		1,633,008
FORD MOTOR CO 185,527 2,157,679 FORGEROCK INC 64,540 1,469,576 FORMFACTOR INC 97,537 2,168,248 FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
FORGEROCK INC 64,540 1,469,576 FORMFACTOR INC 97,537 2,168,248 FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FORTUNE BRANDS INNOVATIONS INC 7,600 434,150 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
FORMFACTOR INC 97,537 2,168,248 FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FORTUNE BRANDS INNOVATIONS INC 7,602 434,150 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						· · · · ·
FORTINET INC 130,482 6,379,265 FORTIVE CORP 10,247 658,370 FORTUNE BRANDS INNOVATIONS INC 7,602 434,150 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO 54,803 1,787,994 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
FORTIVE CORP 10,247 658,370 FORTUNE BRANDS INNOVATIONS INC 7,602 434,150 FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO 54,803 1,787,994 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
FOX CORP 48,300 1,466,871 FRESENIUS MEDICAL CARE AG & CO 54,803 1,787,994 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
FRESENIUS MEDICAL CARE AG & CO 54,803 1,787,994 FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750		FORTUNE BRANDS INNOVATIONS INC				434,150
FRESENIUS MEDICAL CARE AG & CO ADR 170,592 2,787,473 FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
FRESENIUS SE & CO KGAA 5,816 162,937 FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
FRESHPET INC 23,114 1,219,726 FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750			ADR			
FUJI ELECTRIC CO LTD 4,200 160,112 GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
GARTNER INC 8,081 2,716,347 GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
GENERAL DYNAMICS CORP 12,804 3,176,800 GENERAL ELECTRIC CO 40,694 3,409,750						
GENERAL ELECTRIC CO 40,694 3,409,750						
GENERAL MOTORS CO 50 800 1 708 912						
5,000 1,700,712		GENERAL MOTORS CO		50,800		1,708,912

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	GENMAB A/S		4,325		1,825,502
	GENPACT LTD		9,345		432,860
	GENTHERM INC		7,999		522,255
	GENWORTH FINANCIAL INC		160,727		850,246
	GFL ENVIRONMENTAL INC		144,800		4,232,504
	GILDAN ACTIVEWEAR INC GILEAD SCIENCES INC		103,660 32,150		2,840,284 2,760,078
	GLAUKOS CORP		22,950		1,002,456
	GLOBAL PAYMENTS INC		12,010		1,192,833
	GLOBALFOUNDRIES INC		2,525		136,072
	GMS INC		14,691		731,612
	GODADDY INC		26,805		2,005,550
	GOLAR LNG LTD GOLDMAN SACHS GROUP INC/THE		20,289 16,519		462,386 5,672,294
	GOODMAN GROUP		27,491		323,643
	GOODYEAR TIRE & RUBBER CO/THE		264,062		2,680,229
	GPT GROUP/THE		27,315		77,799
	GRAFTECH INTERNATIONAL LTD		32,192		153,234
	GRAND CANYON EDUCATION INC		28,849		3,048,185
	GREEN PLAINS INC		78,294		2,387,967
	GSK PLC GSK PLC	ADR	3,403 15,371		58,848 540,137
	GUIDEWIRE SOFTWARE INC	ADK	3,850		240,856
	GULFPORT ENERGY CORP		8,557		630,137
	HAEMONETICS CORP		61,954		4,872,682
	HALEON PLC		1,000,337		3,939,020
	HALLIBURTON CO		71,914		2,829,816
	HAMILTON LANE ALL-CLAS-CW26	WTS EXP 01/08/26	28,000		-
	HAMILTON LANE INC HANNON ARMSTRONG SUSTAINABLE I		24,038 21,376		1,535,547 619,476
	HANNON ARMSTRONG SUSTAINABLE T HANOVER INSURANCE GROUP INC/TH		11,061		1,494,673
	HARMONIC INC		100,517		1,316,773
	HB FULLER CO		26,539		1,900,723
	HCA HEALTHCARE INC		20,684		4,963,333
	HEALTH CATALYST INC		58,768		624,704
	HEALTHEQUITY INC		40,156		2,475,216
	HEALTHPEAK PROPERTIES INC HECLA MINING CO		27,938 102,675		700,406 570,873
	HELIOS TECHNOLOGIES INC		4,398		239,427
	HELLOFRESH SE		29,918		655,523
	HENSOLDT AG		68,955		1,626,388
	HERSHEY CO/THE		8,160		1,889,611
	HESS CORP		17,665		2,505,250
	HEWLETT PACKARD ENTERPRISE CO HF SINCLAIR CORP		269,052 79,869		4,294,070 4,144,402
	HIGHWOODS PROPERTIES INC		57,440		1,607,171
	HIKARI TSUSHIN INC		700		98,784
	HILLENBRAND INC		16,000		682,720
	HILTON WORLDWIDE HOLDINGS INC		54,760		6,919,474
	HITACHI CONSTRUCTION MACHINERY		15,800		354,331
	HITACHI LTD HOME BANCSHARES INC/AR		86,800 157,212		4,401,673
	HONDA MOTOR CO LTD		159,200		3,582,861 3,658,300
	HONEYWELL INTERNATIONAL INC		10,632		2,278,438
	HONG KONG EXCHANGES & CLEARING	HK/00388	13,600		587,566
	HOPE BANCORP INC		63,200		809,592
	HORIZON THERAPEUTICS PLC		1,837		209,051
	HOST HOTELS & RESORTS INC HOSTESS BRANDS INC		24,500		393,225
	HOULIHAN LOKEY INC		6,974 7,422		156,497 646,902
	HP INC		149,266		4,010,777
	HSBC HOLDINGS PLC		250,973		1,556,875
	HUMANA INC		10,078		5,161,851
	HUNTINGTON BANCSHARES INC/OH		47,800		673,980
	HUNTINGTON INGALLS INDUSTRIES		4,700		1,084,196
	HUNTSMAN CORP HYATT HOTELS CORP		63,300 13,184		1,739,484
	ICON PLC		28,225		1,192,493 5,482,706
	IDACORP INC		26,256		2,831,710
	IDEMITSU KOSAN CO LTD		5,400		125,643
	IHEARTMEDIA INC		6,896		42,204
	IIDA GROUP HOLDINGS CO LTD		90,800		1,377,019
	ILLUMINA INC		2,960		598,512
	IMMUNOCORE HOLDINGS PLC	ADR	13,594		775,810

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description) (c) Shares or Units	(d) (e) Cost*** Current Value	
	IMMUNOGEN INC		117,430	582,4	453
	IMPERIAL BRANDS PLC		70,332	1,752,1	
	IMPERIAL OIL LTD		33,118	1,611,9) 65
	IMPINJ INC		4,961	541,6	
	INARI MEDICAL INC		25,233	1,603,8	
	INCYTE CORP INDEPENDENCE REALTY TRUST INC		40,711 64,411	3,269,9 1,085,9	
	INDEFENDENCE REALT TROST INC INDUSTRIA DE DISENO TEXTIL SA		46,069	1,085,5	
	INFINEON TECHNOLOGIES AG		121,967	3,700,7	
	INFORMA PLC		42,757	318,0	675
	INFORMATICA INC		4,630	75,4	
	ING GROEP NV		294,255	3,576,3	
	INGERSOLL RAND INC		13,914	727,0	
	INGEVITY CORP INGREDION INC		35,060 41,505	2,469,6 4,064,5	
	INHIBRX INC		22,341	550,4	
	INNOVATIVE INDUSTRIAL PROPERTI		12,242	1,240,7	
	INPEX CORP		14,000	148,1	122
	INSPERITY INC		30,854	3,505,0	
	INTEGRA LIFESCIENCES HOLDINGS		25,498	1,429,6	
	INTEL LIA THER ARELITICS INC		136,769	3,614,8	
	INTELLIA THERAPEUTICS INC INTER PARFUMS INC		17,285 8,729	603,0 842,5	
	INTERACTIVE BROKERS GROUP INC		51,457	3,722,9	
	INTERCONTINENTAL HOTELS GROUP		39,584	2,258,8	
	INTERNATIONAL BUSINESS MACHINE		10,600	1,493,4	434
	INTERNATIONAL GAME TECHNOLOGY		21,854	495,6	
	INTERTEK GROUP PLC		9,660	468,7	
	INTRA-CELLULAR THERAPIES INC INTUIT INC		24,602 20,469	1,301,9 7,966,9	
	INVESCO LTD		18,329	329,7	
	INVESTOR AB		19,543	353,6	
	IONIS PHARMACEUTICALS INC		25,994	981,7	
	IPG PHOTONICS CORP		9,466	896,1	146
	IPSEN SA		10,146	1,088,2	
	ISUZU MOTORS LTD		283,100	3,319,2	
	J M SMUCKER CO/THE JABIL INC		9,700 86,033	1,537,0 5,867,4	
	JAPAN METROPOLITAN FUND INVEST		134	106,3	
	JAPAN POST HOLDINGS CO LTD		89,800	755,1	
	JAPAN POST INSURANCE CO LTD		109,100	1,919,1	
	JAPAN REAL ESTATE INVESTMENT C		21	91,8	
	JAPAN TOBACCO INC JAZZ PHARMACEUTICALS PLC		4,000 9,200	80,6 1,465,6	
	JD SPORTS FASHION PLC		145,749	221,1	
	JEFFERIES FINANCIAL GROUP INC		26,700	915,2	
	JELD-WEN HOLDING INC		30,196	291,3	391
	JETBLUE AIRWAYS CORP		426,812	2,765,7	
	JFE HOLDINGS INC		173,100	2,015,0	
	JOHNSON & JOHNSON JOHNSON CONTROLS INTERNATIONAL		29,436 81,009	5,199,8 5,184,5	
	JPMORGAN CHASE & CO		57,377	7,694,2	
	JUST EAT TAKEAWAY.COM NV		7,434	156,6	
	KAJIMA CORP		80,800	940,6	
	KARUNA THERAPEUTICS INC		7,069	1,389,0	
	KBC GROUP NV		1,028	65,9	
	KELLOGG CO KEMPER CORP		12,062	859,2	
	KENNAMETAL INC		21,833 65,265	1,074,1 1,570,2	
	KESKO OYJ		32,540	716,0	
	KEYCORP		75,200	1,309,9	
	KIMCO REALTY CORP		48,445	1,026,0)65
	KINGFISHER PLC		20,013	56,8	
	KINSALE CAPITAL GROUP INC KLA CORP		9,874 401	2,582,2 151,1	
	KLA CORP KNIGHT-SWIFT TRANSPORTATION HO		401 17,802	933,0	
	KOHL'S CORP		19,600	494,9	
	KOMATSU LTD		149,100	3,249,9	
	KONE OYJ		8,436	434,8	
	KRAFT HEINZ CO/THE		38,800	1,579,5	
	KRATOS DEFENSE & SECURITY SOLU		25,535	263,5	
	KROGER CO/THE KUEHNE + NAGEL INTERNATIONAL A		47,500 3,145	2,117,5 731,5	
	KUEHNE + NAGEL INTERNATIONAL A KYMERA THERAPEUTICS INC		17,676	441,1	
			,,,,,,,		

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	LA FRANCAISE DES JEUX SAEM		20,819		834,993
	LABORATORY CORP OF AMERICA HOL		3,028		713,033
	LAM RESEARCH CORP		12,393		5,208,778
	LAMB WESTON HOLDINGS INC		46,081		4,117,798
	LANDSTAR SYSTEM INC		18,149		2,956,472
	LA-Z-BOY INC LEAR CORP		21,500 51,084		490,630 6,335,438
	LEGALZOOM.COM INC		14,454		111,874
	LEIDOS HOLDINGS INC		4,031		424,021
	LENDLEASE CORP LTD		11,587		61,605
	LENNAR CORP		3,857		349,059
	LHC GROUP INC		4,488		725,665
	LIBERTY MEDIA CORP-LIBERTY BRA		74,205		2,391,627
	LINCOLN NATIONAL CORP LINDE PLC		42,824 12,755		1,315,553 4,160,426
	LINK REIT	HK/00823	36,500		267,965
	LIVANOVA PLC		32,765		1,819,768
	LIVENT CORP		71,073		1,412,221
	LLOYDS BANKING GROUP PLC		11,555,379		6,311,974
	LOCKHEED MARTIN CORP		12,784		6,219,288
	LONDON STOCK EXCHANGE GROUP PL		5,135		440,783 5,281,942
	LOUISIANA-PACIFIC CORP LPL FINANCIAL HOLDINGS INC		89,222 21,122		4,565,943
	LULULEMON ATHLETICA INC		6,065		1,943,105
	LUMEN TECHNOLOGIES INC		78,200		408,204
	LVMH MOET HENNESSY LOUIS VUITT		102		74,014
	LVMH MOET HENNESSY LOUIS VUITT	ADR	21,146		3,063,421
	LYFT INC		226,525		2,496,306
	LYONDELLBASELL INDUSTRIES NV		14,400		1,195,632
	MACY'S INC MAGNA INTERNATIONAL INC		34,900 37,636		720,685 2,114,390
	MAGNOLIA OIL & GAS CORP		41,657		976,857
	MANPOWERGROUP INC		48,873		4,066,722
	MANULIFE FINANCIAL CORP		102,904		1,834,113
	MAPLETREE PAN ASIA COMMERCIAL		64,300		79,584
	MARATHON PETROLEUM CORP		33,738		3,926,766
	MARRIOTT INTERNATIONAL INC/MD MARSH & MCLENNAN COS INC		8,726 7,974		1,299,214 1,319,538
	MARSH & MCLENNAN COS INC MARTIN MARIETTA MATERIALS INC		2,926		988,900
	MARUBENI CORP		65,400		750,926
	MARVELL TECHNOLOGY INC		13,325		493,558
	MASIMO CORP		3,584		530,253
	MASTERBRAND INC		7,602		57,395
	MASTERCARD INC MATCH GROUP INC		59,481 29,018		20,683,328 1,203,957
	MAZDA MOTOR CORP		29,018		2,109,856
	MCDERMOTOR CORR MCDERMOTT INTERNATIONAL LTD		4,287		1,372
	MCDERMOTT INTL TRANCHE A	WTS EXP 06/30/2027	8,584		31
	MCDERMOTT INTL TRANCHE B	WTS EXP 06/30/2027	9,538		10
	MCDONALD'S CORP		1,337		352,340
	MCKESSON CORP		19,466		7,302,086
	MEDICAL PROPERTIES TRUST INC MERCEDES-BENZ GROUP AG		34,800 3,407		387,672 223,258
	MERCE & CO INC		87,153		9,669,625
	META PLATFORMS INC		51,274		6,170,313
	METLIFE INC		67,754		4,903,357
	MGIC INVESTMENT CORP		222,043		2,886,559
	MICRON TECHNOLOGY INC		38,213		1,909,886
	MICROSOFT CORP MIDDLEBY CORP/THE		263,552		63,205,041
	MIDDLEBY CORPTHE MIRATI THERAPEUTICS INC		3,498 5,179		468,382 234,660
	MITSUBISHI CORP		41,100		1,334,126
	MITSUBISHI ELECTRIC CORP		27,800		276,746
	MITSUBISHI ESTATE CO LTD		19,000		246,383
	MITSUI CHEMICALS INC		22,000		496,040
	MITSUI FUDOSAN CO LTD		14,000		256,455
	MITSUI OSK LINES LTD MIZUHO EINANCIAL GROUP INC		26,700		665,755
	MIZUHO FINANCIAL GROUP INC MODERNA INC		211,100 1,920		2,969,431 344,870
	MODERNA INC MOHAWK INDUSTRIES INC		17,292		1,767,588
	MOLINA HEALTHCARE INC		4,806		1,587,037
	MOLSON COORS BEVERAGE CO		39,700		2,045,344
	MONDELEZ INTERNATIONAL INC		19,808		1,320,203
	MONSTER BEVERAGE CORP		9,489		963,418

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	MOOG INC		19,711		1,729,837
	MORGAN STANLEY		80,266		6,824,215
	MORPHIC HOLDING INC		15,832		423,506
	MOSAIC CO/THE		38,745		1,699,743
	MP MATERIALS CORP MS&AD INSURANCE GROUP HOLDINGS		34,037 2,000		826,418
	MS&AD INSURANCE GROUP HOLDINGS MSCI INC		19,201		64,027 8,931,729
	MURPHY OIL CORP		44,517		1,914,676
	MURPHY USA INC		22,833		6,382,737
	MVB FINANCIAL CORP		22,682		499,458
	NANOSTRING TECHNOLOGIES INC		91,795		731,606
	NATIONAL BANK HOLDINGS CORP		37,074		1,559,703
	NATIONAL FUEL GAS CO NATIONAL VISION HOLDINGS INC		9,700 45,607		614,010 1,767,727
	NETLE SA		11,450		1,325,933
	NETAPP INC		35,386		2,125,283
	NETFLIX INC		13,414		3,955,520
	NEUROCRINE BIOSCIENCES INC		29,585		3,533,632
	NEVRO CORP		12,355		489,258
	NEW JERSEY RESOURCES CORP		45,493		2,257,363
	NEW RELIC INC NEW WORLD DEVELOPMENT CO LTD	HK/00017	44,305 141,000		2,501,017 397,440
	NEW YORK TIMES CO/THE	110/00017	18,409		597,556
	NEWELL BRANDS INC		192,356		2,516,016
	NEXSTAR MEDIA GROUP INC		5,900		1,032,677
	NEXTDECADE CORP		38,601		190,689
	NGK INSULATORS LTD		10,400		132,261
	NIKE INC		10,860		1,270,729
	NIPPON BUILDING FUND INC NIPPON EXPRESS HOLDINGS INC		23 14,100		102,497 805,745
	NIPPON STEEL CORP		148,200		2,574,363
	NIPPON YUSEN KK		60,300		1,421,297
	NITORI HOLDINGS CO LTD		32,000		4,135,056
	NN GROUP NV		39,513		1,609,217
	NOMURA REAL ESTATE MASTER FUND		75		92,652
	NORDEA BANK ABP NORTHERN OIL AND GAS INC		63,389 19,187		679,426 591,343
	NORTHERN OIL AND GAS INC NORTHROP GRUMMAN CORP		1,700		927,537
	NOV INC		93,808		1,959,649
	NOVAGOLD RESOURCES INC		58,904		352,246
	NOVANTA INC		10,512		1,428,265
	NOVARTIS AG		49,519		4,473,944
	NOVARTIS AG NOVO NORDISK A/S	ADR	10,832 1,123		982,679 151,176
	NRG ENERGY INC		92,236		2,934,950
	NUTANIX INC		8,685		226,244
	NUTRIEN LTD		22,199		1,619,522
	NUVALENT INC		12,428		370,106
	NVIDIA CORP		44,286		6,471,956
	NXP SEMICONDUCTORS NV OBAYASHI CORP		22,545		3,562,786
	OCI NV		95,500 46,205		722,339 1,648,017
	OFG BANCORP		27,800		766,168
	O-I GLASS INC		38,600		639,602
	OKTA INC		2,165		147,934
	OLD REPUBLIC INTERNATIONAL COR		45,100		1,089,165
	OMEGA HEALTHCARE INVESTORS INC		17,200		480,740
	OMNICELL INC OMNICOM GROUP INC		17,158 22,272		865,106 1,816,727
	ON SEMICONDUCTOR CORP		31,666		1,975,008
	ONEX CORP	SUB-VTG	9,926		478,297
	OPEN TEXT CORPORATION		4,423		130,965
	ORACLE CORP		41,544		3,395,807
	ORANGE SA		220,616		2,185,234
	O'REILLY AUTOMOTIVE INC ORGANON & CO		12,442 10,820		10,501,421 302,203
	ORION OYJ		7,295		302,203 398,934
	ORMAT TECHNOLOGIES INC		27,042		2,338,592
	OSAKA GAS CO LTD		19,100		308,333
	OSHKOSH CORP		33,362		2,942,195
	OUTFRONT MEDIA INC		127,577		2,115,227
	OVERSEA-CHINESE BANKING CORP L		36,200		328,747
	OWENS & MINOR INC OWENS CORNING		66,234 9,700		1,293,550 827,410
	CHERTS CONTINUE		9,700		027,410

PACWEST LANCORP 29,731 48,025 PAA JOINS INTERATIONAL INC 13,431 1,1467 PAA JOINS INTERATIONAL INC 13,431 1,1467 PAR JOINS INTERATIONAL INC 13,431 1,1467 PAR JOINS INTERATIONAL INC 13,431 1,1467 PAR JOINS INTERATIONAL INC 14,954 2235,432 PATTRESONALT INTERV INC 3,462 1,464,94 PATTRESONALT INTERV INC 3,472 1,464,94 PATSLESONALT INTERV INC 3,472 1,464,94 PERELIGINATION INC 3,472 1,445,94 PERELIGINATION INC 1,475,93 1,415,94 PERLIGINATION INC 2,304 1,203,34 PERLIGINATION INC 2,304 1,271,12 PERL	(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
PACWEST BANCORP 22,51 662,32 PAJA JORNS INTERATIONAL INC 13,81 1,800 PARA JORNS INTERATIONAL INC 13,81 1,800 PARA JORNS INTERATIONAL INC 13,81 1,800 PARE INTERSTINC A 38,864 2,235.54 PATTERSON ITTERSTINC 43,812 668.35 PAYPAL INTEGRAY INC 43,812 668.35 PAYPAL INCLOSE INC 43,812 668.35 PAYPAL INCLOSE INC 43,82 74.56 PERSON INC 14,353 14.56 PERSON INCL 43,82 14.56 PERSON INCL 14,353 14.56 PERSON INCL 22,576 14.55 PERSON INCL 23,584 20,653 PERSON INCL 22,576 14.563 PERSON INCL 23,544 20,603 PERSON INCL 23,543 20,603 PERSON INCL 23,543 20,603 PERSON INCL 23,543 20,603 PERSON INCL 23,543 20,603 PERSON INCL <t< td=""><td></td><td>PACCAR INC</td><td></td><td>5,363</td><td></td><td>530,776</td></t<>		PACCAR INC		5,363		530,776
PAPA. JOINS INTERNATIONAL INC 13,81 11,4607 PARAL INTELS & ILSORTS INC 136,61 235,55 PARAL INTELS & ILSORTS INC 436,61 235,55 PAYONE GIODAL INC 44,914 245,25 PAYONE GIODAL INC 43,12 648,31 PATAL INCLOSS INC 38,12 648,31 POLE INTRICY INC 11,55 73,56 PORT INTRICY INC 41,355 14,15,90 PERISE ACTIONNE INC 41,355 14,15,90 PERISE ACTIONNE INC 41,355 14,15,90 PERISE ACTIONNE INC INCLOSE ONE 20,000 11,27,12 PERISE ACTIONNE INCORPORE 20,000 11,27,12 PERISE ACTIONNE INCORPORE 23,017 23,52,17 PERISE ACTIONNE INTERNATIONAL INC 23,17 23,52,17 PERISE ACTIONNE INTERNATIONAL INC 23,44 12,12,17 PERISE ACTIONNE INTERNATIONAL INC 33,517 73,53 PERISE AND ACTIONNE INTERNATIONAL INC 23,44 12,12,17 PERISE AND ACTIONNE INTERNATIONAL INC 33,517 73,53 PERISE AND ACTIONNE INTERNAT		PACWEST BANCORP				682,785
PARAMOUNT GLOBAL 21,040 355,15 PARK HOURS & RESORTS INC 36,661 42,335 PATTERSIN-LITE INTRCY INC 36,662 66,33 PATTERSIN-LITE INTRCY INC 36,766 14,169 POSTED FOR TOR INC 37,366 14,169 POSTED FOR TOR INC 36,363 22,016,37 POSTED FOR TOR INC 36,303 22,016,37 PERDERSON INC 4,362 54,325 PERDERSON INC 6,300 12,203,37 PERDERSON INC 6,300 12,203,37 PERDERSON INC 35,304 2,204,35 PERDERSON INC 35,304 2,043,35 PERDERSON INC 23,37 12,253,27 PERDERSON INC 23,304 2,304,35 PERDERSON INC 3,497 2,354,35 P		PALO ALTO NETWORKS INC		22,841		3,187,233
PARE HOTH'S & RESORTS INC 188/41 2.235.4 PATCHER GLOULLINC 44.314 2.43.1 PATCHER GLOULLINC 44.314 2.43.1 PATCHER GLOULLINC 43.34 44.39.4 PATCHER GLOULLINC 43.34 44.39.4 PATCHER GLOULLINC 43.34 44.39.4 PATCHER GLOULLINC 43.34 44.39.4 PATCHER GLOULLINC 43.32 7.3.66 PERALESROCK NUTL TRUST 20.0.10 2.7.4.91 PERALESROCK NUTL TRUST 43.34 1.4.35.2 PERALESROCK NUTL TRUST 153.34 1.4.35.2 PERALESROCK NUTL TRUST 2.3.4.3 1.4.35.2 PERALESROCK NUTL TRUST 2.3.4.4 1.4.35.2 PERALESROCK NUTL TRUST 2.3.4.4 1.4.35.2 PERALESROCK NUTL TRUST 2.3.4.4 1.2.3.7 <						1,140,076
PATTERSONAUTI ENROY INC 39,082 04632 PAYTAL HOLDING INC 3,812 04631 PHI FURDER GLOBAL LINC 3,812 04631 PHI FURDER GLOBAL LINC 1,829 11264 PHI FURDER VINC 1,829 7322 PEBBLEBROCK HOLL LIRUST 202010 27349 PEARSON FUC 4,825 1,4389 PERSELS ALL VEINBEROK HOLL LIRUST 202010 27349 PERSELS ALL VEINBEROK HOLL LIRUST 15,334 1,2353 PERSELS ALL VEINBEROK HOLL LIRUST 20,305 11,4459 PERSELS ALL VEINBEROK HOLL LIRUST 23,237 11,5353 PERSELS ALL VEINBEROK HOLL LIRUST 23,247 12,532 PERSELS ALL VEINBEROK HOLL NERON 3,547 23,537 PERSELS ALL VEINBEROK HOLL NERON 3,5467 23,543 23,537 PERSELS ALL VEINBEROK HOLL NERON TERNATIONAL IN 23,44 23,547 23,557 PERSELS ALL VEINBEROK TERNATIONAL NERON TERNATIONAL						355,155
PAYONEEE GLOBALINC44.9.142.428.21PAYONEEE GLOBALINC9.8126.98.12PREFNERCY INC3.4.7861.416.94PREFNERCY INC1.3.031.3.05PREFNERCY INC3.0.201.3.05PREFNERCY INC3.0.201.3.05PREFNERCY INC3.0.201.3.05PREFNERCY INC9.0001.126.31PREFNERCY INC3.0.401.126.31PREFNERCY INC2.2.0531.164.93PREFNERCY INC2.2.0531.164.93PREFNERCY INC2.2.0531.164.93PREFNERCY INC2.2.0531.164.93PREFNERCY INC3.3.172.252.21PREFNERCY INC3.3.172.252.21PREFNERCY INC3.3.172.3.52PREFNERCY INC3.3.172.3.52PREFNERCY INC3.3.172.3.52PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.3.992.3.0.5PREFNERCY INC3.0.992.3.0.5PREFNERCY INC3.0.992.3.0.5PREFNERCY INC3.0.992.3.0.5PREFNERCY INC3.0.992.3.0.5PREFNERCY INC3.0.992.3.0.5PREFNERCY INC3.0.992.3.0.5PREFNERCY INC3.0.99<						
PATPAL HOLDINGS INC 9.4126 (
PHETNERGY INC 14,229 733,86 PEGARENON PICC 4,000 54,253 PEGAREBOOK INCEL RUST 20,010 2,78-91 PERSEREADOR INCEL RUST 20,010 2,78-91 PERSEREADOR INCEL RUST 20,010 2,78-91 PERSEREADOR INCEL RUST 20,010 1,74,233 PERFORMANCE FOOD GROUP CO 35,834 2,205,763 PERFORMANCE FOOD GROUP CO 35,934 2,205,763 PERFORMANCE FOOD GROUP CO 2,32,737 1,74,043,33 PERFORMANCE FOOD GROUP CO 2,33,17 7,735,337 PERFORMANCE FOOD GROUP CO 2,32,34 1,23,57 PERFORMANCE FOOD GROUP CO 2,33,17 7,735,337 PERFORMANCE FOOD GROUP CO 2,34,37 7,73,53 PERFORMANCE FOOD GROUP CO 2,34,37 7,73,53 PERFORMANCE FOOD GROUP CO 2,34,37 7,73,53 PERFORMANCE FOOD GROUP CO 3,39,67 2,256,57 PERFORMANCE FOOD GROUP CO 3,09,67 7,72,70 PERFORMANCE SORP 3,09,67 2,356,57 PERFORMANCE SORP FI 3,00,69 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
PIC INTEGY INC 11,539 713,84 PERMUTREON INC 4,432 54,25 PERMUTREON INC 20,1010 2,73,64 PEGASTISAS INC 20,135 1,145,90 PERSEL AVENDED PEROP INC 35,344 2,053,55 PERSEL AVENDED FARCE 35,344 2,053,55 PERSEL AVENDED FARCE 25,543 1,145,90 PERSEL AVENDED FARCE 20,535 1,165,90 PERSEL AVENDED FARCE 20,535 1,165,90 PERSEL AVENDED FARCE 20,535 1,165,90 2,053,70 PERSEL AVENDED FARCE 3,040 2,053,70 2,053,70 PERSEL AVENDATIONAL IN 3,341 2,253,71 7,933 PERSEL AVENDATIONAL IN 3,343 2,253,71 7,933 PERSEL AVENDATIONAL INFORMATIONAL IN 3,343 2,253,73 7,933 PERSEL AVENDATIONAL INFORMATIONAL IN 3,343 2,253,74 1,934,93 7,933 PERSEL AVENDATIONAL INFORMATIONAL IN 3,343 2,343,43 1,934,93 7,933 PERSEL AVENDATIONAL INFORMATIONAL INFORMATIONAL IN 3,94						
PEAASON PLC 4402 94240 2744.91 PEGAASSTEAS INC 41353 1413.93 PEGAASSTEAS INC 41353 1413.93 PEASON PLC 33434 1475.93 PERFORMANCE FOOD GROUP CO 33544 2205.83 PERFORMANCE FOOD GROUP CO 33544 2205.83 PERFORMANCE FOOD GROUP CO 35344 2205.83 PERFORMANCE FOOD GROUP CO 35347 2352.17 PERFORMANCE FOOD GROUP CO 35347 2352.17 PERFORMANCE FOOD GROUP CO 35347 2352.17 PERFORMANCE FOOD GROUP CO 34347 23537 PERFORMANCE FOOD GROUP CO 34347 23537 PERFORMANCE FOR CORP 34547 2356.57 PERFORMANCE FOR CORP 34547 2356.57 PERFORMANCE FOR CORP 3458 3459.7 PERFORMANCE FOR CORP 3458 3459.7						731,861
PERPLICEROOK 20,100 2,74.90 PEGNALTIAN INC 41,55 1,45.90 PENALEX AUTOMOTIVE (BOLP INC) 9,849 1,125.31 PERLEX AUTOMOTIVE (BOLP INC) 20,763 11,101.31 PERLEX INC 20,849 1,017.31 PERLEX INC 20,849 1,017.31 PERLEX INC 20,820 20,800 PERLEX INC 20,821 21,890 PERLEX INC 20,800 20,807 PERLEX INC 20,807 23,857 PERLEX INC 3,930 23,121 PERLEX INC 3,930 23,121 PERLEX INC 3,931 23,535 PENALEX INC INCLES ROUTING INC 3,931 23,535 PORIDAR INCLERAUTING INC 3,931 23,535 PORIDAR INCLERAUTING INC 3,931 23,535 PORIDAR INCLES RO						54,251
PENSLE AUTONOTIVE GROUP INC 9.800 1.126.31 PRETORMANCE FOOD GROUP CO 35.843 2.205.85 PRETORMANCE FOOD GROUP CO 35.844 2.205.85 PRETORMANCE FOOD GROUP CO 36.849 1.177.13 PRETORMANCE FOOD GROUP CO 36.849 1.207.35 PRETORMANCE INTERNATIONAL IN 36.499 1.207.35 PRETORMANCE INTERNATIONAL IN 36.499 1.207.35 PRETORMANCE INTERNATIONAL IN 36.497 2.454.35 PRETORMANCE INTERNATIONAL IN 3.497 7.255.57 PRETORMANCE INTERNATIONAL IN INC 3.4367 7.455.57 PRETORMANCE INTERNATIONAL INC 3.408 7.125.57 PRETORMANCE INTERNATIONAL INC 3.608 7.125.57 PRETORMANCE INTERNATIONAL INC 3.607 1.136.57 PRETORMANCE INTERNATIONAL INC 3.607 1.186.57 PRETORMANCE INTERNATIONAL INC 3.607 1.186.57 PROTORMANCE INTERNATIONAL INC 3.608 1.418.42 PROTORMANCE INTERNATIONAL INC 3.608 1.418.42 PROTORMANCE INTERNATIONAL INC 3.606 1.456.78<						2,704,914
PREFLA WEINERGO PARTNERS 15,343 1,473.33 PREFERINC 22,673 11,803.33 PREFERINC 22,673 11,803.33 PREFERINC 22,673 11,803.33 PREFERINC 23,971 23,521 PREFERINC 23,971 23,521 PREFERINC 23,947 23,523 PREFERINC 23,947 23,523 PREFERINC 33,947 23,523 PREFERINC 33,947 23,523 PREFERINC 33,947 25,553 PREFERINC REPRESINC 34,947 25,657 PREFERINC REPRESINC 36,947 25,657 PREFERINC REPRESINC 36,947 25,657 PROFERINC REPRESINC 36,947 25,657 PROFERINC REPRESINC 36,947 25,657 PROFERINC REPRESINC 36,947 25,657 PROFERINC REPRESINC 36,947 36,947 PROFERINC REPRESINC 36,947 36,947 PROFERINC REPRESINC 36,947 36,947 PROFERINC REPREFERINC		PEGASYSTEMS INC		41,355		1,415,995
PERFORMANCE FOOD GROUP CO 35.84 20053 PETER IN IC 226,763 (1.4.60,33 PETER IN IC 35.479 (1.2.60,23) PETER IN IC 35.499 (1.7.7.1) PETER IN IC 35.400 2.260,73 PETER IN IC 35.400 2.260,73 PETER IN IC 35.400 2.260,73 PETER IN IC 35.400 2.260,77 PETER IN IC 35.407 2.356,77 PETER IN ICAL PARTINES IN 35.403 2.93,12 PETER IN ICAL PARTINES IN 36.403 2.93,12 PETER IN INCALL PARTINES IN 36.403 2.93,12 PETER INT INCAL PARTINES IN 36.403 1.45,43 PETER INCAL PARTINES IN 36.403 1.45,45 PETER INCAL PARTINES IN 36.403 1.45,45 PETER INCAL PARTINES IN 36.403 1.45,45 PETER INCAL PART		PENSKE AUTOMOTIVE GROUP INC		9,800		1,126,314
PTEZER INC 26, 763 (1, 16) 0.33 PTILLEW OXATIONS INC 98,494 (1, 27, 23, 23, 22, 24, 45, 90) PHILLEWS EDSION & COINC 23, 23, 22 24, 45, 90 PHILLEWS EDSION & COINC 23, 23, 22 24, 45, 90 PHILLEWS EDSION & COINC 23, 23, 22 24, 45, 90 PHILLEWS EDSION & COINC 23, 32, 23, 22, 24, 45, 90 24, 56, 75 PHILLEWS EDSION & COINC 23, 56, 75 75, 76, 77, 78, 78, 78, 78, 78, 78, 78, 78, 78						1,473,381
PTI INNOVATIONS INC 98,499 1,77,12 PHILLIPS 66 19,800 26,007.8 PHILLIPS 66 19,800 20,007.8 PHILLIPS 66 19,800 20,007.8 PHILDING CO INC 2,314 123,57 PHINANCLE FINANCAL PARTNERS IN 34,967 2,266,57 PINNACLE FINANCAL PARTNERS IN 34,967 2,266,57 PINANCLE FINANCAL SERVICES GROUP I 5,919 792,70 PORTLAND SERVICES GROUP I 5,919 792,70 PORTLAND GENERAL ELECTRIC CO 24,274 1,189,42 PORTLAND GENERAL ELECTRIC CO 24,274 1,189,42 PORTLAND GENERAL ELECTRIC CO 24,274 1,189,42 PORTLAND GENERAL ELECTRIC CO 24,374 1,189,42 PORTLAND GENERAL ELECTRIC CO 24,374 1,189,42 PORTLAND GENERAL ELECTRIC CONSUME FINALTHORE I 10,616 1,193,771,71 PORTLAND GENERAL ELECTRIC CONSUME FINALTHORE I 10,616 1,193,71 PORTLAND GENERAL ELECTRIC CONSUME FINALTHORE I 10,610 1,614,73 PORTLAND GENERAL ELECTRIC CONSUME FINALTHORE I 10,616 <td< td=""><td></td><td></td><td></td><td></td><td></td><td>2,095,851</td></td<>						2,095,851
HILLP MORRIS INTERNATIONAL IN 25,217 255221 HILLISE GESION & CO INC 92,522 2,945,90 PIEDBONT LITHIUM INC 2,314 12,337 PIEDRIMS FRIDE CORP 33,517 795,35 PINNALLE FINNACIAL PARTNERS IN 34,667 22,664 MIN FRIDE CORP 33,601 23,121 PRIVE ALLE FINNACIAL PARTNERS IN 34,667 23,661 MIN FRIDA CENTICUES INC 33,601 23,121 PRIVE ALLE FINNACIAL PARTNERS INC 32,635 71,180,432 PRIVE ALLE FINNACIAL PARTNERS INC 24,247 11,864,432 PRIVE ALLE FINNACIAL PARTNERS INC 24,247 11,864,432 PRIVE ALLE FINNACIAL PARTNERS INC 24,347 11,894,432 PRIVE ALLE FINNACIAL PARTNERS INC 24,347 11,894,432 PRIVE ALLE ALLE FILL COCO 24,347 11,894,432 PRIVE CORP CANADA 6,303 1458,112,64,479,403 POWER CORP CANADA 6,303 1458,112,64,479,403 PRIVE CORP CORPARENCES CORP 24,166 4,479,403 PROSERSINANCE CORPARENCE 16,519 2,342,57 <						
HILLIPS 66 19,800 2.060,78 HILLIPS EDISON & CO INC 2,314 123,87 PICRMNS PRIDE CORP 33,517 795,35 PINAALLE FINANCIAL PARTNERS IN 34,967 2,566,57 PIT PARTNERS INC 36,063 293,12 PINARALLE ENVANCIAL PARTNERS INC 35,063 293,12 PINO FINANCIAL SERVECS GROUP I 5,019 70,77 PORTLAND GENERAL ELECTRIC CO 24,274 1,18,04 PORTLAND GENERAL ELECTRIC CO 24,265 3,34,55 PORTLAND GENERAL ELECTRIC CO 24,266 1,366 PORTLES INC CORP FORMAN 26,305 2,146,47 PORTLES INC CORP FORMAN 204,166 4,479,40 PROSTRIES ENVECE CORP 204,166 4,479,40 PROSTRIES ENVECE CORP 26,300 1,44,45 PROSTRIES INC CORP FLC						
HILLIPS EDISON & CO INC 2,522 2,4590 HILDRIND INC 2,814 123,87 HILGRIND S RUBL CORP 33,517 79535 PIN PARLE FINANCIAL PARTINERS IN 3,697 2,565.7 PIT PARTINERS INC 3,693 293,12 PINC FINANCIAL SERVICES GROUP I 5,019 792,77 POULTAR INC 2,039 1,61,78 POULTAR INC 2,039 1,61,78 POULTAR INC 2,249 2,371,68 POULTAR INC 2,426 1,324,57 POULTAR INC 2,426 1,324,57 POULTA INC 2,432 2,371,68 POULT CORP CANDA 6,203 1,454,78 POULT CORP CANDA 6,203 1,454,78 POULT CORP CANDA 1,05,62 1,394,17 PRIMORIS SERVICES CORP 6,60,68 1,185,10 PROGRESSIVE CORP/THE 16,519 2,142,67 PROGRESSIVE CORP/THE 16,519 2,142,67 PROMENS CORP/THE 16,308 1,76,57 PROMENS CORP PLC 1,30,30 1,74,51 PROMENS CORP PLC 1,						
PIEDMONT LITHUM INC 2,814 (12,87) PIGGRINS PRUDE CORP 33,171 795,35 PINACLE FINANCIAL PARTINERS IN 9,768 7195,80 PAT PIARMERIS INC 9,768 7195,80 PAT PIARACLE SIENCIES GROUP1 5,019 722,70 PORTLAR INC 25,037 1,164,77 PORTLAR INC 25,047 1,189,42 PORTLAR INC 24,444 1,89,42 PORTLAR INC CO 24,274 1,189,42 PORTLAR INC CO 24,244 1,89,42 PORTLAR INC CO 24,445 2,571,68 PORTLAR INC CORP 28,453 14,647 PORTLAR INC CORP 10,66 1,405,73 PORTLAR INC CORP 204,166 4,479,40 PROSEDSIVE CORP 204,166 4,479,40 PROSESURE CORP INCE 15,30 76,753 PRIMIST SRAVICE CORP 20,166 4,479,40 PROSESURE CORP INC 16,30 76,753 PROSESURE CORP INC 15,30 76,753 PROTTERS NCC CORP INC 30,200 1,48,43 PROSESURE CORP INC 30,200 1,44,45						, ,
PILGEINS PRIDE CORP 33,517 79533 PINALLE FINANCIAL PARTNERS IN 32,6657 71960 PIT PARTNERS INC 36,693 293,12 PINC PINANCIAL SERVICES GROUP I 5,619 792,73 PORTLAND GENERAL ELECTRIC CO 24,274 1,894,74 PORTLAND GENERAL ELECTRIC CO 61,216 324,525 PORTLAND GENERAL ELECTRIC CO 62,324 2,571,66 PORTLAND GENERAL ELECTRIC CO 24,274 1,894,34 PORTLAND GENERAL ELECTRIC CO 62,33 145,81 PORTLAND GENER ALLELCTRIC SINC 62,03 145,81 PORTLAND GENER ALLELCTRIC SINC 10,854 1,264,73 PRESTIG CONSIDMER HEALTHCARE I 16,066 1,085,73 PRESTIG CONSIDMER HEALTHCARE I 16,066 4,97,40 PROXESSENCE CORP 24,165 4,479,40 PROXESSENCE CORP 24,356 48,480 PROXESSENCE CORP 13,30 716,79 PROXESSENCE CORP 23,356 54,840 PROXESSENCE CORP 30,326 1,384,37 PROXESSENCE CORP 30,326						
PINNACLE FINANCIAL PARTINERS IN 34,967 2266.27 PIT PARTNERS INC 32,693 793.80 PINV PHARMACEUTICALS INC 50.919 792.70 POPULAR INC 25,057 14,61,79 POPULAR INC 22,057 14,61,79 PORTIADS GENERAL ELECTRIC CO 24,247 1,189.42 POSEIDA THERAPEUTICS INC 26,033 145.81 PORTIADS GENERAL ELECTRIC CO 10,854 13,64.78 POWER CORP CANADA 6,033 145.81 POR DINUSTRIES INC 10,854 1,36.72 PRESTICE CONSUMER HEALTICARE I 16,066 1,06.73 PROGRESSURE CORP 66.008 1,188.10 PROGRESSURE CORP 66.008 1,88.10 PROCRESSURE CORPTHE 16,519 2,142.67 PROVINCS SADP 72,353 6,992.83 PROVINCS SADP 2,300 1,64.81 PROCRESSURE CORPTHE 13,03 716.79 PUTLEGROUP INC 2,355 1,81.40 PURE CORP CORPTHE 30,236 32,436 PURE CORQUP INC						795,358
PMV PHARMACEUTICALS INC 33,693 293,12 PNC PHARMACEUTICALS INC 5,191 792,70 POPULAR INC 25,057 1,661,78 PORTLAND GENERAL ELECTRIC CO 24,274 1,189,42 POSEIDA THERAPEUTICS INC 61,236 334,55 POST FORTAND GENERAL ELECTRIC CO 24,274 1,189,42 POWER CORP CANADA 6,203 145,81 POGE CONSUMER IELATICARE I 16,666 1,005,73 PRISTIGE CONSUMER IELATICARE I 16,666 1,005,73 PRIMINER SHANCIAL CORP 204,166 4,479,40 PROCRESSIVE CORP. 66,008 2,142,67 PROMENS SURVICES CORP 66,008 2,142,67 PROCINCUSSIVE CORP.THE 16,510 2,142,67 PROCINCUS SADP 2,63,60 98,509 PROXINUS SADP 72,535 1,81,04 PROSTING CORP.THE 1,303 71,67,35 PUBLICIS GROUP SA 1,303 71,67,35 PUBLICIS GROUP SA 1,303 71,67,35 PUBLICIS GROUP SA 1,303 72,55 <						2,566,578
PNC ENNANCIAL SERVICES GROUP1 5019 792.70 POPTLAND GENERAL ELECTRIC CO 24.274 1,189.42 POSEIT HOLDINGS INC 28.492 2.57.63 POWER CORP CANADA 6.303 145.81 POWER CORP CANADA 10.854 1.36.73 PRESTIGE CONSUME HEALTINCARE I 10.666 1.005.73 PREDTIGE CONSUME HEALTINCARE I 16.666 1.47.94 PROSTIGE CONSUME HEALTINCARE I 16.666 1.47.94 PROSTIGE CONSUME HEALTINCARE I 16.666 1.48.10 PROSTIGE CONSUME HEALTINCARE I 16.519 2.14.26.7 PREIMIS SERVICES CORP 26.41.06 4.479.40 PROASSURANCE CORP TIME 16.519 2.14.26.7 PROTHENA CORP PLC 16.360 98.60 PROSTINES SERVICES CORP 28.32 6.303 1.15.81 PROSTINES CORP TIME 16.360 9.85.42 9.92.42 3.55.6 PROSTINES SERVICES CORP 28.32 6.34.90 7.84.7 7.32.9 0.04.14.81 3.43.50 7.75.5 1.81.84 QUALOS GROUPP NC 2.34.8		PJT PARTNERS INC		9,768		719,804
POPULAR, INC 25.057 [.66].78 PORTLAND GENERAL ELECTIC CO 24.274 [.189.42 POSEIDA TINERAPEUTICS INC 61.236 324.55 PORT INLDINGS INC 26.403 [.158.62 POWER CORP CANADA 6.203 [.158.72 POWER CONSUMER HEALTHCARE I [.16066 [.105.73 PRINTS FINANCIAL CORP [.17.652 [.1394.17 PRINTS FINANCIAL CORP [.16.306 [.47.74 PROMORIS SERVICES CORP 204.166 [.47.75 PROMORIS SERVICES CORP [.16.309 [.15.86 PROMER CORPTILE [.16.300 [.15.76 PROMER SERVICES CORP [.16.300 [.15.76 PROMER SADP [.28.25 [.1383 PROMER SADP [.28.25 [.27.55 PROMER SADP [.28.26 [.48.47 PROMER SADP [.28.26 [.48.26 PROMER SADP [.27.55 [.18.30 PROMER SADP [.28.26 [.48.26 PROMER SADP [.28.26 [.48.26 PROMER SADP [.29.35		PMV PHARMACEUTICALS INC		33,693		293,129
PORTLAND GENERAL ELECTRIC CO 2424 1,189,42 POSEID A THEA REVETTRS INC 61,236 534,55 POST HOLDINGS INC 28,492 2,571,68 POWER CORP CANADA 6,203 145,81 PG INDUSTRIES INC 10,854 145,81 PRESTIG CONSUME HEALTICARE I 11,652 1,94,17 PRINDS SERVICES CORP 204,166 4,479,40 PROSTIG CORPTIES CORP 66,088 1,188,10 PROSTIS SERVICES CORP 66,088 1,188,10 PROSTIES CORPTIE 16,519 2,142,67 PROTHENA CORP PLC 16,300 985,69 PROTHENA CORP PLC 6,003 16,45,18 PROSTIES SERVICE CORPTIES 11,303 716,79 PUBLICS GROUPP IS A 11,303 716,79 PULTEGROUP INC 30,826 824,90 PUH CORP 2,755 1,81,804 QUALOS INC 12,400 14,325 QUALOS INC 12,400 14,325 QUALOS INC 39,034 72,347 RADIDINC 12,400 14,3		PNC FINANCIAL SERVICES GROUP I				792,701
POSEIDA THERAPEUTICS INC 61.236 324.55 POST HOLDINGS INC 22.492 25.71.68 POWER CORP CANADA 6.033 145.81 POGE INDUSTRIES INC 10.854 15.64 PRE STIGE CONSUMER HEALTHCARE I 10.066 1.05.73 PRINIS FINANCIAL CORP 117.652 1.13.94.17 PRINIS FINANCIAL CORP 204.166 4.479.40 PROSTRE CORP 66.008 1.14.81.01 PROSTRE CORPTILE 16.519 2.142.67 PROSTRE CORPTILE 16.300 9856 PROXIMUS SADP 72.835 699.23 PTC THERAPEUTICS INC 42.108 1.574.42 PULICIS GROUPE SA 1.1033 716.79 PULTEGOUP INC 30.826 82.490 PUR ESTORAGE INC 30.826 82.490 PUR ESTORAGE INC 30.826 72.39 QUALCOMM INC 1.000 2.34.83 QUALCOMM INC 1.030 72.84 QUALCOMM INC 1.63.91 5.40.91 RAMBUS INC 30.835 77.151 <						1,661,780
POST HOLDNGS INC 28,492 2,71,80 PROVE CORP CANADA 6,03 145,81 PRO INDUSTRIES INC 10,054 1,54,71 PRENTIGE CONSUMER HEALTICARE I 16,666 1,057,73 PRIMIS FINANCIAL CORP 17,652 1,34,17 PRIMIS FINANCIAL CORP 204,166 4,479,40 PROSTIVE CORP/THE 16,519 2,142,67 PROSTIVE CORP/THE 16,540 98,560 PROSTINES SERVICIES CORP 2,8,35 699,23 PROSTINES NET CORP/THE 13,30 176,77 PROSTINES NET CORP/THE 36,200 1,648,18 PROSTINES NET CORP/THE 36,200 1,648,18 PUELCIS GROUPE SA 1,303 716,77 PUILTEGROUP INC 36,200 1,648,18 PURE STORAGE INC 39,100 824,82 QUALCOM NINC 2,2448 2,575,45 QUALCOM NINC 2,2494 2,575,45 RADIAN GROUP INC 38,200 728,47 RATIONAL AG 98 58,04 RAVMONS DI AMES FINANCIAL INC 30,3						
POWER CORP CANADA 6,203 14,543 PRO TOUSTRIES INC 10,534 1,544,78 PRESTIGE CONSUMER HEALTHCARE I 16,666 1,005,73 PRIMORIS SERVICES CORP 117,652 1,394,17 PRIMORIS SERVICES CORP 204,166 4,479,40 PROSASURANCE CORP 68,008 1,188,10 PROBRESSIVE CORPTILE 16,519 2,142,67 PROTHEXA CORP PLC 16,560 985,60 PROXIMUS SADP 72,835 699,28 PTC THERAPEUTICS INC 49,108 1,874,45 PUBLICS GROUPE SA 11,303 716,79 PULTEGROUP INC 36,200 1,648,18 PUR CORP 25,755 1,818,40 QANTAS ALRWAYS LTD 17,954 73,29 QORVO INC 9,100 8243,90 72,845 QUALYS INC 22,948 2,257,55 1,818,40 QUALYS INC 22,948 2,257,55 1,818,40 QUALYS INC 30,356 771,51 8,406 RAMBUS INC 12,400 13,63,25 2,2						
PPC INDUSTRIES INC 10,854 1,364,75 PRESTIGE CONSUMER HEALTICARE I 16,666 1,057,73 PRIMIS FINANCIAL CORP 17,652 1,394,17 PROMES SERVICES CORP 68,008 1,188,10 PROSESSIVE CORPTHE 16,519 2,142,67 PROSTIESA CORPTLE 16,510 985,69 PROXINUS SADP 7,283 699,28 PTC THEAR-PEUTICS INC 49,108 1,874,45 PUBLICIS GROUPE SA 11,303 716,79 PULTEGROUP INC 36,200 1,648,18 PURE STORAGE INC 30,826 824,90 OP VI CORP 25,755 1,818,04 QAXTAS ALRWAYS LTD 17,984 72,845 QUALCOMM INC 22,048 2,575,45 QUALCOMM INC 24,000 1,363,25 QUALCOMM INC 30,336 771,51 RAMDAY SUC 30,336 771,51 RAMDAY SUC 30,336 771,51 RADIAN GROUP INC 30,336 771,51 RADIAN GROUP INC 30,336 771,51						
PRESTICE CONSUMER HEALTHCARE I 16,066 10,05,73 PRIMORIS SERVICES CORP 17,652 1394,17 PRIMORIS SERVICES CORP 264,166 4,479,40 PROSSUEANCE CORP 68,008 11,18,10 PROGRESSIVE CORPTHE 16,519 2,142,67 PROTHENA CORP PLC 16,300 985,60 PROTHENA CORP PLC 16,300 985,60 PROTHENA CORP PLC 11,303 716,79 PULTEGROUP ESA 11,303 716,79 PULTEGROUP ESA 36,200 1,648,18 PURE STORAGE ENC 30,826 824,90 PVH CORP 25,755 1,818,40 QARYO INC 12,400 136,325 QUALCOMM INC 12,400 136,325 RATIDT INC 36,356 171,51 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td></td<>						
PRIMS FINANCIAL CORP 117,652 1,394,17 PRIMS FINANCIAL CORP 204,166 4,479,40 PROASSURANCE CORP 68,008 1,188,10 PROGRESSIVE CORP TILE 16,519 2,142,67 PROTITIENA CORP FLC 16,360 985,69 PROXIMUS SADP 72,835 609,28 PTC TIFERAPEUTICS INC 49,108 1,874,45 PUBLICIS GROUPE SA 11,303 716,79 PUTEGROUP INC 30,826 824,90 OVARAGE INC 30,826 824,90 OVARTAS AIRWAYS LTD 17,984 73,29 OVALCOMM INC 12,400 13,63,25 QUALCOMM INC 22,488 2,575,5 QUALOS INC 82,00 728,47 RAMBUS INC 12,400 13,63,25 QUALOS INC 82,00 728,47 RAMBUS INC 30,836 771,51 RAPIDT INC 43,226 14,468,81 RATIONAL AG 98 88,44 RAYTHEON TECCHOLOGIES CORP 22,317 2,76,47,45 REAL						
PRIMORIS SERVICES CORP 20,166 4,479,40 PROASSURANCE CORP 68,008 1,188,10 PROGRESSIVE CORPTHE 16,519 2,142,67 PROTHENA CORP PLC 16,510 985,69 PROSTHEMA CORP PLC 16,510 985,69 PROSTHEMA CORP PLC 11,303 176,79 PUELTCS INC 49,108 1,874,45 PUBLICIS GROUP INC 36,200 16,48,18 PURE STORAGE INC 30,326 284,90 PVH CORP 25,755 1,818,44 QARVO INC 9,100 824,82 QUALCOMM INC 17,984 73,29 QURVO INC 9,100 824,82 QUALCOMM INC 12,400 1,36,325 QUALCOMM INC 12,400 1,363,25 QUALCOMM INC 15,0337 54,06,56 RANDER DENORCES CORP 30,836 771,51 RAMDUS INC 14,172 23,839 RATIONAL AG 98 38,04 RAYTHEON TECHNOLOGES CORP 10,700 33,873 REDECTERCA COR P						
PROASSURANCE CORP 66,008 1,188,10 PROCRESSIVE CORPTHE 16,519 2,142,67 PROTHENA CORP PLC 16,360 985,69 PROXIMUS SADP 72,835 669,28 PPT CTHERAPEUTICS INC 49,108 1,874,45 PULLCIS GROUPE SA 11,303 716,79 PUTEGROUP INC 36,200 1,648,18 PURE STORAGE INC 30,826 824,90 PVH CORP 25,755 1,818,40 QANTAS AREWAYS LTD 17,984 73,29 QORYO INC 9,100 824,80 QUALCOMM INC 12,400 1,363,25 QUALCOMM INC 12,400 1,363,25 QUALCOMM INC 38,200 72,847 RADIAN GROUP INC 38,200 72,847 RAMBUS INC 19,937 5,406,56 RANDSTAD NV 9,624 85,604 RANCE RESOURCES CORP 38,336 771,51 RAPIDT INC 43,322 2,446,81 RATIONAL AG 98 58,04 RAYTHEON TECINNOLOGIES CORP <td></td> <td></td> <td></td> <td></td> <td></td> <td>4,479,402</td>						4,479,402
PROTHENA CORP PLC 16,360 985,69 PROXIMUS SADP 72,835 6692,28 PTC THERAPEUTICS INC 49,108 1,874,45 PUBLICIS GROUPE SA 11,303 716,79 PULTEGROUP INC 30,826 824,90 PVILTEGROUP INC 30,826 824,90 OPVIH CORP 25,755 1,818,04 QANTAS AIRWAYS LTD 17,984 73,29 QORVO INC 9,100 824,82 QUALCOMM INC 12,400 1,363,25 QUALYS INC 22,494 2,5755 R ADDIAN GROUP INC 38,200 72,847 R AMBUS INC 150,937 5,406,56 R ANDSTAD NV 9,624 585,64 R ANDSTAD NV 9,624 585,64 R AND NON JAMES FINANCIAL INC 30,836 771,51 R AYMOND JAMES FINANCIAL INC 32,839 2,547,19 R RAYMOND JAMES FINANCIAL INC 32,839 2,547,19 R RAYMOND JAMES FINANCIAL INC 16,132 2,865,61 REDWOOD TRUST INC 18,622 80,84						1,188,100
PROXIMUS SADP 72,855 69928 PTC THERAPEUTICS INC 49,108 1.874,45 PUBLICIS GROUPE SA 11,303 716,79 PULTEGROUP INC 36,200 1.648,18 PURE STORAGE INC 36,200 1.648,18 PURE STORAGE INC 30,826 824,90 PVH CORP 25,755 1.818,04 QANTAS AIRWAYS LTD 17,984 73,29 QORVO INC 9,100 824,80 QUALOMM INC 12,400 1,363,25 QUALYS INC 22,948 2,575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 36,836 771,51 RANDSTAD NV 9,624 858,04 RANDSTAD NV 9,624 858,04 RANDTONAL AG 98 58,04 RAYTHEON TECHNOLOGIES CORP 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 10,700 338,73 RED ELECTRICICA CORP SA 165,132 2,865,61		PROGRESSIVE CORP/THE		16,519		2,142,679
PTC THERAPEUTICS INC 49,108 1.874,45 PUBLICIS GROUP ESA 11,303 716,79 PULTEGROUP INC 36,200 1.648,18 PURE STORAGE INC 30,826 824,90 PVH CORP 25,755 1.818,04 QANTAS AIRWAYS LTD 17,984 73,29 QORVO INC 12,400 1,363,25 QUALCOMM INC 12,400 1,363,25 QUALYS INC 22,948 2,575,5 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 585,04 RANDSTAD NV 9,624 585,04 RANDSTAD NV 9,624 585,04 RANDSTAD NV 9,624 585,04 RANDSTAD NV 9,826 1,408,81 RATIONAL AG 98 58,04 RAYMEDN JAMES FINANCIAL INC 23,339 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 16,5132 2,805,61 RED WEOD TRUST INC 118,622 801,83 REGIONS FINANCIAL CORP SA		PROTHENA CORP PLC		16,360		985,690
PUBLICIS GROUPE SA 11,303 716,79 PULTEGROUP INC 36,200 1,648,18 PURE STORAGE INC 30,826 628,99 PVH CORP 25,755 1,818,04 QANTAS ARWAYS LTD 17,954 73,29 QORVO INC 9,100 824,82 QUALCOMM INC 12,400 1,363,25 QUALCOMM INC 22,948 2,575,55 QUALCOMM INC 38,200 728,47 RAMBUS INC 36,200 728,47 RAMBUS INC 30,836 771,51 RAPIOT INC 9,624 585,04 RANGE RESOURCES CORP 30,836 771,51 RAPID7 INC 43,226 1,468,81 RATIONAL AG 98 58,04 RAYMOND IAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 10,700 38,73 REGENERON PHARMACEUTICALS INC 10,670 38,73 REGENERON PHARMACEUTICALS INC 5,629 4,061,20 REGENERON PHARMACEUTICALS INC 5,629 4,061,20						699,287
PULTEGROUP INC 36,200 1,648,18 PURE STORAGE INC 30,826 824,90 PVH CORP 25,755 1,818,04 QANTAS AIRWAYS LTD 17,984 73,29 QORVO INC 9,100 824,82 QUALCOMM INC 12,400 1,363,25 QUALCOM INC 22,948 2,575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 885,04 RATIONAL AG 9 5,406,56 RANDER EINANCIAL INC 38,360 717,151 RAPID7 INC 43,226 1,468,81 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RATHEON TECHNOLOGIES CORP 10,700 338,73 RECRUIT HOLDINGS CO LTD 10,700 388,73 RED ELECTRICA CORP SA 165,132 2,865,61 RED ELECTRICA CORP SA 165,132 2,865,61 RED ELECTRICA CORP SA 165,132 2,865,61 RED ELECTRICA CORP SA 16,5,132 2,805,61 RE						1,874,452
PURE STORAGE INC 30.826 58.490 PVH CORP 25,755 1.818,04 QANTAS AIRWAYS LTD 17,984 73,29 QORVO INC 9,100 824,82 QUALCOMM INC 12,400 1,33,25 QUALYS INC 22,948 2,575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 385,00 RATIONAL AG 98 771,51 RAPID7 INC 43,226 1,448,81 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,070 38,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 18,622 801,88 REGENERON PHARMACEUTICALS INC 36,834 6,233,23 RED ELECTRICA CORP SA 165,132 2,865,61 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73						
PVH CORP 25,755 1,818,04 QANTAS AIRWAYS LTD 17,984 73,29 QORVO INC 9,100 824,82 QUALCOMM INC 12,400 1,363,25 QUALYS INC 22,948 2,575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 58,04 RATIONAL AG 30,836 771,51 RATIONAL AG 30,836 771,51 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RECRUIT HOLDINGS CO LTD 10,700 338,73 RECRUIT HOLDINGS CO LTD 10,700 338,734 REGENS FINANCEU						
QANTAS AIRWAYS LTD 17,984 73,29 QORVO INC 9,100 824,82 QUALCOMM INC 12,400 1363,25 QUALYS INC 22,948 2,575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 585,04 RANDE RESOURCES CORP 30,836 771,51 RAPIDT INC 43,226 1,468,81 RATIONAL AG 98 58,04 RATONAL AG 98 58,04 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 RATAT PHARMACEUTICALS INC 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 18,622 80,18 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 REINSURANCE GROUP OF AMERICA I 33,834 6,233,23 RENAULT SA 6,211 203,334						
O 9,100 824,82 QUALCOMM INC 12,400 1,363,25 QUALYS INC 22,948 2,2575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 385,04 RANDER EESOURCES CORP 30,836 771,51 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,73 RECRUIT HOLDINGS CO LTD 10,700 338,73 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGENERON PHARMACEUTICALS INC 35,173 4,997,73 REIGENS FINANCIAL CORP 98,900 2,2132,28 REGENERON PHARMACEUTICALS INC 35,173 4,997,73 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 REINS						
QUALCOMM INC 12,400 1,363,25 QUALYS INC 22,948 2,575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 585,04 RANGE RESOURCES CORP 30,836 771,15 RAPID7 INC 43,226 1,468,81 RATIONAL AG 98 584,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,17 RAYMOND JAMES FINANCIAL INC 23,839 2,547,17 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 114,172 538,39 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 40,61,82 REGENERON PHARMACEUTICALS INC 5,619 4,907,73 REINSURANCE GROUP OF AMERICA 1 35,173 4,997,73 REINSURANCE GROUP OF AMERICA 1 33,834 6,233,23 REINAURISANCER HOLDINGS CORP 8,800 16,862		•				
QUALYS INC 22,948 2,575,45 RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 585,04 RANDER RESOURCES CORP 30,836 771,51 RAPID7 INC 43,226 1,468,81 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARAMACEUTICALS INC 10,700 338,73 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 9,100 1,42,20 REINSURANCE GROUP OF AMERICA I 33,834 6,233,23 REINSURANCE GROUP OF AMERICA I 33,834 6,233,23 REINSURANCE GROUP OF AMERICA I 26,331 2,119,81 RENAISSANCERE HOLDINGS LTD 33,834 6,233,23						1.363.256
RADIAN GROUP INC 38,200 728,47 RAMBUS INC 150,937 5,406,56 RANDSTAD NV 9,624 588,504 RANGE RESOURCES CORP 30,836 771,51 RAPIDT INC 43,226 1,468,81 RATIONAL AG 98 58,40 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 RATA PHARMACEUTICALS INC 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REGOENERON PHARMACEUTICALS INC 5,629 4,061,26 REDWOOD TRUST INC 5,629 4,061,26 REGONS FINANCIAL CORP 98,900 2,132,28 REGIONS FINANCIAL CORP 98,900 2,132,28 REIANCE STEL & A LUMINUM CO 99,100 1,842,20 REIANCE STEL & A LUMINUM CO 33,834 6,233,33 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 RENAULT SA 6,211 2						2,575,454
RANDSTAD NV 9,624 585,04 RANDER RESOURCES CORP 30,836 771,51 RAPID7 INC 43,226 1,46,81 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,37 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,226 REGENERON PHARMACEUTICALS INC 5,613 2,385,91 REGENERON PHARMACEUTICALS INC 5,629 4,061,226 REGENERON PHARMACEUTICALS INC 5,629 4,061,226 REGIONS FINANCIAL CORP 9,100 1,842,20 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELINSURANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAULT SA 6,211 2033,23 RENAULT SA 6,211 203,331 RENAULT SA 6,211 203,331 <td< td=""><td></td><td>•</td><td></td><td></td><td></td><td>728,474</td></td<>		•				728,474
RANGE RESOURCES CORP 30,836 771,51 RAPID7 INC 43,226 1,468,81 RATIONAL AG 98 56,871 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REAR PHARMACEUTICALS INC 10,700 338,373 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REGIONS FINANCIAL SINC 118,622 801,88 RED ELECTRICA CORP SA 165,132 2,865,61 RED ELECTRICA CORP SA 165,132 2,865,61 REGIONS FINANCIAL CORP 98,900 2,132,33 REGIONS FINANCIAL CORP 98,900 2,132,33 REGIONS FINANCIAL CORP 9,100 1,842,20 REINSURANCE GROUP OF AMERICA I 33,834 6,233,23 RENAULT SA 6,211 233,23 RENAULT SA 6,211 233,23 RENAULT SA 6,211 233,23 RENAULT SA 6,211 233,23 REPAY HOLDINGS CORP 16,860 263,331 2,119,81 REPAY HOLDING		RAMBUS INC		150,937		5,406,563
RAPID7 INC 43,226 1,468,81 RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 10,700 338,73 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REGNERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 REPSOL SA 167,965 266,202 REPSOL SA 167,965 266,202 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15		RANDSTAD NV		9,624		585,048
RATIONAL AG 98 58,04 RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 REPAY HOLDINGS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALT						771,517
RAYMOND JAMES FINANCIAL INC 23,839 2,547,19 RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELLANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAULT SA 6,211 207,31 RENAULT SA 6,211 207,31 RENASS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,66,02 REPAY HOLDINGS CORP 34,169 813,90 REPSOL SA 167,965 2,66,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						1,468,819
RAYTHEON TECHNOLOGIES CORP 27,217 2,746,74 REATA PHARMACEUTICALS INC 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 80,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAULT SA 6,211 207,31 REPAY HOLDINGS CORP 263,331 2,119,81 REPOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						58,048
REATA PHARMACEUTICALS INC 14,172 538,39 RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAISSANCERE HOLDINGS LTD 33,834 6,233,23 RENAULT SA 6,211 207,31 RENAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						
RECRUIT HOLDINGS CO LTD 10,700 338,73 RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAISSANCERE HOLDINGS LTD 33,834 6,233,23 RENAULT SA 6,211 207,31 RENASS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						· · · ·
RED ELECTRICA CORP SA 165,132 2,865,61 REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAULT SA 6,211 207,31 RENESAS ELECTRONICS CORP 18,800 166,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						
REDWOOD TRUST INC 118,622 801,88 REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAISSANCERE HOLDINGS LTD 33,834 6,233,23 RENAULT SA 6,211 207,31 RENESAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,900 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						
REGENERON PHARMACEUTICALS INC 5,629 4,061,26 REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAISSANCERE HOLDINGS LTD 33,834 6,233,23 RENAULT SA 6,211 207,31 RENAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPOS SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						
REGIONS FINANCIAL CORP 98,900 2,132,28 REINSURANCE GROUP OF AMERICA I 35,173 4,997,73 RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAISSANCERE HOLDINGS LTD 33,834 6,233,23 RENAULT SA 6,211 207,31 RENAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPOS SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						4,061,267
RELIANCE STEEL & ALUMINUM CO 9,100 1,842,20 RENAISSANCERE HOLDINGS LTD 33,834 6,233,23 RENAULT SA 6,211 207,31 RENSAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						2,132,284
RENAISSANCERE HOLDINGS LTD 33,834 6,233,23 RENAULT SA 6,211 207,31 RENESAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15		REINSURANCE GROUP OF AMERICA I				4,997,732
RENAULT SA 6,211 207,31 RENESAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						1,842,204
RENESAS ELECTRONICS CORP 18,800 168,62 REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						6,233,238
REPAY HOLDINGS CORP 263,331 2,119,81 REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						207,312
REPSOL SA 167,965 2,662,02 REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						168,629
REVOLUTION MEDICINES INC 34,169 813,90 REXFORD INDUSTRIAL REALTY INC 16,877 922,15						2,119,815
REXFORD INDUSTRIAL REALTY INC 16,877 922,15						
40,700 357,95						
		Neon co Lib		40,900		551,759

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	RIO TINTO LTD		4,307		340,009
	RIO TINTO PLC		13,368		932,340
	RITCHIE BROS AUCTIONEERS INC		19,978		1,153,164
	ROCHE HOLDING AG		4,080		1,281,064
	ROCKET PHARMACEUTICALS INC		41,217		806,617
	ROCKWELL AUTOMATION INC ROGERS CORP		4,004		1,031,310 233,668
	ROLLS-ROYCE HOLDINGS PLC		1,958 1,466,197		233,008 1,643,758
	ROSS STORES INC		10,518		1,220,824
	ROYAL CARIBBEAN CRUISES LTD		7,400		365,782
	ROYALTY PHARMA PLC		4,796		189,538
	RYAN SPECIALTY HOLDINGS INC		23,940		993,749
	RYDER SYSTEM INC		9,600		802,272
	RYMAN HOSPITALITY PROPERTIES I SABRA HEALTH CARE REIT INC		8,591 42,500		702,572 528,275
	SAGE THERAPEUTICS INC		16,755		639,036
	SALESFORCE INC		10,776		1,428,790
	SAMPO OYJ		1,533		79,874
	SANDS CHINA LTD	HK/01928	54,000		179,194
	SANOFI		44,419		4,258,971
	SAP SE		46,663		4,800,327
	SAREPTA THERAPEUTICS INC SBM OFFSHORE NV		27,143 223,373		3,517,190 3,494,868
	SEM OFFSHORE NV		225,575 84,484		165,003
	SCHLUMBERGER LTD		35,154		1,879,333
	SCHNITZER STEEL INDUSTRIES INC		7,563		231,806
	SCIENCE APPLICATIONS INTERNATI		5,043		559,420
	SCOTTS MIRACLE-GRO CO/THE		34,815		1,691,661
	SEAGATE TECHNOLOGY HOLDINGS PL		22,200		1,167,942
	SEAGEN INC		96		12,337
	SEAWORLD ENTERTAINMENT INC SEIKO EPSON CORP		3,760 14,400		201,198 210,197
	SEMPRA ENERGY		8,096		1,251,156
	SEMTECH CORP		24,716		709,102
	SENTINELONE INC		4,767		69,551
	SERVICENOW INC		7,404		2,874,751
	SHELL PLC		386,300		10,808,463
	SHELL PLC	ADR	80,170		4,565,681
	SHERWIN-WILLIAMS CO/THE SHIFT4 PAYMENTS INC		24,016 94,221		5,699,717 5,269,781
	SHIP 14 FATMENTS INC SHIN-ETSU CHEMICAL CO LTD		6,700		823,885
	SHOALS TECHNOLOGIES GROUP INC		66,742		1,646,525
	SHOCKWAVE MEDICAL INC		11,043		2,270,551
	SHOPIFY INC	CL A SUB VTG	1,824		63,284
	SILICON LABORATORIES INC		7,762		1,053,071
	SIMON PROPERTY GROUP INC SIMPLY GOOD FOODS CO/THE		5,700		669,636
	SIMPLY GOOD FOODS CO/THE SITC INTERNATIONAL HOLDINGS CO	HK/01308	33,755 759,000		1,283,703 1,688,190
	SITIO ROYALTIES CORP	1112/01500	64,291		1,854,794
	SKANSKA AB		39,796		630,197
	SKECHERS USA INC		58,381		2,449,083
	SKYLINE CHAMPION CORP		90,175		4,644,914
	SLM CORP		168,308		2,793,913
	SM ENERGY CO SMITH & NEPHEW PLC		14,072 264,169		490,128 3,525,646
	SNAP-ON INC		3,800		868,262
	SOCIETE GENERALE SA		13,047		326,945
	SODEXO SA		4,964		474,050
	SOFTBANK GROUP CORP		2,000		85,551
	SOLVAY SA		4,283		431,780
	SONIC HEALTHCARE LTD		106,419		2,162,876
	SONOVA HOLDING AG SONY GROUP CORP		3,076 65,400		729,104 4,973,959
	SOUTH32 LTD		572,034		1,551,699
	SOUTHERN CO/THE		11,613		829,284
	SOUTHSTATE CORP		30,507		2,329,515
	SOUTHWEST AIRLINES CO		5,878		197,912
	SOUTHWEST GAS HOLDINGS INC		20,825		1,288,651
	SOVOS BRANDS INC		67,998 24,102		977,131
	SPROUT SOCIAL INC SPROUTS FARMERS MARKET INC		34,103 116,384		1,925,455 3,767,350
	SQUARESPACE INC		29,079		644,681
	SS&C TECHNOLOGIES HOLDINGS INC		59,062		3,074,768
	STANDARD CHARTERED PLC		261,900		1,960,806

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	STARBUCKS CORP		17,868		1,772,506
	STATE STREET CORP		14,000		1,085,980
	STELLANTIS NV		177,106		2,507,113
	STEM INC		56,348		503,751
	STEPSTONE GROUP INC STERIS PLC		38,423 8,419		967,491
	STEKIS FLC STEVEN MADDEN LTD		81,494		1,554,905 2,604,548
	STMICROELECTRONICS NV		39,774		1,400,598
	STOCKLAND		36,855		90,725
	STOKE THERAPEUTICS INC		19,062		175,942
	STORA ENSO OYJ		18,243		256,028
	STRYKER CORP SUBARU CORP		5,637 9,000		1,378,190 138,296
	SUMITOMO CHEMICAL CO LTD		16,000		57,478
	SUMITOMO CORP		81,200		1,351,436
	SUMITOMO METAL MINING CO LTD		122,900		4,350,797
	SUMITOMO MITSUI FINANCIAL GROU		189,600		7,610,152
	SUN COMMUNITIES INC SUNCOR ENERGY INC	NEW	7,402		1,058,486
	SUNCOR ENERGY INC SUNCORP GROUP LTD	INEW	64,713 61,488		2,051,311 502,045
	SURGERY PARTNERS INC		32,400		902,664
	SVENSKA HANDELSBANKEN AB		15,998		161,370
	SWATCH GROUP AG/THE		2,719		772,911
	SWEDBANK AB	111/ 100010	65,606		1,116,363
	SWIRE PACIFIC LTD SWISS RE AG	HK/00019	48,000 14,179		422,501 1,325,335
	SYNAPTICS INC		16,429		1,563,384
	SYNCHRONY FINANCIAL		12,900		423,894
	SYNDAX PHARMACEUTICALS INC		43,260		1,100,967
	SYNEOS HEALTH INC		77,566		2,845,121
	SYNOPSYS INC SYNOVUS FINANCIAL CORP		4,376 45,948		1,397,213 1,725,347
	SYSCO CORP		19,327		1,477,549
	TABCORP HOLDINGS LTD		213,802		155,864
	TABOOLA.COM LTD		331,712		1,021,673
	TAISEI CORP		30,200		972,754
	TAKEDA PHARMACEUTICAL CO LTD		5,600		174,479
	TAKE-TWO INTERACTIVE SOFTWARE TANDEM DIABETES CARE INC		12,120 14,798		1,262,056 665,170
	TANGER FACTORY OUTLET CENTERS		78,795		1,413,582
	TARGET CORP		32,078		4,780,905
	TD SYNNEX CORP		8,000		757,680
	TECHNIPFMC PLC		63,477		773,785
	TECK RESOURCES LTD TELEFONAKTIEBOLAGET LM ERICSSO	CL B SUB-VTG	8,889 36,323		335,695 212,301
	TELEPERFORMANCE		2,201		523,126
	TEMENOS AG		24,345		1,335,133
	TENABLE HOLDINGS INC		8,306		316,874
	TENET HEALTHCARE CORP		49,850		2,432,181
	TERADYNE INC TEREX CORP		28,729 78,929		2,509,478
	TESCO PLC		490,865		3,371,847 1,323,815
	TESLA INC		34,920		4,301,446
	TEXAS CAPITAL BANCSHARES INC		54,072		3,261,082
	TEXAS INSTRUMENTS INC		8,655		1,429,979
	TEXAS ROADHOUSE INC TEXTRON INC		35,925		3,267,379
	THERMO FISHER SCIENTIFIC INC		19,836 14,588		1,404,389 8,033,466
	THOR INDUSTRIES INC		8,900		671,861
	TJX COS INC/THE		33,603		2,674,799
	T-MOBILE US INC		18,037		2,525,180
	TOKYO ELECTRIC POWER CO HOLDIN		23,100		83,335
	TOKYO ELECTRON LTD TOKYO GAS CO LTD		9,900 12,800		2,917,215 250,771
	TOLL BROTHERS INC		54,878		2,739,510
	TOPPAN INC		35,000		518,322
	TOROMONT INDUSTRIES LTD		4,469		322,275
	TOSOH CORP		92,700		1,103,028
	TOTALENERGIES SE		199,211		12,469,456
	TOYOTA TSUSHO CORP TRADEWEB MARKETS INC		17,500 21,902		647,902 1,422,097
	TRADEWED MARKETS INC TRANE TECHNOLOGIES PLC		19,711		3,313,222
	TRANSUNION		27,250		1,546,437
	TRAVEL + LEISURE CO		79,233		2,884,081

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	TREX CO INC		45,342		1,919,327
	TRINET GROUP INC		64,953		4,403,813
	TRIPADVISOR INC		84,284		1,515,426
	TRIUMPH FINANCIAL INC TYSON FOODS INC		18,606 20,400		909,275 1,269,900
	UBISOFT ENTERTAINMENT SA		5,434		153,163
	UBS GROUP AG		92,974		1,731,905
	ULTRAGENYX PHARMACEUTICAL INC		28,003		1,297,379
	UMB FINANCIAL CORP		13,692		1,143,556
	UNDER ARMOUR INC UNIBAIL-RODAMCO-WESTFIELD		281,250 2,486		2,857,500 129,024
	UNICREDIT SPA		115,032		1,629,376
	UNITED AIRLINES HOLDINGS INC		17,500		659,750
	UNITED COMMUNITY BANKS INC/GA		149,131		5,040,616
	UNITED OVERSEAS BANK LTD		267,000		6,111,616
	UNITED RENTALS INC		2,392		850,165
	UNITED THERAPEUTICS CORP UNITEDHEALTH GROUP INC		16,714 17,378		4,647,996 9,213,468
	UNITI GROUP INC		87,400		483,322
	UNIVERSAL HEALTH SERVICES INC		7,200		1,014,408
	UNIVERSAL MUSIC GROUP NV		8,062		193,680
	UNUM GROUP		31,000		1,271,930
	VALARIS LTD VALERO ENERGY CORP		17,646		1,193,223 888,020
	VALERO ENERGY CORP VARONIS SYSTEMS INC		7,000 103,167		2,469,818
	VAXCYTE INC		25,886		1,241,234
	VEEVA SYSTEMS INC		2,123		342,610
	VEOLIA ENVIRONNEMENT SA		162,104		4,152,132
	VERACYTE INC		49,697		1,179,310
	VERADIGM INC VERIS RESIDENTIAL INC		103,654 80,259		1,828,457
	VERISIGN INC		20,854		1,278,526 4,284,246
	VERISK ANALYTICS INC		32,888		5,802,101
	VERIZON COMMUNICATIONS INC		83,541		3,291,515
	VERRA MOBILITY CORP		86,541		1,196,862
	VERTEX PHARMACEUTICALS INC		35,981		10,390,593
	VERTIV HOLDINGS CO VIATRIS INC		120,491 12,581		1,645,907 140,027
	VIATIONS INC		143,532		1,508,521
	VICOR CORP		43,907		2,360,001
	VISA INC		55,471		11,524,655
	VISTEON CORP		23,412		3,062,992
	VISTRA CORP		129,772		3,010,710
	VIVENDI SE VMWARE INC		74,084 5,551		704,796 681,441
	VODAFONE GROUP PLC		80,248		81,317
	VONOVIA SE		7,091		166,644
	VOYA FINANCIAL INC		30,424		1,870,772
	VULCAN MATERIALS CO		34,543		6,048,825
	WALGREENS BOOTS ALLIANCE INC WALMART INC		46,800 6,963		1,748,448 987,284
	WALMART INC WALT DISNEY CO/THE		28,180		2,448,278
	WARNER BROS DISCOVERY INC		25,546		242,176
	WARRIOR MET COAL INC		7,742		268,183
	WARTSILA OYJ ABP		50,780		426,406
	WASHINGTON FEDERAL INC		74,119		2,486,692
	WELLS FARGO & CO WELLTOWER INC		130,163		5,374,430
	WENDY'S CO/THE		22,098 87,023		1,448,524 1,969,330
	WENER ENTERPRISES INC		35,837		1,442,798
	WESCO INTERNATIONAL INC		2,692		337,038
	WEST FRASER TIMBER CO LTD		25,582		1,845,937
	WESTERN ALLIANCE BANCORP		9,234		549,977
	WESTERN DIGITAL CORP		37,435		1,181,074
	WESTERN UNION CO/THE WESTINGHOUSE AIR BRAKE TECHNOL		35,600 44,269		490,212 4,418,489
	WEX INC		23,172		3,792,098
	WH GROUP LTD	HK/00288	682,000		396,707
	WH SMITH PLC		154,731		2,763,039
	WHIRLPOOL CORP		10,700		1,513,622
	WHITBREAD PLC		12,770		394,779
	WIDEOPENWEST INC WILMAR INTERNATIONAL LTD		53,576 329,300		488,077 1,023,845
	WINGSTOP INC		23,456		3,228,015
			,		-,,

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	C	(e) urrent Value
	WIX.COM LTD		9,483			728,579
	WORLD WRESTLING ENTERTAINMENT		34,328			2,352,155
	WORTHINGTON INDUSTRIES INC		5,788			287,721
	WPP PLC		23,986			236,650
	XENIA HOTELS & RESORTS INC XEROX HOLDINGS CORP		117,634 157,834			1,550,416 2,304,376
	XINYI GLASS HOLDINGS LTD	HK/00868	108,000			2,304,376
	YAMATO HOLDINGS CO LTD	1100000	12,900			204,042
	YELP INC		17,825			487,335
	YETI HOLDINGS INC		30,940			1,278,131
	ZENTALIS PHARMACEUTICALS INC		24,760			498,666
	ZIFF DAVIS INC ZIONS BANCORP NA		8,815			697,266
	ZIONS BANCORPINA ZOETIS INC		47,134 27,745			2,317,107 4,066,030
	ZSCALER INC		6,627			741,561
	CORPORATE STOCK - COMMON Total		0,027		\$	1,987,835,010
	CORPORATE STOCK - PREFERRED					
*	BANK OF AMERICA CORP	VAR RT 12/31/2049 DD 03/15/18	249,000		\$	219,284
~	BANK OF NEW YORK MELLON CORP/T CLARIVATE PLC	VAR RT 12/31/2049 DD 08/01/16 PFD 5.250%	139,000 3,407			118,531 129,057
	EL PASO ENERGY CAPITAL TRUST I	PFD 4.750% CUMULATIVE	7,183			323,516
	GENERAL MOTORS FINANCIAL CO IN	VAR RT 12/31/2049 DD 09/20/17	235,000			197,846
	HERCULES LLC	6.500% 06/30/2029 DD 09/30/04	605,000			569,305
	PORSCHE AUTOMOBIL HOLDING SE		2,285			124,957
	CORPORATE STOCK - PREFERRED Total		1,240,875		\$	1,682,496
TOTAL CO	OMMON STOCK AND OTHER EQUITIES				\$	1,989,517,506
REGISTE	RED INVESTMENT COMPANIES ISHARES RUSSELL 2000 ETF		16,810		\$	2,930,992
	VANGUARD HIGH DVD YIELD ETF		28,401		φ	3,073,272
TOTAL RI	EGISTERED INVESTMENT COMPANIES		,		\$	6,004,264
	ER RELATED - SECURITIES					
* TOTAL EN	NOKIA OYJ MPLOYER RELATED - SECURITIES		57,040		\$ \$	263,410 263,410
U. S. GOVI	ERNMENT/U.S. AGENCY SECURITIES					
	COMMIT TO PUR FNMA SF MTG	1.500% 01/01/2038 DD 01/01/23	1,978,000		\$	1,712,227
	COMMIT TO PUR FNMA SF MTG	2.000% 01/01/2038 DD 01/01/23	4,598,200			4,088,854
	COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2038 DD 01/01/23	5,000			4,683
	COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2053 DD 01/01/23	419,700			403,859
	COMMIT TO PUR FNMA SF MTG	4.500% 02/01/2053 DD 02/01/23	1,900,000			1,828,213
	COMMIT TO PUR FNMA SF MTG COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2053 DD 01/01/23 5.000% 02/01/2053 DD 02/01/23	2,942,000 700,000			2,898,521 689,436
	COMMIT TO PUR GNMA II JUMBOS	2.000% 01/20/2053 DD 01/01/23	2,354,500			1,972,683
	COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2053 DD 01/01/23	1,030,600			917,421
	COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2053 DD 01/01/23	1,567,000			1,439,470
	COMMIT TO PUR GNMA II JUMBOS	4.000% 01/20/2053 DD 01/01/23	1,837,500			1,738,454
	COMMIT TO PUR GNMA II JUMBOS	4.500% 01/20/2053 DD 01/01/23	1,588,000			1,540,221
	COMMIT TO PUR GNMA II JUMBOS	5.000% 01/20/2053 DD 01/01/23	1,768,000			1,751,609
	COMMIT TO PUR FNMA SF MTG	1.500% 01/01/2053 DD 01/01/23	(40,000)			(30,788)
	COMMIT TO PUR FNMA SF MTG COMMIT TO PUR FNMA SF MTG	2.000% 01/01/2053 DD 01/01/23 2.000% 02/01/2053 DD 02/01/23	(60,000) (5,448,174)			(48,808)
	COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2038 DD 02/01/23	(5,448,174) (626,000)			(4,436,555) (572,714)
	COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2058 DD 01/01/25 2.500% 01/01/2053 DD 01/01/23	(40,000)			(33,861)
	COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2053 DD 02/01/23	(4,146,300)			(3,512,980)
	COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2038 DD 01/01/23	(962,000)			(900,955)
	COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2053 DD 01/01/23	(1,907,800)			(1,673,845)
	COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2038 DD 01/01/23	(86,359)			(82,610)
	COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2053 DD 01/01/23	(348,274)			(316,338)
	COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2053 DD 02/01/23	(200,000)			(181,746)
	COMMIT TO PUR FNMA SF MTG COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2053 DD 01/01/23 4.000% 02/01/2053 DD 02/01/23	(1,581,000) (700,000)			(1,482,440) (656,417)
	COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2033 DD 02/01/23 4.500% 01/01/2053 DD 01/01/23	(700,000) (772,000)			(742,862)
	COMMIT TO PUR GNMA II JUMBOS	2.000% 01/20/2053 DD 01/01/23	(99,000)			(82,946)
	COMMIT TO PUR GNMA II JUMBOS	2.500% 01/20/2053 DD 01/01/23	(1,525,100)			(1,321,283)
	COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2053 DD 01/01/23	(75,000)			(66,764)
	FEDERAL FARM CR BK CONS BD	0.550% 09/16/2025 DD 09/16/20	1,043,000			939,909
	FEDERAL FARM CR BK CONS BD	3.500% 09/01/2032 DD 09/01/22	180,000			166,930
	FEDERAL FARM CR BK CONS BD	3.875% 09/20/2032 DD 09/20/22	305,000			290,286
	FEDERAL HOME LN BK CONS BD	0.780% 02/26/2026 DD 02/26/21	1,330,000			1,185,296
	FEDERAL HOME LN BK CONS BD FEDERAL HOME LN BK CONS BD	0.800% 03/04/2026 DD 03/04/21 0.900% 03/03/2026 DD 03/03/21	945,000 1,000,000			842,303 894,297
	I EDERAL HOWLE EN DE CONS DD	0.70070 05/05/2020 DD 05/05/21	1,000,000			077,277

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	FEDERAL HOME LN BK CONS BD	0.920% 02/26/2027 DD 02/26/21	875,000		759,459
	FEDERAL HOME LN BK CONS BD	4.000% 09/01/2028 DD 10/04/13	1,560,000		1,532,488
	FEDERAL HOME LN MTG CORP	0.600% 09/30/2025 DD 09/30/20	715,000		643,464
	FEDERAL HOME LN MTG CORP	1.460% 08/17/2035 DD 08/19/20	460,000		311,618
	FEDERAL HOME LN MTG CORP	1.720% 09/22/2036 DD 09/22/20	920,000		647,254 700 506
	FEDERAL HOME LN MTG CORP FEDERAL HOME LN MTG CORP	4.000% 12/30/2024 DD 06/30/22 4.050% 08/28/2025 DD 08/29/22	800,000 410,000		790,506 402,059
	FEDERAL NATL MTG ASSN	1.550% 08/24/2035 DD 08/24/20	496,000		340,625
	FEDERAL NATL MTG ASSN STRIP	0.000% 05/15/2029 DD 11/01/99	1,317,000		1,010,845
	FEDERAL NATL MTG ASSN STRIP	0.000% 05/15/2030 DD 05/05/00	701,000		514,945
	FHLMC POOL #2B-4296	VAR RT 06/01/2045 DD 06/01/15	45,031		44,642
	FHLMC POOL #2B-4660	VAR RT 09/01/2045 DD 09/01/15	79,791		80,130
	FHLMC POOL #A9-0196 FHLMC POOL #A9-3534	4.500% 12/01/2039 DD 12/01/09 4.000% 08/01/2040 DD 08/01/10	12,920 13,770		12,823 13,239
	FHLMC POOL #A9-3851	4.000% 08/01/2040 DD 08/01/10 4.000% 09/01/2040 DD 09/01/10	33,909		32,606
	FHLMC POOL #A9-4977	4.000% 11/01/2040 DD 11/01/10	15,994		15,429
	FHLMC POOL #A9-5144	4.000% 11/01/2040 DD 11/01/10	15,263		14,724
	FHLMC POOL #C0-3811	3.500% 04/01/2042 DD 04/01/12	115,727		108,452
	FHLMC POOL #C9-1864	3.000% 02/01/2036 DD 02/01/16	31,167		28,946
	FHLMC POOL #C9-1942	4.000% 05/01/2037 DD 05/01/17	34,465		33,223
	FHLMC POOL #G0-1838	5.000% 07/01/2035 DD 06/01/05	113,957		116,504
	FHLMC POOL #G0-1840 FHLMC POOL #G0-7106	5.000% 07/01/2035 DD 06/01/05 3.500% 08/01/2042 DD 08/01/12	91,570 32,194		93,617 30,170
	FHLMC POOL #G0-7553	5.500% 06/01/2041 DD 11/01/13	236,652		245,659
	FHLMC POOL #G0-7613	6.000% 04/01/2039 DD 01/01/14	69,523		72,661
	FHLMC POOL #G0-7642	5.000% 10/01/2041 DD 02/01/14	26,893		27,263
	FHLMC POOL #G0-7848	3.500% 04/01/2044 DD 10/01/14	180,750		169,272
	FHLMC POOL #G0-7922	3.500% 01/01/2044 DD 01/01/15	1,505,697		1,410,390
	FHLMC POOL #G0-7962	5.000% 11/01/2041 DD 03/01/15	226,299		229,417
	FHLMC POOL #G1-3825	4.000% 05/01/2025 DD 04/01/10	9,648 70,408		9,426
	FHLMC POOL #G1-5520 FHLMC POOL #G1-6186	3.000% 07/01/2030 DD 08/01/15 2.500% 04/01/2031 DD 05/01/17	70,498 57,343		67,394 53,824
	FHLMC POOL #G3-0963	4.000% 11/01/2036 DD 11/01/16	2,673		2,577
	FHLMC POOL #G6-0018	4.500% 12/01/2043 DD 04/01/15	80,319		79,728
	FHLMC POOL #G6-0718	3.000% 09/01/2046 DD 09/01/16	80,333		72,056
	FHLMC POOL #G6-0901	4.000% 07/01/2044 DD 03/01/17	13,081		12,576
	FHLMC POOL #G6-1047	4.500% 07/01/2047 DD 07/01/17	268,135		263,870
	FHLMC POOL #G6-7715	4.500% 08/01/2048 DD 07/01/18	348,481		344,530
	FHLMC POOL #G6-7720 FHLMC POOL #J1-0556	4.500% 03/01/2049 DD 03/01/19 4.000% 08/01/2024 DD 08/01/09	506,812 19,635		503,649 19,203
	FHLMC POOL #J1-2438	4.500% 06/01/2024 DD 06/01/09 4.500% 06/01/2025 DD 06/01/10	19,055		16,435
	FHLMC POOL #J3-1418	2.500% 05/01/2030 DD 04/01/15	40,784		38,193
	FHLMC POOL #J3-1689	3.000% 05/01/2030 DD 05/01/15	74,623		71,840
	FHLMC POOL #J3-2181	3.000% 07/01/2030 DD 07/01/15	9,801		9,386
	FHLMC POOL #J3-2204	2.500% 07/01/2030 DD 07/01/15	14,028		13,138
	FHLMC POOL #J3-2209	2.500% 07/01/2030 DD 07/01/15	12,853		12,066
	FHLMC POOL #J3-2436 FHLMC POOL #J3-2491	3.000% 08/01/2030 DD 08/01/15 2.500% 07/01/2030 DD 08/01/15	9,149 3,218		8,727 3,021
	FHLMC POOL #J3-3763	2.500% 02/01/2030 DD 03/01/15 2.500% 02/01/2031 DD 02/01/16	29,776		27,763
	FHLMC POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	836		804
	FHLMC POOL #Q0-0804	4.500% 05/01/2041 DD 05/01/11	29,228		28,924
	FHLMC POOL #Q0-0959	4.500% 05/01/2041 DD 05/01/11	34,444		34,184
	FHLMC POOL #Q0-4022	4.000% 10/01/2041 DD 10/01/11	13,093		12,631
	FHLMC POOL #Q0-7417 FHLMC POOL #Q0-8239	3.500% 04/01/2042 DD 03/01/12 3.500% 05/01/2042 DD 05/01/12	37,176 4,603		34,839 4,314
	FHLMC POOL #Q0-8239 FHLMC POOL #Q0-8306	3.500% 05/01/2042 DD 05/01/12 3.500% 05/01/2042 DD 05/01/12	1,164		4,514 1,091
	FHLMC POOL #Q1-1909	3.500% 10/01/2042 DD 10/01/12	5,890		5,490
	FHLMC POOL #Q1-2162	3.500% 08/01/2042 DD 10/01/12	15,088		14,139
	FHLMC POOL #Q1-4866	3.000% 01/01/2043 DD 01/01/13	112,267		102,269
	FHLMC POOL #Q1-6403	3.000% 03/01/2043 DD 03/01/13	49,976		45,525
	FHLMC POOL #Q1-6673	3.000% 03/01/2043 DD 03/01/13	172,981		157,575
	FHLMC POOL #Q1-7095	3.000% 04/01/2043 DD 03/01/13	60,038		54,691
	FHLMC POOL #Q1-8718 FHLMC POOL #Q2-0206	3.500% 06/01/2043 DD 05/01/13 3.500% 07/01/2043 DD 07/01/13	22,659 89,431		21,191 83,740
	FHLMC POOL #Q2-1579	4.000% 09/01/2043 DD 09/01/13	24,675		23,917
	FHLMC POOL #Q2-4368	3.500% 01/01/2044 DD 01/01/14	13,266		12,422
	FHLMC POOL #Q2-5643	4.000% 04/01/2044 DD 04/01/14	37,322		36,002
	FHLMC POOL #Q2-6218	3.500% 05/01/2044 DD 05/01/14	13,509		12,667
	FHLMC POOL #Q2-7319	3.500% 07/01/2044 DD 07/01/14	12,483		11,705
	FHLMC POOL #Q2-8604	3.500% 09/01/2044 DD 09/01/14	10,456		9,805
	FHLMC POOL #Q2-8764 FHLMC POOL #Q3-1128	3.500% 06/01/2044 DD 09/01/14 4.000% 02/01/2045 DD 01/01/15	20,052 7,016		18,791 6,748
	FHLMC POOL #Q3-1338	4.000% 02/01/2043 DD 01/01/13 4.000% 02/01/2045 DD 02/01/15	15,170		14,833
	FHLMC POOL #Q3-6302	3.500% 09/01/2045 DD 09/01/15	11,285		10,582
			,		

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
FHLMC POOL #Q3-7955	4.000% 12/01/2045 DD 12/01/15	16,833		16,410
FHLMC POOL #Q3-7957	4.000% 12/01/2045 DD 12/01/15 4.000% 12/01/2045 DD 12/01/15	14,122		13,593
FHLMC POOL #Q4-5079	3.000% 12/01/2046 DD 12/01/16	40,394		36,252
FHLMC POOL #Q4-5080	3.000% 12/01/2046 DD 12/01/16	41,467		37,214
FHLMC POOL #Q4-5083	3.000% 12/01/2046 DD 12/01/16	20,294		18,277
FHLMC POOL #QB-1158	3.000% 07/01/2050 DD 07/01/20	7,345		6,633
FHLMC POOL #QB-1193	2.500% 07/01/2050 DD 07/01/20	152,016		130,316
FHLMC POOL #QB-1479	3.000% 07/01/2050 DD 07/01/20	63,367		56,982
FHLMC POOL #QB-1486	3.000% 07/01/2050 DD 07/01/20	17,303		15,627
FHLMC POOL #QB-1488	3.000% 07/01/2050 DD 07/01/20	7,942		7,173
FHLMC POOL #QB-2296 FHLMC POOL #QB-2339	2.000% 08/01/2050 DD 08/01/20	80,782		66,350
FHLMC POOL #QB-2339 FHLMC POOL #QD-4857	3.000% 08/01/2050 DD 08/01/20 2.000% 01/01/2052 DD 01/01/22	50,638 313,379		45,731 257,871
FHLMC POOL #QE-8252	4.500% 08/01/2052 DD 08/01/22	268,387		258,317
FHLMC POOL #RA-3217	1.500% 08/01/2050 DD 07/01/20	213,836		165,208
FHLMC POOL #RA-3282	3.000% 08/01/2050 DD 07/01/20	511,512		455,518
FHLMC POOL #RA-3313	3.000% 08/01/2050 DD 07/01/20	333,000		295,228
FHLMC POOL #RA-5077	2.500% 05/01/2051 DD 04/01/21	2,478,249		2,128,038
FHLMC POOL #RA-6015	3.000% 10/01/2051 DD 09/01/21	357,002		316,140
FHLMC POOL #RA-6071	2.000% 10/01/2051 DD 09/01/21	998,154		813,557
FHLMC POOL #RA-6388	2.500% 12/01/2051 DD 11/01/21	1,345,153		1,150,356
FHLMC POOL #RA-6397	2.500% 11/01/2051 DD 11/01/21	686,246		588,360
FHLMC POOL #RA-6768	2.000% 02/01/2052 DD 01/01/22	101,056		82,333
FHLMC POOL #RA-7506 FHLMC POOL #SB-0179	4.500% 07/01/2052 DD 06/01/22	871,023		839,487
FHLMC POOL #SB-8507	3.000% 02/01/2034 DD 11/01/19 2.000% 02/01/2036 DD 01/01/21	573,828 354,730		546,058 316,423
FHLMC POOL #SD-0478	4.000% 01/01/2045 DD 12/01/20	355,085		341,063
FHLMC POOL #SD-0481	3.500% 09/01/2044 DD 12/01/20	1,508,060		1,412,579
FHLMC POOL #SD-0485	3.500% 03/01/2046 DD 12/01/20	381,247		356,835
FHLMC POOL #SD-0486	3.500% 09/01/2046 DD 12/01/20	11,741		10,834
FHLMC POOL #SD-0488	4.000% 05/01/2049 DD 12/01/20	467,337		445,611
FHLMC POOL #SD-0489	4.000% 04/01/2048 DD 12/01/20	267,238		259,983
FHLMC POOL #SD-0490	4.000% 01/01/2045 DD 12/01/20	892,496		857,124
FHLMC POOL #SD-0492	4.000% 08/01/2048 DD 12/01/20	385,982		370,938
FHLMC POOL #SD-0496	3.000% 02/01/2047 DD 12/01/20	238,203		213,609
FHLMC POOL #SD-0498	3.000% 06/01/2044 DD 12/01/20	1,126,942		1,025,472
FHLMC POOL #SD-0503	4.000% 04/01/2048 DD 12/01/20	241,818 315,971		233,768
FHLMC POOL #SD-0504 FHLMC POOL #SD-0507	4.000% 07/01/2047 DD 12/01/20 4.000% 09/01/2045 DD 12/01/20	1,321,614		302,654 1,290,861
FHLMC POOL #SD-0507	3.000% 12/01/2050 DD 12/01/20	637,502		571,419
FHLMC POOL #SD-0519	4.000% 06/01/2050 DD 12/01/20	300,135		285,066
FHLMC POOL #SD-0592	3.000% 09/01/2050 DD 05/01/21	1,677,593		1,515,099
FHLMC POOL #SD-0702	2.500% 05/01/2051 DD 09/01/21	711,232		615,688
FHLMC POOL #SD-0716	2.000% 07/01/2051 DD 09/01/21	1,042,556		864,378
FHLMC POOL #SD-0730	2.000% 09/01/2051 DD 10/01/21	58,347		47,905
FHLMC POOL #SD-0732	2.000% 09/01/2051 DD 10/01/21	302,359		247,987
FHLMC POOL #SD-0783	2.000% 12/01/2051 DD 12/01/21	119,428		98,103
FHLMC POOL #SD-0785	2.000% 12/01/2051 DD 12/01/21	250,976		206,162
FHLMC POOL #SD-0786	2.000% 12/01/2051 DD 12/01/21	324,183		266,866
FHLMC POOL #SD-0789	2.000% 12/01/2051 DD 12/01/21	47,892		39,568
FHLMC POOL #SD-0803 FHLMC POOL #SD-0892	3.000% 01/01/2052 DD 12/01/21 2.000% 01/01/2052 DD 02/01/22	68,482 756,203		60,128 622,505
FHLMC POOL #SD-0892 FHLMC POOL #SD-0894	2.000% 01/01/2052 DD 02/01/22 2.000% 01/01/2052 DD 02/01/22	559,187		462,573
FHLMC POOL #SD-0894 FHLMC POOL #SD-0923	2.500% 01/01/2052 DD 02/01/22 2.500% 01/01/2052 DD 03/01/22	2,095,433		1.786.469
FHLMC POOL #SD-0925	4.500% 01/01/2050 DD 04/01/22	64,678		64,117
FHLMC POOL #SD-1049	3.500% 06/01/2052 DD 06/01/22	372,747		339,764
FHLMC POOL #SD-1053	3.500% 06/01/2052 DD 06/01/22	344,115		315,858
FHLMC POOL #SD-1086	3.500% 06/01/2052 DD 06/01/22	140,729		128,242
FHLMC POOL #SD-7528	2.000% 11/01/2050 DD 10/01/20	150,096		123,947
FHLMC POOL #SD-7534	2.500% 02/01/2051 DD 01/01/21	1,125,715		975,099
FHLMC POOL #SD-7539	2.000% 04/01/2051 DD 03/01/21	609,196		502,824
FHLMC POOL #SD-7541	2.000% 05/01/2051 DD 05/01/21	268,494		221,112
FHLMC POOL #SD-7544	3.000% 07/01/2051 DD 07/01/21	361,765		322,683
FHLMC POOL #SD 7548	2.500% 11/01/2051 DD 01/01/22	2,282,026		1,962,359
FHLMC POOL #SD-7549 FHLMC POOL #SD-7550	2.000% 01/01/2052 DD 01/01/22 3.000% 02/01/2052 DD 01/01/22	2,406,279 266,769		1,980,669 238,080
FHLMC POOL #SD-7550 FHLMC POOL #SD-7552	2.500% 01/01/2052 DD 01/01/22 2.500% 01/01/2052 DD 03/01/22	7,038,670		6,010,882
FHLMC POOL #SD-7553	3.000% 03/01/2052 DD 03/01/22	7,100,961		6,306,225
FHLMC POOL #SD-7554	2.500% 04/01/2052 DD 05/01/22	148,329		126,861
FHLMC POOL #SD-7556	3.000% 08/01/2052 DD 08/01/22	1,391,894		1,230,663
FHLMC POOL #SD-8082	1.500% 09/01/2050 DD 09/01/20	535,549		413,757
FHLMC POOL #SD-8133	1.500% 02/01/2051 DD 02/01/21	76,199		58,828
FHLMC POOL #SD-8134	2.000% 03/01/2051 DD 02/01/21	1,576,410		1,289,999
FHLMC POOL #SD-8171	1.500% 10/01/2051 DD 09/01/21	41,441		31,942

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
FHLMC POOL #SD-8172	2.000% 09/01/2051 DD 09/01/21	232,405		189,443
FHLMC POOL #SD-8176	1.500% 10/01/2051 DD 10/01/21	9,302		7,168
FHLMC POOL #SD-8182	2.000% 11/01/2051 DD 11/01/21	1,707,042		1,391,210
FHLMC POOL #SD-8231	4.500% 07/01/2052 DD 06/01/22	138,613		133,433
FHLMC POOL #U7-0060	3.000% 09/01/2027 DD 09/01/12	24,484		23,221
FHLMC POOL #U7-9018	3.000% 07/01/2028 DD 07/01/13	13,738		13,037
FHLMC POOL #V6-0696	3.000% 01/01/2030 DD 12/01/14	16,818		16,190
FHLMC POOL #V6-0724	3.000% 01/01/2030 DD 01/01/15	20,606		19,736
FHLMC POOL #V6-0770	2.500% 03/01/2030 DD 02/01/15	36,158		33,942
FHLMC POOL #V6-0796	2.500% 05/01/2030 DD 04/01/15	55,429		52,036
FHLMC POOL #V6-0840	3.000% 06/01/2030 DD 05/01/15	147,228		141,004
FHLMC POOL #V6-0886	2.500% 08/01/2030 DD 07/01/15	60,741		57,022
FHLMC POOL #V6-0902	2.500% 08/01/2030 DD 08/01/15	51,108		47,978
FHLMC POOL #V6-0903	2.500% 09/01/2030 DD 08/01/15	48,461		45,490
FHLMC POOL #V6-0904	2.500% 09/01/2030 DD 08/01/15	93,302		87,584
FHLMC POOL #V6-0905	2.500% 07/01/2030 DD 08/01/15	3,977		3,733
FHLMC POOL #V6-0909	3.000% 08/01/2030 DD 08/01/15	15,527		14,871
FHLMC POOL #ZS-4751	3.500% 01/01/2048 DD 09/01/18	155,427		143,281
FHLMC MULTICLASS MTG 3710 MG FHLMC MULTICLASS MTG 4248 FL	VAR RT 08/15/2025 DD 08/01/10	90,421 189,647		89,109 186,343
	VAR RT 05/15/2041 DD 09/15/13	42,700		
FHLMC MULTICLASS MTG 4274 PN FHLMC MULTICLASS MTG 4459 BN	3.500% 10/15/2035 DD 11/01/13 3.000% 08/15/2043 DD 04/01/15	134,710		41,355 122,723
FHLMC MULTICLASS MTG 4462 KA	3.500% 08/15/2045 DD 04/01/15 3.500% 01/15/2045 DD 04/01/15	165,038		156,323
FHLMC MULTICLASS MTG 4482 DH	3.000% 06/15/2042 DD 06/01/15 3.000% 06/15/2042 DD 06/01/15	25,012		24,397
FHLMC MULTICLASS MTG 4494 KA	3.750% 10/15/2042 DD 00/01/15	53,332		52,204
FHLMC MULTICLASS MTG 4606 FB	VAR RT 08/15/2046 DD 08/15/16	336,161		326,754
FHLMC MULTICLASS MTG 4669 KD	4.000% 03/15/2043 DD 03/01/17	30,106		29,783
FHLMC MULTICLASS MTG 4007 RD	3.000% 09/15/2046 DD 12/01/17	110,019		103,077
FHLMC MULTICLASS MTG 4777 CB	3.500% 10/15/2045 DD 03/01/18	189,130		182,151
FHLMC MULTICLASS MTG 4941 MB	3.000% 07/25/2049 DD 12/01/19	92,325		81,647
FHLMC MULTICLASS MTG 5000 MA	2.000% 06/25/2044 DD 07/01/20	72,663		65,283
FHLMC MULTICLASS MTG 5006 KA	2.000% 06/25/2045 DD 07/01/20	204,795		181,941
FHLMC MULTICLASS MTG 5105 LA	1.500% 04/15/2044 DD 04/01/21	487,813		457,577
FNMA POOL #0254548	5.500% 12/01/2032 DD 11/01/02	48,195		49,480
FNMA POOL #0310105	5.500% 11/01/2034 DD 12/01/11	101,183		104,141
FNMA POOL #0424242	6.000% 04/01/2028 DD 04/01/98	613		622
FNMA POOL #0555424	5.500% 05/01/2033 DD 04/01/03	83,021		85,300
FNMA POOL #0555591	5.500% 07/01/2033 DD 06/01/03	36,713		37,801
FNMA POOL #0725423	5.500% 05/01/2034 DD 04/01/04	196,265		202,343
FNMA POOL #0735989	5.500% 02/01/2035 DD 10/01/05	60,719		62,525
FNMA POOL #0743070	5.500% 10/01/2033 DD 09/01/03	85,116		86,708
FNMA POOL #0888635	5.500% 09/01/2036 DD 08/01/07	120,001		123,731
FNMA POOL #0888876	5.500% 05/01/2033 DD 11/01/07	103,331		106,087
FNMA POOL #0889466	6.000% 05/01/2038 DD 05/01/08	33,913		35,350
FNMA POOL #0889529	6.000% 03/01/2038 DD 05/01/08	11,959		12,485
FNMA POOL #0889974	5.000% 09/01/2035 DD 10/01/08	13,822		14,047
FNMA POOL #0889983	6.000% 10/01/2038 DD 10/01/08	18,665		19,486
FNMA POOL #0995113	5.500% 09/01/2036 DD 11/01/08	156,472		161,467
FNMA POOL #0AA7693	4.000% 07/01/2024 DD 07/01/09	26,796		26,156
FNMA POOL #0AB0686	4.000% 01/01/2036 DD 06/01/10	92,293		88,641
FNMA POOL #0AB1226	4.500% 07/01/2040 DD 06/01/10	21,484		21,298
FNMA POOL #0AB3314	4.500% 07/01/2041 DD 06/01/11	9,166		9,087
FNMA POOL #0AB4307	4.000% 01/01/2042 DD 12/01/11	161,551		155,140
FNMA POOL #0AB6194	2.500% 09/01/2027 DD 08/01/12	4,722		4,500
FNMA POOL #0AB8870	2.500% 04/01/2028 DD 03/01/13	3,183		3,023
FNMA POOL #0AB8923	3.000% 04/01/2043 DD 03/01/13	86,497		78,701
FNMA POOL #0AB8924	3.000% 04/01/2043 DD 03/01/13	78,006		70,928
FNMA POOL #0AB9462	3.000% 05/01/2043 DD 05/01/13	130,643		118,868
FNMA POOL #0AB9564	3.000% 06/01/2043 DD 05/01/13	8,368		7,614
FNMA POOL #0AB9662	3.000% 06/01/2043 DD 05/01/13	139,498		126,926
FNMA POOL #0AD4038	4.500% 04/01/2040 DD 04/01/10	18,288		18,130
FNMA POOL #0AD6391	4.500% 05/01/2025 DD 05/01/10	34,939		34,841
FNMA POOL #0AD7127	4.500% 07/01/2040 DD 07/01/10	29,296		28,963
FNMA POOL #0AE0028	6.000% 10/01/2039 DD 05/01/10	123,489		128,921
FNMA POOL #0AU7026	6.000% 09/01/2040 DD 01/01/11	12,433		12,859
FNMA POOL #0AH7036	4.500% 03/01/2041 DD 03/01/11	39,202		38,862
FNMA POOL #0AJ3120	4.500% 10/01/2041 DD 09/01/11	11,787		11,685
FNMA POOL #0AK7510	3.500% 04/01/2042 DD 03/01/12	7,158		6,700
FNMA POOL #0AK9225	3.500% 06/01/2042 DD 06/01/12	3,495		3,272
FNMA POOL #0AL0464	5.500% 01/01/2025 DD 06/01/11	3,172		3,156
FNMA POOL #0AL1472	4.500% 05/01/2039 DD 03/01/12	36,501		36,147
END (A DOOL HOAT 1704	(5000/ 05/01/00 to DD 01/01/16			
FNMA POOL #0AL1704	6.500% 05/01/2040 DD 04/01/12	139,324		146,209
FNMA POOL #0AL1704 FNMA POOL #0AL2482 FNMA POOL #0AL4141	6.500% 05/01/2040 DD 04/01/12 4.500% 09/01/2042 DD 09/01/12 6.000% 04/01/2040 DD 09/01/13	139,324 65,299 123,362		64,725 128,589

)	Identity	(b) of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	FNMA	POOL #0AL4142	6.000% 06/01/2041 DD 09/01/13	29,582		30,884
	FNMA		3.000% 01/01/2030 DD 12/01/14	270,633		260,250
	FNMA	POOL #0AL6583	3.000% 03/01/2030 DD 03/01/15	56,417		54,248
	FNMA	POOL #0AL6584	3.000% 04/01/2030 DD 03/01/15	46,088		44,090
	FNMA	POOL #0AL6761	3.000% 05/01/2030 DD 04/01/15	26,573		25,551
		POOL #0AL7139	3.000% 07/01/2030 DD 07/01/15	38,684		37,004
		POOL #0AL7167	4.000% 01/01/2041 DD 07/01/15	15,586		14,896
	FNMA	POOL #0AL7225	3.000% 08/01/2030 DD 08/01/15	67,394		64,475
	FNMA	POOL #0AL7227	3.000% 08/01/2030 DD 08/01/15	54,993		52,609
	FNMA	POOL #0AL7521	5.000% 06/01/2039 DD 10/01/15	572,708		582,377
	FNMA	POOL #0AL7654 POOL #0AL7800	3.000% 09/01/2035 DD 11/01/15	55,488		51,526
	FNMA FNMA	POOL #0AL7936	2.500% 11/01/2030 DD 11/01/15 4.500% 09/01/2045 DD 01/01/16	1,361 32,698		1,276 32,281
	FNMA	POOL #0AL930	3.000% 08/01/2046 DD 08/01/16	5,871		5,263
	FNMA	POOL #0AL9227	3.000% 10/01/2046 DD 08/01/16 3.000% 10/01/2036 DD 10/01/16	7,568		7,021
	FNMA	POOL #0AL9376	3.000% 08/01/2031 DD 11/01/16	294,639		281,143
	FNMA		3.000% 09/01/2031 DD 11/01/16	32,711		31,291
	FNMA	POOL #0AL9501	4.500% 11/01/2045 DD 11/01/16	29,753		29,373
	FNMA	POOL #0AL9920	3.500% 02/01/2047 DD 02/01/17	329,771		306,097
	FNMA	POOL #0AO0777	3.500% 04/01/2042 DD 04/01/12	17,488		16,370
	FNMA	POOL #0AO2114	4.000% 05/01/2042 DD 04/01/12	25,913		24,885
	FNMA	POOL #0AO2881	3.500% 05/01/2042 DD 05/01/12	3,092		2,893
	FNMA	POOL #0AO2961	4.000% 05/01/2042 DD 05/01/12	99,585		95,634
	FNMA	POOL #0AO3048	3.500% 06/01/2042 DD 05/01/12	2,849		2,667
	FNMA	POOL #0A09707	3.500% 07/01/2042 DD 07/01/12	7,713		7,219
		POOL #0AP5205	2.500% 09/01/2027 DD 08/01/12	2,420		2,311
	FNMA	POOL #0AR7568	3.000% 03/01/2043 DD 03/01/13	43,697		39,708
	FNMA	POOL #0AR7576	3.000% 03/01/2043 DD 03/01/13	55,059		50,096
	FNMA	POOL #0AR8630	3.000% 04/01/2043 DD 03/01/13	89,051		81,025
	FNMA	POOL #0AR9218	3.000% 03/01/2043 DD 03/01/13	85,991		78,241
		POOL #0AS0190	2.500% 08/01/2028 DD 07/01/13	9,216		8,726
	FNMA	POOL #0AS2676	3.000% 06/01/2029 DD 05/01/14	139,084		133,744
	FNMA FNMA	POOL #0AS3220	3.000% 09/01/2029 DD 08/01/14	79,630		76,577
	FNMA	POOL #0AS3594 POOL #0AS3753	3.000% 10/01/2029 DD 09/01/14	29,589 428,212		28,453 420,251
	FNMA	POOL #0AS3755 POOL #0AS4485	3.500% 11/01/2029 DD 10/01/14 2.500% 02/01/2030 DD 02/01/15	428,212		420,231 734
	FNMA	POOL #0AS4485	2.500% 02/01/2030 DD 02/01/15 2.500% 02/01/2030 DD 02/01/15	845		792
		POOL #0AS5403	2.500% 02/01/2030 DD 02/01/15 2.500% 07/01/2030 DD 06/01/15	12,911		12,105
	FNMA	POOL #0AS5405	2.500% 07/01/2030 DD 06/01/15	2,457		2,304
	FNMA	POOL #0AS5548	2.500% 08/01/2030 DD 07/01/15	26,881		25,202
	FNMA	POOL #0AS5614	2.500% 08/01/2030 DD 07/01/15	37,233		34,912
	FNMA	POOL #0AS5616	2.500% 08/01/2030 DD 07/01/15	59,857		56,127
	FNMA	POOL #0AS5622	3.000% 08/01/2030 DD 07/01/15	46,537		44,522
	FNMA	POOL #0AS5623	3.000% 08/01/2030 DD 07/01/15	49,850		47,687
	FNMA	POOL #0AS5708	3.500% 08/01/2030 DD 08/01/15	39,133		38,216
	FNMA	POOL #0AS5714	3.000% 09/01/2030 DD 08/01/15	40,992		39,214
	FNMA	POOL #0AS5728	3.000% 09/01/2030 DD 08/01/15	48,487		46,386
	FNMA	POOL #0AS5786	2.500% 09/01/2030 DD 08/01/15	36,457		34,184
		POOL #0AS5872	2.500% 09/01/2030 DD 08/01/15	48,091		45,088
		POOL #0AS6115	2.500% 11/01/2030 DD 10/01/15	40,242		37,731
	FNMA	POOL #0AS6116	2.500% 11/01/2030 DD 10/01/15	35,307		33,104
	FNMA	POOL #0AS6141	2.500% 11/01/2030 DD 10/01/15	46,130		43,250
	FNMA		2.500% 11/01/2030 DD 10/01/15	37,615		35,270
		POOL #0AS6233 POOL #0AS7320	4.500% 11/01/2045 DD 10/01/15 2.500% 06/01/2031 DD 05/01/16	2,537 49,830		2,490 46,595
		POOL #0A\$7320 POOL #0A\$7365	3.000% 06/01/2031 DD 05/01/16	49,850		3,733
		POOL #0AS7370	3.000% 06/01/2046 DD 05/01/16 3.000% 06/01/2046 DD 05/01/16	21,720		19,476
	FNMA	POOL #0AS7605	2.500% 07/01/2031 DD 07/01/16	61,767		57,760
	FNMA		2.500% 07/01/2031 DD 07/01/16	89,604		83,791
		POOL #0AS7889	3.000% 09/01/2046 DD 08/01/16	35,289		31,692
	FNMA	POOL #0AS8009	2.500% 10/01/2031 DD 09/01/16	94,698		88,554
	FNMA		2.500% 10/01/2031 DD 10/01/16	114,726		107,269
	FNMA	POOL #0AS8195	2.500% 10/01/2031 DD 10/01/16	38,919		36,394
	FNMA	POOL #0AS8208	2.500% 10/01/2031 DD 10/01/16	154,278		144,264
	FNMA	POOL #0AS8240	2.500% 11/01/2031 DD 10/01/16	93,122		87,074
	FNMA	POOL #0AS8241	2.500% 11/01/2031 DD 10/01/16	74,177		69,361
	FNMA	POOL #0AS8245	2.500% 11/01/2031 DD 10/01/16	61,890		57,875
	FNMA	POOL #0AS8251	2.000% 11/01/2031 DD 10/01/16	69,296		63,026
	FNMA	POOL #0AS8291	2.000% 11/01/2031 DD 10/01/16	4,345		3,952
	FNMA	POOL #0AS8348	3.000% 11/01/2036 DD 10/01/16	61,314		56,879
	FNMA		3.000% 11/01/2036 DD 10/01/16	24,990		23,183
	FNMA	POOL #0AS8380	4.000% 11/01/2046 DD 10/01/16	34,085		32,578
	FNMA	POOL #0AS8553	3.000% 12/01/2036 DD 12/01/16	79,954		74,282
	FNMA	POOL #0AS8792	3.000% 02/01/2047 DD 01/01/17	44,321		39,615

Identity	(b) of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
FNMA	POOL #0AS9316	2.500% 03/01/2032 DD 03/01/17	34,612		32,361
FNMA		2.500% 03/01/2032 DD 03/01/17	32,136		30,047
FNMA	POOL #0AS9318	2.500% 03/01/2032 DD 03/01/17	55,609		51,997
	POOL #0AS9319	2.500% 03/01/2032 DD 03/01/17	62,119		58,080
	POOL #0AS9321	2.500% 03/01/2032 DD 03/01/17	50,474		47,195
		3.000% 04/01/2043 DD 04/01/13	27,729		25,230
	POOL #0AT2040	3.000% 04/01/2043 DD 04/01/13	109,490		99,622
FNMA	POOL #0AT2043	3.000% 04/01/2043 DD 04/01/13	58,741		53,447
	POOL #0AT3121	3.000% 04/01/2028 DD 04/01/13	11,883		11,406
	POOL #0AT6033	3.000% 05/01/2028 DD 05/01/13	14,047		13,474
FNMA	POOL #0AU6041	3.500% 09/01/2028 DD 08/01/13	84,265		81,520
		3.000% 10/01/2028 DD 10/01/13	31,933		30,597
	POOL #0AW0937	3.000% 04/01/2029 DD 04/01/14	91,911		88,164
	POOL #0AW1247	3.000% 05/01/2029 DD 05/01/14	79,160		76,126
FNMA		3.000% 07/01/2029 DD 06/01/14 3.000% 07/01/2029 DD 06/01/14	7,497		7,136
		3.000% 07/01/2029 DD 00/01/14 3.000% 07/01/2029 DD 07/01/14	44,406		42,702
FNMA	POOL #0AW8154	3.500% 01/01/2022 DD 07/01/14 3.500% 01/01/2042 DD 09/01/14	20,513		19,202
FNMA	POOL #0AX2741	3.500% 10/01/2029 DD 10/01/14	18,312		17,668
	POOL #0AX3298	3.000% 08/01/2029 DD 10/01/14 3.000% 08/01/2030 DD 08/01/15	9,494		9,083
	POOL #0AX5298 POOL #0AX6435	3.000% 01/01/2030 DD 08/01/13 3.000% 01/01/2030 DD 01/01/15	32,607		31,193
		3.000% 07/01/2030 DD 07/01/15 3.000% 07/01/2030 DD 07/01/15	10,156		9,715
	POOL #0AX9700 POOL #0AX9701	3.000% 07/01/2030 DD 07/01/13 3.000% 07/01/2030 DD 07/01/15			
FNMA			50,384		48,196
FNMA FNMA	POOL #0AY0828	2.500% 05/01/2030 DD 04/01/15	15,506		14,504
	POOL #0AY3416	2.500% 04/01/2030 DD 04/01/15	28,131		26,317
FNMA	POOL #0AZ2170	2.500% 07/01/2030 DD 07/01/15	18,518		17,324
	POOL #0AZ2297	3.000% 07/01/2030 DD 06/01/15	7,017		6,695
FNMA	POOL #0AZ5719	3.000% 09/01/2030 DD 08/01/15	20,306		19,405
		3.000% 08/01/2030 DD 08/01/15	9,469		9,058
FNMA	POOL #0AZ8597	3.000% 08/01/2030 DD 08/01/15	3,840		3,643
FNMA	POOL #0BC2628	2.500% 11/01/2031 DD 10/01/16	11,103		10,383
	POOL #0BC2629	2.500% 11/01/2031 DD 10/01/16	8,592		8,034
	POOL #0BC2631	2.500% 11/01/2031 DD 10/01/16	18,008		16,839
	POOL #0BC2837	4.500% 09/01/2046 DD 09/01/16	44,212		43,724
FNMA	POOL #0BC4778	2.500% 10/01/2031 DD 10/01/16	53,043		49,498
FNMA	POOL #0BC9040	2.000% 11/01/2031 DD 11/01/16	23,004		20,856
FNMA	POOL #0BD2417	3.500% 05/01/2047 DD 05/01/17	194,944		180,767
	POOL #0BD5388	2.500% 08/01/2031 DD 08/01/16	17,067		15,958
	POOL #0BE1534	3.500% 02/01/2047 DD 02/01/17	144,916		134,603
FNMA	POOL #0BE1896	3.000% 12/01/2036 DD 11/01/16	58,903		54,645
FNMA		3.500% 12/01/2046 DD 11/01/16	92,340		85,625
FNMA	POOL #0BE9375	3.500% 05/01/2047 DD 05/01/17	69,986		64,918
FNMA	POOL #0BF0056	6.000% 07/01/2039 DD 09/01/16	140,969		144,029
FNMA	POOL #0BH0158	3.500% 03/01/2047 DD 03/01/17	28,417		26,332
FNMA	POOL #0BH0398	4.000% 05/01/2047 DD 04/01/17	61,527		58,743
FNMA	POOL #0BH0567	3.500% 06/01/2047 DD 06/01/17	52,706		48,824
FNMA	POOL #0BH3401	4.000% 07/01/2047 DD 07/01/17	48,129		46,080
FNMA	POOL #0BH4095	4.000% 10/01/2047 DD 10/01/17	9,914		9,462
FNMA	POOL #0BH7067	4.500% 12/01/2047 DD 12/01/17	97,303		95,348
FNMA	POOL #0BH9277	3.500% 02/01/2048 DD 02/01/18	118,302		109,625
FNMA	POOL #0BJ2054	3.500% 11/01/2032 DD 11/01/17	27,445		26,529
FNMA	POOL #0BJ2096	3.500% 01/01/2033 DD 01/01/18	17,086		16,515
FNMA	POOL #0BJ4916	3.500% 03/01/2048 DD 02/01/18	138,592		128,412
FNMA	POOL #0BJ5674	3.000% 01/01/2033 DD 01/01/18	26,496		25,214
FNMA	POOL #0BJ9057	4.000% 02/01/2048 DD 01/01/18	9,535		9,112
FNMA	POOL #0BJ9058	4.000% 02/01/2048 DD 01/01/18	10,581		10,139
FNMA	POOL #0BK4471	4.500% 07/01/2048 DD 07/01/18	3,670		3,614
FNMA	POOL #0BK4689	4.500% 07/01/2048 DD 07/01/18	30,548		30,269
FNMA	POOL #0BK7642	4.000% 09/01/2033 DD 09/01/18	16,932		16,579
FNMA	POOL #0BM1036	2.500% 02/01/2032 DD 03/01/17	2,917		2,728
FNMA	POOL #0BM1100	3.500% 02/01/2045 DD 03/01/17	61,849		57,876
FNMA	POOL #0BM1174	3.500% 05/01/2047 DD 04/01/17	106,685		99,037
FNMA	POOL #0BM1595	2.500% 03/01/2031 DD 07/01/17	4,511		4,297
FNMA	POOL #0BM1602	3.500% 05/01/2032 DD 07/01/17	152,161		148,579
	POOL #0BM1619	4.000% 08/01/2047 DD 07/01/17	93,014		88,848
FNMA	POOL #0BM1756	4.500% 12/01/2045 DD 09/01/17	80,948		79,520
FNMA	POOL #0BM1896	2.500% 11/01/2031 DD 10/01/17	1,660		1,552
FNMA	POOL #0BM1920	4.500% 07/01/2046 DD 10/01/17	204,519		201,910
FNMA	POOL #0BM3052	4.500% 10/01/2047 DD 10/01/17	83,759		82,838
	POOL #0BM3052	4.500% 10/01/2047 DD 10/01/17 4.500% 07/01/2046 DD 10/01/17	168,601		166,742
FNMA		2.000% 11/01/2040 DD 10/01/17 2.000% 11/01/2031 DD 10/01/17	82,902		75,401
FNMA FNMA	POOL #0BM3054				(0.701
FNMA	POOL #0BM3054 POOL #0BM3061				
FNMA FNMA	POOL #0BM3061	2.000% 03/01/2032 DD 10/01/17	134,310		122,165
FNMA FNMA FNMA	POOL #0BM3061 POOL #0BM3240	2.000% 03/01/2032 DD 10/01/17 3.000% 09/01/2032 DD 12/01/17	134,310 55,734		122,165 53,318
FNMA FNMA	POOL #0BM3061	2.000% 03/01/2032 DD 10/01/17	134,310		122,165

)	Identity	(b) of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	FNMA	POOL #0BM3503	3.500% 04/01/2032 DD 02/01/18	208,636		203.726
	FNMA	POOL #0BM3552	2.500% 08/01/2030 DD 02/01/18	8,448		7,999
	FNMA	POOL #0BM3578	2.500% 08/01/2032 DD 02/01/18	72,027		67,345
		POOL #0BM3793	2.500% 02/01/2033 DD 04/01/18	148,049		138,813
		POOL #0BM3846	4.500% 04/01/2048 DD 04/01/18	100,673		99,753
	FNMA	POOL #0BM4301	4.000% 03/01/2048 DD 07/01/18	653,218		627,315
	FNMA	POOL #0BM5859	4.000% 10/01/2048 DD 04/01/19	9,070		8,648
	FNMA	POOL #0BN8997	2.000% 03/01/2051 DD 02/01/21	256,655		210,884
	FNMA	POOL #0BN9004	2.000% 03/01/2051 DD 02/01/21	144,050		118,628
	FNMA	POOL #0BP3574	2.500% 07/01/2051 DD 06/01/21	73,599		62,969
	FNMA	POOL #0BQ0697	2.000% 09/01/2050 DD 08/01/20	114,816		93,907
		POOL #0BQ6334	2.000% 11/01/2050 DD 11/01/20	95,617		78,135
	FNMA	POOL #0BR1615	2.000% 02/01/2051 DD 02/01/21	811,302		662,705
	FNMA	POOL #0BR4654	2.500% 03/01/2051 DD 03/01/21	65,573		56,104
	FNMA	POOL #0BR7241	2.000% 04/01/2051 DD 03/01/21	158,154		130,537
	FNMA	POOL #0BR7802	2.000% 04/01/2051 DD 04/01/21	250,121		205,514
		POOL #0BR8283	2.500% 04/01/2051 DD 04/01/21	47,544		40,641
		POOL #0BR8296	2.500% 05/01/2051 DD 04/01/21	26,094		22,346
		POOL #0BR8896	2.500% 04/01/2051 DD 04/01/21	82,529		70,546
	FNMA	POOL #0BR8915	2.500% 05/01/2051 DD 04/01/21	43,806		37,447
	FNMA	POOL #0BT8452	2.500% 10/01/2051 DD 09/01/21	26,034		22,213
		POOL #0BV8545 POOL #0CA1622	3.500% 05/01/2052 DD 05/01/22 3.000% 04/01/2033 DD 04/01/18	213,015 34,752		196,164 32,645
		POOL #0CA1704	4.500% 05/01/2048 DD 04/01/18	709,241		699,578
	FNMA	POOL #0CA2469	4.000% 10/01/2048 DD 09/01/18 4.000% 10/01/2048 DD 09/01/18	25,857		24,654
	FNMA	POOL #0CA2527	4.000% 10/01/2033 DD 10/01/18	50,440		49,414
	FNMA	POOL #0CA2708	4.000% 05/01/2048 DD 11/01/18	12,087		11,541
	FNMA	POOL #0CA3517	4.500% 05/01/2049 DD 04/01/19	28,909		28,286
		POOL #0CA5065	3.000% 01/01/2035 DD 01/01/20	484,700		454,961
	FNMA	POOL #0CA5071	3.000% 01/01/2035 DD 01/01/20	489,340		459,263
		POOL #0CA5368	4.000% 03/01/2050 DD 02/01/20	108,325		102,296
	FNMA	POOL #0CA6106	4.000% 06/01/2050 DD 05/01/20	159,724		151,044
	FNMA	POOL #0CA6341	2.500% 07/01/2050 DD 06/01/20	890,398		765,676
	FNMA	POOL #0CA6342	2.500% 07/01/2050 DD 06/01/20	878,439		755,393
	FNMA	POOL #0CA6343	2.500% 07/01/2050 DD 06/01/20	895,701		769,565
	FNMA	POOL #0CA6359	2.500% 07/01/2050 DD 06/01/20	512,704		442,455
	FNMA	POOL #0CA6577	2.500% 08/01/2050 DD 07/01/20	1,018,988		876,228
	FNMA	POOL #0CA6636	2.500% 08/01/2050 DD 07/01/20	833,888		717,061
	FNMA	POOL #0CA6711	2.500% 08/01/2050 DD 07/01/20	258,678		222,438
	FNMA	POOL #0CA7253	2.500% 10/01/2035 DD 09/01/20	268,984		247,311
	FNMA	POOL #0CA7255	2.500% 10/01/2035 DD 09/01/20	264,300		242,541
	FNMA	POOL #0CA7597	2.500% 11/01/2050 DD 10/01/20	584,860		506,660
		POOL #0CA7938	2.500% 11/01/2035 DD 11/01/20	450,219		413,093
	FNMA	POOL #0CA8387	2.500% 12/01/2035 DD 12/01/20	562,639		516,267
		POOL #0CA8388	2.500% 12/01/2035 DD 12/01/20	637,226		584,664
	FNMA	POOL #0CA8592	2.500% 01/01/2051 DD 12/01/20	152,756		131,200
	FNMA	POOL #0CA9038	2.500% 02/01/2051 DD 02/01/21	557,196		477,176
	FNMA	POOL #0CB0383	2.500% 05/01/2051 DD 04/01/21	786,045		674,278
		POOL #0CB1309	2.000% 08/01/2051 DD 07/01/21	3,162,358		2,578,324 2,139,085
	FNMA	POOL #0CB1310	2.000% 08/01/2051 DD 07/01/21	2,623,080 199,374		2,139,085
	FNMA	POOL #0CB1666 POOL #0CB1806	2.500% 09/01/2051 DD 08/01/21 2.500% 10/01/2051 DD 09/01/21	231,992		198,096
	FNMA	POOL #0CB2054	2.000% 11/01/2051 DD 10/01/21	753,033		618,960
	FNMA	POOL #0CB2079	2.000% 11/01/2051 DD 10/01/21 2.000% 11/01/2051 DD 10/01/21	682,771		556,450
		POOL #0CB2139	2.000% 11/01/2051 DD 10/01/21	366,903		303,259
		POOL #0CB2165	3.000% 11/01/2051 DD 10/01/21	814,021		719,143
	FNMA	POOL #0CB2372	2.500% 12/01/2051 DD 11/01/21	176,827		150,991
	FNMA	POOL #0CB2418	3.000% 12/01/2051 DD 11/01/21	364,486		322,882
	FNMA	POOL #0CB2601	2.000% 01/01/2052 DD 12/01/21	427,385		351,689
	FNMA	POOL #0CB2620	2.500% 01/01/2052 DD 12/01/21	577,457		495,085
	FNMA	POOL #0CB2621	2.500% 01/01/2052 DD 12/01/21	700,616		599,918
	FNMA	POOL #0CB2622	2.500% 01/01/2052 DD 12/01/21	1,057,810		904,619
	FNMA	POOL #0CB2633	2.500% 01/01/2052 DD 12/01/21	328,974		282,226
	FNMA	POOL #0CB2661	3.000% 01/01/2052 DD 12/01/21	18,565		16,311
	FNMA	POOL #0CB2836	2.000% 02/01/2052 DD 01/01/22	219,399		180,776
	FNMA	POOL #0CB2837	2.000% 02/01/2052 DD 01/01/22	499,788		411,107
		POOL #0CB2838	2.000% 02/01/2052 DD 01/01/22	1,109,729		910,983
	FNMA	POOL #0CB2854	2.500% 02/01/2052 DD 01/01/22	165,687		142,065
		POOL #0CB2855	2.500% 02/01/2052 DD 01/01/22	590,856		505,973
	FNMA	POOL #0CB2856	2.500% 02/01/2052 DD 01/01/22	701,541		599,999
	FNMA	POOL #0CB2863	2.500% 02/01/2052 DD 01/01/22	115,447		99,051
	FNMA	POOL #0CB3101	2.000% 03/01/2052 DD 02/01/22	686,719		563,733
	FNMA	POOL #0CB3102	2.000% 03/01/2052 DD 02/01/22	1,259,232		1,032,022
	FNMA	POOL #0CB3105	2.000% 03/01/2052 DD 02/01/22	478,425		393,385

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
FNMA POOL #0CB3115	3.000% 03/01/2052 DD 02/01/22	1,319,079		1,165,147
FNMA POOL #0CB4324	3.500% 08/01/2052 DD 07/01/22	153,620		141,386
FNMA POOL #0CB4508	4.500% 08/01/2037 DD 08/01/22	194,447		193,545
FNMA POOL #0CB4510	4.500% 08/01/2037 DD 08/01/22	207,908		206,540
FNMA POOL #0CB4657	3.500% 09/01/2052 DD 08/01/22	34,027		31,218
FNMA POOL #0CB4658	3.500% 09/01/2052 DD 08/01/22	98,074		89,796
FNMA POOL #0CB4660	3.500% 09/01/2052 DD 08/01/22	129,216		117,910
FNMA POOL #0CB4661	3.500% 09/01/2052 DD 08/01/22	160,004		145,805
FNMA POOL #0CB4990	4.500% 11/01/2037 DD 10/01/22	120,673		120,113
FNMA POOL #0CB4991	4.500% 10/01/2037 DD 10/01/22	64,059 04,545		63,722
FNMA POOL #0CB4995	4.500% 10/01/2037 DD 10/01/22 5.000% 10/01/2037 DD 10/01/22	94,545		94,135
FNMA POOL #0CB5005 FNMA POOL #0FM1045	4.500% 06/01/2039 DD 06/01/19	93,771 39,853		94,304 39,249
FNMA POOL #0FM1245	4.000% 09/01/2033 DD 00/01/19 4.000% 09/01/2033 DD 07/01/19	346,653		339,607
FNMA POOL #0FM1353	4.500% 08/01/2039 DD 08/01/19	103,936		102,424
FNMA POOL #0FM1535	4.500% 09/01/2049 DD 09/01/19	635,929		623,235
FNMA POOL #0FM1680	2.500% 12/01/2033 DD 10/01/19	127,466		119,184
FNMA POOL #0FM1774	4.500% 03/01/2039 DD 10/01/19	81,377		80,144
FNMA POOL #0FM1800	4.000% 08/01/2049 DD 10/01/19	237,062		226,259
FNMA POOL #0FM2972	4.000% 12/01/2044 DD 04/01/20	362,997		348,659
FNMA POOL #0FM3224	3.500% 09/01/2045 DD 05/01/20	685,914		642,484
FNMA POOL #0FM3665	4.000% 09/01/2049 DD 06/01/20	234,881		223,960
FNMA POOL #0FM3904	4.000% 03/01/2049 DD 07/01/20	372,583		355,262
FNMA POOL #0FM4874	2.500% 11/01/2050 DD 11/01/20	167,625		145,210
FNMA POOL #0FM5176	2.000% 12/01/2050 DD 12/01/20	395,261		324,776
FNMA POOL #0FM5292	3.000% 08/01/2050 DD 12/01/20	863,065		766,110
FNMA POOL #0FM5294	3.500% 02/01/2045 DD 12/01/20	178,032		166,656
FNMA POOL #0FM5295	3.500% 04/01/2048 DD 12/01/20	935,573		874,383
FNMA POOL #0FM5296	4.000% 01/01/2049 DD 12/01/20	357,086		341,740
FNMA POOL #0FM5305	2.000% 12/01/2050 DD 12/01/20	127,243		104,788
FNMA POOL #0FM5315	3.500% 06/01/2049 DD 12/01/20	99,565		92,334
FNMA POOL #0FM6863	2.000% 04/01/2051 DD 04/01/21	379,438		312,479
FNMA POOL #0FM7031	4.000% 01/01/2051 DD 04/01/21	492,675		467,958
FNMA POOL #0FM7460	4.000% 03/01/2051 DD 05/01/21	537,244		509,540
FNMA POOL #0FM7599	3.500% 01/01/2051 DD 05/01/21	3,345,995		3,078,908
FNMA POOL #0FM7973	4.000% 08/01/2051 DD 07/01/21	97,088		92,653
FNMA POOL #0FM9452	2.000% 12/01/2051 DD 11/01/21	320,200		263,837
FNMA POOL #0FM9538	2.000% 11/01/2051 DD 11/01/21	664,149		546,726
FNMA POOL #0FM9730 FNMA POOL #0FM9925	2.000% 12/01/2051 DD 11/01/21	203,197 309,791		166,914 254,924
FNMA POOL #0FM9925 FNMA POOL #0FS0026	2.000% 12/01/2051 DD 12/01/21 2.500% 11/01/2051 DD 12/01/21	278,726		234,924 240,140
FNMA POOL #0FS0173	2.000% 01/01/2051 DD 12/01/21 2.000% 01/01/2052 DD 12/01/21	326,382		268,573
FNMA POOL #0FS0193	2.500% 01/01/2052 DD 12/01/21 2.500% 01/01/2052 DD 12/01/21	536,283		457,164
FNMA POOL #0FS0208	2.500% 01/01/2052 DD 12/01/21 2.500% 01/01/2052 DD 12/01/21	702,048		600,377
FNMA POOL #0FS0209	2.500% 01/01/2052 DD 12/01/21 2.500% 01/01/2052 DD 12/01/21	875,496		747,576
FNMA POOL #0FS0211	2.000% 12/01/2051 DD 12/01/21	468,561		383,961
FNMA POOL #0FS0212	2.000% 12/01/2051 DD 12/01/21	466,841		382,805
FNMA POOL #0FS0290	2.000% 01/01/2052 DD 01/01/22	368,219		302,887
FNMA POOL #0FS0316	1.500% 11/01/2041 DD 01/01/22	3,848,802		3,148,589
FNMA POOL #0FS0378	2.500% 01/01/2052 DD 01/01/22	772,384		662,267
FNMA POOL #0FS0497	2.000% 01/01/2052 DD 01/01/22	568,897		470,605
FNMA POOL #0FS0598	2.000% 12/01/2051 DD 02/01/22	91,076		75,680
FNMA POOL #0FS0599	2.000% 04/01/2051 DD 02/01/22	92,868		76,480
FNMA POOL #0FS0646	2.000% 02/01/2052 DD 02/01/22	259,252		213,250
FNMA POOL #0FS1133	4.000% 05/01/2052 DD 04/01/22	1,308,001		1,238,035
FNMA POOL #0FS1267	4.000% 04/01/2052 DD 03/01/22	212,339		201,154
FNMA POOL #0FS1331	2.000% 03/01/2037 DD 03/01/22	460,440		411,209
FNMA POOL #0FS1334	2.000% 11/01/2051 DD 03/01/22	903,270		737,216
FNMA POOL #0FS1406	2.000% 01/01/2052 DD 03/01/22	240,254		195,843
FNMA POOL #0FS1463	4.000% 05/01/2051 DD 04/01/22	1,327,224		1,265,544
FNMA POOL #0FS1520	3.000% 04/01/2052 DD 04/01/22	256,262		227,384
FNMA POOL #0FS1522	3.000% 05/01/2052 DD 04/01/22	406,417		358,585
FNMA POOL #0FS1661	2.500% 03/01/2052 DD 04/01/22	289,438		249,385
FNMA POOL #0FS2040	2.000% 02/01/2052 DD 05/01/22	10,096,021		8,228,172
FNMA POOL #0FS2812	3.500% 07/01/2052 DD 08/01/22	212,466		195,159
FNMA POOL #0MA2774	2.000% 10/01/2031 DD 09/01/16	13,759		12,515
FNMA POOL #0MA2845	2.000% 12/01/2031 DD 11/01/16	19,021		17,300
FNMA POOL #0MA3027	4.000% 06/01/2047 DD 05/01/17	107,982		103,542
FNMA POOL #0MA3071	4.000% 06/01/2037 DD 06/01/17 4.000% 08/01/2047 DD 08/01/17	12,634		12,165
FNMA POOL #0MA3121	4.000% 08/01/2047 DD 08/01/17	5,951		5,681
FNMA POOL #0MA3129	4.000% 09/01/2037 DD 08/01/17	15,499		14,923
FNMA POOL #0MA3149 FNMA POOL #0MA3182	4.000% 10/01/2047 DD 09/01/17 3.500% 10/01/2047 DD 10/01/17	38,533		36,777
	3.500% 10/01/2047 DD 10/01/17 3.500% 11/01/2047 DD 11/01/17	256,502		237,413
FNMA POOL #0MA3210	3.500% 11/01/2047 DD 11/01/17	257,357		238,030

PNAA POOL PANA POOL PANA POOL PANA POOL PONA POOL <td< th=""><th>(b) Identity of Issue, Borrower, Lessor or Similar Party</th><th>(c) Description</th><th>(c) Shares or Units</th><th>(d) Cost***</th><th>(e) Current Value</th></td<>	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
FINAL POOL #40.87 4.000% 12.01.2017 148.087 FINAL POOL #40.871 3.000% 0.01.2033 DD 12.01.17 191.802 FINAL POOL #40.871 4.000% 0.01.2033 DD 12.01.18 10.533 FINAL POOL #40.871 4.000% 0.01.2038 DD 06.01.18 10.533 FINAL POOL #40.871 4.000% 0.01.2048 DD 06.01.18 4.875 FINAL POOL #40.8716 4.590% 0.070.1298 DD 06.01.18 4.5355 FINAL POOL #40.8716 1.500% 0.001.205 DD 07.01.19 4.563.59 FINAL POOL #40.4717 1.500% 0.001.205 DD 08.01.20 3.71.36 FINAL POOL #40.4718 1.500% 0.001.205 DD 08.01.21 4.56.399 FINAL POOL #40.4718 1.500% 0.001.205 DD 08.01.21 4.56.399 FINAL POOL #40.4718 1.500% 0.001.205 DD 08.01.21 4.56.399 FINAL POOL #40.4453 2.000% 1.010.21 4.56.399 FINAL POOL #40.4453 2.000% 1.010.21 4.56.359	FNMA POOL #0MA3238	3.500% 01/01/2048 DD 12/01/17	154.760		143.508
FPMA POOL #00A331 100% 010/203 DD 120/1/1 191,809 FPMA POOL #00A3313 4.00% 6.00/208 DD 20/1/8 18,674 FPMA POOL #00A3313 4.00% 6.00/208 DD 20/1/8 18,753 FPMA POOL #00A31416 4.00% 6.00/208 DD 20/1/8 4.853 FPMA POOL #00A31416 4.50% 670/208 DD 60/1/8 4.653 FPMA POOL #00A4316 2.00% 670/208 DD 60/1/20 1.366,235 FPMA POOL #00A4317 1.50% 670/208 DD 60/1/20 1.366,235 FPMA POOL #00A4317 1.50% 670/208 DD 60/1/20 1.366,230 FPMA POOL #00A4317 1.50% 670/208 DD 60/1/20 1.366,230 FPMA POOL #00A4318 1.50% 670/208 DD 60/1/21 9,900 FPMA POOL #00A4313 1.50% 60/1/201 DD 60/1/21 1.544,89 FPMA POOL #00A4365 1.50% 60/1/201 DD 10/1/21 1.544,89 FPMA POOL #00A4365 1.50% 60/1/202 DD 60/1/21 1.544,89 FPMA POOL #00A4365 1.50% 60/1/202 DD 60/1/21 1.544,89 FPMA POOL #00A4365 1.50% 1/20 DD 10/			· · · · · · · · · · · · · · · · · · ·		45,873
FPMA FOLE FOLE <td< td=""><td></td><td></td><td></td><td></td><td>182,527</td></td<>					182,527
FPMA POOL #00A3344 4.000% 04:01/248 DD 05/01/18 8.879 FMA POOL #00A3416 4.000% 07:01/248 DD 06/01/18 8.879 FMA POOL #00A3416 4.500% 07:01/248 DD 06/01/18 4.5035 FMA POOL #00A3477 4.500% 07:01/248 DD 06/01/28 1.566,257 FMA POOL #00A4187 1.500% 07:01/248 DD 06/01/28 1.566,257 FMA POOL #00A4181 1.500% 07:01/258 DD 10/01/20 4.86,390 FMA POOL #00A4181 1.500% 06/01/261 DD 06/01/21 8,149 FMA POOL #00A4181 1.500% 06/01/261 DD 06/01/21 8,149 FMA POOL #00A4453 1.500% 06/01/261 DD 10/01/21 1.544.88 FMA POOL #00A4453 2.000% 10/021 DD 10/01/21 1.544.88 FMA POOL #00A4455 4.000% 10/252 DD 06/01/21 1.544.88 FMA POOL #00A4456 4.000% 10/252 DD 06/01/21 1.544.88 FMA POOL #00A4456 4.000% 10/252/200 DD 00/01/21 1.544.88 FMA FOOL #00A4456 4.000% 10/252/200 DD 00/01/21 1.544.88 FMA FDOL #00A4456	FNMA POOL #0MA3310	4.000% 03/01/2038 DD 02/01/18	10,674		10,225
FPMA POOL #00A3415 4.0095/07012048 DD 6001/38 8.879 FPMA POOL #00A3416 4.5095/0701204 DD 0701/9 4.5035 FPMA POOL #00A3417 4.5095/0701204 DD 0701/9 1.46235 FPMA POOL #00A4119 2.0095/0701205 DD 0701/9 1.46235 FPMA POOL #00A4117 1.5095/070120 4.65539 FPMA POOL #00A4131 1.5095/070216 5.5599 FPMA POOL #00A4134 1.5095/070216 5.5599 FPMA POOL #00A4350 1.5095/0702150 DD 0501/21 5.4548 FPMA POOL #00A4450 2.0095/1.001/2051 DD 1001/21 1.979-270 FPMA POOL #00A4450 2.0095/1.001/2051 DD 1001/21 1.979-270 FPMA FOOL #00A4450 2.0095/1.001/2051 DD 1001/21 1.979-270 FPMA FOOL #00A4450 2.0095/1.001/2051 DD 1001/21 1.979-270 FPMA FOOL #00A4450 2.0095/1.002/201 DD 1001/21 1.979-270 FPMA FOOL #00A4450 2.0095/1.002/201 DD 1001/21 1.979-270 FPMA FOOL #00A4450 4.5095/0.002/201	FNMA POOL #0MA3333	4.000% 03/01/2048 DD 03/01/18	10,738		10,266
FPMA POOL #MA3416 4.00% 07/01/298 DD 07/01/9 44353 FMA FOOL #MA3477 4.00% 07/01/298 DD 07/01/20 1,366,353 FMA FOOL #MA419 2.00% 07/01/298 DD 07/01/20 1,366,351 FMA FOOL #MA419 2.00% 07/01/205 DD 09/01/20 566,611 FMA FOOL #MA4157 1.50% 69/01/205 DD 10/01/20 566,611 FMA FOOL #MA4151 1.50% 69/01/205 DD 10/01/20 456,590 FMA FOOL #MA4354 1.50% 69/01/205 DD 10/01/21 59,090 FMA FOOL #MA4455 2.00% 16/01/205 DD 10/01/21 1.976,270 FMA FOOL #MA4456 2.00% 16/01/205 DD 10/01/21 1.976,270 FMA FOOL #MA4450 2.00% 16/01/205 DD 10/01/21 1.976,270 FMA FOOL #MA4450 2.00% 16/02/21 1.964,470 FMA FMA FOOL #MA4450 2.00% 16/02/200 <		4.000% 04/01/2048 DD 05/01/18			8,431
FNMA POOL #04.43747 4.5005 0701/209 DD 0701/20 4.5353 FNMA POOL #04.4119 2.0005 0701/203 DD 0801/20 371,376 FNMA POOL #04.41197 1.5005 0701/203 DD 0801/20 666,011 FNMA POOL #04.4157 1.5005 0701/203 DD 0901/20 668,911 FNMA POOL #04.4157 1.5005 0701/203 DD 0901/20 668,911 FNMA FOOL #04.4353 1.5005 0401/203 DD 001/21 254,488 FNMA FOOL #04.4354 1.5005 0401/203 DD 001/21 254,488 FNMA FOOL #04.4354 1.5005 0401/203 DD 1001/21 254,488 FNMA FOOL #04.4452 2.0005 1101/203 DD 1001/21 1.5004 FNMA FOOL #04.4452 2.0005 1101/203 DD 1001/21 1.5004 FNMA FOOL #04.4452 2.0005 1101/204 DD 1101/21 1.5004 FNMA FOOL #04.4452 2.0005 1101/204 DD 1101/21 1.5004 FNMA FOOL #04.4452 2.0005 1101/204 DD 1101/21 1.5004 FNMA FOOL #04.4452 2.0005 1001/21 1.5005 FNMA GTD REMIC PT 11-43 MG 4.5005 002/204 DD 01001/					8,447
FINA. POOL.#0MA4199 2.000% 0701/200 po01/205 1.566.295 FINA. POOL.#0MA4157 1.500% 0001/205 DD 0601/20 566.611 FINA. POOL.#0MA4158 2.000% 1001/205 DD 0601/20 466.390 FINA. POOL.#0MA4158 1.500% 1001/205 DD 0001/21 486.390 FINA. POOL.#0MA4350 1.500% 1001/205 DD 0001/21 486.390 FINA. POOL.#0MA451 1.500% 1001/205 DD 0500/21 47.349 FINA. POOL.#0MA455 2.000% 1100/205 DD 0500/21 17.374 FINA. POOL.#0MA456 2.000% 1100/205 DD 0500/21 17.374 FINA. POOL.#0MA450 1.500% 100/205 DD 0500/11 9.413 FINA. FOOL.#0MA450 1.500% 100/205 DD 0500/11 9.413 FINA. FOOL.#0MA450 VAR RT 0625/206 DD 0500/11 9.450 FINA. FOOL.#0MA450 VAR RT 0					400,476
FINA. POOL.#00.4119 2.0005 0001205 DD 600120 366.611 FNMA. POOL.#00.41157 1.5005 001205 DD 600120 666.911 FNMA. POOL.#00.41181 1.5005 001205 DD 600120 665.991 FNMA. POOL.#00.43181 1.5005 0012050 DD 600121 81.40 FNMA. POOL.#00.43143 1.5005 0012050 DD 60121 81.40 FNMA. POOL.#00.43434 1.5005 0012051 DD 60121 81.40 FNMA. POOL.#00.4455 2.5005 1012031 DD 60121 1.9006 FNMA. POOL.#00.4456 4.5005 0012052 DD 600122 1.97370 FNMA. FOOL.#00.4456 4.5005 0012052 DD 6001212 1.97340 FNMA. FOOL.#00.4456 4.5005 0025206 DD 6801/11 9.4002 FNMA. FOOL.#00.4456 4.5005 0025206 DD 6801/11 9.4002 FNMA. FTILL*FTIL*A MG VAR KT 09252026 DD 6801/11 9.4002 FNMA. FTILL*FTIL*A MG VAR KT 09252026 DD 6801/11 9.4002 FNMA. FTILL*FTIL*A MG VAR KT 09252026 DD 6801/21 9.0000 FNMA. FTIL*A MG VAR KT 092					44,866
FNA FOOL #00A4197 1.500% 6001/200 D0 601/20 566.611 FNA FOOL #00A4195 2.000% 1001/200 D0 1001/20 466.390 FNA FOOL #00A4381 1.500% 5001/200 D0 201/21 655.959 FNA FOOL #00A4383 1.500% 6001/205 D0 201/21 9.300 FNA FOOL #00A4384 1.500% 6001/205 D0 5001/21 2.44488 FNA FOOL #00A4384 2.000% 1101/205 D0 1001/21 2.94488 FNA FOOL #00A43840 2.000% 1101/205 D0 1001/21 1.940461 FNA FOOL #00A4480 1.500% 1101/205 D0 1001/21 1.940461 FNA FOOL #00A4480 1.500% 1101/205 D0 1001/21 1.940461 FNA FOOL #00A4490 1.500% 1102/205 D0 500/11 9.413 FNA FOOL #00A490 1.500% 102/200% D0 580/11 9.413 FNA FOOL #00A491 1.500% 102/200% D0 580/11 9.413 FNA FOOL #00A491 1.500% 102/200% D0 580/11 9.413 FNA FNA FNA 1.500% 10/25/200% D0 580/11 9.413 FNA FNA FNA 1.500%					1,253,678
FNAA POOL #MA418S 2.000% 1001209 DD 090120 668.991 FNAA POOL #MA418S 1.500% 020120S1 DD 020121 655.959 FNAA POOL #MA4343 1.500% 020120S1 DD 020121 8,140 FNAA POOL #MA4465 2.000% 110120S1 DD 100121 2.54,488 FNAA POOL #MA4465 2.000% 110120S1 DD 100121 2.54,488 FNAA POOL #MA4465 2.000% 110120S1 DD 110121 1.970274 FNAA POOL #MA465 4.000% 020120S1 DD 050121 1.47330 FNAA FOOL #MA465 4.000% 0252030 DD 050711 9.900 FNAA GTD EMIC PT 11-14-MG VAR RT 00523026 DD 050711 9.902 FNAA GTD EMIC PT 11-313 NA 3.000% 0252034 DD 0101014 1.05575 FNAA GTD EMIC PT 11-313 NA 3.000% 0252041 DD 010101 2.05677 FNAA GTD EMIC PT 16-71 KG 3.000% 01252041 DD 010101 1.05364 FNAA GTD EMIC PT 16-74 KG 3.000% 01252041 DD 010101 1.05364 FNAA GTD EMIC PT 16-74 KG 3.000% 01252041 DD 01011 1.0526 FNAA GTD EMIC PT 16-74 KG 3.000% 01252041 DD 001012 3.3434 FNAA GTD E					304,282
FINA FOLL #00A4181 1.500% 1001/205 DD 2001/21 65.599 FINA FOLL #00A4343 1.500% 6001/2051 DD 0401/21 9,900 FINA FOLL #00A4343 1.500% 6001/2051 DD 1001/21 28,440 FINA FOLL #00A4455 2.000% 1001/2051 DD 1001/21 1.940,610 FINA FOLL #00A4465 4.500% 101/2051 DD 1001/21 1.940,610 FINA FOLL #00A4666 4.500% 101/2051 DD 1001/21 1.940,610 FINA FOLL #00A4666 4.500% 601/2025 DD 1001/11 1.940,610 FINA FOLL #00A4666 4.500% 102/2051 DD 1001/14 1.950,751 FINA GTD EMIC PT 11-14 MG VA BK T0 02/2020 DD 1001/14 1.955,755 FINA GTD EMIC PT 14-2 PX 4.500% 01/25/2010 DD 1001/14 1.955,755 FINA GTD EMIC PT 16-27 KK 3.000% 01/25/2010 DD 1001/16 171,314 FINA GTD EMIC PT 16-27 KG 3.000% 01/25/2010 DD 0401/16 171,314 FINA GTD EMIC PT 16-27 KG 3.000% 01/25/2014 DD 04001/16 171,314 FINA GTD EMIC PT 16-27 KG 3.000% 01/25/2014 DD 04001/16 171,314 FINA GTD EMIC PT 16-27 KG 3.000% 01/25/2014 DD 00/01/19					437,769 548,440
FINA FOLL #00A4280 1.500% 620/12051 DD 040121 9.900 FINA FOLL #00A44354 1.500% 650/12051 DD 050/121 8,440 FINA FOLL #00A44455 2.000% 510/12051 DD 110/121 1.254,488 FINA FOLL #00A44455 2.000% 510/12051 DD 110/121 1.960,461 FINA FOLL #00A4456 4.500% 660/12052 DD 060/122 147,349 FINA FOLL #00A4456 4.500% 660/12052 DD 060/122 147,349 FINA FODL #00A4456 4.500% 660/12052 DD 060/122 147,349 FINA GTD EMIC PT 11-34 NG VAR RT 002527026 DD 680/1/1 9.400 FINA GTD EMIC PT 11-44 NG VAR RT 002527036 DD 120/113 1.376 FINA GTD EMIC PT 11-44 NG VAR RT 002527036 DD 120/113 1.3976 FINA GTD EMIC PT 11-44 NG VAR RT 002527036 DD 072/16 17.114 FINA GTD EMIC PT 11-45 NG 3.000% 01252040 DD 072/16 17.114 FINA GTD EMIC PT 11-45 NG 3.000% 01252040 DD 072/16 17.114 FINA GTD EMIC PT 12-2 NG 3.000% 01252040 DD 073/16 17.114 FINA GTD EMIC PT 12-2 NG 3.000% 01252040 DD 073/16 17.114 FINA GTD					375,787
FINA FOLL #00A4343 1.500% 6401/2051 DD 0401/21 \$9,00 FINA FOLL #00A4445 2.000% 1001/2051 DD 1001/21 \$2,4488 FINA FOOL #00A4492 2.000% 1001/2051 DD 1101/21 1.970,270 FINA FOOL #00A4492 2.000% 1001/2051 DD 1101/21 1.970,270 FINA FOOL #00A4450 4.500% 5001/2052 DD 0601/22 147,349 FINA GTD EMIC FT 11-184 MG VAR RT 06252026 DD 950/111 97,413 FINA GTD EMIC FT 11-184 MG VAR RT 06252026 DD 950/111 97,413 FINA GTD EMIC FT 11-138 NA 3.000% 612252041 DD 0140/114 1.855,675 FINA GTD EMIC FT 16-27 KG 3.000% 012252041 DD 0140/116 442,317 FINA GTD EMIC FT 16-27 KG 3.000% 01225041 DD 0140/116 443,349 FINA GTD EMIC FT 16-27 KG 3.000% 01225041 DD 0140/116 443,417 FINA GTD EMIC FT 16-30 LA 3.500% 01225041 DD 0140/116 442,517 FINA GTD EMIC FT 16-31 KK 3.000% 01225041 DD 0140/116 13,349 FINA GTD EMIC FT 16-31 CK 3.500% 0125020 DD 0240/116 13,144 FINA GTD EMIC FT 16-31 CK 3.500% 0125020 DD 0240/116 13,349					506,487
FINA POOL #00A4455 2.000% 51010(2051 DD 100121 254,488 FINA POOL #00A4455 2.000% 51010(2051 DD 1100121 1.960,461 FINA POOL #00A4500 1.500% 5001(2052 DD 060122 147,349 FINA POOL #00A4500 4.500% 5001(2052 DD 060122 147,349 FINA ACDD EMAIC PT 11-13 KG VAR RT 06252026 DD 650111 94,002 FINA ACTD EMAIC PT 11-13 NA 3.000% 50252036 DD 650111 94,002 FINA ACTD EMAIC PT 11-13 NA 3.000% 50252036 DD 1201113 13,375 FINA ACTD EMAIC PT 11-27 NC 3.000% 50252036 DD 0720116 483,049 FINA ACTD EMAIC PT 14-27 NC 3.000% 60252035 DD 0720116 483,049 FINA ACTD EMAIC PT 14-27 NC 3.000% 60252035 DD 0720116 433,049 FINA ACTD EMAIC PT 14-27 NC 3.000% 60252045 DD 0720116 13,341 FINA ACTD EMAIC PT 14-27 NC 3.000% 60252045 DD 0720116 433,049 FINA ACTD EMAIC PT 14-24 FR 3.000% 60252045 DD 0730116 13,341 FINA ACTD EMAIC PT 24-24 FB VAR RT 04252032 DD 070116 13,341 FINA ACTD EMAIC PT 24-24 FB VAR RT 04252032 DD 60010122 500,000 <td< td=""><td></td><td></td><td></td><td></td><td>7,643</td></td<>					7,643
FINA POOL #00A4465 2.0095 1001/201 DD 1101/21 1.960,461 FINA POOL #00A4500 1.5095 1101/201 DD 1101/21 1.960,461 FINA POOL #00A4505 4.5095 6001/202 DD 400/22 1.473,349 FINA GTD REMIC PT 11-14-MG VAR RT 0652202 DD 500/21 1.33,976 FINA GTD REMIC PT 11-44-MG VAR RT 0652202 DD 500/21 3.13,976 FINA GTD REMIC PT 11-33 SNA 3.0095 0522302 DD 200/11 9.4,902 FINA GTD REMIC PT 11-33 SNA 3.0095 01252041 DD 0.401/16 4.42,517 FINA GTD REMIC PT 11-642 TF VAR RT 0825202 DD 0.501/16 4.43,549 FINA GTD REMIC PT 11-642 TF VAR RT 0825202 DD 0.501/16 4.83,549 FINA GTD REMIC PT 16-454 UF VAR RT 0825202 DD 0.501/16 4.83,549 FINA GTD REMIC PT 16-454 UF VAR RT 0825202 DD 0.501/16 1.11,14 FINA GTD REMIC PT 15-27 KG 3.50095 01/15/204 DD 0.501/16 4.83,549 FINA GTD REMIC PT 16-42 UR VAR RT 0825023 DD 0.501/16 4.509 FINA GTD REMIC PT 15-27 KG 3.50095 01/15/204 DD 0.501/16 1.51/20 FINA GTD REMIC PT 15-47 HK 3.50095 01/15/204 DD 0.501/16 1.52/5 <					6,280
FNA FOOL #00A492 2.0095 1101/231 ID 1101/21 1.970,270 FNA FOOL #00A4950 1.5095 6001/232 DD 6001/22 147,349 FNA GTD REMIC PT 10-136 CY 4.0095 12/25/2040 DD 1101/10 L880,000 FNA GTD REMIC PT 11-48 MG VAR RT 0/05/2026 DD 8001/11 97,413 FNA GTD REMIC PT 11-48 MG VAR RT 0/05/2026 DD 8001/11 97,413 FNA GTD REMIC PT 11-48 MG VAR RT 0/05/2026 DD 8001/11 97,615 FNA GTD REMIC PT 11-42 NK 3.0095 801/25/204 DD 901/14 L055,675 FNA GTD REMIC PT 16-27 KG 3.0095 801/25/204 DD 901/16 623,697 FNA GTD REMIC PT 16-91 LA 3.5095 901/25/204 DD 901/18 66,555 FNA GTD REMIC PT 16-91 LA 3.5095 901/25/204 DD 901/18 66,555 FNA GTD REMIC PT 12-26 FB VAR RT 0/25/2032 DD 9001/22 870,400 FNA GTD REMIC PT 12-26 FB VAR RT 0/25/2032 DD 9001/22 870,400 FNA GTD REMIC PT 12-26 FB VAR RT 0/25/2032 DD 9001/22 874,108 FNA GTD REMIC PT 12-26 FB VAR RT 0/25/2032 DD 9001/22 874,108 GNA POOL #005/516 4.5095 901/15/204 DD 10/01/10 13.235 GNA POOL #005/516 <td< td=""><td></td><td></td><td></td><td></td><td>207,424</td></td<>					207,424
FINA FOOL #00A4500 1.500% 110/12/1 1.260(41) FINA FOOL #00A4506 4.500% 5001 (2022) 147.349 FINA GTD REMIC PT 11-44 MG VAR RT 0.67.2202 DD 90/1/1 97.413 FINA GTD REMIC PT 11-44 MG VAR RT 0.67.2202 DD 90/1/1 94.902 FINA GTD REMIC PT 11-313 NA 3.000% 0525203 DD 120/1/3 13.376 FINA GTD REMIC PT 16-27 IK 4.500% 01/25/2041 DD 040/1/6 442.517 FINA GTD REMIC PT 16-27 IK 3.000% 01/25/2044 DD 040/1/6 443.547 FINA GTD REMIC PT 16-48 UF VAR RT 0252204 DD 02/21/2 483.049 FINA GTD REMIC PT 16-48 UF VAR RT 0252202 DD 06/01/22 59.000 FINA GTD REMIC PT 12-24 SF B VAR RT 0425202 DD 06/01/22 59.000 FINA GTD REMIC PT 12-24 SF B VAR RT 0425202 DD 06/01/22 59.000 FINA GTD REMIC PT 22-45 FB VAR RT 0425202 DD 06/01/22 59.000 FINA GTD REMIC PT 22-45 FB VAR RT 0425202 DD 06/01/22 59.000 FINA GTD REMIC PT 22-45 FB VAR RT 0425202 DD 00/1/0 31.346 GINA POOL #0075516 4.500% 01/152044 DD 01/0/1/0 13.255 GINA POOL #00785461 3.000% 01/152044					1,606,343
FNMA GTD REMIC PT 10-136 CY 4.000% 1225/2040 DD 11/01/0 1.680.000 FNMA GTD REMIC PT 11-84 NG VAR RT 0025/2026 DD 08/01/11 94.902 FNMA GTD REMIC PT 11-84 NG VAR RT 0025/2026 DD 08/01/11 94.902 FNMA GTD REMIC PT 11-84 NG VAR RT 0025/2026 DD 12/01/16 14.3776 FNMA GTD REMIC PT 16-27 KK 4.000% 01/25/2041 DD 04/01/16 442.517 FNMA GTD REMIC PT 16-27 KK 3.000% 01/25/2041 DD 04/01/16 423.677 FNMA GTD REMIC PT 16-27 KK 3.000% 01/25/2041 DD 04/01/16 433.049 FNMA GTD REMIC PT 16-49 LA 3.500% 01/25/2045 DD 07/01/16 433.049 FNMA GTD REMIC PT 12-26 FB VAR RT 0025/2052 DD 00/01/12 590.000 FNMA GTD REMIC PT 22-65 FB VAR RT 01/25/2032 DD 00/01/12 590.000 FNMA GTD REMIC PT 22-65 FB VAR RT 01/25/2032 DD 00/01/12 33.434 GNMA POOL, #0615316 4.500% 01/15/2042 DD 01/01/10 13.255 GNMA POOL, #073842 4.000% 01/15/204 DD 01/01/10 15.256 GNMA POOL, #0752351 5.000% 01/15/204 DD 01/01/10 15.256 GNMA POOL, #075238 4.000% 01/15/204 DD 01/01/10 15.256 GNMA POOL, #075238 5.000					1,603,789
FNMA GTD REMIC PT 11-48 MG VAR RT 06252026 DD 08/01/11 97.413 FNMA GTD REMIC PT 11-34 MG VAR RT 06252026 DD 08/01/11 4.902 FNMA GTD REMIC PT 14-3 PX 3.00% 60/52036 DD 12/01/13 1.3976 FNMA GTD REMIC PT 16-27 FK 3.00% 01/25/041 DD 04/01/16 243.577 FNMA GTD REMIC PT 16-27 KK 3.00% 01/25/041 DD 04/01/16 243.567 FNMA GTD REMIC PT 16-48 UF VAR RT 08/25/044 DD 04/01/16 443.049 FNMA GTD REMIC PT 16-48 UF VAR RT 08/25/044 DD 04/01/16 143.14 FNMA GTD REMIC PT 15-21 CA 3.00% 01/25/025 DD 06/01/22 874.108 FNMA GTD REMIC PT 22-A15 R2 VAR RT 04/25/032 DD 06/01/22 590.000 FRISE 2019/5860 MORT S860 A10H VAR RT 04/25/032 DD 06/01/22 590.000 FRISE 2019/5860 MORT S860 A10H VAR RT 04/25/032 DD 06/01/2 3.343.1 GNMA POOL #054215 4.50% 00/15/2042 DD 0/01/10 15.256 GNMA POOL #0735703 4.50% 00/15/2042 DD 0/01/10 15.256 GNMA POOL #073577 4.50% 00/15/2042 DD 0/01/10 15.256 GNMA POOL #073578 4.00% 0/15/2040 DD 0/01/10 15.256 GNMA POOL #0735793 4.50% 0/15/2040 DD 0/01/10	FNMA POOL #0MA4656	4.500% 06/01/2052 DD 06/01/22	147,349		141,844
FINA GTD REMIC PT 11-84 MG VAR RT 0925/2026 DD 0801/11 94,902 FINA GTD REMIC PT 14-2 PX 4.500% 01/35/2041 DD 04011/6 442,517 FINA GTD REMIC PT 16-27 KG 3.000% 01/35/2041 DD 04011/6 422,517 FINA GTD REMIC PT 16-27 KG 3.000% 01/35/2041 DD 04011/6 423,077 FINA GTD REMIC PT 16-48 LF VAR RT 0025/2046 DD 07/01/6 483,049 FINA GTD REMIC PT 16-49 LA 3.500% 01/35/2046 DD 07/01/16 167,353 FINA GTD REMIC PT 12-40 LA 3.500% 01/35/2046 DD 07/01/16 167,354 FINA GTD REMIC PT 12-45 FB VAR RT 09/25/2052 DD 00/22 874,108 FINA GTD REMIC PT 22-45 FB VAR RT 04/25/2032 DD 00/01/19 34,341 GINA POOL #055461 3.500% 01/32/032 DD 00/01/19 34,341 GINA POOL #055461 3.500% 01/32/032 DD 00/01/12 31,362 GINA POOL #055461 4.500% 01/32/033 DD 00/01/10 15,256 GINA POOL #075783 4.500% 01/32/033 DD 00/01/10 15,256 GINA POOL #075849 5.000% 01/32/04 DD 01/01/11 67,832 GINA POOL #075257 5.000% 01/32/04 DD 01/01/11 67,832 GINA POOL #0752586 5.000% 01/32/04 DD 01/01/12 <t< td=""><td>FNMA GTD REMIC P/T 10-136 CY</td><td>4.000% 12/25/2040 DD 11/01/10</td><td>1,680,000</td><td></td><td>1,597,152</td></t<>	FNMA GTD REMIC P/T 10-136 CY	4.000% 12/25/2040 DD 11/01/10	1,680,000		1,597,152
FINA GTD REMIC PT 13-133 NA 3.00% 05/22/036 DD 120/013 13,976 FINA GTD REMIC PT 16-27 HK 3.00% 01/22/041 DD 04/01/16 242,517 FINA GTD REMIC PT 16-27 HK 3.00% 01/22/041 DD 04/01/16 243,647 FINA GTD REMIC PT 16-27 HK 3.00% 01/22/041 DD 04/01/16 243,647 FINA GTD REMIC PT 16-48 UF VAR RT 08/22/046 DD 07/25/16 483,049 FINA GTD REMIC PT 16-49 LA 3.50% 01/22/035 DD 05/01/16 171,134 FINA GTD REMIC PT 15-21 CA 3.50% 01/22/035 DD 05/01/16 65,55 FINA GTD REMIC PT 22-A15 R2 VAR RT 04/22/032 DD 06/01/2 590,000 FRSB 20/01 PS60 AUGT S560 AUGT VAR RT 04/22/032 DD 06/01/2 31,434 GNMA POOL, #0546215 4.50% 09/15/2033 DD 06/01/2 33,434 GNMA POOL, #0546215 4.50% 09/15/2033 DD 06/01/2 33,496 GNMA POOL, #0745793 4.50% 07/15/204 DD 07/01/10 15,256 GNMA POOL, #0745793 4.50% 07/15/204 DD 07/01/10 45,225 GNMA POOL, #075285 5.00% 04/15/2038 DD 07/01/10 45,325 GNMA POOL, #075285 5.00% 04/15/208 DD 07/01/10 45,256 GNMA POOL, #075287 5.00% 04/15/208 DD 07/01/10	FNMA GTD REMIC P/T 11-48 MG	VAR RT 06/25/2026 DD 05/01/11	97,413		95,642
FNMA GTD REMIC PT 14-2 PX 4.509% 01/23/24H DD 01/01/4 1.055.675 FNMA GTD REMIC PT 16-27 IK 3.009% 01/23/24H DD 04/01/6 442.517 FNMA GTD REMIC PT 16-48 UF VAR RT 052/204 DD 07/01/6 483.049 FNMA GTD REMIC PT 16-48 UF VAR RT 052/2045 DD 03/01/18 66.555 FNMA GTD REMIC PT 18-21 CA 3.509% 01/25/045 DD 03/01/18 66.555 FNMA GTD REMIC PT 22-65 FB VAR RT 00/25/023 DD 04/01/10 13.4241 GNMA POOL #054615 4.509% 04/25/043 DD 04/01/10 13.255 GNMA POOL #054615 4.509% 04/15/2042 DD 01/01/12 31.462 GNMA POOL #053461 3.509% 01/15/2042 DD 01/01/12 31.462 GNMA POOL #0535461 4.509% 01/15/2042 DD 01/01/12 31.456 GNMA POOL #073573 4.509% 01/15/2042 DD 01/01/11 15.256 GNMA POOL #073573 4.509% 01/15/2042 DD 01/01/11 45.822 GNMA POOL #078257 5.009% 05/15/2041 DD 01/01/11 45.822 GNMA POOL #0782566 5.009% 05/15/2041 DD 01/01/11 57.566 GNMA POOL #078257 5.009% 05/15/2041 DD 01/01/11 58.656 GNMA POOL #078266 5.009% 05/15/2041 DD 01/01/11 58.656 </td <td>FNMA GTD REMIC P/T 11-84 MG</td> <td>VAR RT 09/25/2026 DD 08/01/11</td> <td>94,902</td> <td></td> <td>93,124</td>	FNMA GTD REMIC P/T 11-84 MG	VAR RT 09/25/2026 DD 08/01/11	94,902		93,124
FNMA GTD REMIC PT 16-27 HK 3.009% 01/25/2040 DD 04/01/16 442,517 FNMA GTD REMIC PT 16-47 LK 3.009% 01/25/2040 DD 04/01/16 203,697 FNMA GTD REMIC PT 16-48 UF VAR RT 08/25/2046 DD 07/25/16 483,049 FNMA GTD REMIC PT 16-48 UF VAR RT 08/25/2045 DD 00/01/16 171,314 FNMA GTD REMIC PT 16-49 LA 3.509% 04/25/2045 DD 00/01/18 66,555 FNMA GTD REMIC PT 22-65 FB VAR RT 09/25/022 DD 00/22 590,000 FRISB 2019-8860 MORT S860 A10H VAR RT 01/25/2042 DD 00/01/10 13,235 GNMA POOL #0553461 3.509% 01/15/2040 DD 01/01/10 13,249 GNMA POOL #0553461 3.509% 01/15/2040 DD 01/01/10 13,249 GNMA POOL #0553461 3.509% 01/15/2040 DD 01/01/10 13,249 GNMA POOL #075973 4.509% 01/15/2040 DD 01/01/10 13,256 GNMA POOL #075973 4.509% 01/15/2041 DD 01/01/11 67,832 GNMA POOL #0759138 4.009% 01/15/2041 DD 01/01/11 67,832 GNMA POOL #0782587 5.009% 06/15/2039 DD 01/01/10 13,5210 GNMA POOL #0782587 5.009% 06/15/2039 DD 01/01/10 13,5210 GNMA POOL #078266 5.009% 06/15/2039 DD 01/01/10	FNMA GTD REMIC P/T 13-133 NA	3.000% 05/25/2036 DD 12/01/13	13,976		13,777
FNMA GTD REMIC PT 16-42 UF VAR ET 06/32/046 DD 07/05/16 483.049 FNMA GTD REMIC PT 16-49 LA 3.500% 04/25/2045 DD 07/01/16 17.1314 FNMA GTD REMIC PT 16-49 LA 3.500% 04/25/2045 DD 07/01/16 17.1314 FNMA GTD REMIC PT 18-21 CA 3.500% 04/25/2045 DD 08/01/22 874,108 FNMA GTD REMIC PT 12-265 FB VAR RT 04/25/032 DD 06/01/22 590,000 FRISE 2019-SB60 AURT SB60 A10H VAR RT 04/25/032 DD 06/01/22 590,000 FRISE 2019-SB60 AURT SB60 A10H VAR RT 04/25/032 DD 06/01/12 31,962 GINMA POOL #053461 4.500% 00/15/2042 DD 10/01/12 31,962 GINMA POOL #0615516 4.500% 00/15/2042 DD 01/01/10 15,255 GINMA POOL #0738267 4.500% 00/15/2042 DD 01/01/10 15,256 GINMA POOL #0745793 4.500% 00/15/2040 DD 07/01/10 43,829 GINMA POOL #075286 5.000% 64/15/2039 DD 20/01/11 37,902 GINMA POOL #0782619 5.000% 64/15/2039 DD 07/01/12 58,866 GINMA POOL #0782619 5.000% 64/15/2039 DD 20/01/12 58,866 GINMA POOL #078269 4.500% 64/15/2039 DD 07/01/12 58,866 GINMA POOL #078360 4.500% 64/15/2049 DD 07/0		4.500% 01/25/2041 DD 01/01/14	1,055,675		1,037,572
FNMA GTD REMIC PT 1649 LA 3.50% 01/25/043 DD 07/25/16 483,049 FNMA GTD REMIC PT 1649 LA 3.50% 01/25/043 DD 07/01/6 171,314 FNMA GTD REMIC PT 12-21 CA 3.50% 01/25/043 DD 07/01/6 171,314 FNMA GTD REMIC PT 12-24 SFB VAR RT 01/22/032 DD 06/01/22 590,000 FRISB 2019-SB00 MORT SB00 AIOH VAR RT 01/22/032 DD 06/01/22 590,000 GNMA POOL #005441 3.50% 01/15/204 DD 01/01/0 13,235 GNMA POOL #0055461 3.50% 01/15/204 DD 01/01/0 13,235 GNMA POOL #005516 4.50% 01/15/204 DD 01/01/0 15,236 GNMA POOL #005516 4.50% 01/15/204 DD 01/01/0 15,235 GNMA POOL #007583 4.50% 01/15/204 DD 01/01/0 15,236 GNMA POOL #072587 5.00% 01/15/204 DD 01/01/1 67,832 GNMA POOL #0725818 4.00% 01/15/204 DD 01/01/0 15,236 GNMA POOL #0782619 5.00% 01/15/204 DD 01/01/0 15,236 GNMA POOL #0782619 5.00% 01/15/204 DD 02/01/0 25,164 GNMA POOL #0782619 5.00% 01/15/204 DD 02/01/0 16,303 GNMA POOL #0782619 5.00% 01/15/204 DD 02/01/0 5.00% GNMA POO			442,517		409,331
PNMA GTD REMIC PT 16491A 3.500% 01/25/043 DD 07/01/16 171,14 PNMA GTD REMIC PT 22-65 FB VAR RT 0025/045 DD 09/25/2 874,108 PNMA GTD REMIC PT 22-65 FB VAR RT 01/25/035 DD 09/25/2 874,108 PNMA GTD REMIC PT 22-65 FB VAR RT 01/25/035 DD 09/25/2 874,108 GNMA POOL #0054615 4.500% 04/15/204 DD 04/01/10 33,235 GNMA POOL #0054616 4.500% 04/15/204 DD 04/01/10 13,235 GNMA POOL #0054616 4.500% 01/15/204 DD 01/01/12 31,962 GNMA POOL #0054616 4.500% 01/15/204 DD 01/01/10 15,256 GNMA POOL #0054671 4.500% 01/15/204 DD 01/01/10 15,256 GNMA POOL #076383 4.000% 01/15/204 DD 02/01/10 43,829 GNMA POOL #076384 4.000% 01/15/204 DD 02/01/10 35,003 GNMA POOL #0782581 5.000% 04/15/2039 DD 04/01/09 225,164 GNMA POOL #0782581 5.000% 04/15/2039 DD 05/01/10 58,003 GNMA POOL #0782584 5.000% 04/15/204 DD 05/01/10 58,003 GNMA POOL #0782598 5.000% 05/15/204 DD 05/01/12 88,666 GNMA POOL #0782597 4.500% 04/15/2047 DD 05/01/17 12,207					188,548
FPMA GTD REMIC PT 18-21 CA 350% 6/425/2045 DD 05/01/18 66,555 FPMA GTD REMIC PT 22-45 FB VAR RT 0/425/2032 DD 06/01/22 590,000 FRESB 2019-SB60 MORT SB60 AIOH VAR RT 0/125/2039 DD 05/01/19 334,341 GNMA POOL #056401 3.500% 01/15/2042 DD 04/01/10 13,255 GNMA POOL #055361 3.500% 01/15/2042 DD 04/01/10 13,255 GNMA POOL #0758537 4.500% 01/15/2042 DD 04/01/10 15,256 GNMA POOL #075933 4.500% 01/15/2040 DD 01/01/10 45,329 GNMA POOL #075933 4.500% 01/15/2040 DD 01/01/10 45,329 GNMA POOL #075938 4.000% 01/15/2040 DD 02/01/09 225,164 GNMA POOL #0782587 5.000% 04/15/2039 DD 04/01/09 125,116 GNMA POOL #0782696 5.000% 04/15/2039 DD 04/01/09 20,157 GNMA POOL #0782696 5.000% 04/15/2039 DD 04/01/09 20,157 GNMA POOL #0782696 5.000% 04/15/2041 DD 05/01/12 85,680 GNMA POOL #0782697 4.500% 11/15/2041 DD 07/01/12 85,680 GNMA POOL #0782697 4.500% 04/15/2047 DD 03/01/1 44,678 GNMA POOL #0782897 4.500% 04/15/2047 DD 03/01/1 14,774 <			· · · · · · · · · · · · · · · · · · ·		474,308
FNMA GTD REMIC PT 22-S1FB VAR RT 09/25/052 DD 09/02/2 \$\$74,108 FNMA GTD REMIC PT 22-M1S A2 VAR RT 01/25/039 DD 03/01/19 334,341 GNMA POL, #0546215 4.500% 04/15/2040 DD 04/01/10 13,255 GNMA POL, #0546215 4.500% 04/15/2040 DD 04/01/10 13,255 GNMA POL, #0535461 3.500% 01/15/2042 DD 01/01/12 31,962 GNMA POL, #0535461 4.500% 07/15/2040 DD 01/01/10 15,256 GNMA POL, #073793 4.500% 07/15/2040 DD 01/01/10 43,829 GNMA POL, #0745793 4.000% 01/15/2041 DD 01/01/11 67,332 GNMA POL, #0745285 5.000% 01/15/2041 DD 01/01/11 67,332 GNMA POL #076238 4.000% 03/15/2041 DD 01/01/11 67,352 GNMA POL #0782517 5.000% 01/15/2039 DD 02/01/09 225,164 GNMA POL #078258 5.000% 05/15/2040 DD 07/01/12 56,860 GNMA POL #078258 5.000% 05/15/2040 DD 07/01/12 56,860 GNMA POL #0783610 4.500% 11/15/2041 DD 07/01/12 56,860 GNMA POL #0783610 4.500% 01/15/2041 DD 07/01/12 56,860 GNMA POL #078439 3.000% 02/15/2045 DD 04/01/17 12,175 GN					166,445
FNMA GTD REMIC PT 22-MIS A2 VAR RT 04/25/032 DD 06/01/2 \$90,000 FRESB 2019-SB60 MORT SB60 A10H VAR RT 01/25/039 DD 03/01/19 33.431 GNMA POOL #0546215 4.500% 04/15/2040 DD 04/01/10 13.255 GNMA POOL #053461 3.500% 01/15/2042 DD 01/01/12 31.962 GNMA POOL #075827 4.500% 01/15/2040 DD 01/01/10 15.256 GNMA POOL #075833 4.500% 01/15/2040 DD 07/01/10 45.382 GNMA POOL #075933 4.500% 01/15/2040 DD 07/01/10 45.382 GNMA POOL #075933 4.500% 01/15/2040 DD 07/01/10 45.382 GNMA POOL #075238 4.000% 01/15/2040 DD 07/01/10 45.382 GNMA POOL #078257 5.000% 01/15/2040 DD 07/01/09 22.51.64 GNMA POOL #0782566 5.000% 05/15/2040 DD 07/01/09 20.157 GNMA POOL #078257 5.000% 05/15/2040 DD 05/01/12 56,860 GNMA POOL #0782586 5.000% 05/15/2040 DD 07/01/12 56,860 GNMA POOL #0782500 4.500% 01/15/2041 DD 07/01/12 69,806 GNMA POOL #078360 4.500% 01/15/2041 DD 07/01/12 69,806 GNMA POOL #078360 4.500% 05/15/2047 DD 03/01/17 14,774					64,807
FRESB 2019-SB60 MORT SB60 AI0H VAR RT 01/25/2039 DD 03/01/19 334,341 GNMA POOL #0653461 3.500% 01/15/2042 DD 04/01/10 13.255 GNMA POOL #0615516 4.500% 00/15/2040 DD 01/01/10 15.256 GNMA POOL #078273 4.500% 01/15/2040 DD 07/01/10 43.829 GNMA POOL #072827 4.500% 01/15/2040 DD 07/01/10 43.829 GNMA POOL #072837 4.500% 01/15/2040 DD 07/01/10 43.829 GNMA POOL #072838 4.000% 03/15/2041 DD 03/01/11 67.832 GNMA POOL #078257 5.000% 01/15/2049 DD 02/01/09 225.164 GNMA POOL #078258 5.000% 01/15/2039 DD 02/01/09 20.157 GNMA POOL #078258 5.000% 05/15/2040 DD 07/01/12 85.866 GNMA POOL #078360 4.500% 11/15/2033 DD 05/01/12 86.860 GNMA POOL #078360 4.500% 01/15/2041 DD 07/01/12 85.856 GNMA POOL #078360 4.500% 01/15/2041 DD 07/01/12 85.856 GNMA POOL #078459 4.500% 04/15/2047 DD 04/01/17 12.275 GNMA POOL #078450<					857,861
GNMA POOL #054215 4.500% 04/15/2040 DD 04/01/0 13.255 GNMA POOL #0553461 3.500% 01/15/2042 DD 01/01/12 31.962 GNMA POOL #0728627 4.500% 01/15/2040 DD 01/01/10 15.256 GNMA POOL #0745793 4.500% 07/15/2040 DD 07/01/10 45.329 GNMA POOL #0745793 4.500% 07/15/2040 DD 07/01/10 45.329 GNMA POOL #075138 4.000% 01/15/2041 DD 03/01/11 37.502 GNMA POOL #0762838 4.000% 01/15/2039 DD 02/01/09 225.164 GNMA POOL #0782666 5.000% 04/15/2039 DD 02/01/09 235.10 GNMA POOL #0782666 5.000% 05/15/2049 DD 07/01/09 20.157 GNMA POOL #0782666 5.000% 05/15/2049 DD 07/01/12 85.686 GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12 85.686 GNMA POOL #0783610 4.500% 01/15/2043 DD 02/01/13 44.678 GNMA POOL #0783610 4.500% 01/15/2047 DD 03/01/17 12.2275 GNMA POOL #078361 4.500% 04/15/2047 DD 04/01/17 12.275 GNMA P					483,293
GNMA POOL #053461 3.500% 01/15/2042 DD 01/01/12 31,962 GNMA POOL #0615516 4.500% 00/15/2033 DD 09/01/03 13,496 GNMA POOL #0745793 4.500% 01/15/2040 DD 01/01/10 15,256 GNMA POOL #0757933 4.500% 01/15/2040 DD 01/01/10 43,829 GNMA POOL #0752827 4.500% 01/15/2041 DD 01/01/11 67,832 GNMA POOL #0762388 4.000% 01/15/2049 DD 02/01/09 25,164 GNMA POOL #0782557 5.000% 01/15/2039 DD 02/01/09 25,164 GNMA POOL #0782598 5.000% 01/15/2039 DD 02/01/09 20,157 GNMA POOL #0783509 4.500% 101/12/00 DD 05/01/10 58,696 GNMA POOL #0783610 4.500% 101/5/2040 DD 07/01/12 68,860 GNMA POOL #0783610 4.500% 101/5/2041 DD 07/01/12 68,860 GNMA POOL #0783610 4.500% 101/5/2043 DD 02/01/12 68,860 GNMA POOL #078439 3.000% 02/15/2045 DD 02/01/12 69,806 GNMA POOL #078439 3.000% 02/15/2047 DD 03/01/17 12,275 GNMA POO					310,017
GNMA POOL #0615516 4.500% 0/1/52033 DD 09/01/03 13,496 GNMA POOL #07258627 4.500% 01/15/2040 DD 01/01/10 15,256 GNMA POOL #0745793 4.500% 01/15/2041 DD 01/01/11 67,832 GNMA POOL #0752138 4.000% 01/15/2041 DD 03/01/11 67,832 GNMA POOL #075233 4.000% 01/15/2041 DD 03/01/11 67,832 GNMA POOL #0782557 5.000% 04/15/2039 DD 04/01/09 225,164 GNMA POOL #0782666 5.000% 04/15/2039 DD 04/01/09 20,157 GNMA POOL #0782958 5.000% 05/15/2040 DD 05/01/12 56,860 GNMA POOL #0783610 4.500% 01/15/2033 DD 05/01/12 56,860 GNMA POOL #0783610 4.500% 01/15/2041 DD 07/01/12 85,856 GNMA POOL #0783610 4.500% 01/15/2047 DD 02/01/18 84,890 GNMA POOL #0782406 4.500% 03/15/2047 DD 02/01/17 14,774 GNMA POOL #028540 4.500% 04/15/2047 DD 03/01/17 14,774 GNMA POOL #028540 4.500% 04/15/2047 DD 03/01/17 12,226 GNMA P					13,133 30,058
GNMA POOL #0728627 4.500% 01/15/2040 DD 07/01/10 15,256 GNMA POOL #0759138 4.000% 01/15/2041 DD 01/01/11 67,832 GNMA POOL #0759138 4.000% 01/15/2041 DD 01/01/11 67,832 GNMA POOL #0762838 4.000% 01/15/2041 DD 01/01/11 37,502 GNMA POOL #0782557 5.000% 01/15/2039 DD 02/01/09 225,164 GNMA POOL #0782619 5.000% 06/15/2039 DD 07/01/09 20,157 GNMA POOL #0782696 5.000% 06/15/2039 DD 07/01/12 56,860 GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12 56,860 GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12 69,806 GNMA POOL #0783610 4.500% 01/15/2041 DD 07/01/12 69,806 GNMA POOL #0784439 3.000% 04/15/2041 DD 07/01/17 14,774 GNMA POOL #028596 4.500% 04/15/2047 DD 04/01/17 12,275 GNMA POOL #0428597 4.500% 04/15/2047 DD 04/01/17 12,275 GNMA POOL #0428596 4.500% 04/15/2047 DD 04/01/17 12,111 GNMA <td< td=""><td></td><td></td><td></td><td></td><td>13,303</td></td<>					13,303
GNMA POOL #0745793 4.50% 07/15/2040 DD 07/01/10 43,829 GNMA POOL #075838 4.00% 01/15/2041 DD 03/01/11 37,502 GNMA POOL #0782557 5.000% 01/15/2039 DD 02/01/09 225,164 GNMA POOL #0782051 5.000% 04/15/2039 DD 04/01/09 135,210 GNMA POOL #0782056 5.000% 04/15/2039 DD 07/01/09 20,157 GNMA POOL #0783571 5.000% 05/15/2043 DD 05/01/12 56,860 GNMA POOL #0783609 4.500% 10/15/2043 DD 07/01/12 88,800 GNMA POOL #0783609 4.500% 10/15/2045 DD 02/01/18 84,890 GNMA POOL #0783610 4.500% 01/15/2045 DD 02/01/18 84,890 GNMA POOL #0784439 3.000% 02/15/2045 DD 02/01/18 84,890 GNMA POOL #0A283560 4.500% 04/15/2045 DD 04/01/17 12,275 GNMA POOL #0A28560 4.500% 04/15/2047 DD 04/01/17 12,275 GNMA POOL #0A28560 4.500% 04/15/2047 DD 05/01/17 12,217 GNMA POOL #0A28560 4.500% 04/15/2047 DD 09/01/17 12,111 GNMA <td< td=""><td></td><td></td><td></td><td></td><td>15,159</td></td<>					15,159
GNMA POOL #0759138 4.00% 03/15/2041 DD 10/1/11 67,832 GNMA POOL #0762838 4.00% 03/15/2041 DD 03/01/11 37,502 GNMA POOL #0782577 5.000% 04/15/2039 DD 02/01/09 225,164 GNMA POOL #0782696 5.000% 04/15/2039 DD 07/01/09 20,157 GNMA POOL #078258 5.000% 06/15/2040 DD 05/01/10 58,093 GNMA POOL #0783609 4.500% 11/15/2043 DD 07/01/12 85,656 GNMA POOL #0783609 4.500% 11/15/2041 DD 07/01/12 85,656 GNMA POOL #0783610 4.500% 11/15/2041 DD 03/01/17 84,690 GNMA POOL #0784439 3.000% 02/15/2045 DD 02/01/18 84,890 GNMA POOL #0784439 3.000% 03/15/2047 DD 04/01/17 12,175 GNMA POOL #0A28597 4.500% 04/15/2047 DD 04/01/17 12,275 GNMA POOL #0A28597 4.500% 04/15/2047 DD 07/01/17 12,111 GNMA POOL #0B25191 4.000% 01/15/2047 DD 07/01/17 12,226 GNMA POOL #0B25191 4.000% 01/15/2047 DD 07/01/17 12,111 GNMA PO					43,549
GNMA POOL #0762838 400% 03/15/2041 DD 03/01/11 37,502 GNMA POOL #0782557 5.000% 01/15/2039 DD 02/01/09 225,164 GNMA POOL #0782619 5.000% 06/15/2039 DD 07/01/09 20,157 GNMA POOL #078258 5.000% 05/15/2030 DD 07/01/09 20,157 GNMA POOL #0783571 5.000% 05/15/2033 DD 05/01/12 56,860 GNMA POOL #0783509 4.500% 10/15/2040 DD 07/01/12 85,656 GNMA POOL #0783610 4.500% 10/15/2041 DD 07/01/12 85,656 GNMA POOL #0783610 4.500% 01/15/2041 DD 07/01/12 89,806 GNMA POOL #0783610 4.500% 01/15/2041 DD 07/01/12 89,806 GNMA POOL #0783610 4.500% 01/15/2041 DD 07/01/12 89,806 GNMA POOL #0A28350 4.500% 04/15/2041 DD 07/01/13 44,678 GNMA POOL #0A28596 4.500% 04/15/2041 DD 04/01/17 21,275 GNMA POOL #0A28597 4.500% 04/15/2041 DD 07/01/17 12,226 GNMA POOL #0B59187 4.000% 01/15/2041 DD 07/01/17 12,111 GNMA P					65,664
GNMA POOL #0782557 \$.000% 01/15/2039 DD 02/01/09 225,164 GNMA POOL #0782696 \$.000% 04/15/2039 DD 04/01/09 135,210 GNMA POOL #0782696 \$.000% 05/15/2040 DD 05/01/10 \$8,093 GNMA POOL #0783571 \$.000% 05/15/2040 DD 05/01/12 \$56,860 GNMA POOL #0783609 4.500% 10/15/2040 DD 07/01/12 \$56,565 GNMA POOL #0783610 4.500% 01/15/2040 DD 07/01/12 \$69,806 GNMA POOL #0783610 4.500% 01/15/2043 DD 02/01/18 \$44,890 GNMA POOL #0783610 4.500% 01/15/2043 DD 02/01/18 \$44,890 GNMA POOL #0A2334 3.500% 04/15/2043 DD 04/01/17 \$12,275 GNMA POOL #0A28566 4.500% 05/15/2047 DD 04/01/17 \$12,2077 GNMA POOL #0A28597 4.500% 05/15/2047 DD 04/01/17 \$12,211 GNMA POOL #0A28597 4.000% 06/15/2047 DD 05/01/17 \$12,226 GNMA POOL #0BA7888 4.500% 06/15/2047 DD 07/01/17 \$12,211 GNMA POOL #0BE3187 4.000% 01/15/2048 DD 01/01/17 12,633 GNMA					36,303
GNMA POOL #0782619 5.000% 04/15/2039 DD 04/01/09 135,210 GNMA POOL #0782696 5.000% 06/15/2039 DD 07/01/09 20,157 GNMA POOL #0782578 5.000% 05/15/2040 DD 05/01/12 56,860 GNMA POOL #0783609 4.500% 10/15/2040 DD 07/01/12 65,860 GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12 69,806 GNMA POOL #0784310 4.500% 01/15/2043 DD 04/01/13 44,678 GNMA POOL #078439 3.000% 02/15/2045 DD 02/01/18 84,890 GNMA POOL #0782560 4.500% 01/15/2047 DD 04/01/17 12,275 GNMA POOL #0A28596 4.500% 04/15/2047 DD 04/01/17 12,207 GNMA POOL #0BA28597 4.500% 04/15/2047 DD 04/01/17 12,217 GNMA POOL #0BE05919 4.000% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BE05919 4.000% 01/15/2048 DD 01/01/17 12,111 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/17 12,633 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA					230,448
GNMA POOL #0782958 5.000% 05/15/2040 DD 05/01/10 \$8,093 GNMA POOL #0783571 5.000% 05/15/2040 DD 07/01/12 \$6,860 GNMA POOL #0783610 4.500% 10/15/2040 DD 07/01/12 \$6,860 GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12 \$6,860 GNMA POOL #078439 3.000% 02/15/2045 DD 02/01/18 \$4,890 GNMA POOL #0A2334 3.500% 04/15/2047 DD 03/01/17 14,774 GNMA POOL #0A28560 4.500% 04/15/2047 DD 04/01/17 12,275 GNMA POOL #0A28597 4.500% 04/15/2047 DD 04/01/17 12,275 GNMA POOL #0BA7888 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BA7888 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BE3787 4.000% 06/15/2047 DD 07/01/17 12,111 GNMA POOL #0BE3788 4.000% 01/15/2047 DD 10/01/17 12,226 GNMA POOL #0BE3187 4.000% 01/15/2047 DD 10/01/17 12,311 GNMA POOL #0BE3183 4.000% 01/15/2048 DD 10/01/17 13,633 GNMA P					136,940
GNMA POOL #0783571 5.000% 12/15/2033 DD 05/01/12 \$56,860 GNMA POOL #0783609 4.500% 10/15/2040 DD 07/01/12 \$69,860 GNMA POOL #0783610 4.500% 01/15/2045 DD 02/01/18 \$84,890 GNMA POOL #0783610 3.500% 04/15/2045 DD 02/01/18 \$84,890 GNMA POOL #0A22334 3.500% 04/15/2047 DD 03/01/17 \$14,774 GNMA POOL #0A28596 4.500% 03/15/2047 DD 03/01/17 \$12,725 GNMA POOL #0A28596 4.500% 04/15/2047 DD 04/01/17 \$12,275 GNMA POOL #0A28597 4.500% 04/15/2047 DD 05/01/17 \$12,226 GNMA POOL #0BA7888 4.500% 05/15/2047 DD 07/01/17 \$12,111 GNMA POOL #0BB6967 4.000% 05/15/2047 DD 07/01/17 \$12,111 GNMA POOL #0BE50189 4.000% 01/15/2047 DD 07/01/17 \$12,226 GNMA POOL #0BE3187 4.000% 01/15/2047 DD 07/01/17 \$12,111 GNMA POOL #0BE0143 4.000% 01/15/2047 DD 10/01/17 \$12,633 GNMA POOL #0BE0204 4.000% 01/15/2047 DD 11/01/17 19,683 GNMA <td>GNMA POOL #0782696</td> <td>5.000% 06/15/2039 DD 07/01/09</td> <td>20,157</td> <td></td> <td>20,534</td>	GNMA POOL #0782696	5.000% 06/15/2039 DD 07/01/09	20,157		20,534
GNMA POOL #0783609 4.500% 10/15/2040 DD 07/01/12 85,656 GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12 69,806 GNMA POOL #078439 3.000% 02/15/2045 DD 02/01/18 84,890 GNMA POOL #0A22334 3.500% 04/15/2043 DD 04/01/13 44,678 GNMA POOL #0A228560 4.500% 04/15/2047 DD 04/01/17 12,275 GNMA POOL #0A28597 4.500% 04/15/2047 DD 04/01/17 12,2077 GNMA POOL #0A28597 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BA7888 4.500% 05/15/2047 DD 05/01/17 12,211 GNMA POOL #0BG5919 4.000% 09/15/2047 DD 09/01/17 23,121 GNMA POOL #0BE3187 4.000% 01/15/2048 DD 01/01/17 37,107 GNMA POOL #0BE0133 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE1030 4.000% 01/15/2048 DD 02/01/18 40,399 GNMA POOL #0BE1031 4.000% 11/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 40,399	GNMA POOL #0782958	5.000% 05/15/2040 DD 05/01/10	58,093		59,450
GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12 69,806 GNMA POOL #0784439 3.000% 04/15/2045 DD 02/01/18 84,890 GNMA POOL #0AD2334 3.500% 04/15/2043 DD 03/01/17 14,774 GNMA POOL #0AZ8560 4.500% 04/15/2047 DD 03/01/17 21,275 GNMA POOL #0AZ8597 4.500% 04/15/2047 DD 05/01/17 12,077 GNMA POOL #0AZ8597 4.500% 05/15/2047 DD 07/01/17 12,111 GNMA POOL #0B69677 4.000% 06/15/2047 DD 07/01/17 12,111 GNMA POOL #0BE05919 4.000% 06/15/2047 DD 09/01/17 23,121 GNMA POOL #0BE0143 4.000% 01/15/2047 DD 10/01/17 37,107 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE1030 4.000% 10/15/2047 DD 12/01/18 40,309 GNMA POOL #0BE1031 4.000% 01/15/2047 DD 12/01/18 40,401 GNMA POOL #0BE1031 4.000% 01/15/2047 DD 12/01/17 40,399 GNMA POOL #0BE1031 4.000% 01/21/20/2039 DD 01/01/17 47,313 <	GNMA POOL #0783571	5.000% 12/15/2033 DD 05/01/12	56,860		58,187
GNMA POOL #0784439 3.000% 02/15/2045 DD 02/01/18 84,890 GNMA POOL #0AZ8360 3.500% 04/15/2043 DD 04/01/13 44,678 GNMA POOL #0AZ8560 4.500% 03/15/2047 DD 03/01/17 14,774 GNMA POOL #0AZ8596 4.500% 04/15/2047 DD 04/01/17 21,275 GNMA POOL #0AZ8597 4.500% 04/15/2047 DD 05/01/17 12,207 GNMA POOL #0BAS88 4.500% 04/15/2047 DD 05/01/17 12,211 GNMA POOL #0BC5919 4.000% 05/15/2047 DD 09/01/17 23,121 GNMA POOL #0BE05187 4.000% 01/15/2047 DD 10/01/17 37,107 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 40,900 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE4664 4.000% 10/15/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422	GNMA POOL #0783609				85,110
GNMA POOL #0AD2334 3.500% 04/15/2043 DD 04/01/13 44,678 GNMA POOL #0AZ8560 4.500% 03/15/2047 DD 03/01/17 14,774 GNMA POOL #0AZ8596 4.500% 04/15/2047 DD 04/01/17 21,275 GNMA POOL #0AZ8597 4.500% 04/15/2047 DD 04/01/17 12,077 GNMA POOL #0BA7888 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BE3919 4.000% 06/15/2047 DD 09/01/17 23,121 GNMA POOL #0BE3187 4.000% 00/15/2047 DD 09/01/17 23,121 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 40,900 GNMA POOL #0BE1030 4.000% 01/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE1031 4.000% 01/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE4664 4.000% 02/20/2047 DD 12/01/17 46,401 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004459 5.000% 10/20/2039 DD 04/01/09 3,811 GNMA II POOL #00					69,276
GNMA POOL #0AZ8560 4.500% 03/15/2047 DD 03/01/17 14,774 GNMA POOL #0AZ8596 4.500% 04/15/2047 DD 04/01/17 21,275 GNMA POOL #0AZ8597 4.500% 04/15/2047 DD 04/01/17 12,077 GNMA POOL #0BA7888 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BB6967 4.000% 06/15/2047 DD 09/01/17 12,111 GNMA POOL #0BD3187 4.000% 00/15/2047 DD 09/01/17 23,121 GNMA POOL #0BE0143 4.000% 01/15/2047 DD 10/01/17 37,107 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE1030 4.000% 01/15/2048 DD 01/01/18 40,900 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE1031 4.000% 01/2/2047 DD 12/01/17 40,399 GNMA POOL #0BE1031 4.000% 01/2/2039 DD 04/01/09 2,615 GNMA II POOL #0004422 4.000% 01/2/2039 DD 07/01/09 15,168 160 <t< td=""><td></td><td></td><td></td><td></td><td>77,960</td></t<>					77,960
GNMA POOL #0AZ8596 4.500% 04/15/2047 DD 04/01/17 21,275 GNMA POOL #0AZ8597 4.500% 04/15/2047 DD 04/01/17 12,077 GNMA POOL #0BB7888 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BB6967 4.000% 06/15/2047 DD 09/01/17 12,111 GNMA POOL #0BE5919 4.000% 00/15/2047 DD 09/01/17 23,121 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 01/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 01/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE4664 4.000% 01/20/2047 DD 12/01/17 47,313 GNMA II POOL #004422 4.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004598 5.000% 10/20/2039 DD 10/01/09 3,811 GNMA II POOL #0004598 4.500% 01/20/2039 DD 10/01/09 3,811 GNMA II POOL #0004636 4.500%					42,018
GNMA POOL #0AZ8597 4.500% 04/15/2047 DD 04/01/17 12,077 GNMA POOL #0BA7888 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BB6967 4.000% 06/15/2047 DD 07/01/17 12,111 GNMA POOL #0BC5919 4.000% 09/15/2047 DD 09/01/17 23,121 GNMA POOL #0BD3187 4.000% 10/15/2047 DD 10/01/17 37,107 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 01/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA FOOL #0BE4664 4.000% 10/15/2047 DD 12/01/17 46,401 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004559 5.000% 10/20/2039 DD 07/01/09 15,168 GNMA II POOL #0004565 5.000% 12/20/2039 DD 12/01/09 3,811 GNMA II POOL #0004617 4.500%					14,618
GNMA POOL #0BA7888 4.500% 05/15/2047 DD 05/01/17 12,226 GNMA POOL #0BB6967 4.000% 06/15/2047 DD 07/01/17 12,111 GNMA POOL #0BC5919 4.000% 09/15/2047 DD 09/01/17 23,121 GNMA POOL #0BD3187 4.000% 10/15/2047 DD 10/01/17 37,107 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 12/01/17 46,401 GNMA POOL #0BE1031 4.000% 02/20/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 10/01/09 2,615 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004494 VAR RT 07/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004559 5.000% 12/20/2039 DD 10/01/09 3,811 GNMA II POOL #0004636 4.500% 02/20/2040 DD 01/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 01/0					21,033
GNMAPOOL #0BB69674.000% 06/15/2047 DD 07/01/1712,111GNMAPOOL #0BC59194.000% 09/15/2047 DD 09/01/1723,121GNMAPOOL #0BD31874.000% 10/15/2048 DD 01/01/1737,107GNMAPOOL #0BE01434.000% 01/15/2048 DD 01/01/1853,252GNMAPOOL #0BE01444.000% 01/15/2048 DD 01/01/1812,633GNMAPOOL #0BE02044.000% 01/15/2048 DD 02/01/1840,900GNMAPOOL #0BE10304.000% 10/15/2047 DD 11/01/1719,683GNMAPOOL #0BE10314.000% 10/15/2047 DD 11/01/1740,399GNMAPOOL #0BE46644.000% 03/20/2047 DD 12/01/1746,401GNMA GTD REMIC P/T 17-136 GB3.000% 03/20/2047 DD 09/01/1747,313GNMA II POOL #00044224.000% 01/20/2039 DD 04/01/092,615GNMA II POOL #00045955.000% 10/20/2039 DD 10/01/0985,171GNMA II POOL #00046174.500% 01/20/2039 DD 12/01/193,811GNMA II POOL #00046174.500% 01/20/2040 DD 10/01/104,609GNMA II POOL #00046364.500% 02/20/2040 DD 02/01/103,813GNMA II POOL #00046174.500% 02/20/2040 DD 02/01/103,813GNMA II POOL #00046364.500% 02/20/2040 DD 02/01					11,979
GNMA POOL #0BC5919 4.000% 09/15/2047 DD 09/01/17 23,121 GNMA POOL #0BD3187 4.000% 10/15/2047 DD 10/01/17 37,107 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 01/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA FOOL #0BE4664 4.000% 01/25/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004459 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 01/20/2039 DD 10/01/09 3,811 GNMA II POOL #0004617 4.500% 01/20/2040 DD 10/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813			, .		12,140
GNMA POOL #0BD3187 4.000% 10/15/2047 DD 10/01/17 37,107 GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE1031 4.000% 03/20/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004459 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 01/20/2039 DD 10/01/09 3,811 GNMA II POOL #0004617 4.500% 01/20/2040 DD 10/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813					11,594 22,004
GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18 53,252 GNMA POOL #0BE0144 4.000% 01/15/2048 DD 02/01/18 12,633 GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 12/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE1031 4.000% 03/20/2047 DD 09/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 12/20/2039 DD 10/01/09 3,811 GNMA II POOL #0004617 4.500% 01/20/2040 DD 10/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 01/01/10 3,813 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813					35,392
GNMA POOL #0BE0144 4.000% 01/15/2048 DD 01/01/18 12,633 GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE4664 4.000% 03/20/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 02/20204 DD D 10/01/09 3,811 GNMA II POOL #0004617 4.500% 02/20204 DD D 10/01/10 4,609 GNMA II POOL #0004636 4.500% 02/202040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 02/202040 DD 02/01/10 3,813					50,798
GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18 40,900 GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE4664 4.000% 12/15/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #00044559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004558 4.500% 12/20/2039 DD 12/01/09 3,811 GNMA II POOL #0004636 4.500% 02/20/2040 DD 01/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 01/01/10 3,813 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 05/20/2040 DD 02/01/10 3,813					12,049
GNMA POOL #0BE1030 4.000% 11/15/2047 DD 11/01/17 19,683 GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE4664 4.000% 12/15/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004459 5.000% 10/20/2039 DD 07/01/09 15,168 GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004617 4.500% 01/20/2040 DD 10/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813					39,024
GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17 40,399 GNMA POOL #0BE4664 4.000% 12/15/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004494 VA R T 07/20/2039 DD 07/01/09 15,168 GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 01/20/2039 DD 12/01/09 3,811 GNMA II POOL #0004617 4.500% 01/20/2040 DD 01/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 05/20/2040 DD 02/01/10 3,813					18,807
GNMA POOL #0BE4664 4.000% 12/15/2047 DD 12/01/17 46,401 GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004494 VAR RT 07/20/2039 DD 07/01/09 15,168 GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 01/20/2039 DD 12/01/09 3,811 GNMA II POOL #0004617 4.500% 01/20/2040 DD 10/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 05/20/2040 DD 05/01/10 239					38,628
GNMA GTD REMIC P/T 17-136 GB 3.000% 03/20/2047 DD 09/01/17 47,313 GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004494 VAR RT 07/20/2039 DD 07/01/09 15,168 GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 12/20/2039 DD 12/01/09 3,811 GNMA II POOL #0004617 4.500% 01/20/2040 DD 10/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 05/20/2040 DD 05/01/10 239					44,257
GNMA II POOL #0004422 4.000% 04/20/2039 DD 04/01/09 2,615 GNMA II POOL #0004494 VAR RT 07/20/2039 DD 07/01/09 15,168 GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09 85,171 GNMA II POOL #0004598 4.500% 12/20/2039 DD 12/01/09 3,811 GNMA II POOL #0004617 4.500% 01/20/2040 DD 01/01/10 4,609 GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004636 4.500% 05/20/2040 DD 05/01/10 239					43,594
GNMA II POOL #0004494VAR RT 07/20/2039 DD 07/01/0915,168GNMA II POOL #00045595.000% 10/20/2039 DD 10/01/0985,171GNMA II POOL #00045984.500% 12/20/2039 DD 12/01/093,811GNMA II POOL #00046174.500% 01/20/2040 DD 01/01/104,609GNMA II POOL #00046364.500% 02/20/2040 DD 02/01/103,813GNMA II POOL #00046964.500% 05/20/2040 DD 05/01/10239					2,528
GNMA II POOL #00045595.000% 10/20/2039 DD 10/01/0985,171GNMA II POOL #00045984.500% 12/20/2039 DD 12/01/093,811GNMA II POOL #00046174.500% 01/20/2040 DD 01/01/104,609GNMA II POOL #00046364.500% 02/20/2040 DD 02/01/103,813GNMA II POOL #00046964.500% 05/20/2040 DD 05/01/10239					14,655
GNMA II POOL #00046174.500% 01/20/2040 DD 01/01/104.609GNMA II POOL #00046364.500% 02/20/2040 DD 02/01/103.813GNMA II POOL #00046964.500% 05/20/2040 DD 05/01/10239					86,596
GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10 3,813 GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10 239	GNMA II POOL #0004598	4.500% 12/20/2039 DD 12/01/09	3,811		3,804
GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10 239	GNMA II POOL #0004617	4.500% 01/20/2040 DD 01/01/10	4,609		4,600
	GNMA II POOL #0004636	4.500% 02/20/2040 DD 02/01/10	3,813		3,805
GNMA II POOL #0004746 4.500% 07/20/2040 DD 07/01/10 1,588					239
			· · · · · · · · · · · · · · · · · · ·		1,584
GNMA II POOL #0004771 4.500% 08/20/2040 DD 08/01/10 9,780					9,761
GNMA II POOL #0004800 4.000% 09/20/2040 DD 09/01/10 3,880	GNMA II POOL #0004800	4.000% 09/20/2040 DD 09/01/10	3,880		3,749

) (b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
GNMA II POOL #0004833	4.000% 10/20/2040 DD 10/01/10	53,366		51,564
GNMA II POOL #0004834	4.500% 10/20/2040 DD 10/01/10	2,970		2,964
GNMA II POOL #0004853	4.000% 11/20/2040 DD 11/01/10	31,032		29,984
GNMA II POOL #0004882	4.000% 12/20/2040 DD 12/01/10	97,384		94,094
GNMA II POOL #0004922	4.000% 01/20/2041 DD 01/01/11	86,290		83,045
GNMA II POOL #0004945	4.000% 02/20/2041 DD 02/01/11	1,848		1,786
GNMA II POOL #0005018	5.000% 04/20/2041 DD 04/01/11	5,566		5,661
GNMA II POOL #0005056	5.000% 05/20/2041 DD 05/01/11	1,126		1,145
GNMA II POOL #0005083	5.000% 06/20/2041 DD 06/01/11	15,640		15,906
GNMA II POOL #0005115 GNMA II POOL #0005116	4.500% 07/20/2041 DD 07/01/11 5.000% 07/20/2041 DD 07/01/11	235,022 8,965		234,562 9,117
GNMA II POOL #0003116 GNMA II POOL #0783584	4.500% 07/20/2041 DD 07/01/11 4.500% 07/20/2041 DD 06/01/12	36,611		36,539
GNMA II POOL #0783584 GNMA II POOL #0783590	4.500% 0//20/2041 DD 06/01/12 4.500% 06/20/2041 DD 06/01/12	61,326		61,206
GNMA II POOL #0785550 GNMA II POOL #0AI4166	4.000% 08/20/2044 DD 08/01/12 4.000% 08/20/2044 DD 08/01/14	804		780
GNMA II POOL #0AI4167	4.000% 08/20/2044 DD 08/01/14	6,288		6,075
GNMA II POOL #0AJ2723	4.000% 08/20/2044 DD 08/01/14	4,391		4,230
GNMA II POOL #0AJ4687	4.000% 08/20/2044 DD 08/01/14	9,524		9,202
GNMA II POOL #0AQ0542	4.000% 10/20/2046 DD 10/01/16	5,027		4,809
GNMA II POOL #0AX4341	3.500% 10/20/2046 DD 10/01/16	20,864		19,430
GNMA II POOL #0AX4342	3.500% 10/20/2046 DD 10/01/16	22,965		21,404
GNMA II POOL #0AX4343	3.500% 10/20/2046 DD 10/01/16	17,825		16,599
GNMA II POOL #0AX4344	3.500% 10/20/2046 DD 10/01/16	46,295		43,123
GNMA II POOL #0AX4345	3.500% 10/20/2046 DD 10/01/16	30,551		28,451
GNMA II POOL #0BD0560	4.500% 09/20/2048 DD 09/01/18	49,786		48,887
GNMA II POOL #0MA0023	4.000% 04/20/2042 DD 04/01/12	54,342		52,506
GNMA II POOL #0MA0934	3.500% 04/20/2043 DD 04/01/13	108,149		101,895
GNMA II POOL #0MA1012	3.500% 05/20/2043 DD 05/01/13	63,522		59,918
GNMA II POOL #0MA1158	4.000% 07/20/2043 DD 07/01/13	13,671		13,206
GNMA II POOL #0MA1677	3.500% 02/20/2044 DD 02/01/14	332,152		312,021
GNMA II POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	1,277,976		1,193,124
GNMA II POOL #0MA3521 GNMA II POOL #0MA3803	3.500% 03/20/2046 DD 03/01/16 3.500% 07/20/2046 DD 07/01/16	1,568,949 118,182		1,463,023 110,218
GNMA II POOL #0MA3803 GNMA II POOL #0MA3937	3.500% 07/20/2046 DD 07/01/10 3.500% 09/20/2046 DD 09/01/16	446,772		417,907
GNMA II POOL #0MA3957 GNMA II POOL #0MA4452	4.000% 04/20/2047 DD 05/01/17	11,573		11,111
GNMA II POOL #0MA4511	4.000% 06/20/2047 DD 06/01/17	416,673		400,029
GNMA II POOL #0MA4838	4.000% 11/20/2047 DD 11/01/17	328,325		315,224
GNMA II POOL #0MA4901	4.000% 12/20/2047 DD 12/01/17	160,794		154,379
GNMA II POOL #0MA5818	4.500% 03/20/2049 DD 03/01/19	44,948		44,114
GNMA II POOL #0MA6599	3.000% 04/20/2050 DD 04/01/20	202,475		181,922
GNMA II POOL #0MA6602	4.500% 04/20/2050 DD 04/01/20	120,923		118,568
GNMA II POOL #0MA6656	3.000% 05/20/2050 DD 05/01/20	444,818		399,437
GNMA II POOL #0MA6658	4.000% 05/20/2050 DD 05/01/20	77,554		74,242
GNMA II POOL #0MA6818	2.000% 08/20/2050 DD 08/01/20	1,742,319		1,472,059
GNMA II POOL #0MA6820	3.000% 08/20/2050 DD 08/01/20	63,486		56,958
GNMA II POOL #0MA6823	4.500% 08/20/2050 DD 08/01/20	10,426		10,234
GNMA II POOL #0MA6994	2.000% 11/20/2050 DD 11/01/20	1,647,833		1,390,510
GNMA II POOL #0MA7135	2.000% 01/20/2051 DD 01/01/21	3,848,130		3,244,744
GNMA II POOL #0MA7192	2.000% 02/01/2051 DD 02/01/21	601,406		504,104 1,591,906
GNMA II POOL #0MA7312 GNMA II POOL #0MA7419	2.500% 04/20/2051 DD 04/01/21 3.000% 06/20/2051 DD 06/01/21	1,827,792 2,101,443		1,880,494
GNMA II POOL #0MA7419 GNMA II POOL #0MA7535	3.000% 08/20/2051 DD 08/01/21 3.000% 08/20/2051 DD 08/01/21	2,811,433		2,516,894
GNMA II POOL #0MA7535 GNMA II POOL #0MA7649	2.500% 10/20/2051 DD 10/01/21	1,774,648		1,539,983
GNMA II POOL #0MA7767	2.500% 12/20/2051 DD 12/01/21	3,365,407		2,919,199
GNMA II POOL #0MA7768	3.000% 12/20/2051 DD 12/01/21	680,242		607,814
GNMA II POOL #0MA7828	3.000% 01/20/2052 DD 01/01/22	44,862		39,948
GNMA II POOL #0MA8042	2.500% 05/20/2052 DD 05/01/22	751,530		651,090
GNMA II POOL #0MA8097	2.500% 06/20/2052 DD 06/01/22	2,433,467		2,110,151
GNMA II POOL #0MA8147	2.500% 07/20/2052 DD 07/01/22	1,375,962		1,193,132
U S TREASURY BILL	0.000% 11/30/2023 DD 12/01/22	1,600,000		1,529,393
U S TREASURY BOND	1.125% 08/15/2040 DD 08/15/20	5,990,000		3,719,884
U S TREASURY BOND	1.250% 05/15/2050 DD 05/15/20	2,970,000		1,598,347
U S TREASURY BOND	1.375% 08/15/2050 DD 08/15/20	7,785,000		4,325,845
U S TREASURY BOND	1.750% 08/15/2041 DD 08/15/21	8,845,000		6,052,951
U S TREASURY BOND	1.875% 02/15/2041 DD 02/15/21	2,215,000		1,565,555
U S TREASURY BOND	2.000% 11/15/2041 DD 11/15/21	3,205,000		2,288,445
U S TREASURY BOND	2.250% 02/15/2052 DD 02/15/22	119,000		82,751
U S TREASURY BOND	2.375% 02/15/2042 DD 02/15/22	1,410,000		1,076,557
U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15	10,000		7,529
U S TREASURY BOND U S TREASURY BOND	2.500% 02/15/2046 DD 02/15/16 2.875% 05/15/2049 DD 05/15/19	2,255,000 1,510,000		1,687,198 1,215,019
U S TREASURY BOND U S TREASURY BOND	2.875% 08/15/2049 DD 05/15/19 2.875% 08/15/2045 DD 08/15/15	1,455,000		1,171,502
U S TREASURY BOND	2.875% 11/15/2046 DD 11/15/16	790,000		633,018
U S TREASURY BOND	3.000% 02/15/2047 DD 02/15/17	3,782,000		3,095,774
U S TREASURY BOND	3.000% 02/15/2048 DD 02/15/18	1,720,000		1,409,795
		-,,		-,,

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15	1,750,000		1,441,6
U S TREASURY BOND	3.000% 08/15/2048 DD 08/15/18	2,855,000		2,344,4
U S TREASURY BOND	3.000% 08/15/2052 DD 08/15/22	2,765,000		2,278,1
U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	7,720,000		6,350,3
U S TREASURY BOND	3.125% 05/15/2048 DD 05/15/18	7,495,000		6,299,0
U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14	1,040,000		878,7
U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11	8,945,000		7,729,3
U S TREASURY BOND	3.375% 11/15/2048 DD 11/15/18	885,000		780,6
U S TREASURY BOND	3.625% 02/15/2044 DD 02/15/14	1,560,000		1,430,8
U S TREASURY BOND	3.625% 08/15/2043 DD 08/15/13	1,917,500		1,762,7
U S TREASURY BOND	4.000% 11/15/2052 DD 11/15/22	2,874,000		2,878,
U S TREASURY BOND	4.375% 02/15/2038 DD 02/15/08	5,440,000		5,695,
U S TREASURY NOTE	0.125% 02/15/2024 DD 02/15/21	1,160,000		1,102,
U S TREASURY NOTE	0.125% 04/30/2023 DD 04/30/21	2,510,000		2,475,-
U S TREASURY NOTE	0.125% 06/30/2023 DD 06/30/21	330,000		322,
U S TREASURY NOTE	0.125% 12/15/2023 DD 12/15/20	1,365,000		1,307,
U S TREASURY NOTE	0.250% 07/31/2025 DD 07/31/20	75,500,000		68,129,
U S TREASURY NOTE	0.250% 09/30/2023 DD 09/30/21	1,000,000		966,
U S TREASURY NOTE	0.250% 10/31/2025 DD 10/31/20	35,020,100		31,314,2
U S TREASURY NOTE	0.375% 04/30/2025 DD 04/30/20	12,447,000		11,359,
U S TREASURY NOTE	0.500% 02/28/2026 DD 02/28/21	5,760,000		5,132,
U S TREASURY NOTE	0.625% 05/15/2030 DD 05/15/20	15,545,000		12,303,
U S TREASURY NOTE	0.625% 11/30/2027 DD 11/30/20	5,000		4,
U S TREASURY NOTE	0.750% 03/31/2026 DD 03/31/21	465,000		416,
U S TREASURY NOTE	0.750% 04/30/2026 DD 04/30/21	950,000		849,
U S TREASURY NOTE	0.750% 11/15/2024 DD 11/15/21	535,000		499,
U S TREASURY NOTE	0.875% 01/31/2024 DD 01/31/22	6,425,000		6,164,
U S TREASURY NOTE	0.875% 06/30/2026 DD 06/30/21	2,191,000		1,959,
U S TREASURY NOTE	1.000% 07/31/2028 DD 07/31/21	510,000		433,
U S TREASURY NOTE	1.000% 12/15/2024 DD 12/15/21	215,000		201,
U S TREASURY NOTE	1.375% 11/15/2031 DD 11/15/21	696,000		566,
U S TREASURY NOTE	1.500% 02/15/2025 DD 02/15/22	2,350,000		2,212,
U S TREASURY NOTE	1.500% 02/19/2025 DD 02/19/22 1.500% 02/29/2024 DD 02/28/22			
		8,300,000		8,000,
U S TREASURY NOTE	1.750% 03/15/2025 DD 03/15/22	2,660,000		2,513,
U S TREASURY NOTE	1.875% 06/30/2026 DD 06/30/19	4,895,000		4,541,
U S TREASURY NOTE	1.875% 07/31/2026 DD 07/31/19	1,445,000		1,336,
U S TREASURY NOTE	2.125% 05/31/2026 DD 05/31/19	1,380,000		1,291,
U S TREASURY NOTE	2.625% 04/15/2025 DD 04/15/22	1,315,000		1,265,
U S TREASURY NOTE	2.750% 05/15/2025 DD 05/15/22	755,000		728,
U S TREASURY NOTE	2.750% 08/15/2032 DD 08/15/22	1,623,000		1,477,
U S TREASURY NOTE	2.875% 06/15/2025 DD 06/15/22	2,660,000		2,570,
U S TREASURY NOTE	3.000% 07/15/2025 DD 07/15/22	2,860,000		2,770,
U S TREASURY NOTE	3.000% 10/31/2025 DD 10/31/18	1,220,000		1,178,
U S TREASURY NOTE	3.125% 08/15/2025 DD 08/15/22	5,700,000		5,533
U S TREASURY NOTE	3.500% 09/15/2025 DD 09/15/22	3,925,000		3,846
U S TREASURY NOTE	3.875% 11/30/2027 DD 11/30/22	12,837,000		12,766,
U S TREASURY NOTE	3.875% 11/30/2029 DD 11/30/22	2,373,000		2,357
U S TREASURY NOTE	3.875% 12/31/2027 DD 12/31/22	1,215,000		1,207
U S TREASURY NOTE	4.000% 10/31/2029 DD 10/31/22	1,814,000		1,814
U S TREASURY NOTE	4.000% 12/15/2025 DD 12/15/22	7,102,000		7,056,
U S TREASURY NOTE	4.125% 10/31/2027 DD 10/31/22	10,102,000		10,139,
U S TREASURY NOTE	4.125% 11/15/2032 DD 11/15/22	2,700,000		2,755
U S TREASURY NOTE	4.375% 10/31/2024 DD 10/31/22	8,367,500		8,343
U S TREASURY NOTE	4.500% 11/15/2025 DD 11/15/22	4,000,000		4,024
U S TREASURY NOTE	4.500% 11/30/2024 DD 11/30/22	3,502,000		3,502
US TREAS-CPI INFLAT	0.125% 04/15/2025 DD 04/15/20	8,807,404		8,393
US TREAS-CPI INFLAT	0.125% 04/15/2026 DD 04/15/21	9,498,799		8,929
US TREAS-CPI INFLAT	0.125% 10/15/2024 DD 10/15/19	8,547,739		8,231,
US TREAS-CPI INFLAT	0.125% 10/15/2026 DD 10/15/21	8,718,310		8,171,
US TREAS-CPI INFLAT	0.125%001/15/2031 DD 01/15/21	10,570,935		9,387,
US TREAS-CPI INFLAT	0.125%004/15/2027 DD 04/15/22	11,894,016		11,084,
US TREAS-CPI INFLAT	0.125%007/15/2031 DD 07/15/21	8,327,008		7,357,
US TREAS-CPI INFLAT	0.250% 07/15/2029 DD 07/15/19	16,326,073		14,945.
US TREAS-CPI INFLAT	0.625%007/15/2032 DD 07/15/22	6,548,189		5,997.
US TREAS-CPI INFLAT	0.750% 07/15/2028 DD 07/15/18	13,218,101		12,590,
US INEAS-CITINTEAT	2.375% 01/15/2025 DD 07/15/04	11,397,496		
US TREAS CRUNELAT		11,397,490		11,406,
US TREAS-CPI INFLAT				
US TREAS-CPI INFLAT US TREAS-CPI INFLAT U. S. GOVERNMENT/U.S. AGENCY SECURITIES	3.625% 04/15/2028 DD 04/15/98	11,440,683	-	12,468 \$ 619,948

Repo BOFA A (T Bills, Notes, Bonds & STRIP! 12,785,058 \$ 12,785,058 Repo MIRAE D (Agency MBS & Pass Through 3,962,839 3,962,839 Repo CF A (T Bills, Notes, Bonds & STRIPS) 1 12,576,793 12,576,793

(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
Repo	CANTOR D (Agency MBS & Pass Through	25,097,928		25,097,92
Repo	CF D (Agency MBS & Pass Throughs) 1/2	6,194,994		6,194,99
Repo	SWIB A Bi-lateral (T Bills, Notes, Bonds	12,935,106		12,935,10
Repo	TD R (EQUITIES) 1/3/2023	12,335,044		12,335,04
Repo	BNP R (EQUITIES) 2/3/2023	5,900,000		5,900,00
Repo	ROYAL R (EQUITIES) 2/3/2023	16,200,000		16,200,00
Repo	CITI R (EQUITIES) 5/8/2023	7,700,000		7,700,00
Floating Rate Notes	BOFA SECURITIES INC (CP) 42DIB 1.9	5,400,000		5,400,22
Floating Rate Notes	NATIONAL AUSTRALIA BANK LTD 4	4,550,000		4,550,20
Floating Rate Notes	BANK OF AMERICA NA 1/5/2023	5,325,000		5,325,05
Floating Rate Notes	CREDIT INDUSTRIEL ET COMMERCI	1,275,000		1,275,03
Floating Rate Notes	CREDIT INDUSTRIEL ET COMMERCI	3,250,000		3,250,09
Floating Rate Notes	SUMITOMO MITSUI TRUST BANK, L'	5,400,000		5,400,67
Floating Rate Notes	NATIXIS SA (NEW YORK) 01/11/2023	1,675,000		1,675,07
Floating Rate Notes	ROYAL BANK OF CANADA (NEW YC	3,850,000		3,850,15
Floating Rate Notes	LLOYDS BANK PLC CPIB 3.53% 01/17	6,400,000		6,400,99
Floating Rate Notes	NORINCHUKIN BANK (NY) 1/17/2023	6,400,000		6,401,07
Floating Rate Notes	BANCO SANTANDER SA (NEW YORK	5,300,000		5,301,25
Floating Rate Notes	MIZUHO BANK LTD (NEW YORK) CE	5,575,000		
Floating Rate Notes	DNB BANK ASA 42DIB 0.23% 01/25/20	6,750,000		5,576,24
-				6,750,13
Floating Rate Notes	MUFG BANK LTD (NEW YORK). 1/25/	5,375,000		5,376,53
Floating Rate Notes	SVENSKA HANDELSBANKEN AB (NE	6,175,000		6,175,22
Floating Rate Notes	BANCO SANTANDER SA (NEW YORK	2,725,000		2,725,89
Floating Rate Notes	SUMITOMO MITSUI TRUST BANK, L'	2,700,000		2,700,9
Floating Rate Notes	MUFG BANK LTD (NEW YORK) CDI 2	2,750,000		2,750,89
Floating Rate Notes	CREDIT AGRICOLE CIB NY. 1/31/2023	6,425,000		6,427,20
Floating Rate Notes	SUMITOMO MITSUI TRUST NY 1/31/2	2,500,000		2,500,98
Floating Rate Notes	BARCLAYS BANK PLC NY 2/1/2023	2,400,000		2,400,79
Floating Rate Notes	HSBC BANK PLC 2/1/2023	6,725,000		6,725,37
Floating Rate Notes	MIZUHO BANK LTD (NEW YORK) CE	2,600,000		2,600,70
Floating Rate Notes	MIZUHO BANK LTD (NEW YORK) CE	1,500,000		1,500,23
Floating Rate Notes	NORDEA BANK ABP (NEW YORK) CI	6,550,000		6,550,37
Floating Rate Notes	BARCLAYS BANK PLC NY 2/3/2023	5,225,000		5,226,8
Floating Rate Notes	WESTPAC BANKING CORP 2/3/2023	2,900,000		2,900,1
Floating Rate Notes	DNB BANK ASA 2/6/2023	2,700,000		2,700,9
Floating Rate Notes	SKANDINAVISKA ENSKILDA BANKE	2,525,000		2,525,3
Floating Rate Notes	NATIXIS SA (NEW YORK) 2/7/2023	3,100,000		3,100,30
Floating Rate Notes	MIZUHO BANK LTD (NEW YORK). 2/	4,050,000		4,051,74
Floating Rate Notes	BANCO SANTANDER SA (NEW YORK	2,175,000		2,175,7
Floating Rate Notes	NORDEA BANK ABP (NEW YORK) 2/1	2,575,000		2,575,00
Floating Rate Notes	SVENSKA HANDELSBANKEN AB (NE	1,200,000		1,200,0
Floating Rate Notes	COOPERATIEVE RABOBANK UA (NE	2,900,000		2,900,63
Floating Rate Notes	TOYOTA MOTOR CREDIT CORP 2/13/	8,000,000		7,999,1
Floating Rate Notes	UNITED OVERSEAS BANK LTD 42DII	3,000,000		3,001,14
Floating Rate Notes	WESTPAC BANKING CORP NY 2/16/2	3,000,000		2,999,8
Floating Rate Notes	NATIXIS NY BRANCH 2/16/2023	5,400,000		5,402,0
Floating Rate Notes	BANK OF MONTREAL (CHICAGO) CI	3,125,000		3,124,85
Floating Rate Notes	BANK OF MONTREAL (CHICAGO) CI	6,125,000		6,124,7
Floating Rate Notes	BANK OF MONTREAL (CHICAGO) CI	725,000		724,9
Floating Rate Notes	BANK OF NOVA SCOTIA (HOUSTON)	875,000		874,9
Floating Rate Notes	LLOYDS BANK PLC CPIB 3.55% 02/17	5,725,000		5,726,7
Floating Rate Notes	NATIONAL AUSTRALIA BANK LTD 4	2,925,000		
-				2,925,7
Floating Rate Notes	AUST & NZ BANKING GROUP 42DIB	3,000,000		3,000,6
Floating Rate Notes	BANK OF NOVA SCOTIA (HOUSTON)	5,150,000		5,149,6
Floating Rate Notes	COOPERATIEVE RABOBANK UA (NE	3,925,000		3,926,52
Floating Rate Notes	OVERSEA-CHINESE BANKING CORP	1,800,000		1,800,0
Floating Rate Notes	SUMITOMO MITSUI TRUST BANK, L'	2,625,000		2,625,93
Floating Rate Notes	CREDIT AGRICOLE CIB (NEW YORK)	5,425,000		5,428,0
Floating Rate Notes	SKANDINAVISKA ENSKILDA 42DIB 1	2,850,000		2,850,84
Floating Rate Notes	TORONTO-DOMINION BANK (NEW Y	5,650,000		5,651,46
Floating Rate Notes	LANDESBANK BADEN-WURTTEMBE	4,525,000		4,525,34

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	Floating Rate Notes	SUMITOMO MITSUI TRUST BANK, L'	3,200,000		3,201,195
	Floating Rate Notes	SOCIETE GENERALE 2/28/2023	2,325,000		2,326,000
	Floating Rate Notes	TORONTO-DOMINION BANK. 2/28/20	5,375,000		5,376,298
	Floating Rate Notes	BANCO SANTANDER SA (NEW YOR)	2,700,000		2,700,550
	Floating Rate Notes	BANK OF MONTREAL (CHICAGO) CI	2,450,000		2,450,261
	Floating Rate Notes	OVERSEA-CHINESE BANKING CORP	2,000,000		2,000,682
	Floating Rate Notes	SUMITOMO MITSUI BANKING CORP	2,625,000		2,625,097
	Floating Rate Notes	MITSUBISHI UFJ TRUST AND BANKI	3,500,000		3,500,895
	Floating Rate Notes	OVERSEA-CHINESE BANKING CORP	1,900,000		1,899,952
	Floating Rate Notes	LANDESBANK BADEN-WURTTEMBE	2,900,000		2,901,000
	Floating Rate Notes	BARCLAYS BANK PLC (NEW YORK)	5,650,000		5,650,164
	Floating Rate Notes	SKANDINAV ENSKILDA BANK. 3/9/20	5,200,000		5,201,834
	Floating Rate Notes	COOPERATIEVE RABOBANK UA (NE	2,725,000		2,725,814
	Floating Rate Notes	SUMITOMO MITSUI BANK NY 3/13/2(2,325,000		2,325,220
	Floating Rate Notes	BNP PARIBAS NEW YORK 3/14/2023	5,100,000		5,100,970
	Floating Rate Notes	BANK OF AMERICA NA 3/15/2023	725,000		725,242
	Floating Rate Notes	MUFG BANK LTD (NEW YORK) 3/15/2	2,875,000		2,876,329
	Floating Rate Notes	BNP PARIBAS (NEW YORK) 3/16/2023	5,775,000		5,776,007
	Floating Rate Notes	LANDESBANK BADEN-WURTTEMBE	2,925,000		2,924,896
	Floating Rate Notes	CREDIT AGRICOLE CIB (NEW YORK)	1,975,000		1,976,336
	Floating Rate Notes	BANCO SANTANDER SA/NY. 3/22/202	1,950,000		1,950,150
	Floating Rate Notes	CITIBANK NA CDI 03/22/2023. 3/22/20	5,950,000		5,949,997
	Floating Rate Notes	WELLS FARGO BANK NA CDI 2.6% 0.	3,006,000		3,006,405
	Floating Rate Notes Floating Rate Notes	WESTPAC BANKING CORP 3/23/2023	6,100,000 1,000,000		6,103,076
	Floating Rate Notes	SUMITOMO MITSUI BANK NY 3/27/2(2,925,000		1,000,193
	Floating Rate Notes	BPCE SA 42DIB 2.88% 03/31/2023 3/31/ SOCIETE GENERALE. 3/31/2023	2,600,000		2,927,504 2,601,725
	Floating Rate Notes	COMMONWEALTH BK AUSTRALIA 4	3,025,000		3,025,739
	Floating Rate Notes	LANDESBK BADEN-WURTT NY 4/3/2	2,675,000		2,675,169
	Floating Rate Notes	BARCLAYS BANK PLC (NEW YORK)	1,625,000		1,625,328
	Floating Rate Notes	CITIBANK NA 4/4/2023	3,000,000		3,000,559
	Floating Rate Notes	ING (US) FUNDING LLC CPIB 2.11% 0	2,625,000		2,627,728
	Floating Rate Notes	MACQUARIE BANK LTD 4/6/2023	4,125,000		4,123,312
	Floating Rate Notes	MIZUHO BANK LTD (NEW YORK) 04/	1,775,000		1,776,110
	Floating Rate Notes	LANDESBANK BADEN-WURTTEMBE	5,400,000		5,401,859
	Floating Rate Notes	LLOYDS BANK PLC CPIB 04/12/2023 4	6,875,000		6,875,512
	Floating Rate Notes	SWEDBANK AB (NEW YORK) CDI 2.1	3,000,000		3,002,145
	Floating Rate Notes	SUMITOMO MITSUI BANK NY 4/14/2(2,775,000		2,777,276
	Floating Rate Notes	SWEDBANK AB (NEW YORK) CDI 2.6	5,650,000		5,649,978
	Floating Rate Notes	OVERSEA-CHINESE BANKING CORP	5,575,000		5,575,047
	Floating Rate Notes	SVENSKA HANDELSBANKEN AB (NE	6,100,000		6,103,059
	Floating Rate Notes	WESTPAC BANKING CORP (NEW YO	6,350,000		6,353,119
	Floating Rate Notes	NORDEA BANK ABP (NEW YORK) CI	1,825,000		1,826,088
	Floating Rate Notes	HSBC BANK USA NA 4/19/2023	2,500,000		2,501,025
	Floating Rate Notes	CITIBANK NA 4/20/2023	6,000,000		6,000,474
	Floating Rate Notes	UBS AG LONDON 4/20/2023	7,000,000		7,006,018
	Floating Rate Notes	MACQUARIE BANK LTD 42DIB 3.77%	6,750,000		6,759,914
	Floating Rate Notes	NATIONAL AUSTRALI BANK L 4/25/2	3,050,000		3,051,269
	Floating Rate Notes	BANCO SANTANDER SA (NEW YORK	3,050,000 4,850,000		3,053,294
	Floating Rate Notes	ING (US) FUNDING LLC 42DIB 3.73%			4,857,172
	Floating Rate Notes Floating Rate Notes	BARCLAYS BANK PLC (NEW YORK)	5,250,000 4,775,000		5,255,672
	Floating Rate Notes	MIZUHO BANK LTD (NEW YORK) 5/4 BANK OF MONTREAL (CHICAGO). 5/.	1,700,000		4,782,575
	Floating Rate Notes	BANK OF MONTREAL (CHICAGO). 5/. BANK OF MONTREAL (CHICAGO). 5/.	3,675,000		1,700,638 3,676,379
	Floating Rate Notes	COOPERATIEVE RABOBANK UA (NE	4,475,000		4,476,424
	Floating Rate Notes	NATIXIS SA (NEW YORK) CDI 2.86%	1,350,000		1,351,500
	Floating Rate Notes	BNP PARIBAS (NEW YORK) CDI 1.31	2,100,000		2,101,592
	Floating Rate Notes	CREDIT AGRICOLE CIB (NEW YORK)	3,000,000		3,001,409
	Floating Rate Notes	CREDIT AGRICOLE CIB (NEW YORK)	2,900,000		2,901,391
	Floating Rate Notes	NATIXIS SA (NEW YORK) CDI 2.76%	2,850,000		2,851,663
	Floating Rate Notes	ROYAL BANK OF CANADA 5/26/2023	2,825,000		2,826,956
	Floating Rate Notes	SUMITOMO MITSUI BANKING CORP	4,000,000		4,004,295

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	Curr	(e) ent Value
	Floating Rate Notes	SWEDBANK AB (NEW YORK) CDI 06/	6,475,000			6,483,643
	Floating Rate Notes	CREDIT INDUSTRIEL ET COMMERCI	6,900,000			6,904,319
	Floating Rate Notes	HSBC BANK USA NA CDI 4.46% 06/08	2,600,000			2,603,039
	Floating Rate Notes	ING (US) FUNDING LLC 42DIB 4.43%	6,650,000			6,658,607
	Floating Rate Notes	SOCIETE GENERALE NY 7/3/2023	5,700,000			5,708,395
	Floating Rate Notes	SKANDINAVISKA ENSKILDA BANKE	2,400,000			2,403,508
	Floating Rate Notes	SWEDBANK AB (NEW YORK). 7/7/202	2,650,000			2,653,352
	Floating Rate Notes	HSBC BANK USA NA CDI 2.23% 07/12	1,275,000			1,276,416
	Floating Rate Notes	TOYOTA MOTOR CREDIT CORP 7/25/	5,600,000			5,603,704
	Floating Rate Notes	SOCIETE GENERALE 42DIB 4.58% 08/	3,325,000			3,331,367
	Floating Rate Notes	NORDEA BANK ABP (NEW YORK) CI	2,200,000			2,203,305
	Floating Rate Notes	HSBC BANK USA NA 8/15/2023	4,125,000			4,128,683
	Floating Rate Notes	SOCIETE GENERALE SA (NEW YORK	6,775,000			6,784,925
	Floating Rate Notes	BANK OF NOVA SCOTIA (HOUSTON)	1,275,000			1,276,200
	Floating Rate Notes	BANK OF AMERICA NA CREDIT 4.4%	2,650,000			2,651,615
	Floating Rate Notes	ING (US) FUNDING LLC 42DIB 4.56%	6,700,000			6,704,711
	Floating Rate Notes	BANK OF MONTREAL 12/5/2023	3,175,000			3,178,376
	Payable/Receivable	PREPAID BROKER REBATE 1/0/1900	1,162,829			1,162,829
	Payable/Receivable	PAYABLE 1/0/1900	(2,628,160)			(2,628,160)
	Payable/Receivable	RECEIVABLE 1/0/1900	1,818,260			1,818,260
TOTAL FI	XED INCOME SECURITIES AND REPURCHASE AGREE	MENTS ACQUIRED WITH CASH COLLA	ATERAL		\$	624,362,448
OTHER IN	VESTMENTS		(-))			
	AMSTERDAM INDEX FUTURE (EOE) ARGENTINE REPUBLIC GOVERNMENT	EXP JAN 23 1.000% 07/09/2029 DD 09/04/20	(54) 43,905		\$	448,341 11,655
	ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2030 DD 09/04/2020	399,703			107,796
	ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2035 DD 09/04/2020	732,286			185,741
	ASIAN INFRASTRUCTURE INVESTMEN	0.500% 10/30/2024 DD 09/16/21	760,000			704,137
	CAC40 EURO INDEX FUTURES(EOP)	EXP JAN 23	57			(153,148)
	CALIFORNIA ST CALIFORNIA ST	7.500% 04/01/2034 DD 04/28/09 7.550% 04/01/2039 DD 04/28/09	125,000 170,000			151,008 212,777
	CCP CDX. SP UL CDX.NA.HY.37 V2	REC 500BPS 2026 DEC 20	610,000			18,205
	CCP CDX. SP UL CDX.NA.HY.37 V2	REC 500BPS 2026 DEC 20	(610,000)			-
	CHILE GOVERNMENT INTERNATIONAL	2.450% 01/31/2031 DD 05/12/20	270,000			223,945
	CHILE GOVERNMENT INTERNATIONAL	2.550% 01/27/2032 DD 01/27/20	200,000			163,635
	CHILE GOVERNMENT INTERNATIONAL COLOMBIA GOVERNMENT INTERNATIO	3.240% 02/06/2028 DD 02/06/18 3.000% 01/30/2030 DD 01/30/20	1,000,000 390,000			926,036 298,189
	COLOMBIA GOVERNMENT INTERNATIO	3.125% 04/15/2031 DD 06/04/20	345,000			256,064
	COLOMBIA GOVERNMENT INTERNATIO	3.250% 04/22/2032 DD 04/22/21	320,000			232,703
	COLOMBIA GOVERNMENT INTERNATIO	3.875% 04/25/2027 DD 01/25/17	649,000			574,334
	COLOMBIA GOVERNMENT INTERNATIO	4.500% 01/28/2026 DD 09/28/15	617,000			579,918
	COLOMBIA GOVERNMENT INTERNATIO	4.500% 03/15/2029 DD 10/12/18 EXP MAR 23	130,000			112,327 287,294
	DAX INDEX FUTURE (EUX) EIS EL EQS-AQR14393196-M7JP IN	P MUTKCALM -0.0005 BPS 2023 MA	(42) 112,761			2,081,675
	EIS EL EQS-AQR14393205-M7IT IN	P ESTRON -0.002 BPS 2023 MAR 1	33,151			4,288,105
	EIS EL EQS-AQR14393207-M7ES IN	R ESTRON -0.0038 BPS 2023 MAR	(4,547)			(939,548)
	EIS EL EQS-AQR14393208-M7SE IN	R STBB1M -0.002 BPS 2023 MAR 1	(181)			(916,107)
	EIS EL EQS-AQR14393209-M7CH IN EIS EL EQS-AQR14862631-TA-35 I	R SSARON -0.0044 BPS 2023 MAR P TELBOR01 -0.003 BPS 2023 MAR	(581) 2,600			(2,116,505) 1,315,997
	EIS FL EQS-AQR14302051-1A-551 EIS FL EQS-AQR14393196-M7JP IN	P MUTKCALM -0.0005 BPS 2023 MAK	(283,660,444)			(2,149,725)
	EIS FL EQS-AQR14393205-M7IT IN	P ESTRON -0.002 BPS 2023 MAR 1	(4,071,464)			(4,347,421)
	EIS FL EQS-AQR14393207-M7ES IN	R ESTRON -0.0038 BPS 2023 MAR	885,346			945,287
	EIS FL EQS-AQR14393208-M7SE IN	R STBB1M -0.002 BPS 2023 MAR 1	9,800,002			940,495
	EIS FL EQS-AQR14393209-M7CH IN EIS FL EQS-AQR14862631-TA-35 I	R SSARON -0.0044 BPS 2023 MAR P TELBOR01 -0.003 BPS 2023 MAR	2,011,898			2,174,570
	E-MINI RUSS 2000 FUTURE (CME)	EXP MAR 23	(4,817,156) 38			(1,367,027) (102,582)
	FTSE 100 INDEX FUTURE (ICF)	EXP MAR 23	35			(1,122)
	FTSE/MIB INDEX FUTURE (MIL)	EXP MAR 23	150			(547,151)
	HANG SENG INDEX FUTURE (HKG)	EXP JAN 23	(34)			(21,772)
	IBEX 35 INDEX FUTURE (MFM)	EXP JAN 23	(32)			4,184
	INDONESIA GOVERNMENT INTE 144A INDONESIA GOVERNMENT INTE 144A	4.350% 01/08/2027 DD 12/08/16 6.750% 01/15/2044 DD 01/15/14	1,695,000 211,000			1,675,026 235,579
	INDONESIA GOVERNMENT INTE 144A INDONESIA GOVERNMENT INTERNATI	2.850% 02/14/2030 DD 01/14/20	995,000			883,183
	INDONESIA GOVERNMENT INTERNATI	3.400% 09/18/2029 DD 06/18/19	375,000			342,794
	INDONESIA GOVERNMENT INTERNATI	4.100% 04/24/2028 DD 04/24/18	271,000			265,385
	INTERNATIONAL BANK FOR RECONST	0.000% 09/17/2030 DD 09/17/90	1,090,000			783,787
	KAZAKHSTAN GOVERNMENT INT 144A KAZAKHSTAN GOVERNMENT INT 144A	4.875% 10/14/2044 DD 10/14/14 6.500% 07/21/2045 DD 07/21/15	200,000 410,000			178,268 424,990
	MEXICO GOVERNMENT INTERNATIONA	3.750% 01/11/2028 DD 01/11/18	273,000			257,652

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	MEXICO GOVERNMENT INTERNATIONA	4.150% 03/28/2027 DD 03/28/17	432,000		420,657
	MEXICO GOVERNMENT INTERNATIONA	4.600% 02/10/2048 DD 10/10/17	200,000		154,235
	MSCI SINGAPORE INDES FUT (SGX)	EXP JAN 23	49		(3,266)
	NEW YORK ST DORM AUTH ST PERSO OESTERREICHISCHE KONTROLLBANK	5.000% 02/15/2031 DD 01/03/20 0.500% 09/16/2024 DD 09/16/21	465,000 825,000		531,703 768,661
	OMAN GOVERNMENT INTERNATI 144A	5.625% 01/17/2028 DD 01/17/18	600,000		591,636
	OMXS30 INDEX FUT (SSE)	EXP JAN 23	(61)		48,363
	ONTARIO TEACHERS' FINANCE 144A	1.375% 04/15/2025 DD 04/15/20	500,000		464,349
	PANAMA GOVERNMENT INTERNATIONA PANAMA GOVERNMENT INTERNATIONA	3.160% 01/23/2030 DD 07/23/19 3.298% 01/19/2033 DD 01/19/22	375,000 450,000		322,494 364,091
	PANAMA GOVERNMENT INTERNATIONA	3.875% 03/17/2028 DD 03/17/16	495,000		465,128
	PANAMA GOVERNMENT INTERNATIONA	4.500% 04/01/2056 DD 04/01/20	405,000		295,061
	PERUVIAN GOVERNMENT INTERNATIO	2.783% 01/23/2031 DD 04/23/20	365,000		301,939
	PERUVIAN GOVERNMENT INTERNATIO	4.125% 08/25/2027 DD 08/25/15	165,000		157,868
	PERUVIAN GOVERNMENT INTERNATIO PHILIPPINE GOVERNMENT INTERNAT	5.625% 11/18/2050 DD 11/18/10 1.648% 06/10/2031 DD 12/10/20	243,000 200,000		239,944 159,535
	PHILIPPINE GOVERNMENT INTERNAT	1.950% 01/06/2032 DD 07/06/21	475,000		385,372
	PHILIPPINE GOVERNMENT INTERNAT	2.457% 05/05/2030 DD 05/05/20	265,000		229,921
	PHILIPPINE GOVERNMENT INTERNAT	3.000% 02/01/2028 DD 02/01/18	1,000,000		930,235
	PROVINCE OF MANITOBA CANADA PROVINCE OF QUEBEC CANADA	1.500% 10/25/2028 DD 10/25/21 2.500% 04/20/2026 DD 04/20/16	1,835,000 725,000		1,556,613 681,439
	QATAR GOVERNMENT INTERNAT 144A	4.000% 03/14/2029 DD 03/14/19	640,000		628,954
	QATAR GOVERNMENT INTERNAT 144A	4.400% 04/16/2050 DD 04/16/20	1,025,000		937,623
	REPUBLIC OF ITALY GOVERNMENT I	0.875% 05/06/2024 DD 05/06/21	765,000		714,671
	REPUBLIC OF ITALY GOVERNMENT I	1.250% 02/17/2026 DD 11/24/20	640,000		555,137
	REPUBLIC OF SOUTH AFRICA GOVER REPUBLIC OF SOUTH AFRICA GOVER	4.850% 09/30/2029 DD 09/30/19 5.375% 07/24/2044 DD 07/24/14	400,000 250,000		356,000 187,512
	ROMANIAN GOVERNMENT INTER 144A	3.000% 02/14/2031 DD 07/14/20	400,000		314,296
	S&P/TSX 60 INDEX FUTURE (MSE)	EXP MAR 23	(18)		109,277
	SAUDI GOVERNMENT INTERNAT 144A	3.625% 03/04/2028 DD 10/04/17	404,000		385,307
	SAUDI GOVERNMENT INTERNAT 144A	3.750% 01/21/2055 DD 02/03/20	660,000		519,301
	SAUDI GOVERNMENT INTERNAT 144A SPI 200 INDEX FUTURE (SFE)	4.375% 04/16/2029 DD 01/16/19 EXP MAR 23	2,400,000 55		2,368,800 (95)
	SWISS MKT IX FUTURE (OTC)	EXP 03/17/23	(62)		209,314
	TOPIX INDEX FUTURE (OSE)	EXP MAR 23	174		(691,190)
	UNIV OF CALIFORNIA CA REVENUES	2.650% 05/15/2050 DD 07/16/20	125,000		76,805
	UNIV OF CALIFORNIA CA RGTS MED UNIV OF MICHIGAN MI	4.132% 05/15/2032 DD 05/11/22 3.504% 04/01/2052 DD 03/16/22	180,000 226,000		167,681 176,002
	URUGUAY GOVERNMENT INTERNATION	4.375% 01/23/2031 DD 01/23/19	275,000		273,152
	URUGUAY GOVERNMENT INTERNATION	4.375% 10/27/2027 DD 10/27/15	535,000		538,725
	URUGUAY GOVERNMENT INTERNATION	4.500% 08/14/2024 DD 08/14/13	350,000		349,240
	US 10YR NOTE FUTURE (CBT)	EXP MAR 23	(108)		121,804
	US 10YR ULTRA FUTURE (CBT) US 2YR NOTE FUTURE (CBT)	EXP MAR 23 EXP MAR 23	(50) 473		140,797 106,741
	US 5YR NOTE FUTURE (CBT)	EXP MAR 23	202		(17,866)
	US LONG BOND FUTURE (CBT)	EXP MAR 23	(37)		12,413
	US ULTRA BOND (CBT)	EXP MAR 23	(56)	-	5,726
	FORWARD FOREIGN CURRENCY CONTRACTS				\$ 27,241,079
	Barclays Bank PLC	GBP USD 1/4/2023	672,419		\$ 2,039
	Citibank NA	EUR USD 1/3/2023	1,176,749		(3,096)
	Citibank NA	GBP USD 1/3/2023	65,050		154
	Citibank NA Citibank NA	SEK USD 1/3/2023 USD EUR 1/3/2023	2,435,747 (1,177,370)		(11,587) 2,475
	Citibank NA	USD SEK 1/3/2023	(2,436,602)		10,733
	Citibank NA	AUD USD 3/15/2023	177,454		(1,768)
	Citibank NA	AUD USD 3/15/2023	174,044		(4,158)
	Citibank NA Citibank NA	AUD USD 3/15/2023	154,326		609 2 272
	Citibank NA	AUD USD 3/15/2023 AUD USD 3/15/2023	728,424 127,736		3,373 1,226
	Citibank NA	AUD USD 3/15/2023	339,793		(3,008)
	Citibank NA	AUD USD 3/15/2023	263,457		(445)
	Citibank NA	AUD USD 3/15/2023	601,908		4,727
	Citibank NA Citibank NA	AUD USD 3/15/2023 AUD USD 3/15/2023	839,399 41,837		(6,380) (333)
	Citibank NA	CAD USD 3/15/2023	426,207		4,915
	Citibank NA	CAD USD 3/15/2023	946,106		(3,923)
	Citibank NA	CAD USD 3/15/2023	43,022		191
	Citibank NA	CAD USD 3/15/2023	405,270		3,548
	Citibank NA Citibank NA	CAD USD 3/15/2023 CAD USD 3/15/2023	1,315,779 13,602		12,397 (59)
	Citibank NA	CAD USD 3/15/2023 CAD USD 3/15/2023	899,274		937
	Citibank NA	CAD USD 3/15/2023	755,037		2,546
	Citibank NA	CAD USD 3/15/2023	2,523,756		24,807

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
			212.450		150
	Citibank NA Citibank NA	CAD USD 3/15/2023 CAD USD 3/15/2023	212,459 416,112		152 4,421
	Citibank NA	CAD USD 3/15/2023	1,106,750		(4,633)
	Citibank NA	CAD USD 3/15/2023	1,438,623		(2,113)
	Citibank NA	CAD USD 3/15/2023	172,107		(693)
	Citibank NA	CHF USD 3/15/2023	218,847		428
	Citibank NA	CHF USD 3/15/2023	177,639		(1,018)
	Citibank NA Citibank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	47,190 881,084		(198) 326
	Citibank NA	CHF USD 3/15/2023	684,861		189
	Citibank NA	CHF USD 3/15/2023	674,297		(10,276)
	Citibank NA	CHF USD 3/15/2023	674,942		(9,629)
	Citibank NA	CHF USD 3/15/2023	833,550		(13,983)
	Citibank NA	CHF USD 3/15/2023	660,151		(18,766)
	Citibank NA Citibank NA	CHF USD 3/15/2023	666,852 667,423		(17,699)
	Citibank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	667,423 667,643		(17,131) (11,235)
	Citibank NA	CHF USD 3/15/2023	2,660		(11,255) (64)
	Citibank NA	CHF USD 3/15/2023	206,391		(4,403)
	Citibank NA	CHF USD 3/15/2023	242,500		(5,877)
	Citibank NA	CHF USD 3/15/2023	663,388		(15,490)
	Citibank NA	CHF USD 3/15/2023	669,405		(15,169)
	Citibank NA Citibank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	670,657 43,438		(13,915)
	Citibank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	43,438 668,205		(682) (10,673)
	Citibank NA	CHF USD 3/15/2023	673,260		(11,313)
	Citibank NA	CHF USD 3/15/2023	674,011		(10,560)
	Citibank NA	CHF USD 3/15/2023	674,035		(10,042)
	Citibank NA	CHF USD 3/15/2023	674,332		(9,745)
	Citibank NA	CHF USD 3/15/2023	281,439		(1,798)
	Citibank NA Citibank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	120,040 1,639		(881) 5
	Citibank NA	CHF USD 3/15/2023	138,783		(112)
	Citibank NA	CHF USD 3/15/2023	48,307		(170)
	Citibank NA	CHF USD 3/15/2023	669,089		(5,068)
	Citibank NA	CHF USD 3/15/2023	675,478		(4,374)
	Citibank NA	CHF USD 3/15/2023	689,283		(4,731)
	Citibank NA Citibank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	32,440 177,551		(241) (2,740)
	Citibank NA	CHF USD 3/15/2023	669,784		(10,085)
	Citibank NA	CHF USD 3/15/2023	437,885		(6,579)
	Citibank NA	CHF USD 3/15/2023	297,978		(8,680)
	Citibank NA	CHF USD 3/15/2023	1,989,832		(58,191)
	Citibank NA Citibank NA	CHF USD 3/15/2023 DKK USD 3/15/2023	203,970 2,522		257 (3)
	Citibank NA	DKK USD 3/15/2023	25,922		(992)
	Citibank NA	DKK USD 3/15/2023	9,558		(328)
	Citibank NA	DKK USD 3/15/2023	65,650		(2,395)
	Citibank NA	DKK USD 3/15/2023	6,956		(187)
	Citibank NA	DKK USD 3/15/2023	20,918		(224)
	Citibank NA Citibank NA	DKK USD 3/15/2023 DKK USD 3/15/2023	1,786		(18)
	Citibank NA Citibank NA	DKK USD 3/15/2023	8,448 127,623		(67) (96)
	Citibank NA	DKK USD 3/15/2023	649		-
	Citibank NA	DKK USD 3/15/2023	34,735		(45)
	Citibank NA	DKK USD 3/15/2023	12,322		(17)
	Citibank NA	DKK USD 3/15/2023	24,665		(85)
	Citibank NA Citibank NA	DKK USD 3/15/2023 DKK USD 3/15/2023	28,216		(70)
	Citibank NA	EUR USD 3/15/2023	1,010 562,312		303
	Citibank NA	EUR USD 3/15/2023	5,899		-
	Citibank NA	EUR USD 3/15/2023	203,404		(378)
	Citibank NA	EUR USD 3/15/2023	625,217		(608)
	Citibank NA	EUR USD 3/15/2023	47,078		(114)
	Citibank NA Citibank NA	EUR USD 3/15/2023	29,420		(75)
	Citibank NA Citibank NA	GBP USD 3/15/2023 GBP USD 3/15/2023	7,206 955,611		(25) 19,260
	Citibank NA	GBP USD 3/15/2023 GBP USD 3/15/2023	1,870,655		34,106
	Citibank NA	GBP USD 3/15/2023	330,297		7,937
	Citibank NA	GBP USD 3/15/2023	39,187		22
	Citibank NA	GBP USD 3/15/2023	199,109		270
	Citibank NA	HKD USD 3/15/2023	43,365		(127)
	Citibank NA Citibank NA	HKD USD 3/15/2023 HKD USD 3/15/2023	2,567 20,346		1
		11KD 000 5/15/2025	20,340		11

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	Citibank NA	HKD USD 3/15/2023	56,707		63 76
	Citibank NA Citibank NA	HKD USD 3/15/2023 HKD USD 3/15/2023	51,203 89,676		76 189
	Citibank NA	HKD USD 3/15/2023 HKD USD 3/15/2023	24,484		43
	Citibank NA	HKD USD 3/15/2023	109,249		132
	Citibank NA	HKD USD 3/15/2023	12,449		4
	Citibank NA	HKD USD 3/15/2023	647,265		(957)
	Citibank NA	HKD USD 3/15/2023	57,147		(138)
	Citibank NA	HKD USD 3/15/2023	1,728		(5)
	Citibank NA	HKD USD 3/15/2023	117,688		(217)
	Citibank NA	HKD USD 3/15/2023	32,816		(28)
	Citibank NA	ILS USD 3/15/2023	19,518		453
	Citibank NA Citibank NA	ILS USD 3/15/2023	16,698		479
	Citibank NA	ILS USD 3/15/2023 ILS USD 3/15/2023	4,684 8,486		131 234
	Citibank NA	ILS USD 3/15/2023	1,613		48
	Citibank NA	ILS USD 3/15/2023	3,638		81
	Citibank NA	ILS USD 3/15/2023	6,964		134
	Citibank NA	ILS USD 3/15/2023	8,429		35
	Citibank NA	ILS USD 3/15/2023	18,511		442
	Citibank NA	JPY USD 3/15/2023	943,880		(54,681)
	Citibank NA	JPY USD 3/15/2023	934,162		(64,399)
	Citibank NA	JPY USD 3/15/2023	954,341		(44,220)
	Citibank NA	JPY USD 3/15/2023	59,439		(2,806)
	Citibank NA	JPY USD 3/15/2023	954,292		(44,269)
	Citibank NA	JPY USD 3/15/2023	978,340 984,300		(20,221)
	Citibank NA Citibank NA	JPY USD 3/15/2023 JPY USD 3/15/2023	984,300 967,550		(14,261) (31,011)
	Citibank NA	JPY USD 3/15/2023	48,363		(1,753)
	Citibank NA	JPY USD 3/15/2023	971,059		(27,502)
	Citibank NA	JPY USD 3/15/2023	176,125		(7,252)
	Citibank NA	JPY USD 3/15/2023	37,712		(553)
	Citibank NA	JPY USD 3/15/2023	150,982		(2,077)
	Citibank NA	JPY USD 3/15/2023	342,910		(1,473)
	Citibank NA	NOK USD 3/15/2023	50,910		(4)
	Citibank NA	NOK USD 3/15/2023	48,176		(753)
	Citibank NA	NOK USD 3/15/2023	331,661		(8,498)
	Citibank NA	NOK USD 3/15/2023	412,419		(16,230)
	Citibank NA Citibank NA	NOK USD 3/15/2023 NOK USD 3/15/2023	982,550 407,494		(33,600)
	Citibank NA	NOK USD 3/15/2023 NZD USD 3/15/2023	407,494 48,637		(8,833) (418)
	Citibank NA	NZD USD 3/15/2023	1,633,748		(39,185)
	Citibank NA	NZD USD 3/15/2023	828,321		(8,146)
	Citibank NA	NZD USD 3/15/2023	830,282		(6,185)
	Citibank NA	NZD USD 3/15/2023	1,677,257		4,324
	Citibank NA	NZD USD 3/15/2023	1,686,452		13,519
	Citibank NA	SEK USD 3/15/2023	1,129,238		20,960
	Citibank NA	SEK USD 3/15/2023	282,000		(3,583)
	Citibank NA	SEK USD 3/15/2023	317,737		(5,146)
	Citibank NA	SEK USD 3/15/2023	375,718		(5,060)
	Citibank NA	SEK USD 3/15/2023	1,878,227		(25,662)
	Citibank NA Citibank NA	SEK USD 3/15/2023	625,563		3,483
	Citibank NA Citibank NA	SEK USD 3/15/2023 SEK USD 3/15/2023	1,091,573 48,085		3,919 (101)
	Citibank NA	SEK USD 3/15/2023	2,446,380		(11,104)
	Citibank NA	SEK USD 3/15/2023	336,522		(779)
	Citibank NA	SGD USD 3/15/2023	2,231		(9)
	Citibank NA	SGD USD 3/15/2023	16,326		(469)
	Citibank NA	SGD USD 3/15/2023	81,127		(2,104)
	Citibank NA	SGD USD 3/15/2023	3,998		(108)
	Citibank NA	SGD USD 3/15/2023	2,553		(59)
	Citibank NA	SGD USD 3/15/2023	2,221		(18)
	Citibank NA	SGD USD 3/15/2023	4,790		(63)
	Citibank NA	SGD USD 3/15/2023	6,639		(79)
	Citibank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	1,112		(8)
	Citibank NA Citibank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	12,580 2,969		(110)
	Citibank NA Citibank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	2,969		(16) (153)
	Citibank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	14,030		(133)
	Citibank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	2,213		(113) (27)
	Citibank NA	SGD USD 3/15/2023	371		(27)
	Citibank NA	SGD USD 3/15/2023	5,555		(43)
	Citibank NA	SGD USD 3/15/2023	8,163		(48)
	Citibank NA	USD GBP 3/15/2023	(901,921)		10,329

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	<u> </u>	*			
	Citibank NA	USD ILS 3/15/2023	(4,838)		(143)
	Citibank NA	USD ILS 3/15/2023	(183,400)		(3,922)
	Citibank NA	USD ILS 3/15/2023	(184,384)		(4,906)
	Citibank NA Citibank NA	USD ILS 3/15/2023 USD ILS 3/15/2023	(184,962) (185,173)		(5,484) (5,695)
	Citibank NA	USD AUD 3/15/2023	(185,175) (28,276)		(5,095)
	Citibank NA	USD AUD 3/15/2023	(309,593)		5,945
	Citibank NA	USD AUD 3/15/2023	(327,976)		6,323
	Citibank NA	USD AUD 3/15/2023	(1,514,054)		26,515
	Citibank NA	USD AUD 3/15/2023	(100,808)		1,897
	Citibank NA	USD AUD 3/15/2023	(1,819,648)		36,460
	Citibank NA	USD AUD 3/15/2023	(928,599)		(545)
	Citibank NA	USD AUD 3/15/2023	(926,714)		1,341
	Citibank NA	USD AUD 3/15/2023	(24,512)		314
	Citibank NA	USD AUD 3/15/2023	(548,737)		7,974
	Citibank NA	USD NOK 3/15/2023	(197,838)		1,713
	Citibank NA	USD DKK 3/15/2023	(21,722)		214
	Citibank NA Citibank NA	USD EUR 3/15/2023	(463,090)		13,117
	Citibank NA Citibank NA	USD EUR 3/15/2023 USD EUR 3/15/2023	(609,285) (611,834)		12,313 12,142
	Citibank NA	USD EUR 3/15/2023	(615,369)		11,774
	Citibank NA	USD EUR 3/15/2023	(614,653)		12,490
	Citibank NA	USD EUR 3/15/2023	(615,674)		11,471
	Citibank NA	USD EUR 3/15/2023	(614,569)		12,576
	Citibank NA	USD EUR 3/15/2023	(1,345,920)		30,146
	Citibank NA	USD EUR 3/15/2023	(72,940)		1,065
	Citibank NA	USD EUR 3/15/2023	(608,853)		11,074
	Citibank NA	USD EUR 3/15/2023	(617,643)		7,656
	Citibank NA	USD EUR 3/15/2023	(616,976)		8,322
	Citibank NA	USD EUR 3/15/2023	(616,970)		8,328
	Citibank NA	USD EUR 3/15/2023	(618,151)		7,149
	Citibank NA	USD EUR 3/15/2023	(616,033)		9,268
	Citibank NA	USD EUR 3/15/2023	(618,762)		8,894
	Citibank NA	USD EUR 3/15/2023	(623,359)		7,294
	Citibank NA	USD EUR 3/15/2023	(196,573)		1,846
	Citibank NA Citibank NA	USD EUR 3/15/2023	(308,628)		1,336
	Citibank NA	USD EUR 3/15/2023 USD EUR 3/15/2023	(169,250) (327,303)		211 357
	Citibank NA	USD EUR 3/15/2023	(1,182,616)		3,075
	Citibank NA	USD EUR 3/15/2023	(440,142)		135
	Citibank NA	USD ILS 3/15/2023	(2,509)		(90)
	Citibank NA	USD ILS 3/15/2023	(5,269)		(147)
	Citibank NA	USD ILS 3/15/2023	(3,843)		(2)
	Citibank NA	USD JPY 3/15/2023	(604,483)		28,341
	Citibank NA	USD JPY 3/15/2023	(95,480)		1,969
	Citibank NA	USD JPY 3/15/2023	(104,647)		1,576
	Citibank NA	USD JPY 3/15/2023	(914,395)		18,929
	Citibank NA	USD JPY 3/15/2023	(76,320)		210
	Citibank NA	USD NZD 3/15/2023	(106,440)		3,380
	Citibank NA	USD DKK 3/15/2023	(51,114)		262
	Citibank NA	USD DKK 3/15/2023	(8,131)		22
	Citibank NA Citibank NA	USD DKK 3/15/2023 USD DKK 3/15/2023	(8,050)		32
	Citibank NA Citibank NA	USD HKD 3/15/2023	(32,584) (50,667)		103 75
	Citibank NA	USD HKD 3/15/2023	(37,174)		97
	Citibank NA	USD HKD 3/15/2023	(7,675)		23
	Citibank NA	USD HKD 3/15/2023	(11,890)		(22)
	Citibank NA	USD HKD 3/15/2023	(36,205)		(25)
	Citibank NA	USD HKD 3/15/2023	(24,969)		(15)
	Citibank NA	USD HKD 3/15/2023	(19,027)		(39)
	Citibank NA	USD HKD 3/15/2023	(285,992)		(466)
	Citibank NA	USD HKD 3/15/2023	(152,390)		(229)
	Citibank NA	USD HKD 3/15/2023	(15,734)		(18)
	Citibank NA	USD HKD 3/15/2023	(11,241)		(15)
	Citibank NA	USD HKD 3/15/2023	(26,136)		(28)
	Citibank NA	USD EUR 3/15/2023	(603,740)		20,209
	Citibank NA	USD EUR 3/15/2023	(603,389)		20,560
	Citibank NA Citibank NA	USD EUR 3/15/2023	(603,327)		21,575
	Citibank NA Citibank NA	USD EUR 3/15/2023	(606,084) (605,814)		21,033
	Citibank NA Citibank NA	USD EUR 3/15/2023	(605,814) (605,343)		21,303
	Citibank NA Citibank NA	USD EUR 3/15/2023 USD EUR 3/15/2023	(605,496)		21,774 18,481
	Citibank NA	USD EUR 3/15/2023	(603,498) (604,950)		19,026
	Citibank NA	USD EUR 3/15/2023	(604,794)		19,020
			(00,,,,,))		

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	v v	•			
	Citibank NA	USD EUR 3/15/2023	(608,300)		18,843
	Citibank NA Citibank NA	USD EUR 3/15/2023 USD EUR 3/15/2023	(608,144) (608,772)		18,999 19,163
	Citibank NA	USD EUR 3/15/2023	(1,198,392)		28,055
	Citibank NA	USD EUR 3/15/2023	(5,212)		151
	Citibank NA	USD EUR 3/15/2023	(635,247)		15,783
	Citibank NA	USD NZD 3/15/2023	(462,869)		9,642
	Citibank NA	USD NZD 3/15/2023	(1,350,334)		(3,695)
	Citibank NA	USD NZD 3/15/2023	(523,009)		(177)
	Citibank NA	USD NZD 3/15/2023	(723,224)		8,803
	Citibank NA	USD NZD 3/15/2023	(159,383)		(192)
	Citibank NA	USD NOK 3/15/2023	(1,600,857)		62,712
	Citibank NA Citibank NA	USD NOK 3/15/2023	(214,125)		2,268
	Citibank NA	USD NOK 3/15/2023 USD NOK 3/15/2023	(1,432,725) (215,116)		14,452 1,276
	Citibank NA	USD NOK 3/15/2023	(1,437,412)		9,765
	Citibank NA	USD NOK 3/15/2023	(217,204)		(811)
	Citibank NA	USD NOK 3/15/2023	(242,275)		(1,079)
	Citibank NA	USD NOK 3/15/2023	(1,211,230)		(5,249)
	Citibank NA	USD NOK 3/15/2023	(218,678)		(2,286)
	Citibank NA	USD NOK 3/15/2023	(243,647)		(2,451)
	Citibank NA	USD NOK 3/15/2023	(1,218,915)		(12,934)
	Citibank NA	USD NOK 3/15/2023	(1,451,871)		12,147
	Citibank NA	USD NOK 3/15/2023	(197,415)		2,137
	Citibank NA	USD NOK 3/15/2023	(1,446,637)		17,381
	Citibank NA Citibank NA	USD AUD 3/15/2023	(155,570)		2,228
	Citibank NA Citibank NA	USD AUD 3/15/2023 USD AUD 3/15/2023	(151,238)		1,798 21,731
	Citibank NA	USD AUD 3/15/2023	(1,834,377) (1,863,388)		(7,280)
	Citibank NA	USD AUD 3/15/2023	(1,864,883)		(8,774)
	Citibank NA	USD AUD 3/15/2023	(549,414)		4,916
	Citibank NA	USD AUD 3/15/2023	(157,544)		1,954
	Citibank NA	USD AUD 3/15/2023	(107,297)		(172)
	Citibank NA	USD AUD 3/15/2023	(1,854,887)		1,222
	Citibank NA	USD AUD 3/15/2023	(43,414)		116
	Citibank NA	USD AUD 3/15/2023	(395,479)		(5,748)
	Citibank NA	USD AUD 3/15/2023	(190,855)		(1,771)
	Citibank NA	USD AUD 3/15/2023	(139,873)		1,260
	Citibank NA Citibank NA	USD AUD 3/15/2023	(124,844)		1,666
	Citibank NA Citibank NA	USD AUD 3/15/2023 USD AUD 3/15/2023	(445,881) (201,813)		2,345 3,255
	Citibank NA	USD AUD 3/15/2023	(631,338)		3,252
	Citibank NA	USD AUD 3/15/2023	(692,245)		1,859
	Citibank NA	USD CAD 3/15/2023	(245,381)		(2,503)
	Citibank NA	USD CAD 3/15/2023	(245,906)		(3,027)
	Citibank NA	USD CAD 3/15/2023	(250,008)		(2,659)
	Citibank NA	USD CAD 3/15/2023	(247,239)		(3,829)
	Citibank NA	USD CAD 3/15/2023	(247,977)		(3,784)
	Citibank NA	USD CAD 3/15/2023	(248,953)		(3,448)
	Citibank NA	USD CAD 3/15/2023	(4,056)		6
	Citibank NA	USD CAD 3/15/2023	(957,990)		2,377
	Citibank NA	USD CAD 3/15/2023	(188,283)		1,501
	Citibank NA Citibank NA	USD CAD 3/15/2023 USD CAD 3/15/2023	(850,508) (155,719)		6,106 834
	Citibank NA	USD CAD 3/15/2023	(1,368,040)		2,911
	Citibank NA	USD DKK 3/15/2023	(43,010)		1,006
	Citibank NA	USD DKK 3/15/2023	(19,517)		399
	Citibank NA	USD DKK 3/15/2023	(33,871)		476
	Citibank NA	USD DKK 3/15/2023	(6,981)		90
	Citibank NA	USD DKK 3/15/2023	(32,310)		377
	Citibank NA	USD DKK 3/15/2023	(133,467)		3,271
	Citibank NA	USD DKK 3/15/2023	(4,979)		144
	Citibank NA	USD DKK 3/15/2023	(11,300)		318
	Citibank NA	USD GBP 3/15/2023	(40,978)		419
	Citibank NA Citibank NA	USD GBP 3/15/2023	(975,342)		(10,069)
	Citibank NA Citibank NA	USD GBP 3/15/2023 USD GBP 3/15/2023	(45,743)		(555)
	Citibank NA	USD GBP 3/15/2023 USD GBP 3/15/2023	(46,039) (46,033)		(547) (539)
	Citibank NA	USD GBP 3/15/2023	(804,118)		(10,570)
	Citibank NA	USD GBP 3/15/2023	(322,898)		(10,570) (5,961)
	Citibank NA	USD GBP 3/15/2023	(515,847)		(15,134)
	Citibank NA	USD GBP 3/15/2023	(610)		(8)
	Citibank NA	USD SGD 3/15/2023	(326,284)		9,065
	Citibank NA	USD SGD 3/15/2023	(2,906)		80

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	i	• • • • • • • • • • • • • • • • • • •			
	Citibank NA	USD SGD 3/15/2023	(327,020)		8,329
	Citibank NA	USD SGD 3/15/2023	(3,686)		46
	Citibank NA Citibank NA	USD SGD 3/15/2023 USD SGD 3/15/2023	(9,290)		40 46
	Citibank NA	USD SGD 3/15/2023	(4,060) (15,139)		164
	Citibank NA	USD SGD 3/15/2023	(6,683)		35
	Citibank NA	USD GBP 3/15/2023	(46,984)		405
	Citibank NA	USD GBP 3/15/2023	(46,941)		448
	Citibank NA	USD GBP 3/15/2023	(413,779)		4,385
	Citibank NA	USD GBP 3/15/2023	(45,569)		(313)
	Citibank NA	USD GBP 3/15/2023	(45,691)		(267)
	Citibank NA	USD GBP 3/15/2023	(45,864)		(369)
	Citibank NA	USD GBP 3/15/2023	(115,640)		(554)
	Citibank NA	USD GBP 3/15/2023	(442,528)		(864)
	Citibank NA	USD GBP 3/15/2023	(45,434)		(9)
	Citibank NA	USD GBP 3/15/2023	(45,381)		114
	Citibank NA Citibank NA	USD GBP 3/15/2023 USD GBP 3/15/2023	(662,718) (38,414)		(1,729) 149
	Citibank NA	USD GBP 3/15/2023	(626,230)		(5,009)
	Citibank NA	USD GBP 3/15/2023	(992,320)		(13,189)
	Citibank NA	USD GBP 3/15/2023	(45,264)		(15,165)
	Citibank NA	USD CHF 3/15/2023	(252,738)		(3)
	Citibank NA	USD SGD 3/15/2023	(1,490)		3
	Citibank NA	USD SEK 3/15/2023	(621,642)		9,257
	Citibank NA	USD SEK 3/15/2023	(39,032)		(1)
	Citibank NA	USD SEK 3/15/2023	(132,259)		589
	Citibank NA	USD SEK 3/15/2023	(95)		1
	Citibank NA	USD SEK 3/15/2023	(101,883)		(2,330)
	Citibank NA	USD SEK 3/15/2023	(2,760)		(62)
	Citibank NA	USD CHF 3/15/2023	(13,422)		195
	Citibank NA	USD CHF 3/15/2023	(282,425)		6,259
	Citibank NA	USD CHF 3/15/2023	(97,021)		2,657
	Citibank NA	USD CHF 3/15/2023	(62,814)		1,459
	Citibank NA	USD CHF 3/15/2023	(92,000)		1,686
	Citibank NA	USD CHF 3/15/2023	(1,035,960)		5,482
	Citibank NA Citibank NA	USD CHF 3/15/2023 USD CHF 3/15/2023	(281,154) (322,442)		3,718 2,736
	Citibank NA	USD CHF 3/15/2023	(322,442) (85,702)		(187)
	Citibank NA	USD CHF 3/15/2023	(233,501)		170
	Citibank NA	GBP USD 1/4/2023	14,577		61
	HSBC Bank PLC	GBP USD 1/3/2023	77,875		174
	JPMorgan Chase Bank NA	EUR USD 1/3/2023	1,176,755		(3,090)
	JPMorgan Chase Bank NA	GBP USD 1/3/2023	65,050		154
	JPMorgan Chase Bank NA	SEK USD 1/3/2023	2,435,759		(11,575)
	JPMorgan Chase Bank NA	USD SEK 1/3/2023	(2,436,590)		10,745
	JPMorgan Chase Bank NA	USD EUR 1/3/2023	(1,177,364)		2,481
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	177,454		(1,768)
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	154,326		610
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	728,427		3,377
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	127,736		1,227
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	339,795		(3,006)
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	263,458		(444)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	AUD USD 3/15/2023 AUD USD 3/15/2023	601,911 839,403		4,730 (6,376)
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	41,837		(332)
	JPMorgan Chase Bank NA	AUD USD 3/15/2023	174,044		(4,158)
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	405,270		3,547
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	426,206		4,915
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	1,315,776		12,395
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	13,602		(59)
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	899,273		936
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	755,036		2,545
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	2,523,768		24,819
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	416,114		4,423
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	1,106,755		(4,627)
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	1,438,630		(2,105)
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	172,108		(692)
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	212,460		153
	JPMorgan Chase Bank NA	CAD USD 3/15/2023	946,110		(3,918)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	CAD USD 3/15/2023 CHF USD 3/15/2023	43,022 1,989,829		191 (58,194)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	218,848		(38,194) 429
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	177,640		(1,017)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	47,191		(197)
					()

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
	IDM care of Chare Deals MA	CHE LIGD 2/15/2022	001.000		220
	JPMorgan Chase Bank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	881,089 684,864		330 193
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	CHF USD 3/15/2023	660,151		(18,767)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	674,296		(10,277)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	674,941		(9,630)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	833,549		(13,984)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	2,660		(64)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	206,391		(4,403)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	242,500		(5,878)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	663,387		(15,491)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	669,404		(15,170)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	670,656		(13,915)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	43,438		(682)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	668,208		(10,670)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	673,264		(11,310)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	674,014		(10,557)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	669,092		(5,065)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	675,482		(4,370)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	CHF USD 3/15/2023	689,286 32,441		(4,728)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023 CHF USD 3/15/2023	437,887		(241) (6,577)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	177,552		(2,739)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	669,788		(10,082)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	674,038		(10,032)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	674,335		(9,742)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	281,441		(1,796)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	120,041		(880)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	1,639		5
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	138,784		(112)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	48,308		(170)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	203,971		258
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	666,852		(17,700)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	667,422		(17,132)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	667,642		(11,236)
	JPMorgan Chase Bank NA	CHF USD 3/15/2023	297,978		(8,681)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	25,923		(992)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	9,558		(328)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	65,650		(2,395)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	6,956		(187)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	20,918		(224)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	DKK USD 3/15/2023 DKK USD 3/15/2023	1,786 8,448		(18) (67)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	127,623		(95)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	649		(55)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	34,735		(45)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	12,322		(17)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	24,665		(85)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	2,522		(3)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	28,216		(70)
	JPMorgan Chase Bank NA	DKK USD 3/15/2023	1,010		-
	JPMorgan Chase Bank NA	EUR USD 3/15/2023	562,315		305
	JPMorgan Chase Bank NA	EUR USD 3/15/2023	5,899		-
	JPMorgan Chase Bank NA	EUR USD 3/15/2023	203,405		(377)
	JPMorgan Chase Bank NA	EUR USD 3/15/2023	47,078		(113)
	JPMorgan Chase Bank NA	EUR USD 3/15/2023	29,420		(75)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	EUR USD 3/15/2023 GBP USD 3/15/2023	625,221		(605)
	JPMorgan Chase Bank NA	GBP USD 3/15/2023 GBP USD 3/15/2023	39,187 7,206		22 (25)
	JPMorgan Chase Bank NA	GBP USD 3/15/2023	1,870,664		34,115
	JPMorgan Chase Bank NA	GBP USD 3/15/2023	330,299		7,939
	JPMorgan Chase Bank NA	GBP USD 3/15/2023	199,110		271
	JPMorgan Chase Bank NA	GBP USD 3/15/2023	955,616		19,265
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	43,365		(127)
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	20,347		11
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	57,147		(138)
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	1,728		(5)
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	117,688		(218)
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	32,817		(28)
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	2,567		1
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	56,707		64
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	51,203		77
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	89,676		189
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	24,484		43
	JPMorgan Chase Bank NA	HKD USD 3/15/2023	109,249		132

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
			12.440		4
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	HKD USD 3/15/2023 HKD USD 3/15/2023	12,449 647,264		4 (958)
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	19,518		453
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	16,698		479
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	4,684		131
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	8,486		234
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	1,613		48
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	18,511		443
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	3,638		81
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	6,964		134
	JPMorgan Chase Bank NA	ILS USD 3/15/2023	8,429		35
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	934,161		(64,400)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	342,912		(1,472)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	943,879		(54,682)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	954,340		(44,221)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	JPY USD 3/15/2023 JPY USD 3/15/2023	59,439 954,291		(2,807) (44,270)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	978,345		(44,270) (20,216)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	984,305		(14,256)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	967,555		(31,006)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	48,363		(1,752)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	971,064		(27,497)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	176,126		(7,251)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	37,712		(553)
	JPMorgan Chase Bank NA	JPY USD 3/15/2023	150,983		(2,077)
	JPMorgan Chase Bank NA	NOK USD 3/15/2023	48,176		(753)
	JPMorgan Chase Bank NA	NOK USD 3/15/2023	331,660		(8,499)
	JPMorgan Chase Bank NA	NOK USD 3/15/2023	412,418		(16,230)
	JPMorgan Chase Bank NA	NOK USD 3/15/2023	982,549		(33,601)
	JPMorgan Chase Bank NA	NOK USD 3/15/2023	407,493		(8,834)
	JPMorgan Chase Bank NA	NOK USD 3/15/2023	50,910		(4)
	JPMorgan Chase Bank NA	NZD USD 3/15/2023	828,468		(7,999)
	JPMorgan Chase Bank NA	NZD USD 3/15/2023	1,686,461		13,528
	JPMorgan Chase Bank NA	NZD USD 3/15/2023	48,637		(418)
	JPMorgan Chase Bank NA	NZD USD 3/15/2023	1,633,746 828,617		(39,187)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	NZD USD 3/15/2023 NZD USD 3/15/2023	1,677,266		(7,849) 4,333
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	336,524		(778)
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	282,000		(3,584)
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	317,737		(5,146)
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	375,718		(5,060)
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	625,567		3,486
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	1,091,578		3,924
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	1,129,243		20,966
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	48,085		(101)
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	2,446,393		(11,092)
	JPMorgan Chase Bank NA	SEK USD 3/15/2023	1,878,225		(25,665)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	8,163		(48)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	1,112		(8)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	81,127		(2,104)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	3,998		(108)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	2,553 2,221		(59) (18)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	4,790		(18)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023 SGD USD 3/15/2023	6,639		(79)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	16,326		(469)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	12,580		(109)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	2,969		(16)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	14,030		(153)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	10,709		(115)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	2,213		(27)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	371		(2)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	5,555		(43)
	JPMorgan Chase Bank NA	SGD USD 3/15/2023	2,231		(9)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(901,922)		10,328
	JPMorgan Chase Bank NA	USD CHF 3/15/2023	(62,814)		1,459
	JPMorgan Chase Bank NA	USD CHF 3/15/2023	(233,499)		171
	JPMorgan Chase Bank NA	USD CHF 3/15/2023	(92,000)		1,686
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD CHF 3/15/2023 USD CHF 3/15/2023	(1,035,955) (281,152)		5,487 3,719
	JPMorgan Chase Bank NA	USD CHF 3/15/2023	(322,440)		2,738
	JPMorgan Chase Bank NA	USD CHF 3/15/2023 USD CHF 3/15/2023	(85,702)		(186)
	JPMorgan Chase Bank NA	USD CHF 3/15/2023	(252,737)		(186)
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(6,683)		35
			(1)		

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
		LIGD GEV 2/15/2022	((21 (42)		0.25(
	JPMorgan Chase Bank NA	USD SEK 3/15/2023 USD SEK 3/15/2023	(621,643)		9,256
	JPMorgan Chase Bank NA	USD SEK 3/15/2023	(39,032)		(2) 589
	JPMorgan Chase Bank NA		(132,259)		589
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD SEK 3/15/2023 USD SEK 3/15/2023	(95) (101,882)		(2,330)
	5	USD SGD 3/15/2023	(101,082) (1,490)		(2,550)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD SEK 3/15/2023	(1,490) (2,760)		(62)
	-	USD CHF 3/15/2023			6,259
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD CHF 3/15/2023	(282,425) (97,021)		2,656
	JPMorgan Chase Bank NA	USD CHF 3/15/2023	(13,422)		2,050
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(926,626)		1,428
	JPMorgan Chase Bank NA				290
	JPMorgan Chase Bank NA	USD AUD 3/15/2023 USD HKD 3/15/2023	(28,276)		
	0		(11,241)		(15)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD CAD 3/15/2023 USD CAD 3/15/2023	(850,504) (155,718)		6,110 835
	0				2,918
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(1,368,033)		1,862
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(692,241)		
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(133,468)		3,271
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(4,979)		144
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(11,300)		318
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(19,517)		399
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(33,871)		476
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(6,981)		90
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(32,310)		377
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(21,722)		214
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(51,114)		262
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(8,131)		22
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(8,050)		32
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(32,584)		104
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(603,741)		20,208
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(603,390)		20,559
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(603,328)		21,574
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(606,085)		21,032
	JPMorgan Chase Bank NA	USD DKK 3/15/2023	(43,010)		1,006
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(605,815)		21,302
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(605,344)		21,774
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(614,566)		12,579
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(1,345,914)		30,153
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(72,939)		1,066
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(608,850)		11,077
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(617,639)		7,659
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(616,973)		8,325
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(616,967)		8,332
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(618,148)		7,152
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(616,030)		9,271
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(618,759)		8,897
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(623,355)		7,297
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(196,572)		1,847
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(308,626)		1,337
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(169,250)		211
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(327,302)		359
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(1,182,610)		3,081
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(50,667)		74
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(37,174)		97
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(440,140)		137
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(7,675)		23
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(11,890)		(22)
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(36,205)		(25)
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(24,968)		(15)
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(19,027)		(39)
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(285,991)		(465)
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(152,389)		(228)
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(15,734)		(17)
	JPMorgan Chase Bank NA	USD HKD 3/15/2023	(26,136)		(27)
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(605,497)		18,480
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(604,951)		19,026
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(604,795)		19,182
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(608,300)		18,843
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(608,144)		18,999
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(608,772)		19,162
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(635,248)		15,782
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(1,198,394)		28,053
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(463,091)		13,116
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(609,282)		12,316
			(··· , ·-)		2

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	(e) Current Value
		LIGD ELID 2/15/2022	((11.021)		12.146
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(611,831)		12,146
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD EUR 3/15/2023 USD EUR 3/15/2023	(615,366) (614,650)		11,777 12,493
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(615,671)		11,474
	JPMorgan Chase Bank NA	USD EUR 3/15/2023	(5,212)		151
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(46,033)		(539)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(804,114)		(10,566)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(322,897)		(5,959)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(515,844)		(15,132)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(610)		(8)
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(2,906)		80
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(327,020)		8,329
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(3,686)		46
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(9,290)		40
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(4,060)		46
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(15,139)		164
	JPMorgan Chase Bank NA	USD SGD 3/15/2023	(326,284)		9,065
	JPMorgan Chase Bank NA	USD ILS 3/15/2023	(184,384)		(4,907)
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD ILS 3/15/2023	(183,400) (184,961)		(3,922)
	JPMorgan Chase Bank NA	USD ILS 3/15/2023 USD ILS 3/15/2023	(184,901) (185,173)		(5,484) (5,695)
	JPMorgan Chase Bank NA	USD ILS 3/15/2023	(4,838)		(143)
	JPMorgan Chase Bank NA	USD ILS 3/15/2023	(2,509)		(90)
	JPMorgan Chase Bank NA	USD ILS 3/15/2023	(5,269)		(147)
	JPMorgan Chase Bank NA	USD JPY 3/15/2023	(604,483)		28,340
	JPMorgan Chase Bank NA	USD ILS 3/15/2023	(3,843)		(2)
	JPMorgan Chase Bank NA	USD JPY 3/15/2023	(95,480)		1,969
	JPMorgan Chase Bank NA	USD JPY 3/15/2023	(104,647)		1,576
	JPMorgan Chase Bank NA	USD JPY 3/15/2023	(914,391)		18,934
	JPMorgan Chase Bank NA	USD NZD 3/15/2023	(106,440)		3,380
	JPMorgan Chase Bank NA	USD NZD 3/15/2023	(1,350,327)		(3,688)
	JPMorgan Chase Bank NA	USD NZD 3/15/2023	(523,006)		(175)
	JPMorgan Chase Bank NA	USD NZD 3/15/2023	(723,220)		8,807
	JPMorgan Chase Bank NA	USD NZD 3/15/2023	(159,383)		(191)
	JPMorgan Chase Bank NA	USD NZD 3/15/2023	(462,869)		9,641
	JPMorgan Chase Bank NA	USD JPY 3/15/2023	(76,319)		210
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(214,125)		2,268
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(1,432,727)		14,450
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(215,116)		1,276
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(413,780)		4,385
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD GBP 3/15/2023 USD GBP 3/15/2023	(45,569) (45,691)		(313) (267)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(45,864)		(369)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(115,640)		(554)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(442,529)		(865)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(45,264)		(9)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(45,434)		(9)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(45,381)		113
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(662,719)		(1,730)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(38,414)		149
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(626,227)		(5,006)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(992,315)		(13,184)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(975,337)		(10,064)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(45,743)		(555)
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(46,039)		(547)
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(1,437,414)		9,763
	JPMorgan Chase Bank NA JPMorgan Chase Bank NA	USD NOK 3/15/2023	(217,203)		(810)
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(242,274) (1,211,224)		(1,078) (5.243)
	JPMorgan Chase Bank NA	USD NOK 3/15/2023 USD NOK 3/15/2023	(1,211,224) (218,677)		(5,243) (2,285)
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(213,647)		(2,285) (2,449)
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(1,218,908)		(12,928)
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(197,837)		1,714
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(1,451,864)		12,154
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(197,414)		2,138
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(1,446,630)		17,388
	JPMorgan Chase Bank NA	USD NOK 3/15/2023	(1,600,859)		62,710
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(46,984)		405
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(46,941)		448
	JPMorgan Chase Bank NA	USD GBP 3/15/2023	(40,978)		419
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(309,594)		5,945
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(327,976)		6,323
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(1,514,056)		26,513
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(100,808)		1,897

(a)	(b) Identity of Issue, Borrower, Lessor or Similar Party	(c) Description	(c) Shares or Units	(d) Cost***	C	(e) urrent Value
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(1,819,650)			36,458
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(927,128)			926
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(24,512)		314	
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(548,738)			7,973
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(155,570)			2,227
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(151,238)			1,798
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(1,834,379)			21,729
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(1,863,378)			(7,270)
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(1,864,873)			(8,765)
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(549,411)			4,919
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(157,543)			1,954
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(107,297)			(171)
	JPMorgan Chase Bank NA USD AUD 3/15/2023 (1.854,877)				1,231	
	JPMorgan Chase Bank NA USD AUD 3/15/2023 (43,414)				116	
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(395,477)			(5,746)
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(190,854)		(1,770)	
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(139,872)			1,261
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(124,843)			1,667
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(445,878)			2,347
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(201,812)		3,256	
	JPMorgan Chase Bank NA	USD AUD 3/15/2023	(631,334)			3,255
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(245,382)			
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(245,906)			(3,027)
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(250,007)			(2,659)
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(247,240)			(3,830)
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(247,976)			(3,784)
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(248,952)			(3,448)
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(4,056)			6
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(957,985)			2,382
	JPMorgan Chase Bank NA	USD CAD 3/15/2023	(188,282)			1,502
	UBS AG/Stamford CT	GBP USD 1/3/2023	70,328			199
	TOTAL FORWARD FOREIGN CURRENCY CONTRACTS	S			\$	141,844
TOTAL O	THER INVESTMENTS				\$	27,382,923
**SELF-D	IRECTED BROKERAGE ACCOUNTS	Various			\$	638,113,837
*TOTAL H	PARTICIPANT LOANS	Interest rates range from 3.25% - 8.50%			\$	24,459,943
TOTAL IN	NVESTMENTS				\$	8,093,493,603

*

Party-in-interest Investments totaling \$113.8 million held in self-directed brokerage accounts qualify as party-in-interest transactions. These investments include the Dreyfus Treasury and Agency Cash Management Fund and other Dreyfus mutual funds, which are managed by affiliates of the Trustee. Additionally, the self-directed brokerage account holds \$4.7 million of ** common stock in Nokia Corporation, which is the ultimate parent of the Company.

*** Cost information is not required for participant-directed investments and therefore is not included.

Plan Name	Nokia Savings/401 (k) Plan
Plan Sponsor EIN	22-3408857
ERISA Plan No.	003
Plan Year End	12/31/2022

The required attachment noted below is included within the Accountant's Opinion attachment to the Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's Independent Qualified Public Accountant (IQPA).

Form/Schedule	Line Item	Description
5500 Schedule H	Line 4i	Schedule of Assets (Held at End of Year)