

Public Markets Asset Listing
Quarter Ending September 30, 2026

Unaudited

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The following pages provide an unaudited list of the public equities, fixed income securities, cash and short-term investments, FX forwards, and derivatives instruments held by the SBI in the retirement, non-retirement, and State Cash accounts. Securities lending collateral is excluded from this listing.

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Retirement Assets

Public Equity Securities

Security Description	Shares	Book Value	Market Value
Public Equity Securities Total		**$33,172,535,054**	**$62,885,889,949**
1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	1,543	$15,069	$3,858
10X GENOMICS INC CLASS A COMMON STOCK USD.00001	6,804	$279,118	$614,809
1ST SOURCE CORP COMMON STOCK	1,011	$49,737	$85,430
1STDIBS.COM INC COMMON STOCK USD.0001	855	$4,476	$3,420
360 ONE WAM LTD COMMON STOCK INR1.0	255,255	$2,743,705	$2,743,603
360 SECURITY TECHNOLOGY IN A COMMON STOCK CNY1.0	38,300	$79,046	$51,121
37 INTERACTIVE ENTERTAINME A COMMON STOCK CNY1.0	24,600	$76,501	$63,101
3D SYSTEMS CORP COMMON STOCK USD.001	8,429	$97,256	$30,344
3I GROUP PLC COMMON STOCK GBP.738636	770,284	$12,712,997	$26,850,965
3M CO COMMON STOCK USD.01	403,005	$59,394,026	$66,153,271
3PEAK INC A COMMON STOCK CNY1.0	12,082	$642,486	$589,199
3SBIO INC COMMON STOCK USD.00001	293,500	$979,130	$619,785
4D MOLECULAR THERAPEUTICS IN COMMON STOCK USD.0001	2,755	$49,577	$39,424
8X8 INC COMMON STOCK USD.001	7,889	$72,484	$17,750
908 DEVICES INC COMMON STOCK	1,456	$19,173	$17,967
A10 NETWORKS INC COMMON STOCK USD.00001	68,350	$675,390	$1,852,969
AAC TECHNOLOGIES HOLDINGS IN COMMON STOCK USD.01	139,000	$781,818	$698,654
AAON INC COMMON STOCK USD.004	56,970	$4,990,106	$4,714,837
AAR CORP COMMON STOCK USD1.0	2,203	$135,335	$223,538
ABACUS GLOBAL MANAGEMENT INC COMMON STOCK USD.0001	1,438	$11,131	$11,590
ABB LTD REG COMMON STOCK CHF.12	826,822	$24,415,447	$78,646,869
ABBOTT LABORATORIES COMMON STOCK	1,059,954	$79,426,533	$104,755,254
ABBVIE INC COMMON STOCK USD.01	990,405	$97,692,908	$259,080,044
ABC MART INC COMMON STOCK	83,700	$1,446,646	$1,451,773
ABEONA THERAPEUTICS INC COMMON STOCK USD.01	1,811	$10,157	$9,508
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	2,589	$132,590	$348,712
ABIVAX SA COMMON STOCK EUR.01	26,269	$3,399,448	$2,619,745
ABM INDUSTRIES INC COMMON STOCK USD.01	3,380	$114,811	$162,578
ABN AMRO BANK NV CVA DUTCH CERT EUR1.0	247,768	$6,031,372	$12,140,772
ABSA GROUP LTD COMMON STOCK ZAR2.0	97,628	$1,221,555	$1,281,962
ABSCI CORP COMMON STOCK USD.0001	8,283	$39,655	$89,208
ABU DHABI COMMERCIAL BANK COMMON STOCK AED1.0	440,109	$1,191,640	$2,008,311
ABU DHABI ISLAMIC BANK COMMON STOCK AED1.0	162,548	$283,984	$1,040,916
ABU DHABI NATIONAL OIL CO FO COMMON STOCK AED.08	1,214,399	$1,351,001	$1,335,794
ACACIA RESEARCH CORP COMMON STOCK USD.001	1,482	$6,571	$6,387
ACADEMEDIA AB COMMON STOCK SEK1.0	28,808	$156,622	$286,677
ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01	72,355	$3,373,765	$3,479,552
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	91,151	$3,083,411	$2,506,653
ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	138,840	$2,624,089	$2,797,626
ACADIA REALTY TRUST REIT USD.001	7,709	$165,419	$144,467
ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001	1,743	$66,508	$159,851
ACCEL ENTERTAINMENT INC COMMON STOCK USD.0001	2,693	$29,955	$28,707
ACCELERANT HOLDINGS CL A COMMON STOCK USD.0001	3,034	$42,090	$59,861
ACCELERATED HLTH SYS LLC EQUITY	3,850	$154,000	$154,000
ACCELINK TECHNOLOGIES CO A COMMON STOCK CNY1.0	5,900	$22,657	$145,076
ACCENDRA HEALTH INC COMMON STOCK USD2.0	4,336	$76,946	$2,440
ACCENTURE PLC CL A COMMON STOCK USD.0000225	393,012	$67,957,788	$72,066,610
ACCIONA SA COMMON STOCK EUR1.0	10,362	$1,975,344	$2,504,587
ACCO BRANDS CORP COMMON STOCK USD.01	5,030	$32,427	$21,126
ACCOR SA COMMON STOCK EUR3.0	72,829	$2,726,830	$3,792,841
ACCTON TECHNOLOGY CORP COMMON STOCK TWD10.0	170,290	$9,265,577	$9,496,371
ACERINOX SA COMMON STOCK EUR.25	33,487	$296,310	$660,309

ACHIEVE LIFE SCIENCES INC COMMON STOCK USD.001	6,501	$45,758	$52,593
ACHILLES CORP COMMON STOCK	3,100	$35,096	$37,898
ACI WORLDWIDE INC COMMON STOCK USD.005	297,687	$10,062,328	$14,550,941
ACLARIS THERAPEUTICS INC COMMON STOCK USD.00001	8,673	$39,577	$45,620
ACM RESEARCH INC CLASS A COMMON STOCK USD.0001	11,403	$1,036,396	$922,731
ACM RESEARCH SHANGHAI I A COMMON STOCK CNY1.0	1,904	$30,614	$83,561
ACME UNITED CORP COMMON STOCK USD2.5	122	$4,956	$7,737
ACNB CORP COMMON STOCK USD2.5	551	$23,737	$34,327
ACRES COMMERCIAL REALTY CORP REIT USD.001	182	$3,276	$2,013
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	111,392	$5,603,826	$11,520,064
ACUITY INC COMMON STOCK USD.01	14,519	$2,434,309	$4,498,131
ACUMEN PHARMACEUTICALS INC COMMON STOCK USD.0001	2,126	$5,034	$4,720
ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	1,567	$84,181	$129,278
ACV AUCTIONS INC A COMMON STOCK USD.001	9,585	$86,895	$99,972
ACWA POWER CO COMMON STOCK SAR10.0	26,077	$2,225,298	$1,162,589
ADAMAS TRUST INC REIT USD.02	5,070	$72,230	$39,445
ADAPTHEALTH CORP COMMON STOCK USD.0001	6,133	$106,024	$34,590
ADAPTIVE BIOTECHNOLOGIES COMMON STOCK USD.0001	9,031	$147,107	$260,996
ADC THERAPEUTICS SA COMMON STOCK CHF.064	4,150	$13,582	$5,063
ADDTECH AB B SHARES COMMON STOCK SEK.75	95,484	$3,028,634	$3,268,729
ADDUS HOMECARE CORP COMMON STOCK USD.001	19,901	$2,110,599	$2,199,857
ADEIA INC COMMON STOCK	6,326	$147,588	$161,946
ADES HOLDING CO COMMON STOCK SAR1.0	100,692	$474,793	$454,010
ADI GLOBAL DISTRIB COMMON STOCK	3,786	$44,990	$67,845
ADIDAS AG COMMON STOCK	97,018	$16,153,176	$16,011,753
ADIENT PLC COMMON STOCK USD.001	219,322	$5,765,884	$3,693,382
ADLINK TECHNOLOGY INC COMMON STOCK TWD10.0	53,000	$209,456	$221,461
ADMA BIOLOGICS INC COMMON STOCK USD.0001	12,726	$69,170	$127,642
ADMIRAL GROUP PLC COMMON STOCK GBP.001	262,505	$9,512,186	$12,609,887
ADNOC DRILLING CO PJSC COMMON STOCK	367,764	$456,125	$577,753
ADNOC GAS PLC COMMON STOCK USD.25	11,172,177	$10,206,010	$10,159,705
ADNOC LOGISTICS + SERVICES COMMON STOCK AED1.983	509,354	$885,835	$990,181
ADOBE INC COMMON STOCK USD.0001	253,418	$64,604,524	$60,805,115
ADP COMMON STOCK EUR3.0	10,936	$1,346,563	$1,332,844
ADT INC COMMON STOCK USD.01	451,841	$3,275,007	$2,747,193
ADTRAN HOLDINGS INC COMMON STOCK USD.01	4,426	$76,827	$30,252
ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	16,812	$824,938	$654,155
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	33,949	$4,048,624	$4,301,678
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	30,922	$10,411,561	$8,714,438
ADVANCED FIBER RESOURCES Z A COMMON STOCK CNY1.0	2,100	$86,544	$84,709
ADVANCED INFO SERVICE FOREIG FOREIGN SH. THB1.0 A	108,395	$599,556	$1,104,868
ADVANCED INFO SERVICE NVDR NVDR THB1.0	58,100	$604,135	$592,212
ADVANCED MEDIA INC COMMON STOCK	3,600	$26,455	$24,147
ADVANCED MICRO DEVICES COMMON STOCK USD.01	966,838	$86,039,238	$591,472,815
ADVANCED MICRO FABRICATION A COMMON STOCK CNY1.0	40,141	$1,871,990	$1,906,958
ADVANSIX INC COMMON STOCK USD.01	1,576	$32,553	$25,090
ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001	243	$39,724	$6,308
ADVANTECH CO LTD COMMON STOCK TWD10.0	189,803	$3,407,091	$4,329,222
ADVANTEST CORP COMMON STOCK	357,400	$11,855,050	$77,923,594
ADYEN NV COMMON STOCK EUR.01	16,842	$23,704,632	$16,769,344
AEBI SCHMIDT HOLDING AG COMMON STOCK USD1.0	2,149	$34,184	$22,736
AECC AVIATION POWER CO A COMMON STOCK CNY1.0	19,100	$164,349	$110,691
AECOM COMMON STOCK USD.01	247,945	$16,682,034	$14,616,358
AEGON LTD COMMON STOCK EUR.12	483,911	$3,669,696	$4,244,399
AEHR TEST SYSTEMS COMMON STOCK USD.01	1,737	$94,630	$173,040
AELUMA INC COMMON STOCK USD.0001	623	$10,698	$7,700
AEMETIS INC COMMON STOCK USD.001	2,712	$4,659	$4,827
AENA SME SA COMMON STOCK EUR1.0	294,970	$3,948,152	$8,590,468
AEON CO LTD COMMON STOCK	835,500	$4,986,627	$6,853,721
AERCAP HOLDINGS NV COMMON STOCK EUR.01	64,004	$3,823,212	$9,185,854
AEROVIRONMENT INC COMMON STOCK USD.0001	41,382	$7,115,435	$5,885,348
AERSALE CORP COMMON STOCK USD.0001	1,900	$23,231	$9,956

AES CORP COMMON STOCK USD.01	408,442	$6,086,663	$6,085,786
AEVA TECHNOLOGIES INC COMMON STOCK USD.0001	1,793	$45,118	$25,174
AEVEX CORP CL A COMMON STOCK USD.0001	685	$11,787	$10,371
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	18,239	$2,821,554	$6,668,361
AFFIRM HOLDINGS INC COMMON STOCK USD.00001	268,602	$12,249,036	$18,595,316
AFLAC INC COMMON STOCK USD.1	211,217	$9,315,712	$23,609,836
AGC INC COMMON STOCK	95,200	$3,624,977	$3,481,811
AGCO CORP COMMON STOCK USD.01	54,677	$4,547,246	$6,245,754
AGEAS COMMON STOCK	56,346	$3,840,623	$4,723,244
AGENUS INC COMMON STOCK USD.01	1,397	$4,928	$13,872
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	129,224	$9,310,519	$22,266,587
AGILON HEALTH INC COMMON STOCK USD.01	711	$192,108	$56,588
AGILYSYS INC COMMON STOCK USD.3	1,511	$94,034	$146,688
AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001	3,329	$151,491	$110,689
AGNC INVESTMENT CORP REIT USD.01	505,646	$6,747,803	$4,586,209
AGNICO EAGLE MINES LTD COMMON STOCK	231,795	$13,973,816	$42,546,770
AGNT INC COMMON STOCK	5,714	$72,194	$20,970
AGREE REALTY CORP REIT USD.0001	130,885	$9,406,226	$8,744,427
AGRICULTURAL BANK OF CHINA A COMMON STOCK CNY1.0	578,400	$324,148	$601,224
AGRICULTURAL BANK OF CHINA H COMMON STOCK CNY1.0	5,814,000	$3,616,113	$4,912,457
AH REALTY TRUST INC REIT USD.01	4,066	$41,269	$24,803
AIA GROUP LTD COMMON STOCK	7,512,021	$56,380,267	$70,460,349
AIB GROUP PLC COMMON STOCK EUR.625	1,957,884	$17,690,197	$25,641,133
AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0	48,634	$86,126	$57,879
AIMS APAC REIT REIT	81,500	$100,715	$91,247
AIPHONE CO LTD COMMON STOCK	726	$15,321	$12,775
AIR ARABIA PJSC COMMON STOCK AED1.0	237,991	$347,317	$313,619
AIR CHINA LTD A COMMON STOCK CNY1.0	85,700	$98,353	$75,534
AIR LIQUIDE SA COMMON STOCK EUR5.5	330,945	$32,238,483	$64,234,450
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	149,086	$29,993,028	$41,480,198
AIR WATER INC COMMON STOCK	4,900	$73,828	$91,055
AIRBNB INC CLASS A COMMON STOCK USD.0001	278,977	$34,180,350	$44,817,655
AIRBUS SE COMMON STOCK EUR1.0	352,482	$39,955,716	$76,317,891
AIRJOULE TECHNOLOGIES CORP COMMON STOCK USD.0001	1,221	$5,260	$4,762
AIRO GROUP HOLDINGS INC COMMON STOCK USD.000001	821	$7,925	$5,427
AIRPORTS OF THAILAND PC NVDR NVDR THB1.0	5,995	$12,032	$10,721
AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A	439,305	$638,598	$785,584
AIRSCULPT TECHNOLOGIES INC COMMON STOCK USD.001	741	$3,984	$1,304
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	127,986	$4,395,379	$4,825,184
AIRTEL AFRICA PLC COMMON STOCK USD.5	265,998	$1,254,589	$1,062,215
AIRTRIP CORP COMMON STOCK	4,100	$25,017	$37,103
AISIN CORP COMMON STOCK	188,900	$2,060,244	$2,654,951
AJINOMOTO CO INC COMMON STOCK	748,300	$13,397,354	$24,339,334
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	72,814	$5,484,486	$7,743,769
AKBANK T.A.S. COMMON STOCK TRY1.0	12,396,524	$18,307,110	$16,944,470
AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	14,014	$18,449	$12,893
AKER ASA A SHARES COMMON STOCK NOK28.0	7,339	$1,138,816	$1,056,373
AKER BP ASA COMMON STOCK NOK1.0	118,959	$3,961,067	$4,222,413
AKESO INC COMMON STOCK USD.00001	91,000	$635,458	$1,260,611
AKR CORPORINDO TBK PT COMMON STOCK IDR20.0	1,826,300	$149,033	$148,147
AKTIS ONCOLOGY INC COMMON STOCK USD.0001	2,095	$51,586	$40,790
AKZO NOBEL N.V. COMMON STOCK EUR.5	63,500	$4,573,653	$4,101,111
AL AHLI BANK OF KUWAIT COMMON STOCK KWD.1	308,762	$305,160	$299,963
AL BABTAIN POWER + TELECOMMU COMMON STOCK SAR10.0	27,277	$417,931	$394,103
AL RAJHI BANK COMMON STOCK SAR10.0	1,496,236	$23,734,482	$25,224,177
AL RAYAN BANK COMMON STOCK QAR1.0	252,669	$308,054	$130,464
ALAMAR BIOSCIENCES INC COMMON STOCK USD.0001	14,074	$459,904	$479,501
ALAMO GROUP INC COMMON STOCK USD.1	9,848	$1,611,210	$1,524,175
ALAMOS GOLD INC CLASS A COMMON STOCK	174,350	$4,700,863	$5,657,549
ALARM.COM HOLDINGS INC COMMON STOCK	2,771	$139,199	$150,936
ALASKA AIR GROUP INC COMMON STOCK USD.01	74,771	$4,572,731	$2,893,638
ALBANY INTL CORP CL A COMMON STOCK USD.001	10,312	$689,788	$614,698

ALBEMARLE CORP COMMON STOCK USD.01	62,711	$7,910,454	$6,633,570
ALBERTSONS COS INC CLASS A COMMON STOCK USD.01	264,566	$5,503,448	$3,071,611
ALCHIP TECHNOLOGIES LTD COMMON STOCK TWD10.0	64,000	$5,650,453	$7,520,068
ALCOA CORP COMMON STOCK USD.01	151,754	$6,170,940	$6,373,668
ALCON INC COMMON STOCK CHF.04	229,890	$11,931,826	$14,862,521
ALDAR PROPERTIES PJSC COMMON STOCK AED1.0	451,046	$484,906	$1,002,092
ALECTOR INC COMMON STOCK USD.0001	5,229	$65,009	$9,674
ALERUS FINANCIAL CORP COMMON STOCK USD1.0	1,298	$31,187	$40,991
ALEXANDER S INC REIT USD1.0	121	$34,785	$29,827
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	122,059	$13,616,944	$5,792,920
ALFA FINANCIAL SOFTWARE HOLD COMMON STOCK GBP.001	19,268	$56,843	$40,135
ALFA LAVAL AB COMMON STOCK SEK2.84	148,476	$3,623,719	$8,320,584
ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	6,394,875	$90,720,043	$86,875,926
ALIBABA GROUP HOLDING SP ADR ADR USD.000025	172,337	$20,963,619	$18,533,121
ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01	609,800	$481,489	$222,650
ALICO INC COMMON STOCK USD1.0	233	$8,344	$8,989
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	42,076	$8,125,914	$6,115,747
ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001	255,563	$3,902,703	$2,085,394
ALIMENTATION COUCHE TARD INC COMMON STOCK	650,392	$25,996,464	$35,498,416
ALINMA BANK COMMON STOCK SAR10.0	813,643	$5,018,408	$5,270,000
ALK ABELLO A/S COMMON STOCK DKK10.0	8,055	$282,764	$242,821
ALKAMI TECHNOLOGY INC COMMON STOCK USD.001	3,810	$82,088	$52,159
ALKERMES PLC COMMON STOCK USD.01	187,296	$5,483,489	$7,589,234
ALLEGIANT TRAVEL CO COMMON STOCK USD.001	10,463	$863,415	$792,991
ALLEGION PLC COMMON STOCK USD.01	49,240	$4,685,423	$7,571,635
ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01	102,926	$3,387,498	$3,741,360
ALLEGRO.EU SA COMMON STOCK PLN.01	1,015,579	$8,955,752	$13,389,432
ALLIANCE LAUNDRY HOLDINGS IN COMMON STOCK	27,403	$603,231	$583,684
ALLIANT ENERGY CORP COMMON STOCK USD.01	122,179	$5,775,186	$7,733,931
ALLIANZ SE REG COMMON STOCK	172,410	$32,526,441	$81,524,814
ALLIENT INC COMMON STOCK	902	$39,128	$100,663
ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	66,070	$3,325,640	$7,483,088
ALLOGENE THERAPEUTICS INC COMMON STOCK USD.001	11,980	$79,498	$19,168
ALLSTATE CORP COMMON STOCK USD.01	130,268	$13,036,861	$28,901,258
ALLWYN AG COMMON STOCK EUR.3	17,079	$204,885	$221,151
ALLY FINANCIAL INC COMMON STOCK USD.01	273,739	$8,599,326	$10,298,061
ALMARAI CO COMMON STOCK SAR10.0	50,338	$772,079	$583,174
ALMONTY INDUSTRIES INC COMMON STOCK	325,169	$4,552,282	$4,279,224
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	98,395	$16,188,102	$24,277,982
ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK	1,514	$38,663	$41,635
ALPHA BANK SA COMMON STOCK EUR.3	244,167	$618,882	$1,347,858
ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01	701	$99,158	$117,922
ALPHA TEKNOVA INC COMMON STOCK USD.00001	479	$2,807	$4,263
ALPHABET INC CL A COMMON STOCK USD.001	3,363,107	$279,244,305	$1,157,177,857
ALPHABET INC CL C COMMON STOCK USD.001	2,691,591	$220,176,102	$917,132,717
ALPHATEC HOLDINGS INC COMMON STOCK USD.0001	6,858	$68,441	$70,775
ALPINE INCOME PROPERTY TRUST REIT USD.01	1,021	$18,761	$17,714
ALS LTD COMMON STOCK	59,974	$351,117	$869,944
ALSTOM COMMON STOCK EUR7.0	144,643	$4,636,154	$2,456,998
ALTA EQUIPMENT GROUP INC COMMON STOCK	1,208	$12,845	$7,345
ALTAGAS LTD COMMON STOCK	126,586	$3,103,516	$4,659,542
ALTEN SA COMMON STOCK EUR1.05	13,826	$1,346,318	$1,287,749
ALTEOGEN INC COMMON STOCK KRW500.0	7,224	$910,010	$1,358,336
ALTI GLOBAL INC COMMON STOCK USD.0001	3,029	$17,353	$9,057
ALTIMMUNE INC COMMON STOCK USD.0001	9,452	$38,360	$27,033
ALTO INGREDIENTS INC COMMON STOCK USD.001	3,078	$15,999	$11,358
ALTO NEUROSCIENCE INC COMMON STOCK USD.0001	2,064	$59,047	$52,694
ALTRIA GROUP INC COMMON STOCK USD.333	766,101	$45,789,731	$51,589,241
ALUMINUM CORP OF CHINA LTD A COMMON STOCK CNY1.0	6,283,100	$10,826,077	$8,367,597
ALUMINUM CORP OF CHINA LTD H COMMON STOCK CNY1.0	722,000	$504,917	$714,018
ALUMIS INC COMMON STOCK USD.0001	4,965	$105,826	$36,691
ALX ONCOLOGY HOLDINGS INC COMMON STOCK USD.001	4,146	$8,490	$5,763

AMADEUS FIRE AG COMMON STOCK	728	$18,431	$13,594
AMADEUS IT GROUP SA COMMON STOCK EUR.01	362,426	$21,242,662	$21,332,301
AMALGAMATED FINANCIAL CORP COMMON STOCK USD.01	1,040	$27,350	$49,473
AMATA CORP PUBLIC COLTD NVDR NVDR THB1.0	254,500	$254,309	$246,517
AMAZON.COM INC COMMON STOCK USD.01	5,640,977	$539,083,891	$1,405,449,420
AMBARELLA INC COMMON STOCK USD.00045	2,361	$161,773	$164,113
AMBEA AB COMMON STOCK SEK.024968	16,026	$82,652	$278,808
AMBEV SA ADR ADR	1,312,644	$3,097,840	$3,832,920
AMBEV SA COMMON STOCK	11,622,490	$32,721,552	$34,509,234
AMBIQ MICRO INC COMMON STOCK USD.000001	1,176	$66,493	$80,168
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	42,752	$268,371	$128,256
AMC GLOBAL MEDIA INC COMMON STOCK	2,010	$41,345	$23,437
AMCOR PLC COMMON STOCK USD.01	216,115	$9,214,760	$9,046,574
AMDOCS LTD COMMON STOCK GBP.0001	174,455	$12,134,126	$9,975,337
AMENTUM HOLDINGS INC COMMON STOCK	129,675	$2,369,698	$2,349,711
AMER SPORTS INC COMMON STOCK	105,187	$3,196,717	$2,870,553
AMERANT BANCORP INC COMMON STOCK USD.1	64,890	$1,567,664	$1,860,396
AMEREN CORPORATION COMMON STOCK USD.01	126,326	$8,372,432	$12,554,278
AMERESCO INC CL A COMMON STOCK USD.0001	1,889	$52,498	$39,121
AMERICA MOVIL SAB DE C SER B COMMON STOCK	2,244,555	$1,998,034	$2,396,564
AMERICA MOVIL SAB DE CV ADR	1,059,442	$21,079,693	$22,449,576
AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01	501,780	$12,485,513	$6,708,799
AMERICAN ASSETS TRUST INC REIT USD.01	61,416	$1,248,055	$1,305,704
AMERICAN BATTERY TECHNOLOGY COMMON STOCK USD.001	5,729	$14,842	$12,661
AMERICAN COASTAL INSURANCE C COMMON STOCK USD.0001	2,103	$22,617	$19,011
AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	11,673	$196,778	$207,546
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	251,441	$19,298,178	$29,830,960
AMERICAN EXPRESS CO COMMON STOCK USD.2	341,037	$48,462,443	$103,709,352
AMERICAN FINANCIAL GROUP INC COMMON STOCK	73,520	$8,637,038	$10,054,595
AMERICAN HEALTHCARE REIT INC REIT USD.01	88,355	$4,442,697	$4,529,077
AMERICAN HOMES 4 RENT A REIT USD.01	216,672	$6,498,877	$6,584,662
AMERICAN INTEGRITY INSURANCE COMMON STOCK USD.001	526	$9,935	$13,145
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	344,066	$20,100,172	$25,605,392
AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	841	$28,687	$35,473
AMERICAN REALTY INVESTORS IN COMMON STOCK USD.01	100	$1,391	$1,620
AMERICAN RESOURCES CORP COMMON STOCK USD.0001	6,628	$14,666	$11,864
AMERICAN STATES WATER CO COMMON STOCK	15,380	$1,109,227	$1,266,235
AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	2,495	$85,458	$72,629
AMERICAN TIRE LIQ TRUST	190,734	$0	$0
AMERICAN TOWER CORP REIT USD.01	253,945	$42,296,300	$41,568,257
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	99,417	$9,984,243	$12,871,519
AMERICOLD REALTY TRUST INC REIT USD.01	134,459	$4,426,138	$1,879,737
AMERIGO RESOURCES LTD COMMON STOCK	37,010	$206,552	$227,834
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	44,230	$6,492,866	$21,776,641
AMERIS BANCORP COMMON STOCK USD1.0	24,015	$910,920	$1,909,673
AMERISAFE INC COMMON STOCK USD.01	1,171	$41,099	$27,671
AMES NATIONAL CORP COMMON STOCK USD2.0	379	$10,819	$11,893
AMETEK INC COMMON STOCK USD.01	105,037	$8,153,277	$26,020,816
AMGEN INC COMMON STOCK USD.0001	264,055	$50,764,479	$111,301,823
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	55,909	$2,180,818	$2,928,513
AMLOGIC SHANGHAI INC A COMMON STOCK CNY1.0	4,380	$70,282	$63,230
AMMB HOLDINGS BHD COMMON STOCK	496,700	$661,517	$776,664
AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	13,753	$445,995	$493,320
AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01	90,984	$679,010	$1,832,418
AMOREPACIFIC CORP COMMON STOCK KRW500.0	4,585	$730,016	$468,832
AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	699	$6,541	$6,186
AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	18,355	$408,032	$473,743
AMPHENOL CORP CL A COMMON STOCK USD.001	1,498,085	$40,832,266	$126,288,566
AMPLIFON SPA COMMON STOCK EUR.02	48,440	$1,169,687	$665,749
AMPLIFY ENERGY CORP COMMON STOCK USD.01	2,287	$9,029	$9,628
AMPLITUDE INC CLASS A COMMON STOCK USD.00001	4,938	$54,878	$68,391
AMPOL LTD COMMON STOCK	45,846	$1,125,427	$1,406,572

AMPRIUS TECHNOLOGIES INC COMMON STOCK	48,993	$808,861	$474,252
AMTECH SYSTEMS INC COMMON STOCK USD.01	556	$10,874	$9,330
AMUNDI SA COMMON STOCK EUR2.5	26,025	$2,020,162	$2,700,351
AMYLYX PHARMACEUTICALS INC COMMON STOCK USD.0001	5,703	$68,354	$165,957
AN2 THERAPEUTICS INC COMMON STOCK USD.00001	1,187	$6,182	$6,315
ANA HOLDINGS INC COMMON STOCK	68,000	$1,930,159	$1,298,679
ANADOLU ANONIM TURK SIGORTA COMMON STOCK TRY1.0	509,552	$281,702	$246,163
ANALOG DEVICES INC COMMON STOCK USD.167	266,066	$29,120,749	$105,551,043
ANAPTYSBIO INC COMMON STOCK USD.001	1,277	$59,628	$64,182
ANAVEX LIFE SCIENCES CORP COMMON STOCK USD.001	5,170	$40,526	$10,443
ANDERSONS INC/THE COMMON STOCK	24,159	$738,508	$1,587,246
ANDRITZ AG COMMON STOCK	22,753	$1,275,087	$2,160,558
ANGEL OAK MORTGAGE REIT INC REIT USD.01	306	$3,017	$2,234
ANGEL YEAST CO LTD A COMMON STOCK CNY1.0	11,900	$84,166	$66,498
ANGI INC COMMON STOCK	2,019	$19,067	$11,629
ANGIODYNAMICS INC COMMON STOCK USD.01	2,373	$34,173	$36,497
ANGLO AMERICAN PLC COMMON STOCK	559,775	$18,517,791	$30,191,503
ANGLOGOLD ASHANTI PLC COMMON STOCK	519,455	$24,847,448	$48,793,970
ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	485,713	$35,153,958	$36,036,853
ANHUI CONCH CEMENT CO LTD A COMMON STOCK CNY1.0	320,900	$1,044,774	$837,975
ANHUI CONCH CEMENT CO LTD H COMMON STOCK CNY1.0	148,000	$584,883	$304,987
ANHUI GUJING DISTILLERY CO A COMMON STOCK CNY1.0	3,484	$55,953	$48,607
ANHUI JIANGHUAI AUTO GROUP A COMMON STOCK CNY1.0	20,000	$35,221	$81,934
ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	1,092	$68,102	$79,334
ANIKA THERAPEUTICS INC COMMON STOCK USD.01	6,151	$96,095	$120,929
ANJI MICROELECTRONICS TECH A COMMON STOCK CNY1.0	1,905	$61,597	$59,945
ANKER INNOVATIONS TECHNOLO A COMMON STOCK CNY1.0	35,670	$642,912	$662,981
ANNALY CAPITAL MANAGEMENT IN REIT USD.01	384,792	$12,008,392	$7,268,721
ANNEXON INC COMMON STOCK	8,276	$45,021	$35,007
ANPEC ELECTRONICS CORP COMMON STOCK TWD10.0	22,000	$188,783	$190,766
ANRITSU CORP COMMON STOCK	4,200	$86,199	$91,332
ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	200,800	$1,428,166	$1,887,278
ANTERIS TECHNOLOGIES GLOBAL COMMON STOCK USD.0001	5,628	$44,673	$43,730
ANTERIX INC COMMON STOCK USD.0001	795	$38,321	$62,408
ANTERO MIDSTREAM CORP COMMON STOCK	151,232	$1,531,033	$3,048,837
ANTERO RESOURCES CORP COMMON STOCK USD.01	134,951	$4,345,422	$4,506,014
ANTOFAGASTA PLC COMMON STOCK	791,150	$19,784,592	$39,580,780
ANZ GROUP HOLDINGS LTD COMMON STOCK	1,454,400	$27,414,410	$38,763,062
AOI ELECTRONICS CO LTD COMMON STOCK	1,600	$25,676	$25,700
AON PLC CLASS A COMMON STOCK	136,674	$29,116,874	$37,827,263
AP MOLLER MAERSK A/S A COMMON STOCK DKK1000.0	1,013	$1,634,864	$3,503,161
AP MOLLER MAERSK A/S B COMMON STOCK DKK1000.0	4,522	$8,269,651	$16,249,504
APA CORP COMMON STOCK USD.625	300,086	$10,931,988	$12,465,572
APA GROUP STAPLED SECURITY	579,156	$3,735,984	$4,274,969
APACER TECHNOLOGY INC COMMON STOCK TWD10.0	133,000	$854,390	$844,060
API GROUP CORP COMMON STOCK USD.0001	254,444	$7,031,660	$9,821,538
APNIMED INC COMMON STOCK USD.00001	469	$13,605	$10,276
APOGEE ENTERPRISES INC COMMON STOCK USD.333	65,855	$2,625,278	$2,329,291
APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001	238,597	$16,655,889	$27,691,568
APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.0	144,021	$11,917,377	$12,272,088
APOTEX HEALTH CORP COMMON STOCK	92,950	$2,053,539	$2,038,058
APPFOLIO INC A COMMON STOCK USD.0001	9,877	$2,363,489	$1,980,536
APPIAN CORP A COMMON STOCK USD.0001	2,276	$90,453	$80,275
APPLE HOSPITALITY REIT INC REIT	142,895	$2,165,202	$2,309,183
APPLE INC COMMON STOCK USD.00001	7,917,300	$596,111,681	$2,636,619,246
APPLIED AEROSPACE + DEFENSE COMMON STOCK	1,164	$14,862	$14,003
APPLIED DIGITAL CORP COMMON STOCK USD.001	897,130	$13,237,575	$21,863,058
APPLIED INDUSTRIAL TECH INC COMMON STOCK	38,285	$9,525,785	$12,721,723
APPLIED MATERIALS INC COMMON STOCK USD.01	450,424	$51,304,174	$230,337,825
APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	97,684	$8,001,028	$9,696,114
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	144,493	$14,972,377	$41,965,102
APR CORP/KOREA COMMON STOCK KRW100.0	3,497	$659,228	$945,624

APT MEDICAL INC A COMMON STOCK CNY1.0	777	$24,777	$28,766
APTARGROUP INC COMMON STOCK USD.01	37,955	$4,016,192	$4,598,628
APTIV PLC COMMON STOCK USD.01	567,605	$35,260,125	$24,418,367
AQUESTIVE THERAPEUTICS INC COMMON STOCK USD.001	6,642	$25,983	$30,752
ARAB NATIONAL BANK COMMON STOCK SAR10.0	208,691	$1,209,358	$1,267,219
ARAMARK COMMON STOCK USD.01	186,767	$6,784,947	$10,001,373
ARBOR REALTY TRUST INC REIT USD.01	7,488	$98,961	$28,904
ARBUTUS BIOPHARMA CORP COMMON STOCK	8,171	$28,877	$39,057
ARCA CONTINENTAL SAB DE CV COMMON STOCK	57,794	$398,331	$621,834
ARCBEST CORP COMMON STOCK USD.01	14,007	$1,418,299	$1,785,052
ARCELORMITTAL COMMON STOCK	319,840	$11,165,415	$21,564,909
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	238,343	$13,476,303	$22,013,359
ARCHER AVIATION INC A COMMON STOCK USD.0001	38,467	$264,853	$191,181
ARCHER DANIELS MIDLAND CO COMMON STOCK	293,287	$16,194,099	$23,281,122
ARCHION CORP COMMON STOCK	232,300	$416,859	$421,329
ARCHOSAUR GAMES INC COMMON STOCK USD.00001	189,000	$36,312	$37,816
ARCHROCK INC COMMON STOCK USD.01	9,925	$206,711	$300,628
ARCOS DORADOS HOLDINGS INC A COMMON STOCK	957,078	$7,294,107	$6,843,108
ARCOSA INC COMMON STOCK USD.01	2,858	$184,706	$417,697
ARCTURUS THERAPEUTICS HOLDIN COMMON STOCK USD.001	1,687	$55,479	$23,095
ARCUS BIOSCIENCES INC COMMON STOCK USD.0001	39,623	$1,175,240	$1,023,462
ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001	6,189	$103,305	$163,575
ARDAGH HOLDINGS SA COMMON STOCK	55,816	$1,356,933	$293,034
ARDAGH METAL PACKAGING SA COMMON STOCK USD.01	246,105	$1,087,928	$1,068,096
ARDELYX INC COMMON STOCK USD.000001	13,517	$62,275	$46,228
ARDENT HEALTH INC COMMON STOCK USD.01	73,729	$830,612	$762,358
ARDMORE SHIPPING CORP COMMON STOCK USD.01	2,266	$25,690	$42,284
ARES COMMERCIAL REAL ESTATE REIT USD.01	3,321	$36,418	$12,753
ARES MANAGEMENT CORP A COMMON STOCK	88,663	$6,109,830	$10,299,981
ARGAN INC COMMON STOCK USD.15	792	$241,769	$299,336
ARGENX SE COMMON STOCK EUR.1	25,027	$8,315,877	$24,071,912
ARHAUS INC COMMON STOCK USD.001	3,038	$40,710	$28,770
ARISTA NETWORKS INC COMMON STOCK USD.0001	619,812	$27,877,783	$126,187,525
ARISTOCRAT LEISURE LTD COMMON STOCK	375,390	$7,670,674	$15,544,175
ARITZIA INC SUBORDINATE VOTI COMMON STOCK	8,700	$612,067	$734,605
ARKO CORP COMMON STOCK USD.0001	5,041	$44,806	$20,769
ARKO PETROLEUM CORP COMMON STOCK	610	$11,345	$9,065
ARLO TECHNOLOGIES INC COMMON STOCK USD.001	561,023	$4,202,328	$6,956,685
ARMATA PHARMACEUTICALS INC COMMON STOCK USD.01	429	$3,178	$1,574
ARMOUR RESIDENTIAL REIT INC REIT USD.0001	8,770	$174,621	$121,289
ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01	58,197	$5,000,053	$9,423,840
ARNOLDO MONDADORI EDITORE COMMON STOCK EUR.26	49,118	$117,534	$113,813
ARRAY TECHNOLOGIES INC COMMON STOCK USD.001	6,474	$129,267	$26,090
ARRIVENT BIOPHARMA INC COMMON STOCK USD.0001	2,034	$53,398	$61,590
ARROW ELECTRONICS INC COMMON STOCK USD1.0	45,084	$3,857,670	$10,234,068
ARROW FINANCIAL CORP COMMON STOCK USD1.0	1,000	$28,010	$36,850
ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001	111,056	$7,993,318	$7,268,615
ARS PHARMACEUTICALS INC COMMON STOCK USD.0001	3,562	$34,399	$15,352
ARTERIS INC COMMON STOCK USD.001	29,056	$859,778	$686,884
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	158,834	$26,812,708	$36,231,624
ARTIENCE CO LTD COMMON STOCK	5,500	$161,394	$178,159
ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	3,740	$142,179	$135,089
ARTIVA BIOTHERAPEUTICS INC COMMON STOCK USD.0001	752	$6,722	$5,354
ARTIVION INC COMMON STOCK USD.01	2,397	$48,017	$54,700
ARVINAS INC COMMON STOCK USD.001	6,375	$131,975	$49,311
ASAHI GROUP HOLDINGS LTD COMMON STOCK	763,100	$8,386,844	$7,726,427
ASAHI INTECC CO LTD COMMON STOCK	224,300	$4,909,227	$4,746,221
ASAHI KASEI CORP COMMON STOCK	492,300	$3,986,549	$5,192,906
ASANA INC CL A COMMON STOCK USD.00001	5,158	$167,195	$43,482
ASBISC ENTERPRISES PLC COMMON STOCK USD.2	6,334	$292,587	$304,969
ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	16,273	$2,305,369	$2,803,838
ASCENDIS PHARMA A/S COMMON STOCK DKK1.0	63,789	$12,386,746	$14,533,048

ASE TECHNOLOGY HOLDING ADR ADR	58,621	$2,567,302	$2,606,290
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	3,041,378	$28,848,989	$67,173,180
ASELSAN ELEKTRONIK SANAYI COMMON STOCK TRY1.0	173,447	$511,555	$1,190,708
ASHLAND INC COMMON STOCK	20,588	$1,460,805	$1,398,337
ASIA VITAL COMPONENTS COMMON STOCK TWD10.0	63,000	$3,659,549	$6,798,882
ASICS CORP COMMON STOCK	904,800	$22,241,180	$24,299,208
ASM INTERNATIONAL NV COMMON STOCK EUR.04	27,637	$14,548,201	$27,875,638
ASML HOLDING NV COMMON STOCK EUR.09	248,693	$106,055,038	$451,060,750
ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09	6,370	$9,312,064	$11,540,338
ASMPT LTD COMMON STOCK HKD.1	44,600	$594,445	$909,421
ASP ISOTOPES INC COMMON STOCK USD.01	6,849	$37,122	$18,150
ASPEED TECHNOLOGY INC COMMON STOCK TWD10.0	8,400	$3,750,807	$4,948,240
ASPEN AEROGELS INC COMMON STOCK USD.00001	3,634	$37,214	$19,914
ASPHALT ATD HOLDCO LLC ASPHALT ATD HOLDCO LLC	682	$0	$0
ASPHALT ATD HOLDCO, LLC	15,690	$202,908	$215,851
ASR NEDERLAND NV COMMON STOCK EUR.16	61,832	$2,709,465	$5,067,932
ASSA ABLOY AB B COMMON STOCK SEK1.0	615,826	$11,940,452	$21,945,736
ASSECO POLAND SA COMMON STOCK PLN1.0	5,966	$317,043	$340,226
ASSEMBLY BIOSCIENCES INC COMMON STOCK USD.001	536	$14,147	$12,591
ASSOCIATED BANC CORP COMMON STOCK USD.01	192,392	$4,743,862	$5,512,031
ASSOCIATED BRITISH FOODS PLC COMMON STOCK GBP.0568	110,592	$2,773,068	$2,729,698
ASSURANT INC COMMON STOCK USD.01	23,424	$2,284,024	$6,172,224
ASSURED GUARANTY LTD COMMON STOCK USD.01	19,142	$769,059	$1,296,296
AST SPACEMOBILE INC COMMON STOCK USD.0001	123,270	$7,146,013	$7,255,672
ASTEC INDUSTRIES INC COMMON STOCK USD.2	33,991	$1,306,176	$1,367,798
ASTELLAS PHARMA INC COMMON STOCK	737,900	$8,779,336	$10,896,980
ASTERA LABS INC COMMON STOCK USD.0001	84,789	$15,373,302	$30,182,340
ASTOR TRANSFORMATOR ENERJI T COMMON STOCK	1,298,662	$6,471,137	$5,049,778
ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.0	8,112,700	$4,225,152	$2,087,744
ASTRANA HEALTH INC COMMON STOCK USD.001	2,524	$99,961	$89,779
ASTRAZENECA PLC COMMON STOCK USD.25	709,853	$64,055,613	$115,800,914
ASTRONICS CORP COMMON STOCK USD.01	1,934	$79,870	$130,390
ASURE SOFTWARE INC COMMON STOCK USD.01	1,229	$12,748	$9,304
ASUSTEK COMPUTER INC COMMON STOCK TWD10.0	201,000	$4,479,439	$6,068,616
ASX LTD COMMON STOCK	72,734	$2,587,013	$2,964,716
AT+T INC COMMON STOCK USD1.0	4,686,434	$115,003,426	$114,348,990
ATCO LTD CLASS I COMMON STOCK	12,977	$707,127	$673,460
ATEA PHARMACEUTICALS INC COMMON STOCK USD.001	4,441	$67,108	$23,138
ATEGRITY SPECIALTY HOLDINGS COMMON STOCK	411	$8,435	$10,501
ATI INC COMMON STOCK USD.1	70,768	$5,516,123	$13,403,459
ATKINSREALIS GROUP INC COMMON STOCK	78,402	$4,595,967	$4,783,364
ATKORE INC COMMON STOCK USD.01	11,310	$980,903	$1,071,623
ATLANTA BRAVES HOLDINGS IN A COMMON STOCK USD.01	280	$9,352	$16,248
ATLANTA BRAVES HOLDINGS IN C COMMON STOCK USD.01	2,858	$106,955	$151,303
ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33	138,942	$5,007,879	$5,272,849
ATLANTICUS HOLDINGS CORP COMMON STOCK	230	$12,526	$20,132
ATLAS COPCO AB A SHS COMMON STOCK SEK.16	1,294,945	$17,524,269	$26,772,007
ATLAS COPCO AB B SHS COMMON STOCK SEK.639	776,424	$9,781,553	$13,873,329
ATLAS ENERGY SOLUTIONS INC COMMON STOCK	4,555	$84,756	$54,706
ATLASSIAN CORP CL A COMMON STOCK USD.00001	77,039	$10,146,943	$13,812,322
ATMOS ENERGY CORP COMMON STOCK	88,790	$9,938,991	$13,890,308
ATMUS FILTRATION TECHNOLOGIE COMMON STOCK	56,602	$2,339,016	$2,457,659
ATN INTERNATIONAL INC COMMON STOCK USD.01	569	$23,589	$15,830
ATOMERA INC COMMON STOCK USD.001	1,625	$10,356	$7,085
ATRAE INC COMMON STOCK	6,300	$34,619	$38,088
ATRICURE INC COMMON STOCK USD.001	136,247	$3,602,083	$7,657,081
ATRIUM THERAPEUTICS INC COMMON STOCK	833	$11,577	$6,897
ATS CORP COMMON STOCK	54,143	$1,288,780	$980,847
AUCKLAND INTL AIRPORT LTD COMMON STOCK	711,429	$2,701,693	$3,366,019
AUMOVIO SE COMMON STOCK	243,643	$11,123,968	$10,031,893
AURA BIOSCIENCES INC COMMON STOCK USD.00001	2,823	$27,712	$17,728
AURA MINERALS INC COMMON STOCK	23,476	$1,580,544	$1,847,092

AURINIA PHARMACEUTICALS INC COMMON STOCK	7,099	$88,128	$114,968
AURIZON HOLDINGS LTD COMMON STOCK	86,776	$262,130	$223,973
AUROBINDO PHARMA LTD COMMON STOCK INR1.0	97,108	$1,323,619	$1,694,342
AURORA INNOVATION INC COMMON STOCK USD.0001	753,166	$3,981,957	$4,172,540
AUSTRIA TECHNOLOGIE + SYSTEM COMMON STOCK	1,785	$309,791	$406,512
AUTODESK INC COMMON STOCK USD.01	115,907	$17,450,576	$24,224,563
AUTOLIV INC COMMON STOCK USD1.0	7,900	$924,659	$883,931
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	183,636	$25,017,477	$47,389,106
AUTONATION INC COMMON STOCK USD.01	20,266	$1,705,641	$3,190,679
AUTOTRADER GROUP PLC COMMON STOCK GBP.01	193,550	$1,316,036	$1,164,246
AUTOZONE INC COMMON STOCK USD.01	10,267	$14,114,077	$29,055,815
AVALO THERAPEUTICS INC COMMON STOCK USD.001	3,452	$62,254	$52,919
AVALYN PHARMA INC COMMON STOCK USD.001	1,421	$44,056	$40,484
AVANT GROUP CORP COMMON STOCK	5,700	$44,518	$42,985
AVANTOR INC COMMON STOCK USD.01	926,884	$20,272,884	$13,949,604
AVARY HOLDING SHENZHEN CO A COMMON STOCK CNY1.0	22,500	$185,410	$266,930
AVEANNA HEALTHCARE HOLDINGS COMMON STOCK USD.01	140,949	$1,883,458	$1,749,177
AVENUE SUPERMARTS LTD COMMON STOCK INR10.0	95,281	$4,637,746	$3,779,721
AVEPOINT INC COMMON STOCK USD.0001	9,038	$73,460	$127,255
AVERY DENNISON CORP COMMON STOCK USD1.0	73,597	$10,490,599	$12,560,800
AVIAT NETWORKS INC COMMON STOCK USD.01	572	$16,488	$11,469
AVIDBANK HOLDINGS INC COMMON STOCK	364	$11,443	$11,279
AVIDIA BANCORP INC COMMON STOCK USD.01	1,786	$38,712	$38,578
AVIENT CORP COMMON STOCK USD.01	40,049	$1,538,461	$1,611,972
AVIS BUDGET GROUP INC COMMON STOCK USD.01	7,766	$1,232,128	$828,399
AVISTA CORP COMMON STOCK	153,614	$5,946,517	$5,390,315
AVIVA PLC COMMON STOCK GBP.3289474	1,221,829	$9,866,701	$11,141,224
AVNET INC COMMON STOCK USD1.0	230,167	$13,268,192	$23,005,192
AVOLTA AG COMMON STOCK CHF5.0	47,242	$2,439,649	$2,488,416
AWA BANK LTD/THE COMMON STOCK	27,000	$84,381	$383,517
AXA SA COMMON STOCK EUR2.29	624,378	$15,139,198	$30,169,355
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	381,362	$11,231,703	$12,264,602
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	1,844	$135,490	$241,896
AXIA ENERGIA PR C PREFERENCE	15,071	$165,730	$160,960
AXIA ENERGIA S.A. PREFERRED STOCK	2,757	$25,756	$29,390
AXIA ENERGIA SA COMMON STOCK	202,008	$1,512,922	$2,161,380
AXIS BANK LTD COMMON STOCK INR2.0	455,105	$6,473,656	$5,822,532
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	30,848	$1,763,421	$2,905,882
AXOGEN INC COMMON STOCK USD.01	103,974	$4,361,093	$4,358,590
AXON ENTERPRISE INC COMMON STOCK USD.00001	68,670	$15,917,403	$29,014,448
AXOS FINANCIAL INC COMMON STOCK USD.01	23,125	$1,956,932	$2,001,931
AXSOME THERAPEUTICS INC COMMON STOCK USD.0001	39,681	$7,188,610	$7,316,780
AXT INC COMMON STOCK USD.001	3,592	$251,785	$278,057
AYALA CORPORATION COMMON STOCK PHP50.0	27,465	$394,829	$219,211
AYVENS SA COMMON STOCK EUR1.5	145,238	$1,859,790	$1,567,201
AZENTA INC COMMON STOCK USD.01	30,749	$708,552	$1,072,833
AZRIELI GROUP LTD COMMON STOCK ILS.1	17,385	$804,247	$2,018,717
AZZ INC COMMON STOCK USD1.0	13,659	$1,324,324	$1,835,633
B+G FOODS INC COMMON STOCK USD.01	4,660	$91,067	$13,374
B3 SA BRASIL BOLSA BALCAO COMMON STOCK	5,833,397	$15,432,191	$20,680,727
BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	177,075	$1,153,374	$1,034,118
BABCOCK INTL GROUP PLC COMMON STOCK GBP.6	469,271	$7,533,837	$6,152,988
BACKBLAZE INC A COMMON STOCK USD.001	3,529	$29,191	$49,371
BADGER METER INC COMMON STOCK USD1.0	1,667	$143,180	$205,941
BAE SYSTEMS PLC COMMON STOCK GBP.025	2,229,637	$23,398,397	$57,980,390
BAIDU INC SPON ADR ADR USD.00005	85,223	$12,031,473	$7,403,322
BAIDU INC CLASS A HKD COMMON STOCK USD.000000625	1,487,462	$20,973,071	$16,264,599
BAIYIN NONFERROUS GROUP CO A COMMON STOCK CNY1.0	76,000	$86,947	$64,038
BAJAJ FINANCE LTD COMMON STOCK INR1.0	508,249	$4,400,547	$5,088,457
BAKER HUGHES CO COMMON STOCK USD.0001	567,980	$17,525,365	$31,182,102
BAKKAFROST P/F COMMON STOCK DKK1.0	35,610	$1,730,592	$1,626,850
BAKKT INC COMMON STOCK USD.0001	1,333	$12,828	$10,411

BALCHEM CORP COMMON STOCK USD.0667	1,870	$215,059	$308,475
BALDWIN INSURANCE GROUP INC/ COMMON STOCK	83,301	$1,603,877	$2,648,139
BALFOUR BEATTY PLC COMMON STOCK GBP.5	27,915	$327,243	$341,912
BALL CORP COMMON STOCK	189,200	$9,914,386	$10,600,876
BALLY S CORP COMMON STOCK USD.01	428	$4,777	$5,872
BANC OF CALIFORNIA INC COMMON STOCK USD.01	186,297	$3,312,600	$3,209,897
BANCA MEDIOLANUM SPA COMMON STOCK	246,405	$5,473,136	$6,708,702
BANCA MONTE DEI PASCHI SIENA COMMON STOCK	737,994	$6,884,772	$9,851,119
BANCFIRST CORP COMMON STOCK USD1.0	1,196	$97,788	$125,915
BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49	2,710,847	$26,610,369	$76,392,852
BANCO BPM SPA COMMON STOCK	440,438	$2,493,573	$7,964,322
BANCO BRADESCO ADR ADR	2,657,023	$11,002,394	$9,352,721
BANCO BRADESCO S.A. COMMON STOCK	262,379	$1,107,091	$822,668
BANCO BRADESCO SA PREF PREFERENCE	653,059	$3,392,222	$2,336,704
BANCO BTG PACTUAL SA UNIT UNIT	198,348	$1,339,674	$2,457,711
BANCO COMERCIAL PORTUGUES R COMMON STOCK	6,304,518	$6,471,788	$8,700,598
BANCO DE CHILE COMMON STOCK	34,051,532	$4,638,751	$6,807,227
BANCO DE CREDITO E INVERSION COMMON STOCK	8,888	$291,694	$591,961
BANCO DE SABADELL SA COMMON STOCK EUR.125	1,942,343	$4,092,011	$8,057,079
BANCO DO BRASIL S.A. COMMON STOCK	3,514,500	$15,508,013	$15,673,142
BANCO SANTANDER CHILE ADR ADR	6,965	$240,432	$232,352
BANCO SANTANDER CHILE COMMON STOCK	7,689,201	$465,979	$642,914
BANCO SANTANDER SA COMMON STOCK EUR.5	7,742,954	$52,347,680	$108,422,710
BANCORP INC/THE COMMON STOCK USD1.0	2,302	$61,850	$110,864
BANDAI NAMCO HOLDINGS INC COMMON STOCK	565,900	$11,646,183	$20,596,189
BANDWIDTH INC CLASS A COMMON STOCK USD.001	102,194	$5,368,739	$6,204,198
BANGCHAK CORP PCL NVDR NVDR THB1.0	820,300	$1,331,216	$1,222,413
BANGKOK BANK PCL FOREIGN REG FOREIGN SH. THB10.0 A	1,251,323	$5,390,261	$6,880,831
BANGKOK BANK PUBLIC CO NVDR NVDR THB10.0	1,723,844	$7,096,663	$9,479,151
BANGKOK DUSIT MED SERVI NVDR NVDR THB.1	399,759	$317,864	$228,757
BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A	771,433	$527,765	$450,640
BANK AL JAZIRA COMMON STOCK SAR10.0	58,605	$182,551	$179,804
BANK ALBILAD COMMON STOCK SAR10.0	82,149	$642,078	$520,925
BANK CENTRAL ASIA TBK PT COMMON STOCK IDR12.5	77,942,744	$35,524,964	$26,489,632
BANK FIRST CORP COMMON STOCK USD1.0	582	$57,452	$86,607
BANK HAPOALIM BM COMMON STOCK ILS1.0	570,933	$4,941,684	$14,226,667
BANK LEUMI LE ISRAEL COMMON STOCK ILS.1	644,127	$5,169,171	$15,503,715
BANK MANDIRI PERSERO TBK PT COMMON STOCK IDR125.0	7,335,100	$1,799,365	$1,645,525
BANK MILLENNIUM SA COMMON STOCK PLN1.0	67,347	$275,308	$405,283
BANK NEGARA INDONESIA PERSER COMMON STOCK IDR3750.0	17,858,700	$4,984,151	$3,386,909
BANK OF AMERICA CORP COMMON STOCK USD.01	4,053,942	$119,443,879	$220,656,063
BANK OF BEIJING CO LTD A COMMON STOCK CNY1.0	497,200	$400,620	$413,011
BANK OF CHANGSHA CO LTD A COMMON STOCK CNY1.0	147,800	$200,737	$214,027
BANK OF CHENGDU CO LTD A COMMON STOCK CNY1.0	37,100	$88,048	$106,839
BANK OF CHINA LTD A COMMON STOCK CNY1.0	153,900	$86,233	$154,465
BANK OF CHINA LTD H COMMON STOCK CNY1.0	14,724,000	$8,811,288	$11,418,172
BANK OF COMMUNICATIONS CO A COMMON STOCK CNY1.0	353,000	$297,108	$407,992
BANK OF COMMUNICATIONS CO H COMMON STOCK CNY1.0	1,067,000	$868,689	$1,136,792
BANK OF EAST ASIA LTD COMMON STOCK	190,600	$354,941	$467,588
BANK OF HANGZHOU CO LTD A COMMON STOCK CNY1.0	57,500	$136,728	$146,721
BANK OF HAWAII CORP COMMON STOCK USD.01	2,299	$127,597	$158,447
BANK OF IRELAND GROUP PLC COMMON STOCK EUR1.0	1,577,529	$14,194,975	$35,541,071
BANK OF IWATE LTD/THE COMMON STOCK	37,700	$166,342	$686,414
BANK OF JIANGSU CO LTD A COMMON STOCK CNY1.0	2,987,160	$3,837,902	$5,515,113
BANK OF MARIN BANCORP/CA COMMON STOCK	992	$30,418	$26,863
BANK OF MONTREAL COMMON STOCK	275,173	$19,731,644	$46,122,852
BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0	85,936	$2,950,909	$4,972,257
BANK OF NANJING CO LTD A COMMON STOCK CNY1.0	97,900	$137,406	$174,910
BANK OF NEW YORK MELLON CORP COMMON STOCK	327,870	$16,061,913	$47,419,838
BANK OF NINGBO CO LTD A COMMON STOCK CNY1.0	86,650	$367,912	$457,841
BANK OF NOVA SCOTIA COMMON STOCK	693,784	$38,174,472	$63,238,308
BANK OF SHANGHAI CO LTD A COMMON STOCK CNY1.0	112,193	$125,730	$163,134

BANK OF SUZHOU CO LTD A COMMON STOCK CNY1.0	46,000	$52,194	$63,799
BANK OF THE PHILIPPINE ISLAN COMMON STOCK PHP10.0	203,747	$354,722	$302,474
BANK OZK COMMON STOCK	93,588	$3,527,042	$4,301,304
BANK PEKAO SA COMMON STOCK PLN1.0	26,670	$1,146,190	$1,950,811
BANK RAKYAT INDONESIA PERSER COMMON STOCK IDR50.0	88,526,007	$25,185,001	$15,550,862
BANK7 CORP COMMON STOCK USD.01	111	$6,012	$6,053
BANKINTER SA COMMON STOCK EUR.3	481,406	$5,421,705	$8,882,847
BANKUNITED INC COMMON STOCK USD.01	48,876	$2,179,358	$2,062,567
BANKWELL FINANCIAL GROUP INC COMMON STOCK	521	$21,108	$33,761
BANNER CORPORATION COMMON STOCK USD.01	46,120	$2,662,812	$3,090,040
BANQUE CANTONALE VAUDOIS REG COMMON STOCK CHF10.0	13,197	$1,236,420	$1,994,684
BANQUE SAUDI FRANSI COMMON STOCK SAR10.0	216,306	$1,040,741	$1,179,233
BAOSHAN IRON + STEEL CO A COMMON STOCK CNY1.0	153,500	$164,912	$135,750
BAR HARBOR BANKSHARES COMMON STOCK USD2.0	1,061	$33,365	$41,050
BARCLAYS PLC COMMON STOCK GBP.25	11,034,555	$32,648,645	$67,071,587
BARCO N.V. COMMON STOCK	8,364	$90,230	$68,212
BARITO PACIFIC TBK PT COMMON STOCK IDR100.0	2,168,704	$160,725	$170,463
BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	651	$6,799	$7,545
BARRATT REDROW PLC COMMON STOCK GBP.1	190,081	$1,014,375	$838,849
BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	1,314	$26,010	$39,762
BARRICK MINING CORP COMMON STOCK	778,301	$13,703,294	$31,724,091
BARRY CALLEBAUT AG REG COMMON STOCK CHF.02	1,450	$2,422,995	$1,905,084
BASF SE COMMON STOCK	455,734	$29,454,190	$25,975,448
BATH + BODY WORKS INC COMMON STOCK USD.5	136,139	$5,117,225	$2,167,333
BAUSCH HEALTH COS INC COMMON STOCK	128,361	$755,306	$749,507
BAVARIAN NORDIC A/S COMMON STOCK DKK10.0	699	$20,625	$23,472
BAWAG GROUP AG COMMON STOCK	55,309	$7,252,299	$11,238,985
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	306,236	$17,032,146	$7,349,664
BAYCOM CORP COMMON STOCK	508	$12,617	$15,413
BAYER AG REG COMMON STOCK	666,682	$44,031,953	$36,310,171
BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0	139,696	$10,990,119	$8,777,829
BB SEGURIDADE PARTICIPACOES COMMON STOCK	188,563	$1,453,147	$1,428,124
BBB FOODS INC CLASS A COMMON STOCK	148,245	$5,741,460	$7,803,617
BCB BANCORP INC COMMON STOCK	727	$9,184	$6,245
BCE INC COMMON STOCK	125,164	$3,637,995	$2,553,972
BDO UNIBANK INC COMMON STOCK PHP10.0	264,074	$526,761	$476,341
BE SEMICONDUCTOR INDUSTRIES COMMON STOCK EUR.01	33,355	$4,292,718	$7,266,587
BEACON FINANCIAL CORP COMMON STOCK USD.01	4,802	$138,595	$134,408
BEAM THERAPEUTICS INC COMMON STOCK USD.01	5,958	$211,086	$145,673
BEAZER HOMES USA INC COMMON STOCK USD.001	1,421	$29,965	$47,390
BECTON DICKINSON AND CO COMMON STOCK USD1.0	150,651	$24,371,386	$26,966,529
BEFESA SA COMMON STOCK	21,968	$998,004	$864,599
BEIERSDORF AG COMMON STOCK	35,030	$2,937,703	$3,061,352
BEIJER REF AB COMMON STOCK SEK.97	164,343	$2,395,695	$2,458,903
BEIJING COMPASS TECHNOLOGY A COMMON STOCK CNY1.0	7,105	$90,154	$56,190
BEIJING ENLIGHT MEDIA CO L A COMMON STOCK CNY1.0	15,700	$42,524	$25,685
BEIJING ENTERPRISES HLDGS COMMON STOCK	59,500	$252,633	$228,089
BEIJING HUAFENG TEST + CON A COMMON STOCK CNY1.0	1,455	$85,810	$81,154
BEIJING KINGSOFT OFFICE SO A COMMON STOCK CNY1.0	2,856	$104,593	$93,192
BEIJING NEW BUILDING MATER A COMMON STOCK CNY1.0	16,000	$51,885	$39,610
BEIJING ORIENTAL YUHONG A COMMON STOCK CNY1.0	6,877,100	$14,400,947	$10,881,682
BEIJING SHANGHAI HIGH SPE A COMMON STOCK CNY1.0	2,708,000	$1,981,364	$1,922,343
BEIJING TONG REN TANG CO A COMMON STOCK CNY1.0	14,100	$96,246	$49,920
BEIJING YANDONG MICROELECT A COMMON STOCK CNY1.0	6,039	$44,900	$38,213
BEL FUSE INC CL A COMMON STOCK USD.1	65	$7,256	$12,852
BEL FUSE INC CL B COMMON STOCK USD.1	3,462	$629,071	$845,143
BELDEN INC COMMON STOCK USD.01	2,241	$151,247	$241,871
BELIMO HOLDING AG REG COMMON STOCK CHF.05	4,033	$4,487,578	$3,919,731
BELLRING BRANDS INC COMMON STOCK USD.01	66,680	$747,783	$512,769
BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	57,809	$2,573,410	$4,792,944
BENDIGO AND ADELAIDE BANK COMMON STOCK	70,863	$515,659	$510,742
BENITEC BIOPHARMA INC COMMON STOCK	855	$9,943	$8,550

BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	74,224	$3,950,758	$2,371,457
BEONE MEDICINES LTD ADR ADR USD.0001	10,482	$2,477,353	$3,835,783
BEONE MEDICINES LTD H COMMON STOCK USD.0001	362,033	$6,644,370	$10,399,495
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1,022,245	$237,680,911	$509,026,898
BEST BUY CO INC COMMON STOCK USD.1	161,920	$10,204,914	$14,287,821
BETA BIONICS INC COMMON STOCK USD.0001	2,538	$46,414	$48,171
BETA TECHNOLOGIES INC CL A COMMON STOCK USD.0001	7,435	$141,191	$164,314
BETTER HOME + FINANCE HOLDIN COMMON STOCK USD.0001	401	$10,722	$4,411
BGC GROUP INC A COMMON STOCK USD.01	21,200	$154,925	$244,436
BHP GROUP LTD COMMON STOCK	2,212,424	$52,050,806	$93,613,145
BICARA THERAPEUTICS INC COMMON STOCK USD.0001	2,392	$46,193	$44,515
BID CORP LTD COMMON STOCK	38,659	$772,821	$1,028,544
BIDVEST GROUP LTD COMMON STOCK ZAR.05	37,219	$483,557	$510,586
BIGBEAR.AI HOLDINGS INC COMMON STOCK USD.0001	28,326	$138,581	$75,064
BIGLARI HOLDINGS INC B COMMON STOCK	40	$10,945	$13,754
BILIBILI INC CLASS Z COMMON STOCK USD.0001	28,940	$1,097,531	$440,734
BILIBILI INC SPONSORED ADR ADR USD.0001	9,114	$138,351	$136,892
BILL HOLDINGS INC COMMON STOCK USD.00001	70,563	$6,356,082	$3,001,750
BIM BIRLESIK MAGAZALAR AS COMMON STOCK TRY1.0	176,576	$1,086,961	$1,507,580
BINGGRAE CO LTD COMMON STOCK KRW5000.0	3,835	$234,595	$242,822
BIO RAD LABORATORIES A COMMON STOCK USD.0001	8,808	$2,470,338	$3,326,870
BIO TECHNE CORP COMMON STOCK USD.01	72,520	$3,231,067	$5,255,524
BIOAGE LABS INC COMMON STOCK USD.00001	2,410	$39,124	$17,087
BIOCRYST PHARMACEUTICALS INC COMMON STOCK USD.01	294,628	$2,374,727	$2,454,251
BIOGEN INC COMMON STOCK USD.0005	98,705	$23,317,619	$22,295,485
BIOHAVEN LTD COMMON STOCK	6,570	$101,606	$87,710
BIOLIFE SOLUTIONS INC COMMON STOCK USD.001	2,320	$53,667	$90,132
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	256,719	$17,323,912	$15,403,140
BIOMERIEUX COMMON STOCK	30,065	$2,927,128	$2,655,110
BIOVENTUS INC A COMMON STOCK USD.001	3,138	$25,685	$42,771
BIPROGY INC COMMON STOCK	55,800	$1,054,026	$1,648,059
BIRKENSTOCK HOLDING PLC COMMON STOCK	185,831	$7,230,153	$6,022,783
BIT DIGITAL INC COMMON STOCK USD.01	23,395	$66,043	$38,134
BITDEER TECHNOLOGIES GROUP A COMMON STOCK USD.0000001	7,001	$85,483	$73,440
BITMINE IMMERSION TECHNOLOGI COMMON STOCK USD.0001	292,357	$4,355,057	$7,726,996
BIWIN STORAGE TECHNOLOGY C A COMMON STOCK CNY1.0	2,653	$112,358	$76,104
BIZLINK HOLDING INC COMMON STOCK TWD10.0	24,000	$1,282,788	$1,956,675
BJ S RESTAURANTS INC COMMON STOCK	7,922	$493,218	$453,851
BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	82,609	$5,993,320	$7,600,028
BK TECHNOLOGIES CORP COMMON STOCK USD.6	115	$7,530	$8,566
BKV CORPORATION COMMON STOCK USD.01	636	$13,800	$13,572
BKW AG COMMON STOCK CHF2.5	7,501	$978,531	$1,052,000
BLACK DIAMOND THERAPEUTICS I COMMON STOCK	2,075	$3,565	$3,911
BLACK HILLS CORP COMMON STOCK USD1.0	43,205	$2,867,154	$3,027,806
BLACK ROCK COFFEE BAR INC A COMMON STOCK USD.00001	731	$8,993	$5,212
BLACKBAUD INC COMMON STOCK USD.001	2,088	$94,122	$86,903
BLACKBERRY LTD COMMON STOCK	391,513	$1,577,131	$3,539,278
BLACKLINE INC COMMON STOCK USD.01	2,915	$154,360	$77,335
BLACKROCK INC COMMON STOCK USD.01	70,238	$34,572,557	$74,332,173
BLACKSKY TECHNOLOGY INC COMMON STOCK USD.0001	2,096	$48,485	$44,666
BLACKSTONE DIGITAL INFRASTRU REIT USD.01	5,544	$107,210	$96,133
BLACKSTONE INC COMMON STOCK USD.00001	391,128	$42,017,777	$43,841,538
BLACKSTONE MORTGAGE TRU CL A REIT USD.01	9,536	$248,781	$109,187
BLADEX INC COMMON STOCK	1,749	$58,788	$96,230
BLAIZE HOLDINGS INC COMMON STOCK USD.0001	4,162	$10,177	$1,985
BLEND LABS INC A COMMON STOCK USD.00001	12,343	$27,359	$12,713
BLOCK INC COMMON STOCK USD.0000001	451,825	$34,784,634	$33,222,692
BLOKS GROUP LTD COMMON STOCK USD.0001	18,000	$146,256	$149,795
BLOOM ENERGY CORP A COMMON STOCK USD.0001	185,492	$46,305,557	$51,377,574
BLOOMIN BRANDS INC COMMON STOCK USD.01	183,271	$1,621,154	$1,420,350
BLUE BIRD CORP COMMON STOCK USD.0001	1,685	$72,969	$93,518
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	439,310	$5,529,432	$3,993,328

BLUE RIDGE BANKSHARES INC COMMON STOCK USD5.0	2,431	$8,569	$9,359
BLUEFOCUS INTELLIGENT COMM A COMMON STOCK CNY1.0	35,500	$91,457	$65,490
BLUELINX HOLDINGS INC COMMON STOCK USD.01	450	$26,180	$32,009
BLUESCOPE STEEL LTD COMMON STOCK	177,345	$1,918,181	$3,754,421
BNP PARIBAS COMMON STOCK EUR2.0	572,326	$35,067,668	$61,757,262
BOB S DISCOUNT FURNITURE COMMON STOCK	1,090	$17,238	$15,107
BOC AVIATION LTD COMMON STOCK	27,200	$197,692	$240,915
BOC HONG KONG HOLDINGS LTD COMMON STOCK	1,510,500	$5,103,738	$10,058,129
BOC INTERNATIONAL CHINA CO A COMMON STOCK CNY1.0	5,300	$10,406	$8,663
BOE TECHNOLOGY GROUP CO LT A COMMON STOCK CNY1.0	250,200	$139,203	$213,432
BOEING CO/THE COMMON STOCK USD5.0	351,044	$72,723,082	$65,311,736
BOISE CASCADE CO COMMON STOCK USD.01	26,772	$2,093,798	$1,985,144
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	10,521	$1,096,132	$1,329,854
BOLIDEN AB COMMON STOCK SEK2.11	112,304	$2,530,364	$5,780,303
BOLSA MEXICANA DE VALORES SA COMMON STOCK	72,200	$163,513	$150,247
BOMBARDIER INC B COMMON STOCK	54,500	$8,603,453	$12,082,321
BOOKING HOLDINGS INC COMMON STOCK USD.008	461,976	$41,982,407	$75,260,510
BOOST RUN INC CL A COMMON STOCK USD.0001	26,376	$539,305	$435,204
BOOT BARN HOLDINGS INC COMMON STOCK USD.0001	14,502	$2,326,316	$1,747,056
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	108,547	$6,930,855	$7,535,333
BORGWARNER INC COMMON STOCK USD.01	181,581	$7,001,193	$10,914,834
BORR DRILLING LTD COMMON STOCK USD.05	14,371	$80,568	$55,903
BORUSSIA DORTMUND GMBH + CO COMMON STOCK	11,606	$49,967	$41,460
BOSIDENG INTL HLDGS LTD COMMON STOCK USD.00001	572,000	$251,405	$292,315
BOSTON BEER COMPANY INC A COMMON STOCK USD.01	431	$85,309	$70,693
BOSTON OMAHA CORP CL A COMMON STOCK	1,430	$23,713	$18,490
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	1,061,861	$45,975,635	$46,350,233
BOUBYAN BANK K.S.C COMMON STOCK KWD.1	209,328	$302,173	$455,532
BOUBYAN PETROCHEMICALS CO COMMON STOCK KWD.1	101,256	$237,883	$236,417
BOUYGUES SA COMMON STOCK EUR1.0	88,428	$3,357,509	$4,181,356
BOWHEAD SPECIALTY HOLDINGS I COMMON STOCK USD.01	1,040	$33,141	$35,121
BOWMAN CONSULTING GROUP LTD COMMON STOCK USD.01	828	$25,725	$35,306
BOX INC CLASS A COMMON STOCK USD.0001	64,702	$1,914,064	$2,166,223
BOYD GAMING CORP COMMON STOCK USD.01	42,306	$2,605,644	$2,816,310
BOYD GROUP SERVICES INC COMMON STOCK	17,931	$1,671,270	$1,410,736
BP PLC COMMON STOCK USD.25	7,965,220	$50,151,209	$58,134,190
BPER BANCA SPA COMMON STOCK	610,421	$4,345,986	$9,808,082
BRAEMAR HOTELS + RESORTS INC REIT USD.01	3,267	$14,811	$5,456
BRAMBLES LTD COMMON STOCK	531,844	$3,952,303	$7,222,476
BRAND ENGAGEMENT NETWORK INC COMMON STOCK USD.0001	260	$4,694	$1,578
BRANDYWINE REALTY TRUST REIT USD.01	9,798	$101,176	$27,434
BRAZE INC A COMMON STOCK USD.0001	5,842	$187,357	$146,634
BRC GROUP HOLDINGS INC COMMON STOCK USD.0001	1,182	$8,621	$5,774
BRC INC A COMMON STOCK USD.0001	453	$23,033	$4,104
BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01	39,117	$1,855,844	$3,823,687
BRENNTAG SE COMMON STOCK	77,770	$4,628,036	$5,227,668
BRIDGEBIO PHARMA INC COMMON STOCK	152,342	$9,304,747	$10,024,104
BRIDGESTONE CORP COMMON STOCK	568,400	$9,860,704	$14,002,459
BRIDGEWATER BANCSHARES INC COMMON STOCK USD.001	1,196	$18,362	$24,123
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	67,307	$5,697,206	$4,288,802
BRIGHT MINDS BIOSCIENCES INC COMMON STOCK	572	$35,973	$28,497
BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	26,551	$1,247,961	$1,324,895
BRIGHTSPIRE CAPITAL INC REIT USD.01	7,293	$75,027	$27,932
BRIGHTSPRING HEALTH SERVICES COMMON STOCK USD100.0	26,697	$1,357,087	$1,515,055
BRIGHTSTAR LOTTERY PLC COMMON STOCK USD.1	6,074	$100,242	$60,679
BRIGHTVIEW HOLDINGS INC COMMON STOCK USD.01	178,033	$2,400,521	$1,780,330
BRINK S CO/THE COMMON STOCK USD1.0	60,782	$5,595,585	$6,138,374
BRINKER INTERNATIONAL INC COMMON STOCK USD.1	7,059	$892,681	$1,366,128
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	1,490,984	$80,167,632	$93,037,402
BRISTOW GROUP INC COMMON STOCK USD.01	6,303	$255,667	$256,658
BRITISH AMERICAN TOBACCO PLC COMMON STOCK	796,259	$36,697,289	$43,676,159
BRIXMOR PROPERTY GROUP INC REIT USD.01	193,655	$3,884,991	$5,344,878

BROADCOM INC COMMON STOCK	2,606,275	$194,484,824	$915,297,717
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	68,981	$7,867,614	$11,112,839
BROADSTONE NET LEASE INC REIT USD.00025	10,854	$223,701	$200,799
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	75,029	$1,109,361	$812,564
BROOKFIELD ASSET MGMT A COMMON STOCK	363,690	$15,137,844	$16,243,265
BROOKFIELD BUSINESS CORP A COMMON STOCK	3,993	$118,907	$101,861
BROOKFIELD CORP COMMON STOCK	884,580	$14,060,977	$32,348,930
BROOKFIELD INFRASTRUCTURE A COMMON STOCK	6,992	$272,608	$248,985
BROOKFIELD RENEWABLE CORP COMMON STOCK	62,314	$2,384,244	$1,758,501
BROOKFIELD RENEWABLE CORP COMMON STOCK NPV	58,300	$2,842,186	$1,649,524
BROTHER INDUSTRIES LTD COMMON STOCK	84,800	$2,017,079	$2,477,594
BROWN + BROWN INC COMMON STOCK USD.1	136,258	$6,480,923	$8,298,112
BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	21,443	$1,038,887	$575,316
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	69,570	$3,438,349	$1,822,734
BRT APARTMENTS CORP REIT USD3.0	195	$4,324	$2,605
BRUKER CORP COMMON STOCK USD.01	95,424	$3,715,974	$6,178,704
BRUNELLO CUCINELLI SPA COMMON STOCK	15,684	$1,470,630	$1,446,908
BRUNSWICK CORP COMMON STOCK USD.75	34,862	$2,101,223	$2,239,535
BSE LTD COMMON STOCK INR2.0	190,262	$7,602,392	$6,139,053
BT GROUP PLC COMMON STOCK GBP.05	5,507,453	$16,548,423	$14,047,441
BUCKLE INC/THE COMMON STOCK USD.01	1,810	$67,988	$77,740
BUDIMEX COMMON STOCK PLN5.0	25,109	$4,081,817	$4,376,789
BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	686	$16,674	$17,198
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	47,952	$2,363,739	$2,733,744
BULLISH COMMON STOCK USD.002	15,432	$688,391	$538,422
BUMBLE INC A COMMON STOCK USD.01	18,388	$204,046	$48,360
BUMI RESOURCES MINERALS TBK COMMON STOCK IDR625.0	6,372,900	$391,696	$210,350
BUMITAMA AGRI LTD COMMON STOCK	159,400	$74,788	$259,583
BUMRUNGRAD HOSPITAL FOREIGN FOREIGN SH. THB1.0 A	41,511	$231,687	$238,779
BUMRUNGRAD HOSPITAL PCL NVDR NVDR THB1.0	21,200	$117,138	$121,946
BUNGE GLOBAL SA COMMON STOCK USD.01	64,093	$4,949,793	$6,854,746
BUNZL PLC COMMON STOCK GBP.3214286	223,888	$5,716,218	$7,768,715
BUPA ARABIA FOR COOPERATIVE COMMON STOCK SAR10.0	8,945	$537,441	$352,102
BURBERRY GROUP PLC COMMON STOCK GBP.0005	49,643	$706,801	$672,672
BUREAU VERITAS SA COMMON STOCK EUR.12	122,059	$2,598,590	$3,723,889
BURFORD CAPITAL LTD COMMON STOCK	12,155	$123,180	$47,648
BURKE + HERBERT FINANCIAL SE COMMON STOCK	890	$54,480	$61,054
BURLINGTON STORES INC COMMON STOCK USD.0001	48,727	$8,962,631	$13,019,367
BUSINESS BRAIN SHOWA OTA INC COMMON STOCK	15,000	$75,917	$107,774
BUSINESS FIRST BANCSHARES COMMON STOCK USD1.0	1,669	$43,800	$50,220
BUTTERFLY NETWORK INC COMMON STOCK USD.0001	11,350	$43,632	$101,696
BUZZI SPA COMMON STOCK	29,907	$1,719,919	$1,274,889
BV FINANCIAL INC COMMON STOCK USD.01	115	$2,184	$2,413
BWX TECHNOLOGIES INC COMMON STOCK USD.01	43,345	$2,966,963	$5,938,265
BXP INC REIT USD.01	75,138	$8,715,802	$4,591,683
BYD CO LTD A COMMON STOCK CNY1.0	34,700	$209,496	$431,124
BYD CO LTD H COMMON STOCK CNY1.0	3,600,242	$41,732,718	$34,686,755
BYD ELECTRONIC INTL CO LTD COMMON STOCK	87,500	$192,253	$256,253
BYLINE BANCORP INC COMMON STOCK USD.01	6,093	$191,850	$224,405
C + F FINANCIAL CORP COMMON STOCK USD1.0	114	$8,268	$11,169
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	57,433	$4,737,312	$8,497,787
C+D INTERNATIONAL INVESTMENT COMMON STOCK HKD.1	113,025	$250,434	$196,903
C+S PAPER CO LTD A COMMON STOCK CNY1.0	967,800	$1,216,298	$1,008,877
C3.AI INC A COMMON STOCK USD.001	7,968	$182,896	$87,568
C4 THERAPEUTICS INC COMMON STOCK USD.0001	4,047	$17,359	$13,477
CABALETTA BIO INC COMMON STOCK USD.00001	6,577	$19,046	$12,628
CABLE ONE INC COMMON STOCK USD.01	306	$119,314	$3,372
CABOT CORP COMMON STOCK USD1.0	37,628	$2,654,733	$2,893,969
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	21,541	$7,856,865	$13,120,839
CACTUS INC A COMMON STOCK USD.01	40,374	$2,299,498	$2,512,070
CADENCE DESIGN SYS INC COMMON STOCK USD.01	158,822	$17,789,303	$52,440,642
CADIZ INC COMMON STOCK USD.01	2,269	$8,638	$8,894

CADRE HOLDINGS INC COMMON STOCK USD.01	1,704	$43,774	$42,753
CAE INC COMMON STOCK	613,422	$12,695,250	$14,789,530
CAESARS ENTERTAINMENT INC COMMON STOCK	97,676	$8,418,037	$2,896,093
CAFE DE CORAL HOLDINGS LTD COMMON STOCK HKD.1	88,000	$65,239	$62,354
CAITONG SECURITIES CO LTD A COMMON STOCK CNY1.0	140	$182	$170
CAIXA SEGURIDADE PARTICIPACO COMMON STOCK	68,000	$189,434	$261,319
CAIXABANK SA COMMON STOCK EUR1.0	3,699,353	$24,611,712	$52,986,083
CAL MAINE FOODS INC COMMON STOCK USD.01	2,502	$134,897	$170,286
CALEDONIA MINING CORP PLC COMMON STOCK	43,324	$744,505	$1,019,847
CALERES INC COMMON STOCK USD.01	1,965	$33,310	$23,934
CALIFORNIA BANCORP COMMON STOCK USD.01	1,776	$28,731	$37,918
CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	153,287	$8,061,235	$7,786,980
CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	30,391	$1,464,095	$1,406,192
CALIX INC COMMON STOCK	3,328	$108,864	$114,350
CALLAWAY GOLF COMPANY COMMON STOCK	103,446	$1,645,147	$1,457,554
CALUMET INC COMMON STOCK USD.01	3,956	$84,907	$207,215
CAMBRICON TECHNOLOGIES A COMMON STOCK CNY1.0	5,523	$314,575	$831,086
CAMDEN NATIONAL CORP COMMON STOCK	923	$38,783	$51,083
CAMDEN PROPERTY TRUST REIT USD.01	43,563	$4,419,333	$4,213,849
CAMECO CORP COMMON STOCK	175,635	$4,212,625	$15,263,142
CAMP4 THERAPEUTICS CORP COMMON STOCK USD.0001	1,295	$5,462	$5,232
CAMPING WORLD HOLDINGS INC A COMMON STOCK USD.01	3,553	$76,871	$17,836
CAN IMPERIAL BK OF COMMERCE COMMON STOCK	456,512	$24,102,277	$50,395,581
CANACCORD GENUITY GROUP INC COMMON STOCK	6,800	$66,458	$66,958
CANADA PACKERS INC COMMON STOCK	27,352	$363,849	$288,595
CANADIAN NATL RAILWAY CO COMMON STOCK	354,489	$27,471,925	$42,296,486
CANADIAN NATURAL RESOURCES COMMON STOCK	1,311,845	$31,903,364	$61,843,131
CANADIAN PACIFIC KANSAS CITY COMMON STOCK	473,582	$25,047,817	$40,428,342
CANADIAN SOLAR INC COMMON STOCK	3,492	$53,770	$40,228
CANADIAN TIRE CORP CLASS A COMMON STOCK	21,032	$1,655,780	$2,858,634
CANADIAN UTILITIES LTD A COMMON STOCK	63,809	$1,901,481	$2,273,708
CANDEL THERAPEUTICS INC COMMON STOCK USD.01	2,856	$23,198	$29,817
CANMAX TECHNOLOGIES CO LTD A COMMON STOCK CNY1.0	7,900	$97,772	$57,836
CANNAE HOLDINGS INC COMMON STOCK USD.0001	2,777	$50,314	$42,599
CANON INC COMMON STOCK	327,200	$9,512,273	$9,588,927
CANTON STRATEGIC HOLDINGS IN COMMON STOCK	2,030	$6,042	$4,821
CAPCOM CO LTD COMMON STOCK	662,200	$9,395,206	$18,289,674
CAPGEMINI SE COMMON STOCK EUR8.0	159,157	$20,418,844	$18,873,272
CAPITAL BANCORP INC/MD COMMON STOCK USD.01	19,593	$637,209	$770,201
CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	881	$31,162	$42,579
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	410,248	$49,480,270	$79,206,581
CAPITALAND ASCENDAS REIT REIT	1,649,258	$2,984,336	$2,918,241
CAPITALAND INTEGRATED COMMER REIT	2,443,456	$3,483,897	$4,266,124
CAPITALAND INVESTMENT LTD/SI COMMON STOCK	878,490	$1,938,266	$1,774,519
CAPITEC LIMITED COMMON STOCK ZAR.01	107,052	$10,435,282	$28,372,417
CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	6,731	$69,389	$55,531
CAPRI HOLDINGS LTD COMMON STOCK	6,633	$198,255	$93,658
CAPRICOR THERAPEUTICS INC COMMON STOCK USD.001	2,747	$52,881	$26,014
CAPSOVISION INC COMMON STOCK USD.001	1,401	$9,545	$9,050
CAPSTONE COPPER CORP COMMON STOCK	19,300	$216,710	$191,811
CARDINAL HEALTH INC COMMON STOCK	146,204	$13,550,802	$32,530,390
CARDINAL INFRASTRUCTURE GR A COMMON STOCK USD.0001	1,029	$73,541	$31,487
CAREDX INC COMMON STOCK USD.001	2,841	$86,792	$184,665
CARETRUST REIT INC REIT USD.01	61,287	$1,769,885	$2,241,878
CARGURUS INC COMMON STOCK USD.001	30,447	$989,114	$948,729
CARIBOU BIOSCIENCES INC COMMON STOCK USD.0001	4,163	$7,027	$5,287
CARIS LIFE SCIENCES INC COMMON STOCK USD.001	186,272	$4,363,525	$5,705,511
CARLISLE COS INC COMMON STOCK USD1.0	24,290	$5,034,951	$7,825,509
CARLSBERG AS B COMMON STOCK DKK20.0	102,047	$11,676,789	$13,207,368
CARLSMED INC COMMON STOCK	380	$5,135	$5,347
CARLYLE GROUP INC/THE COMMON STOCK USD1.0	123,322	$4,437,598	$4,890,951
CARMAX INC COMMON STOCK USD.5	76,295	$4,741,902	$4,204,617

CARNIVAL CORP LTD COMMON STOCK USD.01	1,754,911	$39,192,156	$43,065,516
CARPENTER TECHNOLOGY COMMON STOCK USD5.0	38,377	$11,120,786	$14,921,745
CARREFOUR SA COMMON STOCK EUR2.5	225,404	$5,265,289	$4,073,360
CARRIAGE SERVICES INC COMMON STOCK USD.01	701	$24,266	$21,850
CARRIER GLOBAL CORP COMMON STOCK USD.01	422,484	$12,544,493	$23,177,472
CARS.COM INC COMMON STOCK USD.01	106,133	$1,746,105	$1,089,986
CARTER BANKSHARES INC COMMON STOCK USD1.0	1,523	$32,557	$45,522
CARTER S INC COMMON STOCK USD.01	24,882	$928,453	$779,055
CARTESIAN THERAPEUTICS INC COMMON STOCK USD.0001	450	$8,878	$3,245
CARVANA CO COMMON STOCK USD.001	431,016	$18,337,323	$26,955,741
CASCADES INC COMMON STOCK	12,800	$154,338	$165,077
CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	34,245	$3,031,144	$2,751,586
CASEY S GENERAL STORES INC COMMON STOCK	20,431	$5,536,139	$12,431,446
CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	792	$31,133	$42,174
CASTLE BIOSCIENCES INC COMMON STOCK USD.001	1,721	$62,096	$61,147
CATERPILLAR INC COMMON STOCK USD1.0	249,214	$52,660,666	$202,060,219
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,320,066	$2,560,232	$4,603,507
CATHAY GENERAL BANCORP COMMON STOCK USD.01	3,784	$147,134	$225,148
CATHAY PACIFIC AIRWAYS COMMON STOCK	1,182,000	$1,883,958	$2,220,369
CATHAY REAL ESTATE DEVELOPME COMMON STOCK TWD10.0	228,000	$155,800	$151,143
CAVA GROUP INC COMMON STOCK USD.0001	47,052	$3,284,335	$2,545,513
CAVCO INDUSTRIES INC COMMON STOCK USD.01	448	$120,995	$250,996
CB FINANCIAL SERVICES INC COMMON STOCK	52	$1,939	$1,915
CBIZ INC COMMON STOCK USD.01	2,826	$79,008	$154,554
CBL + ASSOCIATES PROPERTIES REIT USD.01	1,196	$39,382	$63,819
CBOE GLOBAL MARKETS INC COMMON STOCK	53,308	$5,731,910	$14,675,159
CBRE GROUP INC A COMMON STOCK USD.01	149,236	$7,875,904	$19,172,349
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	315,383	$3,035,694	$2,100,451
CCL INDUSTRIES INC CL B COMMON STOCK	93,095	$4,687,028	$6,152,565
CD PROJEKT RED SA COMMON STOCK PLN1.0	7,163	$320,534	$473,772
CDL HOSPITALITY TRUSTS STAPLED SECURITY	144,300	$85,689	$81,908
CDW CORP/DE COMMON STOCK USD.01	65,521	$5,792,306	$8,397,171
CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	3,071	$128,241	$213,864
CELANESE CORP COMMON STOCK USD.0001	57,331	$5,228,915	$2,543,776
CELCOMDIGI BHD COMMON STOCK	346,700	$381,120	$218,376
CELCUITY INC COMMON STOCK USD.001	61,368	$6,264,663	$4,879,983
CELESTICA INC COMMON STOCK	48,100	$6,230,235	$17,446,096
CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	50,768	$1,576,384	$1,645,391
CELLNEX TELECOM SA COMMON STOCK EUR.25	192,472	$7,772,363	$4,927,679
CELLTRION INC COMMON STOCK KRW1000.0	23,197	$2,562,720	$3,045,517
CELSIUS HOLDINGS INC COMMON STOCK USD.001	75,288	$3,703,827	$2,059,127
CEMEX SAB CPO UNIT	1,715,381	$1,155,906	$1,643,725
CEMEX SAB SPONS ADR PART CER ADR	211,916	$2,104,644	$2,015,321
CENCORA INC COMMON STOCK USD.01	94,384	$13,230,006	$28,338,796
CENCOSUD SA COMMON STOCK	138,789	$389,989	$271,747
CENOVUS ENERGY INC COMMON STOCK	522,433	$7,862,912	$16,279,229
CENTENE CORP COMMON STOCK USD.001	246,555	$13,404,894	$15,315,997
CENTERPOINT ENERGY INC COMMON STOCK USD.01	412,970	$12,248,279	$15,197,296
CENTERRA GOLD INC COMMON STOCK	228,579	$1,553,886	$4,995,814
CENTERSPACE REIT	956	$68,189	$52,006
CENTRAL BANCOMPANY COMMON STOCK	19,986	$636,829	$624,563
CENTRAL GARDEN + PET CO COMMON STOCK USD.01	802	$31,290	$31,190
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	43,266	$1,425,345	$1,450,276
CENTRAL JAPAN RAILWAY CO COMMON STOCK	305,900	$8,391,866	$7,249,636
CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	35,079	$1,033,168	$1,258,985
CENTRAL PATTANA PCL NVDR NVDR THB.5	41,221	$78,743	$75,556
CENTRAL PATTANA PUB CO FOREI FOREIGN SH. THB.5 A	151,731	$272,971	$278,115
CENTRAL REINSURANCE CO LTD COMMON STOCK TWD10.0	116,000	$175,885	$172,017
CENTRICA PLC COMMON STOCK GBP.061728	1,765,485	$2,580,559	$3,464,094
CENTRUS ENERGY CORP CLASS A COMMON STOCK USD.1	1,085	$124,486	$151,347
CENTURI HOLDINGS INC COMMON STOCK USD.01	5,281	$134,744	$105,831
CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	23,474	$1,229,656	$844,595

CENTURY CASINOS INC COMMON STOCK USD.01	146,923	$1,060,918	$154,269
CENTURY COMMUNITIES INC COMMON STOCK USD.01	32,600	$2,084,084	$1,964,150
CENTURY THERAPEUTICS INC COMMON STOCK USD.0001	5,567	$12,961	$9,520
CERENCE INC COMMON STOCK USD.01	2,482	$50,319	$19,434
CERIBELL INC COMMON STOCK USD.001	1,483	$32,711	$36,170
CERTARA INC COMMON STOCK USD.01	6,740	$85,793	$62,008
CERUS CORP COMMON STOCK USD.001	10,218	$41,485	$24,319
CES ENERGY SOLUTIONS CORP COMMON STOCK	24,281	$110,118	$306,131
CEVA INC COMMON STOCK USD.001	1,477	$47,014	$52,182
CEWE STIFTUNG + CO KGAA COMMON STOCK	780	$77,716	$95,684
CEZ AS COMMON STOCK CZK100.0	14,535	$361,265	$908,883
CF BANKSHARES INC COMMON STOCK USD.01	248	$7,066	$8,411
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	93,140	$5,571,249	$10,729,728
CG ONCOLOGY INC COMMON STOCK	58,343	$3,129,965	$4,135,935
CGI INC COMMON STOCK	74,199	$3,065,604	$5,056,350
CGN POWER CO LTD H COMMON STOCK CNY1.0	1,282,200	$363,565	$504,105
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.0	270,653	$893,273	$909,844
CHAIN BRIDGE BANCORP INC A COMMON STOCK USD.01	99	$2,982	$4,562
CHAINCE DIGITAL HOLDINGS INC COMMON STOCK USD.004	3,225	$19,430	$19,366
CHAMPION HOMES INC COMMON STOCK USD.028	3,172	$159,963	$271,840
CHANG HWA COMMERCIAL BANK COMMON STOCK TWD10.0	838,772	$401,279	$727,316
CHANGJIANG SECURITIES CO L A COMMON STOCK CNY1.0	23,400	$24,467	$27,708
CHANNEL INFRASTRUCTURE NZ LT COMMON STOCK	25,948	$51,646	$52,594
CHAOZHOU THREE CIRCLE GROU A COMMON STOCK CNY1.0	457,152	$5,191,291	$7,999,171
CHARGEPOINT HOLDINGS INC COMMON STOCK USD.0001	1,080	$6,024	$10,886
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	28,426	$4,339,907	$8,385,954
CHAROEN POKPHAND FOOD FORGN FOREIGN SH. THB1.0 A	326,459	$288,823	$207,245
CHAROEN POKPHAND FOODS NVDR NVDR THB1.0	12,629	$8,723	$8,017
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	47,238	$15,742,609	$5,238,694
CHATHAM LODGING TRUST REIT USD.01	125,318	$1,307,475	$1,676,755
CHECK POINT SOFTWARE TECH COMMON STOCK USD.01	167,560	$21,338,121	$21,506,326
CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	2,759	$107,934	$290,357
CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	20,761	$1,189,555	$2,328,761
CHEMED CORP COMMON STOCK USD1.0	7,713	$2,813,529	$3,895,605
CHEMOURS CO/THE COMMON STOCK USD.01	74,130	$1,324,763	$1,005,944
CHEMUNG FINANCIAL CORP COMMON STOCK USD.01	6,781	$316,354	$548,312
CHENIERE ENERGY INC COMMON STOCK USD.003	108,822	$8,120,044	$29,276,383
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	38,092	$4,243,879	$4,893,298
CHEVRON CORP COMMON STOCK USD.75	1,107,873	$131,978,924	$226,238,745
CHEWY INC CLASS A COMMON STOCK USD.01	99,678	$4,213,764	$1,814,140
CHIBA BANK LTD/THE COMMON STOCK	204,300	$1,202,193	$3,705,444
CHICAGO ATLANTIC REAL ESTATE REIT USD.01	1,334	$18,519	$13,367
CHICONY ELECTRONICS CO LTD COMMON STOCK TWD10.0	2,240,000	$7,479,860	$7,354,184
CHIFENG JILONG GOLD MINING A COMMON STOCK CNY1.0	11,300	$25,457	$66,667
CHIME FINANCIAL INC CL A COMMON STOCK USD.0001	148,184	$2,962,531	$3,947,622
CHIMERA INVESTMENT CORP REIT USD.01	4,633	$136,238	$44,152
CHINA AVIATION OIL SINGAPORE COMMON STOCK	106,800	$151,778	$112,883
CHINA BESTSTUDY EDUCATION GR COMMON STOCK USD.00005	433,000	$224,484	$141,542
CHINA CITIC BANK CORP LTD A COMMON STOCK CNY1.0	43,100	$47,276	$58,492
CHINA CITIC BANK CORP LTD H COMMON STOCK CNY1.0	1,669,000	$1,362,262	$1,824,962
CHINA COM RICH RENE ENE INVEST	674,000	$92,690	$91,666
CHINA COMMUNICATIONS SERVI H COMMON STOCK CNY1.0	336,000	$176,012	$175,991
CHINA CONSTRUCTION BANK A COMMON STOCK CNY1.0	132,800	$157,177	$219,043
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	39,302,336	$36,152,383	$49,185,834
CHINA CSSC HOLDINGS LTD A COMMON STOCK CNY1.0	52,000	$207,439	$303,218
CHINA EASTERN AIRLINES CO A COMMON STOCK CNY1.0	152,400	$93,311	$77,275
CHINA ENERGY ENGINEERING C A COMMON STOCK CNY1.0	250,400	$96,171	$89,250
CHINA EVERBRIGHT BANK CO A COMMON STOCK CNY1.0	336,000	$168,928	$152,331
CHINA FEIHE LTD COMMON STOCK USD.000000025	480,000	$792,751	$166,999
CHINA GALAXY SECURITIES CO A COMMON STOCK CNY1.0	44,900	$80,150	$77,608
CHINA GALAXY SECURITIES CO H COMMON STOCK CNY1.0	775,800	$679,263	$709,879
CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01	372,381	$654,299	$261,487

CHINA GOLD INTERNATIONAL RES COMMON STOCK	39,900	$863,367	$1,120,714
CHINA GREAT WALL SECURITIE A COMMON STOCK CNY1.0	34,500	$51,811	$39,720
CHINA GREATWALL TECHNOLOGY A COMMON STOCK CNY1.0	27,700	$59,322	$58,247
CHINA HONGQIAO GROUP LTD COMMON STOCK USD.01	1,017,500	$3,361,707	$2,793,125
CHINA INTERNATIONAL CAPITA H COMMON STOCK CNY1.0	1,938,400	$4,451,632	$4,831,950
CHINA INTERNATIONAL CAPTAL A COMMON STOCK CNY1.0	21,400	$139,566	$97,754
CHINA JINMAO HOLDINGS GROUP COMMON STOCK	1,002,000	$160,277	$168,559
CHINA JUSHI CO LTD A COMMON STOCK CNY1.0	185,200	$1,143,885	$1,088,486
CHINA LIFE INSURANCE CO A COMMON STOCK CNY1.0	10,300	$49,790	$56,374
CHINA LIFE INSURANCE CO H COMMON STOCK CNY1.0	7,608,000	$23,007,078	$27,264,404
CHINA LONGYUAN POWER GROUP H COMMON STOCK CNY1.0	311,000	$323,591	$214,025
CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1	6,404,000	$15,306,086	$14,559,832
CHINA MERCHANTS BANK A COMMON STOCK CNY1.0	3,561,600	$20,741,566	$21,915,414
CHINA MERCHANTS BANK H COMMON STOCK CNY1.0	2,651,197	$16,020,885	$17,400,407
CHINA MERCHANTS ENERGY A COMMON STOCK CNY1.0	71,100	$69,430	$213,658
CHINA MERCHANTS EXPRESSWAY A COMMON STOCK CNY1.0	71,300	$112,729	$106,864
CHINA MERCHANTS PORT HOLDING COMMON STOCK	509,702	$1,145,337	$1,108,168
CHINA MERCHANTS SECURITIES A COMMON STOCK CNY1.0	176,290	$439,471	$448,783
CHINA MERCHANTS SECURITIES H COMMON STOCK CNY1.0	174,200	$329,934	$322,348
CHINA MERCHANTS SHEKOU IND A COMMON STOCK CNY1.0	90,168	$211,534	$101,929
CHINA MINSHENG BANKING A COMMON STOCK CNY1.0	1,097,900	$615,995	$574,705
CHINA MINSHENG BANKING COR H COMMON STOCK CNY1.0	807,379	$486,386	$356,526
CHINA NATIONAL BUILDING MA H COMMON STOCK CNY1.0	380,139	$259,043	$155,994
CHINA NATIONAL CHEMICAL A COMMON STOCK CNY1.0	1,487,100	$1,599,340	$1,590,137
CHINA NATIONAL NUCLEAR POW A COMMON STOCK CNY1.0	151,500	$177,292	$204,925
CHINA NATIONAL SOFTWARE A COMMON STOCK CNY1.0	7,800	$54,317	$35,642
CHINA NONFERROUS MINING CORP COMMON STOCK	343,000	$649,969	$682,350
CHINA NORTHERN RARE EARTH A COMMON STOCK CNY1.0	24,800	$44,447	$130,557
CHINA OILFIELD SERVICES H COMMON STOCK CNY1.0	350,000	$328,849	$334,533
CHINA OVERSEAS LAND + INVEST COMMON STOCK	13,366,000	$27,149,030	$22,416,486
CHINA PACIFIC INSURANCE GR A COMMON STOCK CNY1.0	120,300	$584,314	$557,240
CHINA PACIFIC INSURANCE GR H COMMON STOCK CNY1.0	496,600	$1,711,129	$1,780,906
CHINA PETROLEUM + CHEMICAL A COMMON STOCK CNY1.0	313,100	$254,548	$246,543
CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0	3,916,000	$2,064,568	$2,205,846
CHINA RAILWAY GROUP LTD A COMMON STOCK CNY1.0	30,700	$25,791	$19,824
CHINA RAILWAY GROUP LTD H COMMON STOCK CNY1.0	657,000	$445,516	$269,607
CHINA RARE EARTH RESOURCES A COMMON STOCK CNY1.0	7,800	$36,034	$61,338
CHINA RESOURCES BEER HOLDING COMMON STOCK	257,566	$832,720	$616,445
CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	131,200	$431,569	$273,544
CHINA RESOURCES LAND LTD COMMON STOCK HKD.1	329,888	$1,037,360	$1,284,784
CHINA RESOURCES MICROELECT A COMMON STOCK CNY1.0	36,939	$336,694	$303,537
CHINA RESOURCES MIXC LIFESTY COMMON STOCK USD.00001	754,600	$4,604,141	$3,673,587
CHINA RESOURCES POWER HOLDIN COMMON STOCK	256,856	$519,285	$646,825
CHINA RESOURCES SANJIU MED A COMMON STOCK CNY1.0	19,773	$69,752	$71,332
CHINA SOUTHERN AIRLINES CO A COMMON STOCK CNY1.0	103,800	$88,522	$76,162
CHINA STATE CONSTRUCTION A COMMON STOCK CNY1.0	305,280	$253,025	$197,589
CHINA STEEL CORP COMMON STOCK TWD10.0	1,324,380	$1,140,145	$798,885
CHINA SUNSINE CHEMICAL HLDGS COMMON STOCK	51,900	$30,541	$25,600
CHINA TAIPING INSURANCE HOLD COMMON STOCK	638,935	$1,616,943	$1,605,735
CHINA THREE GORGES RENEWAB A COMMON STOCK CNY1.0	200,600	$220,424	$105,305
CHINA TOURISM GROUP DUTY F A COMMON STOCK CNY1.0	17,600	$226,503	$135,017
CHINA TOWER CORP LTD H COMMON STOCK CNY1.0	551,200	$904,180	$631,860
CHINA TUNGSTEN + HIGHTECH A COMMON STOCK CNY1.0	15,300	$154,719	$120,339
CHINA UNITED NETWORK A COMMON STOCK CNY1.0	224,800	$143,965	$141,812
CHINA XD ELECTRIC CO LTD A COMMON STOCK CNY1.0	45,300	$30,037	$78,434
CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0	433,200	$1,635,534	$1,843,817
CHINA ZHESHANG BANK CO LTD A COMMON STOCK CNY1.0	179,380	$85,374	$77,045
CHINA ZHESHANG BANK CO LTD H COMMON STOCK CNY1.0	524,000	$162,960	$158,601
CHIPMOS TECHNOLOGIES INC COMMON STOCK TWD10.0	647,000	$2,098,533	$2,327,448
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	876,787	$18,557,278	$28,013,345
CHIRON REAL ESTATE INC REIT	52,357	$1,877,049	$1,819,929
CHIYODA INTEGRE CO LTD COMMON STOCK	1,700	$36,215	$39,164

CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0	366	$2,405,144	$3,434,469
CHOCOLADEFABRIKEN LINDT REG COMMON STOCK CHF100.0	40	$2,541,664	$3,923,588
CHOICE HOTELS INTL INC COMMON STOCK USD.01	12,469	$836,999	$1,276,950
CHOICEONE FINANCIAL SVCS INC COMMON STOCK	913	$27,007	$29,499
CHONGQING AFARI TECHNOLOGY A COMMON STOCK CNY1.0	49,700	$78,034	$60,630
CHONGQING CHANGAN AUTOMOB A COMMON STOCK CNY1.0	37,686	$34,618	$39,960
CHONGQING POLYCOMP INTERNA A COMMON STOCK CNY1.0	15,100	$69,700	$60,734
CHONGQING RURAL COMMERCIAL A COMMON STOCK CNY1.0	730,800	$716,749	$731,301
CHONGQING RURAL COMMERCIAL H COMMON STOCK CNY1.0	1,226,000	$997,725	$983,550
CHORD ENERGY CORP COMMON STOCK	47,835	$7,049,956	$6,413,238
CHORUS AVIATION INC COMMON STOCK	2,300	$33,576	$49,588
CHOW SANG SANG HLDG COMMON STOCK HKD.25	102,000	$160,776	$165,737
CHOW TAI FOOK JEWELLERY GROU COMMON STOCK HKD1.0	189,200	$308,677	$264,266
CHROMA ATE INC COMMON STOCK TWD10.0	56,000	$2,172,571	$3,756,264
CHUBB LTD COMMON STOCK	176,789	$27,375,754	$57,500,622
CHUBU ELECTRIC POWER CO INC COMMON STOCK	250,000	$3,901,671	$4,310,784
CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	272,481	$4,659,409	$10,794,503
CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0	437,000	$1,554,642	$1,970,169
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	160,636	$11,651,159	$15,135,124
CHURCHILL DOWNS INC COMMON STOCK	30,644	$3,051,104	$2,319,138
CIA DE MINAS BUENAVENTUR ADR ADR	25,622	$505,191	$809,143
CIA ENERGETICA MINAS GER PRF PREFERENCE	8,894,752	$14,464,107	$19,188,586
CIA SANEAMENTO BASICO DE SP COMMON STOCK	269,824	$681,245	$1,430,709
CICT MOBILE COMMUNICATION A COMMON STOCK CNY1.0	29,019	$69,238	$49,596
CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0	382,583	$46,948,668	$82,065,531
CIENA CORP COMMON STOCK USD.01	80,395	$8,864,342	$28,284,569
CIMB GROUP HOLDINGS BHD COMMON STOCK	5,210,118	$8,640,874	$9,947,262
CIMPRESS PLC COMMON STOCK EUR.01	1,073	$78,887	$82,750
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	68,477	$5,604,654	$10,913,179
CINEMARK HOLDINGS INC COMMON STOCK USD.001	6,205	$135,136	$231,447
CINTAS CORP COMMON STOCK	158,158	$8,274,918	$30,850,299
CIPHER DIGITAL INC COMMON STOCK USD1.0	45,834	$907,692	$725,323
CIRCLE INTERNET GROUP INC COMMON STOCK	82,958	$9,274,116	$6,816,659
CIRRUS LOGIC INC COMMON STOCK USD.001	52,077	$5,222,202	$6,247,678
CISARUA MOUNTAIN DAIRY PT TB COMMON STOCK	6,257,300	$1,846,402	$1,522,756
CISCO SYSTEMS INC COMMON STOCK USD.001	2,122,763	$98,766,443	$228,472,982
CITI PACIFIC SPECIAL STEE A COMMON STOCK CNY1.0	26,600	$51,134	$52,007
CITI TRENDS INC COMMON STOCK USD.01	307	$12,488	$15,829
CITIC LTD COMMON STOCK	525,000	$765,534	$877,816
CITIC SECURITIES CO A COMMON STOCK CNY1.0	729,830	$2,785,078	$2,814,657
CITIC SECURITIES CO LTD H COMMON STOCK CNY1.0	225,550	$603,935	$701,363
CITIC TELECOM INTERNATIONAL COMMON STOCK	691,039	$230,006	$212,241
CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR	407,875	$10,630,110	$10,743,428
CITIGROUP INC COMMON STOCK USD.01	1,142,690	$76,287,667	$147,955,501
CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	991	$20,531	$24,795
CITIZENS COMMUNITY BANCORP I COMMON STOCK USD.01	298	$5,311	$6,291
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	365,468	$16,669,538	$23,302,240
CITIZENS FINANCIAL SERVICES COMMON STOCK USD1.0	289	$21,171	$22,718
CITIZENS INC COMMON STOCK	2,884	$13,810	$9,950
CITY HOLDING CO COMMON STOCK USD2.5	821	$60,976	$114,218
CIVEO CORP COMMON STOCK USD.01	440	$14,910	$14,428
CIVISTA BANCSHARES INC COMMON STOCK	45,647	$1,129,932	$1,204,168
CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	2,304,362	$12,966,188	$13,726,177
CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	1,222,061	$10,607,609	$10,691,622
CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0	291,000	$1,884,325	$2,421,678
CLARITEV CORP COMMON STOCK	566	$22,235	$11,982
CLARIVATE PLC COMMON STOCK USD.01	20,375	$183,124	$34,026
CLAROS MORTGAGE TRUST INC REIT USD.01	5,430	$69,425	$6,788
CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	10,195	$45,526	$15,904
CLEAN HARBORS INC COMMON STOCK USD.01	50,378	$9,251,379	$15,628,767
CLEANSPARK INC COMMON STOCK	15,586	$189,757	$200,748
CLEAR CHANNEL OUTDOOR HOLDIN COMMON STOCK	25,686	$62,622	$60,362

CLEAR SECURE INC CLASS A COMMON STOCK USD.00001	72,955	$1,595,252	$3,060,462
CLEARFIELD INC COMMON STOCK USD.01	660	$20,493	$20,552
CLEARPOINT NEURO INC COMMON STOCK USD.01	1,853	$35,225	$22,625
CLEARWATER PAPER CORP COMMON STOCK USD.0001	902	$19,977	$17,282
CLEARWAY ENERGY INC C COMMON STOCK	56,284	$1,566,540	$1,647,433
CLEVELAND CLIFFS INC COMMON STOCK USD.125	286,597	$4,695,485	$3,155,433
CLICKS GROUP LTD COMMON STOCK ZAR.01	295,255	$5,770,512	$3,763,573
CLIMB BIO INC COMMON STOCK	3,191	$43,468	$36,601
CLIMB GLOBAL SOLUTIONS INC COMMON STOCK USD.01	912	$14,612	$29,298
CLOROX COMPANY COMMON STOCK USD1.0	57,195	$7,893,563	$4,633,367
CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	57,638	$667,200	$318,834
CLOUDFLARE INC CLASS A COMMON STOCK USD.001	226,935	$20,365,240	$78,809,987
CLOVER HEALTH INVESTMENTS CO COMMON STOCK USD.0001	23,821	$75,343	$102,669
CLP HOLDINGS LTD COMMON STOCK	1,070,122	$9,669,263	$10,460,172
CME GROUP INC COMMON STOCK USD.01	188,760	$32,270,605	$49,451,345
CMOC GROUP LTD A COMMON STOCK CNY.2	119,500	$118,601	$300,826
CMOC GROUP LTD H COMMON STOCK CNY.2	639,000	$673,955	$1,232,926
CMS ENERGY CORP COMMON STOCK USD.01	176,839	$10,169,919	$11,155,004
CNA FINANCIAL CORP COMMON STOCK USD2.5	7,373	$326,084	$330,900
CNB FINANCIAL CORP/PA COMMON STOCK	1,585	$38,726	$52,749
CNGR ADVANCED MATERIAL CO A COMMON STOCK CNY1.0	9,680	$90,090	$53,760
CNH INDUSTRIAL NV COMMON STOCK EUR.01	774,534	$9,403,528	$9,952,762
CNO FINANCIAL GROUP INC COMMON STOCK USD.01	38,223	$1,375,129	$2,022,379
CNPC CAPITAL CO LTD A COMMON STOCK CNY1.0	67,400	$62,019	$65,939
CNX RESOURCES CORP COMMON STOCK USD.01	54,505	$1,053,554	$1,698,921
CO FOR COOPERATIVE INSURANCE COMMON STOCK SAR10.0	13,128	$331,156	$304,180
COASTAL FINANCIAL CORP/WA COMMON STOCK	762	$39,227	$30,434
COASTAL SOUTH BANCSHARES INC COMMON STOCK	338	$8,195	$8,862
COCA COLA BOTTLERS JAPAN HOL COMMON STOCK	197,600	$4,367,271	$4,797,429
COCA COLA CO/THE COMMON STOCK USD.25	1,911,546	$93,095,650	$164,545,880
COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	26,985	$3,288,993	$5,107,451
COCA COLA EUROPACIFIC PARTNE COMMON STOCK EUR.01	116,762	$6,969,011	$11,882,841
COCA COLA FEMSA SAB DE CV UNIT	60,061	$444,973	$650,966
COCA COLA FEMSA SAB SP ADR ADR	37,060	$2,766,737	$4,003,962
COCA COLA HBC AG DI COMMON STOCK	82,508	$2,003,196	$4,772,321
CODEXIS INC COMMON STOCK USD.0001	5,165	$51,567	$7,179
COEUR MINING INC COMMON STOCK USD.01	500,052	$7,861,578	$8,800,915
COGENT BIOSCIENCES INC COMMON STOCK USD.001	55,198	$1,828,475	$1,767,440
COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	2,711	$95,239	$21,119
COGNEX CORP COMMON STOCK USD.002	129,951	$6,629,223	$7,881,528
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	718,408	$43,126,571	$41,265,356
COHEN + STEERS INC COMMON STOCK USD.01	1,625	$103,688	$118,804
COHERENT CORP COMMON STOCK	108,014	$16,242,233	$31,087,509
COHERUS ONCOLOGY INC COMMON STOCK USD.0001	6,977	$49,920	$8,442
COHU INC COMMON STOCK USD1.0	2,742	$90,143	$186,840
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	107,493	$13,269,538	$20,037,770
COLES GROUP LTD COMMON STOCK	785,165	$8,282,632	$12,760,151
COLGATE PALMOLIVE (INDIA) COMMON STOCK INR1.0	92,821	$2,375,178	$1,707,978
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	376,391	$26,466,296	$32,113,680
COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001	78,299	$2,498,661	$1,708,484
COLONY BANKCORP COMMON STOCK USD1.0	1,024	$17,984	$20,623
COLOPL INC COMMON STOCK	21,300	$94,076	$57,474
COLOPLAST B COMMON STOCK DKK1.0	80,138	$5,297,793	$5,088,494
COLUMBIA BANKING SYSTEM INC COMMON STOCK	264,432	$7,377,092	$7,562,755
COLUMBIA FINANCIAL INC COMMON STOCK USD.01	317,420	$3,270,828	$3,510,665
COLUMBIA SPORTSWEAR CO COMMON STOCK	11,736	$1,077,570	$673,764
COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	1,595	$42,425	$25,408
COMCAST CORP CLASS A COMMON STOCK USD.01	1,781,174	$59,323,048	$38,758,346
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	23,652	$16,105,879	$39,122,537
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	61,756	$2,593,111	$3,380,523
COMMERCE.COM INC COMMON STOCK USD.0001	4,107	$106,462	$12,978
COMMERCIAL BANCGROUP INC COMMON STOCK USD.01	368	$10,717	$11,537

COMMERCIAL BANK PSQC COMMON STOCK QAR1.0	389,756	$524,843	$433,110
COMMERCIAL INTERNATIONAL BAN COMMON STOCK EGP10.0	273,343	$395,312	$664,675
COMMERCIAL METALS CO COMMON STOCK USD.01	28,546	$1,354,364	$1,772,707
COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	1,646	$7,437	$4,823
COMMERZBANK AG COMMON STOCK	253,311	$3,576,772	$11,598,125
COMMONWEALTH BANK OF AUSTRAL COMMON STOCK	669,689	$38,193,149	$70,355,966
COMMUNITY BANCORP INC/VT COMMON STOCK USD2.5	221	$8,734	$9,125
COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0	3,103	$155,941	$184,753
COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01	8,258	$77,780	$23,618
COMMUNITY HEALTHCARE TRUST I REIT USD.01	1,360	$37,999	$19,285
COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	887	$43,498	$65,833
COMMUNITY WEST BANCSHARES COMMON STOCK	1,503	$30,143	$39,138
COMMVAULT SYSTEMS INC COMMON STOCK USD.01	8,156	$1,103,670	$1,222,748
COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	292,122	$18,584,682	$22,907,938
COMPAL ELECTRONICS COMMON STOCK TWD10.0	9,485,000	$9,824,522	$11,055,577
COMPANHIA PARANAENSE DE ENER COMMON STOCK	227,200	$499,434	$702,705
COMPASS DIVERSIFIED HOLDINGS COMMON STOCK	3,900	$70,309	$42,549
COMPASS GROUP PLC COMMON STOCK GBP.1105	1,004,289	$19,526,287	$29,606,440
COMPASS INC CLASS A COMMON STOCK USD.00001	41,141	$352,969	$365,332
COMPASS MINERALS INTERNATION COMMON STOCK USD.01	34,471	$785,148	$759,741
COMPASS THERAPEUTICS INC COMMON STOCK USD.0001	7,988	$23,004	$8,308
COMPUTERSHARE LTD COMMON STOCK	276,842	$3,801,882	$7,848,409
COMPX INTERNATIONAL INC COMMON STOCK USD.01	53	$1,077	$1,982
COMSTOCK HOLDING COMPANIES COMMON STOCK USD.01	166	$2,914	$3,142
COMSTOCK INC COMMON STOCK USD.000666	3,283	$14,274	$7,617
COMSTOCK RESOURCES INC COMMON STOCK USD.5	4,692	$48,167	$57,805
CONAGRA BRANDS INC COMMON STOCK USD5.0	358,250	$11,020,107	$4,814,880
CONCENTRA GROUP HOLDINGS PAR COMMON STOCK USD.01	6,591	$119,138	$226,862
CONCENTRIX CORP COMMON STOCK	2,803	$83,398	$69,935
CONCRETE PUMPING HOLDINGS IN COMMON STOCK USD.0001	1,694	$10,644	$16,415
CONDUENT INC COMMON STOCK USD.01	9,440	$64,621	$14,726
CONMED CORP COMMON STOCK USD.01	20,106	$947,725	$929,500
CONNECT BIOPHARMA HOLDINGS L COMMON STOCK	696	$1,530	$766
CONNECTONE BANCORP INC COMMON STOCK	2,975	$81,702	$89,399
CONOCOPHILLIPS COMMON STOCK USD.01	720,786	$50,385,083	$90,206,368
CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01	32,724	$814,261	$1,142,068
CONSOLIDATED EDISON INC COMMON STOCK USD.1	169,241	$13,630,654	$17,298,123
CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	950	$23,848	$26,619
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	127,142	$20,257,639	$14,374,675
CONSTELLATION ENERGY COMMON STOCK	148,996	$7,902,510	$37,847,964
CONSTELLATION SOFTWARE INC COMMON STOCK	11,199	$12,276,775	$22,833,655
CONSTELLATION SOFTWARE INC CONSTELLATION SOFTWARE IN 28	10,491	$0	$1
CONSTELLIUM SE COMMON STOCK EUR.02	52,244	$794,729	$1,263,782
CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001	21,224	$2,237,652	$1,910,797
CONSTRUTORA TENDA SA COMMON STOCK NPV	113,300	$648,665	$591,561
CONSUMER PORTFOLIO SERVICES COMMON STOCK	426	$4,212	$3,902
CONTACT ENERGY LTD COMMON STOCK	367,709	$1,906,252	$1,779,205
CONTANGO SILVER + GOLD INC COMMON STOCK USD.001	1,056	$19,555	$17,720
CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0	1,060,201	$49,773,544	$46,027,845
CONTEMPORARY AMPEREX TECHN H COMMON STOCK CNY1.0	24,800	$1,599,952	$1,530,335
CONTEXT THERAPEUTICS INC COMMON STOCK USD.001	4,214	$2,496	$1,266
CONTINENTAL AG COMMON STOCK	84,594	$7,322,005	$6,449,298
CONTINEUM THERAPEUTICS INC A COMMON STOCK USD.001	1,090	$15,446	$14,628
CONTRA AKERO THERAPEUT COMMON STOCK	26,883	$17,474	$17,474
CONTRA CHINOOK THERAPE COMMON STOCK	2,807	$0	$0
CONTRA CVR COHERUS ONC COMMON STOCK	6,977	$0	$0
CONTRA ICOSAVAX INC COMMON STOCK	1,134	$352	$352
CONTRA INHIBRX INC COMMON STOCK	45,915	$29,845	$29,845
CONVATEC GROUP PLC COMMON STOCK GBP.1	624,468	$1,618,744	$1,800,177
COOPER COS INC/THE COMMON STOCK USD.1	92,177	$5,592,418	$5,210,766
COOPER STANDARD HOLDING COMMON STOCK USD.001	830	$17,017	$17,297
COPART INC COMMON STOCK	474,705	$9,262,718	$12,949,952

COPT DEFENSE PROPERTIES REIT USD.01	121,978	$3,828,050	$4,074,065
CORBUS PHARMACEUTICALS HOLDI COMMON STOCK USD.0001	734	$6,421	$5,006
CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	47,714	$3,554,120	$5,498,084
CORE + MAIN INC CLASS A COMMON STOCK USD.01	103,427	$3,629,860	$4,290,152
CORE LABORATORIES INC COMMON STOCK USD.01	2,703	$52,562	$26,219
CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	573	$13,366	$13,036
CORE SCIENTIFIC INC COMMON STOCK USD.00001	18,283	$312,737	$292,162
COREBRIDGE FINANCIAL INC COMMON STOCK USD.01	196,792	$5,809,318	$6,517,751
CORECIVIC INC COMMON STOCK USD.01	5,275	$96,537	$170,119
COREWEAVE INC CL A COMMON STOCK USD.0001	143,918	$13,900,747	$12,538,136
CORMEDIX INC COMMON STOCK USD.001	3,765	$25,730	$28,991
CORNING INC COMMON STOCK USD.5	443,288	$23,091,155	$68,159,963
CORPAY INC COMMON STOCK USD.001	52,802	$11,298,375	$20,518,857
CORSAIR GAMING INC COMMON STOCK	69,533	$668,514	$938,696
CORTEVA INC COMMON STOCK USD.01	350,753	$13,933,916	$27,235,970
CORVEL CORP COMMON STOCK USD.0001	1,648	$75,844	$122,858
CORVUS PHARMACEUTICALS INC COMMON STOCK USD.0001	163,648	$2,829,102	$1,885,225
COSCO SHIPPING ENERGY TRAN A COMMON STOCK CNY1.0	41,900	$64,869	$128,473
COSCO SHIPPING ENERGY TRAN H COMMON STOCK CNY1.0	142,000	$290,083	$330,988
COSCO SHIPPING HOLDINGS CO A COMMON STOCK CNY1.0	86,590	$119,850	$211,394
COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0	385,200	$469,126	$812,446
COSMO LADY CHINA HOLDINGS CO COMMON STOCK USD.01	1,418,000	$66,135	$47,889
COSTAMARE BULKERS HOLDING COMMON STOCK USD.0001	460	$5,921	$10,037
COSTAMARE INC COMMON STOCK USD.0001	81,445	$1,046,898	$1,196,427
COSTAR GROUP INC COMMON STOCK USD.01	174,943	$6,953,284	$4,793,438
COSTCO WHOLESALE CORP COMMON STOCK USD.005	257,423	$101,196,381	$234,342,454
COTY INC CL A COMMON STOCK USD.01	21,469	$119,107	$56,034
COUPANG INC COMMON STOCK USD.0001	642,842	$11,684,165	$8,916,219
COURSERA INC COMMON STOCK USD.00001	13,106	$194,468	$65,006
COUSINS PROPERTIES INC REIT USD1.0	82,305	$2,888,079	$2,274,910
COVENANT LOGISTICS GROUP INC COMMON STOCK USD.01	957	$19,988	$30,930
COVISTA INC COMMON STOCK	14,783	$1,896,037	$1,806,483
COVIVIO REIT EUR3.0	23,961	$1,845,666	$1,229,079
CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A	473,890	$851,262	$600,263
CP ALL PCL NVDR NVDR THB1.0	101,209	$195,755	$128,199
CPFL ENERGIA SA COMMON STOCK	23,800	$166,169	$209,377
CPI CARD GROUP INC COMMON STOCK USD.001	327	$6,983	$8,015
CRA INTERNATIONAL INC COMMON STOCK	382	$29,847	$62,705
CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01	1,313	$103,206	$69,090
CRANE CO COMMON STOCK USD1.0	22,965	$1,287,820	$4,685,319
CRANE NXT CO COMMON STOCK USD1.0	39,088	$2,078,188	$1,841,045
CRASUS CHEMICAL INC COMMON STOCK	70,700	$121,508	$117,882
CRAWFORD + COMPANY CL A COMMON STOCK USD1.0	1,389	$13,933	$17,335
CREDICORP LTD COMMON STOCK USD5.0	154,735	$32,605,463	$58,779,184
CREDIT ACCEPTANCE CORP COMMON STOCK USD.01	4,538	$2,116,583	$2,409,678
CREDIT AGRICOLE SA COMMON STOCK EUR3.0	358,428	$4,585,757	$7,153,106
CREDO TECHNOLOGY GROUP HOLDI COMMON STOCK USD.00005	136,591	$26,618,040	$26,606,561
CRESCENT BIOPHARMA INC COMMON STOCK USD.001	2,399	$41,976	$35,001
CRESCENT ENERGY INC A COMMON STOCK USD.0001	263,304	$3,032,661	$3,393,989
CRESUD S.A. SPONS ADR ADR USD1.0	79,701	$1,378,880	$917,359
CREXENDO INC COMMON STOCK USD.001	698	$5,354	$4,104
CRH PLC COMMON STOCK EUR.32	458,132	$32,426,806	$37,933,330
CRICUT INC CLASS A COMMON STOCK USD.001	13,337	$90,064	$85,090
CRISPR THERAPEUTICS AG COMMON STOCK CHF.03	4,943	$243,084	$273,447
CRITICAL METALS CORP COMMON STOCK USD.001	5,359	$48,220	$38,906
CROCS INC COMMON STOCK USD.001	35,173	$3,322,603	$4,126,145
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	584,408	$35,989,218	$154,722,018
CROWN CASTLE INC REIT USD.01	197,612	$22,166,190	$13,170,840
CROWN HOLDINGS INC COMMON STOCK USD5.0	62,759	$4,169,178	$6,615,426
CRRC CORP LTD A COMMON STOCK CNY1.0	121,580	$119,587	$112,235
CRRC CORP LTD H COMMON STOCK CNY1.0	835,000	$445,704	$567,184
CRYOPORT INC COMMON STOCK USD.001	60,596	$810,111	$1,054,370

CRYSTAL INTERNATIONAL GROUP COMMON STOCK HKD.01	338,500	$302,705	$278,677
CS DISCO INC COMMON STOCK USD.005	1,570	$35,312	$6,437
CSC FINANCIAL CO LTD A COMMON STOCK CNY1.0	39,300	$134,407	$134,978
CSC FINANCIAL CO LTD H COMMON STOCK CNY1.0	270,000	$398,160	$389,167
CSI SOLAR CO LTD A COMMON STOCK CNY1.0	30,074	$56,876	$37,764
CSL LTD COMMON STOCK	218,530	$23,424,842	$28,007,213
CSPC INNOVATION PHARMACEUT A COMMON STOCK CNY1.0	12,480	$61,728	$87,829
CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	2,799,440	$3,002,275	$3,592,616
CSQUARE INC COMMON STOCK USD.01	3,708	$66,662	$58,623
CSW INDUSTRIALS INC COMMON STOCK USD.01	907	$140,398	$261,289
CSX CORP COMMON STOCK USD1.0	885,605	$18,032,970	$41,189,489
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	2,012,416	$1,668,564	$4,324,581
CTCI CORP COMMON STOCK TWD10.0	126,000	$164,067	$161,115
CTF SERVICES LTD COMMON STOCK HKD1.0	36,798	$37,430	$40,541
CTO REALTY GROWTH INC REIT USD.01	1,694	$31,208	$34,710
CTS CORP COMMON STOCK	7,878	$362,424	$462,360
CUBESMART REIT USD.01	108,763	$3,621,913	$4,087,314
CULLEN/FROST BANKERS INC COMMON STOCK USD.01	31,080	$3,269,359	$4,744,984
CULLINAN THERAPEUTICS INC COMMON STOCK USD.0001	3,540	$74,632	$54,339
CUMMINS INC COMMON STOCK USD2.5	88,788	$23,628,124	$45,865,217
CURBLINE PROPERTIES CORP REIT	136,479	$3,614,577	$3,798,211
CURIOSITYSTREAM INC COMMON STOCK	1,830	$7,689	$5,325
CURTISS WRIGHT CORP COMMON STOCK USD1.0	18,861	$3,888,849	$10,256,989
CUSHMAN + WAKEFIELD LTD COMMON STOCK	157,466	$1,947,103	$1,859,673
CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001	3,566	$31,780	$32,486
CUSTOMERS BANCORP INC COMMON STOCK USD1.0	96,899	$6,083,399	$7,170,526
CVB FINANCIAL CORP COMMON STOCK	9,986	$184,082	$215,797
CVC CAPITAL PARTNERS PLC COMMON STOCK	90,872	$2,135,396	$1,298,469
CVR ENERGY INC COMMON STOCK USD.01	1,765	$56,612	$89,997
CVRX INC COMMON STOCK USD.01	1,165	$15,319	$2,039
CVS HEALTH CORP COMMON STOCK USD.01	976,582	$74,834,424	$83,683,312
CYTEK BIOSCIENCES INC COMMON STOCK USD.001	61,517	$327,526	$366,641
CYTOKINETICS INC COMMON STOCK USD.001	73,565	$4,620,345	$4,848,669
CYTOMX THERAPEUTICS INC COMMON STOCK USD.00001	7,834	$26,450	$21,308
D IETEREN GROUP COMMON STOCK	9,294	$1,450,229	$1,720,724
D WAVE QUANTUM INC COMMON STOCK USD.0001	53,749	$1,038,567	$890,621
D2L INC COMMON STOCK	245	$2,963	$1,726
DAI ICHI CUTTER KOGYO KK COMMON STOCK	3,500	$31,171	$30,203
DAI NIPPON PRINTING CO LTD COMMON STOCK	175,200	$2,115,706	$3,291,376
DAIEI KANKYO CO LTD COMMON STOCK	20,800	$272,084	$475,871
DAIFUKU CO LTD COMMON STOCK	588,900	$20,489,826	$21,470,761
DAIICHI LIFE GROUP INC COMMON STOCK	1,467,900	$6,597,431	$17,529,604
DAIICHI SANKYO CO LTD COMMON STOCK	758,300	$11,489,896	$13,512,203
DAIKIN INDUSTRIES LTD COMMON STOCK	143,900	$15,387,430	$19,162,551
DAILY JOURNAL CORP COMMON STOCK USD.01	89	$29,200	$57,514
DAIMLER TRUCK HOLDING AG COMMON STOCK	179,155	$4,484,151	$8,512,120
DAINICHISEIKA COLOR + CHEM COMMON STOCK	13,500	$94,393	$113,835
DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	122,300	$2,546,851	$2,462,578
DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	592,800	$7,341,020	$8,284,525
DAIWA SECURITIES GROUP INC COMMON STOCK	505,500	$3,188,675	$5,819,515
DAKOTA GOLD CORP COMMON STOCK USD.001	5,423	$21,961	$33,026
DAKTRONICS INC COMMON STOCK	2,627	$30,092	$45,684
DAMORA THERAPEUTICS INC COMMON STOCK USD.00001	2,913	$73,875	$61,989
DANA INC COMMON STOCK USD.01	6,045	$132,722	$165,089
DANAHER CORP COMMON STOCK USD.01	335,675	$43,192,011	$74,368,796
DANONE COMMON STOCK EUR.25	248,904	$15,608,188	$16,595,522
DANSKE BANK A/S COMMON STOCK DKK10.0	372,705	$12,399,143	$21,162,488
DAQIN RAILWAY CO LTD A COMMON STOCK CNY1.0	129,200	$133,026	$91,331
DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0	56,718	$216,937	$283,530
DARDEN RESTAURANTS INC COMMON STOCK	56,053	$6,077,203	$10,832,242
DARLING INGREDIENTS INC COMMON STOCK USD.01	113,088	$6,339,726	$6,865,572
DASSAULT AVIATION SA COMMON STOCK EUR.8	6,694	$911,581	$2,159,360

DASSAULT SYSTEMES SE COMMON STOCK EUR.1	293,943	$6,691,470	$6,841,101
DATADOG INC CLASS A COMMON STOCK USD.00001	213,699	$27,482,969	$58,521,471
DATANG INTL POWER GEN CO A COMMON STOCK CNY1.0	85,500	$35,743	$67,707
DATATEC LTD COMMON STOCK ZAR.01	33,396	$171,084	$166,000
DAUCH CORPORATION COMMON STOCK	14,447	$125,488	$75,413
DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01	1,524	$39,727	$9,723
DAVE INC COMMON STOCK USD.0001	41,227	$4,393,254	$13,254,893
DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01	651,371	$5,733,667	$4,533,860
DAVITA INC COMMON STOCK USD.001	21,312	$1,814,169	$3,727,895
DAZHONG MINING CO LTD CL A COMMON STOCK CNY1.0	15,100	$87,056	$50,173
DB INSURANCE CO LTD COMMON STOCK KRW500.0	6,013	$430,841	$821,873
DBS GROUP HOLDINGS LTD COMMON STOCK	1,458,126	$27,497,203	$88,475,056
DCC ENERGY PLC COMMON STOCK EUR.25	30,014	$1,765,272	$2,563,776
DECKERS OUTDOOR CORP COMMON STOCK USD.01	65,381	$4,200,409	$5,108,871
DEERE + CO COMMON STOCK USD1.0	136,535	$25,555,850	$91,690,079
DEFINIUM THERAPEUTICS INC COMMON STOCK	46,552	$1,410,363	$1,771,769
DEL MONTE CORP COMMON STOCK	18,703	$650,968	$560,342
DELCATH SYSTEMS INC COMMON STOCK USD.01	1,152	$14,525	$18,397
DELEK US HOLDINGS INC COMMON STOCK USD.01	3,367	$109,848	$240,303
DELIVERY HERO SE COMMON STOCK	58,431	$3,314,536	$2,405,871
DELL TECHNOLOGIES C COMMON STOCK	181,820	$27,592,484	$97,810,069
DELTA AIR LINES INC COMMON STOCK USD.0001	354,750	$15,400,462	$29,607,435
DELTA ELECTRONICS INC COMMON STOCK TWD10.0	1,291,680	$26,456,270	$76,698,509
DELTA ELECTRONICS THAI NVDR NVDR THB.1	481,834	$1,431,635	$3,705,035
DELTON TECHNOLOGY GUANGZHO A COMMON STOCK CNY1.0	9,300	$262,337	$245,017
DELUXE CORP COMMON STOCK USD1.0	2,497	$72,214	$57,356
DEMANT A/S COMMON STOCK DKK.2	124,056	$3,490,167	$5,843,296
DENALI THERAPEUTICS INC COMMON STOCK USD.01	23,518	$494,123	$486,117
DENISON MINES CORP COMMON STOCK	989,249	$1,488,881	$2,562,155
DENSAN SYSTEM HOLDINGS CO LT COMMON STOCK	1,900	$36,731	$38,088
DENSO CORP COMMON STOCK	1,191,000	$14,102,953	$14,022,019
DENTSPLY SIRONA INC COMMON STOCK USD.01	11,426	$181,358	$101,234
DEPO AUTO PARTS IND CO LTD COMMON STOCK TWD10.0	46,000	$202,796	$198,715
DESIGN THERAPEUTICS INC COMMON STOCK USD.0001	2,318	$34,831	$29,137
DESIGNER BRANDS INC CLASS A COMMON STOCK	2,541	$39,831	$15,373
DETERRA ROYALTIES LTD COMMON STOCK	184,469	$543,046	$523,607
DEUTSCHE BANK AG REGISTERED COMMON STOCK	765,650	$16,777,751	$27,711,827
DEUTSCHE BOERSE AG COMMON STOCK	95,370	$14,775,798	$30,992,071
DEUTSCHE LUFTHANSA REG COMMON STOCK	195,470	$2,121,487	$1,702,929
DEUTSCHE TELEKOM AG REG COMMON STOCK	1,717,655	$32,698,456	$50,940,566
DEVON ENERGY CORP COMMON STOCK USD.1	706,334	$27,013,101	$32,519,617
DEXCOM INC COMMON STOCK USD.001	278,707	$16,488,120	$24,049,627
DFI RETAIL GRP HLD SING REG COMMON STOCK USD.0555	36,500	$137,344	$116,435
DHL AG COMMON STOCK	464,180	$17,883,795	$30,052,613
DHT HOLDINGS INC COMMON STOCK USD.01	75,858	$936,675	$1,712,115
DIAGEO PLC COMMON STOCK GBP.2893518	1,561,586	$44,545,587	$33,689,699
DIAMEDICA THERAPEUTICS INC COMMON STOCK	1,491	$7,925	$12,331
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	140,832	$16,450,436	$25,886,330
DIAMONDROCK HOSPITALITY CO REIT USD.01	165,658	$1,494,443	$2,047,533
DIANTHUS THERAPEUTICS INC COMMON STOCK USD.001	22,547	$1,787,834	$1,985,263
DICK S SPORTING GOODS INC COMMON STOCK USD.01	52,452	$6,331,001	$7,043,779
DIEBOLD NIXDORF INC COMMON STOCK	1,390	$67,397	$85,096
DIGI INTERNATIONAL INC COMMON STOCK USD.01	2,101	$68,938	$160,159
DIGIMARC CORP COMMON STOCK	934	$21,691	$5,436
DIGITAL GARAGE INC COMMON STOCK	5,500	$80,179	$86,279
DIGITAL REALTY TRUST INC REIT USD.01	186,812	$24,396,365	$32,791,110
DIGITAL TURBINE INC COMMON STOCK USD.0001	6,210	$76,401	$68,931
DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025	187,231	$16,229,049	$24,974,743
DILLARDS INC CL A COMMON STOCK	1,515	$650,964	$1,015,035
DIME COMMERCIAL BANCSHARES I COMMON STOCK USD.01	2,175	$66,181	$85,739
DINE BRANDS GLOBAL INC COMMON STOCK USD.01	13,558	$1,021,223	$377,319
DINO POLSKA SA COMMON STOCK PLN.01	427,847	$5,609,414	$3,907,192

DIODES INC COMMON STOCK USD.667	38,306	$2,969,045	$3,707,638
DIPLOMA PLC COMMON STOCK GBP.05	81,361	$7,976,651	$8,349,490
DISC MEDICINE INC COMMON STOCK USD.0001	17,610	$1,006,217	$1,152,751
DISCO CORP COMMON STOCK	42,400	$6,259,319	$15,501,830
DISCOVERY LTD COMMON STOCK ZAR.001	108,769	$1,364,183	$1,740,442
DISTRIBUTION SOLUTIONS GROUP COMMON STOCK USD1.0	618	$14,959	$21,568
DIVERSIFIED ENERGY CO COMMON STOCK GBP.01	3,994	$57,002	$53,400
DIVERSIFIED HEALTHCARE TRUST REIT USD.01	13,047	$132,503	$102,419
DL E+C CO LTD COMMON STOCK	5,677	$349,740	$326,317
DLOCAL LTD COMMON STOCK USD.002	5,785	$73,687	$79,602
DMG MORI CO LTD COMMON STOCK	533,500	$10,318,439	$9,868,061
DN AUTOMOTIVE CORP COMMON STOCK KRW100.0	6,784	$241,628	$244,094
DNB BANK ASA COMMON STOCK NOK12.5	1,042,637	$21,292,158	$34,343,668
DNOW INC COMMON STOCK USD.01	73,463	$1,148,681	$1,138,677
DOCUSIGN INC COMMON STOCK USD.0001	100,169	$7,675,584	$6,726,348
DOGAN SIRKETLER GRUBU HLDGS COMMON STOCK TRY1.0	364,688	$148,260	$136,673
DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	28,676	$1,751,116	$1,685,289
DOLE PLC COMMON STOCK USD.01	4,607	$63,165	$58,555
DOLLAR GENERAL CORP COMMON STOCK USD.875	145,057	$16,039,391	$17,345,916
DOLLAR TREE INC COMMON STOCK USD.01	90,685	$8,085,176	$10,339,904
DOLLARAMA INC COMMON STOCK	139,555	$6,651,554	$18,086,367
DOMINION ENERGY INC COMMON STOCK	469,300	$33,639,036	$28,402,036
DOMINO S PIZZA ENTERPRISES L COMMON STOCK	25,268	$509,409	$360,896
DOMINO S PIZZA INC COMMON STOCK USD.01	21,378	$6,407,401	$6,405,063
DONALDSON CO INC COMMON STOCK USD5.0	55,348	$2,633,040	$4,817,490
DONEGAL GROUP INC CL A COMMON STOCK USD.01	1,187	$19,789	$21,117
DONGFANG ELECTRIC CORP LTD A COMMON STOCK CNY1.0	25,300	$33,864	$86,932
DONGXING SECURITIES CO LT A COMMON STOCK CNY1.0	24,500	$38,203	$47,718
DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	121,908	$3,756,012	$5,752,839
DOORDASH INC A COMMON STOCK USD.00001	223,894	$29,255,264	$41,095,744
DOOSAN BOBCAT INC COMMON STOCK KRW500.0	300,056	$12,337,795	$12,104,217
DOOSAN CO LTD COMMON STOCK KRW5000.0	1,052	$592,489	$1,063,270
DOOSAN ENERBILITY CO LTD COMMON STOCK KRW5000.0	110,958	$4,459,076	$6,689,452
DORIAN LPG LTD COMMON STOCK USD.01	22,841	$774,704	$1,257,625
DORMAN PRODUCTS INC COMMON STOCK USD.01	19,497	$2,368,684	$2,390,332
DOSILICON CO LTD A COMMON STOCK CNY1.0	1,687	$34,934	$28,633
DOUBLEUGAMES CO LTD COMMON STOCK KRW500.0	3,871	$163,376	$165,880
DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	8,036	$140,167	$108,406
DOUGLAS DYNAMICS INC COMMON STOCK USD.01	1,327	$53,598	$52,085
DOUGLAS ELLIMAN INC COMMON STOCK	3,291	$7,017	$5,002
DOUGLAS EMMETT INC REIT USD.01	8,171	$143,980	$78,278
DOVER CORP COMMON STOCK USD1.0	92,665	$12,341,274	$17,332,988
DOW INC COMMON STOCK USD.01	560,212	$24,856,000	$15,428,238
DOWA HOLDINGS CO LTD COMMON STOCK	32,900	$1,191,082	$1,879,761
DOXIMITY INC CLASS A COMMON STOCK USD.001	144,995	$4,779,004	$4,109,158
DPC HOLDINGS PLC COMMON STOCK NPV	15,323	$624,688	$647,550
DPM METALS INC COMMON STOCK	23,218	$157,337	$1,026,187
DR HORTON INC COMMON STOCK USD.01	164,524	$12,948,090	$22,482,205
DR ING HC F PORSCHE AG PREFERENCE	47,533	$4,079,546	$2,456,561
DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0	107,728	$8,236,894	$6,498,453
DR. REDDY S LABORATORIES ADR ADR	17,304	$214,570	$218,376
DRAFTKINGS INC CL A COMMON STOCK USD.0001	412,522	$13,477,295	$7,837,918
DREAM FINDERS HOMES INC A COMMON STOCK USD.01	1,613	$27,858	$17,259
DRI HEALTHCARE TRUST UNIT	686	$8,460	$8,847
DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD.01	3,543	$60,874	$41,843
DROPBOX INC CLASS A COMMON STOCK USD.00001	151,286	$3,852,984	$5,121,031
DSM FIRMENICH AG COMMON STOCK EUR.01	64,752	$5,363,438	$7,176,868
DSV A/S COMMON STOCK DKK1.0	81,008	$8,579,656	$14,376,368
DT MIDSTREAM INC COMMON STOCK USD.01	47,821	$1,834,363	$5,713,175
DTE ENERGY COMPANY COMMON STOCK	229,365	$27,646,156	$27,936,657
DTS CORP COMMON STOCK	13,900	$16,900	$99,782
DUBAI ELECTRICITY + WATER AU COMMON STOCK AED.01	575,721	$425,595	$426,361

DUBAI ISLAMIC BANK COMMON STOCK AED1.0	301,752	$460,479	$594,820
DUCOMMUN INC COMMON STOCK USD.01	6,943	$697,993	$1,191,002
DUKE ENERGY CORP COMMON STOCK USD.001	373,790	$33,355,058	$42,615,798
DUKHAN BANK COMMON STOCK QAR1.0	49,488	$52,657	$41,387
DUNDEE CORP CL A COMMON STOCK	13,000	$34,773	$44,135
DUOLINGO COMMON STOCK USD.0001	35,944	$9,278,244	$5,118,426
DUOS TECHNOLOGIES GROUP INC COMMON STOCK USD.001	1,238	$14,197	$10,944
DUPONT DE NEMOURS INC COMMON STOCK USD.01	78,344	$7,838,776	$10,176,102
DUTCH BROS INC CLASS A COMMON STOCK USD.00001	53,928	$2,183,440	$2,079,464
DWS GROUP GMBH + CO KGAA COMMON STOCK	28,600	$2,495,386	$2,303,208
DXC TECHNOLOGY CO COMMON STOCK USD.01	19,209	$454,564	$208,033
DXP ENTERPRISES INC COMMON STOCK USD.01	9,342	$1,086,455	$1,692,864
DYCOM INDUSTRIES INC COMMON STOCK USD.3333333	18,037	$8,603,105	$4,853,396
DYNACOR GROUP INC COMMON STOCK	11,200	$51,758	$39,601
DYNATRACE INC COMMON STOCK USD.001	568,737	$24,291,961	$32,838,874
DYNE THERAPEUTICS INC COMMON STOCK USD.0001	40,123	$825,846	$646,382
DYNEX CAPITAL INC REIT USD.01	139,119	$1,622,382	$1,549,786
DYNO NOBEL LTD COMMON STOCK	584,621	$1,542,995	$1,667,556
E INK HOLDINGS INC COMMON STOCK TWD10.0	91,000	$529,974	$411,694
E.ON SE COMMON STOCK	884,963	$11,722,666	$16,947,422
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,903,534	$1,176,933	$2,682,213
EAGLE BANCORP INC COMMON STOCK USD.01	1,721	$54,761	$47,827
EAGLE BANCORP MONTANA INC COMMON STOCK USD.01	353	$7,126	$7,434
EAGLE FINANCIAL SERVICES INC COMMON STOCK USD2.5	189	$7,234	$8,562
EAGLE MATERIALS INC COMMON STOCK USD.01	13,588	$1,141,797	$2,323,820
EARN CHINA A SHARE EARNEST CHINA A SHARE	0	$9	$11
EAST JAPAN RAILWAY CO COMMON STOCK	468,100	$11,152,151	$9,979,540
EAST MONEY INFORMATION CO A COMMON STOCK CNY1.0	103,217	$148,101	$273,844
EAST PIPES INTEGRATED CO FOR COMMON STOCK	7,615	$431,830	$353,898
EAST WEST BANCORP INC COMMON STOCK USD.001	60,961	$3,499,287	$7,554,897
EASTERLY GOVERNMENT PROPERTI REIT USD.01	6,426	$192,064	$149,083
EASTERN BANKSHARES INC COMMON STOCK USD.01	12,851	$227,799	$268,971
EASTERN CO SAE COMMON STOCK EGP1.0	163,182	$135,058	$89,571
EASTGROUP PROPERTIES INC REIT	23,660	$3,866,371	$4,671,667
EASTMAN CHEMICAL CO COMMON STOCK USD.01	170,202	$11,861,412	$11,035,898
EASTMAN KODAK CO COMMON STOCK USD.01	111,198	$1,234,852	$1,063,053
EASTROC BEVERAGE GROUP CO A COMMON STOCK CNY1.0	206,956	$5,869,643	$3,464,493
EASTROC BEVERAGE GROUP CO H COMMON STOCK CNY1.0	33,699	$831,407	$410,568
EASYJET PLC COMMON STOCK GBP.2728571	251,353	$1,817,314	$2,262,573
EATON CORP PLC COMMON STOCK USD.01	217,153	$25,294,764	$93,312,816
EBARA CORP COMMON STOCK	345,900	$8,106,382	$10,374,689
EBAY INC COMMON STOCK USD.001	220,332	$7,655,433	$23,366,209
ECB BANCORP INC COMMON STOCK USD.01	122	$2,246	$2,475
ECHOSTAR CORP A COMMON STOCK	63,752	$6,143,302	$5,700,066
ECOLAB INC COMMON STOCK USD1.0	163,253	$29,638,405	$44,826,009
ECOPRO BM CO LTD COMMON STOCK KRW500.0	6,212	$629,399	$500,723
ECOPRO BM CO LTD RIGHT	719	$0	$13,971
ECOPRO CO LTD COMMON STOCK KRW100.0	13,214	$2,077,733	$786,885
ECOVACS ROBOTICS CO LTD A COMMON STOCK CNY1.0	3,300	$84,925	$24,553
ECOVYST INC COMMON STOCK	267,978	$2,787,449	$2,634,224
EDENRED COMMON STOCK EUR2.0	87,133	$4,007,388	$2,730,583
EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	45,613	$1,068,002	$1,230,639
EDGEWISE THERAPEUTICS INC COMMON STOCK USD.0001	4,313	$104,503	$175,108
EDISON INTERNATIONAL COMMON STOCK	203,450	$13,680,796	$10,931,369
EDITAS MEDICINE INC COMMON STOCK USD.0001	7,899	$86,229	$20,300
EDP RENEWABLES SA COMMON STOCK EUR5.0	136,902	$3,158,563	$2,001,287
EDP SA COMMON STOCK EUR1.0	1,213,272	$4,758,113	$6,674,114
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	353,936	$20,565,463	$30,551,756
EGAIN CORP COMMON STOCK USD.001	1,373	$14,194	$7,984
EHIME BANK LTD/THE COMMON STOCK	1,300	$9,955	$29,907
EIFFAGE COMMON STOCK EUR4.0	27,431	$2,501,593	$3,120,424
EIKON THERAPEUTICS INC COMMON STOCK USD.0001	1,273	$13,751	$10,235

EISAI CO LTD COMMON STOCK	287,500	$10,604,795	$8,882,887
EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	1,553	$22,677	$22,286
ELAH HOLDINGS COMMON STOCK	1,851	$2,695,965	$32,851
ELANCO ANIMAL HEALTH INC COMMON STOCK	226,755	$5,879,291	$5,077,044
ELASTIC NV COMMON STOCK EUR.01	46,553	$3,564,685	$4,268,910
ELBIT SYSTEMS LTD COMMON STOCK ILS1.0	11,018	$1,332,446	$7,371,733
ELECTRA THERAPEUTICS INC COMMON STOCK	47,647	$714,705	$536,029
ELECTROMED INC COMMON STOCK USD.01	260	$7,377	$7,340
ELEDON PHARMACEUTICALS INC COMMON STOCK USD.001	3,114	$9,839	$7,878
ELEMENT FLEET MANAGEMENT COR COMMON STOCK	154,100	$2,282,890	$2,458,436
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	177,807	$3,937,000	$6,450,838
ELEMENTAL ROYALTY CORP COMMON STOCK	2,601	$48,502	$49,679
ELEVANCE HEALTH INC COMMON STOCK USD.01	125,270	$30,866,365	$48,707,481
ELF BEAUTY INC COMMON STOCK USD.01	68,428	$11,770,038	$6,909,175
ELI LILLY + CO COMMON STOCK	438,376	$100,808,605	$507,236,102
ELIA GROUP SA/NV COMMON STOCK	16,613	$1,810,178	$2,256,837
ELICIO THERAPEUTICS INC COMMON STOCK USD.01	465	$1,862	$846
ELIS SA COMMON STOCK EUR1.0	50,873	$1,074,257	$1,243,514
ELISA OYJ COMMON STOCK	57,898	$1,714,113	$2,383,267
ELITE MATERIAL CO LTD COMMON STOCK TWD10.0	97,780	$10,077,918	$15,160,285
ELITE SEMICONDUCTOR MICROELE COMMON STOCK TWD10.0	114,000	$1,023,114	$1,024,333
ELLINGTON FINANCIAL INC REIT	8,051	$106,097	$95,243
ELM CO COMMON STOCK SAR10.0	2,553	$643,003	$384,500
ELMET GROUP CO/THE COMMON STOCK USD.001	26,849	$595,895	$535,906
EMAAR DEVELOPMENT PJSC COMMON STOCK AED1.0	85,948	$302,488	$306,084
EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	1,850,924	$4,904,319	$5,835,713
EMBECTA CORP COMMON STOCK USD.01	3,352	$52,343	$18,972
EMBRAER SA COMMON STOCK	459,461	$6,971,762	$8,642,732
EMBRAER SA SPON ADR ADR	46,013	$3,543,810	$3,465,699
EMCOR GROUP INC COMMON STOCK USD.01	27,507	$7,997,508	$20,753,756
EMEMORY TECHNOLOGY INC COMMON STOCK TWD10.0	74,000	$6,465,458	$7,683,752
EMERA INC COMMON STOCK	122,000	$5,030,672	$5,845,001
EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	75,004	$568,965	$495,026
EMERSON ELECTRIC CO COMMON STOCK USD.5	311,166	$24,547,805	$48,261,847
EMIRATES INTEGRATED TELECOMM COMMON STOCK AED1.0	138,819	$431,476	$458,843
EMIRATES NBD PJSC COMMON STOCK AED1.0	233,329	$789,500	$1,983,346
EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	391,928	$2,669,163	$2,311,328
EMPIRE CO LTD A COMMON STOCK	197,314	$4,994,949	$6,679,282
EMPIRE STATE REALTY TRUST A REIT USD.01	7,936	$83,793	$31,982
EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	1,187	$42,658	$56,667
EMPRESAS COPEC SA COMMON STOCK	42,208	$437,244	$273,306
EMPYREAN TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	3,600	$49,660	$45,452
EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01	2,548	$1,066,365	$2,500,852
EN INC/JAPAN COMMON STOCK	2,100	$68,990	$23,347
ENACT HOLDINGS INC COMMON STOCK USD.01	13,937	$325,183	$602,915
ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	1,449	$49,655	$19,098
ENBRIDGE INC COMMON STOCK	875,712	$32,767,602	$40,801,795
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	71,506	$5,172,902	$8,687,264
ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	1,290	$70,013	$121,828
ENCORE ENERGY CORP COMMON STOCK	13,721	$29,486	$14,819
ENDEAVOUR MINING PLC COMMON STOCK USD.01	268,170	$13,399,153	$15,122,830
ENDESA SA COMMON STOCK EUR1.2	121,922	$2,524,238	$5,742,977
ENEL AMERICAS SA COMMON STOCK	4,461,647	$412,216	$376,948
ENEL CHILE SA ADR ADR	7,077	$20,999	$29,936
ENEL CHILE SA COMMON STOCK	11,518,658	$1,162,095	$968,432
ENEL SPA COMMON STOCK EUR1.0	3,020,044	$16,271,350	$30,004,981
ENEOS HOLDINGS INC COMMON STOCK	1,588,300	$8,657,669	$14,004,453
ENERGISA SA UNITS UNIT	32,855	$247,712	$336,413
ENERGIZER HOLDINGS INC COMMON STOCK	30,991	$1,151,575	$662,897
ENERGOUS CORP COMMON STOCK USD.00001	258	$5,932	$3,390
ENERGY FUELS INC COMMON STOCK	14,089	$148,030	$155,402
ENERGY RECOVERY INC COMMON STOCK USD.001	2,982	$42,891	$19,890

ENERGY SERVICES OF AMERICA COMMON STOCK USD.0001	624	$8,914	$6,958
ENERGY VAULT HOLDINGS INC COMMON STOCK USD.0001	5,653	$23,844	$22,442
ENERPAC TOOL GROUP CORP COMMON STOCK USD.2	3,078	$81,141	$107,391
ENERSYS COMMON STOCK USD.01	21,820	$3,325,019	$4,004,625
ENEVA SA COMMON STOCK	104,100	$279,787	$560,832
ENGHOUSE SYSTEMS LTD COMMON STOCK	15,611	$369,555	$184,726
ENGIE BRASIL ENERGIA SA COMMON STOCK	159,725	$920,087	$909,600
ENGIE COMMON STOCK EUR1.0	1,609,461	$37,203,783	$41,699,101
ENI SPA COMMON STOCK	766,572	$13,668,675	$20,914,472
ENLIGHT RENEWABLE ENERGY LTD COMMON STOCK ILS.01	56,215	$6,093,158	$3,885,471
ENLIVEN THERAPEUTICS INC COMMON STOCK USD.001	3,170	$104,301	$145,313
ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1	148,400	$1,039,036	$921,028
ENN NATURAL GAS CO LTD A COMMON STOCK CNY1.0	30,900	$84,485	$88,478
ENNIS INC COMMON STOCK USD2.5	1,430	$25,326	$32,189
ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	1,358	$109,398	$226,935
ENOVIS CORP COMMON STOCK USD.001	65,597	$2,677,505	$1,198,457
ENOVIX CORP COMMON STOCK USD.0001	11,124	$99,465	$32,260
ENPHASE ENERGY INC COMMON STOCK USD.00001	56,650	$5,145,978	$1,868,884
ENPRO INC COMMON STOCK USD.01	1,236	$195,251	$378,537
ENSIGN GROUP INC/THE COMMON STOCK USD.001	67,506	$9,946,341	$11,611,032
ENTAIN PLC COMMON STOCK EUR.01	1,525,764	$15,933,024	$8,454,205
ENTEGRIS INC COMMON STOCK USD.01	155,730	$10,962,254	$23,991,764
ENTERGY CORP COMMON STOCK USD.01	432,890	$24,836,142	$42,968,661
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	31,933	$1,485,985	$1,882,450
ENTRADA THERAPEUTICS INC COMMON STOCK USD.0001	1,730	$20,148	$10,986
ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	3,615	$22,178	$26,570
ENVELA CORP COMMON STOCK USD.01	259	$3,543	$3,129
ENVIRI CORP COMMON STOCK USD.00001	1,698	$30,965	$33,162
ENVISTA HOLDINGS CORP COMMON STOCK USD.01	93,737	$2,151,730	$2,200,007
EOG RESOURCES INC COMMON STOCK USD.01	367,299	$36,309,943	$50,599,110
EOPTOLINK TECHNOLOGY INC L A COMMON STOCK CNY1.0	12,632	$241,936	$732,820
EOS ENERGY ENTERPRISES INC COMMON STOCK USD.0001	94,937	$725,795	$290,982
EPAM SYSTEMS INC COMMON STOCK USD.001	45,259	$7,741,732	$4,904,265
EPIROC AB A COMMON STOCK SEK.412413	240,946	$3,112,191	$6,362,543
EPIROC AB B COMMON STOCK SEK.412413	162,780	$1,566,296	$3,614,941
EPLUS INC COMMON STOCK USD.01	1,559	$80,089	$140,326
EPR PROPERTIES REIT USD.01	35,784	$2,305,516	$2,008,556
EPSILON ENERGY LTD COMMON STOCK	2,663	$17,201	$15,445
EQT AB COMMON STOCK SEK.1	172,647	$4,347,331	$4,982,897
EQT CORP COMMON STOCK	304,680	$9,979,099	$14,795,261
EQUATORIAL SA ORD COMMON STOCK	123,567	$543,121	$970,975
EQUIFAX INC COMMON STOCK USD1.25	86,798	$13,726,479	$11,912,158
EQUINIX INC REIT USD.001	57,116	$31,548,382	$57,777,403
EQUINOR ASA COMMON STOCK NOK2.5	331,949	$7,264,129	$13,832,146
EQUINOR ASA SPON ADR ADR	222,387	$4,779,212	$9,251,299
EQUINOX GOLD CORP COMMON STOCK	427,200	$5,237,646	$4,754,189
EQUIPMENTSHARE.COM INC A COMMON STOCK USD.0000013	56,895	$1,127,375	$988,266
EQUITABLE HOLDINGS INC COMMON STOCK USD.01	146,431	$4,023,615	$7,507,517
EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	1,001	$41,291	$47,187
EQUITY LIFESTYLE PROPERTIES REIT USD.01	148,834	$8,411,130	$8,681,487
ERASCA INC COMMON STOCK USD.0001	13,000	$127,346	$190,580
EREGLI DEMIR VE CELIK FABRIK COMMON STOCK TRY1.0	357,773	$270,850	$262,325
ERICSSON LM B SHS COMMON STOCK SEK5.0	2,174,590	$17,218,988	$20,057,850
ERMENEGILDO ZEGNA NV COMMON STOCK	2,174	$22,248	$27,175
EROCK INC A COMMON STOCK USD.01	1,094	$14,329	$13,412
ERSTE BANK POLSKA SA COMMON STOCK PLN10.0	6,599	$848,464	$1,371,265
ERSTE GROUP BANK AG COMMON STOCK	373,184	$20,859,398	$51,331,991
ESAB CORP COMMON STOCK USD.001	27,539	$1,346,384	$1,814,269
ESCALADE INC COMMON STOCK	824	$13,793	$15,681
ESCO TECHNOLOGIES INC COMMON STOCK USD.01	20,363	$3,901,046	$5,398,435
ESPEC CORP COMMON STOCK	1,200	$28,695	$30,738
ESPEY MFG + ELECTRONICS CORP COMMON STOCK USD.333	77	$5,169	$4,732

ESQUIRE FINANCIAL HOLDINGS I COMMON STOCK USD.01	399	$25,471	$46,432
ESSENT GROUP LTD COMMON STOCK USD.015	33,144	$1,635,519	$1,919,369
ESSENTIAL PROPERTIES REALTY REIT USD.01	20,622	$579,837	$532,254
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	129,970	$4,816,840	$5,093,524
ESSEX PROPERTY TRUST INC REIT USD.0001	28,013	$6,788,065	$7,546,422
ESSILORLUXOTTICA COMMON STOCK EUR.18	127,608	$15,302,368	$21,103,779
ESSITY AKTIEBOLAG B COMMON STOCK SEK3.35	234,724	$5,175,590	$6,094,742
ESTABLISHMENT LABS HOLDINGS COMMON STOCK USD1.0	78,599	$3,835,319	$5,043,698
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	114,348	$14,907,883	$10,608,064
ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	1,254	$27,083	$26,221
ETHOS TECHNOLOGIES INC CL A COMMON STOCK USD.0001	52,510	$2,061,672	$1,762,761
ETIHAD ETISALAT CO COMMON STOCK SAR10.0	394,297	$6,459,210	$6,783,740
ETON PHARMACEUTICALS INC COMMON STOCK USD.001	1,670	$35,404	$85,988
ETRON TECHNOLOGY INC COMMON STOCK TWD10.0	182,000	$627,566	$631,835
ETSY INC COMMON STOCK USD.001	111,682	$7,793,773	$7,984,146
EUROBANK SA COMMON STOCK EUR.22	5,161,167	$20,136,063	$28,959,817
EUROFINS SCIENTIFIC COMMON STOCK EUR.1	200,313	$12,731,085	$17,064,413
EURONET WORLDWIDE INC COMMON STOCK USD.02	107,952	$9,960,791	$6,786,942
EURONEXT NV COMMON STOCK EUR1.6	65,190	$8,612,008	$11,765,918
EVA AIRWAYS CORP COMMON STOCK TWD10.0	2,446,000	$3,191,213	$3,292,892
EVE ENERGY CO LTD A COMMON STOCK CNY1.0	12,733	$86,597	$94,585
EVE HOLDING INC COMMON STOCK USD.0001	3,808	$15,537	$7,349
EVERBRIGHT SECURITIE CO A COMMON STOCK CNY1.0	431,600	$888,915	$880,527
EVERCOMMERCE INC COMMON STOCK USD.00001	841	$12,586	$7,283
EVERCORE INC A COMMON STOCK USD.01	28,420	$4,996,830	$7,318,150
EVEREST GROUP LTD COMMON STOCK USD.01	52,400	$13,940,849	$19,134,908
EVERFORTH INC COMMON STOCK	42,335	$3,703,666	$1,392,822
EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0	427,990	$2,765,262	$3,220,396
EVERGY INC COMMON STOCK	107,049	$5,909,340	$8,396,924
EVERPROX TECHNOLOGIES CO L A COMMON STOCK CNY1.0	6,400	$234,259	$209,818
EVERPURE INC A COMMON STOCK USD.0001	181,860	$5,646,193	$23,783,651
EVERQUOTE INC CLASS A COMMON STOCK USD.001	1,513	$39,356	$30,351
EVERSOURCE ENERGY COMMON STOCK USD5.0	197,146	$12,800,495	$12,648,887
EVERSPIN TECHNOLOGIES INC COMMON STOCK USD.0001	934	$19,778	$17,223
EVERTEC INC COMMON STOCK USD.01	3,583	$108,325	$96,562
EVERUS CONSTRUCTION GROUP COMMON STOCK	24,195	$807,663	$2,843,396
EVGO INC COMMON STOCK USD.0001	8,038	$36,554	$10,128
EVI INDUSTRIES INC COMMON STOCK USD.025	281	$5,671	$5,392
EVOLENT HEALTH INC A COMMON STOCK USD.01	6,535	$114,312	$22,807
EVOLUS INC COMMON STOCK USD.00001	153,805	$1,315,787	$1,230,440
EVOLUTION AB COMMON STOCK SEK.003	45,902	$3,635,321	$3,595,394
EVOLUTION MINING LTD COMMON STOCK	819,713	$5,033,871	$7,613,163
EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	4,905	$29,053	$17,364
EVOLV TECHNOLOGIES HOLDINGS COMMON STOCK USD.0001	9,507	$43,132	$44,208
EVOMMUNE INC COMMON STOCK USD.0001	582	$13,440	$4,807
EVONIK INDUSTRIES AG COMMON STOCK	243,924	$5,894,229	$5,646,504
EW SCRIPPS CO/THE A COMMON STOCK USD.01	3,679	$34,083	$9,565
EXCELERATE ENERGY INC A COMMON STOCK USD.001	1,231	$34,169	$39,552
EXCHANGE INCOME CORP COMMON STOCK	36,086	$1,274,325	$3,157,573
EXELIXIS INC COMMON STOCK USD.001	248,146	$7,706,243	$14,494,208
EXELON CORP COMMON STOCK	490,692	$15,320,179	$19,823,957
EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	126,102	$5,375,439	$4,335,387
EXOR NV COMMON STOCK EUR.01	38,763	$2,080,033	$3,037,998
EXPAND ENERGY CORP COMMON STOCK USD.01	102,733	$8,629,772	$8,638,818
EXPEDIA GROUP INC COMMON STOCK USD.001	87,859	$13,010,124	$23,138,546
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	60,739	$4,690,574	$11,214,849
EXPERIAN PLC COMMON STOCK USD.1	522,184	$13,643,477	$17,099,589
EXPONENT INC COMMON STOCK USD.001	2,846	$151,094	$186,185
EXPRO LTD COMMON STOCK USD.0001	52,859	$919,102	$833,586
EXTRA SPACE STORAGE INC REIT USD.01	119,647	$12,992,525	$15,734,777
EXTREME NETWORKS INC COMMON STOCK USD.001	50,770	$1,059,120	$1,089,017
EXXONMOBIL HOLDINGS CORP COMMON STOCK	2,456,984	$217,566,870	$399,874,146

EXZEO GROUP INC COMMON STOCK	27,630	$553,520	$399,806
EYEPOINT INC COMMON STOCK USD.01	5,123	$72,786	$16,752
F SECURE CORP COMMON STOCK	11,592	$24,386	$20,277
F+G ANNUITIES + LIFE INC COMMON STOCK USD.001	1,517	$42,150	$32,889
F5 INC COMMON STOCK	32,263	$6,703,909	$14,362,842
FABRICA HOLDINGS CO LTD COMMON STOCK	2,100	$49,883	$28,212
FABRINET COMMON STOCK USD.01	36,783	$13,754,749	$15,605,923
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	15,788	$3,640,177	$4,261,971
FAIR ISAAC CORP COMMON STOCK USD.01	9,638	$2,474,212	$5,710,226
FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	12,075	$8,566,683	$18,873,146
FALABELLA SA COMMON STOCK	78,683	$557,348	$503,343
FALCON S BEYOND GLOBAL INC A COMMON STOCK USD.0001	1,244	$19,531	$10,512
FANTASIA HOLDINGS GROUP CO COMMON STOCK HKD.5	169,623	$0	$670
FANUC CORP COMMON STOCK	377,600	$11,995,009	$14,281,203
FAR EAST HORIZON LTD COMMON STOCK	320,000	$260,136	$262,835
FAR EAST HOSPITALITY TRUST STAPLED SECURITY	70,500	$32,130	$28,426
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.0	206,000	$504,565	$669,850
FARMERS + MERCHANTS BANCO/OH COMMON STOCK	854	$26,529	$29,565
FARMERS NATL BANC CORP COMMON STOCK	3,079	$42,481	$46,277
FARMLAND PARTNERS INC REIT USD.01	2,734	$28,252	$31,031
FAST RETAILING CO LTD COMMON STOCK	100,500	$18,753,162	$45,320,457
FASTENAL CO COMMON STOCK USD.01	525,160	$8,474,181	$26,011,175
FASTLY INC CLASS A COMMON STOCK USD.00002	8,449	$248,357	$216,886
FB BANCORP INC COMMON STOCK USD.01	562	$7,748	$9,262
FB FINANCIAL CORP COMMON STOCK USD1.0	68,811	$2,766,828	$3,557,529
FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01	2,089	$18,786	$2,869
FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	6,058	$578,403	$1,253,521
FEDERAL REALTY INVS TRUST REIT USD.01	40,944	$5,098,128	$4,433,826
FEDERAL SIGNAL CORP COMMON STOCK USD1.0	3,407	$210,693	$377,462
FEDERATED HERMES INC COMMON STOCK	37,300	$1,660,663	$2,102,601
FEDEX CORP COMMON STOCK USD.1	135,160	$23,076,761	$38,532,764
FEDEX FREIGHT HOLDING CO COMMON STOCK	78,871	$7,078,065	$8,626,910
FENNEC PHARMACEUTICALS INC COMMON STOCK	1,206	$11,000	$12,844
FERGUSON ENTERPRISES INC COMMON STOCK	88,557	$13,592,479	$19,714,559
FERMI INC COMMON STOCK USD.001	95,225	$904,431	$400,897
FERRARI NV COMMON STOCK EUR.01	56,011	$8,422,969	$22,037,999
FERROGLOBE PLC COMMON STOCK USD7.5	95,882	$410,480	$381,131
FERROGLOBE REP + WRNTY INS TRU NON TRANSFERABLE BENE INT UNIT	27,934	$0	$0
FERROVIAL NV COMMON STOCK EUR.01	187,428	$4,098,108	$10,114,408
FERVO ENERGY CO A COMMON STOCK USD.0001	106,720	$2,127,523	$1,450,325
FF GROUP COMMON STOCK EUR.3	5,064	$100,410	$27,609
FIBERHOME TELECOM TECH CO A COMMON STOCK CNY1.0	12,100	$92,817	$64,421
FIDELITY D+D BANCORP INC COMMON STOCK	7,674	$354,708	$416,775
FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	137,066	$4,932,622	$5,297,601
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	469,482	$34,840,391	$15,445,958
FIFTH THIRD BANCORP COMMON STOCK	751,258	$26,506,618	$37,998,630
FIGMA INC CL A COMMON STOCK USD.00001	98,869	$1,841,730	$2,078,226
FIGS INC CLASS A COMMON STOCK USD.0001	6,345	$79,071	$87,942
FIGURE TECHNOLOGY SOLUT CL A COMMON STOCK USD.0001	148,011	$5,210,709	$4,270,117
FINANCE OF AMERICA COS INC A COMMON STOCK USD.0001	242	$5,144	$3,059
FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	21,594	$710,872	$841,734
FINANCIERE DE TUBIZE COMMON STOCK	8,008	$1,888,360	$1,577,227
FINECOBANK SPA COMMON STOCK EUR.33	236,161	$2,702,197	$5,936,228
FINNING INTERNATIONAL INC COMMON STOCK	9,174	$83,823	$704,584
FINWISE BANCORP COMMON STOCK USD.001	417	$5,935	$4,645
FIREFLY AEROSPACE INC COMMON STOCK USD.0001	55,698	$1,354,804	$1,289,409
FIRST ABU DHABI BANK PJSC COMMON STOCK AED1.0	610,069	$2,683,660	$3,288,826
FIRST ADVANTAGE CORP COMMON STOCK USD.001	5,105	$91,148	$90,869
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	67,636	$3,420,992	$4,108,211
FIRST BANCORP INC/ME COMMON STOCK USD.01	349	$10,043	$11,636
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	55,703	$1,037,775	$1,467,217
FIRST BANCORP/NC COMMON STOCK	28,737	$930,368	$1,756,118

FIRST BANK/HAMILTON NJ COMMON STOCK USD.01	887	$13,364	$15,292
FIRST BUSEY CORP COMMON STOCK USD.001	9,800	$260,221	$285,474
FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	444	$18,148	$30,538
FIRST CAPITAL INC COMMON STOCK USD.01	138	$6,642	$8,497
FIRST CAROLINA FINANCIAL SER COMMON STOCK	97	$1,232	$1,225
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	4,489	$4,341,645	$9,248,238
FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	5,905	$82,082	$119,458
FIRST COMMUNITY BANKSHARES COMMON STOCK USD1.0	926	$29,753	$43,513
FIRST COMMUNITY CORP COMMON STOCK USD1.0	406	$11,698	$13,061
FIRST FINANCIAL BANCORP COMMON STOCK	6,104	$141,915	$191,177
FIRST FINANCIAL CORP COMMON STOCK	11,014	$547,417	$813,935
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.0	3,133,061	$3,057,066	$3,804,421
FIRST FINL BANKSHARES INC COMMON STOCK USD.01	7,613	$217,196	$241,637
FIRST GUARANTY BANCSHARES IN COMMON STOCK	271	$2,905	$2,192
FIRST HAWAIIAN INC COMMON STOCK USD.01	245,132	$5,354,445	$6,035,150
FIRST HORIZON CORP COMMON STOCK USD.625	344,650	$5,125,495	$7,933,843
FIRST INDUSTRIAL REALTY TR REIT USD.01	60,890	$2,572,622	$3,625,391
FIRST INTERNET BANCORP COMMON STOCK	9,807	$274,196	$258,414
FIRST INTERSTATE BANCSYS A COMMON STOCK USD.00001	5,307	$181,940	$189,672
FIRST MERCHANTS CORP COMMON STOCK	42,649	$1,608,218	$1,696,577
FIRST MID BANCSHARES INC COMMON STOCK USD4.0	1,279	$52,888	$62,338
FIRST NATIONAL CORP/VA COMMON STOCK USD1.25	6,455	$189,694	$189,648
FIRST NORTHERN COMMUNITY BAN COMMON STOCK	34,884	$619,497	$602,796
FIRST QUANTUM MINERALS LTD COMMON STOCK	353,156	$5,917,512	$9,509,529
FIRST SOLAR INC COMMON STOCK USD.001	126,091	$16,324,661	$22,086,100
FIRST TRACKS BIOTHERAPEU W/I COMMON STOCK	1,804	$42,368	$63,934
FIRST UNITED CORP COMMON STOCK USD.01	13,776	$521,515	$589,200
FIRST WATCH RESTAURANT GROUP COMMON STOCK USD.01	2,960	$42,419	$30,103
FIRST WESTERN FINANCIAL INC COMMON STOCK	435	$12,204	$13,046
FIRSTCASH HOLDINGS INC COMMON STOCK USD.01	57,265	$7,644,770	$12,096,086
FIRSTENERGY CORP COMMON STOCK USD.1	245,141	$9,082,628	$10,621,960
FIRSTRAND LTD COMMON STOCK ZAR.01	3,276,631	$16,026,341	$18,319,413
FIRSTSUN CAPITAL BANCORP COMMON STOCK	42,502	$1,627,130	$1,641,002
FISERV INC COMMON STOCK USD.01	242,735	$18,264,428	$10,966,767
FISHER + PAYKEL HEALTHCARE C COMMON STOCK	369,480	$5,746,398	$9,602,355
FITIPOWER INTEGRATED TECH COMMON STOCK TWD10.0	30,000	$171,464	$170,596
FIVE BELOW COMMON STOCK USD.01	30,551	$4,516,349	$6,708,083
FIVE STAR BANCORP COMMON STOCK	1,356	$52,183	$57,454
FIVE9 INC COMMON STOCK USD.001	52,968	$1,275,667	$1,801,442
FLAGSTAR BANK NA COMMON STOCK USD.01	111,677	$1,698,186	$1,303,271
FLEURY SA COMMON STOCK	331,200	$1,425,381	$1,459,082
FLEX LNG LTD COMMON STOCK USD.1	1,788	$51,667	$54,999
FLEX LTD COMMON STOCK	214,485	$12,843,058	$23,591,205
FLEXSTEEL INDS COMMON STOCK USD1.0	139	$5,348	$11,766
FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	48,695	$2,809,358	$2,230,718
FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	586	$10,121	$17,182
FLOWCO HOLDINGS INC CL A COMMON STOCK USD.0001	1,907	$43,730	$34,517
FLOWERS FOODS INC COMMON STOCK USD.01	11,020	$100,497	$61,161
FLOWSERVE CORP COMMON STOCK USD1.25	59,229	$2,563,684	$4,330,824
FLSMIDTH + CO A/S COMMON STOCK DKK2.0	131,072	$10,884,027	$11,321,887
FLUENCE ENERGY INC COMMON STOCK USD.00001	4,747	$90,468	$36,457
FLUIDRA SA COMMON STOCK EUR1.0	81,604	$1,624,049	$1,638,757
FLUOR CORP COMMON STOCK USD.01	204,228	$8,215,552	$9,778,437
FLUTTER ENTERTAINMENT PLC DI COMMON STOCK EUR.09	65,694	$18,308,129	$4,896,831
FLYTECH TECHNOLOGY CO LTD COMMON STOCK TWD10.0	81,000	$362,199	$355,001
FLYWIRE CORP VOTING COMMON STOCK USD.0001	37,621	$739,858	$658,368
FMC CORP COMMON STOCK USD.1	7,177	$112,172	$64,019
FNB CORP COMMON STOCK USD.01	172,250	$2,148,764	$2,964,423
FOCUS MEDIA INFORMATION TE A COMMON STOCK CNY1.0	491,100	$360,285	$346,423
FOGHORN THERAPEUTICS INC COMMON STOCK USD.0001	2,109	$22,177	$7,529
FOMENTO ECONOMICO MEX SP ADR ADR	123,806	$12,676,494	$14,678,439
FOMENTO ECONOMICO MEXICA UBD UNIT	191,600	$1,594,824	$2,270,781

FOOD + LIFE COMPANIES LTD COMMON STOCK	134,600	$4,580,423	$4,396,868
FORD MOTOR CO COMMON STOCK USD.01	1,954,229	$22,481,141	$23,568,002
FORESTAR GROUP INC COMMON STOCK USD1.0	86,120	$2,295,544	$2,217,590
FORFARMERS NV COMMON STOCK EUR.01	7,218	$25,057	$47,388
FORGENT POWER SOLUTIONS CL A COMMON STOCK USD.00001	87,924	$4,397,700	$3,291,875
FORMFACTOR INC COMMON STOCK USD.001	42,549	$5,086,441	$6,352,991
FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0	428,000	$1,246,608	$937,231
FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	440,000	$1,291,968	$941,391
FORTESCUE LTD COMMON STOCK	635,946	$4,170,518	$7,273,511
FORTINET INC COMMON STOCK USD.001	366,464	$14,363,265	$65,509,105
FORTIS INC COMMON STOCK	214,036	$8,042,023	$11,332,337
FORTIVE CORP COMMON STOCK USD.01	294,909	$14,273,079	$16,163,962
FORTREA HOLDINGS INC COMMON STOCK USD.001	88,075	$970,982	$1,757,096
FORTUM OYJ COMMON STOCK EUR3.4	168,635	$2,864,277	$4,541,509
FORTUNA MINING CORP COMMON STOCK	194,000	$1,510,447	$2,186,300
FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	130,512	$6,098,175	$4,965,982
FORTUNE ELECTRIC CO LTD COMMON STOCK TWD10.0	18,177	$293,784	$395,754
FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	748	$23,611	$60,551
FORWARD AIR CORP COMMON STOCK USD.01	1,376	$62,422	$20,984
FORWARD INDUSTRIES INC COMMON STOCK	2,250	$8,997	$17,550
FOSHAN HAITIAN FLAVOURING A COMMON STOCK CNY1.0	33,282	$233,431	$164,638
FOSSIL GROUP INC COMMON STOCK USD.01	2,480	$10,833	$16,294
FOSTER (LB) CO A COMMON STOCK USD.01	26,303	$911,472	$948,749
FOSUN INTERNATIONAL LTD COMMON STOCK	357,000	$232,742	$223,616
FOUNDER SECURITIES CO LTD A COMMON STOCK CNY1.0	9,700	$10,157	$9,707
FOUNDER TECHNOLOGY GROUP A COMMON STOCK CNY1.0	36,100	$71,671	$71,065
FOUR CORNERS PROPERTY TRUST REIT USD.0001	57,253	$1,556,180	$1,245,825
FOX CORP CLASS A COMMON STOCK USD.01	155,662	$6,277,592	$9,752,224
FOX CORP CLASS B COMMON STOCK USD.01	73,792	$3,213,737	$4,154,490
FOX FACTORY HOLDING CORP COMMON STOCK USD.001	2,533	$130,584	$46,531
FOXCONN INDUSTRIAL INTERNE A COMMON STOCK CNY1.0	83,400	$252,310	$723,876
FOXCONN TECHNOLOGY CO LTD COMMON STOCK TWD10.0	87,000	$177,803	$179,579
FRANCO NEVADA CORP COMMON STOCK	126,126	$15,280,500	$30,097,897
FRANKLIN BSP REALTY TRUST IN REIT USD.01	4,628	$61,321	$29,573
FRANKLIN COVEY CO COMMON STOCK USD.05	46,310	$1,490,514	$791,901
FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	9,451	$912,589	$906,256
FRANKLIN FINANCIAL SERVICES COMMON STOCK USD1.0	192	$8,589	$11,869
FRANKLIN TEMPLETON INC COMMON STOCK USD.1	118,542	$3,589,768	$3,807,569
FREEDOM HOLDING CORP/NV COMMON STOCK USD.001	8,319	$1,198,502	$1,391,769
FREEPORT MCMORAN INC COMMON STOCK USD.1	937,796	$25,812,696	$65,645,720
FREIGHTCAR AMERICA INC COMMON STOCK USD.01	585	$5,968	$3,949
FREQUENCY ELECTRONICS INC COMMON STOCK USD1.0	5,295	$311,457	$447,586
FRESENIUS MEDICAL CARE AG COMMON STOCK	78,553	$5,045,415	$3,530,610
FRESENIUS SE + CO KGAA COMMON STOCK	282,935	$14,065,234	$14,381,383
FRESHPET INC COMMON STOCK USD.001	36,460	$4,215,698	$2,098,638
FRESHWORKS INC CL A COMMON STOCK USD.00001	72,233	$757,680	$923,860
FRESNILLO PLC COMMON STOCK USD.5	74,188	$1,750,021	$2,688,582
FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	297	$6,399	$11,345
FRONTDOOR INC COMMON STOCK USD.01	4,137	$158,026	$302,497
FRONTIER DEVELOPMENTS PLC COMMON STOCK GBP.005	5,715	$20,716	$45,553
FRONTIER GROUP HOLDINGS INC COMMON STOCK USD.001	3,206	$31,118	$19,140
FRONTVIEW REIT INC REIT USD.01	834	$14,280	$13,894
FRP HOLDINGS INC COMMON STOCK USD.1	757	$18,539	$15,753
FS BANCORP INC COMMON STOCK USD.01	208	$8,065	$9,004
FTAI AVIATION LTD COMMON STOCK USD1.0	54,546	$7,184,206	$9,110,818
FTAI INFRASTRUCTURE INC COMMON STOCK USD.01	356,501	$1,798,992	$983,943
FTI CONSULTING INC COMMON STOCK USD.01	12,772	$1,590,578	$1,717,962
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.0	1,030,589	$1,804,776	$4,889,142
FUBOTV INC CLASS A COMMON STOCK USD.0001	1,648	$128,119	$14,766
FUCHS SE COMMON STOCK	2,834	$104,618	$119,425
FUELCELL ENERGY INC COMMON STOCK USD.0001	91,771	$1,901,070	$1,506,880
FUJI ELECTRIC CO LTD COMMON STOCK	53,300	$1,821,435	$4,735,215

FUJIFILM HOLDINGS CORP COMMON STOCK	436,500	$5,669,631	$9,300,296
FUJIKURA KASEI CO LTD COMMON STOCK	22,800	$77,870	$155,400
FUJIKURA LTD COMMON STOCK	759,900	$9,802,835	$25,263,102
FUJITSU LIMITED COMMON STOCK	825,500	$8,536,892	$20,787,880
FUKUI COMPUTER HOLDINGS INC COMMON STOCK	5,567	$106,067	$105,257
FULCRUM THERAPEUTICS INC COMMON STOCK USD.001	3,947	$24,894	$14,604
FULGENT GENETICS INC COMMON STOCK USD.0001	1,127	$51,756	$24,817
FULL TRUCK ALLIANCE SPN ADR ADR USD.00001	196,397	$1,661,701	$1,624,203
FULTON FINANCIAL CORP COMMON STOCK USD2.5	21,192	$427,931	$478,092
FUNKO INC CLASS A COMMON STOCK USD.0001	2,525	$36,344	$13,660
FURUKAWA ELECTRIC CO LTD COMMON STOCK	264,000	$8,634,615	$6,478,404
FUTU HOLDINGS LTD ADR ADR USD.00001	18,400	$2,219,552	$2,034,120
FUTUREFUEL CORP COMMON STOCK USD.0001	1,877	$17,428	$9,591
FUYAO GLASS INDUSTRY GROUP A COMMON STOCK CNY1.0	15,301	$56,698	$122,264
FUYAO GLASS INDUSTRY GROUP H COMMON STOCK CNY1.0	84,000	$408,227	$585,032
FVCBANKCORP INC COMMON STOCK USD.01	765	$11,695	$13,334
G BITS NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	17,400	$906,727	$881,470
G III APPAREL GROUP LTD COMMON STOCK USD.01	1,956	$55,627	$53,047
GALAXY DIGITAL INC A COMMON STOCK USD.001	86,678	$2,536,882	$1,971,058
GALAXY ENTERTAINMENT GROUP L COMMON STOCK	6,544,000	$33,827,213	$26,370,316
GALDERMA GROUP AG COMMON STOCK CHF.01	103,360	$16,403,470	$20,530,877
GALECTIN THERAPEUTICS INC COMMON STOCK USD.001	1,948	$9,731	$7,558
GALP ENERGIA SGPS SA COMMON STOCK EUR1.0	150,362	$2,204,939	$3,834,206
GAMESTOP CORP CLASS A COMMON STOCK USD.001	183,072	$7,339,938	$4,512,725
GAMING AND LEISURE PROPERTIE REIT	166,665	$6,465,821	$6,328,270
GAMUDA BHD COMMON STOCK	590,261	$360,080	$749,363
GANFENG LITHIUM GROUP CO L A COMMON STOCK CNY1.0	41,160	$256,865	$266,588
GANFENG LITHIUM GROUP CO L H COMMON STOCK CNY1.0	116,200	$613,383	$456,700
GAON GROUP LTD COMMON STOCK ILS1.0	1,381	$8,383	$10,646
GAP INC/THE COMMON STOCK USD.05	117,909	$2,912,806	$2,693,042
GARMIN LTD COMMON STOCK CHF.1	79,840	$7,646,021	$22,901,306
GARRETT MOTION INC COMMON STOCK USD.001	123,856	$1,655,977	$3,223,972
GARTNER INC COMMON STOCK USD.0005	31,171	$4,437,418	$5,814,638
GATES INDUSTRIAL CORP LTD COMMON STOCK USD.01	223,597	$3,868,985	$5,858,241
GATX CORP COMMON STOCK USD.625	12,137	$942,216	$2,063,533
GAZTRANSPORT ET TECHNIGA SA COMMON STOCK EUR.01	16,879	$3,655,718	$4,110,479
GBANK FINANCIAL HOLDINGS INC COMMON STOCK	654	$22,230	$11,890
GCM GROSVENOR INC CLASS A COMMON STOCK USD.0001	59,929	$694,275	$772,485
GD CULTURE GROUP LTD COMMON STOCK	4,345	$5,640	$6,040
GD POWER DEVELOPMENT CO A COMMON STOCK CNY1.0	143,100	$67,900	$113,961
GDS HOLDINGS LTD CL A COMMON STOCK USD.00005	153,500	$647,296	$616,993
GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	466,438	$29,362,913	$30,491,052
GE VERNOVA INC COMMON STOCK USD.01	145,400	$19,097,182	$138,201,246
GEA GROUP AG COMMON STOCK	89,430	$3,363,827	$6,734,692
GEBERIT AG REG COMMON STOCK CHF.1	17,795	$6,405,534	$11,628,184
GECINA SA REIT EUR7.5	16,160	$2,055,100	$1,142,620
GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	2,205,000	$4,029,928	$4,088,667
GEK TERNA SA COMMON STOCK EUR.57	7,390	$369,056	$372,691
GEM CO LTD A COMMON STOCK CNY1.0	68,300	$101,117	$62,235
GEMINI SPACE STATION INC A COMMON STOCK USD.001	2,092	$8,761	$10,795
GEN DIGITAL INC COMMON STOCK USD.01	311,044	$7,349,601	$6,849,189
GENCO SHIPPING + TRADING LTD COMMON STOCK USD.01	1,893	$32,267	$49,521
GENCOR INDUSTRIES INC COMMON STOCK USD.1	422	$7,005	$7,195
GENEDX HOLDINGS CORP COMMON STOCK USD.0001	15,376	$1,187,299	$1,111,685
GENERAC HOLDINGS INC COMMON STOCK USD.01	31,748	$5,251,896	$6,570,249
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	145,813	$31,841,198	$48,385,128
GENERAL ELECTRIC COMMON STOCK USD.01	545,608	$39,334,153	$170,387,922
GENERAL MILLS INC COMMON STOCK USD.1	294,920	$16,515,325	$9,484,627
GENERAL MOTORS CO COMMON STOCK USD.01	510,448	$19,104,433	$39,304,496
GENERALI COMMON STOCK	432,533	$11,638,902	$21,002,758
GENERATE BIOMEDICINES INC COMMON STOCK	1,020	$16,818	$15,320
GENESCO INC COMMON STOCK USD1.0	15,735	$428,359	$537,193

GENESYS LOGIC INC COMMON STOCK TWD10.0	54,000	$155,253	$155,233
GENIE ENERGY LTD B COMMON STOCK	45,545	$696,749	$727,809
GENIUS SPORTS LTD COMMON STOCK USD.001	470,492	$3,341,785	$2,695,919
GENMAB A/S COMMON STOCK DKK1.0	23,278	$4,449,464	$8,286,981
GENPACT LTD COMMON STOCK USD.01	304,301	$11,228,819	$9,898,912
GENSCRIPT BIOTECH CORP COMMON STOCK USD.001	139,000	$410,095	$794,665
GENTERA SAB DE CV COMMON STOCK	110,300	$235,779	$222,175
GENTEX CORP COMMON STOCK USD.06	190,186	$4,647,793	$4,134,644
GENTHERM INC WHEN ISSUED COMMON STOCK	51,588	$1,795,424	$1,717,880
GENUINE PARTS CO COMMON STOCK USD1.0	65,358	$6,773,376	$8,218,115
GENWORTH FINANCIAL INC COMMON STOCK USD.001	47,759	$471,354	$428,398
GEO GROUP INC/THE COMMON STOCK USD.01	7,242	$134,232	$220,664
GERDAU SA SPON ADR ADR	193,309	$966,545	$912,418
GERDAU SA PREF PREFERENCE	398,723	$1,822,682	$1,870,622
GERMAN AMERICAN BANCORP COMMON STOCK	1,942	$66,128	$93,915
GERON CORP COMMON STOCK USD.001	32,818	$76,216	$40,366
GETINGE AB B SHS COMMON STOCK SEK.5	23,816	$577,491	$591,903
GETLINK SE COMMON STOCK EUR.4	110,257	$1,171,314	$2,306,836
GETTY REALTY CORP REIT USD.01	3,068	$91,575	$86,640
GEVO INC COMMON STOCK	16,693	$24,993	$21,951
GF SECURITIES CO LTD A COMMON STOCK CNY1.0	37,000	$83,468	$109,697
GF SECURITIES CO LTD H COMMON STOCK CNY1.0	223,400	$494,482	$484,281
GFL ENVIRONMENTAL INC SUB VT COMMON STOCK	440,101	$16,672,148	$18,423,875
GIANT BIOGENE HOLDING CO LTD COMMON STOCK USD.00001	46,800	$218,805	$145,886
GIANT MANUFACTURING COMMON STOCK TWD10.0	52,000	$148,192	$152,098
GIANT NETWORK GROUP CO LTD A COMMON STOCK CNY1.0	410,900	$1,548,725	$1,378,777
GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	1,748	$59,827	$69,221
GIGABYTE TECHNOLOGY CO LTD COMMON STOCK TWD10.0	84,000	$903,988	$946,103
GIGACLOUD TECHNOLOGY INC A COMMON STOCK USD.05	1,529	$49,955	$79,019
GIGADEVICE SEMICONDUCTO CL A COMMON STOCK CNY1.0	8,816	$316,383	$465,294
GILDAN ACTIVEWEAR INC COMMON STOCK	133,269	$4,338,216	$5,691,213
GILEAD SCIENCES INC COMMON STOCK USD.001	783,641	$62,912,904	$116,801,691
GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD.0001	21,275	$220,788	$272,958
GITLAB INC CL A COMMON STOCK USD.0000025	114,449	$4,765,286	$5,407,715
GIVAUDAN REG COMMON STOCK CHF10.0	3,718	$7,763,792	$15,184,598
GJENSIDIGE FORSIKRING ASA COMMON STOCK NOK2.0	83,483	$1,335,130	$2,253,532
GLACIER BANCORP INC COMMON STOCK USD.01	76,219	$3,200,924	$3,292,661
GLADSTONE COMMERCIAL CORP REIT USD.001	2,660	$42,491	$33,583
GLADSTONE LAND CORP REIT USD.001	2,204	$36,668	$20,850
GLAUKOS CORP COMMON STOCK USD.001	17,673	$2,344,552	$2,901,730
GLENCORE PLC COMMON STOCK USD.01	5,794,518	$27,557,417	$42,737,781
GLOBAL INDEMNITY GROUP LLC A COMMON STOCK	108,328	$2,160,577	$2,620,454
GLOBAL INDUSTRIAL CO COMMON STOCK USD.01	932	$29,282	$39,088
GLOBAL MIXED MODE TECHNOLOGY COMMON STOCK TWD10.0	30,000	$236,648	$237,044
GLOBAL NET LEASE INC REIT USD.01	12,316	$161,594	$101,730
GLOBAL PAYMENTS INC COMMON STOCK	107,796	$10,031,326	$8,803,699
GLOBAL STANDARD TECHNOLOGY COMMON STOCK KRW500.0	9,150	$319,937	$344,773
GLOBAL UNICHIP CORP COMMON STOCK TWD10.0	19,000	$2,637,558	$4,799,321
GLOBAL WATER RESOURCES INC COMMON STOCK USD.01	837	$11,854	$6,654
GLOBALFOUNDRIES INC COMMON STOCK USD.02	82,420	$4,372,581	$3,949,566
GLOBALSTAR INC COMMON STOCK USD.0001	24,003	$1,876,416	$1,989,609
GLOBALWAFERS CO LTD COMMON STOCK TWD10.0	30,000	$353,629	$975,510
GLOBANT SA COMMON STOCK USD1.2	373,629	$23,933,057	$12,964,926
GLOBE LIFE INC COMMON STOCK USD1.0	35,424	$2,990,742	$5,867,986
GLOBUS MEDICAL INC A COMMON STOCK USD.001	57,161	$3,016,790	$4,281,359
GMO GLOBALSIGN HOLDINGS KK COMMON STOCK	1,100	$14,820	$13,945
GMR SOLUTIONS INC A COMMON STOCK USD.0001	1,195	$14,983	$11,508
GN STORE NORD A/S COMMON STOCK DKK4.0	22,470	$286,299	$378,116
GODADDY INC CLASS A COMMON STOCK USD.001	137,257	$10,734,736	$13,109,416
GOERTEK INC A COMMON STOCK CNY1.0	22,000	$56,717	$74,773
GOGO INC COMMON STOCK USD.0001	4,339	$48,259	$9,329
GOLAR LNG LTD COMMON STOCK USD1.0	5,474	$191,587	$260,124

GOLD CIRCUIT ELECTRONICS LTD COMMON STOCK TWD10.0	52,000	$1,133,203	$1,829,749
GOLD FIELDS LTD COMMON STOCK ZAR.5	334,425	$12,402,468	$12,167,121
GOLD FIELDS LTD SPONS ADR ADR	29,974	$1,258,608	$1,082,661
GOLD.COM INC COMMON STOCK USD.01	1,240	$36,976	$52,787
GOLDEN AGRI RESOURCES LTD COMMON STOCK USD.025	1,312,300	$346,510	$333,919
GOLDENMAX INTERNATIONAL GR A COMMON STOCK CNY1.0	4,200	$47,372	$49,764
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	174,235	$69,581,309	$156,874,225
GOLDWIND SCIENCE + TECHNOL A COMMON STOCK CNY1.0	31,492	$67,583	$80,874
GOODMAN GROUP STAPLED SECURITY	787,410	$8,052,857	$14,889,237
GOODYEAR TIRE + RUBBER CO COMMON STOCK	16,717	$249,228	$83,083
GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01	23,350	$1,133,755	$1,059,156
GOPRO INC CLASS A COMMON STOCK USD.0001	6,498	$5,787	$8,382
GORMAN RUPP CO COMMON STOCK	1,122	$55,719	$83,567
GOTION HIGH TECH CO LTD A COMMON STOCK CNY1.0	19,200	$64,848	$84,469
GPGI INC COMMON STOCK	10,381	$155,469	$123,222
GRAB HOLDINGS LTD CL A COMMON STOCK USD.000001	972,300	$4,258,161	$3,023,853
GRACO INC COMMON STOCK USD1.0	77,213	$3,123,561	$5,933,047
GRAFTECH INTERNATIONAL LTD COMMON STOCK USD.01	761	$5,485	$6,293
GRAHAM CORP COMMON STOCK USD.1	556	$31,638	$47,988
GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0	179	$136,062	$203,106
GRAIL INC COMMON STOCK	2,384	$128,337	$334,046
GRAND CANYON EDUCATION INC COMMON STOCK USD.01	24,267	$3,247,567	$3,678,635
GRANITE CONSTRUCTION INC COMMON STOCK USD.01	51,884	$4,723,810	$6,013,874
GRANITE RIDGE RESOURCES INC COMMON STOCK USD.0001	6,294	$36,467	$27,316
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	268,365	$3,283,935	$2,428,703
GRASIM INDUSTRIES LTD COMMON STOCK INR2.0	145,191	$4,086,331	$4,639,173
GRAY MEDIA INC COMMON STOCK	5,043	$52,948	$22,694
GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	485	$28,158	$37,447
GREAT WALL MOTOR CO LTD H COMMON STOCK CNY1.0	377,000	$390,391	$347,128
GREAT WEST LIFECO INC COMMON STOCK	99,700	$2,414,462	$6,310,998
GREE ELECTRIC APPLIANCES I A COMMON STOCK CNY1.0	367,900	$2,002,897	$2,100,279
GREEN BRICK PARTNERS INC COMMON STOCK USD.01	1,632	$65,667	$107,892
GREEN DOT CORP CLASS A COMMON STOCK USD.001	3,335	$104,241	$41,021
GREEN PLAINS INC COMMON STOCK USD.001	74,363	$1,091,711	$1,119,907
GREENBRIER COMPANIES INC COMMON STOCK	21,090	$771,467	$845,076
GREENE COUNTY BANCORP INC COMMON STOCK USD.1	549	$17,016	$18,392
GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	1,424	$19,195	$20,648
GREENWICH LIFESCIENCES INC COMMON STOCK USD.001	279	$5,857	$5,036
GREIF INC CL A COMMON STOCK	1,430	$80,028	$113,814
GREIF INC CL B COMMON STOCK	287	$16,874	$29,529
GRG BANKING EQUIPMENT CO A COMMON STOCK CNY1.0	1,130,500	$1,966,485	$1,508,929
GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001	3,865	$54,098	$30,456
GRIFFON CORP COMMON STOCK USD.25	41,117	$3,544,903	$3,825,526
GRINDR INC COMMON STOCK USD.0001	1,455	$14,590	$22,451
GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	5,574	$99,895	$62,708
GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	6,437	$2,212,933	$1,547,712
GROUPE BRUXELLES LAMBERT NV COMMON STOCK	33,360	$2,754,088	$2,694,118
GROUPON INC COMMON STOCK USD.0001	1,067	$18,126	$21,084
GRUMA S.A.B. B COMMON STOCK	15,693	$198,138	$204,803
GRUPO AEROPORT DEL PACIFIC B COMMON STOCK	42,667	$416,675	$881,582
GRUPO AEROPORT DEL SURESTE B COMMON STOCK	19,591	$331,104	$462,554
GRUPO AEROPORTUARIO DEL CENT COMMON STOCK	30,500	$273,739	$369,969
GRUPO BIMBO SAB SERIES A COMMON STOCK	145,017	$331,954	$443,477
GRUPO CARSO SAB DE CV SER A1 COMMON STOCK	62,456	$276,741	$477,874
GRUPO CIBEST SA PREF PREFERENCE	51,246	$529,460	$1,186,926
GRUPO CIBEST SA ADR ADR	164,727	$7,594,930	$15,294,902
GRUPO CIBEST SA COMMON STOCK	26,328	$292,506	$716,278
GRUPO EMPRESARIAL SAN JOSE COMMON STOCK EUR.03	6,277	$29,010	$53,901
GRUPO FINANCIERO BANORTE O COMMON STOCK MXN3.5	3,656,426	$29,107,931	$38,654,381
GRUPO FINANCIERO INBURSA O COMMON STOCK MXN.4137108	169,683	$273,067	$389,040
GRUPO MEXICO SAB DE CV SER B COMMON STOCK	424,981	$2,229,027	$5,346,646
GSI TECHNOLOGY INC COMMON STOCK USD.001	1,703	$11,282	$9,273

GSK PLC COMMON STOCK	2,148,213	$46,502,540	$52,281,496
GUANGDONG DTECH TECHNOLOGY A COMMON STOCK CNY1.0	1,300	$81,637	$66,111
GUANGDONG FENGHUA ADVANCED A COMMON STOCK CNY1.0	6,400	$53,251	$47,350
GUANGDONG HAID GROUP CO A COMMON STOCK CNY1.0	14,400	$65,108	$90,196
GUANGDONG HEC TECHNOLOGY H A COMMON STOCK CNY1.0	26,400	$76,953	$119,571
GUANGDONG INVESTMENT LTD COMMON STOCK	476,000	$604,679	$538,982
GUANGZHOU SHIYUAN ELECTRON A COMMON STOCK CNY1.0	23,200	$161,954	$156,318
GUANGZHOU TINCI MATERIALS A COMMON STOCK CNY1.0	19,140	$102,964	$89,058
GUARDANT HEALTH INC COMMON STOCK USD.00001	133,378	$16,405,805	$23,789,300
GUARDIAN PHRMCY SERVICES A COMMON STOCK USD.01	89,875	$2,070,457	$3,665,103
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	42,812	$3,565,014	$6,104,135
GULF BANK COMMON STOCK KWD.1	268,962	$227,709	$290,911
GULF DEVELOPMENT PCL FOREIGN FOREIGN SH. A	59,123	$46,727	$103,964
GULF DEVELOPMENT PCL NVDR NVDR	511,098	$804,916	$898,734
GULFPORT ENERGY CORP COMMON STOCK USD.0001	10,328	$1,570,147	$1,554,157
GUNGHO ONLINE ENTERTAINMENT COMMON STOCK	1,900	$31,262	$29,407
GUNMA BANK LTD/THE COMMON STOCK	608,900	$2,230,326	$12,276,038
GUOBO ELECTRONICS CO LTD A COMMON STOCK CNY1.0	3,794	$51,038	$36,223
GUOLIAN MINSHENG SECURITIE A COMMON STOCK CNY1.0	28,000	$52,995	$35,536
GUOSEN SECURITIES CO LTD A COMMON STOCK CNY1.0	49,000	$76,078	$71,614
GUOTAI HAITONG SECURITIES CO COMMON STOCK CNY1.0	147,784	$387,595	$371,807
GUOTAI HAITONG SECURITIES H COMMON STOCK CNY1.0	631,025	$1,276,306	$1,210,301
GXO LOGISTICS INC COMMON STOCK USD.01	69,033	$2,415,722	$3,068,517
GYRE THERAPEUTICS INC COMMON STOCK USD.001	473	$3,909	$3,467
H LUNDBECK A/S COMMON STOCK DKK1.0	37,989	$245,353	$251,088
H WORLD GROUP LTD ADR ADR	28,337	$1,158,117	$1,212,824
H.B. FULLER CO. COMMON STOCK USD1.0	32,711	$1,990,246	$1,618,213
H+R BLOCK INC COMMON STOCK	83,085	$2,395,987	$3,394,022
H2O AMERICA COMMON STOCK	2,048	$119,474	$126,218
HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01	63,461	$2,042,053	$2,273,173
HACI OMER SABANCI HOLDING COMMON STOCK TRY1.0	127,714	$174,598	$220,947
HACKETT GROUP INC/THE COMMON STOCK USD.001	1,172	$15,969	$11,779
HAEMONETICS CORP/MASS COMMON STOCK USD.01	25,567	$1,942,020	$2,692,205
HAFNIA LTD COMMON STOCK USD.01	191,147	$1,177,245	$1,918,976
HAIDILAO INTERNATIONAL HOLDI COMMON STOCK USD.000005	202,000	$657,920	$240,055
HAIER SMART HOME CO LTD A COMMON STOCK CNY1.0	4,560,246	$15,940,236	$13,887,348
HAIER SMART HOME CO LTD H COMMON STOCK CNY1.0	8,699,400	$24,887,680	$22,439,336
HAINAN AIRLINES HOLDING CO A COMMON STOCK CNY1.0	144,300	$34,361	$26,254
HAINAN AIRPORT INFRASTRUCT A COMMON STOCK CNY1.0	102,700	$63,027	$42,119
HAISCO PHARMACEUTICAL GROU A COMMON STOCK CNY1.0	6,900	$54,689	$63,985
HAITIAN INTERNATIONAL HLDGS COMMON STOCK HKD.1	116,000	$258,200	$262,697
HAKUHODO DY HOLDINGS INC COMMON STOCK	69,400	$673,645	$575,481
HAL TRUST COMMON STOCK	542	$88,795	$100,717
HALEON PLC COMMON STOCK GBP.01	4,925,031	$21,251,925	$22,088,011
HALLIBURTON CO COMMON STOCK USD2.5	1,030,357	$34,724,564	$32,765,353
HALMA PLC COMMON STOCK GBP.1	343,257	$11,253,127	$15,969,111
HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	68,309	$4,151,183	$7,541,314
HAMILTON BEACH BRAND A COMMON STOCK USD.01	309	$5,941	$11,819
HAMILTON INSURANCE GROU CL B COMMON STOCK USD.01	98,988	$2,725,095	$3,270,564
HAMILTON LANE INC CLASS A COMMON STOCK USD.001	25,557	$3,208,589	$2,219,881
HAN S LASER TECHNOLOGY IN A COMMON STOCK CNY1.0	585,600	$8,640,739	$6,989,228
HANA FINANCIAL GROUP COMMON STOCK KRW5000.0	43,598	$2,332,465	$4,187,470
HANA MICROELECTRONICS NVDR NVDR THB1.0	271,400	$407,814	$412,530
HANCOCK WHITNEY CORP COMMON STOCK USD3.33	5,084	$258,628	$366,251
HANGZHOU CHANG CHUAN TECHN A COMMON STOCK CNY1.0	7,700	$217,309	$275,358
HANGZHOU FIRST APPLIED MAT A COMMON STOCK CNY1.0	26,891	$157,370	$55,583
HANGZHOU SILAN MICROELECTR A COMMON STOCK CNY1.0	8,400	$23,807	$38,521
HANGZHOU TIGERMED CONSULTI A COMMON STOCK CNY1.0	1,300	$9,487	$11,322
HANKOOK TIRE + TECHNOLOGY CO COMMON STOCK KRW500.0	537,388	$13,675,399	$23,425,114
HANKYU HANSHIN HOLDINGS INC COMMON STOCK	83,100	$2,454,397	$2,320,041
HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	44,871	$1,241,876	$1,386,514
HANMI SEMICONDUCTOR CO LTD COMMON STOCK KRW100.0	4,614	$222,748	$874,393

HANNOVER RUECK SE COMMON STOCK	31,805	$4,202,754	$9,118,128
HANOVER BANCORP INC COMMON STOCK	175	$3,874	$4,361
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	24,473	$3,143,664	$5,240,159
HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001	3,040,000	$12,508,373	$13,675,981
HANWHA AEROSPACE CO LTD COMMON STOCK KRW5000.0	4,778	$1,244,196	$3,554,818
HANWHA CORPORATION COMMON STOCK KRW5000.0	3,929	$373,459	$364,307
HANWHA GENERAL INSURANCE CO COMMON STOCK KRW5000.0	27,472	$160,494	$148,168
HANWHA LIFE INSURANCE CO LTD COMMON STOCK KRW5000.0	37,961	$158,841	$149,488
HANWHA OCEAN CO LTD COMMON STOCK KRW5000.0	18,810	$815,739	$1,095,108
HANWHA SYSTEMS CO LTD COMMON STOCK KRW5000.0	8,776	$324,245	$486,295
HAPPEN INC COMMON STOCK USD.01	7,042	$142,950	$104,081
HARBIN ELECTRIC CO LTD H COMMON STOCK CNY1.0	1,203,583	$2,497,949	$2,112,128
HAREL INSURANCE INVESTMENTS COMMON STOCK ILS.1	47,340	$3,022,888	$3,107,291
HARGREAVES SERVICES PLC COMMON STOCK GBP.1	1,043	$6,315	$11,777
HARLEY DAVIDSON INC COMMON STOCK USD.01	42,852	$2,295,216	$1,046,874
HARMONIC INC COMMON STOCK USD.001	6,463	$69,718	$68,249
HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001	2,501	$84,951	$98,189
HARMONY GOLD MINING CO LTD COMMON STOCK ZAR.5	65,334	$430,614	$1,158,991
HARMONY GOLD MNG SPON ADR ADR	7,777	$147,763	$137,808
HARROW INC COMMON STOCK USD.001	1,755	$42,679	$54,054
HARTFORD INSURANCE GROUP INC COMMON STOCK USD.01	195,292	$13,109,752	$23,895,929
HASBRO INC COMMON STOCK USD.5	73,255	$6,322,047	$6,422,998
HAVERTY FURNITURE COMMON STOCK USD1.0	717	$19,780	$19,839
HAWAIIAN ELECTRIC INDS COMMON STOCK	9,707	$141,526	$86,781
HAWKEYE 360 INC COMMON STOCK	660	$10,743	$9,966
HAWKINS INC COMMON STOCK USD.01	1,109	$87,014	$139,734
HAWTHORN BANCSHARES INC COMMON STOCK USD1.0	232	$7,094	$8,821
HAYWARD HOLDINGS INC COMMON STOCK USD.001	93,572	$1,394,085	$1,145,321
HBT FINANCIAL INC/DE COMMON STOCK USD.01	811	$21,145	$28,685
HCA HEALTHCARE INC COMMON STOCK USD.01	97,054	$17,843,695	$41,416,824
HCI GROUP INC COMMON STOCK	9,840	$1,429,659	$1,710,389
HD HYUNDAI COMMON STOCK KRW1000.0	10,871	$1,144,790	$1,626,433
HD HYUNDAI ELECTRIC CO LTD COMMON STOCK KRW5000.0	16,397	$6,104,056	$8,019,811
HD HYUNDAI HEAVY INDUSTRIES COMMON STOCK KRW5000.0	4,981	$1,121,822	$1,595,318
HD KOREA SHIPBUILDING + OFFS COMMON STOCK KRW5000.0	7,063	$1,079,922	$1,688,127
HDFC ASSET MANAGEMENT CO LTD COMMON STOCK INR5.0	159,336	$3,989,611	$3,792,206
HDFC BANK LIMITED COMMON STOCK INR1.0	1,154,449	$12,057,146	$8,537,821
HDFC BANK LTD ADR ADR	1,854,776	$53,112,246	$41,435,696
HEALTHCARE REALTY TRUST INC REIT USD.01	152,094	$4,251,332	$2,698,148
HEALTHCARE SERVICES GROUP COMMON STOCK USD.01	54,413	$1,133,373	$1,112,746
HEALTHEQUITY INC COMMON STOCK USD.0001	30,140	$2,529,031	$2,666,184
HEALTHPEAK PROPERTIES INC REIT USD1.0	824,867	$19,477,572	$16,472,594
HEALTHSTREAM INC COMMON STOCK	1,393	$31,902	$41,386
HEARTFLOW INC COMMON STOCK USD.001	35,988	$937,416	$1,790,403
HEARTLAND EXPRESS INC COMMON STOCK USD.01	2,297	$35,790	$26,668
HECLA MINING CO COMMON STOCK USD.25	293,413	$4,474,434	$4,996,823
HEICO CORP CLASS A COMMON STOCK USD.01	57,177	$6,682,154	$13,055,224
HEICO CORP COMMON STOCK USD.01	24,307	$2,732,706	$7,369,396
HEIDELBERG MATERIALS AG COMMON STOCK	51,474	$4,341,896	$8,287,660
HEINEKEN HOLDING NV COMMON STOCK EUR1.6	47,065	$3,505,796	$3,493,531
HEINEKEN NV COMMON STOCK EUR1.6	226,203	$19,796,312	$17,939,038
HELEN OF TROY LTD COMMON STOCK USD.1	1,401	$98,347	$38,401
HELIOS TECHNOLOGIES INC COMMON STOCK USD.001	17,003	$957,473	$1,154,844
HELLENIC TELECOMMUN ORGANIZA COMMON STOCK EUR2.83	36,324	$682,468	$807,844
HELMERICH + PAYNE COMMON STOCK USD.1	5,812	$201,784	$215,858
HELVETIA BALOISE HOLDING AG COMMON STOCK CHF.02	31,491	$4,123,264	$7,746,873
HEMAB THERAPEUTICS HOLDINGS COMMON STOCK USD.0001	1,399	$57,636	$43,145
HENAN SHENHUO COAL + POWER A COMMON STOCK CNY1.0	35,940	$113,676	$140,536
HENAN SHIJIA PHOTONS TECHN A COMMON STOCK CNY1.0	4,012	$96,489	$92,429
HENAN SHUANGHUI INVESTMENT A COMMON STOCK CNY1.0	408,288	$1,702,429	$1,440,644
HENDERSON LAND DEVELOPMENT COMMON STOCK	915,663	$3,371,014	$3,120,378
HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	66,500	$454,782	$166,615

HENGLI PETROCHEMICAL CO L A COMMON STOCK CNY1.0	36,559	$74,780	$87,616
HENGTONG OPTIC ELECTRIC CO A COMMON STOCK CNY1.0	16,900	$72,907	$138,267
HENKEL AG + CO KGAA COMMON STOCK	32,208	$2,362,930	$2,463,896
HENKEL AG + CO KGAA VOR PREF PREFERENCE	117,184	$9,935,267	$9,719,213
HENNES + MAURITZ AB B SHS COMMON STOCK	169,613	$3,718,711	$2,716,228
HENNGE KK COMMON STOCK	4,800	$31,836	$54,221
HENRY SCHEIN INC COMMON STOCK USD.01	53,555	$3,689,046	$4,497,013
HENSOLDT AG COMMON STOCK	21,290	$2,177,421	$1,843,654
HERBALIFE LTD COMMON STOCK USD.002	28,056	$549,770	$340,319
HERC HOLDINGS INC COMMON STOCK USD.01	9,538	$1,253,647	$1,190,342
HERITAGE FINANCIAL CORP COMMON STOCK	2,219	$54,025	$61,311
HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	8,254	$210,629	$273,620
HERMES INTERNATIONAL COMMON STOCK	16,852	$19,449,218	$25,582,405
HERON THERAPEUTICS INC COMMON STOCK USD.01	8,102	$92,186	$2,540
HERSHEY CO/THE COMMON STOCK USD1.0	65,540	$8,703,300	$10,329,759
HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	7,998	$64,191	$13,357
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	1,410,463	$27,166,192	$90,114,481
HEXAGON AB B SHS COMMON STOCK EUR.22	843,578	$5,104,945	$8,332,136
HEXCEL CORP COMMON STOCK USD.01	32,599	$1,702,277	$2,735,708
HF SINCLAIR CORP COMMON STOCK	111,517	$5,069,104	$11,968,004
HGTECH CO LTD A COMMON STOCK CNY1.0	8,800	$41,619	$121,067
HIGHPEAK ENERGY INC COMMON STOCK USD.0001	1,344	$16,692	$10,967
HIGHWOODS PROPERTIES INC REIT USD.01	6,335	$196,653	$183,842
HIKARI TSUSHIN INC COMMON STOCK	7,400	$872,284	$1,725,026
HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001	11,202	$96,123	$78,302
HILLTOP HOLDINGS INC COMMON STOCK USD.01	41,823	$1,557,927	$1,575,054
HILTON GRAND VACATIONS INC COMMON STOCK USD.01	3,561	$137,800	$123,424
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	141,788	$15,739,836	$45,105,599
HIMALAYA SHIPPING LTD COMMON STOCK USD1.0	1,166	$12,304	$20,253
HIMAX TECHNOLOGIES INC ADR ADR USD.6	60,644	$886,009	$853,261
HIMS + HERS HEALTH INC COMMON STOCK USD.0001	21,696	$513,650	$646,324
HINDALCO INDUSTRIES LTD COMMON STOCK INR1.0	267,192	$2,227,643	$2,625,983
HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	185,436	$5,472,274	$3,636,250
HINGE HEALTH INC A COMMON STOCK USD.00001	20,639	$1,154,646	$2,006,936
HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	106	$25,463	$29,955
HIPPO HOLDINGS INC COMMON STOCK USD.0001	1,242	$29,735	$38,216
HIRAKAWA HEWTECH CORP COMMON STOCK	1,400	$28,449	$28,733
HIREQUEST INC COMMON STOCK USD.001	212	$4,079	$4,056
HISCOX LTD COMMON STOCK GBP.065	345,818	$7,112,557	$8,517,311
HITACHI ENERGY INDIA LTD COMMON STOCK INR2.0	20,199	$3,072,197	$6,456,345
HITACHI LTD COMMON STOCK	2,814,600	$33,591,388	$98,318,894
HITHINK ROYALFLUSH INFORMA A COMMON STOCK CNY1.0	5,000	$62,959	$146,941
HIWIN TECHNOLOGIES CORP COMMON STOCK TWD10.0	782,456	$6,041,770	$8,235,215
HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	1,291,279	$1,610,758	$1,991,203
HL MANDO CO LTD COMMON STOCK KRW1000.0	5,477	$187,543	$184,725
HMH HOLDING INC CL A COMMON STOCK USD.01	477	$9,563	$8,357
HMM CO LTD COMMON STOCK KRW5000.0	24,805	$882,398	$382,109
HNI CORP COMMON STOCK USD1.0	4,055	$136,262	$183,773
HO TUNG CHEMICAL CORP COMMON STOCK TWD10.0	458,000	$230,038	$237,421
HOCHTIEF AG COMMON STOCK	6,128	$2,029,554	$2,696,493
HODOGAYA CHEMICAL CO LTD COMMON STOCK	2,000	$28,539	$26,601
HOKKAN LTD COMMON STOCK	1,800	$31,364	$30,253
HOLCIM LTD COMMON STOCK CHF2.0	256,852	$9,760,977	$20,494,018
HOLLEY INC COMMON STOCK USD.0001	4,672	$27,993	$11,026
HOME BANCORP INC COMMON STOCK USD.01	508	$25,629	$33,558
HOME BANCSHARES INC COMMON STOCK USD.01	11,679	$272,663	$329,114
HOME DEPOT INC COMMON STOCK USD.05	504,991	$103,047,649	$143,664,890
HOMETRUST BANCSHARES INC COMMON STOCK	969	$28,956	$44,351
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0	5,968,236	$27,011,900	$47,157,868
HON PRECISION INC COMMON STOCK TWD10.0	28,000	$5,392,751	$4,842,677
HONDA MOTOR CO LTD COMMON STOCK	1,423,300	$13,143,376	$15,235,247
HONEST CO INC/THE COMMON STOCK USD.001	4,072	$14,485	$20,889

HONEYWELL AEROSPACE INC COMMON STOCK	146,282	$18,458,714	$22,669,322
HONEYWELL INTERNATIONAL INC COMMON STOCK	203,701	$31,595,454	$42,968,689
HONG KONG + CHINA GAS COMMON STOCK	7,391,590	$7,853,386	$6,692,866
HONG KONG EXCHANGES + CLEAR COMMON STOCK	561,304	$16,723,997	$27,740,618
HONG LEONG ASIA LTD COMMON STOCK	66,000	$71,920	$140,552
HONG LEONG BANK BERHAD COMMON STOCK	106,200	$461,006	$602,291
HONGFA TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	3,509,169	$14,942,591	$17,547,415
HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1	392,500	$2,613,214	$3,159,625
HOPE BANCORP INC COMMON STOCK USD.001	7,158	$83,268	$95,130
HORACE MANN EDUCATORS COMMON STOCK USD.001	35,973	$1,386,847	$1,604,396
HORIBA LTD COMMON STOCK	90,000	$10,204,116	$14,001,018
HORIZON BANCORP INC/IN COMMON STOCK	2,984	$51,603	$56,189
HORIZON ROBOTICS INC COMMON STOCK USD.0000025	3,885,600	$2,750,339	$2,069,877
HORMEL FOODS CORP COMMON STOCK USD.01465	133,003	$5,162,700	$2,652,080
HORNBECK OFFSHORE SERVICES I COMMON STOCK	28,415	$233,606	$218,511
HOSHINE SILICON INDUSTRY C A COMMON STOCK CNY1.0	9,000	$145,383	$42,346
HOST HOTELS + RESORTS INC REIT USD.01	585,997	$10,907,508	$13,120,473
HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0	31,900	$423,188	$510,127
HOULIHAN LOKEY INC COMMON STOCK USD.001	25,906	$2,463,538	$3,272,964
HOUR GLASS LTD/THE COMMON STOCK	89	$142	$196
HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	3,204	$345,876	$356,189
HOWARD HUGHES HOLDINGS INC COMMON STOCK	17,805	$1,750,532	$1,310,804
HOWMET AEROSPACE INC COMMON STOCK	250,826	$10,129,755	$56,731,825
HOYA CORP COMMON STOCK	193,200	$15,121,994	$28,991,988
HP INC COMMON STOCK USD.01	518,184	$10,765,928	$16,208,796
HSBC HOLDINGS PLC COMMON STOCK USD.5	7,424,511	$69,253,788	$147,709,655
HUA HONG GRACE SEMICONDUCT A COMMON STOCK CNY1.0	2,875	$42,160	$89,148
HUA HONG GRACE SEMICONDUCTOR COMMON STOCK	100,000	$534,621	$1,343,231
HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.0	1,051,227	$572,878	$1,497,766
HUADIAN POWER INTL CORP A COMMON STOCK CNY1.0	117,800	$81,716	$86,961
HUADONG MEDICINE CO LTD A COMMON STOCK CNY1.0	14,200	$52,896	$58,639
HUAFON CHEMICAL CO LTD A COMMON STOCK CNY1.0	1,198,900	$1,796,935	$1,725,383
HUANENG POWER INTL INC A COMMON STOCK CNY1.0	6,500	$8,434	$6,824
HUANENG POWER INTL INC H COMMON STOCK CNY1.0	576,000	$356,638	$443,006
HUAQIN CO LTD A COMMON STOCK CNY1.0	7,560	$69,550	$83,984
HUATAI SECURITIES CO LTD A COMMON STOCK CNY1.0	90,800	$242,446	$241,036
HUATAI SECURITIES CO LTD H COMMON STOCK CNY1.0	393,400	$811,332	$835,256
HUAXIA BANK CO LTD A COMMON STOCK CNY1.0	310,000	$291,071	$289,871
HUAYU AUTOMOTIVE SYSTEMS A COMMON STOCK CNY1.0	22,100	$64,191	$50,690
HUB GROUP INC CL A COMMON STOCK USD.01	3,550	$105,780	$105,009
HUBBELL INC COMMON STOCK USD.01	30,492	$6,740,769	$13,831,171
HUBEI FEILIHUA QUARTZ GLAS A COMMON STOCK CNY1.0	4,700	$92,929	$66,532
HUBSPOT INC COMMON STOCK USD.001	25,853	$6,790,149	$5,299,348
HUCKLEBERRY AI INC COMMON STOCK USD.001	2,437	$56,606	$8,115
HUDSON PACIFIC PROPERTIES IN REIT USD.01	2,990	$116,286	$34,505
HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	2,379	$19,040	$12,252
HUISHAN DAIRY	987,900	$324,652	$52,878
HUIZHOU DESAY SV AUTOMOTIV A COMMON STOCK CNY1.0	5,200	$96,353	$61,481
HULIC CO LTD COMMON STOCK	192,300	$1,638,129	$2,112,871
HUMANA INC COMMON STOCK USD.1666666	69,742	$19,777,376	$26,611,455
HUNAN YUNENG NEW ENERGY BA A COMMON STOCK CNY1.0	8,000	$104,556	$60,477
HUNDSUN TECHNOLOGIES INC A COMMON STOCK CNY1.0	3,761	$13,538	$10,881
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	69,093	$8,241,189	$15,480,287
HUNTING PLC COMMON STOCK GBP.25	98,330	$380,654	$518,587
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	1,396,632	$20,572,333	$21,312,604
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	22,861	$4,425,861	$6,105,487
HUNTSMAN CORP COMMON STOCK USD.01	9,121	$116,924	$76,616
HURON CONSULTING GROUP INC COMMON STOCK USD.01	4,881	$702,275	$765,487
HURXLEY HOLDINGS CORP COMMON STOCK	7,400	$37,792	$32,965
HUT 8 CORP COMMON STOCK USD.01	11,418	$964,684	$983,090
HWATSING TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	3,507	$34,769	$118,948
HYATT HOTELS CORP CL A COMMON STOCK USD.01	19,645	$1,454,872	$3,114,911

HYBE CO LTD COMMON STOCK KRW500.0	2,691	$574,269	$311,349
HYCROFT MINING HOLDING CO A COMMON STOCK	2,225	$52,839	$42,364
HYDRO ONE LTD COMMON STOCK	139,840	$2,917,412	$4,994,743
HYGON INFORMATION TECHNOLO A COMMON STOCK CNY1.0	19,639	$311,306	$664,259
HYLIION HOLDINGS CORP COMMON STOCK USD.0001	8,010	$62,963	$33,402
HYOSUNG HEAVY INDUSTRIES COR COMMON STOCK KRW5000.0	802	$1,011,645	$1,643,108
HYPERFINE INC COMMON STOCK USD.0001	3,441	$5,119	$2,780
HYPERLIQUID STRATEGIES COMMON STOCK USD.01	27,588	$313,123	$338,505
HYSTER YALE INC COMMON STOCK USD.01	671	$29,230	$21,116
HYUNDAI ENGINEERING + CONST COMMON STOCK KRW5000.0	8,337	$933,365	$723,751
HYUNDAI GLOVIS CO LTD COMMON STOCK KRW500.0	4,791	$387,405	$696,615
HYUNDAI MARINE + FIRE INS CO COMMON STOCK KRW500.0	25,001	$888,659	$883,855
HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.0	26,768	$6,047,603	$7,258,113
HYUNDAI MOTOR CO COMMON STOCK KRW5000.0	47,264	$8,044,704	$12,047,344
HYUNDAI MOTOR CO LTD 2ND PRF PREFERENCE	3,785	$331,991	$489,379
HYUNDAI MOTOR CO LTD PRF PREFERENCE	3,020	$475,511	$388,015
HYUNDAI ROTEM COMPANY COMMON STOCK KRW5000.0	11,004	$821,055	$907,312
I MOBILE CO LTD COMMON STOCK	35,900	$109,479	$114,461
I3 VERTICALS INC CLASS A COMMON STOCK USD.0001	1,268	$30,424	$17,524
IA FINANCIAL CORP INC COMMON STOCK	69,011	$3,922,293	$9,866,422
IAMGOLD CORP COMMON STOCK	13,300	$275,170	$245,719
IBERDROLA SA COMMON STOCK EUR.75	3,337,976	$42,796,643	$78,141,574
IBEX LTD COMMON STOCK USD.0001	528	$13,370	$22,841
IBIDEN CO LTD COMMON STOCK	221,000	$8,400,812	$15,512,967
IBOTTA INC CL A COMMON STOCK USD.00001	686	$38,744	$27,028
ICF INTERNATIONAL INC COMMON STOCK USD.001	9,911	$804,483	$823,901
ICHIKOH INDUSTRIES LTD COMMON STOCK	17,100	$53,378	$60,724
ICHOR HOLDINGS LTD COMMON STOCK USD.0001	22,865	$1,783,478	$1,414,429
ICICI BANK LTD COMMON STOCK INR2.0	586,900	$9,498,871	$8,094,813
ICICI BANK LTD SPON ADR ADR	1,286,283	$23,289,941	$35,437,097
ICL GROUP LTD COMMON STOCK ILS1.0	236,709	$1,475,136	$1,190,301
ICON PLC COMMON STOCK EUR.06	95,766	$16,326,738	$16,279,262
ICU MEDICAL INC COMMON STOCK USD.1	4,302	$635,440	$690,514
IDACORP INC COMMON STOCK	40,811	$4,336,654	$5,335,222
IDAHO STRATEGIC RESOURCES IN COMMON STOCK USD.1	1,065	$36,873	$29,820
IDEAYA BIOSCIENCES INC COMMON STOCK USD.0001	8,728	$274,278	$335,330
IDEMITSU KOSAN CO LTD COMMON STOCK	587,105	$3,736,430	$5,942,600
IDEX CORP COMMON STOCK USD.01	32,835	$4,101,353	$7,485,723
IDEXX LABORATORIES INC COMMON STOCK USD.1	35,911	$8,567,990	$18,752,365
IDFC FIRST BANK LTD COMMON STOCK INR10.0	5,846,326	$4,603,665	$4,968,561
IDT CORP CLASS B COMMON STOCK USD.01	20,825	$1,037,312	$1,665,375
IEI INTEGRATION CORP COMMON STOCK TWD10.0	59,000	$172,415	$171,090
IEIT SYSTEMS CO LTD A COMMON STOCK CNY1.0	10,179	$47,671	$100,084
IES HOLDINGS INC COMMON STOCK USD.01	8,086	$2,788,976	$2,596,253
IFLYTEK CO LTD A COMMON STOCK CNY1.0	20,500	$102,539	$113,790
IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	99,565	$1,160,385	$1,752,539
IGM FINANCIAL INC COMMON STOCK	34,277	$955,745	$2,008,696
IHEARTMEDIA INC CLASS A COMMON STOCK	6,788	$66,604	$14,255
IHH HEALTHCARE BHD COMMON STOCK	189,100	$264,440	$362,887
IHI CORP COMMON STOCK	458,200	$5,907,584	$7,851,233
ILLINOIS TOOL WORKS COMMON STOCK USD.01	206,374	$37,719,114	$53,095,903
ILLUMINA INC COMMON STOCK USD.01	71,121	$15,188,627	$19,464,395
IMAX CORP COMMON STOCK	2,678	$84,841	$146,754
IMDEX LTD COMMON STOCK	68,022	$164,732	$159,005
IMEIK TECHNOLOGY DEVELOPME A COMMON STOCK CNY1.0	2,380	$134,974	$33,719
IMMERSION CORPORATION COMMON STOCK USD.001	1,665	$10,865	$12,038
IMMIX BIOPHARMA INC COMMON STOCK USD.0001	4,417	$51,129	$45,959
IMMUNEERING CORP CLASS A COMMON STOCK USD.001	2,412	$11,420	$9,877
IMMUNITYBIO INC COMMON STOCK USD.0001	22,726	$163,479	$214,533
IMMUNOME INC COMMON STOCK USD.0001	89,136	$2,041,626	$1,917,315
IMMUNOVANT INC COMMON STOCK USD.0001	15,978	$314,890	$539,737
IMPALA PLATINUM HOLDINGS LTD COMMON STOCK	855,975	$9,247,327	$10,258,419

IMPERIAL BRANDS PLC COMMON STOCK GBP.1	292,211	$9,913,597	$9,491,189
IMPERIAL METALS CORP COMMON STOCK	4,300	$13,330	$25,653
IMPERIAL OIL LTD COMMON STOCK	56,929	$1,877,196	$7,017,133
IMPINJ INC COMMON STOCK USD.001	1,631	$159,438	$292,422
INBODY CO LTD COMMON STOCK KRW500.0	3,731	$154,766	$144,995
INCHCAPE PLC COMMON STOCK GBP.1	93,219	$897,402	$926,299
INCYTE CORP COMMON STOCK USD.001	137,362	$11,919,321	$16,668,879
IND + COMM BK OF CHINA A COMMON STOCK CNY1.0	2,388,500	$2,509,933	$2,949,381
IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	13,217,000	$10,278,238	$12,986,659
INDEPENDENCE REALTY TRUST IN REIT USD.01	139,793	$2,192,860	$2,031,192
INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	11,558	$405,184	$407,304
INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	2,902	$190,938	$225,340
INDIE SEMICONDUCTOR INC A COMMON STOCK USD.0001	11,225	$62,610	$32,833
INDIVIOR PHARMACEUTICALS INC COMMON STOCK USD.001	26,684	$733,139	$956,621
INDORAMA VENTURES PCL NVDR NVDR THB1.0	11,129,400	$8,382,636	$8,873,004
INDRA SISTEMAS SA COMMON STOCK EUR.2	37,859	$2,774,911	$2,493,264
INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03	805,801	$25,950,870	$49,351,305
INDUSTRIAL BANK CO LTD A COMMON STOCK CNY1.0	288,900	$758,557	$777,678
INDUSTRIAL BANK OF KOREA COMMON STOCK KRW5000.0	31,565	$351,000	$471,085
INDUSTRIAL LOGISTICS PROPERT REIT USD.01	16,511	$94,058	$117,228
INDUSTRIAL SECURITIES CO A COMMON STOCK CNY1.0	56,800	$49,681	$48,453
INDUSTRIAS PENOLES SAB DE CV COMMON STOCK	28,227	$791,471	$1,365,887
INDUSTRIES QATAR COMMON STOCK QAR1.0	188,005	$729,598	$488,989
INDUSTRIVARDEN AB A SHS COMMON STOCK SEK2.5	40,087	$1,217,299	$2,149,254
INDUSTRIVARDEN AB C SHS COMMON STOCK SEK2.5	65,067	$1,545,893	$3,448,122
INDUTRADE AB COMMON STOCK SEK1.0	114,055	$2,559,401	$2,939,786
INFINEON TECHNOLOGIES AG COMMON STOCK	741,238	$21,439,890	$50,095,140
INFINITY NATURAL RESOUR CL A COMMON STOCK USD.01	1,585	$26,576	$19,971
INFLEQTION INC COMMON STOCK USD.0001	6,365	$86,736	$85,737
INFORMA PLC COMMON STOCK GBP.001	973,194	$10,264,805	$11,221,847
INFORMATION SERVICES GROUP COMMON STOCK USD.0001	2,969	$13,620	$16,419
INFOSYS LTD COMMON STOCK INR5.0	1,164,800	$14,274,712	$12,083,459
INFOSYS LTD SP ADR ADR	190,745	$2,068,624	$2,052,416
INFRATIL LTD COMMON STOCK	345,783	$2,603,565	$2,764,444
INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	721	$7,246	$9,294
ING GROEP NV COMMON STOCK EUR.01	2,313,775	$41,124,672	$82,745,765
INGENIC SEMICONDUCTOR CO A COMMON STOCK CNY1.0	12,893	$279,624	$248,327
INGERSOLL RAND INC COMMON STOCK USD.01	243,557	$9,861,751	$18,293,566
INGEVITY CORP COMMON STOCK USD.01	81,849	$6,066,627	$5,790,817
INGLES MARKETS INC CLASS A COMMON STOCK USD.05	844	$54,585	$71,588
INGRAM MICRO HOLDING CORP COMMON STOCK USD.01	20,894	$626,880	$560,168
INGREDION INC COMMON STOCK USD.01	41,934	$4,610,159	$4,017,697
INHIBIKASE THERAPEUTICS INC COMMON STOCK USD.001	5,235	$8,945	$10,758
INHIBRX BIOSCIENCES INC COMMON STOCK	551	$24,322	$55,144
INNER MONGOLIA BAOTOU STE A COMMON STOCK CNY1.0	309,200	$76,899	$96,374
INNER MONGOLIA JUNZHENG EN A COMMON STOCK CNY1.0	107,400	$118,617	$72,717
INNER MONGOLIA XINGYE SILV A COMMON STOCK CNY1.0	13,300	$56,448	$62,479
INNER MONGOLIA YILI INDUS A COMMON STOCK CNY1.0	46,900	$218,399	$190,946
INNIO NV COMMON STOCK	98,223	$2,373,007	$1,780,783
INNODATA INC COMMON STOCK USD.01	14,512	$750,168	$954,309
INNOLUX CORP COMMON STOCK TWD10.0	1,018,182	$720,002	$1,749,778
INNOSPEC INC COMMON STOCK USD.01	3,339	$237,586	$318,273
INNOTECH CORP COMMON STOCK	1,400	$31,812	$32,386
INNOVAGE HOLDING CORP COMMON STOCK USD.001	1,356	$17,918	$11,933
INNOVATE CORP COMMON STOCK USD.001	235	$4,538	$1,746
INNOVATIVE INDUSTRIAL PROPER REIT USD.001	11,079	$725,760	$583,642
INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	572	$10,238	$10,622
INNOVENT BIOLOGICS INC COMMON STOCK USD.00001	345,000	$3,325,337	$4,310,989
INNOVEX INTERNATIONAL INC COMMON STOCK USD.01	45,547	$1,310,391	$1,230,680
INNOVIVA INC COMMON STOCK USD.01	64,434	$1,391,029	$1,366,645
INNVENTURE INC COMMON STOCK USD.0001	2,725	$14,124	$1,562
INOGEN INC COMMON STOCK USD.001	1,443	$63,045	$7,605

INPEX CORP COMMON STOCK	402,700	$4,807,036	$9,397,657
INSEEGO CORP COMMON STOCK	531	$5,840	$1,943
INSIGHT ENTERPRISES INC COMMON STOCK USD.01	16,861	$1,733,366	$2,635,712
INSMED INC COMMON STOCK USD.01	155,319	$16,023,435	$17,728,111
INSOURCE CO LTD COMMON STOCK	15,000	$64,212	$63,099
INSPERITY INC COMMON STOCK USD.01	10,461	$513,171	$487,378
INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001	20,351	$1,118,113	$1,411,545
INSPIRED ENTERTAINMENT INC COMMON STOCK USD.0001	1,411	$13,667	$4,854
INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	4,300	$902,091	$825,084
INSTEEL INDUSTRIES INC COMMON STOCK	1,203	$28,716	$35,043
INSULET CORP COMMON STOCK USD.001	34,451	$5,279,474	$4,494,822
INSURANCE AUSTRALIA GROUP COMMON STOCK	881,627	$3,597,957	$4,869,983
INTACT FINANCIAL CORP COMMON STOCK	123,070	$16,345,616	$21,310,462
INTAPP INC COMMON STOCK USD.001	2,987	$105,123	$108,159
INTEGER HOLDINGS CORP COMMON STOCK USD.001	1,960	$138,051	$247,646
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	3,938	$99,611	$64,111
INTEL CORP COMMON STOCK USD.001	2,601,847	$121,721,520	$312,820,065
INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001	7,407	$258,809	$89,328
INTELLICHECK INC COMMON STOCK USD.001	753	$3,282	$1,728
INTER + CO INC CL A COMMON STOCK	345,713	$2,395,444	$1,846,107
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	317,678	$12,770,911	$27,136,055
INTERCONEXION ELECTRICA SA COMMON STOCK	51,740	$225,302	$445,751
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	407,815	$43,288,647	$62,000,114
INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213	98,355	$5,831,406	$15,889,250
INTERCORP FINANCIAL SERVICES COMMON STOCK	5,747	$319,073	$312,579
INTERDIGITAL INC COMMON STOCK USD.01	1,467	$192,703	$478,345
INTERFACE INC COMMON STOCK USD.1	72,180	$1,755,107	$2,482,992
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	3,196	$152,753	$218,910
INTERNATIONAL MONEY EXPRESS COMMON STOCK USD.0001	2,033	$33,550	$23,542
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	277,184	$12,551,124	$9,194,193
INTERNATIONAL SEAWAYS INC COMMON STOCK	2,570	$129,651	$283,060
INTERPARFUMS INC COMMON STOCK USD.001	1,065	$74,484	$118,172
INTERTEK GROUP PLC COMMON STOCK GBP.01	102,926	$3,490,028	$8,026,171
INTESA SANPAOLO COMMON STOCK	9,033,238	$35,253,927	$68,180,376
INTEST CORP COMMON STOCK USD.01	485	$8,065	$5,738
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	489,087	$76,721,281	$107,564,904
INTL CONSOLIDATED AIRLINE DI COMMON STOCK EUR.1	481,681	$2,170,036	$2,801,241
INTL CONTAINER TERM SVCS INC COMMON STOCK PHP1.0	127,510	$539,326	$1,813,575
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	120,169	$14,278,985	$10,031,708
INTREPID POTASH INC COMMON STOCK USD.001	508	$18,804	$16,297
INTRON TECHNOLOGY HOLDINGS L COMMON STOCK HKD.01	99,000	$19,528	$15,519
INTUIT INC COMMON STOCK USD.01	185,253	$56,673,516	$51,076,105
INTUITIVE MACHINES INC COMMON STOCK USD.0001	7,433	$124,732	$105,846
INTUITIVE SURGICAL INC COMMON STOCK USD.001	195,508	$36,948,144	$79,499,418
INVENTEC CORP COMMON STOCK TWD10.0	586,000	$859,538	$1,095,430
INVENTRUST PROPERTIES CORP REIT USD.001	64,064	$1,930,523	$1,931,530
INVESCO LTD COMMON STOCK USD.2	215,082	$5,249,337	$6,486,873
INVESCO MORTGAGE CAPITAL REIT USD.01	4,563	$141,169	$27,697
INVESTAR HOLDING CORP COMMON STOCK USD1.0	1,306	$36,156	$37,717
INVESTEC LTD COMMON STOCK ZAR.0002	68,448	$585,697	$555,392
INVESTOR AB B SHS COMMON STOCK SEK6.25	883,764	$16,390,739	$35,940,055
INVESTORS TITLE CO COMMON STOCK	93	$18,538	$26,310
INVITATION HOMES INC REIT USD.01	291,530	$8,224,990	$7,675,985
INVIVYD INC COMMON STOCK	9,760	$8,781	$8,492
IOI CORP BHD COMMON STOCK	274,700	$300,215	$317,101
IOI PROPERTIES GROUP BHD COMMON STOCK	171,000	$145,942	$145,008
IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	174,530	$8,051,380	$7,792,765
IONQ INC COMMON STOCK USD.0001	170,393	$8,269,419	$7,473,437
IOVANCE BIOTHERAPEUTICS INC COMMON STOCK USD.000041666	139,029	$1,650,559	$2,060,410
IPG PHOTONICS CORP COMMON STOCK USD.0001	15,877	$1,841,225	$1,242,852
IPH LTD COMMON STOCK	387,911	$1,208,329	$917,557
IPSEN COMMON STOCK EUR1.0	55,214	$4,857,083	$8,911,776

IQVIA HOLDINGS INC COMMON STOCK USD.01	84,978	$11,497,066	$22,846,335
IRADIMED CORP COMMON STOCK USD.0001	373	$23,468	$32,160
IREN LTD COMMON STOCK	149,825	$7,074,435	$6,124,846
IRHYTHM HOLDINGS INC COMMON STOCK USD.001	10,182	$1,041,131	$1,157,286
IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	51,001	$2,958,223	$2,442,948
IRISH CONTINENTAL GROUP PLC UNIT EUR.65	96,424	$249,090	$869,614
IRON MOUNTAIN INC REIT USD.01	137,188	$5,243,012	$15,221,009
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001	184,165	$875,017	$731,135
IRSA SP ADR ADR	47,733	$829,580	$664,443
ISA ENERGIA BRASIL SA PREFERENCE	35,700	$191,318	$190,399
ISABELLA BANK CORP COMMON STOCK	306	$12,293	$11,466
ISHARES CORE MSCI EAFE ETF ISHARES CORE MSCI EAFE ETF	9,339	$916,718	$904,762
ISHARES MSCI EMERGING MARKETS ISHARES MSCI EMERGING MARKET	47,150	$3,197,370	$3,149,149
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	1,567,784	$76,037,524	$73,184,157
ISHARES RUSSELL 2000 GROWTH ET ISHARES RUSSELL 2000 GROWTH	22,707	$8,400,941	$8,104,128
ISOFTSTONE INFORMATION TEC A COMMON STOCK CNY1.0	10,550	$47,629	$55,429
ISRACARD LTD COMMON STOCK	1	$1	$2
ISRAEL DISCOUNT BANK A COMMON STOCK ILS.1	558,050	$2,909,936	$6,263,984
ISUZU MOTORS LTD COMMON STOCK	216,800	$2,543,190	$2,916,007
ITALGAS SPA COMMON STOCK	237,895	$3,079,617	$2,271,951
ITAU UNIBANCO H SPON PRF ADR ADR	559,672	$4,039,067	$4,774,002
ITAU UNIBANCO HOLDING S PREF PREFERENCE	4,418,094	$24,443,163	$37,817,036
ITAU UNIBANCO HOLDING SA COMMON STOCK	50,000	$396,307	$468,477
ITAUSA SA PREFERENCE	657,142	$1,358,930	$1,854,629
ITE TECHNOLOGY INC COMMON STOCK TWD10.0	69,000	$303,108	$306,744
ITG INC CL A COMMON STOCK USD.001	97,919	$1,565,852	$761,320
ITH CORP COMMON STOCK TWD10.0	164,000	$161,129	$167,197
ITOCHU CORP COMMON STOCK	2,625,300	$11,330,038	$36,881,342
ITRON INC COMMON STOCK	2,487	$173,590	$214,728
ITT INC COMMON STOCK USD1.0	39,586	$3,077,137	$7,989,247
ITURAN LOCATION AND CONTROL COMMON STOCK ILS.333333	28,326	$859,073	$1,450,858
ITV PLC COMMON STOCK GBP.1	885,854	$1,251,425	$797,291
IVANHOE ELECTRIC INC / US COMMON STOCK USD.0001	141,537	$1,797,829	$1,404,047
IVANHOE MINES LTD CL A COMMON STOCK	310,800	$2,753,295	$2,559,079
J + J SNACK FOODS CORP COMMON STOCK	894	$86,140	$68,346
J TRUST CO LTD COMMON STOCK	8,800	$25,571	$44,690
J. JILL INC COMMON STOCK USD.01	283	$5,601	$6,897
J+T GLOBAL EXPRESS LTD COMMON STOCK USD.000002	254,600	$210,459	$280,338
JABAL OMAR DEVELOPMENT CO COMMON STOCK SAR10.0	63,221	$352,778	$294,654
JABIL INC COMMON STOCK USD.001	71,733	$6,402,113	$20,577,328
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	30,905	$3,874,885	$4,426,832
JACK IN THE BOX INC COMMON STOCK USD.01	1,074	$54,783	$14,198
JACKSON FINANCIAL INC A COMMON STOCK USD.01	47,501	$4,502,589	$6,142,829
JACOBS SOLUTIONS INC COMMON STOCK	52,338	$3,745,949	$7,079,761
JADE BIOSCIENCES INC COMMON STOCK USD.0001	2,518	$39,461	$35,378
JAGUAR MINING INC COMMON STOCK	9,200	$50,555	$45,749
JAHWA ELECTRONICS CO LTD COMMON STOCK KRW500.0	7,646	$153,324	$147,723
JAKKS PACIFIC INC COMMON STOCK USD.001	660	$15,308	$16,586
JAMES HARDIE IND PLC COMMON STOCK EUR.59	185,095	$4,638,100	$4,684,754
JAMES RIVER GROUP HOLDINGS I COMMON STOCK USD.0002	2,884	$48,081	$9,892
JANUS INTERNATIONAL GROUP IN COMMON STOCK USD.0001	7,881	$70,937	$32,233
JANUS LIVING INC CL A 1 REIT USD.01	99,630	$2,462,897	$2,952,037
JANUX THERAPEUTICS INC COMMON STOCK USD.001	29,917	$542,868	$516,966
JAPAN CASH MACHINE CO LTD COMMON STOCK	3,100	$24,706	$24,562
JAPAN EXCHANGE GROUP INC COMMON STOCK	537,800	$3,972,965	$7,863,274
JAPAN POST BANK CO LTD COMMON STOCK	945,700	$9,533,580	$21,076,408
JAPAN POST HOLDINGS CO LTD COMMON STOCK	1,464,100	$15,029,539	$23,643,070
JAPAN POST INSURANCE CO LTD COMMON STOCK	203,400	$1,181,113	$2,303,435
JAPAN TOBACCO INC COMMON STOCK	437,000	$11,282,300	$19,428,402
JARDINE CYCLE + CARRIAGE LTD COMMON STOCK	7,100	$182,168	$146,753
JARDINE MATHESON HOLDINGS COMMON STOCK USD.25	149,040	$7,540,435	$7,946,813
JARIR MARKETING CO COMMON STOCK SAR1.0	486,722	$2,045,966	$2,064,952

JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	52,083	$8,501,418	$12,058,256
JBG SMITH PROPERTIES REIT USD.01	3,476	$66,534	$34,899
JBS NV A COMMON STOCK EUR.01	188,435	$2,371,903	$2,127,431
JBT MAREL CORP COMMON STOCK USD.01	15,821	$1,855,292	$1,670,539
JCET GROUP CO LTD A COMMON STOCK CNY1.0	276,900	$3,218,498	$2,654,447
JD HEALTH INTERNATIONAL INC COMMON STOCK USD.0000005	178,900	$1,359,638	$820,773
JD LOGISTICS INC COMMON STOCK USD.000025	195,600	$314,548	$250,771
JD.COM INC ADR ADR USD.00002	122,301	$7,367,693	$3,253,207
JD.COM INC CLASS A COMMON STOCK USD.00002	372,376	$7,446,575	$4,949,669
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	60,965	$1,395,778	$2,787,929
JEFFERSON CAPITAL INC COMMON STOCK USD.0001	91,502	$1,570,091	$1,745,858
JENTECH PRECISION INDUSTRIAL COMMON STOCK TWD10.0	13,000	$1,028,739	$2,777,298
JERONIMO MARTINS COMMON STOCK EUR1.0	115,434	$1,885,328	$2,350,905
JERSEY MIKE S SUBS INC CL A COMMON STOCK USD.0001	29,856	$584,819	$502,178
JETBLUE AIRWAYS CORP COMMON STOCK USD.01	19,508	$167,609	$82,519
JFROG LTD COMMON STOCK	24,806	$2,158,252	$2,407,174
JIANGSU EASTERN SHENGHONG A COMMON STOCK CNY1.0	146,600	$336,721	$281,814
JIANGSU ETERN CO LTD A COMMON STOCK CNY1.0	12,900	$91,173	$69,758
JIANGSU HENGLI HYDRAULIC C A COMMON STOCK CNY1.0	8,252	$36,982	$111,140
JIANGSU HENGRUI PHARMACEUT A COMMON STOCK CNY1.0	632,632	$5,285,276	$4,453,162
JIANGSU KING S LUCK BREWER A COMMON STOCK CNY1.0	245,900	$938,409	$1,030,115
JIANGSU LINYANG ENERGY CO A COMMON STOCK CNY1.0	1,807,300	$1,657,822	$1,601,002
JIANGSU YANGHE DISTILLERY A COMMON STOCK CNY1.0	16,900	$210,579	$93,883
JIANGSU ZHONGTIAN TECHNOLO A COMMON STOCK CNY1.0	21,100	$24,417	$97,957
JIANGXI COPPER CO LTD A COMMON STOCK CNY1.0	15,500	$47,341	$96,624
JIANGXI COPPER CO LTD H COMMON STOCK CNY1.0	165,000	$400,656	$692,236
JINDUICHENG MOLYBDENUM CO A COMMON STOCK CNY1.0	17,100	$26,113	$49,397
JINKO SOLAR CO LTD A COMMON STOCK CNY1.0	104,053	$155,384	$59,433
JINXIN FERTILITY GROUP LTD COMMON STOCK USD.00001	572,500	$156,153	$163,431
JK CEMENT LTD COMMON STOCK INR10.0	119,100	$8,502,880	$6,308,749
JM SMUCKER CO/THE COMMON STOCK	80,104	$9,088,270	$9,525,167
JOBY AVIATION INC COMMON STOCK USD.0001	320,950	$1,962,781	$1,941,748
JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	444	$30,874	$29,530
JOHN MARSHALL BANCORP INC COMMON STOCK	692	$15,851	$15,715
JOHNSON + JOHNSON COMMON STOCK USD1.0	1,260,475	$174,057,041	$333,698,152
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	411,483	$23,720,799	$61,166,948
JOHNSON OUTDOORS INC A COMMON STOCK USD.05	338	$18,631	$14,754
JOINN LABORATORIES CHINA C H COMMON STOCK CNY1.0	56,000	$189,145	$219,811
JONES LANG LASALLE INC COMMON STOCK USD.01	32,741	$6,191,529	$10,003,030
JOSHIN CORP COMMON STOCK	2,100	$58,369	$57,600
JOULWATT TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	2,703	$50,558	$38,295
JPMORGAN CHASE + CO COMMON STOCK USD1.0	1,430,248	$163,015,657	$473,168,946
JS GLOBAL LIFESTYLE CO LTD COMMON STOCK USD.00001	2,873,500	$701,278	$660,996
JSC KASPI.KZ ADR ADR	198,710	$19,402,685	$18,690,663
JSP CORP COMMON STOCK	7,000	$135,732	$133,866
JULIUS BAER GROUP LTD COMMON STOCK CHF.02	210,500	$11,975,428	$18,726,798
JUMBO SA COMMON STOCK EUR.88	12,175	$203,060	$343,788
JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	212,638	$770,672	$489,818
JW PHARMACEUTICAL COMMON STOCK KRW2500.0	8,073	$158,964	$158,358
JX ADVANCED METALS CORP COMMON STOCK	213,800	$2,187,533	$4,864,193
KADANT INC COMMON STOCK USD.01	688	$121,711	$179,926
KAILERA THERAPEUTICS INC COMMON STOCK USD.00001	2,927	$60,777	$33,426
KAISER ALUMINUM CORP COMMON STOCK USD.01	946	$108,231	$137,000
KAJIMA CORP COMMON STOCK	163,600	$2,247,527	$5,152,617
KAKAO CORP COMMON STOCK KRW100.0	51,308	$1,512,336	$1,271,802
KAKAOBANK CORP COMMON STOCK KRW5000.0	28,735	$944,700	$422,268
KALTURA INC COMMON STOCK USD.0001	3,696	$6,449	$4,731
KAMEI CORP COMMON STOCK	243	$2,688	$7,307
KANADEVIA CORP COMMON STOCK	67,300	$503,679	$502,389
KANEKA CORP COMMON STOCK	2,500	$89,283	$96,700
KANGMEI PHARMACEUTICAL CO RIGHTS	4,319	$0	$0
KANSAI ELECTRIC POWER CO INC COMMON STOCK	390,000	$5,538,589	$6,714,895

KANZHUN LTD ADR ADR USD.0001	206,655	$3,330,436	$3,058,494
KAO CORP COMMON STOCK	529,800	$11,532,703	$11,800,681
KARAT PACKAGING INC COMMON STOCK USD.001	337	$9,464	$17,709
KARDIGAN INC COMMON STOCK USD.00001	28,186	$452,518	$415,744
KARMAN HOLDINGS INC COMMON STOCK USD.001	156,426	$10,262,045	$5,071,331
KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	871	$8,900	$1,063
KASIKORNBANK PCL FOREIGN FOREIGN SH. THB10.0 A	351,917	$2,475,557	$2,433,343
KASIKORNBANK PCL NVDR NVDR THB10.0	37,600	$291,534	$262,228
KAWADA TECHNOLOGIES INC COMMON STOCK	8,300	$69,224	$72,629
KAWASAKI HEAVY INDUSTRIES COMMON STOCK	390,400	$5,474,257	$5,874,572
KAWASAKI KISEN KAISHA LTD COMMON STOCK	146,200	$1,093,595	$3,094,544
KB FINANCIAL GROUP INC COMMON STOCK KRW5000.0	290,696	$15,756,346	$36,253,775
KB HOME COMMON STOCK USD1.0	3,475	$119,501	$161,483
KBC GROUP NV COMMON STOCK	211,742	$16,932,625	$31,398,206
KBR INC COMMON STOCK USD.001	67,781	$3,199,200	$2,383,180
KC TECH CO LTD COMMON STOCK KRW500.0	8,823	$492,455	$572,990
KDDI CORP COMMON STOCK	1,177,600	$13,931,428	$21,942,997
KE HOLDINGS INC ADR ADR USD.00002	600,405	$9,737,161	$10,116,824
KE HOLDINGS INC CL A COMMON STOCK USD.00002	583,500	$4,218,220	$3,316,545
KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	3,499	$36,011	$32,051
KEEL INFRASTRUCTURE CORP COMMON STOCK	33,938	$204,154	$119,801
KELLY SERVICES INC A COMMON STOCK USD1.0	1,773	$28,146	$28,740
KEMPER CORP COMMON STOCK USD.1	3,367	$114,284	$84,175
KENNAMETAL INC COMMON STOCK USD1.25	44,762	$1,667,788	$1,375,984
KENVUE INC COMMON STOCK USD.01	954,146	$17,731,386	$16,850,218
KEPPEL LTD COMMON STOCK	555,050	$1,771,338	$4,901,910
KERING COMMON STOCK EUR4.0	27,740	$8,698,799	$7,038,994
KEROS THERAPEUTICS INC COMMON STOCK USD.0001	1,270	$57,906	$14,478
KERRY GROUP PLC A COMMON STOCK EUR.125	62,429	$4,321,380	$6,041,530
KESKO OYJ B SHS COMMON STOCK	114,009	$2,937,265	$3,014,693
KESTRA MEDICAL TECHNOLOGIES COMMON STOCK USD100.0	1,889	$44,801	$53,440
KEURIG DR PEPPER INC COMMON STOCK USD.01	1,307,086	$44,185,572	$39,656,989
KEWPIE CORP COMMON STOCK	154,900	$4,118,909	$4,339,388
KEYCORP COMMON STOCK USD1.0	417,475	$7,165,997	$8,378,723
KEYENCE CORP COMMON STOCK	88,500	$23,947,261	$45,327,139
KEYERA CORP COMMON STOCK	112,609	$3,402,978	$4,072,881
KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01	78,627	$6,005,163	$28,623,373
KFORCE INC COMMON STOCK USD.01	1,030	$37,664	$54,034
KGHM POLSKA MIEDZ SA COMMON STOCK PLN10.0	22,083	$1,060,241	$1,895,047
KGI FINANCIAL HOLDING CO LTD COMMON STOCK TWD10.0	2,069,065	$1,068,169	$2,525,430
KIA CORP COMMON STOCK KRW5000.0	251,049	$23,256,357	$20,922,296
KIATNAKIN PHATRA BANK P NVDR NVDR THB10.0	170,100	$600,654	$560,198
KIKKOMAN CORP COMMON STOCK	283,300	$1,706,245	$2,972,996
KILROY REALTY CORP REIT USD.01	52,213	$3,321,447	$1,737,127
KIMBALL ELECTRONICS INC COMMON STOCK	49,193	$929,980	$1,344,445
KIMBERLY CLARK CORP COMMON STOCK USD1.25	194,488	$21,829,319	$18,948,966
KIMBERLY CLARK DE MEXICO A COMMON STOCK	241,613	$447,865	$507,088
KIMCO REALTY CORP REIT USD.01	315,802	$6,623,438	$7,013,962
KINAXIS INC COMMON STOCK	26,500	$3,302,470	$3,331,749
KINDEN CORP COMMON STOCK	15,300	$368,276	$665,903
KINDER MORGAN INC COMMON STOCK USD.01	936,735	$18,957,880	$28,242,560
KINDERCARE LEARNING COS INC COMMON STOCK USD.01	1,968	$27,271	$3,660
KINETIK HOLDINGS INC COMMON STOCK USD.0001	3,411	$150,335	$171,232
KING SLIDE WORKS CO LTD COMMON STOCK TWD10.0	16,000	$4,381,694	$6,059,787
KING YUAN ELECTRONICS CO LTD COMMON STOCK TWD10.0	159,150	$1,074,885	$1,472,523
KINGBOARD HOLDINGS LTD COMMON STOCK HKD.1	83,500	$576,985	$593,255
KINGBOARD LAMINATES HLDG LTD COMMON STOCK HKD.1	135,500	$945,187	$838,203
KINGFA SCI.+ TECH CO LTD A COMMON STOCK CNY1.0	65,300	$140,859	$124,262
KINGFISHER PLC COMMON STOCK GBP.157143	714,213	$2,716,226	$3,171,826
KINGNET NETWORK CO LTD A COMMON STOCK CNY1.0	10,400	$31,311	$24,831
KINGSEMI CO LTD A COMMON STOCK CNY1.0	1,035	$57,141	$50,515
KINGSOFT CORP LTD COMMON STOCK USD.0005	483,600	$1,506,627	$1,529,672

KINGSPAN GROUP PLC COMMON STOCK EUR.13	83,621	$4,993,438	$9,697,551
KINGSTONE COS INC COMMON STOCK USD.01	551	$8,859	$9,687
KINGSWAY CORP COMMON STOCK	987	$10,838	$9,377
KINIKSA PHARMACEUTICALS INTE COMMON STOCK USD.000273	53,062	$1,223,213	$3,958,956
KINROSS GOLD CORP COMMON STOCK	467,003	$3,414,508	$11,282,411
KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	10,459	$3,684,049	$3,375,642
KIOXIA HOLDINGS CORP COMMON STOCK	549,300	$42,507,510	$63,255,058
KIRBY CORP COMMON STOCK USD.1	41,465	$4,081,230	$5,442,281
KIRIN HOLDINGS CO LTD COMMON STOCK	414,400	$6,833,428	$7,526,634
KITE REALTY GROUP TRUST REIT USD.01	11,766	$254,682	$286,973
KKR + CO INC COMMON STOCK USD.01	352,400	$17,927,285	$32,174,120
KKR REAL ESTATE FINANCE TRUS REIT USD.01	3,178	$46,129	$19,735
KLA CORP COMMON STOCK USD.001	664,221	$24,312,769	$129,476,600
KLABIN SA UNIT UNIT	79,617	$357,851	$278,721
KLARNA GROUP PLC COMMON STOCK USD.01	78,194	$1,114,937	$968,824
KLAVIYO INC A COMMON STOCK USD.001	64,479	$961,244	$1,014,255
KLEPIERRE REIT EUR1.4	180,507	$6,892,845	$7,274,424
KLN LOGISTICS GROUP LTD COMMON STOCK HKD.5	521,500	$679,465	$395,441
KNIFE RIVER CORP COMMON STOCK	26,561	$2,078,925	$1,339,206
KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01	225,321	$12,400,252	$14,328,162
KNORR BREMSE AG COMMON STOCK	26,070	$2,688,531	$3,044,073
KNOWLES CORP COMMON STOCK USD.01	37,156	$690,870	$1,380,345
KNT CT HOLDINGS CO LTD COMMON STOCK	3,700	$25,462	$47,399
KOATSU GAS KOGYO CO LTD COMMON STOCK	5,300	$36,689	$40,576
KOC HOLDING AS COMMON STOCK TRY1.0	82,105	$306,313	$349,076
KODIAK GAS SERVICES INC COMMON STOCK USD.01	36,411	$1,954,362	$1,928,691
KODIAK SCIENCES INC COMMON STOCK USD.0001	17,617	$779,916	$1,670,092
KOH YOUNG TECHNOLOGY INC COMMON STOCK KRW100.0	33,500	$691,172	$766,033
KOHLS CORP COMMON STOCK USD.01	88,494	$1,514,992	$1,633,599
KOKUSAI ELECTRIC CORP COMMON STOCK	265,200	$9,783,199	$16,164,989
KOLIBRI GLOBAL ENERGY INC COMMON STOCK	1,991	$12,633	$12,304
KOLMAR KOREA CO LTD COMMON STOCK KRW500.0	5,041	$530,977	$543,765
KOMATSU LTD COMMON STOCK	945,600	$33,436,103	$45,933,527
KOMERCNI BANKA AS COMMON STOCK CZK100.0	8,870	$322,253	$417,325
KOMORI CORP COMMON STOCK	17,000	$154,889	$211,181
KONAMI GROUP CORP COMMON STOCK	62,000	$4,549,540	$8,443,695
KONE OYJ B COMMON STOCK	133,110	$5,503,148	$7,738,057
KONECRANES OYJ COMMON STOCK EUR.5	151,833	$4,081,105	$5,318,651
KONFOONG MATERIALS INTERNA A COMMON STOCK CNY1.0	1,900	$69,053	$63,126
KONGSBERG GRUPPEN ASA COMMON STOCK NOK.19	169,902	$1,060,582	$5,669,100
KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	436,777	$9,508,796	$15,801,203
KONINKLIJKE KPN NV COMMON STOCK EUR.04	2,453,836	$8,758,280	$11,028,909
KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	396,213	$10,498,767	$9,729,832
KONTOOR BRANDS INC COMMON STOCK	21,019	$1,369,310	$1,324,828
KOPIN CORP COMMON STOCK USD.01	8,003	$24,207	$36,814
KOPPERS HOLDINGS INC COMMON STOCK USD.01	1,016	$34,318	$46,319
KOREA AEROSPACE INDUSTRIES COMMON STOCK KRW5000.0	132,336	$8,728,418	$12,338,975
KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.0	42,620	$1,135,088	$943,088
KOREA ELECTRIC TERMINAL CO COMMON STOCK KRW500.0	3,878	$157,776	$157,584
KOREA GAS CORPORATION COMMON STOCK KRW5000.0	8,042	$206,966	$206,769
KOREA INVESTMENT HOLDINGS CO COMMON STOCK KRW5000.0	6,789	$506,900	$887,812
KOREAN AIR LINES CO LTD COMMON STOCK KRW5000.0	20,037	$399,980	$473,723
KORN FERRY COMMON STOCK USD.01	2,924	$158,184	$209,329
KORRO BIO INC COMMON STOCK USD.001	717	$18,700	$7,105
KORU MEDICAL SYSTEMS INC COMMON STOCK USD.01	1,807	$6,597	$5,295
KOSMOS ENERGY LTD COMMON STOCK USD.01	611,129	$2,907,259	$1,552,268
KOTAK MAHINDRA BANK LTD COMMON STOCK INR1.0	1,782,063	$7,855,067	$7,754,771
KPP GROUP HOLDINGS CO LTD COMMON STOCK	11,300	$79,267	$80,255
KRAFT HEINZ CO/THE COMMON STOCK USD.01	494,823	$25,282,568	$11,242,379
KRAFTON INC COMMON STOCK KRW100.0	4,652	$1,250,848	$669,874
KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	218,920	$8,652,880	$9,345,695
KRISPY KREME INC COMMON STOCK USD.01	5,583	$59,343	$16,023

KROGER CO COMMON STOCK USD1.0	415,279	$15,413,080	$24,343,655
KRONOS WORLDWIDE INC COMMON STOCK USD.01	1,529	$26,059	$11,697
KRUNG THAI BANK NVDR NVDR THB5.15	1,640,600	$2,243,345	$2,004,757
KRUNG THAI BANK PUB CO FOREI FOREIGN SH. THB5.15 A	401,148	$222,238	$490,189
KRUNGTHAI CARD PCL NVDR NVDR THB1.0	777,300	$864,316	$799,250
KRYSTAL BIOTECH INC COMMON STOCK USD.00001	24,373	$2,247,838	$8,105,485
KT CORP SP ADR ADR	477,949	$10,452,926	$9,057,134
KT+G CORP COMMON STOCK KRW5000.0	9,973	$815,739	$1,298,295
KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053	350,000	$3,545,967	$1,380,062
KUALA LUMPUR KEPONG BHD COMMON STOCK	55,373	$319,187	$301,280
KUANG CHI TECHNOLOGIES CO A COMMON STOCK CNY1.0	22,000	$77,738	$77,332
KUBOTA CORP COMMON STOCK	672,300	$9,720,311	$11,823,598
KUEHNE NAGEL INTL AG REG COMMON STOCK CHF1.0	18,220	$2,618,546	$4,807,313
KULICKE + SOFFA INDUSTRIES COMMON STOCK	3,015	$231,221	$284,164
KUMHO PETROCHEMICAL CO LTD COMMON STOCK KRW5000.0	1,681	$145,301	$143,199
KUMHO TIRE CO INC COMMON STOCK KRW5000.0	159,621	$783,459	$786,607
KUNLUN ENERGY CO LTD COMMON STOCK HKD.01	15,439,871	$14,270,621	$14,905,155
KUNLUN TECH CO LTD A COMMON STOCK CNY1.0	10,900	$85,183	$65,152
KURA ONCOLOGY INC COMMON STOCK USD.0001	4,602	$62,363	$49,287
KURA SUSHI USA INC CLASS A COMMON STOCK USD.001	413	$25,675	$16,855
KURIYAMA HOLDINGS CORP COMMON STOCK	3,100	$24,851	$36,556
KUWAIT FINANCE HOUSE COMMON STOCK KWD.0001	1,547,417	$3,100,193	$3,878,565
KVH INDUSTRIES INC COMMON STOCK USD.01	512	$4,803	$3,599
KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	41,300	$8,151,782	$7,752,111
KYMERA THERAPEUTICS INC COMMON STOCK USD.0001	44,211	$3,788,927	$4,942,348
KYNDRYL HOLDINGS INC COMMON STOCK USD.01	106,477	$2,559,113	$1,198,931
KYOCERA CORP COMMON STOCK	583,800	$8,404,343	$13,545,899
KYORIN PHARMACEUTICAL CO LTD COMMON STOCK	6,400	$47,068	$45,006
KYOWA KIRIN CO LTD COMMON STOCK	129,986	$1,920,396	$1,886,073
KYUNG DONG NAVIEN CO LTD COMMON STOCK KRW1000.0	4,220	$184,215	$190,188
KYUSHU FINANCIAL GROUP INC COMMON STOCK	194,300	$2,148,625	$2,182,451
KYVERNA THERAPEUTICS INC COMMON STOCK USD.00001	1,684	$14,226	$11,451
L OREAL COMMON STOCK EUR.2	96,134	$21,428,953	$41,433,586
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	99,149	$16,723,910	$23,476,500
LA Z BOY INC COMMON STOCK USD1.0	22,138	$836,849	$656,170
LABCORP HOLDINGS INC COMMON STOCK USD.1	37,149	$5,497,818	$11,445,978
LABELS BUYER LLC COMMON STOCK	673	$880,469	$47,110
LABELS BUYER LLC PREFERRED STOCK 12	61	$53,222	$4,290
LABELS BUYER LLC WARRANTS	314	$3,140	$16
LADDER CAPITAL CORP REIT REIT USD.001	113,895	$1,193,583	$994,303
LAGARDERE SA COMMON STOCK EUR6.1	573	$14,110	$11,780
LAKELAND FINANCIAL CORP COMMON STOCK	1,414	$71,028	$81,531
LAM RESEARCH CORP COMMON STOCK USD.001	817,818	$49,824,299	$268,661,391
LAMAR ADVERTISING CO A REIT USD.001	50,793	$5,283,970	$7,319,779
LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	63,946	$3,619,416	$2,665,909
LAND SECURITIES GROUP PLC REIT GBP.1066667	287,710	$3,457,926	$2,386,891
LANDBRIDGE CO LLC A COMMON STOCK USD.01	3,566	$234,078	$289,452
LANDMARK BANCORP INC COMMON STOCK USD.01	149	$3,798	$4,618
LANDS END INC COMMON STOCK USD.01	838	$23,804	$8,615
LANDSTAR SYSTEM INC COMMON STOCK USD.01	21,893	$2,845,625	$3,692,145
LANTHEUS HOLDINGS INC COMMON STOCK USD.01	23,687	$1,983,472	$2,357,567
LANTRONIX INC COMMON STOCK USD.0001	1,642	$9,093	$11,839
LAOPU GOLD CO L H COMMON STOCK CNY1.0	4,600	$390,162	$195,684
LARGAN PRECISION CO LTD COMMON STOCK TWD10.0	33,000	$4,178,906	$6,163,622
LARIMAR THERAPEUTICS INC COMMON STOCK USD.01	3,962	$20,617	$12,659
LARSEN + TOUBRO LTD COMMON STOCK INR2.0	340,200	$14,675,109	$13,348,486
LAS VEGAS SANDS CORP COMMON STOCK USD.001	127,449	$6,576,969	$4,818,847
LASERTEC CORP COMMON STOCK	31,700	$3,388,588	$8,297,458
LATAM AIRLINES GROUP SA ADR ADR	9,655	$512,838	$481,688
LATAM AIRLINES GROUP SA COMMON STOCK	38,074,129	$620,711	$952,108
LATHAM GROUP INC COMMON STOCK USD.0001	3,543	$39,428	$22,073
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	106,215	$6,231,571	$13,342,728

LAUREATE EDUCATION INC COMMON STOCK USD.001	6,517	$117,722	$248,689
LAZARD INC COMMON STOCK USD.01	41,802	$1,579,653	$1,514,486
LB GROUP CO LTD A COMMON STOCK CNY1.0	28,600	$125,541	$62,741
LB PHARMACEUTICALS INC COMMON STOCK USD.0001	1,159	$31,247	$44,482
LCI INDUSTRIES COMMON STOCK USD.01	22,371	$2,030,575	$1,871,782
LCNB CORPORATION COMMON STOCK	415	$6,860	$7,665
LEAR CORP COMMON STOCK USD.01	44,335	$4,985,695	$5,232,860
LEE ENTERPRISES COMMON STOCK USD.01	235	$2,119	$1,633
LEGACY HOUSING CORP COMMON STOCK USD.001	550	$11,986	$15,769
LEGAL + GENERAL GROUP PLC COMMON STOCK GBP.025	2,086,668	$5,355,652	$8,094,339
LEGALZOOMCOM INC COMMON STOCK USD.001	6,978	$83,006	$39,147
LEGENCE CORP CL A COMMON STOCK USD.01	3,316	$206,289	$178,003
LEGEND BIOTECH CORP ADR ADR USD.0001	8,800	$436,426	$175,032
LEGRAND SA COMMON STOCK EUR4.0	216,935	$18,695,494	$34,891,033
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	129,356	$12,354,639	$15,759,441
LEMAITRE VASCULAR INC COMMON STOCK USD.01	1,163	$69,931	$96,052
LEMONADE INC COMMON STOCK USD.00001	4,021	$203,870	$181,508
LENDINGTREE INC COMMON STOCK USD.01	594	$54,735	$14,511
LENNAR CORP B SHS COMMON STOCK USD.1	5,504	$234,547	$440,265
LENNAR CORP A COMMON STOCK USD.1	114,135	$6,284,022	$9,312,275
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	27,465	$7,878,292	$9,750,624
LENOVO GROUP LTD COMMON STOCK	1,834,000	$5,207,289	$8,072,942
LENS TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	33,900	$68,751	$163,347
LENZ THERAPEUTICS INC COMMON STOCK USD.00001	969	$14,731	$3,721
LEONARDO DRS INC COMMON STOCK USD.01	35,522	$1,573,167	$1,301,171
LEONARDO SPA COMMON STOCK	515,866	$11,167,467	$28,711,371
LEVI STRAUSS + CO CLASS A COMMON STOCK USD.001	7,990	$191,715	$157,403
LEXEO THERAPEUTICS INC COMMON STOCK USD.0001	5,058	$45,553	$17,096
LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001	9,273	$23,717	$17,387
LG CHEM LTD COMMON STOCK KRW5000.0	6,744	$1,799,260	$1,250,642
LG CHEM LTD PREFERENCE PREFERENCE	23,500	$3,619,751	$1,960,214
LG CORP COMMON STOCK KRW5000.0	9,534	$572,145	$780,471
LG ELECTRONICS INC COMMON STOCK KRW5000.0	30,850	$3,552,461	$4,843,461
LG ENERGY SOLUTION COMMON STOCK KRW500.0	6,020	$2,251,984	$1,587,839
LG H+H COMMON STOCK KRW5000.0	2,305	$498,929	$458,105
LG INNOTEK CO LTD COMMON STOCK KRW5000.0	2,392	$1,067,841	$996,740
LG UPLUS CORP COMMON STOCK KRW5000.0	152,058	$1,624,001	$1,632,363
LGI HOMES INC COMMON STOCK USD.01	1,197	$79,529	$55,828
LI AUTO INC ADR ADR USD.0001	7,430	$171,180	$84,405
LI AUTO INC CLASS A COMMON STOCK USD.0001	120,506	$1,524,279	$691,699
LI NING CO LTD COMMON STOCK HKD.1	273,000	$1,028,522	$434,546
LIBERTY CAPITAL CORP CL C COMMON STOCK USD.01	1,826	$43,423	$42,363
LIBERTY CAPITAL CORP COMMON STOCK	219	$5,516	$5,063
LIBERTY ENERGY INC COMMON STOCK	103,310	$1,798,121	$1,882,308
LIBERTY GLOBAL LTD A COMMON STOCK USD.01	82,245	$758,136	$750,897
LIBERTY GLOBAL LTD C COMMON STOCK USD.01	78,571	$764,112	$698,496
LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01	1,464	$12,662	$12,122
LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01	7,649	$62,621	$62,875
LIBERTY LIVE HOLDINGS A COMMON STOCK USD.01	7,822	$417,094	$740,274
LIBERTY LIVE HOLDINGS C COMMON STOCK	24,458	$1,108,167	$2,378,541
LIBERTY MEDIA CORP C COMMON STOCK	118,972	$6,377,253	$10,993,013
LIBERTY MEDIA CORP CLASS A COMMON STOCK	10,741	$374,745	$909,011
LIEBERMAN ENTERPRISES INC CTF ELEGIBILTY	44,000	$0	$0
LIFCO AB B SHS COMMON STOCK SEK.04	82,596	$2,159,101	$2,638,808
LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01	217,446	$5,903,670	$8,671,746
LIFE360 INC COMMON STOCK USD.001	1,024	$50,036	$41,242
LIFECORE BIOMEDICAL INC COMMON STOCK USD.001	1,097	$6,093	$7,218
LIFEMD INC COMMON STOCK	2,385	$18,956	$6,917
LIFESTANCE HEALTH GROUP INC COMMON STOCK USD.01	14,614	$146,110	$175,806
LIFETIME BRANDS INC COMMON STOCK USD.01	493	$3,758	$4,240
LIFEWAY FOODS INC COMMON STOCK	18,275	$406,021	$387,247
LIFEZONE HOLDINGS LTD COMMON STOCK	1,710	$10,313	$6,430

LIFTOFF MOBILE INC COMMON STOCK USD.0001	879	$14,414	$13,888
LIFULL CO LTD COMMON STOCK	35,200	$51,997	$52,419
LIG DEFENSE+AEROSPACE CO LTD COMMON STOCK KRW5000.0	1,523	$547,776	$767,407
LIGAND PHARMACEUTICALS COMMON STOCK USD.001	40,259	$3,990,576	$12,575,704
LIGHTBRIDGE CORP COMMON STOCK USD.001	2,037	$24,907	$12,813
LIGHTPATH TECHNOLOGIES INC A COMMON STOCK USD.01	92,856	$893,556	$957,345
LIGHTWAVE LOGIC INC COMMON STOCK USD.001	8,829	$69,731	$44,145
LIMBACH HOLDINGS INC COMMON STOCK USD.0001	635	$31,997	$31,071
LIMONEIRA CO COMMON STOCK USD.01	1,018	$16,082	$12,114
LINCOLN EDUCATIONAL SERVICES COMMON STOCK	1,651	$39,078	$36,107
LINCOLN ELECTRIC HOLDINGS COMMON STOCK	25,788	$2,814,236	$6,822,989
LINCOLN INTERNATIONAL INC COMMON STOCK	45,000	$922,618	$1,039,050
LINCOLN NATIONAL CORP COMMON STOCK	107,024	$5,745,376	$4,308,786
LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	2,698	$49,370	$84,798
LINDE PLC COMMON STOCK	243,689	$75,006,519	$115,666,984
LINDSAY CORP COMMON STOCK USD1.0	603	$64,550	$67,500
LINEAGE CELL THERAPEUTICS IN COMMON STOCK	8,015	$10,319	$7,660
LINEAGE INC REIT	30,158	$2,441,531	$1,028,991
LINGYI ITECH GUANGDONG CO A COMMON STOCK CNY1.0	46,700	$77,458	$82,739
LINK REIT REIT	1,017,311	$5,920,558	$4,822,885
LIONSGATE STUDIOS CORP COMMON STOCK	110,338	$1,256,828	$1,235,786
LIQUIDIA CORP COMMON STOCK USD.001	3,966	$118,280	$120,011
LIQUIDITY SERVICES INC COMMON STOCK USD.001	49,465	$1,305,933	$2,118,586
LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.0	332,385	$1,409,400	$2,918,727
LITHIA MOTORS INC COMMON STOCK	27,430	$8,397,391	$8,004,897
LITIGATION TRUST INTERESTS	9,128	$4,564	$4,564
LITTELFUSE INC COMMON STOCK USD.01	12,309	$2,612,902	$5,215,816
LIVANOVA PLC COMMON STOCK GBP1.0	182,684	$11,046,203	$13,975,326
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	73,525	$4,046,667	$12,447,783
LIVE OAK BANCSHARES INC COMMON STOCK	38,914	$1,602,558	$1,408,298
LIVERAMP HOLDINGS INC COMMON STOCK USD.1	3,569	$115,611	$133,909
LKQ CORP COMMON STOCK USD.01	268,812	$9,179,309	$6,136,978
LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1	29,283,347	$29,378,957	$41,585,662
LOANDEPOT INC CLASS A COMMON STOCK USD.001	7,239	$15,369	$4,278
LOAR HOLDINGS INC COMMON STOCK NPV	32,596	$2,257,884	$2,005,306
LOBLAW COMPANIES LTD COMMON STOCK	289,638	$3,679,559	$12,689,194
LOCALIZA RENT A CAR COMMON STOCK	1,011,052	$7,149,165	$7,915,411
LOCALIZA RENT A CAR SA PREFERRED STOCK	42,097	$285,407	$318,505
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	138,094	$52,141,499	$70,324,370
LODHA DEVELOPERS LTD COMMON STOCK INR10.0	338,797	$5,855,989	$4,012,779
LOEWS CORP COMMON STOCK USD.01	74,586	$3,735,982	$7,789,016
LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25	155,378	$13,270,816	$15,709,936
LONDON STOCK EXCHANGE GROUP COMMON STOCK GBP.06918605	252,113	$20,738,408	$27,329,431
LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	248,576	$543,442	$180,411
LONGI GREEN ENERGY TECHNOL A COMMON STOCK CNY1.0	45,420	$145,886	$75,933
LONSEAL CORP COMMON STOCK	700	$16,907	$9,533
LONZA GROUP AG REG COMMON STOCK CHF1.0	73,026	$33,018,399	$50,307,869
LOONGSON TECHNOLOGY CORP L A COMMON STOCK CNY1.0	4,377	$91,484	$64,036
LOTES CO LTD COMMON STOCK TWD10.0	14,000	$704,860	$778,523
LOTTE FINE CHEMICAL CO LTD COMMON STOCK KRW5000.0	4,661	$150,153	$148,766
LOTTERY CORP LTD/THE COMMON STOCK	929,068	$2,539,671	$3,147,738
LOTTOMATICA GROUP SPA COMMON STOCK	436,599	$11,837,178	$12,660,606
LOTUS BAKERIES COMMON STOCK	461	$5,086,733	$6,409,192
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	29,895	$1,714,497	$1,929,722
LOVESAC CO/THE COMMON STOCK USD.00001	49,801	$1,126,752	$749,505
LOWE S COS INC COMMON STOCK USD.5	355,103	$42,367,899	$65,441,932
LPL FINANCIAL HOLDINGS INC COMMON STOCK	70,813	$14,316,439	$21,654,615
LPP SA COMMON STOCK PLN2.0	125	$300,637	$808,541
LS ELECTRIC CO LTD COMMON STOCK KRW1000.0	11,553	$656,943	$1,749,808
LSB INDUSTRIES INC COMMON STOCK USD.1	3,756	$48,715	$36,696
LSI INDUSTRIES INC COMMON STOCK	48,480	$813,066	$1,005,960
LTC PROPERTIES INC REIT USD.01	2,773	$97,771	$118,879

LUCID DIAGNOSTICS INC COMMON STOCK USD.001	6,012	$6,591	$4,515
LUCID GROUP INC COMMON STOCK USD.0001	8,049	$255,370	$32,759
LULULEMON ATHLETICA INC COMMON STOCK USD.005	46,918	$7,245,454	$4,513,042
LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0	54,863	$768,691	$307,233
LUMENTUM HOLDINGS INC COMMON STOCK USD.001	56,336	$17,361,950	$54,716,903
LUMEXA IMAGING HOLDINGS INC COMMON STOCK	751	$7,260	$7,698
LUMINE GROUP INC COMMON STOCK	5,052	$52,598	$72,591
LUNDBERGS AB B SHS COMMON STOCK	32,880	$1,334,298	$1,909,482
LUNDIN GOLD INC COMMON STOCK	41,500	$2,098,765	$2,550,069
LUNDIN MINING CORP COMMON STOCK	273,720	$1,972,395	$6,541,518
LUXCO3 SHARES COMMON STOCK	18,863	$339,692	$308,528
LUXFER HOLDINGS PLC COMMON STOCK USD.5	1,740	$32,836	$30,050
LUXSHARE PRECISION INDUSTR A COMMON STOCK CNY1.0	2,406,250	$25,833,674	$17,738,082
LUZHOU LAOJIAO CO LTD A COMMON STOCK CNY1.0	9,500	$128,527	$102,404
LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3	112,773	$41,610,611	$49,956,349
LXP INDUSTRIAL TRUST REIT USD.0001	3,287	$184,936	$200,244
LY CORP COMMON STOCK	940,700	$3,382,147	$3,070,513
LYELL IMMUNOPHARMA INC COMMON STOCK USD.0001	318	$3,695	$3,113
LYFT INC A COMMON STOCK USD.00001	156,639	$5,299,752	$2,351,151
LYNAS RARE EARTHS LTD COMMON STOCK	549,425	$5,927,812	$5,286,310
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	158,947	$13,112,701	$9,134,684
M + T BANK CORP COMMON STOCK USD.5	115,150	$18,878,104	$25,056,640
M TRON INDUSTRIES INC COMMON STOCK USD.01	176	$11,851	$13,774
M/I HOMES INC COMMON STOCK USD.01	27,287	$3,140,771	$3,687,292
M+G PLC COMMON STOCK GBP.05	871,306	$1,958,198	$3,710,901
M1 KLINIKEN AG COMMON STOCK	2,332	$33,169	$54,830
MABANEE CO KPSC COMMON STOCK KWD.1	89,900	$154,648	$267,837
MACERICH CO/THE REIT USD.01	15,860	$326,376	$354,630
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	30,339	$3,664,264	$8,641,154
MACQUARIE GROUP LTD COMMON STOCK	145,993	$11,999,119	$24,995,723
MACROGENICS INC COMMON STOCK USD.01	2,550	$12,286	$9,843
MACY S INC COMMON STOCK USD.01	202,591	$6,129,200	$4,612,997
MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01	2,373	$100,743	$190,101
MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	7,610	$1,119,352	$3,083,648
MADRIGAL PHARMACEUTICALS INC COMMON STOCK USD.0001	17,109	$7,475,963	$8,622,252
MAGNA INTERNATIONAL INC COMMON STOCK	104,059	$3,590,282	$6,644,824
MAGNERA CORP COMMON STOCK USD.01	1,329	$15,688	$15,071
MAGNITE INC COMMON STOCK USD.00001	41,862	$787,919	$1,057,434
MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001	13,673	$310,661	$321,179
MAGNUM ICE CREAM CO NV/THE COMMON STOCK EUR3.5	204,681	$2,029,570	$3,653,090
MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.0	294,232	$10,316,887	$9,057,780
MAHINDRA + MAHINDRA SPON GDR GDR	200,338	$2,877,096	$6,110,309
MAHLE METAL LEVE SA COMMON STOCK	25,200	$162,038	$166,306
MAINSTREET BANCSHARES INC COMMON STOCK USD4.0	302	$6,188	$7,471
MAKEMYTRIP LTD COMMON STOCK	86,257	$6,557,681	$4,071,330
MAKITA CORP COMMON STOCK	83,800	$2,272,325	$2,835,553
MAKKAH CONSTRUCTION + DEVEPL COMMON STOCK SAR10.0	11,383	$294,425	$234,342
MALAYAN BANKING BHD COMMON STOCK	1,990,499	$4,477,181	$4,873,556
MALIBU BOATS INC A COMMON STOCK USD.01	1,143	$39,012	$26,198
MAMA S CREATIONS INC COMMON STOCK	3,108	$39,580	$40,062
MAN WAH HOLDINGS LTD COMMON STOCK HKD.4	16,990,000	$10,010,115	$6,030,159
MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	29,337	$2,098,130	$5,829,262
MANILA ELECTRIC COMPANY COMMON STOCK PHP10.0	23,730	$156,195	$157,809
MANITOWOC COMPANY INC COMMON STOCK USD.01	48,271	$986,570	$1,035,896
MANNKIND CORP COMMON STOCK USD.01	17,048	$52,914	$66,487
MANPOWERGROUP INC COMMON STOCK USD.01	23,886	$2,077,872	$1,327,584
MANULIFE FINANCIAL CORP COMMON STOCK	663,699	$11,787,659	$28,347,742
MAPFRE SA COMMON STOCK EUR.1	345,812	$1,587,936	$1,659,147
MAPLEBEAR INC COMMON STOCK USD.0001	126,912	$4,543,591	$5,472,445
MAPLIGHT THERAPEUTICS INC COMMON STOCK USD.0001	517	$10,752	$5,268
MARA HOLDINGS INC COMMON STOCK USD.001	22,281	$363,914	$252,444
MARATHON PETROLEUM CORP COMMON STOCK USD.01	174,745	$14,830,329	$69,097,668

MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01	6,630	$100,084	$50,786
MARCUS + MILLICHAP INC COMMON STOCK USD.0001	1,373	$47,308	$39,062
MARCUS CORPORATION COMMON STOCK USD1.0	40,564	$954,218	$1,131,330
MAREX GROUP LTD COMMON STOCK	47,084	$1,807,291	$3,284,580
MARINEMAX INC COMMON STOCK USD.001	1,276	$32,397	$66,735
MARKEL GROUP INC COMMON STOCK	6,458	$7,378,032	$11,059,002
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	18,650	$4,003,950	$3,057,108
MARKETECH INTERNATIONAL CORP COMMON STOCK TWD10.0	42,000	$707,583	$771,925
MARKETWISE INC COMMON STOCK USD.0001	152	$4,451	$3,008
MARKS + SPENCER GROUP PLC COMMON STOCK GBP.01	2,406,199	$11,687,588	$12,328,958
MARQETA INC A COMMON STOCK USD.0001	5,412	$163,217	$91,977
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	101,189	$11,186,019	$35,989,892
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	33,123	$3,437,709	$3,387,820
MARSH + MCLENNAN COS COMMON STOCK	223,873	$20,736,189	$38,221,837
MARTEN TRANSPORT LTD COMMON STOCK USD.01	3,449	$45,450	$44,561
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	34,710	$9,657,544	$16,654,205
MARTINREA INTERNATIONAL INC COMMON STOCK	17,600	$167,103	$125,329
MARUBENI CORP COMMON STOCK	555,100	$3,955,830	$17,041,413
MARUBUN CORP COMMON STOCK	3,500	$38,655	$41,763
MARUZEN CO LTD COMMON STOCK	2,400	$35,468	$62,239
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	472,271	$29,786,914	$124,778,721
MARZETTI COMPANY/THE COMMON STOCK	1,118	$129,863	$110,894
MASCO CORP COMMON STOCK USD1.0	151,371	$5,624,494	$10,202,405
MASTEC INC COMMON STOCK USD.1	60,063	$6,810,284	$12,830,658
MASTERBRAND INC COMMON STOCK USD.01	166,090	$2,004,456	$1,162,630
MASTERCARD INC A COMMON STOCK USD.0001	456,527	$103,071,301	$251,760,945
MASTERCRAFT BOAT HOLDINGS IN COMMON STOCK USD.01	954	$23,668	$18,889
MATADOR RESOURCES CO COMMON STOCK USD.01	70,822	$3,990,084	$3,652,999
MATCH GROUP INC COMMON STOCK USD.001	159,045	$8,107,426	$6,385,657
MATERION CORP COMMON STOCK	3,940	$914,096	$1,062,185
MATIV HOLDINGS INC COMMON STOCK USD.1	49,553	$615,510	$574,319
MATRIX SERVICE CO COMMON STOCK USD.01	1,906	$22,458	$18,240
MATSON INC COMMON STOCK	1,769	$158,309	$388,543
MATSUKIYOCOCOKARA + CO COMMON STOCK	610,000	$10,483,673	$9,456,582
MATTEL INC COMMON STOCK USD1.0	371,357	$6,252,188	$4,701,380
MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	1,734	$49,304	$33,275
MAUI LAND + PINEAPPLE CO COMMON STOCK	334	$5,184	$5,327
MAVI GIYIM SANAYI VE TICA B COMMON STOCK	248,771	$190,648	$187,478
MAX HEALTHCARE INSTITUTE LTD COMMON STOCK INR10.0	496,976	$5,685,276	$4,822,084
MAXIMUS INC COMMON STOCK	63,405	$3,870,224	$3,372,512
MAXIS BHD COMMON STOCK	236,300	$309,439	$206,173
MAXLINEAR INC COMMON STOCK	17,232	$1,146,128	$1,556,222
MAXSCEND MICROELECTRONICS A COMMON STOCK CNY1.0	4,064	$87,832	$42,529
MAYVILLE ENGINEERING CO INC COMMON STOCK	867	$18,571	$13,005
MAZDA MOTOR CORP COMMON STOCK	369,700	$3,757,923	$2,617,439
MAZE THERAPEUTICS INC COMMON STOCK USD.001	1,948	$58,482	$52,947
MBANK SA COMMON STOCK PLN4.0	1,434	$156,149	$548,731
MBB SE COMMON STOCK	82	$8,965	$16,448
MBIA INC COMMON STOCK USD1.0	2,789	$25,757	$11,881
MBRF GLOBAL FOODS COMPANY SA COMMON STOCK	63,021	$250,331	$204,419
MBX BIOSCIENCES INC COMMON STOCK USD.0001	26,484	$1,220,323	$1,552,492
MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01	118,088	$8,242,807	$5,479,283
MCDONALD S CORP COMMON STOCK USD.01	382,377	$71,368,094	$88,306,144
MCEWEN INC COMMON STOCK	3,345	$60,237	$59,708
MCGRATH RENTCORP COMMON STOCK	1,413	$99,525	$161,577
MCGRAW HILL INC COMMON STOCK USD.01	112,829	$1,699,013	$1,479,188
MCKESSON CORP COMMON STOCK USD.01	66,694	$16,790,121	$56,944,004
MDU RESOURCES GROUP INC COMMON STOCK USD1.0	139,820	$1,732,377	$2,592,263
MECHANICS BANCORP A COMMON STOCK	2,079	$37,700	$30,728
MEDALLION FINANCIAL CORP COMMON STOCK USD.01	781	$7,634	$9,286
MEDIAALPHA INC CLASS A COMMON STOCK USD.01	1,609	$38,776	$15,398
MEDIATEK INC COMMON STOCK TWD10.0	1,281,232	$62,257,245	$198,044,627

MEDIBANK PRIVATE LTD COMMON STOCK	2,578,798	$6,371,201	$8,288,603
MEDICAL PROPERTIES TRUST INC REIT	251,967	$3,696,358	$871,806
MEDIWOUND LTD COMMON STOCK ILS.01	384	$6,091	$5,288
MEDLINE INC CL A COMMON STOCK USD.0001	208,093	$8,668,703	$7,220,827
MEDPACE HOLDINGS INC COMMON STOCK USD.01	23,426	$5,929,021	$14,622,041
MEDTRONIC PLC COMMON STOCK USD.1	931,117	$80,029,827	$80,346,086
MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	1,509,928	$1,473,733	$2,331,578
MEGMILK SNOW BRAND CO LTD COMMON STOCK	29,300	$625,419	$653,556
MEIJI ELECTRIC INDUSTRIES CO COMMON STOCK	2,500	$24,407	$33,665
MEIRAGTX HOLDINGS PLC COMMON STOCK USD.00001	30,297	$397,301	$333,267
MEITUAN CLASS B COMMON STOCK USD.00001	1,121,400	$23,862,946	$10,246,839
MELROSE INDUSTRIES PLC COMMON STOCK GBP.001	2,257,239	$14,070,911	$14,276,473
MENSCH UND MASCHINE SOFTWARE COMMON STOCK	7	$515	$265
MERCADOLIBRE INC COMMON STOCK USD.001	15,864	$17,262,791	$27,421,400
MERCANTILE BANK CORP COMMON STOCK	944	$38,972	$55,054
MERCEDES BENZ GROUP AG COMMON STOCK	280,478	$15,542,758	$12,932,792
MERCHANTS BANCORP/IN COMMON STOCK	1,376	$45,773	$67,369
MERCK + CO. INC. COMMON STOCK USD.5	1,414,055	$104,156,909	$205,476,332
MERCK KGAA COMMON STOCK	187,757	$26,593,149	$29,451,727
MERCURY GENERAL CORP COMMON STOCK	15,737	$1,076,389	$1,555,602
MERCURY NZ LTD COMMON STOCK	35,618	$144,864	$138,356
MERCURY SYSTEMS INC COMMON STOCK USD.01	31,085	$2,374,608	$2,580,055
MERIDIAN CORP COMMON STOCK	447	$7,183	$8,413
MERIDIAN ENERGY LTD COMMON STOCK	553,280	$1,248,071	$1,714,977
MERIT MEDICAL SYSTEMS INC COMMON STOCK	44,771	$3,594,986	$3,860,603
MERITAGE HOMES CORP COMMON STOCK USD.01	30,548	$1,596,083	$1,919,942
MERITZ FINANCIAL GROUP INC COMMON STOCK KRW500.0	7,560	$257,329	$705,451
MESA LABORATORIES INC COMMON STOCK	302	$54,184	$39,242
MESAIEED PETROCHEMICAL HOLDI COMMON STOCK QAR1.0	157,210	$97,982	$44,473
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	1,263,429	$263,586,008	$916,213,442
METALLURGICAL CORP OF CHIN A COMMON STOCK CNY1.0	151,700	$78,491	$57,464
METALLUS INC COMMON STOCK	2,142	$28,422	$40,677
METHANEX CORP COMMON STOCK	17,800	$900,623	$1,046,624
METHODE ELECTRONICS INC COMMON STOCK USD.5	2,129	$45,883	$29,359
METLIFE INC COMMON STOCK USD.01	442,528	$24,913,689	$41,668,436
METRO INC/CN COMMON STOCK	76,766	$2,142,442	$4,863,604
METROCITY BANKSHARES INC COMMON STOCK	1,287	$32,566	$44,118
METROPOLITAN BANK + TRUST COMMON STOCK PHP20.0	237,217	$327,300	$230,988
METROPOLITAN BANK HOLDING CO COMMON STOCK USD.01	15,853	$1,500,013	$1,381,113
METSO CORP COMMON STOCK	241,437	$2,593,257	$4,672,985
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	9,104	$5,582,334	$13,755,689
MFA FINANCIAL INC REIT USD.01	5,819	$89,290	$45,679
MGE ENERGY INC COMMON STOCK USD1.0	2,158	$137,784	$149,873
MGIC INVESTMENT CORP COMMON STOCK USD1.0	203,221	$3,638,356	$5,251,231
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	126,358	$4,077,527	$3,923,416
MGP INGREDIENTS INC COMMON STOCK	40,535	$1,037,292	$537,089
MI TECHNOVATION BHD COMMON STOCK	112,000	$155,468	$142,738
MIAMI INTERNATIONAL HOLDINGS COMMON STOCK USD.001	4,414	$180,676	$147,869
MICHAEL PAGE PLC COMMON STOCK GBP.01	293,262	$1,417,607	$818,905
MICHELIN (CGDE) COMMON STOCK EUR.5	241,734	$5,749,826	$9,266,857
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.0	325,000	$1,565,846	$1,541,809
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	430,599	$23,632,838	$33,487,684
MICRON TECHNOLOGY INC COMMON STOCK USD.1	636,579	$53,917,289	$678,026,659
MICROSOFT CORP COMMON STOCK USD.00000625	4,191,600	$611,900,903	$2,149,871,640
MICROVAST HOLDINGS INC COMMON STOCK USD.0001	10,241	$31,915	$6,547
MID AMERICA APARTMENT COMM REIT USD.01	55,604	$6,452,151	$6,546,815
MID PENN BANCORP INC COMMON STOCK USD1.0	1,133	$33,970	$40,108
MIDDLEBY CORP COMMON STOCK USD.01	34,882	$3,767,773	$3,613,078
MIDDLESEX WATER CO COMMON STOCK	1,045	$48,012	$55,354
MIDEA GROUP CO LTD A COMMON STOCK CNY1.0	61,200	$661,315	$731,070
MIDEA GROUP CO LTD H COMMON STOCK CNY1.0	90,400	$1,029,109	$1,057,600
MIDERA FOOD PROCESSI INC COMMON STOCK	20,448	$496,309	$834,687

MIDLAND STATES BANCORP INC COMMON STOCK USD.01	27,372	$719,652	$880,284
MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	44,775	$1,421,752	$2,355,613
MILLERKNOLL INC COMMON STOCK USD.2	45,430	$1,354,019	$893,154
MILLICOM INTL CELLULAR S.A. COMMON STOCK USD1.5	87,918	$5,567,482	$7,661,175
MILLROSE PROPERTIES REIT USD.01	147,398	$3,378,568	$3,827,926
MIMEDX GROUP INC COMMON STOCK USD.001	68,001	$296,034	$316,885
MINEBEA MITSUMI INC COMMON STOCK	151,900	$2,422,853	$3,623,134
MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	20,937	$1,290,981	$1,369,280
MINERALYS THERAPEUTICS INC COMMON STOCK USD.0001	4,009	$96,960	$100,746
MINERVA NEUROSCIENCES INC COMMON STOCK USD.0001	1,366	$5,980	$4,576
MINIMED GROUP INC WI COMMON STOCK	2,310	$41,655	$44,976
MINISO GROUP HOLDING LTD ADR ADR USD.00001	13,212	$241,592	$122,739
MINOR INTERNATIONAL PCL FOR FOREIGN SH. THB1.0 A	77,346	$79,534	$48,640
MINOR INTERNATIONAL PCL NVDR NVDR THB1.0	198,648	$176,186	$124,923
MINTH GROUP LTD COMMON STOCK HKD.1	980,299	$4,991,375	$2,895,891
MIRAE ASSET SECURITIES CO LT COMMON STOCK KRW5000.0	30,760	$333,552	$703,378
MIRION TECHNOLOGIES INC COMMON STOCK USD.0001	145,525	$2,912,972	$2,054,813
MIRUM PHARMACEUTICALS INC COMMON STOCK	28,657	$2,065,352	$2,449,600
MISC BHD COMMON STOCK	514,600	$954,574	$963,566
MISSION PRODUCE INC COMMON STOCK USD.001	51,711	$702,460	$677,931
MISTO HOLDINGS CORP COMMON STOCK KRW1000.0	5,398	$150,449	$149,557
MISTRAS GROUP INC COMMON STOCK USD.01	756	$10,103	$15,921
MISUMI GROUP INC COMMON STOCK	289,200	$6,654,121	$7,102,318
MITEK SYSTEMS INC COMMON STOCK USD.001	2,723	$31,105	$46,427
MITEL	602	$740	$740
MITO SECURITIES CO LTD COMMON STOCK	29,157	$66,489	$166,998
MITSUBISHI CHEMICAL GROUP CO COMMON STOCK	596,900	$3,871,352	$4,459,609
MITSUBISHI CORP COMMON STOCK	1,271,800	$11,969,033	$38,598,748
MITSUBISHI ELECTRIC CORP COMMON STOCK	935,600	$12,748,348	$30,991,173
MITSUBISHI ESTATE CO LTD COMMON STOCK	427,700	$7,602,006	$9,820,483
MITSUBISHI HC CAPITAL INC COMMON STOCK	367,400	$1,965,550	$3,135,415
MITSUBISHI HEAVY INDUSTRIES COMMON STOCK	1,422,200	$8,373,928	$34,746,083
MITSUBISHI LOGISTICS CORP COMMON STOCK	105,000	$573,309	$989,627
MITSUBISHI MOTORS CORP COMMON STOCK	448,100	$1,156,384	$1,001,228
MITSUBISHI RESEARCH INSTITUT COMMON STOCK	2,900	$105,013	$89,140
MITSUBISHI STEEL MFG CO LTD COMMON STOCK	1,800	$24,917	$28,363
MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	6,402,100	$49,630,766	$150,747,892
MITSUI + CO LTD COMMON STOCK	937,900	$9,803,760	$29,425,952
MITSUI CHEMICALS INC COMMON STOCK	58,400	$842,553	$797,757
MITSUI FUDOSAN CO LTD COMMON STOCK	1,350,400	$10,360,807	$12,671,682
MITSUI KINZOKU CO LTD COMMON STOCK	219,000	$7,103,606	$3,193,677
MITSUI OSK LINES LTD COMMON STOCK	131,100	$3,502,849	$5,915,289
MIXI INC COMMON STOCK	63,400	$2,000,697	$1,482,770
MIZRAHI TEFAHOT BANK LTD COMMON STOCK ILS.1	64,015	$1,046,992	$4,791,053
MIZUHO FINANCIAL GROUP INC COMMON STOCK	1,220,780	$31,165,820	$68,794,393
MKS INC COMMON STOCK	36,994	$4,441,048	$9,816,728
MMC NORILSK NICKEL PJSC ADR ADR	9	$0	$0
MMG LTD COMMON STOCK	1,058,400	$801,776	$1,171,466
MNTN INC A COMMON STOCK USD.0001	83,247	$1,260,708	$846,622
MOBIA MEDICAL INC COMMON STOCK	284	$2,996	$2,684
MOBILE TELECOMMUNICATIONS CO COMMON STOCK KWD.1	673,716	$1,309,213	$1,298,125
MOBILE TELECOMMUNICATIONS CO COMMON STOCK SAR10.0	171,016	$455,757	$444,984
MOBILITY GLOBAL INC COMMON STOCK	137,142	$1,363,041	$2,351,985
MODEC INC COMMON STOCK	39,100	$3,477,885	$2,216,334
MODERN DENTAL GROUP LTD COMMON STOCK USD.01	42,000	$31,416	$42,285
MODERNA INC COMMON STOCK USD.0001	167,491	$11,769,994	$32,253,742
MODINE MANUFACTURING CO COMMON STOCK USD.625	30,116	$6,963,130	$5,637,715
MOELIS + CO CLASS A COMMON STOCK USD.01	2,890	$125,553	$166,233
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	25,635	$4,157,348	$3,197,197
MOL HUNGARIAN OIL AND GAS PL COMMON STOCK HUF125.0	843,215	$6,596,074	$13,004,645
MOLINA HEALTHCARE INC COMMON STOCK USD.001	25,484	$4,210,625	$4,819,024
MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01	133,299	$8,074,910	$4,861,415

MONADELPHOUS GROUP LTD COMMON STOCK	1,505	$29,368	$32,385
MONARCH CASINO + RESORT INC COMMON STOCK USD.01	707	$47,527	$81,305
MONCLER SPA COMMON STOCK	163,443	$9,318,295	$8,287,270
MONDELEZ INTERNATIONAL INC A COMMON STOCK	817,961	$41,121,169	$47,294,505
MONETA MONEY BANK AS COMMON STOCK CZK20.0	81,356	$540,633	$703,137
MONGODB INC COMMON STOCK USD.001	41,293	$10,465,110	$14,395,153
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	30,396	$14,547,914	$40,950,099
MONOPAR THERAPEUTICS INC COMMON STOCK USD.001	408	$30,859	$32,505
MONRO INC COMMON STOCK USD.01	1,551	$57,766	$21,698
MONSTER BEVERAGE CORP COMMON STOCK USD.005	740,266	$12,773,821	$30,809,871
MONTAGE TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	14,098	$273,488	$425,354
MONTAUK RENEWABLES INC COMMON STOCK USD.01	4,380	$36,572	$11,957
MONTE ROSA THERAPEUTICS INC COMMON STOCK USD.0001	4,728	$80,795	$56,405
MOODY S CORP COMMON STOCK USD.01	69,639	$12,129,665	$31,625,159
MOOG INC CLASS A COMMON STOCK USD1.0	7,578	$1,588,025	$2,890,780
MOONLAKE IMMUNOTHERAPEUTICS COMMON STOCK USD.0001	96,988	$2,425,419	$1,134,760
MORESCO CORP COMMON STOCK	1,600	$24,273	$23,918
MORGAN STANLEY COMMON STOCK USD.01	684,894	$55,008,485	$128,814,864
MORIROKU CO LTD COMMON STOCK	2,300	$31,038	$41,321
MORNINGSTAR INC COMMON STOCK	19,960	$3,594,570	$3,793,198
MOSAIC CO/THE COMMON STOCK USD.01	146,065	$4,440,187	$3,162,307
MOTIVA INFRAESTRUTURA DE MOB COMMON STOCK	241,597	$922,761	$782,260
MOTOR OIL (HELLAS) SA COMMON STOCK EUR.75	9,331	$652,497	$738,194
MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	660	$7,293	$6,923
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	76,702	$10,891,979	$34,206,791
MOTUS HOLDINGS LTD COMMON STOCK	22,351	$154,550	$146,351
MOVADO GROUP INC COMMON STOCK USD.01	992	$25,713	$33,014
MOWI ASA COMMON STOCK NOK7.5	170,436	$3,191,539	$3,615,877
MP MATERIALS CORP COMMON STOCK USD.0001	58,441	$2,255,766	$2,763,675
MPI CORP COMMON STOCK TWD10.0	13,000	$2,411,917	$2,093,184
MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	534,800	$6,185,181	$16,683,677
MSA SAFETY INC COMMON STOCK	17,476	$1,944,060	$3,108,631
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	19,374	$1,520,550	$2,396,951
MSCI INC COMMON STOCK USD.01	32,658	$6,668,326	$17,591,558
MTN GROUP LTD COMMON STOCK ZAR.0001	1,184,990	$9,760,062	$12,843,499
MTR CORP COMMON STOCK	649,450	$2,756,587	$2,681,643
MTU AERO ENGINES AG COMMON STOCK	60,488	$15,444,608	$25,737,002
MUELLER INDUSTRIES INC COMMON STOCK USD.01	143,333	$5,578,137	$8,687,413
MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	8,940	$143,700	$189,886
MUENCHENER RUECKVER AG REG COMMON STOCK	59,235	$15,025,882	$33,802,512
MURATA MANUFACTURING CO LTD COMMON STOCK	1,311,400	$34,471,936	$65,522,012
MURPHY OIL CORP COMMON STOCK USD1.0	214,907	$6,194,410	$7,955,857
MURPHY USA INC COMMON STOCK USD.01	8,305	$2,818,298	$4,185,969
MUYUAN FOODS GROUP CO LTD A COMMON STOCK CNY1.0	38,474	$195,379	$243,568
MVB FINANCIAL CORP COMMON STOCK USD1.0	29,074	$890,016	$844,890
MYCRONIC AB COMMON STOCK	6,602	$211,948	$223,758
MYERS INDUSTRIES INC COMMON STOCK	19,479	$590,153	$599,369
MYR GROUP INC/DELAWARE COMMON STOCK USD.01	869	$164,170	$254,148
MYRIAD GENETICS INC COMMON STOCK USD.01	166,473	$1,205,028	$717,499
N ABLE INC COMMON STOCK USD.001	4,426	$38,856	$18,147
N B T BANCORP INC COMMON STOCK USD.01	2,802	$101,391	$140,548
NABORS INDUSTRIES LTD COMMON STOCK USD.001	10,776	$1,023,342	$841,821
NAGASE + CO LTD COMMON STOCK	8,800	$65,441	$65,159
NAN YA PLASTICS CORP COMMON STOCK TWD10.0	667,000	$2,198,657	$5,354,105
NANO NUCLEAR ENERGY INC COMMON STOCK USD.0001	2,278	$61,962	$36,106
NANTONG JIANGHAI CAPACITOR A COMMON STOCK CNY1.0	5,200	$49,089	$39,798
NANYA NEW MATERIAL TECHNOL A COMMON STOCK CNY1.0	1,627	$76,944	$66,156
NANYA TECHNOLOGY CORP COMMON STOCK TWD10.0	200,000	$3,376,649	$3,261,126
NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	46,374	$1,574,152	$1,651,842
NARI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	60,349	$107,086	$202,681
NASDAQ INC COMMON STOCK USD.01	270,926	$14,592,183	$24,927,901
NASPERS LTD N SHS COMMON STOCK ZAR.02	205,172	$8,712,879	$8,759,371

NATERA INC COMMON STOCK	106,947	$11,408,235	$44,202,265
NATHAN S FAMOUS INC COMMON STOCK USD.01	80	$8,032	$8,114
NATIONAL AUSTRALIA BANK LTD COMMON STOCK	1,246,261	$25,437,179	$33,943,985
NATIONAL BANK HOLD CL A COMMON STOCK	40,126	$1,477,834	$1,572,538
NATIONAL BANK OF CANADA COMMON STOCK	309,282	$26,398,159	$44,246,006
NATIONAL BANK OF GREECE COMMON STOCK EUR3.0	1,020,440	$12,283,026	$20,689,341
NATIONAL BANK OF KUWAIT COMMON STOCK KWD.1	1,243,338	$2,932,753	$3,426,427
NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	12,497	$462,671	$523,749
NATIONAL BEVERAGE CORP COMMON STOCK USD.01	1,379	$45,130	$40,267
NATIONAL CINEMEDIA INC COMMON STOCK USD.01	880,038	$3,305,352	$1,971,285
NATIONAL ENERGY SERVICES REU COMMON STOCK	94,998	$2,972,837	$2,419,599
NATIONAL FUEL GAS CO COMMON STOCK USD1.0	55,416	$3,253,395	$4,203,858
NATIONAL GRID PLC COMMON STOCK GBP.1243129	2,000,243	$22,923,465	$30,438,486
NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	715	$81,906	$156,950
NATIONAL HEALTHCARE PROPERTI COMMON STOCK	1,227	$18,415	$19,681
NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	2,090	$302,809	$309,654
NATIONAL SILICON INDUSTRY A COMMON STOCK CNY1.0	29,321	$90,314	$102,235
NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01	74,672	$1,645,202	$1,223,127
NATL HEALTH INVESTORS INC REIT USD.01	2,692	$173,146	$176,676
NATURA COSMETICOS SA COMMON STOCK	7,119,200	$18,523,526	$9,289,234
NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	492	$15,540	$15,931
NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	604	$16,621	$18,398
NATURES SUNSHINE PRODS INC COMMON STOCK	1,073	$18,650	$13,616
NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0	166,524	$5,179,461	$5,511,722
NATWEST GROUP PLC COMMON STOCK GBP1.0769	6,916,889	$41,262,888	$63,255,292
NAURA TECHNOLOGY GROUP CO A COMMON STOCK CNY1.0	141,241	$10,180,641	$12,974,650
NAUTILUS BIOTECHNOLOGY INC COMMON STOCK USD.0001	2,239	$4,541	$3,179
NAVAN INC CL A COMMON STOCK USD.0000063	130,992	$2,798,372	$2,749,522
NAVER CORP COMMON STOCK KRW100.0	21,119	$2,988,660	$3,022,350
NAVIENT CORP COMMON STOCK USD.01	3,875	$39,850	$35,146
NAVIGATOR HOLDINGS LTD COMMON STOCK	28,740	$545,781	$666,193
NAVITAS SEMICONDUCTOR CORP COMMON STOCK USD.0001	14,747	$168,280	$171,213
NB BANCORP INC COMMON STOCK USD.01	56,840	$1,268,076	$1,257,301
NC CORP COMMON STOCK KRW500.0	1,441	$215,417	$222,511
NCINO INC COMMON STOCK USD.0005	106,493	$1,880,141	$1,930,718
NCR ATLEOS CORP COMMON STOCK USD.01	21,647	$520,451	$978,011
NCR VOYIX CORP COMMON STOCK USD.01	8,038	$76,900	$54,980
NEBIUS GROUP NV COMMON STOCK EUR.01	81,400	$7,755,451	$19,200,632
NEBRAS ENERGY COMMON STOCK QAR1.0	64,452	$241,523	$235,433
NEC CORP COMMON STOCK	634,595	$8,100,312	$19,219,382
NEDBANK GROUP LTD COMMON STOCK ZAR1.0	78,940	$1,362,608	$1,396,647
NEIGHBORHOOD INTELLIGENCE IN COMMON STOCK USD.0001	4,284	$66,774	$12,595
NEKTAR THERAPEUTICS COMMON STOCK USD.0001	1,946	$124,027	$117,821
NELNET INC CL A COMMON STOCK USD.01	887	$75,754	$109,172
NEMETSCHEK SE COMMON STOCK	21,160	$1,652,147	$1,455,294
NEOGEN CORP COMMON STOCK USD.16	71,004	$880,737	$908,851
NEOGENOMICS INC COMMON STOCK USD.001	7,459	$111,782	$136,947
NEOJAPAN INC COMMON STOCK	7,500	$52,500	$76,988
NEPI ROCKCASTLE N.V. COMMON STOCK	182,104	$1,593,074	$1,602,331
NEPTUNE INSURANCE HOLDI CL A COMMON STOCK USD.00001	2,354	$70,556	$64,382
NERDWALLET INC CL A COMMON STOCK USD.0001	2,376	$26,624	$20,861
NESTE OYJ COMMON STOCK	228,115	$5,720,271	$8,483,078
NESTLE SA REG COMMON STOCK CHF.1	1,250,077	$102,583,598	$113,816,221
NET LEASE OFFICE PROPERTY REIT	940	$16,931	$9,278
NET POWER INC COMMON STOCK USD.0001	1,585	$6,809	$2,362
NETAPP INC COMMON STOCK USD.001	92,163	$6,222,492	$19,361,603
NETCARE LTD COMMON STOCK ZAR.01	173,960	$192,122	$185,459
NETEASE INC ADR ADR USD.0001	12,890	$1,514,188	$1,561,752
NETEASE INC COMMON STOCK USD.0001	378,600	$6,328,139	$9,292,810
NETFLIX INC COMMON STOCK USD.001	2,308,500	$82,497,480	$160,625,430
NETGEAR INC COMMON STOCK USD.001	1,423	$34,737	$31,605
NETMARBLE CORP COMMON STOCK KRW100.0	6,193	$154,898	$157,399

NETSCOUT SYSTEMS INC COMMON STOCK USD.001	18,968	$706,076	$762,134
NETSKOPE INC CL A COMMON STOCK USD.0001	3,309	$58,478	$57,709
NETSTREIT CORP REIT USD.01	5,358	$104,404	$94,729
NEUMORA THERAPEUTICS INC COMMON STOCK USD.0001	4,565	$7,523	$2,722
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	148,831	$16,015,134	$21,110,189
NEUROGENE INC COMMON STOCK USD.000001	929	$30,569	$25,845
NEUROPACE INC COMMON STOCK USD.001	1,074	$13,341	$14,778
NEUTRON HOLDINGS INC COMMON STOCK	124	$3,838	$3,493
NEW CHINA LIFE INSURANCE C A COMMON STOCK CNY1.0	13,100	$85,153	$110,088
NEW CHINA LIFE INSURANCE C H COMMON STOCK CNY1.0	513,323	$2,870,146	$2,945,143
NEW ERA ENERGY + DIGITAL INC COMMON STOCK USD.0001	7,236	$42,895	$48,626
NEW HOPE LIUHE CO LTD A COMMON STOCK CNY1.0	39,500	$95,111	$40,764
NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	76,751	$3,959,359	$3,883,601
NEW ORIENTAL EDUCATIO SP ADR ADR USD.01	9,096	$501,553	$504,737
NEW ORIENTAL EDUCATION + TEC COMMON STOCK USD.001	145,930	$714,301	$798,205
NEW YORK TIMES CO A COMMON STOCK USD.1	73,731	$2,678,833	$4,696,665
NEWELL BRANDS INC COMMON STOCK USD1.0	23,663	$239,467	$124,941
NEWMARK GROUP INC CLASS A COMMON STOCK USD.01	80,907	$1,177,542	$991,920
NEWMARKET CORP COMMON STOCK	6,903	$3,521,459	$6,195,581
NEWMONT CORP CDI CDI	8,272	$457,827	$963,646
NEWMONT CORP COMMON STOCK USD1.6	622,406	$30,317,752	$71,788,308
NEWS CORP CLASS A COMMON STOCK USD.01	156,636	$2,231,160	$4,487,621
NEWS CORP CLASS B COMMON STOCK	56,305	$803,046	$1,785,995
NEWSMAX INC COMMON STOCK USD.01	1,946	$16,880	$21,036
NEWTEKONE INC COMMON STOCK USD.02	10,148	$121,713	$112,947
NEXA RESOURCES SA COMMON STOCK	37,588	$483,382	$458,198
NEXCHIP SEMICONDUCTOR CORP A COMMON STOCK CNY1.0	18,411	$88,947	$90,086
NEXON CO LTD COMMON STOCK	135,200	$2,039,316	$2,265,451
NEXPOINT DIVERSIFIED REAL ES REIT USD.001	2,386	$19,619	$12,431
NEXPOINT REAL ESTATE FINANCE REIT USD.01	132	$2,472	$2,049
NEXPOINT RESIDENTIAL REIT USD.01	1,234	$45,637	$24,075
NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	29,108	$4,524,184	$4,702,980
NEXT PLC COMMON STOCK GBP.1	82,113	$7,501,990	$16,138,831
NEXTDECADE CORP COMMON STOCK USD.0001	8,887	$61,137	$56,432
NEXTDOOR HOLDINGS INC COMMON STOCK USD.0001	12,389	$31,165	$30,105
NEXTEER AUTOMOTIVE GROUP LTD COMMON STOCK HKD.1	461,000	$283,797	$265,846
NEXTERA ENERGY INC COMMON STOCK USD.01	1,298,070	$68,720,452	$98,315,822
NEXTNAV INC COMMON STOCK USD.0001	5,243	$61,871	$75,394
NEXTPOWER INC COMMON STOCK USD.0001	83,138	$8,098,568	$6,478,944
NEXXEN INTERNATIONAL LTD COMMON STOCK	190,351	$1,812,120	$1,713,159
NGK CORP COMMON STOCK	19,800	$954,778	$685,600
NH FOODS LTD COMMON STOCK	105,000	$1,248,732	$1,327,410
NH INVESTMENT + SECURITIES C COMMON STOCK KRW5000.0	15,474	$148,227	$297,247
NHN CORP COMMON STOCK KRW500.0	3,750	$152,840	$152,383
NI HOLDINGS INC COMMON STOCK USD.01	652	$10,004	$9,728
NIAGEN BIOSCIENCE INC COMMON STOCK USD.001	2,874	$13,466	$8,392
NIBE INDUSTRIER AB B SHS COMMON STOCK SEK.03906	619,861	$3,843,373	$2,805,917
NICE LTD COMMON STOCK ILS1.0	7,733	$1,066,184	$828,019
NICOLET BANKSHARES INC COMMON STOCK USD.01	29,774	$3,890,068	$4,853,757
NIDEC CORP COMMON STOCK	342,700	$7,227,878	$5,136,084
NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0	1,217,000	$14,366,190	$14,013,117
NIKE INC CL B COMMON STOCK	542,796	$39,473,843	$19,214,978
NIKON CORP COMMON STOCK	45,800	$487,563	$564,576
NINGBO DEYE TECHNOLOGY COR A COMMON STOCK CNY1.0	8,891	$55,902	$103,636
NINGBO ORIENT WIRES + CABL A COMMON STOCK CNY1.0	10,920	$79,290	$59,491
NINGBO TUOPU GROUP CO LTD A COMMON STOCK CNY1.0	8,460	$19,535	$58,693
NINGXIA BAOFENG ENERGY GRO A COMMON STOCK CNY1.0	54,600	$127,134	$182,885
NINTENDO CO LTD COMMON STOCK	509,400	$17,595,210	$25,752,847
NIO INC CLASS A COMMON STOCK USD.00025	200,780	$2,596,319	$677,561
NIOCORP DEVELOPMENTS LTD COMMON STOCK	8,225	$50,521	$29,610
NIPPON BUILDING FUND INC REIT	3,177	$3,258,525	$2,403,954
NIPPON CARBIDE INDUSTRIES CO COMMON STOCK	2,400	$28,010	$56,741

NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	404,900	$2,421,461	$3,039,295
NIPPON SANSO HOLDINGS CORP COMMON STOCK	335,600	$7,376,892	$11,772,216
NIPPON SHINYAKU CO LTD COMMON STOCK	34,200	$1,411,672	$749,142
NIPPON STEEL CORP COMMON STOCK	1,876,200	$8,332,507	$7,832,674
NIPPON TELEVISION HOLDINGS COMMON STOCK	63,800	$998,495	$1,128,736
NIPPON YUSEN KK COMMON STOCK	152,800	$1,653,781	$7,013,037
NIQ GLOBAL INTELLIGENCE PLC COMMON STOCK USD.01	31,420	$536,277	$534,454
NISOURCE INC COMMON STOCK USD.01	224,054	$6,068,019	$8,738,106
NISSAN MOTOR CO LTD COMMON STOCK	865,600	$6,565,441	$1,636,066
NISSEI ASB MACHINE CO LTD COMMON STOCK	500	$27,574	$26,888
NITERRA CO LTD COMMON STOCK	437,000	$6,704,536	$10,567,983
NITORI HOLDINGS CO LTD COMMON STOCK	219,400	$4,229,827	$4,104,980
NITTA CORP COMMON STOCK	4,600	$101,346	$196,137
NITTO DENKO CORP COMMON STOCK	280,900	$3,166,099	$6,212,031
NITTO KOHKI CO LTD COMMON STOCK	5,000	$55,472	$54,475
NITTO SEIKO CO LTD COMMON STOCK	2,900	$12,134	$14,155
NKARTA INC COMMON STOCK	2,931	$35,475	$7,679
NLI HOLDINGS INC COMMON STOCK USD.125	234	$1,599	$1,629
NLIGHT INC COMMON STOCK	69,824	$2,977,473	$2,719,296
NMI HOLDINGS INC COMMON STOCK USD.01	81,473	$2,471,870	$3,040,572
NN GROUP NV COMMON STOCK EUR.12	277,347	$17,547,429	$24,578,217
NNN REIT INC REIT USD.01	99,045	$4,457,886	$4,069,759
NOBLE CORP PLC COMMON STOCK USD.00001	7,363	$282,047	$307,332
NOKIA OYJ COMMON STOCK	2,107,160	$14,390,877	$21,588,626
NOKIA OYJ COMMON STOCK NPV	20,758	$154,911	$212,673
NOMURA HOLDINGS INC COMMON STOCK	1,518,100	$9,105,467	$14,984,396
NOMURA REAL ESTATE HOLDINGS COMMON STOCK	1,100,000	$6,514,990	$6,164,508
NOMURA RESEARCH INSTITUTE LT COMMON STOCK	142,600	$2,209,482	$4,493,940
NONGFU SPRING CO LTD H COMMON STOCK CNY.1	238,000	$1,346,957	$1,208,388
NONGSHIM CO LTD COMMON STOCK KRW5000.0	1,457	$416,105	$434,355
NORDEA BANK ABP COMMON STOCK EUR1.0	1,335,643	$13,442,161	$26,527,538
NORDEX SE COMMON STOCK	36,577	$1,485,777	$1,626,941
NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	13,082	$75,870	$103,348
NORDSON CORP COMMON STOCK	23,386	$3,374,745	$7,667,100
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	103,881	$15,382,608	$32,099,229
NORSK HYDRO ASA COMMON STOCK NOK1.098	1,466,453	$8,139,992	$12,640,373
NORTEL NETWORKS CORP	9,400	$0	$0
NORTH WEST CO INC/THE COMMON STOCK	29,277	$1,099,488	$1,130,456
NORTHAM PLATINUM HOLDINGS LT COMMON STOCK	50,641	$838,563	$811,123
NORTHEAST BANK COMMON STOCK USD1.0	403	$29,191	$49,835
NORTHEAST COMMUNITY BANCORP COMMON STOCK	27,914	$560,179	$726,601
NORTHERN OIL AND GAS INC COMMON STOCK USD.001	157,133	$4,218,899	$3,595,203
NORTHERN STAR RESOURCES LTD COMMON STOCK	832,691	$9,690,647	$14,349,340
NORTHERN TRUST CORP COMMON STOCK USD1.666666	82,870	$7,136,519	$14,034,863
NORTHPOINTE BANCSHARES INC COMMON STOCK NPV	811	$13,550	$11,816
NORTHRIM BANCORP INC COMMON STOCK USD1.0	11,343	$236,355	$274,841
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	80,136	$28,620,210	$38,744,153
NORTHWEST BANCSHARES INC COMMON STOCK USD.01	8,151	$111,014	$120,961
NORTHWEST NATURAL HOLDING CO COMMON STOCK	2,339	$109,075	$109,161
NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01	3,559	$215,766	$243,364
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	202,979	$6,150,488	$2,975,672
NORWOOD FINANCIAL CORP COMMON STOCK USD.1	11,481	$344,496	$379,332
NOV INC COMMON STOCK USD.01	307,507	$6,305,995	$5,759,606
NOVA LTD COMMON STOCK	12,350	$3,499,469	$4,648,448
NOVAGOLD RESOURCES INC COMMON STOCK	16,662	$112,837	$108,303
NOVANTA INC COMMON STOCK	14,980	$1,912,463	$2,130,006
NOVARTIS AG REG COMMON STOCK CHF.49	1,047,822	$81,181,028	$150,544,017
NOVARTIS AG SPONSORED ADR ADR	72,813	$7,103,394	$10,380,949
NOVATEK MICROELECTRONICS COR COMMON STOCK TWD10.0	242,000	$3,526,623	$4,151,243
NOVAVAX INC COMMON STOCK USD.01	77,984	$635,313	$843,007
NOVO NORDISK A/S B COMMON STOCK DKK.1	1,488,338	$43,676,149	$57,258,990
NOVOCURE LTD COMMON STOCK	7,813	$170,259	$124,617

NOVONESIS (NOVOZYMES) B COMMON STOCK DKK2.0	235,659	$12,177,821	$15,020,847
NPK INTERNATIONAL INC COMMON STOCK	4,883	$39,480	$55,764
NRC HEALTH COMMON STOCK USD.001	737	$24,940	$15,617
NRG ENERGY INC COMMON STOCK USD.01	94,346	$4,249,419	$9,024,195
NSK LTD COMMON STOCK	31,400	$234,250	$219,511
NTT INC COMMON STOCK	16,073,200	$13,360,796	$17,552,812
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	3,388,006	$40,224,653	$42,892,156
NU SKIN ENTERPRISES INC A COMMON STOCK USD.001	179,183	$1,147,912	$811,699
NUCOR CORP COMMON STOCK USD.4	126,422	$10,766,381	$29,551,143
NURIX THERAPEUTICS INC COMMON STOCK	6,025	$122,208	$142,853
NUSCALE POWER CORP COMMON STOCK USD.0001	19,375	$244,418	$153,063
NUTANIX INC A COMMON STOCK USD.000025	145,570	$5,949,992	$10,249,584
NUTEX HEALTH INC COMMON STOCK	236	$30,044	$49,952
NUTRIEN LTD COMMON STOCK	193,551	$9,817,454	$13,624,573
NUVATION BIO INC COMMON STOCK USD.0001	14,007	$78,810	$78,439
NUVECTIS PHARMA INC COMMON STOCK USD.00001	1,885	$34,307	$39,811
NVE CORP COMMON STOCK USD.01	285	$25,843	$31,373
NVENT ELECTRIC PLC COMMON STOCK USD.01	102,849	$5,759,081	$16,493,894
NVIDIA CORP COMMON STOCK USD.001	13,410,917	$277,910,958	$3,062,785,224
NVR INC COMMON STOCK USD.01	1,149	$3,038,436	$7,071,394
NWPX INFRASTRUCTURE INC COMMON STOCK USD.01	6,189	$337,454	$637,653
NXP SEMICONDUCTORS NV COMMON STOCK EUR.2	67,177	$12,613,615	$15,956,553
O I GLASS INC COMMON STOCK USD.01	8,863	$119,706	$50,076
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	441,239	$15,943,066	$37,686,223
OAK VALLEY BANCORP COMMON STOCK	10,319	$323,659	$347,441
OBAYASHI CORP COMMON STOCK	335,400	$2,533,615	$6,420,487
OBIC CO LTD COMMON STOCK	150,700	$2,723,680	$4,755,919
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	333,039	$18,873,936	$18,423,717
OCEANAGOLD CORP COMMON STOCK	78,100	$2,024,064	$2,155,830
OCEANEERING INTL INC COMMON STOCK USD.25	16,006	$498,203	$698,342
OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	4,710	$91,296	$77,856
OCTAVE SPECIALTY GROUP INC COMMON STOCK USD.01	2,439	$37,051	$10,097
OCUGEN INC COMMON STOCK USD.001	13,758	$20,747	$14,171
OCULAR THERAPEUTIX INC COMMON STOCK USD.0001	13,474	$127,949	$103,346
ODDITY TECH LTD CL A COMMON STOCK USD.001	975	$14,496	$18,194
ODINE SOLUTIONS TEKNOLOJI TI COMMON STOCK	8,133	$69,369	$33,101
ODYSSEY THERAPEUTICS INC COMMON STOCK USD.0001	646	$15,755	$14,354
OFFSHORE OIL ENGINEERING A COMMON STOCK CNY1.0	671,271	$654,674	$662,722
OFG BANCORP COMMON STOCK USD1.0	37,967	$1,123,057	$1,901,387
OGE ENERGY CORP COMMON STOCK USD.01	249,707	$9,947,140	$11,341,692
OHARA INC COMMON STOCK	2,700	$28,150	$28,145
OHIO VALLEY BANC CORP COMMON STOCK USD1.0	161	$5,687	$7,115
OIE SANGYO CO LTD COMMON STOCK	1,800	$24,637	$29,646
OIL DRI CORP OF AMERICA COMMON STOCK USD.1	500	$24,559	$45,295
OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	132,169	$1,336,524	$1,050,744
OILES CORP COMMON STOCK	1,400	$24,769	$25,259
OKLO INC COMMON STOCK	65,191	$3,287,030	$2,413,371
OKTA INC COMMON STOCK USD.0001	79,078	$7,473,785	$16,536,001
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	84,681	$5,676,168	$14,720,945
OLD NATIONAL BANCORP COMMON STOCK	38,515	$866,592	$949,010
OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	111,432	$2,783,446	$4,157,528
OLD SECOND BANCORP INC COMMON STOCK USD1.0	113,041	$2,167,117	$2,768,374
OLEMA PHARMACEUTICALS INC COMMON STOCK USD.0001	3,987	$41,855	$34,448
OLIN CORP COMMON STOCK USD1.0	478,344	$14,796,065	$7,414,332
OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	47,651	$4,068,650	$4,081,308
OLYMPUS CORP COMMON STOCK	696,900	$8,915,722	$8,934,388
OMADA HEALTH INC COMMON STOCK USD.001	3,102	$58,352	$64,553
OMEGA FLEX INC COMMON STOCK USD.01	157	$13,867	$3,988
OMEGA HEALTHCARE INVESTORS REIT USD.1	136,705	$4,541,819	$6,330,809
OMEROS CORP COMMON STOCK USD.01	4,201	$31,348	$79,987
OMNIA HOLDINGS LTD COMMON STOCK	32,215	$244,068	$240,765
OMNIAB INC 12.5 EARNOUT COMMON STOCK	15,080	$0	$0

OMNIAB INC 15.00 EARNOUT COMMON STOCK	15,078	$0	$0
OMNIAB INC COMMON STOCK USD.0001	319,424	$1,426,139	$1,584,343
OMNICELL INC COMMON STOCK USD.001	84,955	$3,327,249	$2,892,718
OMNICOM GROUP COMMON STOCK USD.15	237,085	$17,982,892	$17,456,569
OMNIVISION INTEGRATED CIRCUI COMMON STOCK CNY1.0	8,485	$108,840	$104,028
OMRON CORP COMMON STOCK	279,900	$13,250,438	$11,464,259
OMV AG COMMON STOCK	106,120	$6,123,161	$8,606,299
ON HOLDING AG CLASS A COMMON STOCK CHF.1	147,371	$6,413,885	$4,363,655
ON SEMICONDUCTOR COMMON STOCK USD.01	197,162	$6,127,717	$15,155,843
ONCE UPON A FARM PBC COMMON STOCK USD.0001	494	$10,519	$7,781
ONDAS INC COMMON STOCK USD.0001	164,995	$1,013,475	$1,209,413
ONE GAS INC COMMON STOCK	51,736	$3,964,621	$3,718,266
ONE LIBERTY PROPERTIES INC REIT USD1.0	886	$19,561	$19,474
ONE STOP SYSTEMS INC COMMON STOCK USD.0001	992	$16,118	$8,660
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	90,317	$4,225,299	$5,002,659
ONEOK INC COMMON STOCK USD.01	292,510	$18,444,246	$24,942,328
ONESPAN INC COMMON STOCK USD.001	6,748	$102,041	$120,857
ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001	5,471	$98,470	$123,043
ONEWATER MARINE INC CL A COMMON STOCK USD.01	626	$20,058	$5,966
ONITY GROUP INC COMMON STOCK USD.01	493	$16,600	$13,967
ONKURE THERAPEUTICS INC A COMMON STOCK USD.0001	681	$3,070	$1,856
ONO PHARMACEUTICAL CO LTD COMMON STOCK	10,400	$131,253	$155,303
ONTERRIS INC COMMON STOCK	1,857	$60,892	$24,847
ONTO INNOVATION INC COMMON STOCK	25,402	$5,314,794	$7,819,244
OOMA INC COMMON STOCK	1,269	$20,054	$25,926
OOREDOO QPSC COMMON STOCK QAR1.0	466,698	$1,567,670	$1,512,507
OP BANCORP COMMON STOCK	39,119	$581,225	$586,785
OPAL FUELS INC A COMMON STOCK USD.0001	1,943	$4,592	$3,400
OPC ENERGY LTD COMMON STOCK	68,909	$3,043,231	$1,942,349
OPENDOOR TECHNOLOGIES INC COMMON STOCK USD.0001	53,369	$233,241	$126,485
OPENLANE INC COMMON STOCK USD.01	6,084	$126,081	$207,647
OPKO HEALTH INC COMMON STOCK USD.01	18,417	$45,985	$29,651
OPORTUN FINANCIAL CORP COMMON STOCK USD.0001	65,193	$452,055	$530,671
OPPFI INC COMMON STOCK	1,104	$8,176	$6,657
OPTIMUM COMMUNICATIONS INC A COMMON STOCK USD.01	13,081	$20,065	$12,944
OPTION CARE HEALTH INC COMMON STOCK USD.0001	64,740	$1,538,673	$1,456,003
OPUS GENETICS INC COMMON STOCK USD.0001	2,853	$11,775	$13,809
ORACLE CORP COMMON STOCK USD.01	1,094,959	$94,857,617	$150,337,871
ORACLE CORP JAPAN COMMON STOCK	26,600	$1,667,680	$1,626,454
ORAMED PHARMACEUTICALS INC COMMON STOCK USD.001	1,278	$5,987	$5,968
ORANGE COMMON STOCK EUR4.0	1,344,417	$20,714,316	$20,928,302
ORANGE COUNTY BANCORP INC COMMON STOCK USD.25	547	$13,859	$20,212
ORANGE POLSKA SA COMMON STOCK PLN3.0	42,781	$154,989	$158,914
ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	4,346	$29,654	$17,036
ORBIA ADVANCE CORP SAB DE CV COMMON STOCK	133,400	$151,754	$146,883
ORCHESTRA BIOMED HOLDINGS IN COMMON STOCK USD.0001	1,734	$7,343	$10,785
ORCHID ISLAND CAPITAL INC REIT USD.01	13,085	$114,626	$71,052
ORGANOGENESIS HOLDINGS INC COMMON STOCK USD.0001	3,802	$36,968	$5,209
ORGANON + CO COMMON STOCK USD.01	125,272	$3,719,720	$1,716,226
ORIC PHARMACEUTICALS INC COMMON STOCK USD.0001	4,215	$33,092	$56,776
ORICA LTD COMMON STOCK	169,172	$2,756,067	$2,761,077
ORIENT OVERSEAS INTL LTD COMMON STOCK USD.1	16,500	$481,327	$301,959
ORIENT SECURITIES CO LTD A COMMON STOCK CNY1.0	267,980	$359,050	$345,696
ORIENT SECURITIES CO LTD H COMMON STOCK CNY1.0	462,400	$343,005	$336,484
ORIENTAL LAND CO LTD COMMON STOCK	414,700	$6,770,545	$7,675,915
ORIGIN BANCORP INC COMMON STOCK	36,012	$1,276,772	$1,881,627
ORIGIN ENERGY LTD COMMON STOCK	665,087	$3,911,753	$5,080,458
ORION CORP/REPUBLIC OF KOREA COMMON STOCK KRW500.0	159,198	$11,522,581	$12,573,525
ORION GROUP HOLDINGS INC COMMON STOCK USD.01	2,459	$28,871	$21,024
ORION OYJ CLASS B COMMON STOCK EUR.65	53,658	$2,125,835	$5,064,732
ORION PROPERTIES INC REIT USD.01	1,942	$5,660	$4,836
ORION SA COMMON STOCK	50,090	$340,833	$281,506

ORION180 INSURANCE GROU CL A COMMON STOCK USD.001	97,845	$1,174,140	$943,226
ORIX CORP COMMON STOCK	570,800	$11,533,868	$21,689,928
ORKLA ASA COMMON STOCK NOK1.25	255,027	$2,013,369	$2,468,514
ORLEN SA COMMON STOCK PLN1.25	102,194	$2,479,981	$3,886,845
ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	3,481	$296,011	$318,477
ORO CO LTD COMMON STOCK	2,700	$36,819	$32,492
ORORA LTD COMMON STOCK	720,180	$977,249	$701,441
ORRSTOWN FINL SERVICES INC COMMON STOCK	1,043	$30,941	$42,325
ORSTED A/S COMMON STOCK DKK10.0	690,288	$17,497,267	$14,196,033
ORTHOFIX MEDICAL INC COMMON STOCK USD.1	2,085	$46,383	$19,620
ORTHOPEDIATRICS CORP COMMON STOCK USD.00025	1,034	$29,681	$23,027
ORUKA THERAPEUTICS INC COMMON STOCK USD.001	2,817	$105,611	$234,628
OSAKA GAS CO LTD COMMON STOCK	131,100	$2,447,349	$4,798,142
OSAKA ORGANIC CHEMICAL IND COMMON STOCK	1,900	$54,931	$52,961
OSAKA TITANIUM TECHNOLOGIES COMMON STOCK	23,500	$399,025	$365,806
OSCAR HEALTH INC CLASS A COMMON STOCK USD.00001	13,719	$239,838	$423,094
OSHKOSH CORP COMMON STOCK USD.01	73,919	$7,149,392	$9,522,246
OSI SYSTEMS INC COMMON STOCK	27,496	$4,641,913	$5,344,398
OTELLO CORP ASA COMMON STOCK NOK.02	35,981	$62,641	$71,456
OTIS WORLDWIDE CORP COMMON STOCK USD.01	178,644	$11,120,521	$11,490,382
OTP BANK PLC COMMON STOCK HUF100.0	251,493	$21,540,313	$33,297,235
OTSUKA CORP COMMON STOCK	98,800	$1,349,098	$2,293,083
OTSUKA HOLDINGS CO LTD COMMON STOCK	166,200	$6,377,419	$12,253,330
OTTER TAIL CORP COMMON STOCK USD5.0	19,288	$1,610,530	$1,698,116
OUSTER INC COMMON STOCK USD.0001	106,373	$4,904,748	$4,291,087
OUTDOOR HOLDING CO COMMON STOCK USD.001	5,202	$29,296	$11,705
OUTFRONT MEDIA INC REIT USD.01	62,902	$1,043,118	$1,745,531
OUTSURANCE GROUP LTD COMMON STOCK ZAR.0001	1,849,063	$7,745,790	$9,082,808
OVERSEA CHINESE BANKING CORP COMMON STOCK	1,318,274	$9,918,956	$33,017,487
OVID THERAPEUTICS INC COMMON STOCK USD.001	6,730	$17,279	$16,758
OVINTIV INC COMMON STOCK	180,028	$7,955,945	$10,409,219
OWENS CORNING COMMON STOCK USD.001	75,931	$7,929,213	$8,864,185
OXFORD INDUSTRIES INC COMMON STOCK USD1.0	838	$47,151	$20,481
P G + E CORP COMMON STOCK	1,674,051	$29,503,835	$20,507,125
PACCAR INC COMMON STOCK USD1.0	252,281	$12,868,786	$27,702,977
PACIFIC BASIN SHIPPING LTD COMMON STOCK USD.01	33,331,738	$8,019,466	$16,566,576
PACIFIC BIOSCIENCES OF CALIF COMMON STOCK USD.0001	15,975	$92,232	$37,861
PACIRA BIOSCIENCES INC COMMON STOCK USD.001	45,050	$1,069,206	$1,128,503
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	38,684	$3,661,096	$8,868,694
PACS GROUP INC COMMON STOCK USD.001	2,593	$86,190	$107,739
PAGERDUTY INC COMMON STOCK USD.000005	107,916	$1,087,534	$1,629,532
PAGSEGURO DIGITAL LTD CL A COMMON STOCK USD.000025	267,929	$2,606,436	$2,384,568
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	1,249,641	$63,802,325	$233,745,349
PALISADE BIO INC COMMON STOCK USD.01	6,038	$11,460	$8,151
PALLADYNE AI CORP COMMON STOCK USD.0001	1,445	$10,121	$7,456
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	421,691	$38,386,406	$167,542,051
PALOMAR HOLDINGS INC COMMON STOCK USD.0001	23,892	$2,872,646	$2,945,645
PALVELLA THERAPEUTICS INC COMMON STOCK USD.001	727	$80,428	$100,275
PAMT CORP COMMON STOCK USD.01	221	$5,912	$2,522
PAN AMERICAN SILVER CORP COMMON STOCK	167,600	$4,228,586	$7,642,489
PAN OCEAN CO LTD COMMON STOCK KRW1000.0	36,067	$151,177	$153,754
PAN PACIFIC INTERNATIONAL HO COMMON STOCK	712,200	$1,364,322	$3,242,938
PANASONIC HOLDINGS CORP COMMON STOCK	1,344,544	$18,907,065	$38,419,210
PANDORA A/S COMMON STOCK DKK.01	90,211	$9,846,305	$11,384,916
PANGAEA LOGISTICS SOLUTIONS COMMON STOCK USD.0001	2,465	$16,994	$19,769
PAPA JOHN S INTL INC COMMON STOCK USD.01	1,889	$103,319	$37,223
PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	28,336	$926,018	$2,312,784
PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	2,425	$93,869	$33,368
PARABILIS MEDICINES INC COMMON STOCK USD.0001	2,275	$94,954	$73,460
PARK AEROSPACE CORP COMMON STOCK USD.1	933	$21,445	$27,701
PARK HOTELS + RESORTS INC REIT USD.01	129,900	$1,676,215	$2,003,058
PARK NATIONAL CORP COMMON STOCK	942	$123,109	$168,298

PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	427	$10,996	$19,727
PARKE BANCORP INC COMMON STOCK USD.1	34,559	$890,167	$1,130,079
PARKER HANNIFIN CORP COMMON STOCK USD.5	79,060	$25,302,938	$75,535,505
PARSONS CORP COMMON STOCK USD1.0	29,322	$1,872,999	$1,201,322
PARTNERS GROUP HOLDING AG COMMON STOCK CHF.01	8,360	$5,858,226	$6,029,573
PASONA GROUP INC COMMON STOCK	6,400	$68,409	$62,682
PATHWARD FINANCIAL INC COMMON STOCK USD.01	1,054	$33,946	$74,982
PATRIA INVESTMENTS LTD A COMMON STOCK USD.0001	3,721	$50,180	$37,768
PATRICK INDUSTRIES INC COMMON STOCK	43,755	$3,507,770	$2,965,714
PATTERN GROUP INC CL A COMMON STOCK USD.001	3,242	$71,667	$55,633
PATTERSON UTI ENERGY INC COMMON STOCK USD.01	156,328	$1,330,455	$1,707,102
PAX GLOBAL TECHNOLOGY LTD COMMON STOCK HKD.1	655,076	$438,544	$312,647
PAYCHEX INC COMMON STOCK USD.01	149,213	$10,734,987	$14,697,481
PAYCOM SOFTWARE INC COMMON STOCK USD.01	18,555	$3,071,009	$4,038,496
PAYLOCITY HOLDING CORP COMMON STOCK USD.001	20,874	$2,533,667	$2,976,006
PAYMENTUS HOLDINGS INC A COMMON STOCK USD.0001	3,601	$84,806	$110,335
PAYONEER GLOBAL INC COMMON STOCK USD.01	15,123	$71,318	$107,978
PAYPAL HOLDINGS INC COMMON STOCK	441,687	$30,217,962	$23,201,818
PAYSAFE LTD COMMON STOCK USD.0001	1,999	$39,672	$11,254
PAYSIGN INC COMMON STOCK	2,189	$12,449	$29,508
PBF ENERGY INC CLASS A COMMON STOCK USD.001	46,148	$2,001,637	$3,551,550
PC CONNECTION INC COMMON STOCK USD.01	15,714	$1,074,829	$1,417,874
PCA CORP COMMON STOCK	2,600	$24,241	$25,630
PCB BANCORP COMMON STOCK	1,871	$40,036	$51,228
PDD HOLDINGS INC ADR USD.00002	114,996	$10,786,267	$8,962,788
PDF SOLUTIONS INC COMMON STOCK USD.00015	2,081	$60,775	$106,235
PEAPACK GLADSTONE FINL CORP COMMON STOCK	29,162	$1,051,470	$1,272,046
PEARSON PLC COMMON STOCK GBP.25	181,467	$2,131,457	$2,931,409
PEBBLEBROOK HOTEL TRUST REIT USD.01	108,388	$1,500,772	$2,033,359
PEDEVCO CORP COMMON STOCK USD.001	276	$4,212	$3,594
PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01	55,336	$1,101,132	$1,423,795
PEGASYSTEMS INC COMMON STOCK USD.01	62,470	$2,154,677	$2,079,002
PEGATRON CORP COMMON STOCK TWD10.0	454,000	$1,119,626	$1,280,862
PEGAVISION CORP COMMON STOCK TWD10.0	14,000	$179,431	$181,655
PELAGOS INSURANCE CAPITAL LT COMMON STOCK USD.01	62,982	$1,225,341	$1,490,154
PELOTON INTERACTIVE INC A COMMON STOCK USD.000025	23,200	$621,335	$115,768
PEMBINA PIPELINE CORP COMMON STOCK	229,647	$7,627,604	$10,276,087
PENGUIN SOLUTIONS INC COMMON STOCK USD.01	2,887	$84,843	$157,890
PENN ENTERTAINMENT INC COMMON STOCK USD.01	136,211	$2,998,192	$1,995,491
PENNANT GROUP INC/THE COMMON STOCK USD.001	57,359	$1,002,760	$2,237,001
PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001	9,357	$801,641	$577,514
PENNYMAC MORTGAGE INVESTMENT REIT USD.01	6,543	$92,360	$51,559
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	25,509	$1,621,187	$5,110,473
PENTAIR PLC COMMON STOCK USD.01	65,582	$2,654,520	$3,475,190
PENUMBRA INC COMMON STOCK USD.001	17,894	$2,743,860	$5,696,376
PEOPLE INC COMMON STOCK	32,944	$1,168,140	$1,382,330
PEOPLE S INSURANCE CO GROU H COMMON STOCK CNY1.0	1,404,622	$676,786	$1,004,228
PEOPLES BANCORP INC COMMON STOCK	2,067	$62,121	$75,632
PEOPLES BANCORP OF NC COMMON STOCK	22,314	$900,280	$956,378
PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	554	$29,079	$37,317
PEPKOR HOLDINGS LTD COMMON STOCK	400,951	$566,545	$435,279
PEPSICO INC COMMON STOCK USD.017	859,689	$110,836,574	$108,939,790
PERDOCEO EDUCATION CORP COMMON STOCK USD.01	78,415	$2,507,698	$2,426,160
PERELLA WEINBERG PARTNERS COMMON STOCK USD.0001	204,020	$3,495,244	$3,327,566
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	94,120	$5,474,476	$8,612,921
PERIC SPECIAL GASES CO LTD A COMMON STOCK CNY1.0	2,071	$80,158	$58,886
PERIMETER SOLUTIONS INC COMMON STOCK	70,715	$2,353,075	$1,861,219
PERMA FIX ENVIRONMENTAL SVCS COMMON STOCK USD.001	818	$9,076	$12,802
PERMA PIPE INTERNATIONAL HOL COMMON STOCK USD.01	316	$8,746	$9,720
PERMIAN RESOURCES CORP CL A COMMON STOCK USD.0001	771,401	$11,650,211	$16,291,989
PERNOD RICARD SA COMMON STOCK EUR1.55	79,095	$10,090,789	$5,449,697
PERPETUA RESOURCES CORP COMMON STOCK	5,185	$98,957	$111,840

PERRIGO CO PLC COMMON STOCK EUR.001	8,046	$381,551	$118,759
PERSEUS MINING LTD COMMON STOCK	124,200	$445,484	$559,047
PERSONALIS INC COMMON STOCK	3,797	$39,123	$61,815
PERSPECTIVE THERAPEUTICS INC COMMON STOCK USD.001	4,989	$31,144	$13,720
PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001	5,106	$42,217	$11,591
PETROBRAS PETROLEO BRAS COMMON STOCK	406,200	$2,612,430	$4,229,917
PETROBRAS PETROLEO BRAS PR PREFERENCE	2,385,541	$14,071,339	$22,651,146
PETROCHINA CO LTD A COMMON STOCK CNY1.0	148,100	$251,834	$247,592
PETROCHINA CO LTD H COMMON STOCK CNY1.0	2,974,000	$3,278,216	$3,663,136
PETROLEO BRASIL SP PREF ADR ADR	308,958	$5,566,908	$5,867,112
PETROLEO BRASILEIRO SPON ADR ADR	1,051,388	$15,486,286	$21,942,468
PETRONAS CHEMICALS GROUP BHD COMMON STOCK	280,400	$481,911	$287,258
PETRONAS GAS BHD COMMON STOCK	92,400	$357,102	$394,040
PETS AT HOME GROUP PLC COMMON STOCK GBP.01	268,228	$1,026,250	$776,081
PFIZER INC COMMON STOCK USD.05	3,452,389	$118,393,505	$98,462,134
PGE SA COMMON STOCK	101,334	$307,911	$399,504
PHARMAESSENTIA CORP COMMON STOCK TWD10.0	83,032	$2,115,333	$3,169,509
PHARMARON BEIJING CO LTD A COMMON STOCK CNY1.0	11,700	$152,638	$78,466
PHARMARON BEIJING CO LTD H COMMON STOCK CNY1.0	2,397,800	$6,116,595	$9,723,516
PHATHOM PHARMACEUTICALS INC COMMON STOCK USD.0001	2,426	$37,267	$17,710
PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	1,021	$29,641	$36,491
PHILIP MORRIS INTERNATIONAL COMMON STOCK	717,482	$70,704,409	$136,909,915
PHILLIPS 66 COMMON STOCK	244,566	$26,050,351	$62,440,145
PHILLIPS EDISON + COMPANY IN REIT USD.01	7,355	$258,668	$274,636
PHINIA INC COMMON STOCK USD.01	60,565	$2,214,688	$3,599,378
PHISON ELECTRONICS CORP COMMON STOCK TWD10.0	28,000	$1,900,687	$1,891,327
PHOENIX EDUCATION PARTNERS I COMMON STOCK USD.01	14,098	$390,953	$358,512
PHOENIX FINANCIAL LTD COMMON STOCK ILS1.0	93,610	$3,628,249	$5,556,709
PHOSAGRO PJSC DEPOSITORY RECEIPT	112	$0	$0
PHOTRONICS INC COMMON STOCK USD.01	42,798	$785,931	$1,317,322
PHREESIA INC COMMON STOCK USD.01	35,457	$424,489	$366,271
PHX ENERGY SERVICES CORP COMMON STOCK	24,226	$126,784	$202,203
PICC HOLDING CO A COMMON STOCK CNY1.0	47,100	$57,549	$56,053
PICC PROPERTY + CASUALTY H COMMON STOCK CNY1.0	4,177,405	$7,802,274	$8,789,493
PIDILITE INDUSTRIES LTD COMMON STOCK INR1.0	262,926	$4,940,548	$4,019,857
PIEDMONT REALTY TRUST INC REIT USD.01	149,190	$1,290,707	$1,327,791
PILGRIM S PRIDE CORP COMMON STOCK USD.01	17,249	$494,469	$465,895
PING AN BANK CO LTD A COMMON STOCK CNY1.0	737,600	$1,312,875	$1,272,710
PING AN INSURANCE GROUP CO A COMMON STOCK CNY1.0	325,572	$2,542,952	$2,587,427
PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	4,325,008	$29,785,782	$29,074,989
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	89,940	$6,194,144	$8,419,283
PINNACLE WEST CAPITAL COMMON STOCK	162,053	$12,493,448	$15,077,411
PINTEREST INC CLASS A COMMON STOCK USD.00001	497,153	$12,746,383	$9,391,220
PIONEER BANCORP INC/NY COMMON STOCK USD.01	13,110	$154,434	$232,834
PIOTECH INC A COMMON STOCK CNY1.0	2,827	$125,616	$269,824
PIPER SANDLER COS COMMON STOCK USD.01	18,571	$913,926	$1,225,129
PIRAEUS BANK SA COMMON STOCK EUR.93	162,951	$978,970	$2,030,414
PITNEY BOWES INC COMMON STOCK USD1.0	5,635	$67,366	$91,963
PJT PARTNERS INC A COMMON STOCK USD.01	1,885	$208,147	$269,008
PKO BANK POLSKI SA COMMON STOCK PLN1.0	882,866	$16,444,968	$28,507,359
PLAN DISTRIBUTION TOPCO EQUIT	7,931	$82,135	$82,135
PLANET FITNESS INC CL A COMMON STOCK	38,731	$2,802,447	$1,635,223
PLANET LABS PBC COMMON STOCK USD.0001	150,836	$3,998,054	$2,472,202
PLAYBOY INC COMMON STOCK USD.0001	1,968	$2,673	$2,017
PLAYTIKA HOLDING CORP COMMON STOCK USD.01	86,989	$797,006	$186,156
PLAZA SA Y FILIALES COMMON STOCK	86,546	$311,966	$316,228
PLDT INC COMMON STOCK PHP5.0	9,400	$334,198	$162,056
PLEXUS CORP COMMON STOCK USD.01	1,505	$190,325	$392,730
PLS GROUP LTD COMMON STOCK	1,269,174	$5,899,664	$3,408,243
PLUG POWER INC COMMON STOCK USD.01	80,986	$324,124	$157,113
PLUMAS BANCORP COMMON STOCK	696	$38,430	$42,637
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	186,371	$23,475,214	$41,422,818

POLARIS INC COMMON STOCK USD.01	19,536	$1,344,231	$1,018,802
POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0	85,300	$146,335	$73,401
POLYUS PJSC COMMON STOCK RUB1.0	50,190	$523	$0
POLYUS PJSC REG S GDR GDR RUB1.0	1	$0	$0
PONCE FINANCIAL GROUP INC COMMON STOCK USD.01	843	$10,605	$16,809
POOL CORP COMMON STOCK USD.001	28,967	$5,077,749	$4,688,888
POP MART INTERNATIONAL GROUP COMMON STOCK USD.0001	57,000	$264,006	$1,108,510
POPULAR INC COMMON STOCK USD.01	70,542	$5,597,866	$10,965,754
PORCH GROUP INC COMMON STOCK USD.0001	89,959	$1,175,869	$1,498,717
PORSCHE AUTOMOBIL HLDG PRF PREFERENCE	63,916	$3,479,715	$1,859,260
PORTILLO S INC CL A COMMON STOCK USD.01	3,329	$52,008	$11,751
PORTLAND GENERAL ELECTRIC CO COMMON STOCK	55,575	$2,666,138	$2,480,312
PORTO SEGURO SA COMMON STOCK	22,700	$214,071	$207,511
POSCO FUTURE M CO LTD COMMON STOCK KRW500.0	3,804	$385,142	$502,516
POSCO HOLDINGS INC COMMON STOCK KRW5000.0	10,192	$2,483,695	$2,304,213
POST HOLDINGS INC COMMON STOCK USD.01	37,826	$3,351,321	$2,755,624
POSTAL REALTY TRUST INC A REIT USD.01	1,276	$24,471	$29,182
POSTAL SAVINGS BANK OF CHI A COMMON STOCK CNY1.0	116,400	$86,418	$94,781
POSTAL SAVINGS BANK OF CHI H COMMON STOCK CNY1.0	1,972,000	$1,314,008	$1,392,281
POSTE ITALIANE SPA COMMON STOCK EUR1.0	172,264	$1,297,272	$4,958,178
POWELL INDUSTRIES INC COMMON STOCK USD.01	17,295	$4,728,290	$3,190,409
POWER ASSETS HOLDINGS LTD COMMON STOCK	638,500	$4,591,345	$4,853,796
POWER CONSTRUCTION CORP OF A COMMON STOCK CNY1.0	107,000	$103,393	$72,925
POWER CORP OF CANADA COMMON STOCK	211,747	$5,257,422	$13,427,422
POWER INTEGRATIONS INC COMMON STOCK USD.001	20,114	$1,000,575	$1,041,905
POWER SOLUTIONS INTERNATIONA COMMON STOCK USD.001	20,287	$854,200	$932,593
POWERFLEET INC COMMON STOCK USD.01	7,690	$32,063	$21,840
POWSZECHNY ZAKLAD UBEZPIECZE COMMON STOCK PLN.1	133,967	$2,039,450	$2,487,298
PPG INDUSTRIES INC COMMON STOCK USD1.66666	140,132	$15,374,186	$14,619,972
PPL CORP COMMON STOCK USD.01	927,271	$32,135,335	$30,497,943
PR TIMES CORP COMMON STOCK	3,900	$53,007	$53,660
PRA GROUP INC COMMON STOCK USD.01	2,229	$55,658	$43,443
PRAIRIESKY ROYALTY LTD COMMON STOCK	78,877	$1,005,952	$1,831,713
PRAXIS PRECISION MEDICINES I COMMON STOCK USD.0001	19,286	$5,695,317	$5,616,662
PRECIGEN INC COMMON STOCK	10,066	$86,829	$86,165
PRECISION BIOSCIENCES INC COMMON STOCK USD.000005	1,054	$8,040	$6,598
PREFERRED BANK/LOS ANGELES COMMON STOCK	528	$24,812	$55,297
PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	136	$23,403	$55,379
PRELUDE THERAPEUTICS INC COMMON STOCK USD.0001	1,297	$5,691	$5,071
PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.0	60,000	$519,182	$400,572
PRESS METAL ALUMINIUM HOLDIN COMMON STOCK	423,000	$377,576	$772,352
PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01	99,182	$3,750,618	$4,549,478
PRICESMART INC COMMON STOCK USD.0001	1,501	$156,175	$253,834
PRIME MEDICINE INC COMMON STOCK USD.00001	4,420	$32,799	$13,503
PRIMEENERGY RESOURCES CORP COMMON STOCK USD.1	242	$42,310	$47,795
PRIMERICA INC COMMON STOCK	13,492	$1,709,951	$3,675,086
PRIMIS FINANCIAL CORP COMMON STOCK USD.01	1,133	$15,944	$17,312
PRIMO BRANDS CORP COMMON STOCK USD.01	120,851	$3,512,931	$2,302,212
PRIMORIS SERVICES CORP COMMON STOCK USD.0001	48,461	$3,964,914	$3,611,314
PRINCETON BANCORP INC COMMON STOCK	102	$4,440	$4,378
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	99,018	$5,816,987	$11,086,055
PRINX CHENGSHAN HOLDINGS LTD COMMON STOCK USD.00005	28,500	$26,036	$23,427
PRIO SA COMMON STOCK	724,110	$7,877,529	$8,524,458
PRIORITY TECHNOLOGY HOLDINGS COMMON STOCK USD.001	1,838	$11,819	$14,336
PRIVIA HEALTH GROUP INC COMMON STOCK USD.01	6,803	$169,210	$133,951
PRO DEX INC COMMON STOCK	82	$4,052	$5,658
PRO MEDICUS LTD COMMON STOCK	51,699	$3,794,302	$5,895,710
PROCEPT BIOROBOTICS CORP COMMON STOCK USD.00001	3,098	$112,692	$56,446
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	61,304	$3,991,907	$3,170,643
PROCTER + GAMBLE CO/THE COMMON STOCK	1,305,896	$142,501,909	$189,720,571
PROFICIENT AUTO LOGISTICS IN COMMON STOCK USD.01	1,012	$10,819	$3,532
PROFRAC HOLDING CORP A COMMON STOCK USD.01	1,627	$20,171	$7,061

PROG HOLDINGS INC COMMON STOCK USD.5	41,194	$938,921	$1,273,718
PROGRESS SOFTWARE CORP COMMON STOCK USD.01	46,423	$1,853,357	$1,855,527
PROGRESSIVE CORP COMMON STOCK USD1.0	368,289	$35,039,079	$76,349,993
PROGYNY INC COMMON STOCK USD.0001	4,287	$143,166	$107,990
PROKIDNEY CORP COMMON STOCK USD.0001	4,037	$7,482	$6,701
PROLOGIS INC REIT USD.01	496,309	$39,670,289	$64,440,761
PROLOGIS PROPERTY MEXICO SA REIT	116,553	$434,838	$478,740
PROMET BERHAD MYR1.00	246,000	$254,600	$0
PROMOTORA Y OPERADORA DE INF COMMON STOCK	19,735	$184,492	$293,586
PROPETRO HOLDING CORP COMMON STOCK	6,578	$85,814	$58,150
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	53,391	$3,578,444	$3,535,018
PROSUS NV COMMON STOCK EUR.05	494,741	$18,069,467	$19,960,518
PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001	52,107	$4,112,311	$7,341,355
PROTALIX BIOTHERAPEUTICS INC COMMON STOCK USD.0001	3,110	$5,486	$8,584
PROTARA THERAPEUTIC INC COMMON STOCK USD.001	2,118	$8,464	$6,460
PROTHENA CORP PLC COMMON STOCK USD.01	2,513	$68,432	$21,059
PROTO LABS INC COMMON STOCK USD.001	12,298	$914,931	$1,166,465
PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	5,733	$101,632	$126,986
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	162,430	$14,926,737	$18,448,799
PRUDENTIAL PLC COMMON STOCK GBP.05	1,226,373	$16,009,405	$15,174,137
PRYSMIAN SPA COMMON STOCK EUR.1	357,126	$22,007,666	$50,299,551
PT TIMAH (PERSERO) TBK COMMON STOCK IDR50.0	2,790,600	$766,907	$725,946
PTC INC COMMON STOCK USD.01	49,951	$4,353,823	$7,008,125
PTC THERAPEUTICS INC COMMON STOCK USD.001	104,186	$5,800,765	$6,749,169
PTT EXPLOR + PROD PCL NVDR NVDR THB1.0	47,645	$207,031	$204,482
PTT EXPLORATION + PROD FOR FOREIGN SH. THB1.0 A	135,779	$498,013	$582,734
PTT PCL NVDR NVDR THB1.0	1,436,847	$1,773,757	$1,745,072
PTT PCL/FOREIGN FOREIGN SH. THB1.0 A	1,123,135	$1,414,922	$1,364,064
PUBLIC BANK BERHAD COMMON STOCK	6,192,500	$6,828,132	$7,133,167
PUBLIC POLICY H DI REGS CAT3 COMMON STOCK USD.001	774	$9,917	$7,903
PUBLIC POWER CORP COMMON STOCK EUR2.48	37,274	$568,688	$983,081
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	226,267	$11,536,710	$15,236,820
PUBLIC STORAGE REIT USD.1	109,010	$27,256,928	$30,832,388
PUBLICIS GROUPE COMMON STOCK EUR.4	230,056	$18,171,108	$24,698,935
PUBMATIC INC CLASS A COMMON STOCK USD.0001	2,210	$33,310	$41,393
PULSE BIOSCIENCES INC COMMON STOCK USD.001	923	$16,063	$46,076
PULTEGROUP INC COMMON STOCK USD.01	125,095	$4,574,322	$14,518,526
PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001	26,846	$197,504	$266,581
PURE CYCLE CORP COMMON STOCK USD.0033	1,195	$14,150	$13,193
PURECYCLE TECHNOLOGIES INC COMMON STOCK USD.0001	8,288	$88,418	$36,550
PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5	1,151	$42,183	$57,239
PUYA SEMICONDUCTOR SHANGHA A COMMON STOCK CNY1.0	1,390	$85,893	$73,930
PVH CORP COMMON STOCK USD1.0	58,518	$5,286,433	$4,333,258
Q2 HOLDINGS INC COMMON STOCK USD.0001	37,187	$1,926,842	$2,061,647
QANTAS AIRWAYS LTD COMMON STOCK	411,601	$1,880,748	$2,617,247
QATAR GAS TRANSPORT(NAKILAT) COMMON STOCK QAR1.0	550,555	$586,226	$604,688
QATAR INTERNATIONAL ISLAMIC COMMON STOCK QAR10.0	65,955	$190,121	$184,768
QATAR ISLAMIC BANK COMMON STOCK QAR1.0	250,750	$1,248,203	$1,404,916
QATAR NATIONAL BANK COMMON STOCK QAR1.0	893,630	$4,230,870	$3,806,702
QATAR NAVIGATION COMMON STOCK QAR1.0	61,597	$169,514	$163,762
QBE INSURANCE GROUP LTD COMMON STOCK	824,942	$8,830,967	$13,406,589
QCR HOLDINGS INC COMMON STOCK USD1.0	884	$59,376	$86,522
QIAGEN N.V. COMMON STOCK EUR.01	180,805	$6,236,629	$7,930,928
QINGHAI SALT LAKE INDUSTRY A COMMON STOCK CNY1.0	108,600	$406,189	$385,948
QNITY ELECTRONICS INC COMMON STOCK	103,322	$9,470,047	$12,991,708
QORVO INC COMMON STOCK USD.0001	53,617	$4,255,539	$6,138,074
QUAD GRAPHICS INC COMMON STOCK USD.025	100,334	$547,894	$926,083
QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0	798	$106,906	$125,892
QUALCOMM INC COMMON STOCK USD.0001	740,525	$80,622,906	$136,286,221
QUALYS INC COMMON STOCK USD.001	2,050	$194,390	$383,760
QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	2,754	$56,737	$51,968
QUANTA COMPUTER INC COMMON STOCK TWD10.0	1,095,237	$8,074,874	$11,475,566

QUANTA SERVICES INC COMMON STOCK USD.00001	121,341	$30,641,847	$77,962,806
QUANTERIX CORP COMMON STOCK USD.001	2,444	$60,495	$9,067
QUANTINUUM INC A COMMON STOCK USD.0001	24,469	$1,357,085	$1,175,980
QUANTUM COMPUTING INC COMMON STOCK	10,812	$135,801	$91,361
QUANTUMCTEK CO LTD A COMMON STOCK CNY1.0	824	$68,199	$40,367
QUANTUMSCAPE CORP COMMON STOCK USD.0001	466,773	$5,965,468	$2,168,161
QUEBECOR INC CL B COMMON STOCK	11,100	$346,600	$476,524
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	49,754	$5,554,026	$11,596,165
QUICKLOGIC CORP COMMON STOCK USD.001	673	$12,476	$7,645
QUIDELORTHO CORP COMMON STOCK USD.001	134,078	$3,450,955	$1,413,182
QUIMICA Y MINERA CHIL SP ADR ADR USD1.0	148,384	$7,497,310	$9,625,670
QUINENCO S.A. COMMON STOCK	31,319	$156,230	$154,445
QUINSTREET INC COMMON STOCK USD.001	3,003	$37,141	$45,075
QVC GROUP INC COMMON STOCK	23,727	$379,853	$326,958
QXO INC COMMON STOCK USD.00001	729,897	$14,278,199	$8,532,496
RABIGH REFINING AND PETROCHE COMMON STOCK SAR6.85	348,489	$1,661,681	$1,596,360
RACKSPACE TECHNOLOGY INC COMMON STOCK USD.01	5,996	$52,941	$22,335
RADIAN GROUP INC COMMON STOCK USD.001	86,123	$1,551,532	$2,636,225
RADIANT LOGISTICS INC COMMON STOCK USD.001	2,423	$16,374	$21,056
RADNET INC COMMON STOCK USD.0001	75,330	$2,841,050	$5,193,250
RADWARE LTD COMMON STOCK ILS.05	65,582	$1,617,875	$1,954,999
RAIA DROGASIL SA COMMON STOCK	1,818,961	$7,662,911	$6,459,181
RAIFFEISEN BANK INTERNATIONA COMMON STOCK	147,793	$3,516,001	$10,424,768
RAKUTEN BANK LTD COMMON STOCK	4,600	$172,600	$184,896
RAKUTEN GROUP INC COMMON STOCK	526,900	$3,698,412	$2,315,027
RALLIANT CORP COMMON STOCK USD.01	53,361	$2,179,175	$3,690,980
RALPH LAUREN CORP COMMON STOCK USD.01	20,630	$2,624,889	$7,325,094
RAMACO RESOURCES INC A COMMON STOCK	3,035	$47,447	$25,099
RAMACO RESOURCES INC B COMMON STOCK	1,039	$7,514	$4,667
RAMBUS INC COMMON STOCK USD.001	51,413	$5,682,962	$5,488,852
RANGE INTELLIGENT COMPUTI A COMMON STOCK CNY1.0	13,200	$49,562	$126,027
RANGE RESOURCES CORP COMMON STOCK USD.01	124,293	$3,433,283	$4,603,813
RANGER ENERGY SERVICES CL A COMMON STOCK	63,227	$721,507	$960,418
RANPAK HOLDINGS CORP COMMON STOCK USD.0001	2,796	$23,472	$11,603
RAPID7 INC COMMON STOCK USD.01	3,728	$141,553	$45,556
RAPPORT THERAPEUTICS INC COMMON STOCK USD.001	1,564	$45,370	$52,550
RATHBONES GROUP PLC COMMON STOCK GBP.05	28,088	$696,217	$579,852
RATIONAL AG COMMON STOCK	2,177	$1,885,326	$1,406,992
RAYDIUM SEMICONDUCTOR CORP COMMON STOCK TWD10.0	25,000	$177,526	$186,541
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	84,876	$6,203,963	$13,412,106
RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	3,855	$40,358	$30,724
RAYONIER INC REIT	138,672	$3,448,962	$2,546,018
RAYTRON TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	63,222	$1,732,447	$1,635,094
RB GLOBAL INC COMMON STOCK	175,911	$9,478,569	$14,335,654
RBB BANCORP COMMON STOCK	35,735	$847,165	$930,182
RBC BEARINGS INC COMMON STOCK USD.01	25,119	$8,923,778	$12,540,158
RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	405	$15,948	$10,935
RCM TECHNOLOGIES INC COMMON STOCK USD.05	201	$4,617	$8,177
REA GROUP LTD COMMON STOCK	22,059	$1,096,736	$2,417,066
READY CAPITAL CORP REIT USD.0001	8,533	$105,019	$9,898
REAL REMAX GROUP INC COMMON STOCK	1,375	$54,200	$22,495
REALLOYS INC COMMON STOCK USD.001	3,644	$52,558	$29,771
REALREAL INC/THE COMMON STOCK USD.00001	5,481	$36,095	$48,452
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.0	66,000	$598,661	$1,575,897
REALTY INCOME CORP REIT USD1.0	430,549	$26,310,371	$23,378,811
REC LTD COMMON STOCK INR10.0	2,986,621	$10,653,954	$9,318,825
RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.10417	618,049	$44,044,176	$40,986,674
RECORDATI INDUSTRIA CHIMICA COMMON STOCK EUR.125	165,475	$9,077,627	$9,895,818
RECRUIT HOLDINGS CO LTD COMMON STOCK	852,200	$30,802,968	$91,085,366
RECURSION PHARMACEUTICALS A COMMON STOCK USD.00001	26,424	$149,260	$109,131
RED CAT HOLDINGS INC COMMON STOCK USD.001	7,532	$66,008	$48,657
RED RIVER BANCSHARES INC COMMON STOCK	324	$19,207	$32,358

RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	2,845	$109,233	$140,941
RED VIOLET INC COMMON STOCK USD.001	567	$19,136	$44,799
REDDIT INC CL A COMMON STOCK USD.0001	105,316	$13,749,804	$15,001,211
REDE D OR SAO LUIZ SA COMMON STOCK	1,326,659	$8,232,401	$9,819,505
REDEIA CORP SA COMMON STOCK EUR.5	169,391	$2,946,781	$2,834,093
REDWIRE CORP COMMON STOCK USD.0001	14,619	$158,532	$152,622
REDWOOD TRUST INC REIT USD.01	6,486	$69,527	$25,166
REFORMATION INC COMMON STOCK USD.0001	496	$7,260	$5,972
REGAL REXNORD CORP COMMON STOCK USD.01	31,172	$3,264,626	$4,835,089
REGENCY CENTERS CORP REIT USD.01	99,167	$6,673,968	$7,128,124
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	71,144	$37,107,432	$53,946,361
REGENXBIO INC COMMON STOCK USD.0001	2,943	$53,360	$22,161
REGIONAL CONTAINER LINE NVDR NVDR THB1.0	222,800	$328,090	$300,475
REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	14,133	$447,752	$427,241
REGIONAL SAB DE CV COMMON STOCK	926,900	$6,906,867	$7,030,232
REGIONS FINANCIAL CORP COMMON STOCK USD.01	473,584	$6,776,388	$12,729,938
REGIS RESOURCES LTD COMMON STOCK	75,706	$162,522	$390,275
REINET INVESTMENTS SCA COMMON STOCK	15,462	$290,850	$411,319
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	31,119	$3,811,590	$7,662,743
REITMANS (CANADA) LTD A COMMON STOCK	16,837	$52,898	$24,904
RELAY THERAPEUTICS INC COMMON STOCK USD.001	10,835	$188,424	$195,572
RELIANCE INC COMMON STOCK USD.001	33,187	$6,377,905	$12,768,698
RELIANCE INDS SPONS GDR 144A GDR	777,131	$25,054,295	$38,079,419
RELIANCE INDUSTRIES LIMITED COMMON STOCK INR10.0	352,760	$5,731,764	$4,369,582
RELIANCE WORLDWIDE CORP LTD COMMON STOCK	251,690	$677,788	$829,978
RELMADA THERAPEUTICS INC COMMON STOCK	3,863	$25,874	$14,564
RELX PLC COMMON STOCK GBP.00144397	1,292,874	$29,925,429	$42,961,673
REMEGEN CO LTD A COMMON STOCK CNY1.0	3,038	$52,109	$53,163
REMEGEN CO LTD H COMMON STOCK CNY1.0	20,500	$218,952	$201,427
REMGRO LTD COMMON STOCK	55,601	$814,708	$683,508
REMITLY GLOBAL INC COMMON STOCK USD.0001	73,501	$1,525,886	$1,568,511
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	19,365	$3,189,238	$6,162,524
RENASANT CORP COMMON STOCK USD5.0	108,930	$3,605,822	$4,235,198
RENAULT SA COMMON STOCK EUR3.81	80,235	$5,023,692	$2,360,394
RENESAS ELECTRONICS CORP COMMON STOCK	1,182,400	$16,345,079	$26,163,521
RENK GROUP AG COMMON STOCK	106,827	$6,958,634	$4,576,924
RENTOKIL INITIAL PLC COMMON STOCK GBP.01	982,172	$5,143,594	$3,877,766
REPAY HOLDINGS CORP COMMON STOCK USD.0001	4,498	$78,178	$16,283
REPLIGEN CORP COMMON STOCK USD.01	26,406	$3,436,063	$5,076,025
REPLIMUNE GROUP INC COMMON STOCK USD.001	3,989	$44,051	$52,814
REPOSITRAK INC COMMON STOCK USD.01	427	$5,510	$3,574
REPSOL SA COMMON STOCK EUR1.0	584,535	$11,176,737	$19,871,845
REPUBLIC AIRWAYS HOLDINGS IN COMMON STOCK	31,337	$589,250	$565,946
REPUBLIC BANCORP INC CLASS A COMMON STOCK	447	$24,873	$40,990
REPUBLIC SERVICES INC COMMON STOCK USD.01	92,188	$7,972,110	$19,347,496
RESERVOIR MEDIA INC COMMON STOCK USD.0001	790	$6,198	$7,489
RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001	7,445	$106,900	$135,127
RESMED INC COMMON STOCK USD.004	65,898	$7,797,075	$14,570,048
RESOLUTE HOLDINGS MANAG COMMON STOCK USD.0001	229	$13,675	$27,079
RESONA HOLDINGS INC COMMON STOCK	1,099,700	$6,271,949	$17,839,026
RESONAC HOLDINGS CORP COMMON STOCK	70,700	$8,193,429	$6,742,225
RESTAURANT BRANDS INTERN COMMON STOCK	290,181	$17,292,077	$20,658,471
REVOLUTION MEDICINES INC COMMON STOCK	134,167	$12,332,355	$27,539,118
REVOLVE GROUP INC A COMMON STOCK USD.001	2,300	$100,984	$49,059
REVVITY INC COMMON STOCK USD1.0	52,077	$4,816,688	$7,962,053
REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	1,833	$42,200	$79,644
REXEL SA COMMON STOCK EUR5.0	163,208	$4,797,119	$6,536,492
REXFORD INDUSTRIAL REALTY IN REIT USD.01	94,823	$4,781,512	$3,439,230
REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001	20,966	$557,956	$453,285
REZOLUTE INC COMMON STOCK	4,761	$24,764	$19,711
RF INDUSTRIES LTD COMMON STOCK USD.01	384	$8,232	$3,041
RGC RESOURCES INC COMMON STOCK USD5.0	8,165	$178,586	$173,670

RH COMMON STOCK USD.0001	861	$136,372	$104,827
RHB BANK BHD COMMON STOCK	512,772	$874,316	$942,549
RHEINMETALL AG COMMON STOCK	18,770	$6,863,536	$20,390,355
RHEON AUTOMATIC MACHINERY COMMON STOCK	2,500	$24,348	$23,817
RHINEBECK BANCORP INC COMMON STOCK USD.01	354	$4,156	$4,492
RHYTHM PHARMACEUTICALS INC COMMON STOCK	17,514	$1,563,625	$1,667,596
RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	5,334	$40,146	$9,388
RICHARDSON ELEC LTD COMMON STOCK USD.05	411	$6,527	$7,287
RICHELIEU HARDWARE LTD COMMON STOCK	41,145	$1,276,716	$1,048,223
RICHMOND MUTUAL BANCORPORATI COMMON STOCK USD.01	330	$4,722	$4,904
RICHTECH ROBOTICS INC CL B COMMON STOCK USD.00001	7,560	$19,262	$11,945
RICHTER GEDEON NYRT COMMON STOCK HUF100.0	865,167	$28,659,111	$33,183,641
RICOH CO LTD COMMON STOCK	229,400	$2,030,682	$2,410,280
RIDENOW GROUP INC COMMON STOCK USD.001	602	$4,214	$3,311
RIDGEPOST CAPITAL INC A COMMON STOCK	3,137	$30,870	$23,308
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	18,847	$857,226	$907,483
RIGETTI COMPUTING INC COMMON STOCK USD.0001	57,637	$1,063,642	$907,206
RIGHTMOVE PLC COMMON STOCK GBP.001	278,457	$800,250	$1,653,525
RILEY EXPLORATION PERMIAN IN COMMON STOCK USD.001	23,778	$822,984	$951,358
RIMINI STREET INC COMMON STOCK	3,213	$16,758	$13,687
RING ENERGY INC COMMON STOCK	11,514	$12,731	$15,083
RINGCENTRAL INC CLASS A COMMON STOCK USD.0001	81,636	$5,103,711	$6,098,209
RIO TINTO LTD COMMON STOCK	181,234	$10,392,268	$21,047,287
RIO TINTO PLC COMMON STOCK GBP.1	557,983	$28,832,735	$52,621,514
RIO TINTO PLC SPON ADR ADR	120,512	$9,383,825	$11,348,615
RIOT PLATFORMS INC COMMON STOCK	50,288	$956,959	$1,013,303
RITHM CAPITAL CORP REIT USD.01	255,683	$3,904,335	$2,283,249
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001	668,089	$19,533,440	$9,981,250
RIYAD BANK COMMON STOCK SAR10.0	417,497	$2,208,681	$2,240,483
RLI CORP COMMON STOCK USD1.0	38,207	$2,478,392	$2,113,229
RLJ LODGING TRUST REIT	141,134	$1,544,069	$1,559,531
RMR GROUP INC/THE A COMMON STOCK	39,600	$1,301,793	$715,968
ROADZEN INC COMMON STOCK USD.0001	2,998	$4,415	$3,957
ROBERT HALF INC COMMON STOCK USD.001	116,540	$4,417,460	$4,282,845
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	353,679	$8,405,953	$39,788,888
ROBLOX CORP CLASS A COMMON STOCK USD.0001	336,503	$16,998,991	$14,257,632
ROBOTECHNIK INTELLIGENT TE A COMMON STOCK CNY1.0	900	$74,787	$71,606
ROCHE HOLDING AG BR COMMON STOCK CHF.001	11,140	$3,814,483	$4,813,836
ROCHE HOLDING AG COMMON STOCK CHF.001	429,246	$117,990,455	$179,471,560
ROCKCHIP ELECTRONICS CO L A COMMON STOCK CNY1.0	2,600	$31,574	$83,587
ROCKET COS INC CLASS A COMMON STOCK USD.00001	435,442	$6,259,343	$5,011,937
ROCKET LAB CORP COMMON STOCK	469,733	$21,734,242	$32,730,995
ROCKET PHARMACEUTICALS INC COMMON STOCK USD.01	4,842	$64,572	$12,734
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	69,365	$15,005,787	$30,196,665
ROCKY BRANDS INC COMMON STOCK	457	$14,645	$20,423
ROGERS COMMUNICATIONS INC B COMMON STOCK	138,817	$5,442,214	$4,284,530
ROGERS CORP COMMON STOCK USD1.0	8,822	$1,022,096	$1,349,678
ROIVANT SCIENCES LTD COMMON STOCK USD.0000001	305,458	$6,505,906	$11,170,599
ROKU INC COMMON STOCK USD.0001	65,522	$7,585,918	$9,977,690
ROLLINS INC COMMON STOCK USD1.0	129,770	$3,757,525	$3,908,672
ROLLS ROYCE HOLDINGS PLC COMMON STOCK GBP.2	4,738,422	$28,647,268	$92,004,161
RONESANS GAYRIMENKUL YATIRIM COMMON STOCK	199,479	$778,259	$770,780
RONGSHENG PETROCHEMICAL CO A COMMON STOCK CNY1.0	128,900	$224,705	$256,247
ROOT INC/OH CLASS A COMMON STOCK USD.0001	675	$41,533	$31,124
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	51,195	$15,388,277	$17,888,045
ROSS STORES INC COMMON STOCK USD.01	193,943	$19,083,106	$45,266,296
ROYAL BANK OF CANADA COMMON STOCK	690,550	$54,138,739	$136,159,582
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	114,694	$12,479,758	$30,492,547
ROYAL GOLD INC COMMON STOCK USD.01	38,926	$4,020,923	$9,186,536
ROYALTY PHARMA PLC CL A COMMON STOCK	211,269	$9,088,008	$12,329,659
RPC INC COMMON STOCK USD.1	5,695	$43,022	$32,063
RPM INTERNATIONAL INC COMMON STOCK USD.01	116,577	$9,819,124	$11,502,653

RTX CORP COMMON STOCK USD1.0	844,226	$80,246,281	$156,730,557
RUBRIK INC A COMMON STOCK USD.000025	87,862	$7,428,779	$10,057,563
RUM GROUP INC COMMON STOCK USD.0001	7,154	$60,041	$54,084
RUMO SA COMMON STOCK	133,878	$484,639	$421,575
RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	961	$24,663	$51,808
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	152,087	$4,239,008	$6,967,105
RUSH STREET INTERACTIVE INC COMMON STOCK USD.0001	120,506	$2,519,662	$2,449,887
RUSSEL METALS INC COMMON STOCK	5,600	$303,636	$356,885
RWE AG COMMON STOCK	328,948	$13,806,506	$22,156,589
RXO INC COMMON STOCK USD.01	313,467	$6,057,058	$6,413,535
RXSIGHT INC COMMON STOCK USD.001	2,228	$38,996	$10,917
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001	49,733	$2,103,942	$1,840,121
RYANAIR HOLDINGS PLC COMMON STOCK EUR.006	160,782	$4,309,185	$4,289,843
RYANAIR HOLDINGS PLC SP ADR ADR	60,564	$4,058,270	$3,331,626
RYDER SYSTEM INC COMMON STOCK USD.5	36,623	$3,283,833	$8,344,917
RYERSON HOLDING CORP COMMON STOCK USD.01	41,978	$1,123,197	$989,002
RYMAN HOSPITALITY PROPERTIES REIT USD.01	3,869	$337,976	$462,462
RYOBI LTD COMMON STOCK	3,700	$64,469	$65,012
RYOHIN KEIKAKU CO LTD COMMON STOCK	547,200	$12,917,147	$14,598,036
S + T BANCORP INC COMMON STOCK USD2.5	2,144	$76,652	$103,705
S ENJOY SERVICE GROUP CO LTD COMMON STOCK USD.01	54,000	$28,544	$19,269
S F HOLDING CO LTD A COMMON STOCK CNY1.0	32,200	$205,359	$147,280
S OIL CORP COMMON STOCK KRW2500.0	5,267	$321,682	$629,238
S+P GLOBAL INC COMMON STOCK USD1.0	149,038	$31,983,036	$58,791,020
SA SA INTERNATIONAL HLDGS COMMON STOCK HKD.1	930,000	$95,401	$136,891
SAAB AB B COMMON STOCK	126,663	$1,752,231	$7,842,022
SAB BIOTHERAPEUTICS INC COMMON STOCK USD.0001	1,933	$7,361	$6,128
SABIC AGRI NUTRIENTS CO COMMON STOCK SAR10.0	27,001	$812,282	$843,512
SABLE OFFSHORE CORP COMMON STOCK USD.0001	9,961	$136,149	$34,465
SABRA HEALTH CARE REIT INC REIT USD.01	102,815	$1,958,308	$2,027,512
SABRE CORP COMMON STOCK USD.01	19,553	$165,655	$41,452
SAFE BULKERS INC COMMON STOCK USD.001	2,245	$11,170	$19,172
SAFEHOLD INC REIT USD.001	106,088	$2,044,322	$1,248,656
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	852	$57,642	$88,250
SAFRAN SA COMMON STOCK EUR.2	212,282	$27,225,887	$80,630,693
SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	363,853	$2,783,593	$4,695,364
SAGIMET BIOSCIENCES INC A COMMON STOCK USD.0001	4,686	$42,518	$46,298
SAIA INC COMMON STOCK USD.001	18,673	$6,091,359	$6,231,927
SAIC MOTOR CORP LTD A COMMON STOCK CNY1.0	571,400	$1,198,307	$927,138
SAILPOINT INC COMMON STOCK USD.0001	28,351	$646,135	$577,226
SAILUN GROUP CO LTD A COMMON STOCK CNY1.0	25,600	$52,185	$50,548
SAINSBURY (J) PLC COMMON STOCK GBP.285714	643,613	$2,544,589	$2,818,105
SAKAI CHEMICAL INDUSTRY CO COMMON STOCK	2,500	$61,463	$58,787
SAKATA INX CORP COMMON STOCK	12,900	$202,646	$216,813
SALESFORCE INC COMMON STOCK USD.001	441,359	$64,942,526	$101,322,786
SALIK CO PJSC COMMON STOCK AED.01	175,776	$272,459	$258,434
SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	90,466	$1,028,807	$1,485,452
SALMAR ASA COMMON STOCK NOK.25	62,313	$3,443,053	$3,717,715
SALZGITTER AG COMMON STOCK	151,094	$8,732,775	$8,726,883
SAMPO OYJ A SHS COMMON STOCK	1,226,427	$7,929,577	$12,163,999
SAMSARA INC CL A COMMON STOCK USD.0001	533,069	$18,243,496	$20,325,921
SAMSONITE GROUP SA COMMON STOCK USD.01	1,194,000	$2,593,059	$1,929,451
SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0	1,483	$916,324	$1,524,088
SAMSUNG C+T CORP COMMON STOCK KRW100.0	99,916	$10,865,284	$25,209,689
SAMSUNG E+A CO LTD COMMON STOCK KRW5000.0	18,949	$713,322	$667,800
SAMSUNG ELECTRO MECHANICS CO COMMON STOCK KRW5000.0	9,563	$3,932,289	$10,689,929
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	2,828,903	$169,421,130	$561,182,457
SAMSUNG ELECTRONICS PREF PREFERENCE	442,536	$42,855,829	$63,821,963
SAMSUNG FIRE + MARINE INS COMMON STOCK KRW500.0	6,317	$2,176,855	$2,954,312
SAMSUNG HEAVY INDUSTRIES COMMON STOCK KRW1000.0	477,970	$8,614,306	$6,956,785
SAMSUNG LIFE INSURANCE CO LT COMMON STOCK KRW500.0	42,314	$3,269,037	$8,816,068
SAMSUNG SDI CO LTD COMMON STOCK KRW5000.0	8,633	$1,998,915	$3,284,813

SAMSUNG SDS CO LTD COMMON STOCK KRW500.0	4,387	$690,653	$709,829
SAMVARDHANA MOTHERSON INTERN COMMON STOCK INR1.0	2,330,552	$3,416,512	$3,970,530
SAMYANG FOODS CO LTD COMMON STOCK KRW5000.0	578	$506,962	$518,001
SANA BIOTECHNOLOGY INC COMMON STOCK USD.0001	9,093	$91,325	$26,506
SANAN OPTOELECTRONICS CO L A COMMON STOCK CNY1.0	38,300	$104,328	$65,572
SANARA MEDTECH INC COMMON STOCK USD.001	187	$5,976	$6,571
SANDFIRE RESOURCES LTD COMMON STOCK	28,006	$294,121	$426,110
SANDISK CORP COMMON STOCK	85,169	$26,180,564	$148,184,691
SANDOZ GROUP AG COMMON STOCK CHF.05	207,036	$6,352,059	$17,570,598
SANDRIDGE ENERGY INC COMMON STOCK USD.001	2,652	$37,549	$35,775
SANDS CHINA LTD COMMON STOCK USD.01	1,013,600	$3,670,461	$1,530,718
SANDVIK AB COMMON STOCK SEK1.2	509,265	$8,224,565	$19,179,222
SANGFOR TECHNOLOGIES INC A COMMON STOCK CNY1.0	3,000	$47,426	$61,482
SANKI ENGINEERING CO LTD COMMON STOCK	62,200	$1,016,046	$1,042,241
SANLAM LTD COMMON STOCK ZAR.01	203,524	$1,061,891	$972,052
SANMINA CORP COMMON STOCK USD.01	36,943	$6,814,887	$7,939,420
SANOFI COMMON STOCK EUR2.0	438,163	$36,222,379	$36,152,013
SANRIO CO LTD COMMON STOCK	373,000	$3,282,712	$2,818,834
SANSHA ELECTRIC MANUF CO LTD COMMON STOCK	6,200	$59,132	$47,545
SANTACRUZ SILVER MINING LTD COMMON STOCK	53,200	$326,475	$471,015
SANTOS LTD COMMON STOCK	1,766,212	$9,610,335	$10,591,858
SANY HEAVY INDUSTRY CO LTD A COMMON STOCK CNY1.0	2,852,438	$8,727,318	$7,440,144
SANYO CHEMICAL INDUSTRIES COMMON STOCK	47,600	$482,216	$496,796
SAP SE COMMON STOCK	407,647	$40,254,469	$85,965,373
SAPUTO INC COMMON STOCK	103,654	$2,448,919	$2,921,075
SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	58,239	$1,068,805	$1,061,115
SARTORIUS AG VORZUG PREFERENCE	9,873	$2,081,266	$2,908,975
SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2	12,188	$1,977,414	$2,945,948
SASOL LTD COMMON STOCK	309,201	$5,460,563	$4,321,520
SASSEUR REAL ESTATE INVESTME REIT	94,100	$51,414	$46,415
SATELLITE CHEMICAL CO LTD A COMMON STOCK CNY1.0	431,141	$1,724,815	$1,704,529
SATELLOGIC INC A COMMON STOCK USD.0001	6,748	$47,091	$37,316
SAUDI ARABIAN MINING CO COMMON STOCK SAR10.0	131,702	$1,723,940	$2,127,337
SAUDI ARABIAN OIL CO COMMON STOCK	6,449,135	$45,430,420	$43,317,137
SAUDI ARAMCO BASE OIL CO COMMON STOCK SAR10.0	6,736	$239,950	$229,090
SAUDI AWWAL BANK COMMON STOCK SAR10.0	156,912	$1,499,955	$1,392,433
SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.0	160,038	$2,795,988	$1,963,181
SAUDI ENERGY CO COMMON STOCK SAR10.0	91,350	$413,575	$379,530
SAUDI INVESTMENT BANK/THE COMMON STOCK SAR10.0	64,258	$226,758	$248,831
SAUDI MANPOWER SOLUTIONS CO COMMON STOCK SAR1.0	322,123	$477,683	$467,554
SAUDI TELECOM CO COMMON STOCK SAR10.0	261,084	$2,742,316	$2,971,857
SAUL CENTERS INC REIT USD.01	595	$24,998	$17,898
SAVARA INC COMMON STOCK USD.001	8,639	$34,940	$44,577
SAVERS VALUE VILLAGE INC COMMON STOCK USD.000001	1,958	$28,221	$18,033
SAVOLA COMMON STOCK SAR10.0	40,814	$270,891	$264,137
SBA COMMUNICATIONS CORP REIT USD.01	65,172	$13,060,407	$10,435,341
SBC MEDICAL GROUP HOLDINGS I COMMON STOCK	758	$2,994	$3,745
SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0	3,764,952	$47,194	$0
SBI HOLDINGS INC COMMON STOCK	218,972	$2,255,096	$4,406,335
SCANSOURCE INC COMMON STOCK	27,585	$1,015,619	$1,620,067
SCB X PCL FOREIGN FOREIGN SH. THB10.0 A	1,966,000	$7,039,447	$8,730,616
SCB X PCL NVDR NVDR THB10.0	16,779	$58,715	$74,762
SCENTRE GROUP REIT	1,991,659	$5,428,400	$4,849,591
SCHINDLER HOLDING AG REG COMMON STOCK CHF.1	8,188	$1,465,411	$2,500,677
SCHINDLER HOLDING PART CERT COMMON STOCK CHF.1	15,631	$2,405,089	$4,878,662
SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	301,773	$37,957,237	$100,088,501
SCHNEIDER NATIONAL INC CL B COMMON STOCK	87,729	$2,483,163	$2,794,169
SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001	107,299	$3,148,413	$5,184,688
SCHOLASTIC CORP COMMON STOCK USD.01	1,063	$35,859	$37,375
SCHRODERS PLC COMMON STOCK GBP.2	340,022	$1,986,367	$2,660,526
SCHRODINGER INC COMMON STOCK USD.01	3,306	$112,307	$102,651
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	1,106,563	$70,822,789	$108,155,468

SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	28,625	$2,731,853	$3,651,405
SCORPIO TANKERS INC COMMON STOCK USD.01	52,337	$3,390,243	$4,380,607
SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	46,944	$3,542,744	$2,352,364
SCOUT24 SE COMMON STOCK	13,155	$1,230,934	$1,001,121
SCREEN HOLDINGS CO LTD COMMON STOCK	69,800	$4,197,336	$6,458,727
SCRIBE THERAPEUTICS INC COMMON STOCK USD.001	372	$12,279	$6,847
SD GUTHRIE BHD COMMON STOCK	374,209	$511,868	$568,623
SDIC CAPITAL CO LTD A COMMON STOCK CNY1.0	47,600	$49,335	$43,941
SDIC POWER HOLDINGS CO LTD A COMMON STOCK CNY1.0	62,200	$120,065	$141,368
SEA LTD ADR ADR USD.0005	257,298	$33,482,264	$25,050,533
SEABOARD CORP COMMON STOCK USD1.0	111	$446,397	$438,228
SEACOAST BANKING CORP/FL COMMON STOCK USD.1	118,987	$3,537,133	$3,787,356
SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	1,641	$16,597	$13,325
SEADRILL LIMITED COMMON STOCK USD.01	16,910	$589,778	$755,370
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	26,562	$13,170,935	$24,499,195
SEAPORT ENTERTAINMENT GROUP COMMON STOCK	459	$11,593	$10,507
SEAPORT THERAPEUTICS INC COMMON STOCK USD.0001	538	$11,512	$10,851
SECOM CO LTD COMMON STOCK	188,300	$6,138,496	$7,422,472
SECURITAS AB B SHS COMMON STOCK SEK1.0	205,288	$1,881,653	$3,172,330
SECURITY NATL FINL CORP CL A COMMON STOCK USD2.0	758	$6,665	$6,595
SEEGENE INC COMMON STOCK KRW500.0	19,806	$488,931	$518,746
SEGA SAMMY HOLDINGS INC COMMON STOCK	76,200	$1,181,683	$1,613,373
SEGRO PLC REIT GBP.1	472,480	$3,846,380	$5,833,528
SEI INVESTMENTS COMPANY COMMON STOCK USD.01	43,772	$2,621,128	$4,493,634
SEIKO EPSON CORP COMMON STOCK	41,900	$845,490	$873,011
SEKISUI CHEMICAL CO LTD COMMON STOCK	705,100	$11,372,720	$11,274,151
SEKISUI HOUSE LTD COMMON STOCK	245,500	$3,519,060	$5,251,061
SEKISUI KASEI CO LTD COMMON STOCK	22,000	$87,003	$86,524
SELECT WATER SOLUTIONS INC COMMON STOCK USD.01	47,372	$906,932	$937,492
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	18,504	$1,154,530	$1,546,934
SELLAS LIFE SCIENCES GROUP I COMMON STOCK USD.0001	12,125	$70,029	$149,259
SEMPRA COMMON STOCK	415,236	$28,191,858	$32,371,799
SEMTECH CORP COMMON STOCK USD.01	122,625	$11,102,841	$21,870,169
SENECA FOODS CORP CL A COMMON STOCK USD.25	1,630	$227,914	$290,140
SENSATA TECHNOLOGIES HOLDPLC COMMON STOCK EUR.01	73,109	$3,127,431	$3,038,410
SENSEONICS HOLDINGS INC COMMON STOCK USD.001	1,567	$8,974	$15,936
SENSETIME GROUP INC CLASS B COMMON STOCK USD.000000025	3,305,000	$1,041,271	$518,068
SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	2,471	$180,483	$323,009
SENTINELONE INC CLASS A COMMON STOCK USD.0001	332,394	$7,303,742	$7,897,681
SEPTERNA INC COMMON STOCK USD.001	4,786	$170,846	$187,276
SERCO GROUP PLC COMMON STOCK GBP.02	615,773	$1,642,040	$2,087,596
SERES GROUP CO L A COMMON STOCK CNY1.0	8,400	$44,008	$58,803
SERIA CO LTD COMMON STOCK	20,900	$411,218	$619,146
SERITAGE GROWTH PROP A COMMON STOCK USD.01	254,700	$5,170,753	$412,614
SERVE ROBOTICS INC COMMON STOCK USD.0001	3,932	$37,610	$18,284
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	56,920	$2,130,801	$4,334,458
SERVICE PROPERTIES TRUST REIT USD.01	25,893	$1,578,372	$166,751
SERVICENOW INC COMMON STOCK USD.001	512,304	$28,912,476	$68,653,859
SERVICETITAN INC A COMMON STOCK USD.001	14,228	$1,145,420	$936,060
SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	49,163	$1,811,808	$1,965,537
SES AI CORP COMMON STOCK USD.0001	11,386	$10,334	$6,832
SEVEN + I HOLDINGS CO LTD COMMON STOCK	850,450	$11,020,586	$10,843,393
SEVEN HILLS REALTY TRUST REIT	1,781	$16,007	$12,253
SEVERN TRENT PLC COMMON STOCK GBP.9789	111,096	$2,896,266	$4,569,246
SEVERSTAL GDR REG S GDR	26,993	$3	$0
SEZZLE INC COMMON STOCK	919	$52,056	$99,289
SF REAL ESTATE INVESTMENT TR REIT	89,000	$29,616	$29,036
SFL CORP LTD COMMON STOCK USD.01	7,032	$85,179	$92,541
SG MICRO CORP A COMMON STOCK CNY1.0	58,835	$1,022,579	$967,012
SGH LTD COMMON STOCK	86,772	$2,198,697	$2,264,981
SGS SA REG COMMON STOCK CHF.04	121,011	$12,462,089	$13,814,921
SHAKE SHACK INC CLASS A COMMON STOCK USD.01	2,249	$132,999	$131,971

SHANDONG GOLD MINING CO LT A COMMON STOCK CNY1.0	23,592	$58,454	$96,051
SHANDONG GOLD MINING CO LT H COMMON STOCK CNY1.0	107,000	$218,578	$265,361
SHANDONG HIMILE MECHANICAL A COMMON STOCK CNY1.0	6,700	$19,270	$38,369
SHANDONG HUALU HENGSHENG A COMMON STOCK CNY1.0	27,703	$70,325	$80,274
SHANDONG NANSHAN ALUMINUM A COMMON STOCK CNY1.0	85,900	$51,978	$60,338
SHANDONG SUN PAPER INDUSTR A COMMON STOCK CNY1.0	38,400	$75,833	$78,456
SHANGHAI ALLIST PHARMACEUT A COMMON STOCK CNY1.0	2,835	$37,998	$47,175
SHANGHAI BAOSIGHT SOFTWARE A COMMON STOCK CNY1.0	21,796	$74,801	$57,502
SHANGHAI BOCHU ELECTRONIC A COMMON STOCK CNY1.0	3,315	$43,946	$48,434
SHANGHAI ELECTRIC GRP CO L A COMMON STOCK CNY1.0	62,400	$35,508	$59,930
SHANGHAI ELECTRIC POWER CO A COMMON STOCK CNY1.0	28,500	$95,314	$56,317
SHANGHAI FOSUN PHARMACEUTI A COMMON STOCK CNY1.0	82,500	$299,922	$295,530
SHANGHAI INTERNATIONAL AIR A COMMON STOCK CNY1.0	346,400	$1,439,365	$1,166,480
SHANGHAI PHARMACEUTICALS A COMMON STOCK CNY1.0	51,400	$133,275	$124,334
SHANGHAI PHARMACEUTICALS H COMMON STOCK CNY1.0	137,700	$191,829	$194,439
SHANGHAI PUDONG DEVEL BANK A COMMON STOCK CNY1.0	233,303	$367,371	$329,840
SHANGHAI PUTAILAI NEW ENERGY COMMON STOCK CNY1.0	67,936	$251,576	$217,321
SHANGHAI RAAS BLOOD PRODUC A COMMON STOCK CNY1.0	50,700	$56,164	$40,225
SHANGHAI RURAL COMMERCIAL A COMMON STOCK CNY1.0	69,700	$57,490	$89,498
SHANGHAI STONEHILL TECHNOL A COMMON STOCK CNY1.0	49,800	$56,465	$43,967
SHANGHAI UNITED IMAGING HE A COMMON STOCK CNY1.0	5,825	$114,492	$93,273
SHANGHAI ZHANGJIANG HIGH A COMMON STOCK CNY1.0	15,500	$49,479	$64,747
SHANJIN INTERNATIONAL GOLD A COMMON STOCK CNY1.0	18,380	$30,721	$62,387
SHANNON SEMICONDUCTOR TECH A COMMON STOCK CNY1.0	4,100	$97,930	$93,698
SHANXI COKING COAL ENERGY A COMMON STOCK CNY1.0	49,776	$58,094	$48,103
SHANXI XINGHUACUN FEN WINE A COMMON STOCK CNY1.0	8,580	$106,974	$147,918
SHARETRONIC DATA TECHNOLOG A COMMON STOCK CNY1.0	3,080	$61,329	$115,366
SHARKNINJA INC COMMON STOCK USD.0001	62,402	$5,926,548	$11,239,848
SHARONAI HOLDINGS INC COMMON STOCK USD.0001	7,269	$407,979	$396,887
SHARPLINK INC COMMON STOCK	12,653	$63,237	$117,420
SHATTUCK LABS INC COMMON STOCK USD.0001	7,180	$44,299	$48,968
SHELL PLC COMMON STOCK EUR.07	3,634,784	$110,116,189	$172,440,290
SHENANDOAH TELECOMMUNICATION COMMON STOCK	2,737	$50,625	$30,709
SHENERGY COMPANY LIMITED A COMMON STOCK CNY1.0	41,900	$44,492	$54,864
SHENG SIONG GROUP LTD COMMON STOCK	71,900	$184,763	$181,826
SHENGYI ELECTRONICS CO LTD A COMMON STOCK CNY1.0	5,810	$68,364	$93,578
SHENGYI TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	31,100	$364,129	$602,761
SHENNAN CIRCUITS CO LTD A COMMON STOCK CNY1.0	9,580	$326,653	$532,919
SHENWAN HONGYUAN GROUP CO A COMMON STOCK CNY1.0	340,500	$228,663	$222,416
SHENYANG FORTUNE PRECISION A COMMON STOCK CNY1.0	2,023	$61,992	$51,319
SHENZHEN ENVICOOL TECHNOLO A COMMON STOCK CNY1.0	10,400	$77,595	$83,676
SHENZHEN EVERWIN PRECISION A COMMON STOCK CNY1.0	9,200	$44,008	$30,843
SHENZHEN INOVANCE TECHNOLO A COMMON STOCK CNY1.0	3,419,823	$33,479,806	$26,469,534
SHENZHEN KEDALI INDUSTRY C A COMMON STOCK CNY1.0	2,400	$61,691	$55,764
SHENZHEN KINWONG ELECTRONI A COMMON STOCK CNY1.0	8,600	$72,431	$129,807
SHENZHEN LONGSYS ELECTRONI A COMMON STOCK CNY1.0	2,800	$119,893	$126,078
SHENZHEN MEGMEET ELECTRICA A COMMON STOCK CNY1.0	5,500	$102,486	$94,918
SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	8,300	$331,310	$199,683
SHENZHEN NEW INDUSTRIES BI A COMMON STOCK CNY1.0	9,100	$58,415	$68,358
SHENZHEN SALUBRIS PHARM A COMMON STOCK CNY1.0	409,300	$3,236,720	$1,871,497
SHENZHEN SUNWAY COMMUNICAT A COMMON STOCK CNY1.0	647,300	$7,900,433	$4,945,444
SHENZHEN TECHWINSEMI TECHN A COMMON STOCK CNY1.0	2,000	$149,079	$106,917
SHENZHEN TRANSSION HOLDING A COMMON STOCK CNY1.0	10,441	$167,822	$83,772
SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1	4,377,700	$28,589,848	$19,437,228
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	111,498	$17,926,177	$36,043,958
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK	211,944	$15,470,494	$7,666,014
SHIMADZU CORP COMMON STOCK	283,400	$7,637,224	$7,315,177
SHIMANO INC COMMON STOCK	26,300	$3,386,033	$2,983,406
SHIMIZU BANK LTD/THE COMMON STOCK	2,900	$31,423	$61,180
SHIMIZU CORP COMMON STOCK	206,000	$4,609,355	$2,810,730
SHIN ETSU CHEMICAL CO LTD COMMON STOCK	648,850	$10,802,137	$24,548,403
SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.0	703,794	$28,212,565	$55,169,962

SHINSEGAE INC COMMON STOCK KRW5000.0	3,027	$783,402	$752,557
SHINSHO CORP COMMON STOCK	4,900	$96,734	$98,228
SHIONOGI + CO LTD COMMON STOCK	314,600	$4,128,305	$5,747,028
SHIP HEALTHCARE HOLDINGS INC COMMON STOCK	51,300	$837,310	$799,201
SHISEIDO CO LTD COMMON STOCK	385,300	$10,418,438	$8,545,330
SHOALS TECHNOLOGIES GROUP A COMMON STOCK USD.00001	9,720	$181,201	$78,732
SHOE STATION GROUP INC COMMON STOCK	1,074	$19,362	$13,736
SHOPIFY INC CLASS A COMMON STOCK	816,908	$46,302,016	$121,293,180
SHOPRITE HOLDINGS LTD COMMON STOCK ZAR1.134	54,006	$757,003	$1,056,424
SHORE BANCSHARES INC COMMON STOCK USD.01	1,772	$32,336	$39,675
SHOULDER INNOVATIONS INC COMMON STOCK USD.001	419	$6,025	$7,919
SHRIRAM FINANCE LTD COMMON STOCK INR2.0	485,208	$3,686,828	$4,975,752
SHUN TAK HOLDINGS LTD COMMON STOCK	364,000	$34,918	$23,426
SHUTTERSTOCK INC COMMON STOCK USD.01	48,029	$2,348,550	$202,682
SI BONE INC COMMON STOCK USD.0001	2,551	$45,714	$47,959
SI GROUP INC COMMON STOCK	11,588	$1,296,141	$1,296,141
SIAM CEMENT PCL NVDR NVDR THB1.0	32,070	$420,013	$242,777
SIAM CEMENT PUB CO FOR REG FOREIGN SH. THB1.0 A	46,258	$586,419	$350,184
SIBANYE STILLWATER LTD ADR ADR	19,888	$221,353	$203,056
SIBANYE STILLWATER LTD COMMON STOCK	443,056	$1,032,796	$1,145,998
SICHUAN BIOKIN PHARMACEUTI A COMMON STOCK CNY1.0	2,483	$87,569	$89,612
SICHUAN CHANGHONG ELECTRIC A COMMON STOCK CNY1.0	44,100	$68,280	$42,223
SICHUAN CHUANTOU ENERGY CO A COMMON STOCK CNY1.0	51,900	$79,396	$128,639
SICHUAN HUAFENG TECHNOLOGY A COMMON STOCK CNY1.0	4,028	$84,519	$60,882
SICHUAN KELUN BIOTECH BIOP H COMMON STOCK CNY1.0	12,700	$784,550	$788,212
SICHUAN KELUN PHARMACEUTIC A COMMON STOCK CNY1.0	11,100	$43,581	$67,622
SICHUAN ROAD+BRIDGE GROUP A COMMON STOCK CNY1.0	50,580	$57,874	$65,852
SIDUS SPACE INC CL A COMMON STOCK USD.0001	3,841	$10,056	$6,952
SIEMENS AG REG COMMON STOCK	364,605	$54,762,593	$114,094,623
SIEMENS ENERGY AG COMMON STOCK	334,381	$18,256,474	$54,160,426
SIEMENS HEALTHINEERS AG COMMON STOCK	431,257	$20,588,802	$18,599,347
SIERRA BANCORP COMMON STOCK	654	$19,280	$25,539
SIEYUAN ELECTRIC CO LTD A COMMON STOCK CNY1.0	480,953	$5,692,259	$8,640,141
SIGA TECHNOLOGIES INC COMMON STOCK USD.0001	54,524	$396,216	$185,382
SIGHT SCIENCES INC COMMON STOCK USD.001	2,101	$24,442	$19,665
SIGMA FOODS SAB DE CV COMMON STOCK	407,242	$229,390	$406,528
SIGMA HEALTHCARE LTD COMMON STOCK	2,170,315	$4,287,788	$3,910,611
SIGNET JEWELERS LTD COMMON STOCK USD.18	65,335	$5,166,735	$6,685,731
SIIX CORP COMMON STOCK	7,400	$74,178	$75,491
SIKA AG REG COMMON STOCK CHF.01	63,932	$8,820,161	$14,088,853
SILGAN HOLDINGS INC COMMON STOCK USD.01	70,404	$2,501,064	$2,446,539
SILICON LABORATORIES INC COMMON STOCK USD.0001	1,850	$247,347	$409,923
SILICON MOTION TECHNOL ADR ADR USD.01	7,237	$1,946,753	$2,026,360
SILVACO GROUP INC COMMON STOCK USD.0001	612	$7,330	$5,361
SILVER BOW MINING CORP COMMON STOCK NPV	164	$1,342	$1,438
SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	571	$8,490	$6,030
SILVIA INC COMMON STOCK USD.001	3,049	$11,489	$11,815
SIMCERE PHARMACEUTICAL GROUP COMMON STOCK	178,000	$263,398	$268,812
SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	81,585	$1,724,747	$1,842,189
SIMON PROPERTY GROUP INC REIT USD.0001	148,509	$23,992,657	$29,814,667
SIMPLEX HOLDINGS INC COMMON STOCK	1,378,800	$7,386,502	$9,722,280
SIMPLO TECHNOLOGY CO LTD COMMON STOCK TWD10.0	42,000	$493,985	$497,463
SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001	4,803	$105,164	$45,580
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	28,765	$4,969,549	$4,915,363
SIMS LTD COMMON STOCK	48,995	$696,338	$814,992
SIMULATIONS PLUS INC COMMON STOCK USD.001	990	$28,841	$18,246
SINCLAIR INC COMMON STOCK USD.01	2,408	$43,348	$30,558
SINGAPORE AIRLINES LTD COMMON STOCK	640,075	$2,711,121	$3,377,652
SINGAPORE EXCHANGE LTD COMMON STOCK	896,500	$6,719,939	$15,869,928
SINGAPORE TECH ENGINEERING COMMON STOCK	596,000	$1,562,462	$5,095,573
SINGAPORE TELECOMMUNICATIONS COMMON STOCK	4,037,590	$10,361,524	$13,434,925
SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025	2,184,000	$1,298,480	$1,589,275

SINO LAND CO COMMON STOCK	1,332,665	$1,668,999	$1,749,317
SINOMA SCIENCE+TECHNOLOGY A COMMON STOCK CNY1.0	13,300	$55,567	$107,405
SINOMINE RESOURCE GROUP CO A COMMON STOCK CNY1.0	35,800	$258,304	$226,907
SINOPAC FINANCIAL HOLDINGS COMMON STOCK TWD10.0	2,055,331	$1,483,014	$2,857,362
SINOPHARM GROUP CO H COMMON STOCK CNY1.0	168,000	$619,658	$318,155
SINOTRUK HONG KONG LTD COMMON STOCK	330,000	$1,337,733	$1,520,732
SIONNA THERAPEUTICS INC COMMON STOCK USD.001	1,257	$44,876	$6,612
SIRIUS XM HOLDINGS INC COMMON STOCK	143,717	$4,821,522	$3,719,396
SIRIUSPOINT LTD COMMON STOCK USD.1	52,093	$1,052,682	$1,263,255
SITC INTERNATIONAL HOLDINGS COMMON STOCK HKD.1	1,630,000	$6,108,386	$9,979,316
SITE CENTERS CORP REIT USD.1	2,731	$129,676	$9,203
SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	20,864	$3,404,598	$1,884,228
SITIME CORP COMMON STOCK USD.0001	18,112	$8,770,716	$11,809,567
SITIOS LATINOAMERICA SAB DE COMMON STOCK	109,982	$81,791	$43,097
SITRONIX TECHNOLOGY CORP COMMON STOCK TWD10.0	33,000	$292,527	$294,444
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025	5,656	$201,961	$60,576
SK HYNIX INC ADR ADR	190,316	$28,357,084	$35,046,691
SK HYNIX INC COMMON STOCK KRW5000.0	242,731	$104,828,645	$318,500,374
SK INC COMMON STOCK KRW200.0	6,788	$1,863,529	$2,948,906
SK INNOVATION CO LTD COMMON STOCK KRW5000.0	12,446	$1,467,024	$1,368,278
SK NETWORKS CO LTD COMMON STOCK KRW2500.0	50,917	$224,479	$233,613
SK SQUARE CO LTD COMMON STOCK KRW500.0	119,549	$20,691,221	$100,603,111
SK TELECOM CO LTD SPON ADR ADR	59,973	$2,141,036	$2,093,657
SK TELECOM COMMON STOCK KRW100.0	15,367	$844,175	$971,862
SKANDINAVISKA ENSKILDA BAN A COMMON STOCK SEK10.0	668,511	$7,327,947	$15,603,012
SKANSKA AB B SHS COMMON STOCK	124,528	$2,006,949	$3,453,079
SKF AB B SHARES COMMON STOCK SEK2.5	142,395	$2,240,480	$3,872,888
SKY HARBOUR GROUP CORP COMMON STOCK USD.0001	789	$7,471	$7,472
SKY NETWORK TELEVISION LTD COMMON STOCK	28,083	$40,942	$55,019
SKYVERSE TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	2,933	$94,473	$152,695
SKYWARD SPECIALTY INSURANCE COMMON STOCK USD.01	59,094	$2,516,191	$3,120,163
SKYWEST INC COMMON STOCK	34,943	$3,348,583	$3,386,676
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	82,234	$7,288,437	$7,029,362
SL GREEN REALTY CORP REIT USD.01	4,092	$210,470	$200,181
SLB LTD COMMON STOCK USD.01	690,313	$38,862,830	$33,632,049
SLIDE INSURANCE HOLDINGS INC COMMON STOCK USD.01	179,112	$4,050,291	$3,995,989
SLM CORP COMMON STOCK USD.2	627,826	$12,250,684	$14,207,702
SM ENERGY CO COMMON STOCK USD.01	151,475	$5,154,422	$5,116,826
SM INVESTMENTS CORP COMMON STOCK PHP10.0	25,784	$355,432	$205,712
SM PRIME HOLDINGS INC COMMON STOCK PHP1.0	1,045,275	$673,343	$264,635
SMART SAND INC COMMON STOCK USD.001	1,400	$7,037	$7,168
SMARTFINANCIAL INC COMMON STOCK USD1.0	880	$25,884	$43,622
SMARTONE TELECOMMUNICATIONS COMMON STOCK HKD.1	91,500	$59,183	$56,847
SMARTRENT INC COMMON STOCK USD.0001	8,574	$10,448	$10,117
SMARTSENS TECHNOLOGY SHANG A COMMON STOCK CNY1.0	13,145	$181,306	$191,880
SMARTSTOP SELF STORAGE REIT REIT	77,813	$2,595,744	$2,505,579
SMC CORP COMMON STOCK	25,800	$8,196,307	$11,841,385
SMITH (A.O.) CORP COMMON STOCK USD1.0	43,860	$2,173,759	$2,472,388
SMITH + NEPHEW PLC COMMON STOCK USD.2	300,113	$3,942,255	$4,022,733
SMITH + WESSON BRANDS INC COMMON STOCK USD.001	2,396	$27,695	$33,688
SMITH MIDLAND CORP COMMON STOCK USD.01	84	$2,689	$1,915
SMITHFIELD FOODS INC COMMON STOCK NPV	97,972	$2,406,853	$1,834,036
SMITHS GROUP PLC COMMON STOCK GBP.375	119,765	$1,890,446	$4,494,626
SMK CORP COMMON STOCK	1,400	$25,172	$29,713
SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01	215,000	$1,180,567	$256,600
SMURFIT WESTROCK PLC COMMON STOCK	442,866	$20,473,072	$19,530,391
SNAM SPA COMMON STOCK	771,554	$3,205,279	$4,898,906
SNAP INC A COMMON STOCK USD.00001	157,591	$1,076,882	$850,991
SNAP ON INC COMMON STOCK USD1.0	24,102	$4,289,966	$8,757,462
SNOWFLAKE INC COMMON STOCK USD1.0	230,627	$55,075,430	$78,311,704
SOC QUIMICA Y MINERA CHILE B PREFERENCE	15,934	$810,175	$1,030,124
SOCIETE GENERALE SA COMMON STOCK EUR1.25	396,089	$17,139,110	$31,294,881

SODEXO SA COMMON STOCK EUR4.0	121,377	$7,176,046	$7,630,886
SODICK CO LTD COMMON STOCK	13,300	$111,431	$145,328
SOFI TECHNOLOGIES INC COMMON STOCK USD.0001	565,758	$5,578,357	$8,893,716
SOFINA COMMON STOCK	5,940	$1,603,626	$1,639,509
SOFTBANK CORP COMMON STOCK	11,394,200	$14,074,627	$17,482,684
SOFTBANK GROUP CORP COMMON STOCK	1,554,800	$15,950,165	$63,622,770
SOFTCAT PLC COMMON STOCK GBP.0005	5,563	$149,381	$135,905
SOFTCREATE HOLDINGS CORP COMMON STOCK	2,000	$24,164	$27,721
SOLARIS ENERGY INFRASTRUCTUR COMMON STOCK USD.01	47,455	$3,129,677	$3,377,847
SOLID BIOSCIENCES INC COMMON STOCK USD.001	4,715	$31,641	$34,089
SOLID POWER INC COMMON STOCK USD.0001	11,828	$50,756	$28,092
SOLSTICE ADV MATERIALS INC COMMON STOCK	88,087	$3,193,377	$4,961,060
SOLUNA HOLDINGS INC COMMON STOCK USD.01	5,554	$7,987	$6,332
SOLV ENERGY INC CL A COMMON STOCK USD.0001	18,619	$667,451	$447,228
SOLVENTUM CORP COMMON STOCK	135,149	$11,928,453	$11,913,384
SOMNIGROUP INTERNATIONAL INC COMMON STOCK USD.01	119,052	$3,658,765	$7,394,320
SOMPO HOLDINGS INC COMMON STOCK	321,100	$3,916,503	$13,695,308
SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	20,691	$1,547,912	$1,248,702
SONIDA SENIOR LIVING INC COMMON STOCK USD.01	1,774	$67,425	$66,667
SONOCO PRODUCTS CO COMMON STOCK	81,586	$4,181,929	$3,983,029
SONOS INC COMMON STOCK USD.001	7,012	$138,119	$125,445
SONOVA HOLDING AG REG COMMON STOCK CHF.05	18,968	$2,594,721	$5,715,730
SONY GROUP CORP COMMON STOCK	3,104,400	$35,803,280	$74,263,783
SOOCHOW SECURITIES CO LTD A COMMON STOCK CNY1.0	43,810	$59,489	$53,118
SOTERA HEALTH CO COMMON STOCK USD.01	212,014	$3,916,482	$3,920,139
SOUNDHOUND AI INC A COMMON STOCK USD.0001	22,502	$145,869	$135,462
SOUTH PLAINS FINANCIAL INC COMMON STOCK USD1.0	30,301	$1,143,298	$1,264,461
SOUTH32 LTD COMMON STOCK	3,162,998	$6,975,618	$11,134,091
SOUTHERN CO/THE COMMON STOCK USD5.0	669,169	$39,434,684	$55,467,418
SOUTHERN COPPER CORP COMMON STOCK USD.01	60,159	$3,513,537	$12,190,620
SOUTHERN FIRST BANCSHARES COMMON STOCK USD.01	551	$24,730	$32,652
SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	595	$32,418	$42,186
SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	1,662	$46,827	$49,993
SOUTHSTATE BANK CORP COMMON STOCK USD2.5	63,233	$5,679,082	$6,295,477
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	209,378	$9,412,816	$8,718,500
SOUTHWEST GAS HOLDINGS INC COMMON STOCK	43,312	$3,250,469	$3,531,660
SPACE EXPLORATION TECHN CL A COMMON STOCK USD.001	466,801	$68,178,485	$70,421,599
SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	20,053	$1,478,221	$1,594,414
SPHERE ENTERTAINMENT CO COMMON STOCK USD.01	36,011	$5,196,765	$4,841,319
SPIN MASTER CORP SUB VTG SHR COMMON STOCK	54,500	$1,279,658	$781,944
SPIRAX GROUP PLC COMMON STOCK GBP.269231	30,727	$3,582,961	$2,961,439
SPIRE GLOBAL INC COMMON STOCK	1,926	$30,164	$21,533
SPIRE INC COMMON STOCK USD1.0	30,861	$2,471,060	$2,348,213
SPOK HOLDINGS INC COMMON STOCK USD.0001	551	$7,187	$5,780
SPORTRADAR GROUP AG A COMMON STOCK EUR.0001	461,413	$9,869,575	$5,333,934
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	206,696	$75,857,032	$100,739,496
SPRING AIRLINES CO LTD A COMMON STOCK CNY1.0	7,300	$59,046	$44,374
SPRINKLR INC A COMMON STOCK USD.00003	8,138	$76,721	$40,283
SPROUT SOCIAL INC CLASS A COMMON STOCK USD.0001	10,084	$185,128	$98,521
SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	46,136	$7,271,816	$3,061,124
SPRUCE BIOSCIENCES INC COMMON STOCK USD.0001	123	$6,781	$5,975
SPS COMMERCE INC COMMON STOCK USD.001	4,792	$309,302	$395,052
SPX TECHNOLOGIES INC COMMON STOCK USD.01	33,027	$6,246,150	$5,600,058
SPYGLASS PHARMA INC COMMON STOCK USD.00001	412	$8,727	$10,712
SPYRE THERAPEUTICS INC COMMON STOCK USD.0001	32,399	$1,456,539	$2,884,483
SR BANCORP INC COMMON STOCK	243	$3,578	$4,581
SRI TRANG AGRO INDS PCL NVDR NVDR THB1.0	803,200	$514,144	$521,862
SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	231,955	$15,268,250	$17,876,772
SSAB AB B SHARES COMMON STOCK	42,378	$467,120	$435,518
SSE PLC COMMON STOCK GBP.5	683,976	$14,883,548	$22,633,921
SSP GROUP PLC COMMON STOCK GBP.01085	748,233	$2,301,540	$1,899,515
SSR MINING INC COMMON STOCK	97,162	$1,944,897	$3,237,438

ST JOE CO/THE COMMON STOCK	2,175	$96,846	$143,072
STAAR SURGICAL CO COMMON STOCK USD.01	2,057	$66,832	$46,509
STAG INDUSTRIAL INC REIT USD.01	118,392	$4,140,653	$4,239,618
STAGWELL INC COMMON STOCK USD.00001	1,222,339	$6,098,211	$9,949,839
STANDARD BANK GROUP LTD COMMON STOCK ZAR.1	624,351	$10,945,150	$11,282,048
STANDARD CHARTERED PLC COMMON STOCK USD.5	2,549,100	$40,862,268	$77,818,364
STANDARD LIFE PLC COMMON STOCK GBP.1	275,714	$2,516,292	$3,239,678
STANDARD MOTOR PRODS COMMON STOCK USD2.0	1,381	$47,080	$51,235
STANDARDAERO INC COMMON STOCK USD.01	106,384	$2,791,682	$2,271,298
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	2,618	$435,505	$714,871
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	103,446	$10,846,073	$9,164,281
STANLEY ELECTRIC CO LTD COMMON STOCK	205,332	$4,540,066	$4,581,373
STANTEC INC COMMON STOCK	49,500	$3,348,664	$3,344,976
STAR PETROLEUM REFINING PCL NVDR THB6.92	494,500	$211,026	$209,281
STARBUCKS CORP COMMON STOCK USD.001	565,710	$37,492,678	$53,154,112
STARFIGHTERS SPACE INC COMMON STOCK USD.0001	1,339	$7,241	$2,450
STARLING ONCOLOGY INC COMMON STOCK USD.0001	3,122	$10,216	$19,731
STARWOOD PROPERTY TRUST INC REIT USD.01	161,708	$3,531,298	$2,183,058
STARZ ENTERTAINMENT CORP COMMON STOCK	19,909	$331,225	$469,255
STATE BANK OF INDI GDR REG S GDR	39,164	$2,854,577	$3,932,066
STATE BANK OF INDIA COMMON STOCK INR1.0	1,687,343	$20,969,517	$16,895,000
STATE STREET CORP COMMON STOCK USD1.0	165,121	$12,150,959	$28,828,475
STECON GROUP PCL NVDR NVDR THB1.0	287,800	$164,334	$159,543
STEEL DYNAMICS INC COMMON STOCK USD.005	81,671	$3,691,913	$18,099,110
STELLA JONES INC COMMON STOCK	20,484	$1,054,172	$973,161
STELLANTIS NV COMMON STOCK EUR.01	799,766	$9,038,561	$3,540,090
STEPAN CO COMMON STOCK USD1.0	1,269	$83,899	$79,160
STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001	63,564	$2,933,954	$2,758,678
STEREOTAXIS INC COMMON STOCK USD.001	2,508	$4,662	$3,085
STERIS PLC COMMON STOCK USD75.0	91,800	$16,897,158	$19,278,918
STERLING BANCORP INC/MI COMMON STOCK	613	$534	$2,967
STERLING INFRASTRUCTURE INC COMMON STOCK USD.01	16,509	$12,475,347	$8,118,796
STEVEN MADDEN LTD COMMON STOCK USD.0001	4,301	$123,176	$192,556
STEWART INFORMATION SERVICES COMMON STOCK USD1.0	28,652	$1,833,258	$1,424,291
STIFEL FINANCIAL CORP COMMON STOCK USD.15	172,125	$7,589,394	$12,055,635
STITCH FIX INC CLASS A COMMON STOCK USD.00002	6,332	$80,947	$16,210
STMICROELECTRONICS NV COMMON STOCK EUR1.04	354,253	$11,897,239	$18,863,492
STOCK YARDS BANCORP INC COMMON STOCK	1,445	$79,872	$111,395
STOKE THERAPEUTICS INC COMMON STOCK	20,750	$641,745	$539,500
STONECO LTD A COMMON STOCK USD.000079365	283,592	$2,914,978	$2,648,749
STONERIDGE INC COMMON STOCK	1,394	$10,240	$9,270
STONEX GROUP INC COMMON STOCK USD.01	31,615	$1,358,649	$2,043,594
STORA ENSO OYJ R SHS COMMON STOCK EUR1.7	199,671	$2,420,201	$2,305,384
STOREBRAND ASA COMMON STOCK NOK5.0	174,055	$3,230,815	$3,502,032
STRATA CRITICAL MEDICAL INC COMMON STOCK USD.0001	4,305	$23,032	$21,999
STRATEGIC EDUCATION INC COMMON STOCK USD.01	27,892	$2,228,186	$2,166,372
STRATEGY INC COMMON STOCK USD.001	173,105	$33,014,866	$26,500,644
STRATTEC SECURITY CORP COMMON STOCK USD.01	9,612	$781,109	$624,396
STRAUMANN HOLDING AG REG COMMON STOCK CHF.01	46,518	$3,925,263	$5,100,015
STRAWBERRY FIELDS REIT INC REIT USD.0001	253	$2,883	$3,264
STRIDE INC COMMON STOCK USD.0001	95,625	$4,091,391	$7,456,838
STRIVE INC A COMMON STOCK USD.001	3,985	$64,760	$117,199
STRUCTURE THERAPEUTICS INC ADR USD.0001	13,285	$627,819	$415,422
STRYKER CORP COMMON STOCK USD.1	209,114	$43,269,530	$57,587,904
STT MSCI INDIA INDEX NL CTF ZVI81	2,054,617	$118,598,242	$151,491,041
STUBHUB HOLDINGS INC CLASS A COMMON STOCK USD.001	111,713	$722,383	$623,359
STURM RUGER + CO INC COMMON STOCK USD1.0	841	$37,345	$35,726
SUBARU CORP COMMON STOCK	205,900	$4,577,052	$3,341,363
SUJA LIFE INC CL A COMMON STOCK USD.0001	247	$2,119	$2,398
SUMCO CORP COMMON STOCK	774,100	$9,982,348	$16,335,734
SUMITOMO CORP COMMON STOCK	1,762,600	$6,997,014	$19,854,278
SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK	1,886,500	$10,645,617	$27,828,981

SUMITOMO HEAVY INDUSTRIES COMMON STOCK	11,400	$392,451	$435,004
SUMITOMO METAL MINING CO LTD COMMON STOCK	174,300	$5,014,139	$10,993,651
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	3,952,600	$31,956,849	$87,310,113
SUMITOMO MITSUI TRUST GROUP COMMON STOCK	1,485,700	$7,343,538	$16,867,590
SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	239,500	$3,177,020	$4,851,424
SUMITOMO SEIKA CHEMICALS CO COMMON STOCK	2,700	$25,545	$25,774
SUMMIT HOTEL PROPERTIES INC REIT	203,629	$1,243,284	$1,215,665
SUMMIT MIDSTREAM CORP COMMON STOCK USD.01	380	$10,656	$11,487
SUMMIT THERAPEUTICS INC COMMON STOCK USD.01	55,157	$1,110,545	$932,705
SUN COMMUNITIES INC REIT USD.01	54,548	$6,621,889	$6,042,827
SUN HUNG KAI + CO LTD COMMON STOCK	46,538	$23,615	$23,664
SUN HUNG KAI PROPERTIES COMMON STOCK	509,657	$6,722,917	$7,047,221
SUN LIFE FINANCIAL INC COMMON STOCK	236,020	$9,249,123	$18,439,400
SUNBELT RENTALS HOLDINGS INC COMMON STOCK USD.01	190,290	$14,096,300	$13,931,131
SUNCOKE ENERGY INC COMMON STOCK USD.01	5,848	$49,485	$55,147
SUNCOR ENERGY INC COMMON STOCK	897,496	$38,827,645	$61,002,546
SUNCORP GROUP LTD COMMON STOCK	496,826	$5,607,515	$6,902,469
SUNCRETE INC A COMMON STOCK USD.0001	41,764	$754,849	$537,503
SUNGROW POWER SUPPLY CO LT A COMMON STOCK CNY1.0	14,480	$111,364	$178,133
SUNNY OPTICAL TECH COMMON STOCK HKD.1	2,976,400	$25,579,614	$24,029,686
SUNRUN INC COMMON STOCK USD.0001	15,690	$262,234	$121,911
SUNSHINE INSURANCE GROUP C H COMMON STOCK CNY1.0	334,000	$158,574	$150,894
SUNSHINE SILVER MINING + REF COMMON STOCK USD.001	879	$15,108	$12,939
SUNSTONE HOTEL INVESTORS INC REIT USD.01	164,437	$1,621,540	$1,843,339
SUNTEC REIT REIT	191,000	$220,481	$198,888
SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	44,000	$1,739,304	$1,264,263
SUNWAY BHD COMMON STOCK	315,500	$294,019	$341,775
SUNWAY CONSTRUCTION GROUP BH COMMON STOCK	138,600	$252,556	$262,919
SUNWODA ELECTRONIC CO LTD A COMMON STOCK CNY1.0	16,200	$37,583	$53,151
SUPCON TECHNOLOGY CO LTD A COMMON STOCK CNY1.0	6,556	$57,070	$78,266
SUPER GROUP SGHC LTD COMMON STOCK	119,091	$1,191,393	$1,351,683
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	280,706	$20,369,307	$11,528,595
SUPERIOR GROUP OF COS INC COMMON STOCK	417	$6,919	$5,275
SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	71,268	$1,991,169	$3,067,375
SURGERY PARTNERS INC COMMON STOCK USD.01	4,634	$123,372	$64,274
SURROZEN INC COMMON STOCK USD.0001	254	$6,420	$8,174
SUSTAINED INFRASTRUCTURE HOL COMMON STOCK SAR10.0	18,558	$186,860	$186,331
SUTRO BIOPHARMA INC COMMON STOCK USD.001	647	$19,875	$10,423
SUZANO SA COMMON STOCK	67,166	$617,947	$573,874
SUZHOU CENTEC COMMUNICATIO A COMMON STOCK CNY1.0	2,235	$93,013	$94,964
SUZHOU DONGSHAN PRECISION A COMMON STOCK CNY1.0	12,700	$36,106	$317,055
SUZHOU EVERBRIGHT PHOTONIC A COMMON STOCK CNY1.0	1,570	$91,615	$67,830
SUZHOU MAXWELL TECHNOLOGIE A COMMON STOCK CNY1.0	1,300	$52,055	$34,296
SUZHOU TFC OPTICAL COMMUNI A COMMON STOCK CNY1.0	7,384	$31,209	$287,160
SUZUKI MOTOR CORP COMMON STOCK	953,300	$9,447,718	$12,063,748
SVENSKA CELLULOSA AB SCA B COMMON STOCK	248,343	$3,241,627	$3,000,195
SVENSKA HANDELSBANKEN A SHS COMMON STOCK SEK1.55	766,442	$7,883,886	$11,870,765
SWARMER INC COMMON STOCK	137	$5,619	$2,443
SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25	13,139	$3,665,945	$2,957,632
SWEDBANK AB A SHARES COMMON STOCK	327,073	$6,209,632	$13,356,808
SWEDISH ORPHAN BIOVITRUM AB COMMON STOCK SEK.55	185,705	$6,907,117	$8,195,988
SWEETGREEN INC CLASS A COMMON STOCK USD.001	6,194	$107,499	$54,941
SWIRE PACIFIC LTD CL A COMMON STOCK	195,500	$1,675,129	$2,561,239
SWIRE PACIFIC LTD CL B COMMON STOCK	90,000	$152,246	$175,487
SWISS LIFE HOLDING AG REG COMMON STOCK CHF.1	11,021	$3,592,169	$11,795,156
SWISS PRIME SITE REG COMMON STOCK CHF2.0	30,499	$2,600,580	$4,408,922
SWISS RE AG COMMON STOCK USD.12	118,087	$9,852,263	$19,588,059
SWISSCOM AG REG COMMON STOCK CHF1.0	10,253	$4,709,595	$7,785,379
SWISSQUOTE GROUP HOLDING REG COMMON STOCK CHF.02	130	$1,899	$5,671
SYENSQO SA COMMON STOCK	198,659	$15,636,127	$17,611,734
SYLVAMO CORP COMMON STOCK USD1.0	27,349	$1,128,030	$893,765
SYMBOTIC INC COMMON STOCK USD.0001	74,008	$2,984,919	$3,113,517

SYMRISE AG COMMON STOCK	70,663	$6,078,409	$7,364,893
SYNAPTICS INC COMMON STOCK USD.001	21,979	$1,599,778	$2,228,561
SYNCHRONY FINANCIAL COMMON STOCK USD.001	184,014	$6,433,929	$13,059,474
SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	85,110	$1,362,087	$1,600,068
SYNEKTIK SA COMMON STOCK PLN.5	1,780	$165,105	$163,712
SYNNEX TECHNOLOGY INTL CORP COMMON STOCK TWD10.0	70,000	$197,947	$208,706
SYNOPSYS INC COMMON STOCK USD.01	88,684	$20,207,602	$38,572,219
SYNTEC OPTICS HOLDINGS INC COMMON STOCK USD.0001	347	$3,667	$2,863
SYSCO CORP COMMON STOCK USD1.0	244,639	$15,672,290	$19,072,056
SYSMEX CORP COMMON STOCK	157,900	$1,623,588	$1,853,982
SYSTEM SUPPORT HOLDINGS INC COMMON STOCK	4,600	$24,908	$38,730
T M G HOLDING COMMON STOCK EGP10.0	96,117	$110,076	$160,960
T MOBILE US INC COMMON STOCK USD.0001	290,022	$35,811,998	$47,296,788
T ROWE PRICE GROUP INC COMMON STOCK USD.2	97,811	$8,686,696	$10,177,235
T+D HOLDINGS INC COMMON STOCK	173,300	$2,424,546	$5,378,713
T1 ENERGY INC COMMON STOCK USD.0001	12,089	$51,940	$46,664
TA CHEN STAINLESS PIPE CO COMMON STOCK TWD10.0	1,083,000	$1,590,942	$1,614,488
TABOOLA.COM LTD COMMON STOCK	61,603	$301,605	$206,986
TACHIBANA ELETECH CO LTD COMMON STOCK	1,100	$27,596	$29,927
TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001	26,859	$371,965	$598,687
TAIHEIYO CEMENT CORP COMMON STOCK	68,500	$1,632,912	$1,790,368
TAISEI CORP COMMON STOCK	134,626	$5,094,069	$10,563,774
TAIWAN COOPERATIVE FINANCIAL COMMON STOCK TWD10.0	1,288,686	$661,239	$1,056,715
TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0	197,000	$686,622	$739,613
TAIWAN SEMICONDUCTOR CO LTD COMMON STOCK TWD10.0	79,000	$232,104	$238,270
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	12,049,045	$333,223,140	$938,803,047
TAIWAN SEMICONDUCTOR SP ADR ADR	43,173	$12,937,845	$19,695,091
TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	84,454	$10,461,683	$17,524,205
TAKEBISHI CORP COMMON STOCK	1,500	$26,870	$27,807
TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK	646,290	$23,965,969	$23,772,910
TAL EDUCATION GROUP ADR ADR	251,160	$3,093,645	$3,031,501
TALANX AG COMMON STOCK	27,404	$1,907,228	$3,657,403
TALEN ENERGY CORP COMMON STOCK USD.001	23,247	$7,135,433	$7,269,104
TALOS ENERGY INC COMMON STOCK	84,444	$776,670	$1,378,971
TANDEM DIABETES CARE INC COMMON STOCK	3,935	$119,924	$64,180
TANGER INC REIT USD.01	6,395	$157,512	$219,349
TANGO THERAPEUTICS INC COMMON STOCK USD.0001	7,822	$127,189	$195,159
TAPESTRY INC COMMON STOCK USD.01	114,991	$5,291,319	$13,228,565
TARGA RESOURCES CORP COMMON STOCK USD.001	106,963	$7,879,838	$28,913,169
TARGET CORP COMMON STOCK USD.0833	227,253	$20,836,756	$35,608,273
TARGET HOSPITALITY CORP COMMON STOCK USD.0001	98,414	$1,782,132	$1,940,724
TARSUS PHARMACEUTICALS INC COMMON STOCK USD.0001	2,314	$86,918	$181,904
TAT TECHNOLOGIES LTD COMMON STOCK ILS.9	486	$22,746	$17,029
TATA CONSUMER PRODUCTS LTD COMMON STOCK INR1.0	215,588	$2,802,965	$2,136,138
TAYLOR DEVICES INC COMMON STOCK USD.025	131	$8,149	$7,992
TAYLOR WIMPEY PLC COMMON STOCK GBP.01	4,317,049	$7,721,482	$4,932,086
TAYSHA GENE THERAPIES INC COMMON STOCK USD.00001	273,972	$1,308,476	$1,334,244
TBA WESTERN/LEHMAN RECEIVABLE LBI LEHESC R(LEH ESCROW REC)	748,477	$0	$3,742
TBEA CO LTD A COMMON STOCK CNY1.0	35,920	$26,129	$92,781
TBS HOLDINGS INC COMMON STOCK	41,500	$896,694	$1,501,960
TC ENERGY CORP COMMON STOCK	521,739	$21,415,528	$30,277,215
TCL TECHNOLOGY GROUP CORP A COMMON STOCK CNY1.0	121,480	$63,167	$86,779
TCL ZHONGHUAN RENEWABLE EN A COMMON STOCK CNY1.0	42,000	$86,996	$57,625
TD SYNNEX CORP COMMON STOCK USD.001	55,500	$6,172,451	$14,255,175
TDK CORP COMMON STOCK	1,462,100	$14,645,571	$27,737,424
TE CONNECTIVITY PLC COMMON STOCK USD.01	59,945	$12,593,297	$12,653,191
TECAN GROUP AG REG COMMON STOCK CHF.1	5,430	$1,478,301	$1,524,393
TECHMATRIX CORPORATION COMMON STOCK	2,400	$38,596	$37,832
TECHNIP ENERGIES NV COMMON STOCK EUR.01	53,965	$1,194,244	$1,749,392
TECHNIPFMC PLC COMMON STOCK USD1.0	213,972	$4,550,865	$14,532,978
TECHNOPROBE SPA COMMON STOCK	11,018	$446,359	$413,239
TECHTARGET INC COMMON STOCK USD.001	171,198	$2,005,908	$633,433

TECHTRONIC INDUSTRIES CO LTD COMMON STOCK	1,486,000	$16,987,020	$24,429,732
TECK RESOURCES LTD CLS B COMMON STOCK	180,417	$4,724,601	$11,907,077
TECNOGLASS HOLDINGS INC COMMON STOCK USD.0001	1,447	$69,785	$51,397
TECTONIC THERAPEUTIC INC COMMON STOCK USD.0001	456	$10,576	$10,620
TEEKAY CORP LTD COMMON STOCK USD.001	3,029	$21,516	$43,163
TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	20,187	$837,091	$1,959,350
TEIKOKU CORP COMMON STOCK	2,700	$48,389	$61,514
TEJON RANCH CO COMMON STOCK USD.5	1,409	$28,552	$22,854
TELADOC HEALTH INC COMMON STOCK USD.001	35,690	$523,912	$207,002
TELE2 AB B SHS COMMON STOCK SEK1.25	205,008	$2,369,668	$3,337,497
TELECOM ITALIA SPA COMMON STOCK	707,902	$6,019,473	$5,369,582
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	22,719	$6,563,068	$13,786,116
TELEFLEX INC COMMON STOCK USD1.0	29,095	$5,586,842	$3,638,039
TELEFONICA BRASIL ADR ADR	1,349	$19,001	$15,446
TELEFONICA BRASIL S.A. COMMON STOCK	78,000	$504,021	$449,471
TELEFONICA SA COMMON STOCK EUR1.0	1,420,828	$12,775,884	$5,387,023
TELEKOM MALAYSIA BHD COMMON STOCK	145,727	$179,474	$286,082
TELENOR ASA COMMON STOCK NOK6.0	243,731	$3,596,439	$3,259,119
TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	5,624	$167,499	$190,766
TELIA CO AB COMMON STOCK SEK3.2	891,601	$4,435,215	$3,923,416
TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0	5,048,100	$1,294,217	$646,722
TELKOM SA SOC LTD COMMON STOCK ZAR10.0	46,941	$154,745	$149,444
TELOS CORPORATION COMMON STOCK USD.001	2,492	$10,672	$10,142
TELSTRA GROUP LTD COMMON STOCK	2,735,246	$8,151,231	$9,191,060
TELUS CORP COMMON STOCK	194,398	$3,286,221	$1,636,243
TEMAIRAZU INC COMMON STOCK	1,800	$66,206	$37,172
TEMENOS AG REG COMMON STOCK CHF5.0	2,955	$267,151	$233,052
TEMPUS AI INC CL A COMMON STOCK USD.0001	56,759	$3,675,564	$4,648,562
TENABLE HOLDINGS INC COMMON STOCK USD.01	6,305	$217,610	$229,439
TENAGA NASIONAL BHD COMMON STOCK	250,200	$683,041	$794,714
TENARIS SA COMMON STOCK USD1.0	135,045	$2,090,057	$3,735,067
TENAX THERAPEUTICS INC COMMON STOCK USD.0001	1,695	$15,079	$3,204
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	3,887,047	$185,410,285	$213,504,605
TENCENT MUSIC ENTERTAINM ADR ADR USD.000083	290,900	$3,404,911	$2,306,837
TENET HEALTHCARE CORP COMMON STOCK USD.05	46,389	$3,188,811	$11,855,173
TENNANT CO COMMON STOCK USD.375	21,156	$1,567,548	$1,422,106
TERADATA CORP COMMON STOCK USD.01	55,446	$1,734,550	$1,599,063
TERADYNE INC COMMON STOCK USD.125	71,450	$4,097,979	$28,645,020
TERAWULF INC COMMON STOCK USD.001	208,896	$4,659,012	$3,091,661
TEREX CORP COMMON STOCK USD.01	113,663	$6,916,346	$5,978,674
TERNA RETE ELETTRICA NAZIONA COMMON STOCK EUR.22	573,249	$2,793,707	$5,985,139
TERRENO REALTY CORP REIT USD.01	80,271	$5,051,078	$5,181,493
TERUMO CORP COMMON STOCK	528,500	$5,485,475	$7,725,615
TESCO PLC COMMON STOCK GBP.0633333	2,522,161	$10,819,647	$15,707,447
TESEC CORP COMMON STOCK	500	$10,678	$11,726
TESLA INC COMMON STOCK USD.001	1,593,021	$205,625,218	$565,219,781
TESMEC SPA COMMON STOCK	114,690	$51,088	$70,346
TESSENDERLO GROUP COMMON STOCK	14	$606	$323
TETRA TECH INC COMMON STOCK USD.01	119,598	$3,359,409	$3,940,754
TETRA TECHNOLOGIES INC COMMON STOCK USD.01	277,061	$2,200,562	$1,626,348
TEVA PHARMACEUTICAL IND LTD COMMON STOCK ILS.1	588,045	$16,675,955	$23,300,920
TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	47,610	$4,582,645	$4,428,682
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	528,474	$59,036,567	$148,020,283
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	26,828	$4,791,760	$8,741,367
TEXAS ROADHOUSE INC COMMON STOCK USD.001	71,844	$10,614,517	$11,232,091
TEXTRON INC COMMON STOCK USD.125	150,488	$9,606,527	$11,467,186
TFI INTERNATIONAL INC COMMON STOCK	33,400	$3,636,296	$4,014,822
TFS FINANCIAL CORP COMMON STOCK USD.01	31,907	$548,137	$516,893
TG THERAPEUTICS INC COMMON STOCK USD.001	89,164	$2,380,572	$4,973,568
TGS ASA COMMON STOCK NOK.25	50,805	$728,750	$717,508
THALES SA COMMON STOCK EUR3.0	40,658	$4,299,989	$10,367,721
THE CAMPBELL S COMPANY COMMON STOCK USD.0375	123,777	$5,738,625	$2,454,498

THE CIGNA GROUP COMMON STOCK USD.01	165,257	$33,825,531	$44,921,810
THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0	643,427	$6,431,105	$6,823,603
THE SHANGHAI COMMERCIAL + SA COMMON STOCK TWD10.0	445,018	$686,466	$687,181
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	196,379	$58,381,086	$132,565,644
THIRD COAST BANCSHARES INC COMMON STOCK USD1.0	966	$31,967	$40,949
THIRD HARMONIC BIO INC COMMON STOCK USD.0001	43,925	$5,887	$0
THOMSON REUTERS CORP COMMON STOCK	101,689	$7,089,881	$9,917,232
THOR INDUSTRIES INC COMMON STOCK USD.1	25,332	$2,026,021	$1,750,441
THREDUP INC CLASS A COMMON STOCK USD.0001	5,611	$23,307	$11,895
THRYV HOLDINGS INC COMMON STOCK	1,722	$34,728	$2,704
THYSSENKRUPP AG COMMON STOCK	193,231	$2,844,026	$3,213,208
TIANFENG SECURITIES CO LTD A COMMON STOCK CNY1.0	39,700	$25,632	$21,077
TIANNENG POWER INTL LTD COMMON STOCK HKD.1	330,000	$166,349	$162,755
TIANQI LITHIUM CORP A COMMON STOCK CNY1.0	13,700	$211,274	$82,236
TIANSHAN ALUMINUM GROUP CO A COMMON STOCK CNY1.0	38,700	$51,187	$70,296
TIANSHUI HUATIAN TECHNOLOG A COMMON STOCK CNY1.0	24,600	$40,500	$60,387
TIC SOLUTIONS INC COMMON STOCK	10,550	$105,988	$87,776
TIDEWATER INC COMMON STOCK	28,833	$2,123,819	$2,338,356
TIGO ENERGY INC COMMON STOCK USD.0001	1,771	$3,964	$1,611
TIM SA COMMON STOCK	207,800	$723,365	$736,297
TIMBERLAND BANCORP INC COMMON STOCK USD.01	1,610	$55,397	$71,774
TIMKEN CO COMMON STOCK	35,931	$2,308,007	$4,194,944
TINGYI (CAYMAN ISLN) HLDG CO COMMON STOCK USD.005	674,000	$1,041,415	$997,246
TIPTREE INC COMMON STOCK USD.001	1,812	$22,901	$30,786
TITAN AMERICA SA COMMON STOCK	4,078	$67,989	$55,583
TITAN CO LTD COMMON STOCK INR1.0	457,299	$18,343,209	$21,889,651
TITAN INTERNATIONAL INC COMMON STOCK	3,096	$26,747	$20,991
TITAN MACHINERY INC COMMON STOCK USD.00001	1,219	$27,846	$28,135
TJX COMPANIES INC COMMON STOCK USD1.0	646,032	$44,470,341	$85,476,494
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	28,684	$2,659,833	$5,155,088
TMBTHANACHART BANK P FOREIGN FOREIGN SH. THB.95 A	2,699,481	$132,766	$234,930
TMBTHANACHART BANK PCL NVDR NVDR THB.95	13,228,100	$1,248,270	$1,151,212
TMX GROUP LTD COMMON STOCK	175,190	$4,323,995	$6,447,387
TOAST INC CLASS A COMMON STOCK USD.000001	487,837	$11,780,245	$14,142,395
TOCALO CO LTD COMMON STOCK	2,500	$49,397	$46,107
TOHO CO LTD COMMON STOCK	220,550	$1,125,614	$2,183,253
TOKIO MARINE HOLDINGS INC COMMON STOCK	17,428,500	$27,413,621	$59,616,373
TOKYO ELECTRON LTD COMMON STOCK	1,583,000	$37,498,192	$119,025,965
TOKYO GAS CO LTD COMMON STOCK	116,600	$2,554,799	$4,593,210
TOKYO OHKA KOGYO CO LTD COMMON STOCK	128,900	$5,001,947	$7,068,644
TOKYO ROPE MFG CO LTD COMMON STOCK	4,500	$55,235	$53,896
TOLL BROTHERS INC COMMON STOCK USD.01	44,660	$1,508,503	$6,017,935
TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	831	$61,863	$79,984
TONGCHENG TRAVEL HOLDINGS LT COMMON STOCK USD.0005	151,200	$304,998	$194,811
TONGFU MICROELECTRONIC CO A COMMON STOCK CNY1.0	10,400	$38,539	$88,251
TONGLING NONFERROUS METALS A COMMON STOCK CNY1.0	80,300	$43,318	$69,218
TONGWEI CO LTD A COMMON STOCK CNY1.0	14,800	$40,489	$25,427
TONIX PHARMACEUTICALS HOLDIN COMMON STOCK USD.001	762	$22,740	$7,422
TOPCO EQUITY 4(A)(2) SHARES	349	$0	$0
TOPPAN HOLDINGS INC COMMON STOCK	161,800	$1,464,200	$2,432,638
TORAY INDUSTRIES INC COMMON STOCK	509,900	$3,486,034	$4,090,298
TOREX GOLD RESOURCES INC COMMON STOCK	54,240	$806,894	$2,629,575
TORM PLC A COMMON STOCK USD.01	92,976	$2,960,881	$3,565,649
TORO CO COMMON STOCK USD1.0	44,226	$3,195,423	$4,264,271
TOROMONT INDUSTRIES LTD COMMON STOCK	34,300	$2,671,178	$5,483,651
TORONTO DOMINION BANK COMMON STOCK	775,937	$43,115,233	$91,450,987
TORRID HOLDINGS INC COMMON STOCK USD.01	1,630	$6,278	$3,847
TORUNLAR GAYRIMENKUL YATIRIM REIT TRY1.0	82,709	$157,445	$151,018
TOSHIBA TEC CORP COMMON STOCK	1,300	$45,153	$23,967
TOTAL ENERGY SERVICES INC COMMON STOCK	14,800	$132,810	$353,073
TOTALENERGIES SE COMMON STOCK EUR2.5	1,016,726	$56,442,671	$87,422,005
TOTO LTD COMMON STOCK	108,900	$4,525,302	$4,086,825

TOURMALINE OIL CORP COMMON STOCK	142,200	$5,500,490	$6,099,651
TOWA BANK LTD/THE COMMON STOCK	21,200	$94,111	$213,977
TOWER SEMICONDUCTOR LTD COMMON STOCK ILS15.0	51,616	$7,882,564	$12,007,159
TOWNE BANK COMMON STOCK USD1.667	4,807	$150,819	$171,370
TOYO CO LTD COMMON STOCK USD.0001	359	$2,609	$1,562
TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	54,500	$757,534	$1,536,135
TOYO SUISAN KAISHA LTD COMMON STOCK	13,500	$693,248	$823,823
TOYOBO CO LTD COMMON STOCK	5,400	$54,508	$57,425
TOYOTA MOTOR CORP COMMON STOCK	3,800,600	$51,303,700	$70,625,589
TOYOTA TSUSHO CORP COMMON STOCK	291,700	$4,543,108	$13,414,097
TPG INC COMMON STOCK	185,650	$2,349,348	$2,698,647
TPG MORTGAGE INVESTMENT TRUS REIT USD.01	1,140	$7,912	$6,532
TPG RE FINANCE TRUST INC REIT USD.001	3,945	$52,034	$24,696
TPG TELECOM LTD COMMON STOCK	188,190	$554,706	$502,747
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	271,503	$5,832,697	$8,495,329
TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001	501,580	$12,395,153	$6,104,229
TRADEWEB MARKETS INC CLASS A COMMON STOCK USD.00001	55,086	$3,781,377	$5,554,872
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	150,350	$20,308,055	$67,955,193
TRANSCAT INC COMMON STOCK USD.5	48,569	$3,575,587	$4,294,471
TRANSCEND INFORMATION INC COMMON STOCK TWD10.0	126,000	$1,134,778	$1,144,033
TRANSCONTINENTAL REALTY INV REIT USD.01	49	$2,150	$2,180
TRANSDIGM GROUP INC COMMON STOCK USD.01	30,726	$17,251,156	$33,263,968
TRANSMEDICS GROUP INC COMMON STOCK	81,307	$8,442,271	$6,785,069
TRANSOCEAN LTD COMMON STOCK CHF.1	141,370	$666,168	$740,779
TRANSUNION COMMON STOCK USD.01	91,301	$5,714,203	$5,580,317
TRANSURBAN GROUP STAPLED SECURITY	1,227,413	$9,649,606	$11,305,786
TRAVEL LEISURE CO COMMON STOCK USD.01	50,604	$2,055,485	$3,130,869
TRAVELERS COS INC/THE COMMON STOCK	95,866	$12,511,865	$34,177,188
TRAVELSKY TECHNOLOGY LTD H COMMON STOCK CNY1.0	5,294,000	$8,094,901	$6,088,935
TRAVERE THERAPEUTICS INC COMMON STOCK USD.0001	33,910	$1,096,702	$1,996,621
TREASURY WINE ESTATES LTD COMMON STOCK	124,314	$601,239	$472,210
TREDEGAR CORP COMMON STOCK	102,080	$816,911	$702,310
TRELLEBORG AB B SHS COMMON STOCK SEK25.0	360,850	$16,262,736	$16,207,982
TREND MICRO INC COMMON STOCK	92,100	$4,065,556	$3,829,123
TREVI THERAPEUTICS INC COMMON STOCK	54,531	$779,911	$780,884
TREX COMPANY INC COMMON STOCK USD.01	51,646	$3,419,481	$2,249,700
TRICO BANCSHARES COMMON STOCK	1,750	$70,403	$89,583
TRIMAS CORP COMMON STOCK USD.01	1,893	$65,504	$73,060
TRIMBLE INC COMMON STOCK USD.001	101,342	$4,071,084	$5,787,642
TRINET GROUP INC COMMON STOCK USD.000025	1,700	$84,660	$106,318
TRINITY INDUSTRIES INC COMMON STOCK USD.01	4,683	$121,073	$119,604
TRINSEO PLC COMMON STOCK	859	$2,962	$11
TRIP.COM GROUP LTD ADR ADR USD.01	191,539	$10,653,144	$7,489,175
TRIP.COM GROUP LTD COMMON STOCK USD.00125	66,675	$2,768,817	$2,618,821
TRIPADVISOR INC COMMON STOCK USD.001	6,102	$102,130	$51,074
TRISALUS LIFE SCIENCES INC COMMON STOCK USD.0001	1,723	$8,651	$7,426
TRIUMPH FINANCIAL INC COMMON STOCK USD.01	1,341	$71,671	$80,447
TRON INC COMMON STOCK	2,908	$4,588	$4,129
TRONOX HOLDINGS PLC COMMON STOCK USD.01	6,859	$102,685	$27,093
TRUE CORP PCL/NEW FOREIGN FOREIGN SH. THB4.0 A	760,982	$278,331	$285,772
TRUE CORP PCL/NEW NVDR NVDR THB4.0	965,224	$300,804	$365,348
TRUEBLUE INC COMMON STOCK	1,648	$31,456	$15,162
TRUIST FINANCIAL CORP COMMON STOCK USD5.0	632,292	$27,638,663	$29,275,120
TRULY INTERNATIONAL HOLDINGS COMMON STOCK HKD.02	449,991	$69,117	$46,451
TRUMP MEDIA + TECHNOLOGY GRO COMMON STOCK USD.0001	9,208	$115,840	$83,424
TRUPANION INC COMMON STOCK USD.00001	2,052	$81,122	$47,935
TRUST FIBRA UNO REIT	295,260	$465,053	$479,038
TRUSTCO BANK CORP NY COMMON STOCK USD1.0	962	$41,836	$52,227
TRUSTMARK CORP COMMON STOCK	29,423	$1,283,756	$1,319,033
TRUSTPILOT GROUP PLC COMMON STOCK GBP.0001	241,689	$679,773	$741,676
TRYG A/S COMMON STOCK DKK5.0	117,566	$2,369,575	$2,506,212
TS FINANCIAL HOLDING CO LTD COMMON STOCK TWD10.0	2,844,359	$1,367,492	$3,748,751

TSINGTAO BREWERY CO LTD A COMMON STOCK CNY1.0	4,600	$32,570	$34,314
TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0	78,000	$484,864	$398,014
TSS INC COMMON STOCK USD.0001	1,410	$29,750	$13,719
TSUBAKIMOTO CHAIN CO COMMON STOCK	5,700	$49,807	$95,982
TSUMURA + CO COMMON STOCK	43,900	$1,124,241	$1,057,724
TTM TECHNOLOGIES COMMON STOCK USD.001	77,443	$11,662,953	$9,513,098
TUCOWS INC CLASS A COMMON STOCK	392	$19,761	$3,704
TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.0	444,166	$3,177,850	$3,409,378
TURK HAVA YOLLARI AO COMMON STOCK TRY1.0	53,439	$259,293	$308,803
TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	136,837	$1,115,222	$675,975
TURKCELL ILETISIM HIZMET AS COMMON STOCK TRY1.0	540,616	$1,469,312	$1,059,902
TURKIYE IS BANKASI C COMMON STOCK TRY1.0	952,137	$206,059	$236,980
TURKIYE SIGORTA AS COMMON STOCK TRY1.0	1,250,525	$158,359	$137,765
TURKIYE SINAI KALKINMA BANK COMMON STOCK TRY1.0	1,364,530	$303,371	$268,357
TURNING POINT BRANDS INC COMMON STOCK USD.01	1,048	$55,361	$61,518
TURTLE BEACH CORP COMMON STOCK	19,079	$292,418	$243,639
TUTOR PERINI CORP COMMON STOCK USD1.0	2,571	$95,860	$212,159
TWILIO INC A COMMON STOCK USD.001	87,186	$12,722,840	$25,498,418
TWIN DISC INC COMMON STOCK	501	$12,120	$13,126
TWIST BIOSCIENCE CORP COMMON STOCK USD.00001	11,408	$1,415,149	$2,204,482
TXNM ENERGY INC COMMON STOCK	6,365	$307,254	$371,207
TYK CORP COMMON STOCK	7,500	$17,816	$34,318
TYLER TECHNOLOGIES INC COMMON STOCK USD.01	22,883	$5,968,303	$7,290,524
TYRA BIOSCIENCES INC COMMON STOCK USD.0001	33,764	$1,208,883	$738,419
TYSON FOODS INC CL A COMMON STOCK USD.1	171,676	$10,857,439	$8,674,788
U HAUL HOLDING CO COMMON STOCK USD.25	64	$1,536	$3,851
U HAUL HOLDING CO NON VOTING COMMON STOCK USD.001	153,470	$7,905,729	$8,110,890
U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	777	$57,970	$66,612
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	1,189,801	$51,449,219	$81,513,267
UBIQUITI INC COMMON STOCK USD.001	1,797	$268,100	$1,019,851
UBS GROUP AG REG COMMON STOCK USD.1	1,481,598	$32,680,295	$71,493,603
UBTECH ROBOTICS CORP LTD H COMMON STOCK CNY1.0	30,250	$434,027	$286,627
UCB SA COMMON STOCK	76,367	$11,035,374	$17,790,672
UDR INC REIT USD.01	167,776	$6,789,533	$5,628,885
UFP INDUSTRIES INC COMMON STOCK	3,323	$198,656	$256,602
UFP TECHNOLOGIES INC COMMON STOCK USD.01	428	$52,077	$127,039
UGI CORP COMMON STOCK	171,820	$7,403,377	$6,128,819
UIPATH INC CLASS A COMMON STOCK USD.00001	198,594	$4,205,927	$2,549,947
UL SOLUTIONS INC CLASS A COMMON STOCK USD.001	35,603	$3,526,750	$2,336,269
ULTA BEAUTY INC COMMON STOCK	19,931	$5,777,047	$10,885,714
ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	2,608	$112,652	$211,404
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	73,013	$2,118,986	$1,097,385
ULTRAPAR PARTICIPACOES SA COMMON STOCK	413,110	$3,023,871	$3,006,600
ULTRATECH CEMENT LTD COMMON STOCK INR10.0	58,360	$8,163,252	$6,672,324
UMB FINANCIAL CORP COMMON STOCK USD1.0	33,167	$3,642,830	$4,312,042
UMH PROPERTIES INC REIT USD.1	66,064	$1,094,665	$1,017,386
UMICORE COMMON STOCK	3,026	$62,467	$72,591
UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	11,485	$91,948	$51,223
UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	10,599	$91,079	$46,106
UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0	547,635	$1,120,707	$1,276,631
UNIBAIL RODAMCO WESTFIELD REIT EUR5.0	42,490	$6,620,225	$4,300,168
UNICHARM CORP COMMON STOCK	388,400	$2,911,005	$2,318,758
UNICREDIT SPA COMMON STOCK	745,267	$18,170,822	$70,175,800
UNICYCIVE THERAPEUTICS INC COMMON STOCK USD.001	1,115	$7,959	$5,235
UNIFIRST CORP/MA COMMON STOCK USD.1	869	$149,447	$217,702
UNIGROUP GUOXIN MICROELECT A COMMON STOCK CNY1.0	7,579	$60,585	$65,421
UNILEVER INDONESIA TBK PT COMMON STOCK IDR2.0	10,688,300	$1,924,868	$968,674
UNILEVER PLC COMMON STOCK GBP.00031111	862,619	$38,267,677	$52,753,632
UNIMICRON TECHNOLOGY CORP COMMON STOCK TWD10.0	557,449	$4,095,531	$20,578,475
UNION PACIFIC CORP COMMON STOCK USD2.5	339,090	$53,636,537	$92,276,562
UNIPOL ASSICURAZIONI SPA COMMON STOCK	162,050	$2,485,071	$4,940,291
UNISPLENDOUR CORP LTD A COMMON STOCK CNY1.0	19,960	$60,132	$92,337

UNISYS CORP COMMON STOCK USD.01	4,644	$139,819	$10,728
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	179,878	$11,084,905	$19,957,464
UNITED BANKSHARES INC COMMON STOCK USD2.5	7,982	$272,993	$366,693
UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	70,067	$1,817,778	$2,336,734
UNITED FIRE GROUP INC COMMON STOCK USD.001	9,409	$239,077	$494,819
UNITED MICROELECTRON SP ADR ADR	67,550	$1,717,797	$1,654,300
UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.0	1,431,000	$1,716,113	$6,946,056
UNITED NATURAL FOODS INC COMMON STOCK USD.01	6,487	$247,922	$290,553
UNITED NOVA TECHNOLOGY CO A COMMON STOCK CNY1.0	70,290	$76,660	$92,876
UNITED OVERSEAS BANK LTD COMMON STOCK	633,673	$11,253,030	$21,253,906
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	577,594	$67,093,778	$53,970,383
UNITED PARKS + RESORTS INC COMMON STOCK USD.01	1,230	$47,315	$39,852
UNITED RENTALS INC COMMON STOCK USD.01	33,269	$6,436,577	$33,294,950
UNITED STATES ANTIMONY CORP COMMON STOCK USD.01	7,998	$38,659	$33,352
UNITED STATES LIME + MINERAL COMMON STOCK USD.1	588	$33,016	$66,509
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	26,190	$4,531,174	$14,192,099
UNITED TRACTORS TBK PT COMMON STOCK IDR250.0	207,400	$328,593	$314,146
UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	295,027	$3,398,125	$5,537,951
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	540,547	$144,763,721	$198,423,993
UNITI GROUP INC COMMON STOCK USD.0001	9,339	$81,124	$78,261
UNITIL CORP COMMON STOCK	23,859	$1,249,968	$1,211,083
UNITY BANCORP INC COMMON STOCK	414	$15,139	$22,447
UNITY SOFTWARE INC COMMON STOCK USD.000005	305,877	$15,393,183	$12,519,546
UNIVERSAL CORP/VA COMMON STOCK	1,465	$76,974	$61,222
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	22,564	$2,617,759	$1,738,331
UNIVERSAL HEALTH RLTY INCOME REIT USD.01	723	$31,914	$27,033
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	68,126	$10,587,309	$11,871,637
UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	27,830	$586,102	$1,171,365
UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	389	$10,575	$6,726
UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0	420,984	$11,709,831	$6,821,161
UNIVERSAL SCIENTIFIC INDUS A COMMON STOCK CNY1.0	18,900	$125,225	$66,914
UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	137,724	$3,723,502	$2,571,307
UNIVEST FINANCIAL CORP COMMON STOCK USD5.0	32,408	$903,694	$1,328,080
UNTRADE.PC PARTNER	345,772	$319,381	$319,003
UNUM GROUP COMMON STOCK USD.1	115,866	$4,499,884	$10,164,924
UNUSUAL MACHINES INC /US COMMON STOCK USD.01	35,268	$522,681	$863,361
UOB KAY HIAN HOLDINGS LTD COMMON STOCK	94,400	$258,590	$287,505
UPBOUND GROUP INC COMMON STOCK USD.01	130,602	$2,641,900	$2,050,451
UPL LTD COMMON STOCK INR2.0	2,643,841	$18,362,365	$14,891,479
UPM KYMMENE OYJ COMMON STOCK	203,624	$4,662,719	$5,754,403
UPSTART HOLDINGS INC COMMON STOCK USD.0001	4,825	$304,243	$110,927
UPSTREAM BIO INC COMMON STOCK USD.001	1,935	$24,026	$10,197
UPWORK INC COMMON STOCK USD.0001	407,823	$4,793,596	$3,327,836
UR ENERGY INC COMMON STOCK	33,937	$46,093	$36,652
URANIUM ENERGY CORP COMMON STOCK USD.001	154,574	$1,987,640	$1,460,724
URBAN EDGE PROPERTIES REIT USD.01	96,639	$2,012,828	$1,887,360
URBAN OUTFITTERS INC COMMON STOCK USD.0001	55,354	$3,187,674	$4,227,939
UROGEN PHARMA LTD COMMON STOCK USD.01	2,350	$44,834	$95,481
US BANCORP COMMON STOCK USD.01	955,261	$45,632,456	$55,175,875
US FOODS HOLDING CORP COMMON STOCK USD.01	121,770	$4,562,250	$11,228,412
US GOLD CORP COMMON STOCK USD1.0	659	$9,317	$9,793
US GOLDMINING INC COMMON STOCK USD.001	86	$850	$573
USA RARE EARTH INC COMMON STOCK USD.0001	11,824	$201,737	$166,482
USA TODAY CO INC COMMON STOCK USD.01	6,583	$51,019	$41,407
USANA HEALTH SCIENCES INC COMMON STOCK USD.001	631	$34,805	$9,131
USCB FINANCIAL HOLDINGS INC COMMON STOCK	499	$7,841	$10,893
USS CO LTD COMMON STOCK	152,000	$1,325,534	$1,735,374
UT GROUP CO LTD COMMON STOCK	70,900	$101,498	$108,740
UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	138	$8,941	$10,219
UTZ BRANDS INC COMMON STOCK USD.0001	4,324	$67,113	$61,617
UWM HOLDINGS CORP COMMON STOCK USD.0001	212,613	$949,879	$250,883
V2X INC COMMON STOCK USD.01	35,961	$1,881,927	$2,544,960

VAALCO ENERGY INC COMMON STOCK USD.1	7,340	$41,940	$41,544
VAIL RESORTS INC COMMON STOCK USD.01	54,408	$8,946,657	$7,463,689
VALARIS LTD COMMON STOCK USD.01	3,394	$217,270	$266,497
VALE SA COMMON STOCK	2,100,377	$27,871,744	$28,384,515
VALE SA SP ADR ADR	195,338	$2,753,439	$2,619,483
VALERO ENERGY CORP COMMON STOCK USD.01	188,351	$19,615,973	$73,006,731
VALHI INC COMMON STOCK USD.01	199	$4,435	$3,067
VALLEY NATIONAL BANCORP COMMON STOCK	399,989	$4,697,238	$5,047,861
VALMONT INDUSTRIES COMMON STOCK USD1.0	9,074	$1,395,686	$4,201,081
VALTERRA PLATINUM LIMITED COMMON STOCK ZAR.1	69,497	$4,722,875	$5,463,561
VALUE PARTNERS GROUP LTD COMMON STOCK HKD.1	338,000	$107,299	$80,981
VALVOLINE INC COMMON STOCK USD.01	63,054	$1,399,063	$1,900,448
VANDA PHARMACEUTICALS INC COMMON STOCK USD.001	3,529	$42,201	$17,327
VANGUARD INTERNATIONAL SEMI COMMON STOCK TWD10.0	139,263	$347,743	$791,926
VAR ENERGI ASA COMMON STOCK NOK.16	347,604	$1,714,048	$1,842,557
VAREX IMAGING CORP COMMON STOCK USD.01	2,292	$34,025	$42,287
VARONIS SYSTEMS INC COMMON STOCK USD.001	26,192	$992,544	$1,242,810
VAT GROUP AG COMMON STOCK CHF.1	10,629	$4,861,471	$8,666,655
VAXCYTE INC COMMON STOCK USD.001	69,189	$3,352,312	$3,936,854
VEECO INSTRUMENTS INC COMMON STOCK USD.01	30,163	$1,821,287	$1,565,460
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	83,004	$10,573,998	$23,693,492
VELO3D INC COMMON STOCK USD.0001	669	$7,083	$7,285
VELOCITY FINANCIAL INC COMMON STOCK	537	$8,662	$8,066
VENTAS INC REIT USD.25	357,591	$21,730,015	$30,402,387
VENTURE CORP LTD COMMON STOCK	161,700	$1,853,845	$2,054,720
VENU HOLDING CORP COMMON STOCK USD.001	2,053	$5,979	$2,915
VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0	353,740	$9,445,327	$12,379,321
VERA THERAPEUTICS INC COMMON STOCK USD.001	3,474	$110,733	$112,175
VERACYTE INC COMMON STOCK USD.001	58,373	$2,325,244	$2,687,493
VERADERMICS INC COMMON STOCK USD.0001	1,250	$157,690	$151,538
VERALTO CORP COMMON STOCK USD.01	115,152	$5,913,209	$10,861,137
VERASTEM INC COMMON STOCK USD.0001	4,480	$22,596	$36,064
VERBUND AG COMMON STOCK	29,171	$1,338,138	$2,152,045
VERDERA ENERGY CORP COMMON STOCK	2,470	$646	$572
VERICEL CORP COMMON STOCK	2,866	$75,236	$115,041
VERISIGN INC COMMON STOCK USD.001	37,298	$5,484,505	$10,518,409
VERISILICON MICROELECTRONI A COMMON STOCK CNY1.0	3,138	$52,141	$80,343
VERISK ANALYTICS INC COMMON STOCK USD.001	75,563	$9,642,503	$12,683,250
VERISURE PLC COMMON STOCK	107,594	$1,200,097	$990,151
VERITONE INC COMMON STOCK USD.001	4,657	$6,371	$5,542
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	2,495,764	$125,060,170	$114,480,695
VERRA MOBILITY CORP COMMON STOCK USD.0001	8,691	$140,591	$26,942
VERSANT MEDIA GROUP INC COMMON STOCK USD.01	100,416	$4,808,146	$3,183,187
VERSIGENT PLC COMMON STOCK USD.01	57,601	$2,240,208	$2,588,589
VERTEX INC CLASS A COMMON STOCK USD.001	3,911	$106,491	$46,072
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	137,581	$24,164,743	$71,928,723
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	289,561	$29,661,801	$69,873,965
VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2	518,286	$7,501,569	$15,446,718
VESTIS CORP COMMON STOCK USD.01	93,380	$1,268,822	$1,247,557
VF CORP COMMON STOCK	181,576	$9,736,616	$2,552,959
VIA TRANSPORTATION INC CL A COMMON STOCK USD.00001	2,708	$50,664	$81,917
VIANT TECHNOLOGY INC A COMMON STOCK USD.001	1,071	$27,397	$13,184
VIASAT INC COMMON STOCK USD.0001	30,908	$2,230,617	$2,175,305
VIATRIS INC COMMON STOCK	634,192	$8,724,916	$11,237,882
VIAVI SOLUTIONS INC COMMON STOCK USD.001	174,990	$7,385,525	$7,335,581
VIBRA ENERGIA SA COMMON STOCK	528,916	$3,745,194	$3,799,333
VICI PROPERTIES INC REIT USD.01	495,398	$13,241,520	$11,379,292
VICINITY CENTRES REIT	1,702,398	$2,829,509	$2,795,086
VICOR CORP COMMON STOCK USD.01	13,204	$4,238,714	$3,815,164
VICTORIA S SECRET + CO COMMON STOCK	18,884	$496,459	$1,670,479
VICTORY CAPITAL HOLDING A COMMON STOCK USD.01	2,437	$131,569	$269,532
VICTORY GIANT TECHNOLOGY A COMMON STOCK CNY1.0	5,800	$22,012	$181,904

VIEMED HEALTHCARE INC COMMON STOCK	2,043	$19,174	$18,591
VIETNAM DAIRY PRODUCTS JSC COMMON STOCK VND10000.0	7,110,150	$15,949,364	$16,267,734
VIKING HOLDINGS LTD COMMON STOCK USD.01	89,165	$4,854,448	$6,984,294
VIKING THERAPEUTICS INC COMMON STOCK USD.00001	52,174	$2,719,591	$1,700,872
VILLAGE SUPER MARKET CLASS A COMMON STOCK	463	$15,080	$21,029
VINCI SA COMMON STOCK EUR2.5	219,079	$19,104,265	$26,613,531
VIPER ENERGY INC CL A COMMON STOCK USD.000001	78,204	$3,148,156	$3,119,558
VIPSHOP HOLDINGS LTD ADR ADR USD.0001	32,885	$355,669	$411,391
VIR BIOTECHNOLOGY INC COMMON STOCK	7,097	$143,689	$79,344
VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD.0001	5,390	$16,141	$16,116
VIRGINIA NATIONAL BANKSHARES COMMON STOCK USD2.5	161	$6,795	$7,673
VIRIDIAN THERAPEUTICS INC COMMON STOCK USD.01	202,593	$3,450,662	$4,171,390
VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	44,143	$1,141,824	$2,434,928
VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	409	$58,347	$54,119
VISA INC CLASS A SHARES COMMON STOCK USD.0001	988,884	$174,661,469	$355,335,688
VISCOFAN SA COMMON STOCK EUR.7	11,502	$334,884	$695,034
VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	73,890	$2,495,647	$2,405,120
VISHAY PRECISION GROUP COMMON STOCK	694	$38,149	$50,482
VISTA GOLD CORP COMMON STOCK	6,532	$13,457	$17,702
VISTANCE NETWORKS INC COMMON STOCK	138,176	$868,938	$826,292
VISTEON CORP COMMON STOCK	8,313	$841,849	$720,571
VISTRA CORP COMMON STOCK USD.01	164,206	$4,833,444	$22,717,900
VITA COCO CO INC/THE COMMON STOCK USD.01	26,423	$1,206,886	$1,512,849
VITAL FARMS INC COMMON STOCK USD.0001	1,908	$37,183	$17,706
VITESSE ENERGY INC COMMON STOCK USD.01	2,501	$42,446	$41,767
VITROX CORP BHD COMMON STOCK	161,600	$387,999	$392,494
VIVMARK RESIDENTIAL REIT USD.01	440,795	$28,717,076	$26,782,704
VODACOM GROUP LTD COMMON STOCK	697,068	$6,766,900	$6,349,465
VODAFONE GROUP PLC COMMON STOCK USD.2095238	7,268,120	$21,324,097	$11,847,094
VOESTALPINE AG COMMON STOCK	4,615	$232,852	$237,041
VOLKSWAGEN AG PREF PREFERENCE	82,215	$10,220,325	$6,579,830
VOLVO AB A SHS COMMON STOCK SEK1.26	59,578	$1,515,176	$1,927,302
VOLVO AB B SHS COMMON STOCK SEK1.26	765,743	$13,038,938	$24,755,847
VONOVIA SE COMMON STOCK	295,250	$11,378,573	$5,701,115
VONTIER CORP COMMON STOCK USD.0001	98,112	$2,855,747	$3,080,717
VOR BIOPHARMA INC COMMON STOCK USD.0001	2,088	$34,353	$39,839
VORNADO REALTY TRUST REIT USD.04	83,309	$5,436,391	$2,822,509
VOX ROYALTY CORP COMMON STOCK	2,268	$10,794	$11,385
VOYA FINANCIAL INC COMMON STOCK USD.01	74,120	$3,673,633	$7,002,858
VOYAGER TECHNOLOGIES INC A COMMON STOCK USD.0001	2,684	$84,757	$81,191
VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	2,600	$21,579	$6,968
VSE CORP COMMON STOCK USD.05	24,604	$4,917,152	$4,052,279
VTB BANK PJSC COMMON STOCK RUB50.0	86,401	$10,844	$0
VTECH HOLDINGS LTD COMMON STOCK USD.05	23,400	$153,374	$155,816
VULCAN MATERIALS CO COMMON STOCK USD1.0	76,940	$11,832,058	$18,821,832
VUZIX CORP COMMON STOCK	2,653	$8,496	$7,402
W+T OFFSHORE INC COMMON STOCK USD.00001	6,208	$46,761	$22,163
WABASH NATIONAL CORP COMMON STOCK USD.01	87,352	$1,037,105	$1,077,050
WABTEC CORP COMMON STOCK USD.01	86,855	$7,680,511	$24,943,019
WAFD INC COMMON STOCK USD1.0	14,695	$458,411	$439,821
WAJAX CORP COMMON STOCK	1,900	$31,129	$48,740
WALKER + DUNLOP INC COMMON STOCK	1,963	$128,059	$68,921
WALMART DE MEXICO SAB DE CV COMMON STOCK	6,523,969	$18,170,214	$16,727,335
WALMART INC COMMON STOCK USD.1	2,330,389	$99,513,375	$242,174,025
WALT DISNEY CO/THE COMMON STOCK USD.01	1,204,695	$126,455,743	$126,372,506
WAN HAI LINES LTD COMMON STOCK TWD10.0	75,100	$323,820	$268,977
WANHUA CHEMICAL GROUP CO A COMMON STOCK CNY1.0	59,700	$571,860	$613,435
WANT WANT CHINA HOLDINGS LTD COMMON STOCK USD.02	532,000	$421,505	$190,854
WANXIANG QIANCHAO CO LTD A COMMON STOCK CNY1.0	31,900	$75,856	$51,713
WARBA BANK KSCP COMMON STOCK KWD.1	287,348	$256,909	$252,174
WARBY PARKER INC CLASS A COMMON STOCK USD.0001	5,640	$110,646	$156,679
WARNER BROS DISCOVERY INC COMMON STOCK	1,148,544	$30,306,361	$35,547,437

WARNER MUSIC GROUP CORP CL A COMMON STOCK	39,369	$1,222,508	$1,086,978
WARRIOR MET COAL INC COMMON STOCK USD.01	3,114	$163,308	$274,250
WARTSILA OYJ ABP COMMON STOCK	420,458	$5,698,836	$13,429,470
WASHINGTON H SOUL PATTINSON COMMON STOCK	135,209	$3,632,297	$4,492,540
WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	1,024	$35,087	$38,902
WASTE MANAGEMENT INC COMMON STOCK USD.01	189,783	$20,324,744	$38,700,549
WATERBRIDGE INFRASTRUC CL A COMMON STOCK NPV	75,418	$2,340,038	$2,120,754
WATERS CORP COMMON STOCK USD.01	54,372	$14,052,759	$23,890,513
WATERSTONE FINANCIAL INC COMMON STOCK USD.01	53,414	$986,315	$1,050,119
WATSCO INC COMMON STOCK USD.5	16,587	$3,133,358	$5,020,719
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	12,623	$4,407,863	$4,470,814
WAVE LIFE SCIENCES INC COMMON STOCK USD.001	7,427	$44,311	$27,480
WAYFAIR INC CLASS A COMMON STOCK USD.001	53,275	$5,528,649	$5,463,884
WAYSTAR HOLDING CORP COMMON STOCK USD.01	31,477	$864,677	$797,627
WD 40 CO COMMON STOCK USD.001	773	$123,493	$156,123
WEALTHFRONT CORP COMMON STOCK	6,090	$61,484	$63,214
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	44,308	$4,407,447	$3,486,153
WEAVE COMMUNICATIONS INC COMMON STOCK USD.00001	3,786	$25,232	$27,941
WEBTOON ENTERTAINMENT INC COMMON STOCK	909	$10,349	$9,808
WEBULL CORP COMMON STOCK USD.0001	20,858	$166,038	$145,380
WEC ENERGY GROUP INC COMMON STOCK USD.01	149,906	$10,849,142	$15,107,527
WEG SA COMMON STOCK	2,316,048	$16,054,108	$22,143,517
WEICHAI POWER CO LTD A COMMON STOCK CNY1.0	76,800	$256,091	$287,482
WEICHAI POWER CO LTD H COMMON STOCK CNY1.0	2,507,400	$4,580,546	$9,177,370
WEIS MARKETS INC COMMON STOCK	923	$57,097	$67,361
WELLS FARGO + CO COMMON STOCK USD1.666	1,984,511	$99,932,304	$158,860,106
WELLTOWER INC REIT USD1.0	371,418	$36,611,856	$85,515,280
WENDY S CO/THE COMMON STOCK USD.1	9,536	$91,008	$60,840
WENS FOODSTUFF GROUP CO L A COMMON STOCK CNY1.0	49,040	$203,941	$110,580
WERNER ENTERPRISES INC COMMON STOCK USD.01	3,545	$132,971	$120,459
WESBANCO INC COMMON STOCK USD2.0833	178,624	$5,948,079	$6,684,110
WESCO INTERNATIONAL INC COMMON STOCK USD.01	29,529	$4,136,468	$10,618,333
WESFARMERS LTD COMMON STOCK	449,727	$11,772,226	$23,969,362
WEST BANCORPORATION COMMON STOCK	846	$20,247	$24,119
WEST FRASER TIMBER CO LTD COMMON STOCK	44,764	$3,195,702	$3,111,015
WEST JAPAN RAILWAY CO COMMON STOCK	249,000	$5,856,938	$4,661,966
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	31,477	$4,715,606	$11,670,413
WESTAMERICA BANCORPORATION COMMON STOCK	1,341	$65,130	$78,207
WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	158,000	$12,391,050	$11,865,800
WESTERN DIGITAL CORP COMMON STOCK USD.01	205,092	$16,672,359	$93,206,110
WESTERN MINING CO A COMMON STOCK CNY1.0	100,400	$468,263	$529,296
WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	16,947	$244,353	$232,004
WESTERN SUPERCONDUCTING TE A COMMON STOCK CNY1.0	5,686	$55,917	$44,044
WESTERN UNION CO COMMON STOCK USD.01	218,209	$4,239,576	$1,287,433
WESTLAKE CORP COMMON STOCK USD.01	38,115	$2,779,400	$2,374,946
WESTON (GEORGE) LTD COMMON STOCK	57,952	$1,418,386	$4,131,236
WESTPAC BANKING CORP COMMON STOCK	1,452,028	$29,161,845	$35,426,873
WESTPORTS HOLDINGS BHD COMMON STOCK	272,400	$450,270	$446,634
WESTROCK COFFEE CO COMMON STOCK	2,145	$21,615	$17,246
WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	482	$7,643	$8,980
WEX INC COMMON STOCK USD.01	75,240	$12,492,933	$12,692,988
WEYCO GROUP INC COMMON STOCK USD1.0	242	$7,636	$11,715
WEYERHAEUSER CO REIT USD1.25	340,605	$10,558,139	$6,488,525
WH GROUP LTD COMMON STOCK USD.0001	15,103,983	$9,822,504	$12,742,647
WH SMITH PLC COMMON STOCK GBP.22	177,947	$2,119,246	$923,354
WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	557,900	$2,538,779	$2,169,957
WHEATON PRECIOUS METALS CORP COMMON STOCK	207,103	$9,199,617	$27,723,138
WHEELS UP EXPERIENCE INC COMMON STOCK USD.0001	266	$2,216	$857
WHIRLPOOL CORP COMMON STOCK USD1.0	24,650	$3,523,195	$756,262
WHITBREAD PLC COMMON STOCK GBP.767974	237,498	$9,563,180	$7,527,930
WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	1,810	$2,305,193	$3,631,747
WHITECAP RESOURCES INC COMMON STOCK	465,800	$3,020,015	$5,771,032

WHITEFIBER INC COMMON STOCK USD.01	497	$10,934	$8,951
WHITEHAWK MINERALS CORP CL A COMMON STOCK USD.0001	292	$7,691	$7,148
WHITEHAWK THERAPEUTICS INC COMMON STOCK USD.0001	1,775	$7,410	$6,674
WIENERBERGER AG COMMON STOCK	96,594	$2,578,029	$1,871,760
WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	34,327	$1,586,650	$1,639,458
WILLDAN GROUP INC COMMON STOCK USD.01	833	$51,105	$61,542
WILLIAMS COS INC COMMON STOCK USD1.0	560,793	$17,017,369	$38,117,100
WILLIAMS SONOMA INC COMMON STOCK USD.01	72,579	$5,252,669	$16,543,657
WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	501	$23,799	$25,005
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	42,512	$6,522,543	$12,253,234
WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001	83,391	$2,868,281	$1,432,657
WILMAR INTERNATIONAL LTD COMMON STOCK	6,534,500	$16,749,705	$18,469,012
WINBOND ELECTRONICS CORP COMMON STOCK TWD10.0	493,000	$2,798,054	$2,780,235
WINGSTOP INC COMMON STOCK USD.01	12,973	$2,390,839	$1,366,965
WINMARK CORP COMMON STOCK	151	$37,592	$45,329
WINNEBAGO INDUSTRIES COMMON STOCK USD.5	33,644	$1,213,398	$887,192
WINPAK LTD COMMON STOCK	3,904	$119,134	$117,773
WINTIME ENERGY GROUP CO L A COMMON STOCK CNY1.0	227,300	$47,887	$49,152
WINTRUST FINANCIAL CORP COMMON STOCK	31,656	$2,693,120	$4,489,454
WISDOM MARINE LINES CO LTD COMMON STOCK TWD10.0	86,000	$277,585	$260,463
WISDOMTREE INC COMMON STOCK USD.01	74,784	$1,138,591	$1,816,503
WISE GROUP PLC CL A COMMON STOCK USD.01	278,102	$2,114,505	$3,193,479
WISETECH GLOBAL LTD COMMON STOCK	83,806	$2,771,161	$1,892,543
WISTRON CORP COMMON STOCK TWD10.0	426,000	$1,348,229	$2,469,313
WIWYNN CORP COMMON STOCK TWD10.0	227,409	$5,507,144	$14,932,211
WIX.COM LTD COMMON STOCK ILS.01	63,545	$6,614,614	$4,583,501
WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001	759,632	$13,277,410	$10,626,171
WOLFSPEED INC COMMON STOCK USD.00125	1,921	$82,821	$54,038
WOLONG ELECTRIC GROUP CO L A COMMON STOCK CNY1.0	13,900	$79,761	$54,705
WOLTERS KLUWER COMMON STOCK EUR.12	160,645	$10,358,512	$12,356,774
WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	4,761	$84,547	$90,983
WOODSIDE ENERGY GROUP LTD COMMON STOCK	765,091	$17,193,430	$16,968,891
WOODWARD INC COMMON STOCK USD.001455	29,062	$3,745,585	$9,549,483
WOOLWORTHS GROUP LTD COMMON STOCK	500,313	$10,533,018	$13,644,258
WOORI FINANCIAL GROUP INC COMMON STOCK KRW5000.0	110,315	$1,715,069	$2,844,472
WORKDAY INC CLASS A COMMON STOCK USD.001	114,605	$18,438,472	$21,827,668
WORKIVA INC COMMON STOCK USD.001	231,874	$15,126,812	$15,435,852
WORLD ACCEPTANCE CORP COMMON STOCK	151	$22,716	$25,788
WORLD KINECT CORP COMMON STOCK USD.01	38,353	$1,030,530	$1,348,491
WORTHINGTON ENTERPRISES INC COMMON STOCK	1,809	$63,997	$107,708
WORTHINGTON STEEL INC COMMON STOCK USD.0001	5,505	$162,852	$193,941
WOWPRIME CORP COMMON STOCK TWD10.0	36,000	$257,337	$266,922
WP CAREY INC REIT USD.001	103,241	$7,174,442	$6,672,466
WPP PLC COMMON STOCK GBP.1	67,360	$732,569	$336,551
WPP PLC SPONSORED ADR ADR	200,400	$3,325,264	$4,953,888
WR BERKLEY CORP COMMON STOCK USD.2	201,194	$9,729,126	$13,588,643
WSFS FINANCIAL CORP COMMON STOCK USD.01	15,858	$1,163,199	$1,198,389
WSP GLOBAL INC COMMON STOCK	54,500	$4,148,737	$6,688,558
WT MICROELECTRONICS CO LTD COMMON STOCK TWD10.0	55,000	$357,649	$355,095
WUHAN GUIDE INFRARED CO LT A COMMON STOCK CNY1.0	40,843	$26,281	$68,098
WUHAN JINGCE ELECTRONIC GR A COMMON STOCK CNY1.0	2,600	$84,559	$71,357
WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	106,460	$1,585,841	$1,112,326
WUS PRINTED CIRCUIT KUNSHA A COMMON STOCK CNY1.0	26,930	$293,839	$465,594
WUXI APPTEC CO LTD A COMMON STOCK CNY1.0	669,464	$9,842,400	$16,707,147
WUXI APPTEC CO LTD H COMMON STOCK CNY1.0	734,400	$10,013,856	$20,141,190
WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001	983,000	$6,117,948	$7,021,652
WUXI XDC CAYMAN INC COMMON STOCK USD.00005	44,000	$339,527	$459,808
WW GRAINGER INC COMMON STOCK USD.5	20,444	$7,787,896	$25,468,317
WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	69,704	$4,337,485	$5,007,535
WYNN RESORTS LTD COMMON STOCK USD.01	139,300	$14,379,361	$11,064,599
X ENERGY INC COMMON STOCK USD.0001	31,834	$601,281	$451,406
X TRADE BROKERS DOM MAKLERSK COMMON STOCK PLN.05	42,796	$1,678,425	$1,682,531

X4 PHARMACEUTICALS INC COMMON STOCK USD.001	3,335	$13,433	$9,672
XCEL ENERGY INC COMMON STOCK USD2.5	568,930	$35,645,554	$40,098,186
XCMG CONSTRUCTION MACHIN A COMMON STOCK CNY1.0	106,400	$77,530	$114,248
XENCOR INC COMMON STOCK USD.01	4,276	$98,436	$106,686
XENIA HOTELS + RESORTS INC REIT USD.01	94,820	$1,527,348	$1,712,449
XENON PHARMACEUTICALS INC COMMON STOCK	27,577	$1,274,710	$1,025,589
XERIS BIOPHARMA HOLDINGS INC COMMON STOCK USD.0001	9,419	$34,789	$90,046
XERO LTD COMMON STOCK	68,714	$6,430,641	$2,721,023
XEROX HOLDINGS CORP COMMON STOCK USD1.0	6,911	$106,106	$21,873
XIAMEN FARATRONIC CO LTD A COMMON STOCK CNY1.0	485,400	$9,232,944	$8,343,604
XIAMEN TUNGSTEN CO LTD A COMMON STOCK CNY1.0	24,300	$120,231	$159,852
XIAOMI CORP CLASS B COMMON STOCK USD.0000025	3,271,800	$11,774,125	$10,524,132
XINFENGMING GROUP CO LTD A COMMON STOCK CNY1.0	143,400	$379,727	$357,570
XMAX INC COMMON STOCK	2,495	$21,948	$21,532
XOMETRY INC A COMMON STOCK USD.000001	129,074	$8,518,683	$13,275,261
XP INC CLASS A COMMON STOCK	306,731	$6,325,267	$6,439,817
XPEL INC COMMON STOCK	1,433	$67,461	$63,296
XPENG INC CLASS A SHARES COMMON STOCK USD.00001	142,800	$1,942,565	$689,000
XPERI INC COMMON STOCK USD.001	2,958	$120,842	$16,299
XPLORE INC CVR HOLDER	1,148	$0	$0
XPO INC COMMON STOCK USD.001	138,828	$8,405,777	$24,430,951
XPONENTIAL FITNESS INC A COMMON STOCK USD.0001	1,778	$25,083	$8,001
XTALPI HOLDINGS LTD COMMON STOCK USD.00001	258,000	$335,983	$268,957
XYLEM INC COMMON STOCK	107,924	$8,059,467	$10,929,463
YADEA GROUP HOLDINGS LTD COMMON STOCK USD.00001	290,666	$407,488	$306,530
YAGEO CORPORATION COMMON STOCK TWD2.5	1,027,460	$10,438,293	$17,689,504
YALLA GROUP LTD ADR USD.0001	49,681	$276,723	$266,787
YAMAHA MOTOR CO LTD COMMON STOCK	363,382	$2,468,692	$4,169,521
YANBU NATIONAL PETROCHEMICAL COMMON STOCK SAR10.0	33,723	$338,574	$281,294
YANG MING MARINE TRANSPORT COMMON STOCK TWD10.0	273,000	$525,265	$509,471
YANGARRA RESOURCES LTD COMMON STOCK	21,700	$25,656	$22,010
YANGTZE OPTICAL FIBRE AND A COMMON STOCK CNY1.0	2,500	$147,898	$153,294
YANGTZE OPTICAL FIBRE AND H COMMON STOCK CNY1.0	59,000	$1,199,455	$1,263,950
YANGZIJIANG SHIPBUILDING COMMON STOCK	4,384,400	$7,329,896	$17,609,686
YANTAI JEREH OILFIELD A COMMON STOCK CNY1.0	18,200	$205,520	$299,162
YAPI VE KREDI BANKASI COMMON STOCK TRY1.0	378,619	$246,668	$262,933
YARA INTERNATIONAL ASA COMMON STOCK NOK1.7	72,579	$2,449,404	$3,194,662
YEALINK NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	239,130	$1,480,072	$1,408,304
YELP INC COMMON STOCK USD.000001	3,014	$101,339	$55,759
YESWAY INC A COMMON STOCK USD.01	652	$13,701	$13,144
YETI HOLDINGS INC COMMON STOCK USD.01	39,588	$3,341,987	$1,623,900
YEXT INC COMMON STOCK USD.001	5,210	$63,057	$33,709
YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001	117,000	$203,852	$210,389
YOKOGAWA ELECTRIC CORP COMMON STOCK	105,500	$1,940,059	$3,150,196
YOKOHAMA FINANCIAL GROUP INC COMMON STOCK	377,000	$1,826,895	$4,614,882
YOKOWO CO LTD COMMON STOCK	2,800	$25,100	$78,315
YONYOU NETWORK TECHNOLOGY A COMMON STOCK CNY1.0	651,708	$1,183,804	$896,106
YORK SPACE SYSTEMS INC COMMON STOCK	19,776	$490,774	$171,062
YORK WATER CO COMMON STOCK	918	$27,331	$28,109
YTL CORP BHD WARRANT WARRANTS	100,780	$0	$20,748
YTL POWER INT WARRANTS WARRANTS	75,900	$0	$64,363
YTL POWER INTERNATIONAL BHD COMMON STOCK	350,300	$293,892	$507,395
YTO EXPRESS GROUP CO LTD A COMMON STOCK CNY1.0	23,800	$66,521	$63,143
YUANJIE SEMICONDUCTOR TECH A COMMON STOCK CNY1.0	867	$101,161	$208,559
YUANTA FINANCIAL HOLDING CO COMMON STOCK TWD10.0	2,679,492	$3,840,716	$5,766,512
YUE YUEN INDUSTRIAL HLDG COMMON STOCK HKD.25	4,783,500	$9,043,191	$7,681,155
YUHAN CORP COMMON STOCK KRW1000.0	5,416	$184,263	$291,308
YUM BRANDS INC COMMON STOCK	184,807	$17,010,080	$25,196,586
YUM CHINA HOLDINGS INC COMMON STOCK USD.01	286,426	$11,669,414	$11,783,007
YUNNAN ALUMINIUM CO LTD A COMMON STOCK CNY1.0	55,400	$161,634	$216,464
YUNNAN BAIYAO GROUP CO LTD A COMMON STOCK CNY1.0	12,780	$106,076	$96,135
YUNNAN ENERGY NEW MATERIAL A COMMON STOCK CNY1.0	32,000	$262,194	$217,186

YUNNAN TIN CO LTD A COMMON STOCK CNY1.0	15,900	$88,143	$72,227
YUNNAN YUNTIANHUA CO A COMMON STOCK CNY1.0	15,800	$47,273	$65,647
YUSHIRO INC COMMON STOCK	2,417	$34,045	$48,222
YUTONG BUS CO LTD A COMMON STOCK CNY1.0	15,400	$26,374	$61,367
Z AI CO LTD COMMON STOCK CNY.1	5,800	$885,253	$473,801
Z SQUARED INC COMMON STOCK	3,671	$45,592	$15,271
ZABKA GROUP SA COMMON STOCK	45,766	$278,539	$377,187
ZACROS CORP COMMON STOCK	9,200	$50,389	$71,605
ZALANDO SE COMMON STOCK	78,517	$4,472,484	$2,024,466
ZANGGE MINING CO LTD A COMMON STOCK CNY1.0	30,900	$253,428	$325,617
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	29,673	$5,923,180	$11,077,228
ZEHNDER GROUP AG RG COMMON STOCK CHF.05	558	$51,671	$48,252
ZENAS BIOPHARMA INC COMMON STOCK USD.0001	2,115	$54,521	$57,042
ZENATECH INC COMMON STOCK USD.3	1,521	$2,385	$1,993
ZENSHO HOLDINGS CO LTD COMMON STOCK	40,300	$1,880,937	$2,745,483
ZENTALIS PHARMACEUTICALS INC COMMON STOCK USD.001	2,017	$8,165	$5,587
ZETA GLOBAL HOLDINGS CORP A COMMON STOCK USD.001	88,198	$1,443,347	$2,784,411
ZETRIX AI BHD COMMON STOCK	5,989,700	$293,795	$234,879
ZEVRA THERAPEUTICS INC COMMON STOCK USD.0001	2,748	$23,426	$30,146
ZHANGZHOU PIENTZEHUANG PHA A COMMON STOCK CNY1.0	6,100	$140,887	$107,346
ZHAOJIN MINING INDUSTRY CO H COMMON STOCK CNY1.0	290,000	$478,361	$667,091
ZHEJIANG CENTURY HUATONG A COMMON STOCK CNY1.0	82,600	$187,840	$169,994
ZHEJIANG CHINA COMMODITIES A COMMON STOCK CNY1.0	29,400	$32,585	$48,581
ZHEJIANG CHINT ELECTRICS A COMMON STOCK CNY1.0	101,400	$375,991	$377,297
ZHEJIANG DAHUA TECHNOLOGY A COMMON STOCK CNY1.0	941,400	$2,227,054	$2,150,841
ZHEJIANG HUAYOU COBALT CO A COMMON STOCK CNY1.0	16,847	$125,059	$87,936
ZHEJIANG JINGSHENG MECHANI A COMMON STOCK CNY1.0	5,500	$30,892	$29,430
ZHEJIANG JUHUA CO A COMMON STOCK CNY1.0	22,100	$42,612	$109,192
ZHEJIANG LEAPMOTOR TECHNOL H COMMON STOCK CNY1.0	82,000	$404,852	$357,605
ZHEJIANG LONGSHENG GROUP C A COMMON STOCK CNY1.0	37,900	$50,535	$71,161
ZHEJIANG NHU CO LTD A COMMON STOCK CNY1.0	111,004	$393,064	$429,587
ZHEJIANG SANHUA INTELLIGEN A COMMON STOCK CNY1.0	15,100	$55,073	$80,416
ZHEJIANG ZHENENG ELECTRIC A COMMON STOCK CNY1.0	71,700	$54,374	$55,817
ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.0	102,000	$471,000	$1,624,719
ZHESHANG SECURITIES CO LTD A COMMON STOCK CNY1.0	29,300	$49,932	$39,195
ZHONGJI INNOLIGHT CO LTD A COMMON STOCK CNY1.0	44,899	$5,262,227	$5,413,271
ZHONGJIN GOLD CORP A COMMON STOCK CNY1.0	34,600	$55,777	$113,004
ZHONGSHENG GROUP HOLDINGS COMMON STOCK HKD.0001	10,231,500	$15,655,285	$3,520,572
ZHONGTAI SECURITIES CO LTD A COMMON STOCK CNY1.0	45,000	$70,532	$36,374
ZHUZHOU CRRC TIMES ELECTRI H COMMON STOCK CNY1.0	159,300	$646,479	$573,718
ZIFF DAVIS INC COMMON STOCK USD.01	87,784	$4,847,933	$4,976,475
ZIGEXN CO LTD COMMON STOCK	13,900	$69,433	$38,214
ZIJIN GOLD INTERNATIONAL CO COMMON STOCK	39,900	$896,989	$721,040
ZIJIN MINING GROUP CO LTD A COMMON STOCK CNY.1	3,370,600	$15,324,220	$14,974,524
ZIJIN MINING GROUP CO LTD H COMMON STOCK CNY.1	1,944,000	$6,231,403	$7,987,327
ZILLOW GROUP INC A COMMON STOCK USD.0001	27,191	$1,226,258	$753,191
ZILLOW GROUP INC C COMMON STOCK USD.0001	77,733	$4,339,508	$2,108,896
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	92,066	$10,575,539	$8,178,223
ZIONS BANCORP NA COMMON STOCK USD.001	133,764	$6,436,956	$8,380,315
ZIPRECRUITER INC A COMMON STOCK USD.00001	3,912	$44,252	$13,731
ZOETIS INC COMMON STOCK USD.01	222,463	$20,997,732	$15,534,591
ZOOM COMMUNICATIONS INC COMMON STOCK USD.001	133,114	$26,342,856	$12,082,758
ZOOMINFO TECHNOLOGIES INC COMMON STOCK	14,449	$190,166	$54,762
ZOOMLION HEAVY INDUSTRY S A COMMON STOCK CNY1.0	82,200	$64,915	$73,185
ZOZO INC COMMON STOCK	313,100	$2,472,979	$2,144,985
ZSCALER INC COMMON STOCK USD.001	61,970	$8,109,257	$12,358,057
ZTE CORP A COMMON STOCK CNY1.0	26,500	$124,343	$120,853
ZTE CORP H COMMON STOCK CNY1.0	82,800	$153,661	$230,670
ZTO EXPRESS CAYMAN INC ADR ADR USD.0001	452,220	$9,136,126	$8,782,112
ZTO EXPRESS CAYMAN INC COMMON STOCK USD.0001	325,850	$6,445,424	$6,357,745
ZUKEN INC COMMON STOCK	11,600	$175,153	$376,492
ZUMIEZ INC COMMON STOCK	794	$20,435	$10,640

ZURA BIO LTD COMMON STOCK USD.0001	2,392	$12,816	$9,951
ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1	59,443	$20,842,309	$40,366,706
ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01	8,399	$257,617	$390,302
ZYMEWORKS INC COMMON STOCK USD.00001	2,787	$36,228	$73,828

Retirement Assets

Fixed Income Securities

Security Description	Par Value	Book Value	Market Value
Fixed Income Securities Total		**$25,902,576,136**	**$24,185,475,042**
1011778 BC / NEW RED FIN SECURED 144A 01/28 4.375	1,203,000	$1,198,534	$1,178,998
1011778 BC / NEW RED FIN SECURED 144A 10/30 4	2,221,000	$2,135,170	$2,031,939
1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875	1,052,000	$1,048,760	$1,024,450
1011778 BC / NEW RED FIN SR SECURED 144A 02/29 3.5	250,000	$243,462	$234,956
1011778 BC / NEW RED FIN SR SECURED 144A 06/29 6.125	903,000	$903,582	$891,805
1011778 BC / NEW RED FIN SR SECURED 144A 09/29 5.625	1,835,000	$1,827,792	$1,792,538
1011778 BC UNLIMITED LBLTY CO 2024 TERM LOAN B6 due 09/20/2030	748,001	$748,895	$746,445
1211 AVENUE OF THE AMERICAS TR AOTA 2015 1211 B 144A	900,000	$888,581	$855,000
1261229 BC LTD SR SECURED 144A 04/32 10	4,351,000	$4,354,201	$4,504,028
1345 TRUST 1345T 2025 AOA A 144A	925,000	$925,000	$925,000
1345 TRUST 1345T 2025 AOA D 144A	1,000,000	$1,000,000	$1,000,000
1988 ASSET MGMT EURO CLO MUZI 1X D REGS	100,000	$116,475	$114,099
1988 CLO LTD. MUZ88 2023 2A A1R 144A	3,250,000	$3,248,076	$3,247,602
19TH HOLDINGS GOLF LLC 2022 TERM LOAN B due 02/07/2029	246,778	$246,360	$247,600
280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P A 144A	1,675,000	$1,676,238	$1,667,672
280 PARK AVENUE MORTGAGE TRUST PRK 2017 280P D 144A	1,000,000	$976,579	$992,519
3M COMPANY SR UNSECURED 09/34 4.1	240,000	$276,122	$264,767
425 TRUST 425 2026 LEX A 144A	1,459,000	$1,459,000	$1,450,962
425 TRUST 425 2026 LEX B 144A	910,000	$910,000	$904,656
425 TRUST 425 2026 LEX C 144A	1,760,000	$1,760,000	$1,749,805
A+D MORTGAGE TRUST ADMT 2023 NQM5 A1 144A	114,944	$114,928	$114,751
A+D MORTGAGE TRUST ADMT 2025 NQM2 A2 144A	1,049,313	$1,049,245	$1,039,290
A+D MORTGAGE TRUST ADMT 2025 NQM4 A1 144A	3,863,789	$3,863,598	$3,790,429
A+D MORTGAGE TRUST ADMT 2026 NQM1 A1 144A	4,254,567	$4,254,438	$4,123,293
AAL DELAWARE HOLDCO INC 2026 TERM LOAN B due 07/30/2031	640,394	$640,394	$641,464
AAP BUYER INC TERM LOAN B due 09/09/2031	778,134	$782,839	$780,406
AB BSL CLO 1 LTD ABBSL 2020 1A C1R2 144A	250,000	$249,882	$250,151
AB CARVAL EURO CLO ABCVL 2X D REGS	100,000	$108,240	$113,617
AB ISSUER LLC AUTHB 2026 1A A2 144A	175,000	$174,999	$167,331
ABBOTT LABORATORIES SR UNSECURED 03/36 4.65	5,213,000	$5,196,465	$4,750,700
ABBOTT LABORATORIES SR UNSECURED 03/56 5.5	1,510,000	$1,505,809	$1,341,173
ABBVIE INC SR UNSECURED 03/29 4.8	8,400,000	$8,422,927	$8,299,272
ABBVIE INC SR UNSECURED 03/56 5.55	2,640,000	$2,629,851	$2,335,330
ABBVIE INC SR UNSECURED 09/36 5.3	1,620,000	$1,617,318	$1,541,597
ABBVIE INC SR UNSECURED 09/56 6	1,500,000	$1,490,792	$1,413,552
ABBVIE INC SR UNSECURED 11/26 2.95	6,485,000	$6,480,097	$6,469,699
ABBVIE INC SR UNSECURED 11/29 3.2	2,745,000	$2,617,790	$2,568,983
ABBVIE INC SR UNSECURED 11/49 4.25	640,000	$554,567	$472,264
ABC SUPPLY CO INC SR SECURED 144A 01/28 4	944,000	$928,723	$921,461
ABC SUPPLY CO INC SR UNSECURED 144A 11/29 3.875	1,822,000	$1,790,399	$1,687,368
ABG INTERMEDIATE HOLDING 2 LLC 2024 1ST LIEN TERM LOAN B due 12/21/2028	480,240	$480,240	$479,981
ABRA GLOBAL FINANCE SR SECURED 144A 10/29 14	139,788	$130,429	$124,747
ABRY LIQUID CREDIT CLO LTD ALC 2026 5A A1 144A	1,400,000	$1,400,000	$1,401,140
ABU DHABI DEVELOPMENT HO SR UNSECURED 144A 05/29 5.375	400,000	$403,244	$396,708
ABU DHABI DEVELOPMENT HO SR UNSECURED 144A 10/54 5.25	325,000	$307,611	$265,471
ABU DHABI GOVT INT L SR UNSECURED 144A 04/50 3.875	438,000	$330,576	$300,098
ABU DHABI GOVT INT L SR UNSECURED 144A 04/54 5.5	400,000	$401,228	$348,783
ACADEMY LTD SR SECURED 144A 05/31 5.875	1,150,000	$1,150,000	$1,108,459
ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 03/33 7.375	1,612,000	$1,626,318	$1,632,450
ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 04/29 5	1,387,000	$1,352,840	$1,337,667
ACADIA HEALTHCARE CO INC COMPANY GUAR 144A 07/28 5.5	190,000	$188,701	$187,562
ACCESS CIG LLC 2025 TERM LOAN due 08/19/2030	471,556	$450,477	$425,971
ACCO BRANDS CORP COMPANY GUAR 144A 03/29 4.25	370,000	$342,057	$343,459
ACORE ISSUER, LLC ACORE 2026 FL1 A 144A	135,000	$135,000	$134,999
ACP TARA HOLDINGS INC 2026 TERM LOAN B due 12/15/2032	604,107	$606,225	$603,805

ACRA TRUST 2024 NQM1 ACRA 2024 NQM1 M1B 144A	1,300,000	$1,317,348	$1,302,622
ACRES PLC ACRES 2025 FL3 A 144A	581,709	$581,236	$582,322
ACRES PLC ACRES 2026 FL4 A 144A	1,300,000	$1,300,000	$1,299,994
ACRISURE LLC / FIN INC SR SECURED 144A 07/32 6.75	1,139,000	$1,115,204	$824,847
ACRISURE LLC / FIN INC SR SECURED 144A 11/30 7.5	1,148,000	$1,138,246	$926,187
ACRISURE LLC / FIN INC SR UNSECURED 144A 02/29 8.25	238,000	$236,475	$176,074
ACRISURE LLC / FIN INC SR UNSECURED 144A 08/29 6	1,022,000	$932,145	$725,620
ACRISURE LLC 2024 1ST LIEN TERM LOAN B6 due 11/06/2030	61,038	$61,038	$48,983
ACUSHNET CO COMPANY GUAR 144A 12/33 5.625	1,055,000	$1,056,478	$996,006
ACWA POWER MGMT INVST SR SECURED 144A 12/39 5.95	439,070	$430,959	$418,254
ADAPTHEALTH LLC COMPANY GUAR 144A 03/30 5.125	650,000	$625,813	$597,096
ADAPTHEALTH LLC COMPANY GUAR 144A 08/29 4.625	475,000	$427,583	$440,529
ADEIA INC 2025 REPRICED TERM LOAN due 06/08/2028	205,568	$205,860	$205,441
ADI GLOBAL DISTRIB FNDNG LLC TERM LOAN B due 07/01/2033	500,000	$503,698	$502,500
ADI GLOBAL DISTRIBUTION COMPANY GUAR 144A 07/34 7.125	1,440,000	$1,442,334	$1,420,018
ADIENT GLOBAL HOLDINGS COMPANY GUAR 144A 02/33 7.5	3,116,000	$3,133,681	$3,103,454
ADIENT GLOBAL HOLDINGS COMPANY GUAR 144A 04/31 8.25	475,000	$478,291	$487,638
ADIENT US LLC 2024 TERM LOAN B2 due 01/31/2031	736,003	$735,764	$734,899
ADLER FINANCING SARL SR SECURED 12/28 8.25	473,872	$529,273	$613,127
ADT SEC CORP SR SECURED 144A 07/32 4.875	1,032,000	$960,661	$933,580
ADT SEC CORP SR SECURED 144A 08/29 4.125	442,000	$437,494	$415,780
ADT SEC CORP SR SECURED 144A 10/33 5.875	2,645,000	$2,640,053	$2,475,754
ADTALEM GLOBAL EDUCATION INC 2026 TERM LOAN B due 03/02/2033	725,000	$721,673	$726,813
ADVANCE AUTO PARTS COMPANY GUAR 144A 08/30 7	1,547,000	$1,573,146	$1,534,774
ADVANCE AUTO PARTS COMPANY GUAR 144A 08/33 7.375	2,553,000	$2,593,238	$2,500,281
ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 03/34 5.375	750,000	$750,000	$690,543
ADVANCED MICRO DEVICES SR UNSECURED 08/31 5	1,035,000	$1,034,200	$1,004,756
ADVENTIST HEALTH SYS/W SR UNSECURED 12/34 5.757	725,000	$725,000	$703,445
ADVENTIST HEALTH SYS/W UNSECURED 12/30 4.742	7,800,000	$7,800,000	$7,475,887
AECOM COMPANY GUAR 144A 08/33 6	2,801,000	$2,801,000	$2,661,751
AEP TEXAS INC SR UNSECURED 01/50 3.45	743,000	$740,779	$460,729
AEP TRANSMISSION CO LLC SR UNSECURED 03/53 5.4	302,000	$278,616	$260,520
AEP TRANSMISSION CO LLC SR UNSECURED 04/34 5.15	1,700,000	$1,699,151	$1,627,718
AEP TRANSMISSION CO LLC SR UNSECURED 06/35 5.375	509,000	$511,222	$488,103
AEP TRANSMISSION CO LLC SR UNSECURED 06/49 3.8	82,000	$66,309	$55,936
AEP TRANSMISSION CO LLC SR UNSECURED 08/51 2.75	155,000	$91,528	$85,289
AEP TRANSMISSION CO LLC SR UNSECURED 09/49 3.15	388,000	$342,793	$233,889
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3	3,426,000	$3,314,720	$3,004,090
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/29 4.625	1,300,000	$1,295,303	$1,263,516
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45	850,000	$848,556	$848,672
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3	890,000	$857,521	$846,186
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4	150,000	$152,785	$126,258
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 12/31 5.375	2,312,000	$2,299,555	$2,249,502
AES ANDES SA JR SUBORDINA 144A 06/55 VAR	215,000	$215,000	$220,039
AES CORP/THE JR SUBORDINA 07/55 VAR	210,000	$203,610	$199,924
AES CORP/THE SR UNSECURED 03/32 5.8	1,000,000	$1,000,000	$981,287
AES CORP/THE SR UNSECURED 07/29 5.2	600,000	$599,716	$590,644
AES PANAMA GENERATION HL SR SECURED 144A 05/30 4.375	185,138	$170,360	$168,902
AETHON UN/AETHIN UN FIN SR UNSECURED 144A 10/29 7.5	1,200,000	$1,208,380	$1,223,797
AFFIRM INC AFFRM 2025 X2 A 144A	96,201	$96,198	$96,150
AFFIRM MASTER TRUST AFRMT 2025 1A B 144A	230,000	$230,197	$229,766
AFFIRM MASTER TRUST AFRMT 2025 3A A 144A	2,786,000	$2,785,451	$2,721,552
AFFIRM MASTER TRUST AFRMT 2026 1A A 144A	195,000	$194,971	$192,577
AFFIRM MASTER TRUST AFRMT 2026 1A B 144A	100,000	$99,992	$97,756
AFFIRM MASTER TRUST AFRMT 2026 2A A 144A	1,992,000	$1,991,545	$1,935,808
AFFIRM MASTER TRUST AFRMT 2026 5A A 144A	6,848,000	$6,830,979	$6,826,175
AFLAC INC SR UNSECURED 10/26 2.875	3,100,000	$3,098,653	$3,098,149
AFRICAN DEVELOPMENT BANK SR UNSECURED 04/46 0.00000	11,000,000	$108,933	$125,289
AGCO CORP COMPANY GUAR 03/34 5.8	580,000	$578,749	$564,160
AGL CLO LTD. AGL 2020 8A A1R2 144A	11,480,000	$11,507,019	$11,488,478
AGL CLO LTD. AGL 2021 10A A1R2 144A	340,000	$339,769	$339,890
AGL CLO LTD. AGL 2024 32A A1 144A	1,820,000	$1,821,340	$1,821,692

AGL CLO LTD. AGL 2024 35A A1 144A	500,000	$500,777	$500,400
AGREE LP COMPANY GUAR 10/30 2.9	350,000	$349,893	$314,626
AHEAD DB HOLDINGS LLC 2024 TERM LOAN B4 due 02/03/2031	639,690	$636,290	$637,157
AHEAD DB HOLDINGS LLC COMPANY GUAR 144A 05/28 6.625	1,268,000	$1,263,882	$1,255,227
AHLSTROM HLDG 3 OY SR SECURED 144A 02/28 4.875	2,188,000	$2,128,723	$2,136,140
AHLSTROM HLDG 3 OY SR SECURED REGS 02/28 4.875	200,000	$194,031	$195,260
AHP HEALTH PARTN SR UNSECURED 144A 07/29 5.75	858,000	$790,759	$836,831
AI AQUA MERGER SUB INC 2026 USD TERM LOAN B due 07/05/2033	830,300	$833,185	$828,864
AIB GROUP PLC JR SUBORDINA REGS 12/99 VAR	336,000	$395,553	$380,695
AIMCO AIMCO 2017 AA AR2 144A	5,500,000	$5,500,000	$5,493,285
AIR CANADA 2020 2A PTT PASS THRU CE 144A 10/30 5.25	281,546	$286,305	$279,061
AIR FRANCE KLM JR SUBORDINA REGS 12/99 VAR	300,000	$353,724	$333,609
AIR LIQUIDE FINANCE COMPANY GUAR REGS 05/33 3	500,000	$575,573	$528,221
AIRBUS SE SR UNSECURED REGS 05/33 3.375	260,000	$304,013	$281,443
AIRCASTLE / IRELAND DAC COMPANY GUAR 144A 05/31 5	1,500,000	$1,493,356	$1,438,956
AIRCASTLE LTD COMPANY GUAR 144A 01/28 2.85	250,000	$243,164	$241,704
AJAX MORTGAGE LOAN TRUST AJAXM 2019 D A3 144A	1,600,000	$1,607,700	$1,395,403
AJAX MORTGAGE LOAN TRUST AJAXM 2019 F A1 144A	215,324	$208,759	$209,216
AJAX MORTGAGE LOAN TRUST AJAXM 2019 F A3 144A	1,550,000	$1,360,356	$1,536,518
AJAX MORTGAGE LOAN TRUST AJAXM 2021 A A2 144A	1,644,000	$1,370,591	$1,424,941
AJAX MORTGAGE LOAN TRUST AJAXM 2021 E A1 144A	1,327,600	$1,202,305	$1,121,762
AKER BP ASA COMPANY GUAR 144A 07/31 3.1	600,000	$599,417	$532,442
AL GCX HOLDINGS LLC 2025 TERM LOAN B due 12/17/2032	1,044,090	$1,051,131	$1,043,599
ALA TRUST ALA 2025 OANA A 144A	996,000	$993,691	$999,716
ALA TRUST ALA 2025 OANA B 144A	698,000	$696,382	$699,963
ALA TRUST ALA 2025 OANA D 144A	2,058,000	$2,053,212	$2,058,000
ALASKA AIRLINES 2020 TR PASS THRU CE 144A 02/29 4.8	370,769	$370,769	$370,079
ALASKA AIRLINES INC COMPANY GUAR 144A 06/31 6.5	1,577,000	$1,581,605	$1,518,916
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 02/30 4.875	650,000	$646,285	$609,601
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/29 3.5	925,000	$892,993	$859,484
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/31 5.5	532,000	$531,124	$498,950
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/32 5.625	676,000	$670,161	$624,431
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/33 6.25	960,000	$963,919	$896,993
ALBERTSONS COS/SAFEWAY COMPANY GUAR 144A 03/34 5.75	4,222,000	$4,165,875	$3,754,764
ALBION FINANCING 1SARL / SR SECURED 144A 05/30 7	1,995,000	$2,019,801	$2,016,060
ALBION FINANCING 1SARL / SR SECURED REGS 05/30 5.375	1,200,000	$1,350,022	$1,370,972
ALBION FINANCING 3 SARL 2025 USD TERM LOAN due 05/21/2031	907,359	$905,530	$908,774
ALCHEMY MERGER SUB CORP SR SECURED 144A 10/33 7.375	765,000	$765,000	$762,187
ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 03/31 7.125	200,000	$207,760	$201,754
ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/36 6.875	735,000	$735,000	$713,908
ALERA GROUP INC 2026 TERM LOAN B due 05/30/2032	247,505	$246,401	$240,879
ALEXANDRITE LAKE LUX HOL SR SECURED REGS 07/30 6.75	100,000	$119,700	$109,322
ALEXANDRITE MONNET UK SR SECURED REGS 05/31 6.875	100,000	$117,020	$111,672
ALFA DESARROLLO SPA SR SECURED 144A 09/51 4.55	1,285,075	$988,046	$947,694
ALIGNED DATA CENTERS ISSUERS L ADC 2026 1A A2I 144A	2,300,000	$2,299,933	$2,231,146
ALKERMES INC 2026 1ST LIEN TERM LOAN B due 08/12/2031	510,692	$515,598	$512,607
ALLEGIANT TRAVEL CO SR SECURED 144A 07/31 7.125	3,120,000	$3,116,318	$3,073,706
ALLEGION US HOLDING CO COMPANY GUAR 05/34 5.6	780,000	$777,888	$752,579
ALLEN MEDIA, LLC 2021 TERM LOAN B due 02/10/2027	155,939	$155,914	$82,960
ALLIANCE LAUNDRY SYSTEMS LLC 2024 TERM LOAN B due 08/19/2031	584,685	$582,643	$584,118
ALLIANT HOLD / CO ISSUER SR SECURED 144A 01/31 7	3,659,000	$3,693,831	$3,638,394
ALLIANT HOLD / CO ISSUER SR SECURED 144A 04/28 6.75	687,000	$689,790	$684,993
ALLIANT HOLD / CO ISSUER SR SECURED 144A 10/31 6.5	3,270,000	$3,259,459	$3,184,975
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 10/32 7.375	5,623,000	$5,642,927	$5,511,160
ALLIANT HOLD / CO ISSUER SR UNSECURED 144A 11/29 5.875	265,000	$265,016	$254,757
ALLIANT HOLDNGS INTRMDIATE LLC 2025 TERM LOAN B due 09/19/2031	1,543,912	$1,544,318	$1,532,487
ALLIED UNIVERSAL HOLDCO LLC 2025 USD TERM LOAN B due 08/20/2032	2,919,813	$2,921,250	$2,922,937
ALLIED UNIVERSAL HOLDCO SR SECURED 144A 02/31 7.875	4,611,000	$4,672,274	$4,652,368
ALLIED UNIVERSAL HOLDCO SR SECURED 144A 06/28 4.625	280,000	$276,368	$271,437
ALLIED UNIVERSAL SR SECURED 144A 06/30 6.875	1,911,000	$1,911,000	$1,895,641
ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6	2,652,000	$2,539,263	$2,585,206
ALLISON TRANSMISSION INC COMPANY GUAR 144A 01/31 3.75	365,000	$365,357	$329,047

ALLISON TRANSMISSION INC COMPANY GUAR 144A 12/33 5.875	1,044,000	$1,044,000	$988,231
ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75	64,000	$64,045	$63,299
ALLIUM BUYER LLC 2026 TERM LOAN B due 09/23/2031	1,472,090	$1,450,009	$1,473,930
ALLO ISSUER, LLC ALLO 2026 1A A2 144A	998,000	$997,999	$965,771
ALLO ISSUER, LLC ALLO 2026 1A B 144A	300,000	$301,599	$290,182
ALLSPRING BUYER LLC 2024 TERM LOAN B due 11/01/2030	666,541	$665,209	$668,448
ALLWYN ENTERTAINMENT FIN SR SECURED REGS 02/31 4.125	170,000	$195,403	$182,181
ALLWYN ENTERTAINMENT FIN SR SECURED REGS 04/30 7.25	313,200	$359,223	$365,812
ALLWYN ENTERTAINMENT FIN SR SECURED REGS 08/31 4.625	100,000	$118,850	$108,778
ALLY BANK AUTO CREDIT LINKED N ABCLN 2026 A D 144A	844,359	$844,359	$838,155
ALLY FINANCIAL INC COMPANY GUAR 11/31 8	3,000,000	$3,633,690	$3,201,826
ALLY FINANCIAL INC JR SUBORDINA 12/99 VAR	1,515,000	$1,433,278	$1,470,106
ALLY FINANCIAL INC SR UNSECURED 09/30 VAR	775,000	$775,000	$763,724
ALLY FINANCIAL INC SUBORDINATED 01/40 VAR	506,000	$495,883	$476,880
ALPHA GENERATION LLC COMPANY GUAR 144A 01/34 6.25	1,439,000	$1,429,212	$1,354,608
ALPHA GENERATION LLC SR UNSECURED 144A 10/32 6.75	2,379,000	$2,388,721	$2,311,893
ALPHA GENERATION LLC TERM LOAN B due 09/30/2031	1,184,447	$1,186,683	$1,175,267
ALPHABET INC SR UNSECURED 02/26 6.125	260,000	$354,449	$307,951
ALPHABET INC SR UNSECURED 02/31 4.1	598,000	$579,584	$566,352
ALPHABET INC SR UNSECURED 02/56 5.65	930,000	$926,831	$813,049
ALPHABET INC SR UNSECURED 02/66 5.75	819,000	$781,161	$700,398
ALPHABET INC SR UNSECURED 05/39 4.1	928,000	$1,059,261	$994,368
ALPHABET INC SR UNSECURED 05/65 5.3	1,175,000	$1,154,436	$935,639
ALPHABET INC SR UNSECURED 08/31 4.875	4,854,000	$4,821,196	$4,716,162
ALPHABET INC SR UNSECURED 08/33 5.2	829,000	$825,449	$802,505
ALPHABET INC SR UNSECURED 08/36 5.45	10,748,000	$10,728,841	$10,337,908
ALPHABET INC SR UNSECURED 08/46 6.25	6,034,000	$6,031,454	$5,835,864
ALPHABET INC SR UNSECURED 08/56 6.375	5,215,000	$5,220,617	$5,018,732
ALPHABET INC SR UNSECURED 08/60 2.25	437,000	$204,079	$192,148
ALPHABET INC SR UNSECURED 08/66 6.5	5,959,000	$5,935,242	$5,709,987
ALPHABET INC SR UNSECURED 11/30 4.1	1,593,000	$1,592,521	$1,515,124
ALPHABET INC SR UNSECURED 11/55 5.45	3,350,000	$3,348,922	$2,831,635
ALPHABET INC SR UNSECURED 11/75 5.7	5,721,000	$5,655,391	$4,782,167
ALRO STEEL CORP TERM LOAN B due 09/23/2033	1,160,000	$1,154,200	$1,157,100
ALSTRIA S.A R.L. SR UNSECURED REGS 03/31 5.5	100,000	$119,111	$107,934
ALTA EQUIPMENT GROUP SECURED 144A 06/29 9	510,000	$493,690	$483,335
ALTAGAS LTD JR SUBORDINA 144A 10/54 VAR	305,000	$306,485	$304,031
ALTERRA MOUNTAIN COMPANY 2025 TERM LOAN B1 due 05/31/2030	608,575	$608,575	$607,437
ALTERRA MOUNTAIN COMPANY 2025 TERM LOAN B9 due 08/17/2028	197,208	$197,208	$197,085
ALTICE FRAN LUX 3/HOLD 1 SR UNSECURED 144A 01/33 10	100,000	$94,774	$85,726
ALTICE FRANCE SA SR SECURED 144A 04/32 6.5	1,425,997	$1,361,116	$1,325,919
ALTICE FRANCE SA SR SECURED 144A 07/32 6.875	2,291,408	$2,221,738	$2,137,107
ALTICE FRANCE SA SR SECURED 144A 10/31 6.5	2,183,690	$2,096,899	$2,034,308
ALTICE FRANCE SA SR SECURED REGS 11/29 7.25	262,118	$305,256	$292,596
ALTICE HOLDINGS 1 12/99 0	418	$3,587	$3,561
ALTRIA GROUP INC COMPANY GUAR 02/29 4.8	87,000	$86,388	$85,722
ALTRIA GROUP INC COMPANY GUAR 02/32 2.45	820,000	$718,096	$694,402
ALTRIA GROUP INC COMPANY GUAR 02/41 3.4	490,000	$379,617	$345,348
ALTRIA GROUP INC COMPANY GUAR 02/49 5.95	1,360,000	$1,341,917	$1,224,613
ALTRIA GROUP INC COMPANY GUAR 02/51 3.7	1,744,000	$1,203,956	$1,106,915
ALTRIA GROUP INC COMPANY GUAR 02/59 6.2	297,000	$288,646	$267,592
ALTRIA GROUP INC COMPANY GUAR 08/35 5.25	240,000	$238,793	$225,845
ALTRIA GROUP INC COMPANY GUAR 11/28 6.2	1,025,000	$1,051,963	$1,041,396
ALTRIA GROUP INC COMPANY GUAR 11/33 6.875	460,000	$502,511	$482,381
ALUMINA PTY LTD COMPANY GUAR 144A 03/30 6.125	200,000	$203,845	$196,684
ALUMINA PTY LTD COMPANY GUAR 144A 09/32 6.375	1,434,000	$1,448,079	$1,400,979
ALUMINA PTY LTD COMPANY GUAR 144A 09/34 6.625	1,681,000	$1,681,000	$1,630,581
AMAZON.COM INC SR UNSECURED 03/31 4.25	3,380,000	$3,373,676	$3,202,865
AMAZON.COM INC SR UNSECURED 03/33 4.55	1,925,000	$1,920,787	$1,797,314
AMAZON.COM INC SR UNSECURED 03/36 4.875	4,085,000	$4,075,586	$3,757,071
AMAZON.COM INC SR UNSECURED 03/46 5.65	875,000	$870,097	$781,434
AMAZON.COM INC SR UNSECURED 03/56 5.8	8,186,000	$7,875,996	$7,176,744

AMAZON.COM INC SR UNSECURED 03/66 5.95	9,516,000	$9,467,006	$8,274,803
AMAZON.COM INC SR UNSECURED 03/76 6.05	190,000	$175,138	$166,009
AMAZON.COM INC SR UNSECURED 04/52 3.95	1,339,000	$1,076,612	$897,818
AMAZON.COM INC SR UNSECURED 06/50 2.5	134,000	$77,605	$68,742
AMAZON.COM INC SR UNSECURED 06/60 2.7	998,000	$504,505	$474,289
AMAZON.COM INC SR UNSECURED 07/56 6.1	6,893,000	$6,774,898	$6,324,804
AMAZON.COM INC SR UNSECURED 07/66 6.25	2,990,000	$2,903,210	$2,722,221
AMAZON.COM INC SR UNSECURED 08/37 3.875	410,000	$377,359	$340,301
AMAZON.COM INC SR UNSECURED 08/57 4.25	110,000	$95,677	$75,250
AMAZON.COM INC SR UNSECURED 11/65 5.55	1,576,000	$1,405,425	$1,292,057
AMBER FINCO PLC SR SECURED REGS 07/29 6.625	300,000	$348,883	$351,146
AMC ENTERTAINMENT HLDGS SR SECURED 144A 10/31 8.875	760,000	$760,000	$763,432
AMC ENTERTAINMENT HLDINGS INC 2024 TERM LOAN due 01/04/2029	796,005	$798,311	$796,116
AMC ENTERTAINMENT HOLDINGS INC 2026 TERM LOAN B due 09/23/2031	908,000	$894,860	$909,516
AMC GLOBAL MEDIA INC SR SECURED 144A 07/32 10.5	1,251,000	$1,279,735	$1,274,636
AMENTUM HOLDINGS INC COMPANY GUAR 144A 08/32 7.25	2,873,000	$2,905,446	$2,880,372
AMER AIRLINE 17 2 AA PTT PASS THRU CE 04/31 3.35	85,053	$85,089	$80,778
AMER AIRLINE 21 1A EETC PASS THRU CE 01/36 2.875	864,058	$835,349	$739,803
AMER AIRLINE 25 1A PTT PASS THRU CE 11/39 4.9	1,500,000	$1,500,000	$1,380,873
AMER AIRLINE 26 2A PTT PASS THRU CE 08/40 5.7	1,600,000	$1,600,000	$1,560,141
AMER AIRLN 15 1 A PTT PASS THRU CE 11/28 3.375	22,439	$22,211	$22,203
AMER AIRLN 15 2 AA PTT PASS THRU CE 03/29 3.6	738,689	$728,079	$725,838
AMEREN CORP SR UNSECURED 01/31 3.5	250,000	$249,742	$229,461
AMERICAN AIRLINES INC 2024 1ST LIEN TERM LOAN B due 02/15/2028	480,000	$480,000	$478,762
AMERICAN AIRLINES INC 2025 TERM LOAN B due 05/28/2032	596,976	$595,163	$596,445
AMERICAN AIRLINES INC 2025 TERM LOAN due 04/20/2028	1,285,034	$1,281,537	$1,283,171
AMERICAN AIRLINES INC 2026 1ST LIEN TERM LOAN B due 05/29/2033	2,941,265	$2,918,111	$2,919,206
AMERICAN AIRLINES INC SR SECURED 144A 02/28 7.25	2,105,000	$2,110,326	$2,099,224
AMERICAN AIRLINES, INC. 2023 1ST LIEN TERM LOAN due 06/04/2029	196,000	$196,375	$194,699
AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75	1,928,667	$1,922,887	$1,902,142
AMERICAN ASSETS TRUST LP COMPANY GUAR 02/31 3.375	200,000	$198,987	$175,981
AMERICAN AXLE + MANUFACTURING 2022 TERM LOAN B due 12/13/2029	921,867	$923,730	$923,600
AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5	220,000	$205,644	$208,493
AMERICAN AXLE + MFG INC COMPANY GUAR 144A 10/33 7.75	2,735,000	$2,736,991	$2,611,476
AMERICAN AXLE + MFG INC SR SECURED 144A 10/32 6.375	389,000	$389,000	$370,558
AMERICAN AXLE AND MANUFAC INC 2025 INCREMENTAL TERM LOAN C due 02/03/203	982,500	$978,036	$983,119
AMERICAN ELECTRIC POWER SR UNSECURED 11/32 5.95	557,000	$554,424	$559,938
AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR	1,225,000	$1,225,000	$1,212,744
AMERICAN EXPRESS CO SR UNSECURED 10/36 VAR	2,985,000	$2,961,721	$2,707,514
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 4 1A11	929,214	$612,820	$434,548
AMERICAN HOME MORTGAGE ASSETS AHMA 2006 5 A1	350,129	$257,453	$73,862
AMERICAN HOME MORTGAGE ASSETS AHMA 2007 2 A1	496,856	$303,957	$438,799
AMERICAN HOME MORTGAGE INVESTM AHM 2006 1 1A2	43,101	$14,195	$32,452
AMERICAN HOME MORTGAGE INVESTM AHM 2007 1 GA1C	1,051,234	$643,490	$629,661
AMERICAN HOMES 4 RENT SR UNSECURED 04/32 3.625	1,400,000	$1,379,140	$1,243,728
AMERICAN HOMES 4 RENT SR UNSECURED 07/34 5.5	2,495,000	$2,483,921	$2,379,565
AMERICAN INTL GROUP SR UNSECURED 06/30 3.4	525,000	$524,978	$483,567
AMERICAN MONEY MANAGEMENT CORP AMMC 2024 28A BR 144A	620,000	$620,000	$621,600
AMERICAN MONEY MANAGEMENT CORP AMMC 2026 34A C1 144A	2,800,000	$2,800,000	$2,800,000
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/28 FIXED 7.334	605,000	$629,156	$615,926
AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/41 FIXED 7.834	5,630,000	$7,463,646	$6,316,241
AMERICAN NATIONAL GROUP JR SUBORDINA 12/55 VAR	273,000	$266,724	$252,537
AMERICAN RESIDENTIAL SRVCS LLC 2025 TERM LOAN B due 02/02/2032	102,837	$102,581	$102,580
AMERICAN TOWER CORP SR UNSECURED 01/28 1.5	2,624,000	$2,518,740	$2,497,476
AMERICAN TOWER CORP SR UNSECURED 01/28 3.6	345,000	$339,608	$337,782
AMERICAN TOWER CORP SR UNSECURED 01/30 2.9	407,000	$379,247	$373,171
AMERICAN TOWER CORP SR UNSECURED 01/30 5	905,000	$920,568	$887,452
AMERICAN TOWER CORP SR UNSECURED 02/29 5.2	716,000	$715,837	$711,821
AMERICAN TOWER CORP SR UNSECURED 03/28 5.5	1,707,000	$1,718,847	$1,712,326
AMERICAN TOWER CORP SR UNSECURED 03/29 3.95	662,000	$651,365	$639,189
AMERICAN TOWER CORP SR UNSECURED 04/31 2.7	541,000	$488,474	$475,252
AMERICAN TOWER CORP SR UNSECURED 06/30 2.1	1,494,000	$1,469,077	$1,315,098

AMERICAN TOWER CORP SR UNSECURED 07/33 5.55	1,000,000	$1,011,775	$974,216
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8	5,857,000	$5,890,309	$5,587,814
AMERICAN TOWER CORP SR UNSECURED 09/31 2.3	746,000	$657,828	$634,102
AMERICAN TOWER CORP SR UNSECURED 09/31 5.3	775,000	$772,833	$758,937
AMERICAN TOWER CORP SR UNSECURED 10/30 1.875	382,000	$338,197	$329,548
AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/28 9.375	1,995,000	$2,026,411	$2,022,306
AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/30 9.5	578,000	$595,811	$598,321
AMERIGAS PART/FIN CORP SR UNSECURED 144A 06/31 6.875	1,984,000	$1,984,349	$1,895,922
AMGEN INC SR UNSECURED 02/56 5.65	790,000	$756,711	$700,789
AMGEN INC SR UNSECURED 02/62 4.4	569,000	$479,440	$400,478
AMGEN INC SR UNSECURED 03/33 4.2	2,375,000	$2,225,842	$2,170,050
AMGEN INC SR UNSECURED 03/33 5.25	5,461,000	$5,459,939	$5,290,584
AMGEN INC SR UNSECURED 06/51 4.663	102,000	$90,729	$78,722
AMKOR TECHNOLOGY INC COMPANY GUAR 144A 10/33 5.875	1,964,000	$1,949,913	$1,855,794
AMN HEALTHCARE INC COMPANY GUAR 144A 01/31 6.5	740,000	$740,420	$727,943
AMNEAL PHARMACEUTICALS L SR SECURED 144A 08/32 6.875	2,819,000	$2,869,305	$2,834,801
AMNEAL PHARMACEUTICALS LLC 2026 TERM LOAN B due 08/01/2032	1,531,884	$1,536,595	$1,537,629
AMPHENOL CORP SR UNSECURED 02/33 4.4	4,665,000	$4,654,931	$4,328,707
AMPHENOL CORP SR UNSECURED 11/55 5.3	1,950,000	$1,940,855	$1,679,797
AMPRION GMBH SR UNSECURED REGS 08/39 3.85	200,000	$225,243	$203,809
AMS OSRAM AG SR UNSECURED REGS 03/29 10.5	70,732	$86,318	$84,484
AMS OSRAM AG SR UNSECURED REGS 05/32 7.25	132,000	$151,333	$153,591
AMSPEC PARENT LLC 2026 TERM LOAN B due 12/22/2031	148,159	$147,499	$148,159
AMSR TRUST AMSR 2023 SFR1 E2 144A	920,000	$890,422	$881,577
AMSR TRUST AMSR 2025 SFR1 E2 144A	1,502,000	$1,393,096	$1,350,418
AMSR TRUST AMSR 2025 SFR2 E2 144A	1,300,000	$1,211,659	$1,165,136
AMSTED INDUSTRIES SR UNSECURED 144A 03/33 6.375	695,000	$690,057	$669,037
AMWINS GROUP INC 2026 TERM LOAN B due 01/30/2032	2,354,225	$2,355,092	$2,321,384
AMWINS GROUP INC SR SECURED 144A 02/29 6.375	958,000	$958,113	$946,079
AMWINS GROUP INC SR UNSECURED 144A 06/29 4.875	1,043,000	$1,012,502	$980,696
AMYNTA AGENCY BORROWER INC 2026 REPRICED TERM LOAN B due 12/29/2031	1,566,559	$1,566,559	$1,562,423
AMYNTA AGENCY/WARRANTY SR UNSECURED 144A 07/33 7.5	1,502,000	$1,477,196	$1,448,818
ANALOG DEVICES INC SR UNSECURED 10/31 5.35	133,000	$132,823	$131,467
ANALOG DEVICES INC SR UNSECURED 10/33 5.6	350,000	$350,083	$345,114
ANALOG DEVICES INC SR UNSECURED 10/36 5.75	450,000	$448,430	$440,735
ANCHORAGE CAPITAL CLO LTD ANCHC 2021 18A A1R 144A	2,635,000	$2,635,000	$2,634,079
ANCHORAGE CAPITAL EUROPE CLO ANCHE 10X DR REGS	140,000	$160,055	$159,833
ANCHORAGE CREDIT FUNDING LTD. ANCHF 2016 4A AR 144A	288,404	$272,852	$271,461
ANGEL OAK MORTGAGE TRUST AOMT 2020 4 A1 144A	3,688	$3,481	$3,602
ANGEL OAK MORTGAGE TRUST AOMT 2020 4 A2 144A	8,261	$7,868	$8,086
ANGEL OAK MORTGAGE TRUST AOMT 2021 2 A1 144A	523,796	$462,744	$430,819
ANGEL OAK MORTGAGE TRUST AOMT 2021 3 A1 144A	966,392	$966,301	$784,635
ANGEL OAK MORTGAGE TRUST AOMT 2022 2 A3 144A	33,872	$30,904	$29,984
ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A3 144A	50,175	$46,330	$44,408
ANGEL OAK MORTGAGE TRUST AOMT 2022 5 A1 144A	144,486	$141,573	$144,212
ANGEL OAK MORTGAGE TRUST AOMT 2023 1 A1 144A	385,437	$379,879	$383,884
ANGEL OAK MORTGAGE TRUST AOMT 2023 6 A1 144A	245,957	$245,062	$245,154
ANGEL OAK MORTGAGE TRUST AOMT 2023 7 A1 144A	748,458	$718,612	$715,814
ANGEL OAK MORTGAGE TRUST AOMT 2024 1 A1 144A	703,138	$687,572	$700,066
ANGEL OAK MORTGAGE TRUST AOMT 2025 10 A3 144A	1,388,702	$1,388,625	$1,356,137
ANGEL OAK MORTGAGE TRUST AOMT 2025 11 A1 144A	1,515,028	$1,514,956	$1,478,962
ANGEL OAK MORTGAGE TRUST AOMT 2025 2 A1 144A	594,905	$594,864	$589,905
ANGEL OAK MORTGAGE TRUST AOMT 2025 8 A1 144A	2,565,019	$2,564,845	$2,525,105
ANGEL OAK MORTGAGE TRUST AOMT 2025 HB1 M3 144A	1,050,000	$1,050,000	$1,072,096
ANGEL OAK MORTGAGE TRUST AOMT 2026 5 A1 144A	2,021,698	$2,021,680	$1,993,947
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/31 4.625	1,600,000	$1,524,569	$1,521,987
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/54 6	200,000	$197,322	$182,863
ANGLOGOLD HOLDINGS PLC COMPANY GUAR 10/30 3.75	200,000	$178,482	$183,586
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7	1,696,000	$1,669,303	$1,547,396
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 5.45	195,000	$188,438	$184,000
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/39 8.2	75,000	$94,573	$87,733
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 02/32 6.625	720,000	$730,711	$712,129

ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 06/29 5.375	51,000	$50,915	$50,103
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 10/33 5.75	482,000	$482,000	$454,825
ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375	4,739,000	$4,667,023	$4,646,805
ANTOFAGASTA PLC SR UNSECURED 144A 05/34 6.25	200,000	$206,895	$199,522
ANTOFAGASTA PLC SR UNSECURED 144A 10/30 2.375	731,000	$655,639	$639,998
ANYWHERE RE GRP/REALOGY COMPANY GUAR 144A 01/29 5.75	1,309,000	$1,240,010	$1,259,643
ANYWHERE RE GRP/REALOGY SECURED 144A 04/30 9.75	1,282,000	$1,282,000	$1,345,904
ANYWHERE REAL EST/CO ISS SECURED 144A 04/30 7	2,694,740	$2,537,858	$2,650,713
AON NA/AON GLOBAL COMPANY GUAR 09/31 5.625	1,775,000	$1,774,612	$1,753,291
AON NA/AON GLOBAL COMPANY GUAR 09/33 5.8	1,325,000	$1,324,472	$1,302,008
AON NA/AON GLOBAL COMPANY GUAR 09/36 5.95	4,005,000	$3,939,957	$3,899,699
AON NA/AON GLOBAL COMPANY GUAR 09/38 6.1	3,350,000	$3,340,007	$3,262,838
AON NORTH AMERICA INC COMPANY GUAR 03/29 5.15	2,675,000	$2,672,238	$2,649,352
AON NORTH AMERICA INC COMPANY GUAR 03/31 5.3	1,865,000	$1,860,533	$1,829,635
AON NORTH AMERICA INC COMPANY GUAR 03/34 5.45	6,165,000	$6,185,100	$5,907,644
AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75	610,000	$607,268	$535,518
APA CORP COMPANY GUAR 02/35 6.1	536,000	$545,228	$527,796
APA CORP COMPANY GUAR 02/55 6.75	1,548,000	$1,550,014	$1,528,047
APA CORP SR UNSECURED 04/43 4.75	16,000	$12,957	$12,928
APA CORP SR UNSECURED 09/40 5.1	837,000	$760,266	$731,678
APA INFRASTRUCTURE LTD COMPANY GUAR 04/56 VAR	170,000	$121,711	$118,759
APACHE CORP SR UNSECURED 12/29 7.75	130,000	$137,646	$135,808
APCOA GMBH SR SECURED REGS 04/31 6	200,000	$236,101	$225,827
APEX GROUP TREASURY LLC 2025 USD TERM LOAN B due 02/27/2032	511,758	$493,549	$493,529
API GROUP DE INC 2026 TERM LOAN B due 05/16/2033	498,750	$499,788	$498,750
API GROUP DE INC COMPANY GUAR 144A 10/29 4.75	898,000	$858,020	$856,672
APIDOS CLO APID 2022 39A A1R 144A	1,500,000	$1,500,000	$1,500,008
APIDOS CLO APID 2023 46A A1R 144A	3,000,000	$3,000,000	$3,000,000
APL FINANCE LLC ASHPL 2025 1A B 144A	740,000	$736,608	$712,953
APLD COMPUTECO 2 LLC SR SECURED 144A 03/31 6.75	3,363,000	$3,334,971	$3,222,291
APLD COMPUTECO 3 LLC SR SECURED 144A 06/31 7	1,526,000	$1,511,422	$1,430,646
APLD COMPUTECO LLC SR SECURED 144A 12/30 9.25	2,816,000	$2,884,211	$2,931,014
APOLLO AVIATION SECURITIZATION AASET 2025 1A A 144A	1,660,336	$1,661,809	$1,635,680
APOLLO AVIATION SECURITIZATION AASET 2026 1A A1 144A	4,489,697	$4,489,678	$4,346,701
APPLE INC SR UNSECURED 02/51 2.65	4,224,000	$2,460,768	$2,305,248
APPLE INC SR UNSECURED 08/52 3.95	385,000	$288,287	$269,996
APPLIED MATERIALS INC SR UNSECURED 04/47 4.35	110,000	$88,661	$85,757
APPLIED SYSTEMS INC 2024 1ST LIEN TERM LOAN due 02/24/2031	748,741	$744,203	$745,469
APPLOVIN CORP SR UNSECURED 12/34 5.5	4,587,000	$4,612,649	$4,350,713
APPLOVIN CORP SR UNSECURED 12/54 5.95	3,334,000	$3,160,152	$2,861,688
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/27 7.5	320,000	$320,916	$320,212
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/32 7.0529	230,000	$196,052	$217,680
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 01/47 8.5	253,000	$269,206	$225,037
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/28 6.588	270,000	$265,716	$268,573
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/31 5.875	515,000	$454,262	$476,639
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/33 9.45	1,700,000	$1,703,940	$1,777,384
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/48 7.903	710,000	$659,141	$591,787
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/61 7.5	1,600,000	$1,547,733	$1,245,322
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 04/31 6.375	1,895,000	$2,128,470	$2,103,155
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 05/32 7.625	1,455,000	$1,353,574	$1,412,631
ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 09/51 8.75	615,000	$526,924	$551,747
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 01/47 8.5	1,077,000	$960,289	$957,963
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/31 5.875	549,000	$478,624	$508,107
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/33 9.45	1,740,000	$1,975,307	$1,819,205
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/48 7.903	1,075,000	$808,442	$896,015
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 02/61 7.5	4,233,000	$3,481,237	$3,294,655
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 03/29 7.6003	275,000	$264,140	$277,099
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/30 5.625	161,000	$150,008	$176,590
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 04/31 6.375	700,000	$830,965	$776,891
ARAB REPUBLIC OF EGYPT SR UNSECURED REGS 05/32 7.625	1,031,000	$979,910	$1,000,978
ARAMARK INTL FINANCE COMPANY GUAR REGS 04/33 4.375	147,000	$172,032	$160,351
ARAMARK SERVICES INC 2025 REPRICED TERM LOAN due 04/06/2028	172,620	$172,620	$172,620

ARAMARK SERVICES INC 2025 TERM LOAN due 06/22/2030	500,000	$502,379	$499,875
ARAMARK SERVICES INC COMPANY GUAR 144A 02/28 5	200,000	$199,582	$197,497
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 A5 144A	790,000	$842,312	$720,734
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 D 144A	570,000	$507,289	$478,320
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020 MF1 XA 144A	6,633,051	$448,547	$171,091
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 A2 144A	306,523	$287,405	$305,932
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 A5 144A	400,000	$410,363	$346,207
ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF3 XA 144A	9,243,223	$488,718	$204,945
ARBOR REALTY COMMERCIAL REAL E ARCREN 2025 FL1 C 144A	730,000	$733,054	$733,230
ARBOR REALTY COMMERCIAL REAL E ARCREN 2026 FL2 C 144A	1,000,000	$1,000,000	$1,001,040
ARBOUR CLO ARBR 11A B1R 144A	250,000	$271,750	$284,492
ARCANO EURO CLO ARCAN 2X D REGS	100,000	$117,180	$113,583
ARCANO EURO CLO ARCAN 4X D REGS	100,000	$115,980	$114,099
ARCH CAPITAL GROUP LTD SR UNSECURED 06/50 3.635	875,000	$948,690	$573,002
ARCHES BUYER INC 2026 TERM LOAN B due 08/04/2031	1,199,845	$1,180,956	$1,169,849
ARCHES BUYER INC SR SECURED 144A 06/28 4.25	1,698,000	$1,619,231	$1,634,955
ARCHES BUYER INC SR SECURED 144A 08/31 9	1,320,000	$1,320,000	$1,327,857
ARCHES BUYER INC SR UNSECURED 144A 12/28 6.125	1,118,000	$1,084,335	$1,077,495
ARCHROCK PARTNERS LP/FIN COMPANY GUAR 144A 09/32 6.625	1,164,000	$1,181,709	$1,146,640
ARCHROCK SERVICES/PARTNE COMPANY GUAR 144A 02/34 6	2,493,000	$2,493,037	$2,349,496
ARCIS GOLF LLC 2026 TERM LOAN B due 08/05/2033	581,827	$586,121	$582,008
ARCOSA INC COMPANY GUAR 144A 08/32 6.875	1,112,000	$1,112,000	$1,127,302
ARDAGH GROUP SA SECURED REGS 12/30 11	197,837	$201,661	$206,929
ARDAGH GROUP SA SR SECURED 144A 12/30 9.5	475,000	$501,263	$489,548
ARDAGH GROUP SA SR SECURED REGS 12/30 9.5	371,497	$379,846	$382,875
ARDAGH METAL PACKAGING SR SECURED 144A 01/31 6.25	1,330,000	$1,334,407	$1,294,743
ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4	1,541,000	$1,462,738	$1,454,766
ARDAGH METAL PACKAGING SR UNSECURED REGS 09/29 3	100,000	$110,544	$108,976
ARDONAGH FINCO LTD SR SECURED 144A 02/31 7.75	4,781,000	$4,897,361	$4,737,578
ARDONAGH FINCO LTD SR SECURED REGS 02/31 6.875	310,000	$344,361	$345,362
ARDONAGH GROUP FINANCE SR UNSECURED 144A 02/32 8.875	3,303,000	$3,299,658	$3,171,940
AREIT CRE TRUST AREIT 2025 CRE10 A 144A	775,000	$773,696	$774,538
AREIT CRE TRUST AREIT 2026 CRE12 A 144A	1,730,000	$1,730,000	$1,731,377
ARENA LUX FIN SARL SR SECURED REGS 05/30 VAR	101,000	$109,085	$114,602
ARES CLO LTD ARES 2015 2A A1R4 144A	6,250,000	$6,262,827	$6,253,975
ARES CLO LTD ARES 2016 41A A1R3 144A	6,525,000	$6,526,980	$6,525,557
ARES CLO LTD ARES 2024 ALF6A A1R 144A	1,500,000	$1,500,000	$1,500,752
ARES COMMERCIAL MORTGAGE TRUST ARES1 2024 IND A 144A	240,000	$239,463	$240,297
ARES COMMERCIAL MORTGAGE TRUST ARES1 2025 IND3 A 144A	1,122,000	$1,122,000	$1,123,741
ARES COMMERCIAL MORTGAGE TRUST ARES1 2026 AZURE B 144A	444,000	$444,000	$443,999
ARES COMMERCIAL MORTGAGE TRUST ARES1 2026 AZURE C 144A	630,000	$630,000	$629,998
ARES COMMERCIAL MORTGAGE TRUST ARES1 2026 AZURE D 144A	600,000	$600,000	$599,997
ARES COMMERCIAL MORTGAGE TRUST ARES1 2026 TRON B 144A	951,095	$951,494	$951,690
ARES STRATEGIC INCOME FU SR UNSECURED 09/28 5.45	1,400,000	$1,394,169	$1,379,557
ARETEC GROUP INC 2025 REPRICED TERM LOAN due 08/09/2030	634,533	$634,533	$628,848
ARETEC GROUP INC SR SECURED 144A 08/30 10	714,000	$735,733	$739,447
ARINI EUROPEAN CLO ARINI 10X D REGS	100,000	$117,750	$115,416
ARINI EUROPEAN CLO ARINI 5X D REGS	100,000	$104,550	$113,698
ARINI US CLO LIMITED ARIN 5A A 144A	470,000	$469,863	$470,146
ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1	1,958,000	$1,941,233	$1,816,242
AROUNDTOWN FINANCE SARL COMPANY GUAR REGS 12/99 VAR	506,000	$573,324	$508,203
AROUNDTOWN SA SR UNSECURED REGS 05/30 3.5	100,000	$114,574	$107,862
ARROYO MORTGAGE TRUST ARRW 2019 3 A1 144A	12,707	$11,991	$12,179
ARROYO MORTGAGE TRUST ARRW 2022 2 A1 144A	356,109	$352,017	$351,281
ARSENAL AIC PARENT LLC 2025 TERM LOAN B due 08/19/2030	568,566	$568,566	$570,591
ARSENAL AIC PARENT LLC SR SECURED 144A 10/30 8	723,000	$725,120	$741,500
ARSENAL AIC PARENT LLC UNSECURED 144A 10/31 11.5	185,000	$195,638	$195,462
ARTHUR J GALLAGHER + CO SR UNSECURED 02/35 5.15	1,275,000	$1,269,028	$1,187,301
AS MILEAGE PLAN IP LIMITED 2025 REPRICED TERM LOAN B due 10/15/2031	687,750	$687,750	$684,022
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 03/28 4.5	76,000	$75,790	$74,343
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 02/32 5	1,607,000	$1,519,126	$1,473,000
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 144A 11/29 4.625	200,000	$195,442	$189,805

ASCEND LEARNING LLC 2025 REPRICED TERM LOAN B due 12/11/2028	741,237	$734,629	$736,145
ASCENSION HEALTH SR UNSECURED 11/28 4.078	740,000	$740,000	$723,107
ASCENSION HEALTH SR UNSECURED 11/35 4.923	2,375,000	$2,375,000	$2,195,864
ASCENT RESOURCES/ARU FIN COMPANY GUAR 144A 07/33 6.625	855,000	$855,000	$839,408
ASCENT RESOURCES/ARU FIN COMPANY GUAR 144A 11/27 9	125,000	$127,800	$128,438
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 06/29 5.875	185,000	$184,915	$182,031
ASCENT RESOURCES/ARU FIN SR UNSECURED 144A 10/32 6.625	465,000	$459,189	$455,145
ASHLAND INC SR UNSECURED 144A 09/31 3.375	425,000	$375,560	$380,366
ASHTEAD CAPITAL INC COMPANY GUAR 144A 04/34 5.8	1,009,000	$1,005,972	$979,733
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 04/30 4.625	50,000	$49,404	$46,223
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 08/29 4.625	375,000	$359,499	$352,806
ASHTON WOODS USA/FINANCE SR UNSECURED 144A 08/33 6.875	419,000	$415,794	$399,752
ASIAN DEVELOPMENT BANK SR UNSECURED 09/33 5	3,650,000	$3,630,880	$3,599,926
ASPHALT BUYER II LLC TERM LOAN due 02/28/2030	56,444	$56,428	$56,444
ASPIRE BAKERIES HOLDINGS LLC 2025 REPRICED TERM LOAN due 12/23/2030	104,127	$103,685	$104,127
ASPIRE MORTGAGE TRUST SPIRE 2026 1 A1 144A	5,267,494	$5,244,395	$5,109,923
ASPIRE MORTGAGE TRUST SPIRE 2026 3 A1 144A	481,705	$481,689	$471,716
ASSET BACKED FUNDING CERTIFICA ABFC 2005 WF1 M6	1,372,697	$1,372,098	$1,374,419
ASSURANT INC SUBORDINATED 03/48 VAR	310,000	$317,868	$312,078
ASSURED GUARANTY US HLDG COMPANY GUAR 09/28 6.125	925,000	$922,915	$937,904
ASTON MARTIN CAPITAL HOL SR SECURED 144A 03/29 10	350,000	$353,152	$194,555
ASTORIA ENERGY LLC 2025 TERM LOAN B due 06/23/2032	212,984	$213,769	$213,478
ASURION LLC 2021 SECOND LIEN TERM LOAN B4 due 01/20/2029	1,475,841	$1,475,224	$1,461,614
ASURION LLC 2024 TERM LOAN B12 due 09/19/2030	2,002,872	$1,976,470	$1,948,734
ASURION LLC 2026 TERM LOAN B14 due 02/23/2033	1,233,685	$1,219,503	$1,140,061
ASURION LLC/ASURION CO SECURED 144A 02/34 8.375	1,203,000	$1,201,648	$940,733
ASURION LLC/ASURION CO SR SECURED 144A 12/32 8	4,016,000	$4,068,162	$3,747,470
AT+T INC SR UNSECURED 02/32 2.25	630,000	$553,538	$527,469
AT+T INC SR UNSECURED 03/47 5.45	330,000	$324,819	$276,750
AT+T INC SR UNSECURED 03/48 4.5	740,000	$589,200	$536,197
AT+T INC SR UNSECURED 04/33 4.75	2,775,000	$2,771,881	$2,591,653
AT+T INC SR UNSECURED 04/46 5.85	280,000	$258,041	$246,523
AT+T INC SR UNSECURED 04/56 6	827,000	$804,694	$714,892
AT+T INC SR UNSECURED 06/27 2.3	760,000	$748,788	$747,287
AT+T INC SR UNSECURED 06/31 2.75	9,995,000	$9,286,595	$8,798,097
AT+T INC SR UNSECURED 06/41 3.5	853,000	$788,288	$602,325
AT+T INC SR UNSECURED 06/45 4.35	396,000	$343,024	$288,304
AT+T INC SR UNSECURED 06/51 3.65	3,214,000	$2,303,432	$1,955,361
AT+T INC SR UNSECURED 08/37 4.9	550,000	$563,880	$489,039
AT+T INC SR UNSECURED 08/41 5.55	40,000	$40,461	$35,833
AT+T INC SR UNSECURED 08/56 6.05	1,074,000	$1,119,841	$937,335
AT+T INC SR UNSECURED 09/40 5.35	40,000	$39,981	$35,506
AT+T INC SR UNSECURED 09/53 3.5	1,098,000	$762,411	$634,211
AT+T INC SR UNSECURED 09/55 3.55	658,000	$473,047	$377,270
AT+T INC SR UNSECURED 09/59 3.65	6,706,000	$6,262,583	$3,800,338
AT+T INC SR UNSECURED 10/36 5.25	5,260,000	$5,238,468	$4,829,985
AT+T INC SR UNSECURED 10/56 6.2	1,225,000	$1,224,610	$1,091,759
AT+T INC SR UNSECURED 10/66 6.3	1,560,000	$1,552,946	$1,402,772
AT+T INC SR UNSECURED 11/46 5.15	420,000	$425,944	$340,840
AT+T INC SR UNSECURED 12/33 2.55	550,000	$471,075	$438,074
AT+T INC SR UNSECURED 12/57 3.8	6,078,000	$4,219,054	$3,608,582
AT+T REIGN II LB PTT PASS THRU CE 144A 12/44 6.088	1,217,522	$1,224,485	$1,129,957
ATHENAHEALTH GROUP INC 2026 TERM LOAN B due 02/16/2032	2,894,302	$2,885,715	$2,888,658
ATHENAHEALTH GROUP INC SR SECURED 144A 02/32 7.5	899,000	$899,000	$900,319
ATHENAHEALTH GROUP INC SR UNSECURED 144A 02/30 6.5	1,572,000	$1,523,844	$1,500,569
ATI INC SR UNSECURED 06/33 5.875	1,619,000	$1,621,127	$1,556,193
ATI INC SR UNSECURED 08/30 7.25	229,000	$233,381	$233,720
ATLANTICA INFRA PLC COMPANY GUAR 144A 06/28 4.125	100,000	$100,000	$96,122
ATLAS LUXCO 4 / ALL UNI SR SECURED 144A 06/28 4.625	1,485,000	$1,448,234	$1,438,796
ATLAS LUXCO 4 / ALL UNI SR SECURED REGS 06/28 4.875	200,000	$240,652	$259,455
ATOS GROUP SR SECURED REGS 05/31 8.125	200,000	$234,710	$215,488
ATRIUM HOTEL PORTFOLIO TRUST AHPT 2024 ATRM A 144A	280,000	$279,858	$274,359

ATRIUM HOTEL PORTFOLIO TRUST AHPT 2024 ATRM B 144A	364,000	$367,484	$358,004
ATRIUM HOTEL PORTFOLIO TRUST AHPT 2025 ATRM A 144A	144,000	$144,000	$144,024
ATS CORP COMPANY GUAR 144A 12/28 4.125	75,000	$75,000	$71,581
AURIS LUXEMBOURG III SARL 2026 TERM LOAN B due 02/28/2032	349,834	$348,725	$344,149
AURIUM CLO ACLO 13X D REGS	100,000	$104,315	$113,699
AURIZON NETWORK PTY LTD SR UNSECURED REGS 09/36 6.84	200,000	$144,538	$137,729
AUSNET SERVICES HOLDINGS COMPANY GUAR REGS 02/56 VAR	130,000	$90,980	$88,684
AUST + NZ BANKING GROUP SUBORDINATED 08/46 6.749	215,000	$152,478	$144,714
AUTOROUTES DU SUD DE LA SR UNSECURED REGS 01/33 3.25	200,000	$225,182	$212,855
AVANTOR FUNDING INC COMPANY GUAR 144A 07/28 4.625	1,448,000	$1,427,718	$1,410,293
AVANTOR FUNDING INC COMPANY GUAR 144A 11/29 3.875	700,000	$700,000	$655,392
AVENUE OF AMERICAS AOA 2025 1301 D 144A	2,646,000	$2,653,258	$2,566,588
AVIENT CORP SR UNSECURED 144A 08/30 7.125	95,000	$96,414	$95,447
AVIENT CORP SR UNSECURED 144A 11/31 6.25	1,059,000	$1,068,967	$1,037,995
AVILEASE CAPITAL LTD COMPANY GUAR 144A 11/30 4.75	1,000,000	$995,432	$947,567
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 01/30 8.25	195,000	$195,786	$196,755
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 02/31 8	1,413,000	$1,413,524	$1,370,863
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 06/32 8.375	699,000	$701,996	$675,947
AVIS BUDGET CAR/FINANCE COMPANY GUAR 144A 07/27 5.75	86,000	$86,000	$85,918
AVIS BUDGET RENTAL CAR FUNDING AESOP 2024 1A B 144A	1,351,000	$1,350,918	$1,349,346
AVOCA CLO AVOCA 18X DR REGS	110,000	$115,379	$125,658
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 01/31 4.7	1,475,000	$1,467,235	$1,399,612
AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/32 4.95	4,845,000	$4,835,820	$4,533,693
AXA SA SUBORDINATED REGS 07/55 VAR	1,137,000	$1,232,867	$1,227,353
AXALTA COATING SYSTEMS D COMPANY GUAR 144A 02/31 7.25	1,158,000	$1,172,501	$1,174,422
AXIS EQUIPMENT FINANCE RECEIVA AXIS 2025 1A D 144A	1,945,000	$1,944,646	$1,899,436
AXON ENTERPRISE INC SR UNSECURED 144A 03/30 6.125	463,000	$469,308	$458,936
AXON ENTERPRISE INC SR UNSECURED 144A 03/33 6.25	370,000	$377,936	$361,658
AZORRA FINANCE COMPANY GUAR 144A 01/31 7.25	470,000	$479,552	$472,504
AZORRA FINANCE COMPANY GUAR 144A 02/34 6.25	265,000	$259,849	$249,508
AZORRA FINANCE COMPANY GUAR 144A 04/30 7.75	237,000	$244,859	$241,541
AZULE ENERGY FINANCE PLC COMPANY GUAR 144A 01/31 8.25	200,000	$200,000	$199,560
B+G FOODS INC COMPANY GUAR 144A 06/31 11	385,000	$376,461	$300,586
B+G FOODS INC SR SECURED 144A 09/28 8	595,000	$593,518	$562,127
B+M EUROPEAN VALUE RET SR SECURED REGS 11/31 6.5	130,000	$177,979	$168,932
BABSON CLO LTD BABSN 2023 4A A1R 144A	4,100,000	$4,093,256	$4,095,900
BABSON CLO LTD BABSN 2024 4A B 144A	1,000,000	$1,000,000	$1,000,820
BACARDI LTD / MARTINI BV SR UNSECURED 144A 06/33 5.4	3,412,000	$3,307,566	$3,229,944
BACARDI LTD COMPANY GUAR 144A 05/28 4.7	7,372,000	$7,272,447	$7,277,037
BACARDI LTD COMPANY GUAR 144A 05/48 5.3	656,000	$672,302	$542,553
BACARDI MARTINI BV SR UNSECURED 144A 02/30 5.55	2,000,000	$1,982,963	$1,976,839
BACARDI MARTINI BV SR UNSECURED 144A 02/35 6	936,000	$955,005	$906,447
BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9	5,000,000	$4,292,364	$4,275,323
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2018 2A BR 144A	250,000	$250,000	$250,000
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2019 1A CR3	5,250,000	$5,250,000	$5,242,073
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2021 3A AR 144A	2,501,250	$2,503,965	$2,500,370
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2021 3A CR 144A	1,200,000	$1,200,000	$1,200,579
BAIN CAPITAL CREDIT CLO, LIMIT BCC 2022 2A A1R 144A	1,500,000	$1,500,000	$1,500,000
BAITEREK NATL INV HOLD SR UNSECURED 144A 05/33 5.2	488,000	$483,334	$461,914
BAITEREK NATL INV HOLD SR UNSECURED 144A 10/30 4.65	658,000	$653,308	$624,781
BAKER HUGHES LLC/CO OBL COMPANY GUAR 03/30 3.226	1,100,000	$1,274,020	$1,218,559
BAKER HUGHES LLC/CO OBL COMPANY GUAR 03/34 3.812	150,000	$173,730	$163,513
BAKER HUGHES LLC/CO OBL COMPANY GUAR 06/36 5	2,662,000	$2,651,352	$2,449,850
BAKER HUGHES LLC/CO OBL COMPANY GUAR 06/56 5.85	2,715,000	$2,711,227	$2,453,395
BAKER HUGHES LLC/CO OBL SR UNSECURED 12/27 3.337	735,000	$733,606	$720,687
BALBOA BAY LOAN FUNDING LTD BOBA 2021 1A AR 144A	1,990,000	$1,984,223	$1,989,088
BALL CORP COMPANY GUAR 06/29 6	908,000	$917,254	$907,573
BALL CORP COMPANY GUAR 08/30 2.875	325,000	$313,729	$288,351
BALL CORP COMPANY GUAR 09/33 5.5	120,000	$120,000	$114,150
BALLYROCK LTD BALLY 2022 19A CR 144A	1,375,000	$1,370,248	$1,371,238
BALLYROCK LTD BALLY 2022 20A C1R3 144A	1,000,000	$1,000,000	$997,486
BALLYROCK LTD BALLY 2023 25A A1AR 144A	250,000	$249,803	$249,746

BALLYROCK LTD BALLY 2024 22A A1R 144A	7,000,000	$7,000,000	$6,997,203
BALLYROCK LTD BALLY 2024 27A A2 144A	1,925,000	$1,925,000	$1,926,810
BALTIMORE GAS + ELECTRIC SR UNSECURED 06/35 5.45	113,000	$115,883	$108,531
BANC OF AMERICA MERRILL LYNCH BAMLL 2020 BOC A 144A	1,050,000	$961,257	$968,604
BANCA MONTE DEI PASCHI S SUBORDINATED REGS 07/29 10.5	300,000	$395,792	$391,869
BANCA MONTE DEI PASCHI S SUBORDINATED REGS 10/35 VAR	200,000	$231,891	$224,135
BANCO BILBAO VIZCAYA ARG 09/28 VAR	1,000,000	$1,016,131	$1,007,964
BANCO DE CREDITO DEL PER SUBORDINATED 144A 01/37 VAR	635,000	$634,430	$613,047
BANCO INTERNAC DEL PERU SR UNSECURED 144A 07/31 4.8	1,000,000	$997,213	$944,280
BANCO INTERNAC DEL PERU SR UNSECURED 144A 10/26 3.25	447,000	$447,000	$445,561
BANCO INTERNAC DEL PERU SUBORDINATED 144A 04/35 VAR	245,000	$247,289	$242,967
BANCO NAC DE MEXICO SA SUBORDINATED 144A 08/36 VAR	1,100,000	$1,100,000	$1,052,590
BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5	200,000	$173,434	$174,483
BANCO SANTANDER SA REGS 01/31 VAR	100,000	$132,135	$132,119
BANCO SANTANDER SA SUBORDINATED 08/33 6.921	2,000,000	$2,000,000	$2,052,859
BANCO SANTANDER SA SUBORDINATED 12/30 2.749	400,000	$400,000	$352,080
BANGKOK BANK PCL/HK SUBORDINATED 144A 09/34 VAR	300,000	$305,041	$279,447
BANIJAY GAMING SAS SR SECURED REGS 12/31 5.125	100,000	$117,280	$111,002
BANK BANK 2018 BN14 A2	130,701	$137,850	$128,598
BANK BANK 2018 BN14 C	1,020,000	$874,302	$920,352
BANK BANK 2019 BN23 B	450,000	$494,091	$404,926
BANK BANK 2020 BN25 B	700,000	$718,746	$610,333
BANK BANK 2020 BN25 C	1,000,000	$845,321	$837,490
BANK BANK 2021 BN34 A5	3,800,000	$3,336,923	$3,236,337
BANK BANK 2023 BNK46 XA	11,352,192	$423,803	$324,875
BANK BANK 2024 BNK47 C	1,212,000	$1,241,374	$1,145,218
BANK BANK 2024 BNK48 A5	1,750,000	$1,800,056	$1,652,927
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 07/34 5.75	728,000	$731,229	$707,418
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 07/54 6.25	880,000	$873,803	$807,569
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 09/38 5.875	466,000	$461,161	$441,951
BANK GOSPODARSTWA KRAJOW GOVT GUARANT 144A 10/28 6.25	200,000	$205,816	$203,873
BANK GOSPODARSTWA KRAJOW GOVT GUARANT REGS 05/33 5.375	470,000	$466,223	$453,016
BANK GOSPODARSTWA KRAJOW GOVT GUARANT REGS 07/34 5.75	224,000	$222,102	$217,667
BANK GOSPODARSTWA KRAJOW GOVT GUARANT REGS 07/54 6.25	280,000	$278,060	$256,954
BANK HAPOALIM SR UNSECURED 144A REGS 07/29 4	1,200,000	$1,200,000	$1,158,322
BANK LEUMI LE ISRAEL SR UNSECURED 144A REGS 07/27 5	276,000	$275,668	$274,885
BANK MANDIRI PT JR SUBORDINA REGS 12/99 VAR	200,000	$200,000	$195,508
BANK OF AMERICA CORP JR SUBORDINA 12/99 VAR	1,950,000	$1,950,832	$1,936,361
BANK OF AMERICA CORP SR UNSECURED 01/29 VAR	1,325,000	$1,325,000	$1,320,574
BANK OF AMERICA CORP SR UNSECURED 01/31 VAR	959,000	$962,290	$942,789
BANK OF AMERICA CORP SR UNSECURED 01/35 VAR	2,650,000	$2,650,000	$2,555,308
BANK OF AMERICA CORP SR UNSECURED 01/36 VAR	3,625,000	$3,625,000	$3,477,084
BANK OF AMERICA CORP SR UNSECURED 01/44 5	1,430,000	$1,400,034	$1,223,799
BANK OF AMERICA CORP SR UNSECURED 02/30 VAR	5,791,000	$5,793,575	$5,589,696
BANK OF AMERICA CORP SR UNSECURED 02/31 VAR	7,155,000	$6,754,486	$6,451,465
BANK OF AMERICA CORP SR UNSECURED 02/32 VAR	594,000	$587,501	$562,625
BANK OF AMERICA CORP SR UNSECURED 02/33 VAR	1,944,000	$1,864,641	$1,682,875
BANK OF AMERICA CORP SR UNSECURED 02/37 VAR	4,910,000	$4,910,000	$4,525,398
BANK OF AMERICA CORP SR UNSECURED 03/32 VAR	1,250,000	$1,108,659	$1,095,208
BANK OF AMERICA CORP SR UNSECURED 03/51 VAR	130,000	$98,209	$92,754
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	174,000	$172,802	$172,747
BANK OF AMERICA CORP SR UNSECURED 04/29 VAR	1,000,000	$1,012,905	$997,450
BANK OF AMERICA CORP SR UNSECURED 04/31 VAR	3,140,000	$3,044,628	$2,822,152
BANK OF AMERICA CORP SR UNSECURED 04/32 VAR	22,441,000	$22,291,899	$21,300,285
BANK OF AMERICA CORP SR UNSECURED 04/33 VAR	6,097,000	$6,025,134	$5,707,317
BANK OF AMERICA CORP SR UNSECURED 04/34 VAR	2,707,000	$2,737,349	$2,599,392
BANK OF AMERICA CORP SR UNSECURED 05/29 VAR	3,324,000	$3,335,347	$3,288,324
BANK OF AMERICA CORP SR UNSECURED 05/36 VAR	3,001,000	$3,074,535	$2,868,636
BANK OF AMERICA CORP SR UNSECURED 06/29 VAR	625,000	$595,930	$591,124
BANK OF AMERICA CORP SR UNSECURED 07/31 VAR	1,300,000	$1,302,821	$1,128,756
BANK OF AMERICA CORP SR UNSECURED 07/32 VAR	1,445,000	$1,423,400	$1,230,906
BANK OF AMERICA CORP SR UNSECURED 07/33 VAR	1,775,000	$1,721,609	$1,697,890

BANK OF AMERICA CORP SR UNSECURED 07/52 VAR	422,000	$275,259	$243,580
BANK OF AMERICA CORP SR UNSECURED 09/29 VAR	1,575,000	$1,602,398	$1,584,732
BANK OF AMERICA CORP SR UNSECURED 10/32 VAR	8,520,000	$7,599,833	$7,296,570
BANK OF AMERICA CORP SR UNSECURED 10/51 VAR	267,000	$164,479	$149,563
BANK OF AMERICA CORP SR UNSECURED 11/28 VAR	1,550,000	$1,550,000	$1,567,013
BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	1,994,000	$1,957,087	$1,951,348
BANK OF AMERICA CORP SR UNSECURED REGS 06/29 VAR	100,000	$124,322	$124,973
BANK OF AMERICA CORP SUBORDINATED 01/37 6.11	175,000	$195,808	$171,514
BANK OF AMERICA CORP SUBORDINATED 03/37 VAR	5,300,000	$5,056,993	$4,730,193
BANK OF AMERICA CORP SUBORDINATED 04/37 VAR	4,690,000	$4,690,000	$4,376,842
BANK OF AMERICA CORP SUBORDINATED 09/36 VAR	82,000	$63,055	$68,744
BANK OF AMERICA CORP SUBORDINATED 11/27 4.183	3,150,000	$3,160,501	$3,120,140
BANK OF INDUSTRY LIMITED 2024 EUR TERM LOAN B1 due 08/23/2027	1,500,000	$1,581,231	$1,696,960
BANK OF MAHARASHTRA SR UNSECURED REGS 09/31 6.112	400,000	$400,169	$396,784
BANK OF NY MELLON CORP JR SUBORDINA 12/99 VAR	500,000	$500,000	$497,673
BANK OF NY MELLON CORP SR UNSECURED 10/33 VAR	450,000	$450,000	$449,787
BANK5 BANK5 2023 5YR2 C	790,000	$804,415	$786,142
BANK5 BANK5 2023 5YR3 A3	770,000	$813,886	$783,471
BANK5 BANK5 2024 5YR11 AS	1,025,000	$1,054,559	$1,018,637
BANK5 BANK5 2024 5YR12 C	1,946,000	$1,964,058	$1,915,840
BANK5 BANK5 2024 5YR6 C	950,000	$982,106	$946,328
BANK5 BANK5 2025 5YR15 A3	1,650,000	$1,696,944	$1,629,600
BANK5 BANK5 2025 5YR17 AS	4,400,000	$4,529,304	$4,331,089
BANK5 BANK5 2025 5YR17 D 144A	689,000	$607,429	$590,771
BANK5 BANK5 2025 5YR19 A3	4,830,000	$4,947,622	$4,747,080
BANK5 BANK5 2026 5YR21 A3	3,450,000	$3,552,433	$3,416,876
BANK5 BANK5 2026 5YR22 A3	4,300,000	$4,428,086	$4,290,628
BANK5 BANK5 2026 5YR24 AS	3,500,000	$3,604,712	$3,496,843
BANKINTER SA REGS 10/27 0.625	200,000	$223,400	$221,116
BANQUE FED CRED MUTUEL REGS 03/35 3.625	1,400,000	$1,540,758	$1,472,293
BANQUE FED CRED MUTUEL REGS 09/34 VAR	200,000	$229,089	$224,500
BANQUE FED CRED MUTUEL REGS 10/29 5	100,000	$130,131	$130,185
BAPCO ENERGIES BSCC SR UNSECURED 144A 10/27 7.5	400,000	$410,667	$396,640
BAPCO ENERGIES BSCC SR UNSECURED REGS 11/28 8.375	453,000	$475,214	$450,562
BARBADOS GOVT OF SR UNSECURED 144A 06/35 8	291,000	$296,040	$299,730
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 CHRS D 144A	800,000	$792,764	$731,056
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 TALL A 144A	4,113,000	$3,959,585	$3,835,763
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 TALL B 144A	735,000	$687,470	$672,612
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2018 TALL C 144A	1,000,000	$924,817	$900,137
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 B	1,662,000	$1,639,298	$1,339,265
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C11 XA	8,470,602	$881,328	$378,172
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C17 A5	1,955,000	$1,729,145	$1,820,757
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C19 A2B	505,000	$509,609	$503,190
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C25 B	721,000	$720,900	$713,656
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C31 C	451,000	$450,965	$436,413
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2025 C35 D 144A	309,000	$231,856	$239,702
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2025 C39 A5	1,200,000	$1,235,390	$1,148,347
BARCLAYS MORTGAGE LOAN TRUST BARC 2024 NQM1 A1 144A	489,466	$488,270	$488,358
BARCLAYS MORTGAGE LOAN TRUST BARC 2025 NQM3 A1 144A	291,262	$291,239	$287,498
BARCLAYS MORTGAGE LOAN TRUST BARC 2026 CES1 A1A 144A	799,740	$799,686	$777,700
BARCLAYS MORTGAGE LOAN TRUST BARC 2026 NQM5 A1 144A	144,843	$144,839	$142,189
BARCLAYS PLC SR UNSECURED 02/31 VAR	2,950,000	$2,989,600	$2,903,439
BARCLAYS PLC SR UNSECURED 02/32 VAR	6,640,000	$6,572,270	$6,264,788
BARCLAYS PLC SR UNSECURED 02/36 VAR	3,115,000	$3,115,000	$2,985,819
BARCLAYS PLC SR UNSECURED 05/30 VAR	1,155,000	$1,155,000	$1,111,000
BARCLAYS PLC SR UNSECURED 06/30 VAR	1,575,000	$1,575,000	$1,540,122
BARCLAYS PLC SR UNSECURED 06/32 VAR	2,545,000	$2,545,000	$2,443,208
BARCLAYS PLC SR UNSECURED 06/37 VAR	2,285,000	$2,285,000	$2,127,085
BARCLAYS PLC SR UNSECURED 08/28 VAR	3,800,000	$3,813,470	$3,809,019
BARCLAYS PLC SR UNSECURED 09/29 VAR	3,725,000	$3,686,532	$3,789,217
BARCLAYS PLC SR UNSECURED 09/34 VAR	1,300,000	$1,396,489	$1,324,832
BARCLAYS PLC SUBORDINATED 05/28 4.836	2,725,000	$2,725,000	$2,698,101

BARCLAYS PLC SUBORDINATED 06/30 VAR	1,100,000	$1,011,898	$1,078,872
BARNES GROUP INC 2025 TERM LOAN B due 01/27/2032	632,791	$633,806	$632,677
BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7	180,000	$183,260	$168,123
BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75	440,000	$451,782	$406,046
BASF COATINGS TERM LOAN B due 06/29/2033	735,000	$737,691	$737,602
BASSWOOD PARK CLO LTD BARK 2021 1A AR 144A	479,692	$479,955	$479,501
BAT CAPITAL CORP COMPANY GUAR 03/28 2.259	2,002,000	$1,955,002	$1,916,867
BAT CAPITAL CORP COMPANY GUAR 03/31 2.726	3,150,000	$2,945,537	$2,778,836
BAT CAPITAL CORP COMPANY GUAR 03/32 4.742	4,925,000	$4,840,982	$4,687,656
BAT CAPITAL CORP COMPANY GUAR 03/33 4.625	655,000	$652,033	$608,290
BAT CAPITAL CORP COMPANY GUAR 03/52 5.65	289,000	$269,923	$249,195
BAT CAPITAL CORP COMPANY GUAR 04/50 5.282	90,000	$77,930	$73,965
BAT CAPITAL CORP COMPANY GUAR 08/27 3.557	1,986,000	$1,965,666	$1,962,967
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343	700,000	$700,000	$715,510
BAT CAPITAL CORP COMPANY GUAR 08/33 6.421	1,950,000	$1,935,474	$1,992,307
BAT CAPITAL CORP COMPANY GUAR 08/47 4.54	294,000	$231,533	$221,843
BAT CAPITAL CORP COMPANY GUAR 08/53 7.081	3,323,000	$3,631,353	$3,423,762
BAT CAPITAL CORP COMPANY GUAR 08/55 6.25	2,947,000	$2,902,584	$2,758,425
BAT CAPITAL CORP COMPANY GUAR 09/49 4.758	825,000	$737,559	$631,549
BATH + BODY WORKS INC COMPANY GUAR 06/29 7.5	63,000	$63,831	$63,503
BATH + BODY WORKS INC COMPANY GUAR 07/36 6.75	265,000	$290,422	$247,558
BATH + BODY WORKS INC COMPANY GUAR 11/35 6.875	855,000	$861,539	$822,764
BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625	600,000	$608,349	$599,743
BATTALION CLO LTD BATLN 2016 10A A1R3 144A	507,724	$508,346	$507,896
BATTALION CLO LTD BATLN 2020 15A BR 144A	200,000	$200,316	$200,062
BATTALION CLO LTD BATLN 2021 19A AR 144A	1,122,264	$1,122,264	$1,121,762
BATTALION CLO LTD BATLN 2021 21A AR 144A	1,273,448	$1,274,951	$1,273,709
BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	648,000	$654,148	$658,530
BAUSCH + LOMB CORPORATION 2025 REPRICED TERM LOAN due 01/15/2031	3,605,526	$3,622,348	$3,609,131
BAUSCH + LOMB NL BV/INC SR SECURED REGS 01/31 VAR	100,000	$114,619	$114,215
BAUSCH HEALTH COMPANIES INC 2025 TERM LOAN B due 10/08/2030	1,996,346	$1,972,673	$1,987,502
BAUSCH HEALTH COS INC SR SECURED 144A 06/28 4.875	647,000	$590,004	$612,758
BAUSCH HEALTH COS INC SR SECURED 144A 09/28 11	90,000	$86,140	$94,050
BAY VIEW FEDERAL SAVINGS AND L BAY 2025 LIVN A 144A	1,290,000	$1,290,000	$1,289,998
BAYER AG JR SUBORDINA REGS 03/82 VAR	300,000	$359,417	$337,504
BAYER AG JR SUBORDINA REGS 09/83 VAR	300,000	$335,053	$351,331
BAYER AG SUBORDINATED REGS 09/56 VAR	700,000	$795,144	$792,288
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	1,775,000	$1,701,580	$1,732,230
BAYER US FINANCE LLC COMPANY GUAR 144A 07/36 5.625	200,000	$194,438	$188,924
BAYER US FINANCE LLC COMPANY GUAR 144A 07/56 6.375	200,000	$195,836	$185,335
BAYER US FINANCE LLC COMPANY GUAR 144A 11/30 6.375	5,956,000	$6,246,755	$6,066,166
BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5	2,400,000	$2,456,092	$2,440,093
BAYONNE ENERGY CENTER LLC TERM LOAN B due 10/01/2032	122,605	$122,078	$122,989
BAYVIEW OPPORTUNITY MASTER FUN BVCLN 2024 EDU1 E 144A	418,650	$423,419	$409,402
BCP MODULAR SERVICES SR SECURED REGS 07/31 6.5	377,000	$441,377	$334,413
BCP MODULAR SERVICES SR SECURED REGS 11/28 4.75	100,000	$108,874	$106,784
BCP MODULAR SERVICES SR SECURED REGS 11/28 6.125	215,000	$272,207	$269,429
BCPE EMPIRE HOLDINGS INC 2026 10TH AMENDMENT TERM LOAN due 12/29/2032	724,228	$723,911	$694,578
BCPE FLAVOR DEBT/ISSUER SR SECURED 144A 07/32 9.5	775,000	$748,579	$732,061
BCPE PEQUOD BUYER INC USD TERM LOAN B due 11/25/2031	152,403	$152,414	$150,283
BCRED BSL STATIC CLO LTD BCSTAT 2025 1A AR 144A	551,238	$551,691	$551,018
BDS LTD BDS 2026 FL18 A 144A	2,520,000	$2,520,000	$2,514,219
BDS LTD BDS 2026 FL18 B 144A	1,727,000	$1,727,000	$1,728,462
BEACH ACQUISITION BIDCO LLC USD TERM LOAN B due 09/12/2032	1,378,113	$1,383,418	$1,379,836
BEACH ACQUISITION BIDCO SR SECURED REGS 07/32 5.25	200,000	$235,086	$224,331
BEACH ACQUISITION BIDCO SR UNSECURED 144A 07/33 10	1,618,126	$1,672,482	$1,714,704
BEACON MOBILITY CORP SR SECURED 144A 08/30 7.25	765,000	$765,000	$770,255
BEACON POINT DC LLC SR SECURED 144A 11/42 6.129	2,396,000	$2,396,000	$2,198,655
BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 9 2A1	914	$908	$858
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 21A1	16,345	$15,089	$15,418
BEAR STEARNS ALT A TRUST BALTA 2004 3 A1	177,977	$177,997	$176,554
BEAR STEARNS ALT A TRUST BALTA 2005 3 2A1	52,732	$49,793	$52,651

BEAR STEARNS ALT A TRUST BALTA 2006 8 3A1	283,788	$266,402	$266,149
BEAR STEARNS MORTGAGE FUNDING BSMF 2006 AR4 A1	378,667	$269,500	$352,228
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR2 A1	548,686	$368,780	$493,068
BEAR STEARNS MORTGAGE FUNDING BSMF 2007 AR3 1A1	641,160	$461,101	$570,751
BEAZER HOMES USA COMPANY GUAR 10/29 7.25	925,000	$936,578	$934,021
BEAZER HOMES USA COMPANY GUAR 144A 01/32 8	125,000	$127,373	$119,690
BECTON DICKINSON + CO SR UNSECURED 02/29 4.874	3,016,000	$3,016,000	$2,979,326
BECTON DICKINSON + CO SR UNSECURED 05/30 2.823	350,000	$350,000	$317,811
BEIGNET INVESTOR LLC SR SECURED 144A 05/49 6.581	24,264,000	$24,766,142	$22,375,599
BELDEN INC COMPANY GUAR REGS 03/28 3.875	101,000	$106,504	$114,149
BELDEN INC TERM LOAN due 07/01/2033	1,370,261	$1,374,095	$1,373,686
BELFOR HOLDINGS INC 2025 TERM LOAN B due 11/01/2030	1,225,248	$1,225,248	$1,225,763
BELL CANADA COMPANY GUAR 09/55 VAR	821,000	$838,285	$798,749
BELLIS ACQUISITION CO PL SR SECURED REGS 05/30 8.125	342,000	$430,546	$434,185
BELLRING BRANDS INC COMPANY GUAR 144A 03/30 7	1,415,000	$1,423,129	$1,303,191
BELRON FINANCE 2019 LLC 2026 REPRICED TERM LOAN B due 10/16/2031	2,804,590	$2,811,787	$2,800,215
BENCHMARK MORTGAGE TRUST BMARK 2019 B12 AS	810,000	$833,751	$737,340
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A5	1,400,000	$1,263,445	$1,277,101
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 B	155,000	$159,218	$130,334
BENCHMARK MORTGAGE TRUST BMARK 2020 B16 C	368,000	$301,448	$297,994
BENCHMARK MORTGAGE TRUST BMARK 2022 B33 A5	2,900,000	$2,464,451	$2,564,250
BENCHMARK MORTGAGE TRUST BMARK 2022 B35 A5	235,000	$241,014	$216,558
BENCHMARK MORTGAGE TRUST BMARK 2023 V2 C	1,662,000	$1,673,337	$1,627,499
BENCHMARK MORTGAGE TRUST BMARK 2023 V3 C	1,227,000	$1,236,381	$1,208,551
BENCHMARK MORTGAGE TRUST BMARK 2024 V6 AS	1,000,000	$1,028,469	$1,007,669
BENCHMARK MORTGAGE TRUST BMARK 2024 V6 D	363,000	$320,743	$322,953
BENCHMARK MORTGAGE TRUST BMARK 2026 V21 C	1,344,000	$1,343,970	$1,278,999
BENDING SPOONS US INC TERM LOAN due 03/07/2031	687,375	$659,880	$686,516
BENEFIT STREET PARTNERS CLO LT BSP 2018 5BA A1RR 144A	3,775,000	$3,775,000	$3,773,977
BENEFIT STREET PARTNERS CLO LT BSP 2019 18A AR2 144A	400,000	$400,551	$400,320
BENEFIT STREET PARTNERS CLO LT BSP 2024 38A A 144A	515,000	$515,723	$515,420
BENEFIT STREET PARTNERS CLO LT BSP 2026 48A A 144A	1,000,000	$1,000,000	$999,265
BENEFIT STREET PARTNERS CLO LT BSP 2026 49A A 144A	750,000	$749,080	$749,289
BENIN INTL GOV BOND SR UNSECURED 144A 02/38 7.96	250,000	$260,047	$253,063
BENIN INTL GOV BOND SR UNSECURED REGS 01/41 8.375	729,000	$711,437	$746,529
BENIN INTL GOV BOND SR UNSECURED REGS 02/38 7.96	1,092,000	$1,136,114	$1,105,380
BENIN SUKUK SA SR UNSECURED REGS 01/33 6.2	800,000	$798,897	$760,397
BERKSHIRE HATHAWAY ENERG SR UNSECURED 07/30 3.7	370,000	$358,245	$347,181
BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25	340,000	$300,459	$252,980
BERRY GLOBAL INC SR SECURED 01/34 5.65	800,000	$798,250	$777,076
BETCLIC EVEREST GROUP 2026 USD TERM LOAN B due 12/10/2031	498,750	$497,578	$499,688
BEUSA INVESTMENTS LLC SR UNSECURED 144A 08/31 7	3,882,000	$3,877,861	$3,717,770
BFLD TRUST BFLD 2024 UNIV A 144A	320,000	$319,272	$320,396
BFLD TRUST BFLD 2024 UNIV B 144A	240,000	$239,454	$240,149
BFLD TRUST BFLD 2024 UNIV D 144A	240,000	$239,452	$240,000
BFLD TRUST BFLD 2024 WRHS A 144A	1,130,936	$1,128,447	$1,132,336
BFLD TRUST BFLD 2025 5MW B 144A	1,455,000	$1,455,000	$1,404,365
BFLD TRUST BFLD 2025 660F A 144A	276,000	$276,000	$276,173
BFLD TRUST BFLD 2025 660F B 144A	974,000	$974,000	$974,609
BFLD TRUST BFLD 2025 660F D 144A	82,000	$82,000	$82,026
BFLD TRUST BFLD 2025 EWEST B 144A	985,000	$985,000	$985,000
BFLD TRUST BFLD 2025 FPM A 144A	647,000	$647,000	$625,877
BFLD TRUST BFLD 2025 FPM B 144A	767,000	$766,937	$744,884
BFLD TRUST BFLD 2025 FPM C 144A	155,000	$155,000	$152,662
BHARTI AIRTEL LTD SR UNSECURED 144A 06/31 3.25	400,000	$366,596	$358,400
BHMS MORTGAGE TRUST BHMS 2025 ATLS A 144A	431,000	$431,000	$431,269
BIFFA GROUP HOLDINGS LTD SR SECURED REGS 06/31 5.25	100,000	$116,735	$109,337
BIFFA GROUP HOLDINGS LTD SR SECURED REGS 06/31 7.375	125,000	$167,169	$161,790
BIFM US FINANCE LLC 2026 DELAYED DRAW TERM LOAN due 09/16/2033	35,956	$35,912	$35,904
BIFM US FINANCE LLC 2026 TERM LOAN due 09/16/2033	240,509	$239,908	$240,158
BIKE PASS THROUGH TRUST BIKE 2026 BAND A 144A	400,000	$400,748	$398,452
BINGO HOLDINGS I LLC TERM LOAN B due 06/30/2032	940,500	$921,093	$931,800

BIOCEANICO SOVEREIGN SR SECURED 144A 06/34 0.00000	463,645	$376,358	$374,157
BIOMARIN PHARMACEUTICAL COMPANY GUAR 144A 02/34 5.5	2,259,000	$2,259,000	$2,106,390
BIRCH GROVE CLO LTD. BGCLO 19A CR3 144A	420,000	$420,000	$420,049
BIRCH GROVE CLO LTD. BGCLO 2022 4A D1R2 144A	750,000	$750,000	$753,616
BIRCH GROVE CLO LTD. BGCLO 2024 8A A1R 144A	4,850,000	$4,850,000	$4,848,576
BIRCH GROVE CLO LTD. BGCLO 2025 13A A1 144A	8,300,000	$8,312,036	$8,301,378
BIRCH GROVE CLO LTD. BGCLO 2025 13A D1 144A	430,000	$432,578	$432,578
BIRCH GROVE CLO LTD. BGCLO 2025 15A A1 144A	1,320,000	$1,318,853	$1,320,161
BIRCH GROVE CLO LTD. BGCLO 2026 16A D1 144A	410,000	$410,000	$414,284
BKV UPSTREAM MIDSTREAM L COMPANY GUAR 144A 10/30 7.5	190,000	$190,115	$183,638
BLACK PEARL COMPUTE LLC SR SECURED 144A 02/31 6.125	6,262,000	$6,325,494	$6,127,878
BLACKHAWK NETWORK HOLDINGS INC 2026 TERM LOAN B due 03/12/2029	357,993	$357,993	$352,401
BLACKSTONE MORTGAGE TR SR SECURED 144A 06/31 6.25	1,618,000	$1,618,000	$1,494,598
BLACKSTONE MORTGAGE TR SR SECURED 144A 12/29 7.75	825,000	$848,838	$823,034
BLACKSTONE MORTGAGE TRUST INC 2025 TERM LOAN B due 12/20/2032	720,557	$719,114	$717,553
BLACKSTONE MORTGAGE TRUST INC 2025 TERM LOAN B4 due 05/09/2029	142,455	$142,455	$142,276
BLACKSTONE MORTGAGE TRUST INC 2026 REPRICED TERM LOAN due 12/10/2030	1,817,978	$1,817,978	$1,813,997
BLACKSTONE PRIVATE CRE SR UNSECURED 05/31 5.95	1,091,000	$1,079,437	$1,040,603
BLACKTHORN PARK CLO BLACP 1X D REGS	240,000	$273,480	$273,418
BLERIOT US BIDCO INC. 2023 TERM LOAN B due 10/31/2030	748,096	$751,187	$747,498
BLOCK COMMUNICATIONS INC SR SECURED 144A 03/31 10.25	3,750,000	$3,496,217	$3,304,756
BLOCK INC SR UNSECURED 05/32 6.5	5,939,000	$6,000,522	$5,830,899
BLOCK INC SR UNSECURED 06/31 3.5	1,235,000	$1,110,474	$1,092,443
BLOCK INC SR UNSECURED 144A 08/30 5.625	1,156,000	$1,156,037	$1,123,652
BLOCK INC SR UNSECURED 144A 08/33 6	1,285,000	$1,285,000	$1,222,096
BLOOMIN BRANDS INC/OSI COMPANY GUAR 144A 04/29 5.125	865,000	$824,626	$801,765
BLP COMMERCIAL MORTGAGE TRUST BLP 2025 IND D 144A	1,574,620	$1,574,620	$1,572,651
BLP COMMERCIAL MORTGAGE TRUST BLP 2025 IND2 D 144A	1,700,966	$1,700,966	$1,703,093
BLUE OWL CAPITAL CORP SR UNSECURED 08/31 6.3	1,300,000	$1,285,190	$1,250,934
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/29 7	760,000	$760,000	$766,629
BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/32 7.25	273,000	$273,000	$276,235
BLUE STREAM ISSUER, LLC BSTRM 2023 1A A2 144A	500,000	$501,682	$492,734
BLUE STREAM ISSUER, LLC BSTRM 2024 1A A2 144A	1,355,000	$1,355,000	$1,316,248
BLUELINX HOLDING SR SECURED 144A 11/29 6	1,890,000	$1,837,033	$1,833,667
BLUEMOUNTAIN CLO LTD BLUEM 2018 3A BR 144A	1,010,000	$1,010,000	$1,010,455
BLUEMOUNTAIN CLO LTD BLUEM 2019 25A A1RR 144A	380,000	$379,313	$380,263
BLUEMOUNTAIN CLO LTD BLUEM 2019 26A AR2 144A	9,110,000	$9,110,000	$9,109,251
BLUEMOUNTAIN CLO LTD BLUEM 2022 34A AR 144A	3,200,000	$3,200,000	$3,198,831
BMO MORTGAGE TRUST BMO 2024 5C3 AS	1,175,000	$1,208,342	$1,181,603
BMO MORTGAGE TRUST BMO 2024 5C3 B	436,000	$448,390	$435,190
BMO MORTGAGE TRUST BMO 2024 5C5 AS	1,200,000	$1,234,409	$1,206,297
BMO MORTGAGE TRUST BMO 2024 5C8 A3	365,000	$375,528	$363,414
BMO MORTGAGE TRUST BMO 2024 5C8 C	1,714,000	$1,712,125	$1,647,190
BMO MORTGAGE TRUST BMO 2024 C8 A5	2,050,000	$2,108,129	$2,012,524
BMO MORTGAGE TRUST BMO 2025 5C10 C	2,487,000	$2,550,737	$2,440,294
BMO MORTGAGE TRUST BMO 2025 5C9 AS	524,575	$539,831	$524,319
BMO MORTGAGE TRUST BMO 2025 C11 A5	5,970,000	$6,142,980	$5,874,501
BMO MORTGAGE TRUST BMO 2025 C11 AS	2,625,000	$2,701,139	$2,574,239
BMO MORTGAGE TRUST BMO 2025 C13 A5	1,500,000	$1,544,065	$1,438,244
BMO MORTGAGE TRUST BMO 2025 C13 B	500,000	$514,707	$477,753
BMW CANADA AUTO TRUST BMWC 2026 1A A1 144A	620,200	$455,744	$436,885
BMW VEHICLE LEASE TRUST BMWLT 2025 1 A2A	1,134,294	$1,134,238	$1,134,521
BMW VEHICLE OWNER TRUST BMWOT 2026 A A3	7,111,000	$7,110,401	$7,029,825
BNP PARIBAS 144A 01/28 VAR	3,825,000	$3,790,084	$3,794,576
BNP PARIBAS 144A 01/33 VAR	2,204,000	$2,204,000	$2,165,268
BNP PARIBAS 144A 05/31 VAR	5,700,000	$5,727,020	$5,546,460
BNP PARIBAS 144A 11/30 VAR	6,350,000	$6,413,509	$6,238,844
BNP PARIBAS JR SUBORDINA 144A 12/99 VAR	735,000	$737,192	$683,449
BNP PARIBAS SUBORDINATED 144A 03/27 4.625	1,000,000	$997,123	$998,200
BNP PARIBAS SUBORDINATED 144A 08/35 VAR	4,450,000	$3,686,765	$3,891,488
BNP PARIBAS SUBORDINATED 144A 11/35 VAR	1,300,000	$1,276,482	$1,242,281
BOEING CO SR UNSECURED 02/27 2.7	150,000	$148,848	$148,944

BOEING CO SR UNSECURED 02/30 2.95	251,000	$231,508	$229,972
BOEING CO SR UNSECURED 02/31 3.625	1,800,000	$1,796,618	$1,654,348
BOEING CO SR UNSECURED 03/27 2.8	200,000	$198,180	$198,106
BOEING CO SR UNSECURED 03/29 3.2	200,000	$191,187	$189,726
BOEING CO SR UNSECURED 03/38 3.55	130,000	$103,099	$100,598
BOEING CO SR UNSECURED 03/48 3.625	25,000	$23,314	$16,293
BOEING CO SR UNSECURED 05/27 5.04	4,669,000	$4,686,976	$4,671,931
BOEING CO SR UNSECURED 05/30 5.15	3,682,000	$3,643,591	$3,614,107
BOEING CO SR UNSECURED 05/40 5.705	2,380,000	$2,727,407	$2,222,012
BOEING CO SR UNSECURED 06/46 3.375	45,000	$40,843	$28,794
BOEING CO SR UNSECURED 08/59 3.95	2,901,000	$2,163,359	$1,833,759
BOEING CO SR UNSECURED 11/48 3.85	25,000	$23,682	$16,768
BOEING CO/THE SR UNSECURED 05/29 6.298	1,000,000	$1,016,399	$1,017,751
BOEING CO/THE SR UNSECURED 05/31 6.388	45,000	$48,426	$46,030
BOEING CO/THE SR UNSECURED 05/34 6.528	5,721,000	$6,176,274	$5,882,668
BOEING CO/THE SR UNSECURED 05/50 5.805	1,342,000	$1,326,777	$1,195,388
BOEING CO/THE SR UNSECURED 05/54 6.858	1,705,000	$1,763,914	$1,722,644
BOEING CO/THE SR UNSECURED 05/64 7.008	609,000	$666,476	$619,142
BOELS TOPHOLDING BV SR SECURED REGS 05/30 5.75	250,000	$285,993	$286,906
BOLIVIA GOVERNMENT SR UNSECURED 144A 05/31 9.45	1,660,000	$1,636,043	$1,616,707
BOMBARDIER INC SR UNSECURED 144A 01/35 5.875	480,000	$480,000	$450,935
BOMBARDIER INC SR UNSECURED 144A 05/34 7.45	200,000	$221,582	$208,780
BOMBARDIER INC SR UNSECURED 144A 06/32 7	2,555,000	$2,600,504	$2,567,778
BOMBARDIER INC SR UNSECURED 144A 06/33 6.75	1,764,000	$1,811,701	$1,750,481
BOMBARDIER INC SR UNSECURED 144A 07/31 7.25	1,885,000	$1,883,762	$1,922,890
BOMBARDIER INC SR UNSECURED 144A 11/30 8.75	1,155,000	$1,180,353	$1,209,305
BOMBARDIER RECREATIONAL PROD 2024 TERM LOAN B4 due 01/22/2031	1,192,023	$1,191,870	$1,190,902
BOND US BIDCO 1/2/3/G1/2 SR SECURED 144A 06/33 7.125	775,000	$775,947	$760,512
BOND US BIDCO 1/2/3/G1/2 SR SECURED REGS 06/33 6.5	258,000	$303,846	$288,393
BONOS DE TESORERIA SR UNSECURED 08/40 5.35	5,779,000	$1,374,826	$1,416,385
BONOS DE TESORERIA SR UNSECURED 144A REGS 08/35 6	8,385,000	$2,522,601	$2,470,123
BONOS TESORERIA PESOS BONDS 144A REGS 04/33 6	575,000,000	$642,079	$603,935
BONOS TESORERIA PESOS BONDS 144A REGS 10/28 5	1,625,000,000	$1,914,710	$1,705,771
BONOS TESORERIA PESOS BONDS 144A REGS 10/29 5.8	1,755,000,000	$2,003,176	$1,864,960
BONOS Y OBLIG DEL ESTADO SR UNSECURED 03/29 2.35	1,948,000	$2,263,257	$2,156,379
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 04/33 3	193,000	$210,100	$210,914
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 04/35 3	467,000	$529,692	$498,499
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 04/36 3	4,943,000	$5,722,726	$5,272,633
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/32 2	2,390,000	$2,516,226	$2,543,460
BONOS Y OBLIG DEL ESTADO SR UNSECURED 144A REGS 10/36 3	989,000	$1,123,169	$1,057,329
BOOKING HOLDINGS INC SR UNSECURED 05/38 4.125	326,000	$363,828	$343,388
BOOTS GROUP FINCO LP SR SECURED REGS 08/32 7.375	100,000	$138,369	$134,151
BOOZ ALLEN HAMILTON INC COMPANY GUAR 04/35 5.95	600,000	$614,052	$571,983
BOOZ ALLEN HAMILTON INC COMPANY GUAR 144A 07/29 4	775,000	$775,000	$738,084
BORR IHC LTD / BORR FIN SR SECURED 144A 01/32 8.75	235,000	$235,224	$221,814
BORR IHC LTD / BORR FIN SR SECURED 144A 01/34 9	220,000	$220,165	$205,130
BOSTON PROPERTIES LP SR UNSECURED 01/31 3.25	10,155,000	$9,374,568	$9,117,822
BOSTON PROPERTIES LP SR UNSECURED 03/30 2.9	4,300,000	$4,274,091	$3,910,659
BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4	1,425,000	$1,334,627	$1,345,409
BOSTON PROPERTIES LP SR UNSECURED 12/28 4.5	2,100,000	$2,040,720	$2,056,340
BOURZOU ISSUER LLC, JAMSHID IS CLDCD 2024 1A A2 144A	955,000	$959,173	$931,504
BOXER PARENT COMPANY INC 2025 USD TERM LOAN B due 07/30/2031	2,133,025	$2,132,148	$2,010,376
BOYD GAMING CORP COMPANY GUAR 12/27 4.75	77,000	$76,873	$76,211
BOYD GAMING CORP COMPANY GUAR 144A 06/31 4.75	946,000	$898,181	$877,733
BOYNE USA INC SR UNSECURED 144A 05/29 4.75	1,419,000	$1,388,682	$1,359,986
BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3	1,080,000	$734,013	$640,022
BP CAP MARKETS AMERICA COMPANY GUAR 02/61 3.379	288,000	$193,995	$167,974
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939	153,000	$100,560	$88,026
BP CAP MARKETS AMERICA COMPANY GUAR 11/27 5.017	2,660,000	$2,660,058	$2,662,741
BP CAP MARKETS AMERICA COMPANY GUAR 11/50 2.772	187,000	$115,934	$104,564
BP CAPITAL MARKETS PLC COMPANY GUAR 09/27 3.279	2,127,000	$2,104,647	$2,094,706
BP CAPITAL MARKETS PLC COMPANY GUAR REGS 12/99 VAR	1,800,000	$2,374,241	$2,371,974

BPCE SA 144A 01/32 VAR	1,425,000	$1,290,260	$1,214,883
BPCE SA 144A 01/37 VAR	2,165,000	$2,022,116	$1,960,726
BPCE SA 144A 06/32 VAR	1,745,000	$1,745,000	$1,667,619
BPCE SA 144A 06/37 VAR	680,000	$680,000	$630,015
BPER BANCA JR SUBORDINA REGS 12/99 VAR	200,000	$240,191	$229,211
BPR TRUST BPR 2025 ALDR A 144A	888,000	$888,000	$877,682
BPR TRUST BPR 2025 STAR A 144A	1,390,000	$1,390,000	$1,340,179
BRANDYWINE OPER PARTNERS COMPANY GUAR 01/31 6.125	585,000	$579,113	$548,614
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	544,000	$569,784	$563,632
BRANDYWINE OPER PARTNERS COMPANY GUAR 10/29 4.55	300,000	$279,709	$275,228
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2023 NQM6 A1 144A	397,296	$397,227	$395,944
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2025 NQM1 B1 144A	2,000,000	$2,002,928	$2,003,357
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2025 NQM2 A1 144A	793,742	$793,669	$786,196
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2025 NQM3 A1 144A	694,724	$699,924	$686,529
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2025 NQM4 A1 144A	1,177,189	$1,177,610	$1,168,388
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2025 NQM6 A1 144A	257,020	$257,003	$252,293
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2025 NQM7 A1 144A	165,503	$165,492	$162,845
BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2026 NQMR1 A1 144A	10,247,551	$10,247,088	$10,009,292
BREAD FINANCIAL HLDGS COMPANY GUAR 144A 05/31 6.75	115,000	$115,000	$113,446
BREAD FINANCIAL HLDGS SUBORDINATED 144A 06/35 VAR	430,000	$433,701	$436,009
BREAKWATER ENRGY HOLD SR SECURED REGS 11/30 9.25	250,000	$258,071	$261,952
BRENNTAG FINANCE BV COMPANY GUAR REGS 10/31 3.375	600,000	$694,053	$651,676
BRIDGE COMMERCIAL MORTGAGE TRU BCMT1 2026 MF A 144A	2,415,000	$2,415,000	$2,415,755
BRIDGE STREET CLO BRDGS 2024 1A A1R 144A	2,740,000	$2,742,666	$2,741,371
BRIDGECREST LENDING AUTO SECUR BLAST 2025 4 C	1,094,000	$1,093,963	$1,081,634
BRIGHTSTAR LOT/BRIGHSTAR SR SECURED 144A 01/33 5.75	215,000	$215,000	$199,389
BRIGHTSTAR LOTTERY PLC SR SECURED 144A 01/29 5.25	300,000	$298,854	$292,714
BRINK S CO/THE COMPANY GUAR 144A 06/32 6.75	1,572,000	$1,572,000	$1,552,965
BRINK S CO/THE COMPANY GUAR 144A 10/27 4.625	63,000	$62,875	$62,271
BRISTOW GROUP INC SR SECURED 144A 02/33 6.75	455,000	$455,000	$439,977
BRITISH AIR 19 1 A PTT PASS THRU CE 144A 12/30 3.35	124,691	$114,834	$120,166
BRITISH COLUMBIA PROV OF SR UNSECURED 06/34 4.75	1,400,000	$1,397,416	$1,337,155
BRITISH COLUMBIA PROV OF SR UNSECURED 09/36 5.3	4,260,000	$4,255,401	$4,163,528
BRITISH TELECOMMUNICATIO COMPANY GUAR 144A 11/81 VAR	200,000	$199,509	$198,630
BRITISH TELECOMMUNICATIO COMPANY GUAR REGS 12/83 VAR	300,000	$422,161	$414,133
BRIXMOR OPERATING PART SR UNSECURED 05/29 4.125	900,000	$931,990	$869,035
BROADCOM INC COMPANY GUAR 02/31 2.45	595,000	$546,690	$519,109
BROADCOM INC COMPANY GUAR 02/33 2.6	1,370,000	$1,117,210	$1,118,684
BROADCOM INC COMPANY GUAR 02/41 3.5	1,313,000	$1,155,212	$941,758
BROADCOM INC COMPANY GUAR 11/30 4.15	854,000	$826,215	$805,174
BROADCOM INC COMPANY GUAR 11/32 4.3	1,300,000	$1,411,422	$1,190,837
BROADCOM INC SR UNSECURED 01/33 4.6	1,928,000	$1,913,881	$1,787,048
BROADCOM INC SR UNSECURED 02/30 4.35	3,031,000	$2,967,193	$2,909,122
BROADCOM INC SR UNSECURED 02/32 4.55	60,000	$58,492	$56,349
BROADCOM INC SR UNSECURED 02/36 4.8	420,000	$404,035	$374,135
BROADCOM INC SR UNSECURED 04/29 4	1,000,000	$999,845	$967,590
BROADCOM INC SR UNSECURED 04/32 4.15	1,628,000	$1,625,917	$1,491,817
BROADCOM INC SR UNSECURED 04/33 3.419	300,000	$309,091	$256,849
BROADCOM INC SR UNSECURED 04/34 3.469	969,000	$910,057	$811,043
BROADCOM INC SR UNSECURED 07/30 4.6	205,000	$206,240	$197,367
BROADCOM INC SR UNSECURED 07/32 4.9	1,927,000	$1,901,345	$1,830,939
BROADCOM INC SR UNSECURED 07/35 5.2	1,599,000	$1,559,390	$1,482,424
BROADCOM INC SR UNSECURED 10/30 4.2	1,040,000	$1,000,938	$984,509
BROADCOM INC SR UNSECURED 10/34 4.8	1,029,000	$996,736	$938,748
BROADCOM INC SR UNSECURED 11/31 5.15	2,092,000	$2,120,351	$2,033,743
BROADCOM INC SR UNSECURED 11/35 3.137	5,794,000	$5,199,029	$4,523,339
BROADCOM INC SR UNSECURED 11/36 3.187	4,432,000	$3,842,352	$3,392,928
BROADSTONE NET LEASE LLC COMPANY GUAR 09/31 2.6	400,000	$399,611	$341,723
BROADSTREET PARTNERS GRP SR UNSECURED 144A 04/29 5.875	1,170,000	$1,139,435	$1,123,618
BROADSTREET PARTNERS INC 2024 TERM LOAN B4 due 06/13/2031	1,480,896	$1,478,920	$1,449,664
BROCK HOLDINGS III INC 2024 TERM LOAN B due 05/02/2030	1,692,562	$1,675,823	$1,591,008
BROOKFIELD PPTY REIT INC SR SECURED 144A 04/27 4.5	935,000	$928,001	$921,442

BROOKFIELD PPTY RT HOLDING LLC 2026 TERM LOAN B due 05/28/2030	3,520,015	$3,520,015	$3,519,135
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 02/30 4.875	803,000	$795,103	$731,543
BROOKFIELD RESID PROPERT COMPANY GUAR 144A 09/27 6.25	700,000	$699,256	$696,196
BROWN + BROWN INC SR UNSECURED 06/30 4.9	800,000	$798,950	$775,104
BROWN + BROWN INC SR UNSECURED 06/35 5.55	1,025,000	$1,037,992	$962,240
BROWN GROUP HOLDING, LLC 2022 TERM LOAN B2 due 07/01/2031	1,339,375	$1,340,026	$1,340,152
BRYANT PARK FUNDING LTD BRYPK 2024 22A BR 144A	7,425,000	$7,425,000	$7,441,707
BRYANT PARK FUNDING LTD BRYPK 2024 23A A1R 144A	4,205,000	$4,211,464	$4,204,921
BRYRHGQP7 IRS USD P F 3.27000 2 CCPOIS	-7,680,300	-$7,680,300	-$7,542,308
BRYRHGQP7 IRS USD R V 12MSOFR 1 CCPOIS	7,680,300	$7,680,333	$7,680,300
BSPDF ISSUER LTD BSPDF 2025 FL2 A 144A	500,000	$501,391	$500,360
BSPRT ISSUER, LTD. BSPRT 2026 FL13 D 144A	1,106,000	$1,112,794	$1,110,456
BSTN COMMERCIAL MORTGAGE TRUST BSTN 2025 HUB A 144A	525,000	$525,000	$503,787
BUCKEYE PARTNERS LP SR UNSECURED 10/44 5.6	265,000	$249,471	$218,742
BUCKEYE PARTNERS LP SR UNSECURED 12/27 4.125	67,000	$66,430	$65,637
BUCKEYE PARTNERS LP SR UNSECURED 144A 02/30 6.75	545,000	$545,000	$548,914
BUCKEYE PARTNERS LP SR UNSECURED 144A 07/29 6.875	1,330,000	$1,342,096	$1,338,559
BUCKEYE PARTNERS SR UNSECURED 08/33 6.75	176,000	$178,553	$177,100
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25	1,834,000	$1,748,451	$1,618,557
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 03/30 5	200,000	$196,444	$190,377
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 05/35 6.75	387,000	$390,414	$367,619
BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 06/32 6.375	1,272,000	$1,282,734	$1,226,402
BULGARIA SR UNSECURED REGS 03/37 5	230,000	$224,883	$208,849
BULLDOG PURCHASER INC 2026 TERM LOAN due 02/04/2033	1,322,913	$1,324,930	$1,321,881
BUONI POLIENNALI DEL TES SR UNSECURED 144A REGS 08/35 3	798,000	$879,874	$853,405
BUONI POLIENNALI DEL TES SR UNSECURED REGS 02/31 2.85	2,783,000	$3,193,633	$3,027,212
BUONI POLIENNALI DEL TES SR UNSECURED REGS 02/36 3.45	2,799,000	$3,213,129	$2,926,208
BUONI POLIENNALI DEL TES SR UNSECURED REGS 03/29 2.4	2,050,000	$2,378,379	$2,262,839
BUONI POLIENNALI DEL TES SR UNSECURED REGS 07/30 2.95	4,027,000	$4,671,656	$4,435,401
BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 01/34 8.5	400,000	$400,000	$349,692
BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 07/33 7.5	450,000	$438,016	$391,500
BURLINGTN NORTH SANTA FE SR UNSECURED 05/40 5.75	575,000	$757,673	$556,789
BUSINESS JET SECURITIES, LLC BJETS 2024 1A A 144A	1,105,818	$1,105,803	$1,098,520
BUSINESS JET SECURITIES, LLC BJETS 2024 2A A 144A	502,233	$502,223	$492,841
BWAY MORTGAGE TRUST BWAY 2013 1515 XA 144A	14,986,452	$207,554	$98,956
BWAY MORTGAGE TRUST BWAY 2013 1515 XB 144A	25,410,000	$278,304	$157,621
BWX TECHNOLOGIES INC COMPANY GUAR 144A 06/28 4.125	200,000	$200,000	$193,154
BX TRUST 2019 OC11 BX 2019 OC11 A 144A	184,000	$190,447	$170,127
BX TRUST 2019 OC11 BX 2019 OC11 C 144A	2,800,000	$2,606,352	$2,595,968
BX TRUST BX 2019 IMC A 144A	1,257,515	$1,250,447	$1,241,797
BX TRUST BX 2020 VIV2 C 144A	240,000	$247,392	$217,571
BX TRUST BX 2020 VIV4 A 144A	125,000	$127,869	$112,839
BX TRUST BX 2020 VIVA D 144A	990,000	$886,287	$894,873
BX TRUST BX 2021 ACNT D 144A	950,264	$950,132	$950,264
BX TRUST BX 2021 LBA AV 144A	54,186	$52,092	$53,983
BX TRUST BX 2021 VIV5 A 144A	1,012,000	$1,038,734	$916,742
BX TRUST BX 2023 LIFE C 144A	1,118,000	$1,091,084	$1,076,445
BX TRUST BX 2024 AIR2 A 144A	517,957	$516,786	$519,098
BX TRUST BX 2024 AIRC A 144A	2,889,256	$2,882,751	$2,894,674
BX TRUST BX 2024 AIRC B 144A	769,710	$767,974	$771,394
BX TRUST BX 2024 BIO A 144A	4,531,000	$4,521,078	$4,508,555
BX TRUST BX 2024 BIO D 144A	1,000,000	$982,648	$990,090
BX TRUST BX 2024 BIO2 C 144A	1,071,000	$1,070,755	$1,009,740
BX TRUST BX 2024 BIO2 D 144A	620,000	$614,516	$572,756
BX TRUST BX 2024 BRBK A 144A	1,003,549	$998,971	$1,001,040
BX TRUST BX 2024 BRBK B 144A	75,000	$74,656	$75,000
BX TRUST BX 2024 BRVE A 144A	2,247,551	$2,242,578	$2,248,956
BX TRUST BX 2024 BRVE B 144A	1,458,517	$1,455,278	$1,462,164
BX TRUST BX 2024 GPA3 A 144A	427,258	$426,298	$427,525
BX TRUST BX 2024 GPA3 B 144A	110,498	$110,560	$110,635
BX TRUST BX 2024 MF B 144A	292,200	$291,576	$292,383
BX TRUST BX 2024 PALM A 144A	492,644	$492,506	$490,950

BX TRUST BX 2024 VLT4 A 144A	498,940	$497,827	$496,757
BX TRUST BX 2024 VLT4 E 144A	2,114,738	$2,115,302	$2,080,604
BX TRUST BX 2024 VLT5 A 144A	3,570,000	$3,545,847	$3,310,653
BX TRUST BX 2024 VLT5 B 144A	1,830,000	$1,840,399	$1,678,681
BX TRUST BX 2024 XL4 A 144A	230,216	$229,724	$230,360
BX TRUST BX 2024 XL5 D 144A	1,088,500	$1,086,092	$1,091,221
BX TRUST BX 2025 ARIA A 144A	7,500,000	$7,500,000	$7,259,972
BX TRUST BX 2025 ARIA C 144A	3,809,000	$3,796,860	$3,676,408
BX TRUST BX 2025 BCAT D 144A	1,120,000	$1,126,412	$1,126,961
BX TRUST BX 2025 DELC E 144A	1,000,000	$1,000,000	$996,811
BX TRUST BX 2025 GW D 144A	1,734,000	$1,734,000	$1,739,902
BX TRUST BX 2025 JDI D 144A	606,849	$606,849	$606,849
BX TRUST BX 2025 LIFE A 144A	1,395,000	$1,395,214	$1,279,508
BX TRUST BX 2025 LUNR A 144A	2,190,802	$2,190,802	$2,191,487
BX TRUST BX 2025 ROIC A 144A	2,258,546	$2,254,606	$2,252,908
BX TRUST BX 2025 ROIC D 144A	3,390,228	$3,384,300	$3,385,997
BX TRUST BX 2025 TAIL A 144A	613,000	$613,000	$613,383
BX TRUST BX 2025 TAIL D 144A	1,641,000	$1,643,262	$1,644,553
BX TRUST BX 2025 VLT6 A 144A	950,000	$945,394	$944,110
BX TRUST BX 2025 VLT6 D 144A	200,000	$198,897	$197,500
BX TRUST BX 2025 VLT7 D 144A	3,720,000	$3,729,138	$3,713,054
BX TRUST BX 2025 VOLT D 144A	3,262,000	$3,262,925	$3,213,094
BX TRUST BX 2026 AHP A 144A	100,000	$100,000	$99,969
BX TRUST BX 2026 CIP A 144A	2,786,265	$2,786,265	$2,786,265
BX TRUST BX 2026 CLS A 144A	894,000	$894,000	$895,946
BX TRUST BX 2026 CSMO C 144A	1,390,000	$1,391,694	$1,400,425
BX TRUST BX 2026 CSMO D 144A	1,380,000	$1,380,000	$1,392,938
BX TRUST BX 2026 LBTY A 144A	1,500,000	$1,500,000	$1,500,927
BX TRUST BX 2026 LBTY D 144A	1,006,000	$1,006,000	$1,006,622
BX TRUST BX 2026 OPTM C 144A	3,192,000	$3,192,000	$3,153,086
BX TRUST BX 2026 ORBT B 144A	563,000	$563,000	$563,352
BX TRUST BX 2026 PNDA A 144A	825,000	$825,000	$825,258
BX TRUST BX 2026 PNDA B 144A	2,090,000	$2,090,000	$2,095,176
BX TRUST BX 2026 SUMT A 144A	2,690,000	$2,690,000	$2,691,696
BX TRUST BX 2026 SUMT D 144A	1,405,000	$1,405,000	$1,405,886
BX TRUST BX 2026 VLT10 A 144A	2,400,000	$2,315,435	$2,185,759
BX TRUST BX 2026 VLT10 B 144A	3,550,000	$3,424,890	$3,141,020
BX TRUST BX 2026 VLT10 D 144A	700,000	$675,314	$650,165
BX TRUST BX 2026 VLT9 A 144A	2,392,000	$2,391,786	$2,379,293
BX TRUST BX 2026 XL6 D 144A	938,000	$938,000	$941,773
BXHPP TRUST BXHPP 2021 FILM D 144A	1,200,000	$1,139,121	$969,000
BXP TRUST BXP 2017 GM D 144A	4,150,000	$3,881,193	$4,067,797
BXP TRUST BXP 2021 601L D 144A	1,540,000	$1,203,089	$1,203,209
C+S WHOLESALE GROCERS INC TERM LOAN B due 09/20/2030	445,500	$434,811	$400,255
CACI INTERNATIONAL INC COMPANY GUAR 144A 06/33 6.375	2,359,000	$2,407,257	$2,297,540
CAESARS ENTERTAIN INC COMPANY GUAR 144A 10/29 4.625	361,000	$349,838	$336,620
CAESARS ENTERTAIN INC COMPANY GUAR 144A 10/32 6	1,635,000	$1,537,491	$1,398,118
CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7	979,000	$992,146	$960,404
CAESARS ENTERTAIN INC SR SECURED 144A 02/32 6.5	298,000	$294,957	$279,538
CAESARS ENTERTAINMENT CORP TERM LOAN B due 02/06/2030	1,872,676	$1,850,841	$1,809,473
CAESARS ENTERTAINMENT INC. 2024 TERM LOAN B1 due 02/06/2031	893,854	$893,419	$850,091
CALDERYS FINANCING LLC SR SECURED 144A 06/28 11.25	530,000	$549,825	$542,467
CALI MORTGAGE TRUST CALI 2024 SUN A 144A	880,000	$878,027	$879,725
CALIFORNIA BUYER/ATLANTI SR UNSECURED 144A 02/32 6.375	1,435,000	$1,431,213	$1,356,857
CALIFORNIA BUYER/ATLANTI SR UNSECURED REGS 02/32 5.625	350,000	$420,686	$392,121
CALIFORNIA PUBLIC FIN AUTH REV CASGEN 11/36 FIXED 5.403	3,550,000	$3,550,000	$3,313,965
CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 01/34 7	1,762,000	$1,765,799	$1,702,333
CALIFORNIA RESOURCES CRP COMPANY GUAR 144A 01/35 7.25	1,225,000	$1,225,000	$1,184,252
CALIFORNIA ST CAS 03/40 FIXED 7.625	3,530,000	$4,256,883	$3,914,368
CALIFORNIA ST CAS 04/34 FIXED 7.5	165,000	$201,503	$178,541
CALIFORNIA ST CAS 04/39 FIXED 7.55	5,195,000	$6,112,396	$5,764,447
CALIFORNIA ST CAS 10/39 FIXED 7.3	6,840,000	$8,026,113	$7,362,380

CALIFORNIA ST CAS 11/40 FIXED 7.6	4,895,000	$6,198,398	$5,448,861
CALIFORNIA ST PUBLIC WKS BRD L CASFAC 03/35 FIXED 7.804	2,890,000	$2,961,488	$3,075,832
CALUMET SPECIALTY PROD COMPANY GUAR 144A 02/31 9.75	430,000	$438,377	$455,310
CAMELOT RETURN MERGER SU SR SECURED 144A 08/28 8.75	327,000	$317,996	$140,524
CAMERON LNG LLC SR SECURED 144A 01/35 3.302	1,845,000	$1,635,422	$1,526,210
CAMERON LNG LLC SR SECURED 144A 01/38 3.402	861,000	$787,975	$716,910
CAMERON LNG LLC SR SECURED 144A 07/31 2.902	914,000	$831,760	$807,337
CAMPBELLS COMPANY/THE SR UNSECURED 03/34 5.4	1,128,000	$1,124,716	$1,036,869
CAMPBELLS COMPANY/THE SR UNSECURED 03/35 4.75	2,685,000	$2,649,187	$2,325,189
CANADIAN IMPERIAL BANK SR UNSECURED 01/31 VAR	2,610,000	$2,610,000	$2,574,358
CANADIAN IMPERIAL BANK SR UNSECURED 10/26 5.926	9,033,000	$9,033,000	$9,033,368
CANADIAN NATL RESOURCES SR UNSECURED 12/34 5.4	1,050,000	$1,048,229	$1,006,687
CANADIAN PACIFIC RAILWAY COMPANY GUAR 05/50 3.5	1,300,000	$1,034,234	$839,721
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/31 2.45	2,678,000	$2,370,849	$2,293,335
CANADIAN PACIFIC RR CO COMPANY GUAR 03/29 4	422,000	$421,560	$408,791
CANTOR FITZGERALD LP SR UNSECURED 144A 12/28 7.2	800,000	$799,250	$816,318
CANYON CAPITAL CLO LTD CANYC 2020 1A BR2 144A	455,000	$453,892	$455,264
CANYON CAPITAL CLO LTD CANYC 2020 3A BR 144A	500,000	$500,000	$500,150
CANYON CAPITAL CLO LTD CANYC 2021 2AR CR 144A	600,000	$600,000	$600,000
CANYON CAPITAL CLO LTD CANYC 2021 4A AR 144A	250,000	$250,286	$249,866
CANYON CAPITAL CLO LTD CANYC 2022 2A A1R 144A	5,250,000	$5,250,000	$5,244,698
CANYON CLO 2021 3 LTD CANYC 2021 3A AR 144A	595,000	$595,538	$594,823
CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A B2 144A	550,000	$542,919	$544,835
CAPITAL FOUR US CLO C4US 2021 1A AR 144A	1,000,000	$1,000,000	$1,001,546
CAPITAL ONE FINANCIAL CO SR UNSECURED 01/32 VAR	5,400,000	$5,340,576	$5,138,866
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VAR	1,475,000	$1,475,000	$1,473,287
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VAR	1,075,000	$1,075,000	$1,030,909
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/29 VAR	2,100,000	$2,167,145	$2,126,910
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/35 VAR	1,830,000	$1,842,894	$1,769,380
CAPITAL ONE FINANCIAL CO SR UNSECURED 09/31 VAR	3,545,000	$3,543,137	$3,370,735
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	2,750,000	$2,923,093	$2,911,395
CAPITAL ONE MULTI ASSET EXECUT COMET 2026 A2 A	6,747,000	$6,742,675	$6,469,210
CAPRI GLOBAL CAP LTD SR SECURED REGS 12/29 7.55	200,000	$199,894	$196,022
CAPSTONE BORROWER INC SR SECURED 144A 06/30 8	5,361,000	$5,290,627	$5,161,237
CAPSTONE COPPER CORP COMPANY GUAR 144A 03/33 6.75	850,000	$848,716	$833,917
CARDINAL HEALTH INC SR UNSECURED 11/34 5.35	1,950,000	$1,945,356	$1,855,643
CARLYLE GLOBAL MARKET STRATEGI CGMS 2021 11A A1R2 144A	5,075,000	$5,080,522	$5,075,472
CARLYLE GLOBAL MARKET STRATEGI CGMS 2021 2A A1R 144A	250,000	$249,376	$249,729
CARLYLE GLOBAL MARKET STRATEGI CGMS 2026 2A D 144A	270,000	$272,100	$273,952
CARMAX AUTO OWNER TRUST CARMX 2025 2 A2A	747,082	$747,074	$747,430
CARNIVAL CORP LTD COMPANY GUAR 144A 02/33 6.125	2,080,000	$2,079,539	$2,019,178
CARNIVAL CORP LTD COMPANY GUAR 144A 06/31 5.875	3,360,000	$3,360,000	$3,282,845
CARNIVAL CORP LTD COMPANY GUAR 144A 08/28 4	1,100,000	$1,100,000	$1,065,836
CARNIVAL CORP LTD COMPANY GUAR 144A 08/32 5.75	3,289,000	$3,301,196	$3,152,826
CARPENTER TECHNOLOGY SR UNSECURED 144A 03/34 5.625	895,000	$895,000	$845,518
CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25	2,611,000	$2,440,955	$2,429,143
CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722	6,826,000	$6,260,755	$6,231,868
CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7	1,775,000	$1,621,839	$1,573,265
CARRIER GLOBAL CORP SR UNSECURED 03/34 5.9	1,601,000	$1,621,022	$1,592,747
CARRIX INC 2026 DELAYED DRAW TERM LOAN due 07/27/2033	62,500	$62,500	$62,370
CARRIX INC 2026 TERM LOAN B due 07/27/2033	312,500	$311,734	$311,850
CARRIX INC SR SECURED 144A 08/33 6.125	3,334,000	$3,333,858	$3,189,031
CARROLL COUNTY ENERGY LLC 2025 REPRICED TERM LOAN due 06/30/2031	214,221	$215,382	$214,757
CARVAL CLO LTD CARVL 2024 1A AR 144A	365,000	$365,000	$365,123
CARVANA AUTO RECEIVABLES TRUST CRVNA 2026 P3 A1	2,505,923	$2,505,923	$2,505,452
CARVANA CO SR SECURED 144A 06/31 9	768,000	$847,451	$824,107
CARVANA CO TERM LOAN B due 08/15/2033	1,775,000	$1,770,616	$1,764,350
CASCADE FUNDING MORTGAGE TRUST CFMT 2024 HB14 M2 144A	100,000	$95,300	$97,723
CASCADES INC/USA INC COMPANY GUAR 144A 01/28 5.375	1,376,000	$1,372,748	$1,362,155
CASHMERE FUNDING TRUST CASHT 2026 1 A11	17,726,929	$12,362,947	$12,327,447
CASSA DEPOSITI E PRESTIT SR UNSECURED 144A 10/30 4.375	200,000	$199,941	$191,238
CASTLELAKE AIRCRAFT SECURITIZA CLAST 2025 1A B 144A	3,282,588	$3,281,121	$3,245,659

CATAWBA NATION GAMING AUTRITY TERM LOAN B due 03/29/2032	250,000	$255,667	$251,688
CATURUS ENERGY LLC COMPANY GUAR 144A 05/31 7.125	1,085,000	$1,090,506	$1,056,560
CATURUS ENERGY LLC SR UNSECURED 144A 02/30 8.5	850,000	$866,784	$864,951
CAVALIER ACQUISITION CORP 2026 TERM LOAN B due 08/11/2033	1,125,000	$1,113,940	$1,116,563
CAVALIER ACQUISITION SR SECURED 144A 08/33 8.25	541,000	$544,151	$542,644
CBAMR LTD CBAMR 2017 3A BR2 144A	1,750,000	$1,750,000	$1,754,078
CBAMR LTD CBAMR 2018 5A A1R 144A	8,500,000	$8,500,000	$8,503,690
CBAMR LTD CBAMR 2019 9A DR 144A	2,475,000	$2,482,776	$2,478,713
CBRE SERVICES INC COMPANY GUAR 06/35 5.5	1,025,000	$1,037,104	$972,431
CCO HLDGS LLC/CAP CORP COMPANY GUAR 144A 06/29 5.375	165,000	$163,521	$157,849
CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	10,821,000	$9,940,688	$9,009,105
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25	12,197,000	$10,340,248	$9,451,536
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5	681,000	$662,046	$666,404
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25	2,102,000	$1,998,238	$1,814,434
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75	832,000	$780,662	$705,258
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/33 7	5,110,000	$5,121,122	$4,698,871
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/36 7.375	1,636,000	$1,620,965	$1,488,441
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/30 4.75	3,431,000	$3,379,709	$3,134,964
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 03/31 7.375	600,000	$605,676	$589,469
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125	250,000	$248,398	$248,459
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33 4.5	10,185,000	$8,962,647	$8,258,805
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5	2,552,000	$2,458,986	$2,280,631
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 09/29 6.375	1,670,000	$1,669,935	$1,637,128
CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 XA	2,422,265	$133,666	$84
CD+R FIREFLY BIDCO LTD SR SECURED REGS 04/29 8.625	512,000	$686,789	$696,482
CDC DATA CENTRES AU PTY SUBORDINATED 06/56 VAR	150,000	$107,108	$105,477
CDW LLC/CDW FINANCE COMPANY GUAR 02/29 3.25	1,100,000	$1,071,545	$1,034,786
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67	578,000	$576,528	$575,895
CEDACRI SPA SR SECURED REGS 05/28 VAR	311,000	$335,335	$350,616
CEDAR FUNDING LTD CEDF 2016 6A AR3 144A	1,500,000	$1,500,000	$1,499,491
CEDAR FUNDING LTD CEDF 2021 14A B1R 144A	500,000	$500,000	$500,340
CEDR TRUST CEDR 2022 SNAI A 144A	940,000	$929,590	$936,083
CELANESE US HOLDINGS LLC COMPANY GUAR 02/31 7	974,000	$986,039	$973,196
CELANESE US HOLDINGS LLC COMPANY GUAR 02/34 7.375	1,234,000	$1,279,137	$1,233,402
CELANESE US HOLDINGS LLC COMPANY GUAR 04/30 6.5	450,000	$451,212	$446,242
CELANESE US HOLDINGS LLC COMPANY GUAR 04/33 6.75	2,287,000	$2,285,905	$2,251,359
CELANESE US HOLDINGS LLC COMPANY GUAR 07/29 7.33	520,000	$542,059	$529,515
CELANESE US HOLDINGS LLC COMPANY GUAR 07/32 7.379	1,422,000	$1,484,975	$1,441,243
CELANESE US HOLDINGS LLC COMPANY GUAR 11/28 7.35	94,000	$95,698	$95,802
CELANESE US HOLDINGS LLC COMPANY GUAR 11/30 7.55	447,000	$462,919	$458,687
CELANESE US HOLDINGS LLC COMPANY GUAR 11/33 7.7	649,000	$683,558	$669,390
CELLNEX FINANCE CO SA COMPANY GUAR REGS 01/36 3.875	300,000	$349,557	$315,452
CEMEX SAB DE CV COMPANY GUAR 06/36 5.75	1,020,000	$1,015,740	$953,047
CEMEX SAB DE CV COMPANY GUAR 144A 07/31 3.875	5,150,000	$4,785,375	$4,661,328
CEMEX SAB DE CV COMPANY GUAR 144A 11/29 5.45	5,475,000	$5,431,036	$5,385,932
CENCOSUD SA SR UNSECURED 144A 04/36 5.75	200,000	$195,474	$189,360
CENCOSUD SA SR UNSECURED 144A 05/31 5.95	200,000	$201,147	$197,757
CENGAGE LEARNING INC 2026 TERM LOAN B due 03/24/2031	146,275	$146,275	$145,501
CENT TRUST CENT 2025 CITY A 144A	295,000	$295,000	$285,847
CENTENE CORP SR UNSECURED 02/30 3.375	794,000	$743,075	$719,154
CENTENE CORP SR UNSECURED 03/31 2.5	1,860,000	$1,632,588	$1,574,551
CENTENE CORP SR UNSECURED 08/31 2.625	3,400,000	$3,041,679	$2,856,665
CENTENE CORP SR UNSECURED 10/30 3	1,640,000	$1,494,933	$1,433,925
CENTENE CORP SR UNSECURED 12/29 4.625	1,005,000	$980,943	$954,480
CENTERPOINT ENER HOUSTON GENL REF MOR 08/35 4.95	765,000	$761,907	$712,271
CENTRAL PARENT INC 2024 TERM LOAN B due 07/06/2029	245,000	$245,000	$128,135
CENTRICA PLC SUBORDINATED REGS 05/55 VAR	100,000	$127,285	$132,863
CENTURY ALUMINUM COMPANY SR SECURED 144A 08/32 6.875	830,000	$845,358	$823,986
CENTURY COMMUNITIES COMPANY GUAR 144A 09/33 6.625	1,235,000	$1,247,187	$1,185,728
CERBERUS CERB 2023 4A A 144A	250,000	$251,029	$250,675
CESAR SPA SR SECURED REGS 09/31 6.5	125,000	$138,975	$142,325
CESAR SPA SR SECURED REGS 09/31 VAR	122,000	$135,123	$139,322

CF INDUSTRIES INC COMPANY GUAR 06/43 4.95	1,285,000	$1,530,137	$1,080,734
CFE FIBRA E SR UNSECURED 144A 09/40 5.875	190,688	$183,430	$178,770
CHAMBERLAIN GROUP INC 2025 TERM LOAN B due 09/08/2032	943,352	$946,071	$940,211
CHAMP ACQUISITION CORP SR SECURED 144A 12/31 8.375	920,000	$969,218	$932,127
CHAMP ACQUISITION CORPORATION 2024 TERM LOAN B due 11/25/2031	641,514	$638,751	$641,514
CHAMPION IRON CANADA INC COMPANY GUAR 144A 07/32 7.875	435,000	$444,476	$421,552
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/29 3.75	251,000	$246,793	$237,321
CHARLES RIVER LABORATORI COMPANY GUAR 144A 03/31 4	279,000	$264,895	$253,453
CHARLES RIVER LABORATORI COMPANY GUAR 144A 05/28 4.25	71,000	$70,155	$69,258
CHARLES SCHWAB CORP SR UNSECURED 05/29 VAR	1,025,000	$1,025,000	$1,030,353
CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR	525,000	$525,000	$519,171
CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR	2,640,000	$2,711,108	$2,650,529
CHARLES SCHWAB CORP SR UNSECURED 11/29 VAR	2,150,000	$2,150,000	$2,182,660
CHARLES SCHWAB CORP SR UNSECURED 11/31 VAR	3,575,000	$3,541,943	$3,395,438
CHARLOTTE BUYER INC 2026 TERM LOAN B due 06/30/2031	1,725,714	$1,714,231	$1,728,734
CHARLOTTE BUYER INC SR SECURED 144A 06/31 8	178,000	$178,000	$177,174
CHARTER COMM OPETING LLC 2024 TERM LOAN B5 due 12/15/2031	417,563	$416,785	$400,626
CHARTER COMM OPT LLC/CAP SR SECURED 02/34 6.6	2,600,000	$2,597,335	$2,485,956
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05	2,145,000	$2,142,334	$2,087,729
CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5	170,000	$123,794	$107,290
CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8	355,000	$276,335	$237,058
CHARTER COMM OPT LLC/CAP SR SECURED 04/31 2.8	65,000	$59,249	$55,439
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4	2,113,000	$1,985,787	$1,821,733
CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375	960,000	$891,076	$785,157
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	399,000	$359,767	$300,872
CHARTER COMM OPT LLC/CAP SR SECURED 04/51 3.7	346,000	$224,962	$191,999
CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25	135,000	$109,876	$94,826
CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85	937,000	$576,377	$490,670
CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5	100,000	$82,829	$68,638
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	50,000	$43,054	$36,365
CHARTER COMM OPT LLC/CAP SR SECURED 06/29 6.1	530,000	$536,150	$527,897
CHARTER COMM OPT LLC/CAP SR SECURED 06/34 6.55	4,330,000	$4,428,488	$4,114,390
CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95	4,326,000	$2,678,448	$2,299,373
CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125	4,360,000	$3,328,190	$3,019,983
CHARTER COMM OPT LLC/CAP SR SECURED 08/36 6.95	2,190,000	$2,188,637	$2,084,734
CHARTER COMM OPT LLC/CAP SR SECURED 08/56 7.85	160,000	$159,888	$152,062
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	4,429,000	$4,748,434	$3,685,291
CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834	755,000	$747,022	$634,658
CHARTER COMM OPT LLC/CAP SR SECURED 12/35 5.85	2,475,000	$2,472,139	$2,212,710
CHARTER COMM OPT LLC/CAP SR SECURED 12/55 6.7	1,505,000	$1,503,527	$1,270,602
CHARTER COMM OPT LLC/CAP SR SECURED 12/61 4.4	3,843,000	$2,619,962	$2,221,191
CHARTER COMM OPT LLC/CAP SR SECURED 144A 09/38 7.087	1,555,000	$1,544,341	$1,453,897
CHARTER COMM OPT LLC/CAP SR SECURED 144A 09/41 7.337	511,000	$506,244	$473,941
CHARTER NEX US INC 2025 REPRICED TERM LOAN B due 11/29/2030	1,247,983	$1,247,983	$1,249,156
CHASE MORTGAGE FINANCE CORPORA CHASE 2007 A1 5A1	23,923	$23,847	$23,328
CHASE MORTGAGE FINANCE CORPORA CHASE 2019 ATR2 A11 144A	46,206	$45,935	$44,901
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 11 A4 144A	531,204	$534,404	$525,438
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 2 A6A 144A	353,984	$351,012	$352,429
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 4 A6 144A	719,715	$711,898	$716,384
CHASE MORTGAGE FINANCE CORPORA CHASE 2024 8 A5A 144A	500,000	$494,872	$474,782
CHASE MORTGAGE FINANCE CORPORA CHASE 2025 1 A4 144A	2,238,916	$2,246,125	$2,204,344
CHASE MORTGAGE FINANCE CORPORA CHASE 2025 11 A11 144A	1,758,872	$1,758,602	$1,748,604
CHASE MORTGAGE FINANCE CORPORA CHASE 2025 2 A11 144A	818,942	$818,937	$811,132
CHASE MORTGAGE FINANCE CORPORA CHASE 2025 8 A11 144A	1,075,348	$1,075,344	$1,069,163
CHASE MORTGAGE FINANCE CORPORA CHASE 2026 10 A11 144A	4,050,000	$4,049,988	$4,042,706
CHC GROUP LLC SR SECURED 144A 09/30 11.75	470,000	$420,685	$409,307
CHEMOURS CO COMPANY GUAR 144A 01/33 8	1,027,000	$1,033,548	$965,380
CHEMOURS CO COMPANY GUAR 144A 03/34 7.875	1,080,000	$1,083,455	$1,005,710
CHEMOURS CO COMPANY GUAR 144A 11/29 4.625	3,758,000	$3,476,927	$3,456,511
CHEMOURS COMPANY THE 2025 TERM LOAN B due 10/15/2032	667,183	$666,896	$666,770
CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125	4,436,000	$4,460,233	$4,433,287
CHENIERE CORP CHRISTI HD SR SECURED 11/29 3.7	3,903,000	$3,801,129	$3,700,790

CHENIERE ENERGY INC SR UNSECURED 04/34 5.65	6,408,000	$6,466,690	$6,240,985
CHENIERE ENERGY INC SR UNSECURED 144A 07/36 5.2	765,000	$761,165	$710,203
CHENIERE ENERGY PARTNERS COMPANY GUAR 01/32 3.25	604,000	$557,208	$531,804
CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4	6,664,000	$6,398,805	$6,202,264
CHENIERE ENERGY PARTNERS COMPANY GUAR 06/33 5.95	3,087,000	$3,125,646	$3,069,080
CHENIERE ENERGY PARTNERS COMPANY GUAR 08/34 5.75	102,000	$104,151	$99,680
CHENIERE ENERGY PARTNERS COMPANY GUAR 10/35 5.55	1,161,000	$1,157,800	$1,110,891
CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 11/56 6.05	105,000	$100,552	$96,562
CHG HEALTHCARE SERVICES INC 2026 TERM LOAN B due 09/29/2031	1,243,384	$1,244,633	$1,239,703
CHG PPC PARENT LLC 2021 TERM LOAN due 12/08/2028	257,586	$258,607	$257,477
CHI COMMERCIAL MORTGAGE TRUST CHI 2025 110W D 144A	2,673,000	$2,673,000	$2,582,777
CHI COMMERCIAL MORTGAGE TRUST CHI 2025 SFT D 144A	3,091,000	$3,156,821	$3,019,173
CHI COMMERCIAL MORTGAGE TRUST CHI 2026 FRKLN A 144A	678,000	$678,000	$675,118
CHICAGO US MIDCO III LP DELAYED DRAW TERM LOAN due 11/01/2032	64,655	$64,812	$64,079
CHICAGO US MIDCO III LP TERM LOAN due 11/01/2032	433,168	$434,218	$429,309
CHILE ELECTRICITY LUX GOVT GUARANT 144A 01/33 6.01	886,875	$886,915	$882,130
CHINA GOVERNMENT BOND BONDS 04/45 1.98	3,940,000	$556,027	$583,205
CHINA GOVERNMENT BOND BONDS 04/56 2.2	6,230,000	$910,567	$945,417
CHINA GOVERNMENT BOND BONDS 05/35 1.65	4,210,000	$621,665	$631,577
CHINA GOVERNMENT BOND BONDS 08/35 1.83	46,560,000	$6,522,072	$7,054,520
CHINA GOVERNMENT BOND BONDS 08/55 2.15	3,830,000	$551,929	$572,546
CHINA GOVERNMENT BOND BONDS 09/32 1.78	11,160,000	$1,571,303	$1,695,414
CHOBANI LLC/FINANCE CORP SR UNSECURED 144A 04/34 6.375	2,464,000	$2,468,013	$2,356,009
CHOBANI LLC/FINANCE CORP SR UNSECURED 144A 07/29 7.625	107,000	$109,681	$108,373
CHOICE HOTELS INTL INC SR UNSECURED 01/31 3.7	2,654,000	$2,517,276	$2,415,895
CHOICE HOTELS INTL INC SR UNSECURED 08/34 5.85	1,824,000	$1,826,665	$1,749,292
CHORD ENERGY CORP COMPANY GUAR 144A 03/33 6.75	3,305,000	$3,345,691	$3,254,527
CHORD ENERGY CORP COMPANY GUAR 144A 10/30 6	1,934,000	$1,935,825	$1,897,994
CHPE LLC SR SECURED 144A 06/31 4.875	1,000,000	$1,000,018	$959,515
CHRYSAOR BIDCO SARL 2025 USD TERM LOAN B due 10/30/2031	698,504	$703,792	$700,250
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/32 10.875	1,761,000	$1,825,902	$1,837,195
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 01/34 9.75	4,017,000	$4,063,714	$3,962,296
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 02/31 4.75	1,249,000	$1,196,129	$1,103,886
CHS/COMMUNITY HEALTH SYS SR SECURED 144A 05/30 5.25	2,263,000	$2,095,258	$2,056,032
CHUBB INA HOLDINGS LLC COMPANY GUAR 11/31 6.8	1,610,000	$1,758,366	$1,690,560
CHURCHILL DOWNS INC COMPANY GUAR 144A 01/28 4.75	170,000	$167,582	$167,044
CHURCHILL DOWNS INC COMPANY GUAR 144A 04/27 5.5	20,000	$19,984	$19,988
CHURCHILL DOWNS INC COMPANY GUAR 144A 05/31 6.75	2,032,000	$2,031,974	$2,021,959
CHURCHILL DOWNS INC SR UNSECURED 144A 04/30 5.75	1,600,000	$1,594,763	$1,565,523
CI FINANCIAL CORP SR UNSECURED 144A 05/29 7.5	800,000	$795,274	$819,899
CIFC EUROPEAN FUNDING CIFCE 1X DRR REGS	240,000	$273,768	$273,282
CIFC FUNDING LTD CIFC 2017 1A AR3 144A	4,455,000	$4,455,000	$4,454,526
CIFC FUNDING LTD CIFC 2017 1A CR3 144A	335,000	$335,000	$334,896
CIFC FUNDING LTD CIFC 2018 5A D1R2 144A	250,000	$250,000	$251,754
CIFC FUNDING LTD CIFC 2020 1A A1R2 144A	5,000,000	$5,000,000	$5,001,201
CIFC FUNDING LTD CIFC 2020 4A A1R 144A	250,000	$250,346	$250,180
CIFC FUNDING LTD CIFC 2021 3A CR 144A	250,000	$250,000	$249,914
CIFC FUNDING LTD CIFC 2022 2A BR 144A	250,000	$250,308	$250,083
CIFC FUNDING LTD CIFC 2026 1A A1 144A	250,000	$249,952	$249,915
CIGNA GROUP/THE COMPANY GUAR 05/27 7.875	2,733,000	$2,808,954	$2,772,099
CIGNA GROUP/THE COMPANY GUAR 08/38 4.8	860,000	$821,652	$757,193
CIGNA GROUP/THE COMPANY GUAR 10/28 4.375	980,000	$974,267	$962,272
CIGNA GROUP/THE COMPANY GUAR 12/48 4.9	180,000	$164,220	$144,320
CIGNA GROUP/THE SR UNSECURED 02/54 5.6	1,000,000	$998,608	$872,490
CIGNA GROUP/THE SR UNSECURED 03/31 2.375	3,900,000	$3,546,307	$3,404,064
CIGNA GROUP/THE SR UNSECURED 03/50 3.4	50,000	$35,871	$31,427
CIM TRUST CIM 2019 INV3 A11 144A	133,783	$133,527	$129,269
CIM TRUST CIM 2020 R2 M2 144A	1,900,000	$1,543,014	$1,446,812
CIMPRESS PLC COMPANY GUAR 144A 09/32 7.375	610,000	$607,532	$593,605
CIMPRESS PUBLIC LIMITED CO 2026 TERM LOAN B due 06/03/2033	481,400	$481,400	$480,196
CINEMARK USA INC 2026 TERM LOAN B due 05/24/2030	790,514	$791,353	$790,372
CINEMARK USA INC COMPANY GUAR 144A 07/28 5.25	114,000	$113,816	$112,508

CINEMARK USA INC COMPANY GUAR 144A 08/32 7	545,000	$556,988	$548,156
CIPHER COMPUTE LLC SR SECURED 144A 11/30 7.125	1,648,000	$1,677,666	$1,658,880
CIRSA FINANCE INTER SR SECURED REGS 10/31 4.875	100,000	$115,945	$111,433
CIRSA FINANCE INTER SR SECURED REGS 10/32 VAR	100,000	$115,945	$114,191
CIT EDUCATION LOAN TRUST CITEL 2007 1 B 144A	491,999	$464,728	$471,822
CITADEL FINANCE LLC COMPANY GUAR 144A 02/30 5.9	1,000,000	$998,650	$984,228
CITADEL SECURITIES GLOBA SR SECURED 144A 03/36 5.75	800,000	$787,958	$746,455
CITADEL SECURITIES LP 2026 TERM LOAN B due 06/10/2033	892,527	$893,264	$893,250
CITCO FUNDING LLC 2026 TERM LOAN B due 01/30/2033	809,803	$813,189	$809,803
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K D 144A	350,000	$342,220	$308,542
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 420K X 144A	6,400,000	$349,084	$175,753
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020 555 E 144A	1,000,000	$909,422	$869,131
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 PRM3 C 144A	682,000	$675,044	$681,868
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2023 SMRT C 144A	820,000	$813,302	$813,285
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2026 MFAM1 B	1,000,000	$1,017,856	$987,401
CITIGROUP GLOBAL MARKETS COMPANY GUAR 144A 06/29 VAR	526,000	$526,000	$526,000
CITIGROUP INC JR SUBORDINA 12/99 VAR	4,025,000	$4,050,352	$3,990,859
CITIGROUP INC SR UNSECURED 01/31 VAR	1,162,000	$1,078,397	$1,052,350
CITIGROUP INC SR UNSECURED 01/33 VAR	2,175,000	$1,967,565	$1,885,487
CITIGROUP INC SR UNSECURED 02/30 VAR	270,000	$273,954	$267,214
CITIGROUP INC SR UNSECURED 03/31 VAR	630,000	$620,388	$602,577
CITIGROUP INC SR UNSECURED 03/33 VAR	1,287,000	$1,197,483	$1,156,167
CITIGROUP INC SR UNSECURED 03/36 VAR	375,000	$385,272	$353,379
CITIGROUP INC SR UNSECURED 03/56 VAR	435,000	$403,149	$382,622
CITIGROUP INC SR UNSECURED 04/29 VAR	1,541,000	$1,526,761	$1,511,256
CITIGROUP INC SR UNSECURED 05/28 VAR	1,144,000	$1,144,000	$1,140,958
CITIGROUP INC SR UNSECURED 05/31 VAR	2,724,000	$2,708,219	$2,647,558
CITIGROUP INC SR UNSECURED 05/32 VAR	1,325,000	$1,192,078	$1,147,946
CITIGROUP INC SR UNSECURED 05/33 VAR	556,000	$540,983	$527,638
CITIGROUP INC SR UNSECURED 06/31 VAR	6,660,000	$6,132,615	$5,950,605
CITIGROUP INC SR UNSECURED 06/35 VAR	900,000	$900,000	$861,568
CITIGROUP INC SR UNSECURED 07/28 VAR	4,000,000	$4,000,000	$3,956,389
CITIGROUP INC SR UNSECURED 07/45 4.65	1,392,000	$1,277,030	$1,115,242
CITIGROUP INC SR UNSECURED 09/30 VAR	2,191,000	$2,180,705	$2,072,284
CITIGROUP INC SR UNSECURED 09/31 VAR	745,000	$745,000	$710,121
CITIGROUP INC SR UNSECURED 09/32 VAR	8,858,000	$8,847,795	$8,722,220
CITIGROUP INC SR UNSECURED 09/36 VAR	656,000	$661,644	$610,148
CITIGROUP INC SR UNSECURED 09/37 VAR	6,850,000	$6,854,104	$6,648,629
CITIGROUP INC SR UNSECURED 10/26 3.2	6,443,000	$6,440,083	$6,438,020
CITIGROUP INC SR UNSECURED 10/28 VAR	713,000	$702,407	$700,707
CITIGROUP INC SR UNSECURED 10/34 VAR	440,000	$505,267	$468,416
CITIGROUP INC SR UNSECURED 11/30 VAR	1,725,000	$1,628,753	$1,591,287
CITIGROUP INC SR UNSECURED 12/30 VAR	435,000	$435,000	$379,688
CITIGROUP INC SR UNSECURED REGS 05/32 VAR	1,012,000	$1,208,558	$1,123,369
CITIGROUP INC SUBORDINATED 01/36 VAR	2,350,000	$2,350,000	$2,278,131
CITIGROUP INC SUBORDINATED 09/27 4.45	820,000	$817,196	$814,243
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1	879	$844	$882
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2	650	$626	$641
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007 OPX1 A1A	337,021	$319,579	$129,935
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2018 RP1 M3 144A	1,500,000	$1,211,155	$1,192,349
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2021 INV1 A3A 144A	3,537,359	$3,592,750	$2,720,866
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2026 HE1 A1 144A	4,985,436	$4,985,436	$4,978,097
CITIZENS FINANCIAL GROUP JR SUBORDINA 12/99 VAR	500,000	$500,000	$498,157
CITIZENS FINANCIAL GROUP SR UNSECURED 03/31 VAR	1,200,000	$1,200,000	$1,175,390
CITY OF HOPE/THE SR SECURED 11/43 5.623	220,000	$272,414	$199,321
CK HUTCHISON INTL 23 COMPANY GUAR 144A 04/28 4.75	400,000	$400,126	$397,686
CLARIANE SE SR UNSECURED REGS 03/32 6.875	100,000	$116,305	$110,823
CLARIANE SE SR UNSECURED REGS 04/31 6.875	115,000	$136,118	$128,695
CLARIOS GLOBAL LP 2024 USD TERM LOAN B due 05/06/2030	551,607	$552,544	$551,193
CLARIOS GLOBAL LP 2026 USD TERM LOAN B due 01/28/2032	2,590,000	$2,593,532	$2,588,058
CLARIOS GLOBAL LP/US FIN COMPANY GUAR 144A 09/32 6.75	1,904,000	$1,913,225	$1,861,293
CLARIOS GLOBAL LP/US FIN SR SECURED 144A 02/30 6.75	1,838,000	$1,856,850	$1,842,195

CLARIOS GLOBAL LP/US FIN SR SECURED REGS 06/31 4.75	338,000	$393,337	$373,564
CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875	957,000	$897,809	$878,477
CLARIV SCI HLD CORP SR SECURED 144A 07/28 3.875	711,000	$699,936	$679,671
CLAVEL RESIDENTIAL CLAVE 2025 1A B 144A	500,000	$570,354	$563,400
CLEAN ENERGY FUTURE TRMBLL LLC TERM LOAN B due 04/29/2033	459,870	$460,024	$459,677
CLEAN HARBORS INC COMPANY GUAR 144A 10/33 5.75	100,000	$100,000	$95,583
CLEAN HARBORS INC SR UNSECURED 144A 09/34 6.25	1,140,000	$1,140,000	$1,111,465
CLEAN RENEWABLE POWER SR SECURED REGS 03/27 4.25	210,750	$209,242	$209,306
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 02/31 7.125	662,000	$669,003	$662,043
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 03/33 7.5	1,584,000	$1,607,633	$1,594,461
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 04/30 7.875	2,347,000	$2,361,423	$2,383,376
CLEAR CHANNEL OUTDOOR HOLD INC 2024 TERM LOAN due 08/23/2028	102,749	$102,749	$102,800
CLEARLIGHT ENERGY HOLDINGS LP TERM LOAN B due 09/17/2033	997,931	$992,941	$991,694
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 01/32 3.75	448,000	$406,740	$391,951
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 01/34 5.75	1,038,000	$1,038,000	$968,406
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 02/31 3.75	1,028,000	$935,246	$918,872
CLEARWAY ENERGY OP LLC COMPANY GUAR 144A 03/28 4.75	509,000	$493,760	$498,816
CLEVELAND CLIFFS INC COMPANY GUAR 144A 01/34 7.625	1,289,000	$1,304,451	$1,265,829
CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/31 4.875	275,000	$255,700	$248,480
CLEVELAND CLIFFS INC COMPANY GUAR 144A 03/32 7	2,043,000	$2,041,473	$1,991,523
CLEVELAND CLIFFS INC COMPANY GUAR 144A 04/30 6.75	775,000	$771,136	$758,445
CLEVELAND CLIFFS INC COMPANY GUAR 144A 05/33 7.375	890,000	$897,346	$874,445
CLEVELAND CLIFFS INC COMPANY GUAR 144A 09/31 7.5	610,000	$618,941	$606,457
CLEVELAND CLIFFS INC COMPANY GUAR 144A 11/29 6.875	335,000	$336,626	$333,599
CLI FUNDING LLC CLIF 2022 1A B 144A	1,180,635	$983,554	$1,043,238
CLOUD SOFTWARE GROUP INC 2025 TERM LOAN B 2031 due 03/21/2031	2,648,145	$2,621,964	$2,509,118
CLOUD SOFTWARE GROUP INC 2025 TERM LOAN B 2032 due 08/13/2032	150,182	$150,182	$142,134
CLOUD SOFTWARE GRP LLC SECURED 144A 09/29 9	5,139,000	$5,031,335	$5,085,326
CLOUD SOFTWARE GRP LLC SR SECURED 144A 03/29 6.5	4,513,000	$4,363,543	$4,400,274
CLOUD SOFTWARE GRP LLC SR SECURED 144A 06/32 8.25	1,965,000	$1,936,094	$1,875,218
CLOUD SOFTWARE GRP LLC SR SECURED 144A 08/33 6.625	642,000	$619,666	$564,742
CLOUDERA, INC. 2021 TERM LOAN due 10/08/2028	160,120	$159,771	$148,671
CLOVER CLO CLVR 2021 3A BR 144A	300,000	$300,000	$300,090
CLUE OPCO LLC SR SECURED 144A 10/31 9.5	845,000	$819,162	$824,765
CLYDESDALE ACQ HOLDINGS INC 2026 TERM LOAN due 04/01/2032	685,000	$678,163	$679,863
CLYDESDALE ACQUISITION COMPANY GUAR 144A 04/30 8.75	1,811,000	$1,749,777	$1,743,424
CLYDESDALE ACQUISITION SR SECURED 144A 01/30 6.875	795,000	$795,685	$780,718
CLYDESDALE ACQUISITION SR SECURED 144A 04/29 6.625	1,200,000	$1,200,816	$1,185,300
CLYDESDALE ACQUISITION SR SECURED 144A 04/32 6.75	1,644,000	$1,643,544	$1,566,355
CLYDESDALE ACQUISITION SR SECURED 144A 04/32 7.875	605,000	$605,000	$602,859
CLYDESDALE ACQUISTN HLDGS INC 2025 TERM LOAN B due 04/01/2032	930,365	$925,627	$911,935
CNT HOLDINGS I CORP 2025 TERM LOAN due 11/08/2032	514,989	$514,989	$514,839
CNT PRNT/CDK GLO II/FIN SR SECURED 144A 06/29 8	1,122,000	$1,055,380	$608,909
CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25	1,138,000	$1,079,961	$625,900
CNX MIDSTREAM PART LP COMPANY GUAR 144A 04/30 4.75	2,437,000	$2,336,888	$2,272,644
CNX RESOURCES CORP COMPANY GUAR 144A 01/31 7.375	58,000	$59,229	$58,240
CNX RESOURCES CORP COMPANY GUAR 144A 03/32 7.25	496,000	$503,841	$496,851
CNX RESOURCES CORP COMPANY GUAR 144A 03/34 5.875	3,910,000	$3,908,399	$3,648,721
CO OPERATIVE GROUP LTD SR UNSECURED REGS 12/31 8.25	100,000	$134,305	$134,085
COCA COLA CONSOLIDATED SR UNSECURED 06/34 5.45	695,000	$694,399	$675,382
CODELCO INC SR UNSECURED 144A 01/37 5.529	200,000	$190,100	$184,026
CODELCO INC SR UNSECURED 144A 01/55 6.78	425,000	$455,695	$413,750
CODELCO INC SR UNSECURED 144A 07/42 4.25	220,000	$249,503	$164,653
CODELCO INC SR UNSECURED 144A 08/27 3.625	995,000	$984,393	$978,664
CODELCO INC SR UNSECURED 144A 09/53 6.3	495,000	$497,536	$457,849
CODELCO INC SR UNSECURED REGS 01/36 6.44	200,000	$204,560	$197,813
CODELCO INC SR UNSECURED REGS 01/50 3.7	200,000	$150,686	$124,624
CODELCO INC SR UNSECURED REGS 01/51 3.15	400,000	$312,551	$225,696
CODELCO INC SR UNSECURED REGS 02/49 4.375	594,000	$536,606	$424,253
CODELCO INC SR UNSECURED REGS 08/47 4.5	200,000	$203,925	$146,526
CODELCO INC SR UNSECURED REGS 10/43 5.625	587,000	$689,778	$514,089
CODELCO INC SR UNSECURED REGS 11/44 4.875	400,000	$413,984	$316,220

COEUR MINING INC SR UNSECURED 144A 04/32 6.875	225,000	$230,218	$225,561
COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27 7	400,000	$396,817	$342,312
COHERENT CORP 2025 TERM LOAN B2 due 07/02/2029	500,000	$501,730	$500,835
COLBUN SA SR UNSECURED 144A 01/32 3.15	487,000	$434,632	$421,934
COLLEGE AVE STUDENT LOANS CASL 2021 A A1 144A	31,239	$31,239	$31,112
COLLEGE AVE STUDENT LOANS CASL 2021 B A2 144A	78,284	$78,282	$68,283
COLLEGE AVE STUDENT LOANS CASL 2021 C A2 144A	184,867	$184,773	$166,162
COLLEGE AVE STUDENT LOANS CASL 2023 A A2 144A	289,840	$289,787	$282,440
COLONY AMERICAN FINANCE LTD CAFL 2026 1 A 144A	294,911	$294,903	$287,713
COLT FUNDING LLC COLT 2021 2 A1 144A	830,225	$751,877	$690,380
COLT FUNDING LLC COLT 2021 6 A1 144A	1,443,891	$1,287,054	$1,288,021
COLT FUNDING LLC COLT 2023 4 A1 144A	89,578	$89,567	$89,721
COLT FUNDING LLC COLT 2025 4 A1 144A	1,166,579	$1,166,496	$1,155,567
COLT FUNDING LLC COLT 2025 7 A1 144A	157,280	$157,271	$154,537
COLT FUNDING LLC COLT 2025 8 A1 144A	2,925,992	$2,924,268	$2,884,497
COLT FUNDING LLC COLT 2025 INV2 A1 144A	483,866	$483,832	$477,785
COLT FUNDING LLC COLT 2026 5 A1 144A	492,772	$492,762	$481,987
COLT FUNDING LLC COLT 2026 6 A1 144A	4,460,913	$4,460,804	$4,394,439
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/33 6.036	2,770,000	$2,812,890	$2,763,042
COLUMBIA PIPELINES OPCO SR UNSECURED 144A 11/53 6.544	10,000	$10,968	$9,780
COLUMBIA UNIVERSITY UNSECURED 10/33 4.676	465,000	$465,000	$439,865
COLUMBUS MCKINNON CORP SR SECURED 144A 02/33 7.125	1,479,000	$1,511,043	$1,431,589
COLUMBUS MCKINNON CORPORATION 2026 REPRICED TERM LOAN B due 02/03/2033	1,371,676	$1,375,261	$1,370,538
COLUMBUS OH REGL ARPT AUTH REV COLAPT 01/55 FIXED 5.5	265,000	$272,711	$259,009
COMCAST CORP COMPANY GUAR 02/30 2.65	1,400,000	$1,325,178	$1,269,056
COMCAST CORP COMPANY GUAR 04/30 3.4	1,825,000	$1,762,263	$1,687,056
COMCAST CORP COMPANY GUAR 06/34 5.3	64,000	$63,829	$60,373
COMCAST CORP COMPANY GUAR 11/56 2.937	6,435,000	$3,505,129	$3,044,171
COMETA ENERGIA SA SR SECURED 144A 04/35 6.375	346,560	$350,610	$343,005
COMISION EJ HI RIO LEMPA GOVT GUARANT 144A 01/33 8.65	1,400,000	$1,479,665	$1,471,750
COMISION FEDERAL DE ELEC COMPANY GUAR REGS 01/35 6.45	345,000	$343,948	$326,104
COMISION FEDERAL DE ELEC COMPANY GUAR REGS 07/33 3.875	640,000	$533,022	$528,777
COMISION FEDERAL DE ELEC SR UNSECURED 144A 01/34 6.045	253,000	$253,000	$235,796
COMISION FEDERAL DE ELEC SR UNSECURED 144A 01/51 6.5	200,000	$199,247	$183,380
COMM MORTGAGE TRUST COMM 2017 COR2 C	850,000	$739,882	$791,940
COMM MORTGAGE TRUST COMM 2020 CX C 144A	1,050,000	$860,936	$832,085
COMM MORTGAGE TRUST COMM 2024 277P A 144A	1,900,000	$1,931,328	$1,916,733
COMM MORTGAGE TRUST COMM 2024 277P B 144A	1,622,000	$1,642,649	$1,655,882
COMM MORTGAGE TRUST COMM 2024 CBM D 144A	760,000	$770,311	$751,088
COMM MORTGAGE TRUST COMM 2024 WCL1 A 144A	1,110,000	$1,107,577	$1,108,967
COMM MORTGAGE TRUST COMM 2025 167G A 144A	298,000	$298,724	$287,654
COMM MORTGAGE TRUST COMM 2025 SBX A 144A	600,000	$596,925	$588,652
COMMERCIAL METALS CO SR UNSECURED 144A 11/33 5.75	1,826,000	$1,825,816	$1,720,404
COMMERCIAL METALS CO SR UNSECURED 144A 12/35 6	1,140,000	$1,140,000	$1,077,370
COMMERZBANK AG JR SUBORDINA REGS 12/99 VAR	200,000	$232,390	$222,266
COMMERZBANK AG REGS 06/33 VAR	1,100,000	$1,204,800	$1,202,342
COMMERZBANK AG REGS 11/30 VAR	100,000	$116,608	$109,876
COMMONSPIRIT HEALTH SECURED 09/35 4.975	2,060,000	$2,060,000	$1,886,571
COMMONSPIRIT HEALTH SECURED 09/55 5.662	1,895,000	$1,895,000	$1,652,621
COMMONSPIRIT HEALTH SECURED 11/42 4.35	80,000	$70,557	$63,613
COMMONSPIRIT HEALTH SR SECURED 10/49 3.817	315,000	$272,121	$212,867
COMMONSPIRIT HEALTH SR SECURED 11/52 6.461	1,800,000	$1,800,000	$1,764,532
COMMONWEALTH OF BAHAMAS SR UNSECURED 144A 06/36 8.25	585,000	$625,879	$617,807
COMPASS DATACENTERS ISSUER II, CMPDC 2024 1A A2 144A	512,000	$501,927	$500,902
COMPASS DATACENTERS ISSUER II, CMPDC 2024 2A A1 144A	1,875,000	$1,871,963	$1,810,826
COMPASS DATACENTERS ISSUER III CMDC 2025 3A A2 144A	511,000	$508,188	$494,902
COMPASS DATACENTERS ISSUER III CMDC 2026 1A A21 144A	1,031,000	$1,031,000	$975,892
COMPASS DATACENTERS ISSUER III CMDC 2026 1A A22 144A	2,413,000	$2,412,408	$2,358,790
COMPASS DATACENTERS ISSUER III CMDC 2026 1A A23 144A	1,402,000	$1,402,000	$1,325,059
COMPASS DATACENTERS ISSUER III CMDC 2026 2A A21 144A	2,621,000	$2,621,000	$2,628,368
COMPASS DATACENTERS ISSUER III CMDC 2026 2A A22 144A	200,000	$200,000	$194,335
COMPASS MINERALS INTERNA COMPANY GUAR 144A 07/30 8	542,000	$556,044	$547,920

COMPASS POWER GENERATION LLC 2026 TERM LOAN B due 04/13/2029	42,103	$41,913	$42,186
COMPOSECURE HOLDINGS LLC SR SECURED 144A 02/33 5.625	2,690,000	$2,689,375	$2,496,186
COMPOSECURE HOLDINGS LLC TERM LOAN due 01/14/2033	1,256,546	$1,260,106	$1,252,877
COMSTOCK RESOURCES INC COMPANY GUAR 144A 01/30 5.875	2,215,000	$2,148,175	$2,116,633
COMSTOCK RESOURCES INC COMPANY GUAR 144A 03/29 6.75	754,000	$740,798	$752,120
CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95	70,000	$58,059	$49,134
CON EDISON CO OF NY INC SR UNSECURED 06/56 5.875	3,700,000	$3,689,632	$3,373,055
CONCENTRA HEALTH SERVICE COMPANY GUAR 144A 07/32 6.875	1,223,000	$1,223,558	$1,228,651
CONCENTRA HEALTH SERVICES INC 2025 REPRICED TERM LOAN B due 07/26/2031	465,019	$465,019	$464,437
CONE TRUST CONE 2024 DFW1 A 144A	670,000	$668,495	$669,094
CONE TRUST CONE 2024 DFW1 D 144A	721,000	$719,370	$713,853
CONE TRUST CONE 2024 DFW1 E 144A	105,000	$104,762	$104,516
CONNECT FINCO SARL/CONNE SR SECURED 144A 09/29 9	600,000	$626,410	$623,683
CONNECT HOLDING II LLC DELAYED DRAW TERM LOAN due 04/03/2031	755,000	$717,653	$609,663
CONNECT HOLDING II LLC SR SECURED 144A 04/31 10.5	1,400,000	$1,368,237	$1,151,004
CONNECTICUT ST CTS 03/32 FIXED 5.85	540,000	$588,562	$546,883
CONOCO FUNDING CO SR UNSECURED 10/31 7.25	33,000	$36,513	$35,346
CONSENSUS CLOUD SOLUTION COMPANY GUAR 144A 10/28 6.5	700,000	$700,204	$691,616
CONSOLIDATED COMMUNICATIONS LL CNSL 2025 1A B 144A	2,842,000	$2,841,982	$2,816,168
CONSOLIDATED COMMUNICATIONS LL CNSL 2025 4A B 144A	1,485,000	$1,484,986	$1,444,457
CONSTELLATION BRANDS INC COMPANY GUAR 08/29 3.15	6,506,000	$6,185,411	$6,108,459
CONSTELLATION BRANDS INC SR UNSECURED 05/32 4.75	756,000	$744,633	$716,937
CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25	895,000	$781,437	$762,718
CONSTELLATION EN GEN LLC SR UNSECURED 03/31 3.75	100,000	$97,208	$92,200
CONSTELLATION GLO FNDG SR SECURED 144A 10/30 4.85	1,300,000	$1,296,409	$1,233,670
CONSTELLATION RENEWABLES, LLC 2020 TERM LOAN due 12/15/2027	730,192	$730,995	$729,381
CONSTELLATION SOFTWARE SR UNSECURED 144A 02/34 5.461	639,000	$639,981	$597,276
CONSTELLIUM SE COMPANY GUAR 144A 06/28 5.625	322,000	$322,000	$318,223
CONSTELLIUM SE COMPANY GUAR 144A 08/32 6.375	90,000	$89,712	$87,494
CONSTRUCTION PARTNERS INC 2026 TERM LOAN B due 11/03/2031	794,257	$798,040	$793,510
CONTEGO CLO DAC CONTE 5X DR REGS	100,000	$104,855	$112,563
CONTEGO CLO DAC CONTE 7X DR REGS	100,000	$104,895	$112,754
CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9	70,000	$59,174	$54,772
CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75	350,000	$351,924	$346,595
CONTOURGLOBAL POWER HLDG SR SECURED 144A 02/30 6.75	1,300,000	$1,303,254	$1,296,750
CONTOURGLOBAL POWER HLDG SR SECURED REGS 02/30 5	400,000	$456,200	$450,033
CONTOURGLOBAL POWER HLDG SR SECURED REGS 07/31 4.375	158,000	$184,086	$169,632
COOPER STANDARD AUTOMOTI SR SECURED 144A 03/31 9.25	890,000	$874,947	$850,929
COOPERAT RABOBANK UA/NY 10/26 5.5	5,120,000	$5,120,597	$5,120,646
COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR	1,000,000	$1,077,685	$1,123,598
COOPERATIEVE RABOBANK UA REGS 11/30 VAR	100,000	$129,907	$129,945
CORAL US CO BORROWER LLC 2025 TERM LOAN B7 due 01/31/2032	825,000	$817,232	$791,489
CORDATUS CLO PLC CORDA 9X DRR REGS	120,000	$136,740	$136,822
CORE + MAIN LP COMPANY GUAR 144A 07/34 6	3,064,000	$3,064,000	$2,902,371
CORE SCIENTIFIC FINANCE SR SECURED 144A 05/31 7.75	2,633,000	$2,621,314	$2,540,766
COREBRIDGE FINANCIAL INC JR SUBORDINA 12/99 VAR	315,000	$315,000	$317,783
COREBRIDGE FINANCIAL INC SR UNSECURED 04/32 3.9	500,000	$499,571	$449,447
COREBRIDGE FINANCIAL INC SR UNSECURED 04/42 4.35	300,000	$299,945	$234,156
CORELOGIC INC 2026 TERM LOAN B due 07/25/2031	192,718	$188,995	$181,959
CORELOGIC INC SECURED 144A 02/32 12	450,000	$428,069	$410,125
CORELOGIC INC SR SECURED 144A 08/31 9	430,000	$430,000	$409,281
COREWEAVE COM ACQU CO VIII LLC 2026 4000MM DELAYED DRAW TL due 03/31/203	1,453,867	$1,450,522	$1,453,867
COREWEAVE FINANCING DDTL V LLC 1ST LIEN DELAYED DRAW TL due 09/01/2031	1,025,000	$995,083	$1,031,406
COREWEAVE FINANCING DDTL V LLC DELAYED DRAW TERM LOAN due 11/17/2031	315,000	$312,060	$317,066
COREWEAVE INC COMPANY GUAR 144A 02/31 9	3,289,000	$3,251,732	$2,924,251
COREWEAVE INC COMPANY GUAR 144A 06/30 9.25	664,000	$657,977	$620,731
COREWEAVE INC COMPANY GUAR 144A 07/32 8.5	900,000	$1,036,620	$866,939
COREWEAVE INC COMPANY GUAR 144A 07/32 9.625	1,215,000	$1,164,655	$1,035,657
COREWEAVE INC COMPANY GUAR 144A 10/31 9.75	2,941,000	$2,942,450	$2,565,719
COREWEAVE INC COMPANY GUAR REGS 07/32 8.5	331,000	$381,246	$318,841
COREWELL HEALTH OBL GRP SR UNSECURED 07/49 3.487	365,000	$311,940	$236,351
CORNELL UNIVERSITY SR UNSECURED 06/35 4.733	4,060,000	$4,060,000	$3,730,475

CORNERSTONE BUILDING BRNDS INC 2024 TERM LOAN B due 05/15/2031	33,032	$32,923	$12,321
CORNERSTONE ONDEMAND INC 2021 TERM LOAN due 10/16/2028	197,406	$191,032	$123,450
CORP ANDINA DE FOMENTO SR UNSECURED 01/36 4.625	2,240,000	$2,232,650	$2,075,584
CORP ANDINA DE FOMENTO SR UNSECURED 09/31 4.75	3,075,000	$3,063,341	$3,002,676
CORP FINANCIERA DE DESAR SR UNSECURED 144A 04/29 5.95	219,000	$221,926	$218,788
CORP FINANCIERA DE DESAR SR UNSECURED 144A 05/30 5.5	400,000	$399,780	$395,600
CORPORATION SERVICE COMPANY TERM LOAN B due 11/02/2029	757,201	$760,114	$755,308
COSTA RICA GOVERNMENT BONDS 144A 11/30 5.4995	1,000,000	$1,123,680	$1,163,369
COSTA RICA GOVERNMENT SR UNSECURED 144A 03/45 7.158	1,750,000	$1,918,569	$1,758,750
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/34 6.55	1,445,000	$1,482,629	$1,453,670
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/43 5.625	200,000	$176,946	$175,800
COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7	265,000	$265,144	$263,675
COSTA RICA GOVERNMENT SR UNSECURED REGS 02/31 6.125	400,000	$397,248	$399,600
COSTA RICA GOVERNMENT SR UNSECURED REGS 03/45 7.158	2,200,000	$2,323,096	$2,211,000
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/34 6.55	600,000	$604,466	$603,600
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/43 5.625	900,000	$737,858	$791,100
COSTA RICA GOVERNMENT SR UNSECURED REGS 04/44 7	687,000	$713,775	$683,565
COSTA RICA GOVERNMENT UNSECURED 144A 11/54 7.3	1,630,000	$1,754,797	$1,657,710
COSTA RICA GOVERNMENT UNSECURED REGS 11/54 7.3	408,000	$387,372	$414,936
COSTAR GROUP INC COMPANY GUAR 144A 07/30 2.8	2,000,000	$1,914,570	$1,761,611
COTIVITI CORPORATION 2024 TERM LOAN due 05/01/2031	3,586,503	$3,509,270	$3,434,076
COTY/HFC PRESTIGE/INT US SR SECURED 144A 01/29 4.75	86,000	$84,243	$82,785
COUGAR JV SUBSIDIARY LLC SR UNSECURED 144A 05/32 8	2,295,000	$2,341,827	$2,327,789
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 41 1X	787,759	$2,736	$107,489
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 76 2A2	179,630	$126,784	$203,896
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 81 X1	843,482	$9,679	$1,984
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA1 2X	1,084,405	$125,013	$8,718
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA17 1XP	2,736,541	$69,419	$15,035
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA6 1A3	165,234	$50,862	$141,603
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA3 1A1	562,731	$376,624	$505,344
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 OA9 A1	610,721	$394,774	$499,667
COUNTRYWIDE HOME LOANS CWHL 2004 29 2A1	112	$68	$105
COUNTRYWIDE HOME LOANS CWHL 2005 2 2A3	265	$132	$253
COUNTRYWIDE HOME LOANS CWHL 2005 7 2A1	96	$55	$88
COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A	1,010	$908	$1,004
COUSINS PROPERTIES LP COMPANY GUAR 07/30 5.25	1,100,000	$1,099,939	$1,076,949
COX ASSET MEXICO SA CV SR SECURED 144A 01/32 7.125	330,000	$333,814	$323,301
COX COMMUNICATIONS LLC SR SECURED 144A 08/27 3.5	5,642,000	$5,612,311	$5,555,870
COX COMMUNICATIONS LLC SR SECURED 144A 10/30 1.8	1,825,000	$1,583,573	$1,517,154
CP ATLAS BUYER INC 2025 TERM LOAN due 07/08/2030	148,500	$144,019	$121,510
CP ATLAS BUYER INC SR SECURED 144A 07/30 9.75	50,000	$50,000	$40,950
CPI HOLDCO B LLC 2025 FUNGIBLE ADD ON TERM LOAN due 05/19/2031	451,932	$451,932	$450,183
CPI PROPERTY GROUP SA SR UNSECURED REGS 07/32 5.875	210,000	$228,980	$214,251
CPPIB OVM MEMBER US LLC TERM LOAN B due 08/20/2031	882,008	$881,658	$883,772
CPS AUTO TRUST CPS 2025 D A 144A	1,714,496	$1,714,495	$1,713,059
CPS AUTO TRUST CPS 2026 B A 144A	726,865	$726,864	$725,193
CPS AUTO TRUST CPS 2026 C A 144A	1,617,341	$1,617,302	$1,614,128
CPT MORTGAGE TRUST CPTS 2019 CPT C 144A	1,000,000	$819,069	$890,069
CPV FAIRVIEW LLC 2025 TERM LOAN due 08/14/2031	565,137	$565,602	$566,374
CPV THREE RIVERS LLC TERM LOAN B due 04/15/2033	37,990	$37,812	$38,053
CQP HOLDCO LP 2026 TERM LOAN B due 12/31/2032	947,509	$950,157	$942,686
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 06/31 5.5	2,117,000	$2,058,667	$2,025,099
CQP HOLDCO LP/BIP V CHIN SR SECURED 144A 12/33 7.5	1,295,000	$1,295,000	$1,318,043
CRC INSURANCE GROUP LLC SR SECURED 144A 06/31 7.125	4,456,000	$4,483,081	$4,242,429
CREATIVE ARTISTS AGENCY LLC 2025 REPRICED TERM LOAN B due 10/01/2031	770,357	$773,867	$771,319
CREDIT ACCEPTANC COMPANY GUAR 144A 03/30 6.625	698,000	$690,450	$681,688
CREDIT AGRICOLE SA 144A 01/37 VAR	5,235,000	$4,916,079	$4,775,721
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A1 144A	2,679,334	$2,334,972	$2,441,264
CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A	9,650,000	$9,482,580	$8,840,713
CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A	2,167,036	$1,965,202	$1,874,829
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 RPL1 A1A 144A	233,943	$223,799	$228,970
CREDIT SUISSE MORTGAGE TRUST CSMC 2019 RPL1 M3 144A	1,500,000	$1,216,502	$1,170,558

CREDIT SUISSE MORTGAGE TRUST CSMC 2020 AFC1 A1 144A	134,672	$128,198	$128,611
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 B33 B 144A	954,000	$887,904	$809,584
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM1 A2 144A	462,951	$462,939	$406,099
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM4 A1 144A	213,925	$180,952	$180,534
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A	1,185,375	$958,930	$937,891
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A1 144A	1,146,530	$941,651	$932,702
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM8 A1 144A	390,866	$390,846	$341,226
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1A 144A	2,174,783	$2,174,674	$1,772,829
CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A	870,000	$658,698	$627,111
CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A	1,216,793	$1,022,570	$1,058,681
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/33 7.375	572,000	$565,765	$568,801
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 01/34 8.375	1,340,000	$1,387,859	$1,373,500
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/32 7.625	1,211,000	$1,208,976	$1,211,522
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 04/32 7.875	644,000	$649,948	$647,132
CRESCENT ENERGY FINANCE COMPANY GUAR 144A 10/30 9.75	75,000	$74,408	$78,633
CRESCENT MIDSTREAM OPERAT LLC TERM LOAN B due 02/18/2033	418,950	$417,028	$420,521
CRISIS PREVENTION INSTIT INC 2024 TERM LOAN B due 04/09/2031	662,564	$662,388	$655,733
CROSS MORTGAGE TRUST CROSS 2025 H2 A1 144A	840,700	$840,630	$828,772
CROSS MORTGAGE TRUST CROSS 2025 H3 A1 144A	1,627,601	$1,627,492	$1,621,136
CROSS MORTGAGE TRUST CROSS 2025 H6 A1 144A	730,121	$733,266	$716,428
CROSS MORTGAGE TRUST CROSS 2026 NQM1 M1 144A	850,000	$821,529	$812,029
CROSSCOUNTRY INTER COMPANY GUAR 144A 08/31 7.75	460,000	$460,000	$437,323
CROSSCOUNTRY INTER SR UNSECURED 144A 10/30 6.5	1,766,000	$1,761,910	$1,652,097
CROSSCOUNTRY INTER SR UNSECURED 144A 12/32 6.75	994,000	$982,715	$896,347
CROWDSTRIKE HOLDINGS INC COMPANY GUAR 02/29 3	1,400,000	$1,342,188	$1,316,857
CROWN CASTLE INC SR UNSECURED 01/28 5	865,000	$868,214	$861,419
CROWN CASTLE INC SR UNSECURED 02/28 3.8	352,000	$346,966	$344,872
CROWN CASTLE INC SR UNSECURED 09/27 3.65	431,000	$427,627	$425,234
CROWN CASTLE INC SR UNSECURED 11/29 3.1	1,800,000	$1,857,869	$1,667,147
CROWN POINT CLO LTD CRNPT 2019 8A AR 144A	750,000	$749,191	$750,684
CROWN SUBSEA COMUNS HOLING INC 2026 REPRICED TERM LOAN B due 01/30/2031	1,419,113	$1,424,834	$1,424,080
CS AT1 CLAIMS US225401AK46 CREDIT SUISSE GROUP AG	1,200,000	$0	$0
CS AT1 CLAIMS US225436AA21 CREDIT SUISSE GROUP AG	1,000,000	$0	$0
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C15 B	170,000	$187,066	$155,687
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C16 XA	7,603,603	$600,310	$236,588
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 C	450,000	$478,614	$407,613
CSC HOLDINGS LLC COMPANY GUAR 144A 04/27 5.5	2,645,000	$2,534,053	$1,269,598
CSDC FINANCE I LLC SR SECURED 144A 10/31 7.875	2,375,000	$2,345,631	$2,351,693
CSTL COMMERCIAL MORTGAGE TRUST CSTL 2026 GATE3 D 144A	173,000	$173,295	$165,933
CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875	300,000	$296,696	$289,619
CUBESMART LP COMPANY GUAR 02/31 2	700,000	$696,355	$597,412
CUBESMART LP COMPANY GUAR 02/32 2.5	160,000	$159,303	$135,141
CUSHMAN + WAKEFIELD US SR SECURED 144A 05/28 6.75	197,000	$197,000	$196,591
CUSHMAN + WAKEFIELD US SR SECURED 144A 09/31 8.875	560,000	$583,835	$579,120
CUSHMAN + WAKFLD US BRRWER LLC 2026 TERM LOAN B due 06/13/2033	600,000	$606,259	$599,502
CVLR TRUST CVLR 2026 R3LX A 144A	319,000	$319,000	$318,003
CVR ENERGY INC COMPANY GUAR 144A 02/28 5.75	542,000	$530,343	$539,395
CVR ENERGY INC COMPANY GUAR 144A 02/31 7.5	343,000	$343,000	$343,184
CVR ENERGY INC COMPANY GUAR 144A 02/34 7.875	1,293,000	$1,287,539	$1,289,513
CVS HEALTH CORP JR SUBORDINA 03/55 VAR	2,582,000	$2,600,105	$2,606,014
CVS HEALTH CORP JR SUBORDINA 12/54 VAR	625,000	$625,000	$619,766
CVS HEALTH CORP SR UNSECURED 01/29 5	1,295,000	$1,310,811	$1,282,390
CVS HEALTH CORP SR UNSECURED 01/31 5.25	2,250,000	$2,288,489	$2,208,828
CVS HEALTH CORP SR UNSECURED 02/30 5.125	368,000	$368,500	$361,808
CVS HEALTH CORP SR UNSECURED 02/31 1.875	3,510,000	$3,065,085	$2,983,935
CVS HEALTH CORP SR UNSECURED 03/28 4.3	4,960,000	$4,930,010	$4,885,820
CVS HEALTH CORP SR UNSECURED 03/38 4.78	11,963,000	$11,310,501	$10,422,333
CVS HEALTH CORP SR UNSECURED 04/27 3.625	390,000	$387,861	$387,691
CVS HEALTH CORP SR UNSECURED 04/30 3.75	1,115,000	$1,091,749	$1,048,089
CVS HEALTH CORP SR UNSECURED 04/40 4.125	362,000	$335,335	$286,252
CVS HEALTH CORP SR UNSECURED 04/50 4.25	210,000	$168,351	$150,399
CVS HEALTH CORP SR UNSECURED 06/29 5.4	1,125,000	$1,124,413	$1,122,135

CVS HEALTH CORP SR UNSECURED 06/53 5.875	950,000	$945,313	$840,916
CVS HEALTH CORP SR UNSECURED 07/45 5.125	1,295,000	$1,181,279	$1,072,358
CVS HEALTH CORP SR UNSECURED 09/31 2.125	360,000	$311,713	$303,697
CVS HEALTH CORP SR UNSECURED 09/32 5	1,000,000	$997,395	$957,312
CWGS GROUP, LLC 2021 TERM LOAN B due 06/03/2028	2,876,674	$2,791,591	$2,763,534
CYPRIUM CORP/CYPRIUM HOL COMPANY GUAR 144A 04/31 6.125	1,636,000	$1,636,333	$1,574,896
CYPRIUM CORP/CYPRIUM HOL COMPANY GUAR 144A 04/34 6.375	2,519,000	$2,514,195	$2,382,021
CYRUSONE DATA CENTERS ISSUER I CYRUS 2023 1A A2 144A	924,000	$842,267	$902,550
CYRUSONE DATA CENTERS ISSUER I CYRUS 2024 1A A2 144A	1,100,000	$1,079,430	$1,062,151
CYRUSONE DATA CENTERS ISSUER I CYRUS 2024 3A A2 144A	2,679,000	$2,565,171	$2,421,088
CYRUSONE HOLDCO LLC TERM LOAN B due 07/08/2033	900,000	$891,272	$877,500
CZECH REPUBLIC SR UNSECURED 02/27 0.25	33,930,000	$1,610,990	$1,556,528
CZECH REPUBLIC SR UNSECURED 04/34 4.9	30,340,000	$1,449,019	$1,386,564
CZECH REPUBLIC SR UNSECURED 04/40 1.5	3,500,000	$106,550	$100,206
CZECH REPUBLIC SR UNSECURED 06/32 1.75	34,400,000	$1,416,868	$1,351,704
CZECH REPUBLIC SR UNSECURED 07/37 1.95	42,920,000	$1,633,112	$1,434,893
CZECH REPUBLIC SR UNSECURED 09/30 5	36,810,000	$1,669,433	$1,735,953
CZECH REPUBLIC SR UNSECURED 10/33 2	19,460,000	$868,263	$738,555
CZECH REPUBLIC SR UNSECURED REGS 12/36 4.2	5,390,000	$236,310	$228,659
D2 NATIXIS MULTIFAMILY MORTGAG D2NXS 2026 M1 A3	3,984,000	$4,023,742	$3,925,121
DAE FUNDING LLC COMPANY GUAR 144A 03/28 3.375	1,500,000	$1,489,699	$1,447,264
DAE FUNDING LLC COMPANY GUAR REGS 03/28 3.375	200,000	$201,892	$192,969
DAILYPAY SECURITIZATION TRUST DLPY 2025 1A B 144A	675,000	$674,943	$663,776
DAILYPAY SECURITIZATION TRUST DLPY 2025 1A C 144A	880,000	$886,380	$870,013
DANANTARA INVESTMENT SR UNSECURED 144A 06/31 5.35	795,000	$795,000	$768,737
DANANTARA INVESTMENT SR UNSECURED 144A 06/36 5.95	1,200,000	$1,200,000	$1,127,071
DANSKE BANK A/S SUBORDINATED REGS 11/35 VAR	100,000	$116,757	$109,741
DARKTRACE PLC 1ST LIEN TERM LOAN due 10/09/2031	592,755	$576,131	$562,809
DARLING GLOBAL FINANCE COMPANY GUAR REGS 07/32 4.5	123,000	$141,555	$135,986
DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6	273,000	$273,173	$268,782
DAVE + BUSTERS INC 2024 1ST LIEN TERM LOAN B due 11/01/2031	147,375	$146,146	$87,781
DAVE + BUSTERS INC 2024 TERM LOAN B due 06/29/2029	100,000	$98,265	$66,889
DAVITA INC COMPANY GUAR 144A 02/31 3.75	1,193,000	$1,143,453	$1,061,795
DAVITA INC COMPANY GUAR 144A 06/30 4.625	2,272,000	$2,093,582	$2,126,661
DAVITA INC COMPANY GUAR 144A 07/33 6.75	1,868,000	$1,876,006	$1,836,279
DAVITA INC COMPANY GUAR 144A 09/32 6.875	2,662,000	$2,669,492	$2,655,297
DAYFORCE INC 2025 TERM LOAN due 02/04/2033	2,239,210	$2,211,479	$2,152,440
DBC 2025 DBC MORTGAGE TRUST DBC 2025 DBC A 144A	2,395,000	$2,395,000	$2,397,973
DBC 2025 DBC MORTGAGE TRUST DBC 2025 DBC D 144A	1,375,000	$1,375,000	$1,375,000
DBGS MORTGAGE TRUST DBGS 2021 W52 C 144A	1,000,000	$984,081	$989,521
DBGS MORTGAGE TRUST DBGS 2024 SBL A 144A	760,755	$757,675	$759,811
DBR LAND HOLDINGS LLC COMPANY GUAR 144A 12/30 6.25	2,161,000	$2,159,763	$2,120,243
DCLI BIDCO LLC 2ND MORTGAGE 144A 11/29 7.75	2,014,000	$2,036,971	$2,038,369
DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25	1,925,000	$1,811,525	$1,705,282
DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45	580,000	$599,339	$588,785
DDC 01 PROPCO LLC SR SECURED 144A 09/31 8.875	365,000	$359,527	$349,399
DEALER TIRE FINANCIAL LLC 2024 1ST LIEN TERM LOAN B due 07/02/2031	472,969	$472,969	$467,057
DECHRA PHRMCUTICS HLDNG LTD 2026 USD TERM LOAN B due 01/27/2032	782,309	$784,253	$784,100
DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2025 INV1 A1 144A	812,731	$812,678	$792,722
DEEPOCEAN LTD SR SECURED REGS 04/31 6	200,000	$236,780	$229,022
DEERE + COMPANY SR UNSECURED 04/50 3.75	40,000	$32,797	$27,914
DEL AMO FASHION CENTER TRUST DAFC 2017 AMO C 144A	600,000	$523,289	$581,846
DELEK LOG PART/FINANCE COMPANY GUAR 144A 03/29 8.625	863,000	$875,034	$883,255
DELEK LOG PART/FINANCE COMPANY GUAR 144A 06/33 7.375	1,196,000	$1,213,176	$1,195,652
DELEK LOG PART/FINANCE COMPANY GUAR 144A 06/34 6.875	1,737,000	$1,737,610	$1,673,900
DELL EQUIPMENT FINANCE TRUST DEFT 2025 1 A2 144A	2,286,468	$2,288,072	$2,286,749
DELL EQUIPMENT FINANCE TRUST DEFT 2026 1A A3 144A	370,000	$369,931	$364,658
DELL INT LLC / EMC CORP COMPANY GUAR 02/33 5.75	105,000	$105,472	$103,854
DELL INT LLC / EMC CORP COMPANY GUAR 04/37 5.9	130,000	$129,255	$126,098
DELL INT LLC / EMC CORP COMPANY GUAR 07/30 6.2	175,000	$191,004	$177,725
DELL INT LLC / EMC CORP COMPANY GUAR 07/31 4.75	515,000	$512,874	$491,951
DELL INT LLC / EMC CORP COMPANY GUAR 09/31 5.4	521,000	$520,152	$510,436

DELUXE CORP SR SECURED 144A 09/29 8.125	535,000	$539,950	$544,973
DENTSPLY SIRONA INC JR SUBORDINA 09/55 VAR	400,000	$401,253	$391,143
DEUCE FINCO SR SECURED REGS 11/31 7	100,000	$131,315	$131,786
DEUCE FINCO SR SECURED REGS 11/32 VAR	100,000	$115,950	$114,261
DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA3 A1	492,867	$442,107	$457,808
DEUTSCHE ALT A SECURITIES INC DBALT 2007 OA5 A1B	1,557,486	$1,389,984	$1,326,504
DEUTSCHE BANK AG JR SUBORDINA REGS 12/99 VAR	400,000	$464,341	$477,729
DEUTSCHE BANK NY 08/31 VAR	355,000	$355,000	$342,489
DEUTSCHE BANK NY 09/31 VAR	1,300,000	$1,150,777	$1,189,111
DEUTSCHE LUFTHANSA AG SUBORDINATED REGS 01/55 VAR	100,000	$118,146	$112,603
DEVELOPMENT BANK OF KAZA SR UNSECURED 144A 05/29 16.95	180,000,000	$390,624	$419,178
DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75	1,100,000	$955,152	$914,776
DEVON ENERGY CORPORATION SR UNSECURED 06/45 5	1,030,000	$907,666	$857,482
DEVON ENERGY CORPORATION SR UNSECURED 09/34 5.2	678,000	$668,849	$642,715
DEVON ENERGY CORPORATION SR UNSECURED 09/54 5.75	506,000	$471,445	$452,697
DEVT BANK OF MONGOLIA SR UNSECURED 144A 07/31 6.9	512,000	$505,915	$501,572
DG INVSTMNT INTRMDT HLD 2 INC 2025 TERM LOAN due 07/09/2032	786,226	$791,985	$786,226
DGWD TRUST DGWD 2025 INFL A 144A	351,000	$351,000	$352,221
DGWD TRUST DGWD 2025 INFL D 144A	1,000,000	$1,003,548	$989,003
DHAFRAH PV2 ENERGY COMPA SR SECURED 144A 06/53 5.794	1,195,211	$1,195,211	$1,098,051
DI ISSUER LLC LMDV 2026 1A A2 144A	199,000	$198,987	$191,965
DIAMETER CAPITAL CLO DCLO 2022 3A A1R 144A	5,050,000	$5,052,422	$5,054,751
DIAMETER CAPITAL CLO DCLO 2023 5A A1R 144A	560,000	$560,821	$560,112
DIAMETER CAPITAL CLO DCLO 2024 6A A1R 144A	330,000	$330,576	$330,017
DIAMETER CAPITAL CLO DCLO 2025 10A A 144A	500,000	$500,915	$500,422
DIAMONDBACK ENERGY INC COMPANY GUAR 01/30 5.15	4,705,000	$4,726,262	$4,644,185
DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125	1,110,000	$1,051,713	$999,278
DIAMONDBACK ENERGY INC COMPANY GUAR 04/64 5.9	4,318,000	$4,136,665	$3,883,438
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25	2,043,000	$2,045,188	$2,043,000
DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5	3,136,000	$3,050,650	$2,956,942
DIEBOLD NIXDORF INC SR SECURED 144A 03/30 7.75	1,860,000	$1,887,489	$1,881,490
DILLARDS INC SR UNSECURED 05/27 7.75	3,325,000	$3,324,039	$3,366,062
DIRECTV FIN LLC/COINC SR SECURED 144A 02/31 10	551,000	$569,161	$568,490
DIRECTV FIN LLC/COINC SR SECURED 144A 06/32 9.25	1,255,000	$1,270,129	$1,268,641
DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875	136,000	$135,079	$135,279
DIRECTV FINANCING LLC SR SECURED 144A 02/30 8.875	394,000	$392,309	$394,851
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/28 3.95	1,200,000	$1,175,994	$1,183,500
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/40 6.35	256,000	$210,532	$200,960
DISCOVERY COMMUNICATIONS COMPANY GUAR 09/37 5	193,000	$147,185	$142,820
DISCOVERY GLOBAL HOLDINGS INC 2026 USD TERM LOAN B due 06/03/2033	10,002,404	$9,987,761	$9,991,701
DISCOVERY HOLDINGS INC COMPANY GUAR 03/27 3.755	5,272,000	$5,240,196	$5,232,460
DISCOVERY HOLDINGS INC COMPANY GUAR 03/32 4.279	1,982,000	$1,741,727	$1,699,565
DISCOVERY HOLDINGS INC COMPANY GUAR 03/42 5.05	3,071,000	$2,231,815	$2,095,958
DISCOVERY HOLDINGS INC COMPANY GUAR 03/52 5.141	338,000	$225,629	$206,180
DISH DBS CORP COMPANY GUAR 06/29 5.125	150,000	$150,000	$133,500
DISH DBS CORP COMPANY GUAR 07/28 7.375	140,000	$140,000	$133,700
DIST OF COLUMBIA INCOME TAX SE DISGEN 06/50 FIXED 5.25	185,000	$192,583	$186,078
DIVERSIFIED HEALTHCARE T COMPANY GUAR 03/31 4.375	275,000	$273,213	$243,414
DIVERSIFIED HEALTHCARE T SR SECURED 144A 10/30 7.25	65,000	$65,000	$64,868
DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75	175,000	$175,199	$169,362
DK CROWN HOLDINGS INC 2026 TERM LOAN B due 08/25/2033	704,767	$703,757	$701,497
DK TRUST 2025 LXP DK 2025 LXP A 144A	266,000	$265,388	$266,333
DK TRUST DK 2024 SPBX A 144A	2,180,000	$2,180,000	$2,180,681
DLLAA LLC DLLAA 2025 1A A2 144A	596,250	$596,237	$596,315
DOLCETTO HOLDCO SPA SR SECURED REGS 07/32 5.625	351,000	$414,475	$389,968
DOLP TRUST DOLP 2021 NYC D 144A	1,300,000	$1,126,558	$1,094,234
DOLP TRUST DOLP 2021 NYC E 144A	635,000	$524,833	$522,746
DOMETIC GROUP AB SR UNSECURED REGS 09/30 5	102,000	$119,480	$111,355
DOMINICAN REPUBLIC SR UNSECURED 144A 01/30 4.5	2,362,000	$2,256,086	$2,210,242
DOMINICAN REPUBLIC SR UNSECURED 144A 01/41 5.3	150,000	$150,000	$123,338
DOMINICAN REPUBLIC SR UNSECURED 144A 01/45 6.85	1,600,000	$1,628,922	$1,499,680
DOMINICAN REPUBLIC SR UNSECURED 144A 01/60 5.875	400,000	$406,665	$318,880

DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5	1,945,000	$1,934,591	$1,901,432
DOMINICAN REPUBLIC SR UNSECURED 144A 02/31 7.05	760,000	$769,200	$769,538
DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 6	540,000	$534,678	$515,295
DOMINICAN REPUBLIC SR UNSECURED 144A 03/37 6.95	1,850,000	$1,939,364	$1,819,198
DOMINICAN REPUBLIC SR UNSECURED 144A 03/39 6.85	2,000,000	$2,000,000	$1,925,600
DOMINICAN REPUBLIC SR UNSECURED 144A 04/44 7.45	640,000	$697,055	$638,432
DOMINICAN REPUBLIC SR UNSECURED 144A 05/38 6.15	237,000	$236,963	$217,329
DOMINICAN REPUBLIC SR UNSECURED 144A 06/36 10.75	27,400,000	$460,860	$504,337
DOMINICAN REPUBLIC SR UNSECURED 144A 06/36 6.6	200,000	$198,619	$193,470
DOMINICAN REPUBLIC SR UNSECURED 144A 07/28 6	400,000	$416,182	$399,040
DOMINICAN REPUBLIC SR UNSECURED 144A 09/32 4.875	2,240,000	$2,191,858	$2,024,736
DOMINICAN REPUBLIC SR UNSECURED 144A 10/35 5.875	1,290,000	$1,290,000	$1,189,638
DOMINICAN REPUBLIC SR UNSECURED REGS 01/41 5.3	625,000	$575,124	$513,906
DOMINICAN REPUBLIC SR UNSECURED REGS 01/45 6.85	2,621,000	$2,970,192	$2,456,663
DOMINICAN REPUBLIC SR UNSECURED REGS 01/60 5.875	1,506,000	$1,349,595	$1,200,583
DOMINICAN REPUBLIC SR UNSECURED REGS 02/29 5.5	253,000	$245,339	$247,333
DOMINICAN REPUBLIC SR UNSECURED REGS 02/31 7.05	555,000	$567,943	$561,965
DOMINICAN REPUBLIC SR UNSECURED REGS 02/48 6.5	286,000	$268,363	$256,571
DOMINICAN REPUBLIC SR UNSECURED REGS 07/28 6	503,000	$508,199	$501,793
DOMINICAN REPUBLIC SR UNSECURED REGS 09/32 4.875	2,325,000	$2,241,864	$2,101,568
DOMINION ENERGY INC JR SUBORDINA 06/54 VAR	526,000	$559,993	$529,395
DOMINION ENERGY INC SR UNSECURED 04/30 3.375	1,775,000	$1,690,043	$1,648,580
DOMINION ENERGY INC SR UNSECURED 05/28 4.6	1,700,000	$1,698,612	$1,683,043
DOMINION ENERGY INC SR UNSECURED 06/30 5	5,700,000	$5,740,663	$5,573,833
DORMAN PRODUCTS INC COMPANY GUAR 144A 06/34 6.25	1,835,000	$1,834,338	$1,764,554
DOW CHEMICAL CO/THE SR UNSECURED 01/31 4.8	4,459,000	$4,375,632	$4,269,671
DOW CHEMICAL CO/THE SR UNSECURED 02/54 5.6	170,000	$148,902	$141,366
DOW CHEMICAL CO/THE SR UNSECURED 05/49 4.8	968,000	$767,352	$723,074
DOW CHEMICAL CO/THE SR UNSECURED 11/28 4.8	1,105,000	$1,116,833	$1,091,942
DOW CHEMICAL CO/THE SR UNSECURED 11/50 3.6	80,000	$51,655	$49,225
DP WORLD CRESCENT LTD SR UNSECURED REGS 09/28 4.848	1,100,000	$1,143,857	$1,075,795
DP WORLD LTD UAE SR UNSECURED 144A 09/48 5.625	400,000	$496,694	$329,671
DP WORLD LTD UAE SR UNSECURED REGS 07/37 6.85	100,000	$103,639	$99,980
DP WORLD LTD UAE SR UNSECURED REGS 09/48 5.625	3,921,000	$3,827,654	$3,231,601
DRAKE SOFTWARE LLC 2024 TERM LOAN B due 06/26/2031	87,485	$87,659	$82,619
DRC INTERNATIONAL BOND SR UNSECURED 144A 04/32 8.75	470,000	$472,363	$467,882
DREAM FINDERS HOMES INC COMPANY GUAR 144A 09/30 6.875	110,000	$110,000	$102,587
DRESSER UTILITY SOLUTIONS LLC 2026 DELAYED DRAW TERM LOAN due 09/26/2033	29,164	$29,185	$29,310
DRESSER UTILITY SOLUTIONS LLC 2026 TERM LOAN B due 09/26/2033	180,453	$180,584	$181,355
DRIVE AUTO RECEIVABLES TRUST DRIVE 2025 2 A2	155,850	$155,845	$155,858
DRW HOLDINGS LLC 2024 TERM LOAN B due 06/26/2031	494,949	$493,809	$483,813
DRYDEN SENIOR LOAN FUND DRSLF 2019 76A A1R2 144A	6,000,000	$6,000,000	$6,005,118
DRYDEN SENIOR LOAN FUND DRSLF 2019 80A DR 144A	875,000	$855,333	$870,251
DRYDEN SENIOR LOAN FUND DRSLF 2024 115A C1R 144A	250,000	$250,000	$249,582
DRYDEN SENIOR LOAN FUND DRSLF 2024 115A DR 144A	185,000	$185,000	$186,471
DSLA MORTGAGE LOAN TRUST DSLA 2005 AR1 2A1A	8,254	$5,872	$8,170
DSLA MORTGAGE LOAN TRUST DSLA 2007 AR1 2A1A	635,692	$418,232	$527,229
DT MIDSTREAM INC COMPANY GUAR 144A 06/29 4.125	800,000	$800,000	$766,881
DT MIDSTREAM INC COMPANY GUAR 144A 06/31 4.375	825,000	$814,276	$768,975
DTE ELECTRIC CO GENL REF MOR 03/34 5.2	1,000,000	$1,010,363	$962,404
DTE ENERGY CO SR UNSECURED 07/27 4.95	1,475,000	$1,475,010	$1,475,751
DTI HOLDCO INC 2025 TERM LOAN B due 04/26/2029	969,519	$935,586	$936,129
DTP COMMERCIAL MORTGAGE TRUST DTP 2023 STE2 A 144A	960,000	$976,726	$950,902
DUFRY ONE BV COMPANY GUAR REGS 03/32 5.25	102,000	$117,744	$115,975
DUFRY ONE BV COMPANY GUAR REGS 06/33 4.625	159,000	$185,132	$173,723
DUFRY ONE BV SR UNSECURED REGS 05/32 4.5	212,000	$250,014	$234,410
DUKE ENERGY CAROLINAS 1ST MORTGAGE 01/34 4.85	901,000	$897,108	$847,472
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95	257,000	$299,752	$181,728
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/52 3.55	310,000	$226,757	$199,909
DUKE ENERGY CAROLINAS 1ST MORTGAGE 04/51 3.45	564,000	$387,683	$356,333
DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/56 5.75	2,380,000	$2,374,248	$2,153,406
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/49 3.2	259,000	$183,436	$158,954

DUKE ENERGY CAROLINAS 1ST MORTGAGE 12/47 3.7	836,000	$609,632	$569,931
DUKE ENERGY CORP SR UNSECURED 06/51 3.5	132,000	$91,962	$81,206
DUKE ENERGY CORP SR UNSECURED 06/54 5.8	1,395,000	$1,359,691	$1,231,812
DUKE ENERGY CORP SR UNSECURED 08/27 3.15	8,786,000	$8,671,198	$8,654,368
DUKE ENERGY CORP SR UNSECURED 08/47 3.95	330,000	$273,951	$228,290
DUKE ENERGY CORP SR UNSECURED 08/52 5	651,000	$547,209	$513,341
DUKE ENERGY CORP SR UNSECURED 09/46 3.75	1,920,000	$2,061,876	$1,304,926
DUKE ENERGY CORP SR UNSECURED 09/55 5.7	5,831,000	$5,712,519	$5,074,554
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/29 2.5	348,000	$332,097	$318,757
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/30 4.2	179,000	$177,402	$170,370
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 03/34 5.25	3,800,000	$3,819,419	$3,658,186
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 03/36 4.95	405,000	$403,796	$373,654
DUKE ENERGY OHIO INC 1ST MORTGAGE 03/54 5.55	832,000	$768,519	$726,903
DUKE ENERGY OHIO INC 1ST MORTGAGE 04/53 5.65	89,000	$86,606	$78,995
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/33 5.25	1,524,000	$1,541,473	$1,478,362
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/34 5.1	1,663,000	$1,680,742	$1,594,176
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/55 5.55	213,000	$199,749	$187,009
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/42 4.1	92,000	$82,417	$71,201
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/50 2.5	938,000	$558,668	$491,272
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/36 5.55	40,000	$39,861	$38,601
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/56 6.15	45,000	$44,957	$42,831
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 12/44 4.15	158,000	$147,184	$119,348
DUKE UNIVERSITY HEALTH SR UNSECURED 06/47 3.92	445,000	$477,007	$323,499
DUOMO BIDCO SPA SR SECURED REGS 01/32 VAR	127,000	$146,844	$144,112
DURST COMMERCIAL MORTGAGE TRUS DURST 2025 151 A 144A	3,988,000	$3,988,000	$3,891,194
DURST COMMERCIAL MORTGAGE TRUS DURST 2025 151 B 144A	4,650,000	$4,649,639	$4,551,952
DWIGHT 2025 FL1 ISSUER LLC DWIGHT 2025 FL1 A 144A	80,000	$80,071	$80,025
DWIGHT 2025 FL1 ISSUER LLC DWIGHT 2026 FL2 A 144A	500,000	$500,000	$500,136
DYE + DURHAM LIMITED SR SECURED 144A 04/29 8.625	970,000	$924,848	$514,100
DYNAMO NEWCO II GMBH 2025 USD TERM LOAN B due 09/30/2031	358,058	$349,320	$349,107
DYNAMO NEWCO II GMBH SR SECURED REGS 10/31 6.25	100,000	$111,720	$107,816
EAGLE FUNDING LUXCO SARL SR UNSECURED 144A 08/30 5.5	5,495,000	$5,486,994	$5,404,607
EAGLE FUNDING LUXCO SARL SR UNSECURED REGS 08/30 5.5	4,000,000	$4,014,463	$3,934,200
EAST OHIO GAS CO/THE SR UNSECURED 144A 06/30 2	275,000	$274,668	$241,387
EATON CORP COMPANY GUAR 03/36 4.8	1,010,000	$1,007,955	$928,264
EATON CORP COMPANY GUAR 11/42 4.15	350,000	$310,395	$277,289
EC FINANCE PLC SR SECURED REGS 10/26 3.25	100,000	$117,041	$112,757
ECHOSTAR CORP SR SECURED 11/29 10.75	1,150,000	$1,203,456	$1,233,250
ECHOSTAR CORP SR SECURED 11/30 6.75	951,591	$956,905	$951,325
ECL ENTERTAINMENT LLC 2025 TERM LOAN B due 08/30/2030	142,059	$142,059	$142,149
ECMC GROUP STUDENT LOAN TRUST ECMC 2016 1A A 144A	19,086,982	$19,362,027	$19,267,930
ECMC GROUP STUDENT LOAN TRUST ECMC 2020 3A A1B 144A	515,935	$522,376	$517,177
ECMC GROUP STUDENT LOAN TRUST ECMC 2025 2A A 144A	4,156,431	$4,156,431	$4,117,005
ECOPETROL SA SR UNSECURED 01/33 8.875	110,000	$112,832	$114,281
ECOPETROL SA SR UNSECURED 02/32 7.75	1,000,000	$998,135	$993,024
ECOPETROL SA SR UNSECURED 04/30 6.875	148,000	$154,454	$146,755
EDELMAN FINANCIAL CENTER LLC 2026 TERM LOAN B due 12/01/2031	1,910,000	$1,910,156	$1,907,269
EDGE FINCO PLC SR SECURED REGS 08/31 8.125	527,000	$727,235	$713,700
EDGECONNEX DATA CENTERS ISSUER EDGE 2022 1 A2 144A	633,054	$616,987	$612,437
EDGECONNEX DATA CENTERS ISSUER EDGE 2024 1 A2 144A	948,269	$946,354	$917,074
EDGED COMPUTE LLC SR SECURED 144A 04/31 7.5	360,000	$356,898	$328,879
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 04/29 4.125	200,000	$192,200	$189,224
EDGEWELL PERSONAL CARE COMPANY GUAR 144A 06/28 5.5	80,000	$79,724	$79,202
EDISON INTERNATIONAL JR SUBORDINA 06/53 VAR	50,000	$51,340	$50,305
EDISON INTERNATIONAL JR SUBORDINA 06/54 VAR	200,000	$205,565	$201,211
EDISON INTERNATIONAL SR UNSECURED 05/28 5	900,000	$899,261	$888,295
EDISON INTERNATIONAL SR UNSECURED 06/29 5.45	1,000,000	$1,006,745	$980,155
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25	1,501,000	$1,499,783	$1,474,169
EDO SUKUK LTD COMPANY GUAR 144A 01/36 5.14	875,000	$875,000	$819,327
EDP SA JR SUBORDINA REGS 03/82 VAR	100,000	$115,413	$112,404
EDP SA JR SUBORDINA REGS 05/54 VAR	200,000	$219,940	$224,287
EDP SA JR SUBORDINA REGS 09/54 VAR	200,000	$219,416	$221,668

EDP SERVICIOS FIN ESP SA SR UNSECURED REGS 02/32 3.25	190,000	$226,474	$205,180
EDP SERVICIOS FIN ESP SA SR UNSECURED REGS 03/33 3.75	1,500,000	$1,712,708	$1,639,634
EDVESTINU PRIVATE EDUCATION LO EDVES 2021 A A 144A	79,881	$79,812	$73,058
EF HOLD/EF KY/ELL KY/TRS COMPANY GUAR 144A 09/30 7.375	1,345,000	$1,349,014	$1,320,518
EF HOLD/EF KY/ELL KY/TRS EF HOLD/EF KY/ELL KY/TRS	35,000	$34,658	$34,363
EFESTO BIDCO SPA/US LLC SR SECURED 144A 02/32 7.5	1,100,000	$1,100,000	$1,073,468
EFS COGEN HOLDINGS I LLC 2026 TERM LOAN B due 10/03/2031	263,657	$264,787	$264,316
EIG PEARL HOLDINGS SARL SR SECURED 144A 08/36 3.545	611,156	$588,741	$528,433
EIG PEARL HOLDINGS SARL SR SECURED 144A 11/46 4.387	1,577,000	$1,314,284	$1,152,284
EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375	280,000	$323,863	$311,911
ELANCO ANIMAL HEALTH INC 2025 TERM LOAN B due 10/31/2032	406,357	$408,309	$406,052
ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.4	2,175,000	$2,179,590	$2,168,651
ELDORADO GOLD CORP SR UNSECURED 144A 09/29 6.25	535,000	$510,225	$529,048
ELDRIDGE CLO LTD ELD 2026 3A A 144A	250,000	$249,625	$250,021
ELECTRICITE DE FRANCE SA JR SUBORDINA REGS 12/99 VAR	1,200,000	$1,417,691	$1,373,570
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 04/64 6	1,000,000	$920,898	$862,924
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 06/34 6.125	250,000	$325,048	$324,455
ELECTRONIC ARTS INC SR UNSECURED 02/51 2.95	1,415,000	$1,137,952	$1,146,791
ELEMENT MAT TEC GR US HLD INC 2022 USD TERM LOAN due 07/06/2029	646,221	$649,077	$646,493
ELEVANCE HEALTH INC SR UNSECURED 01/36 5	1,025,000	$1,006,406	$945,050
ELEVANCE HEALTH INC SR UNSECURED 02/30 4.75	3,090,000	$3,073,910	$3,015,049
ELEVANCE HEALTH INC SR UNSECURED 02/55 5.7	595,000	$563,444	$523,022
ELEVANCE HEALTH INC SR UNSECURED 05/30 2.25	1,900,000	$1,755,653	$1,694,448
ELEVANCE HEALTH INC SR UNSECURED 09/32 4.6	4,265,000	$4,256,479	$3,999,672
ELFI GRADUATE LOAN PROGRAM LLC ELFI 2023 A A 144A	640,288	$637,269	$635,489
ELFI GRADUATE LOAN PROGRAM LLC ELFI 2024 A A 144A	202,406	$202,263	$197,301
ELIA GROUP SA/NV SUBORDINATED REGS 12/99 VAR	100,000	$115,460	$109,922
ELIOR GROUP SA SR UNSECURED REGS 03/30 5.625	212,000	$245,762	$228,502
ELK GROVE VILLAGE PROPER SR SECURED 144A 06/31 7.5	1,011,000	$1,002,729	$952,766
ELLINGTON FINANCIAL MORTGAGE T EFMT 2020 1 A3 144A	1,150,000	$1,149,863	$1,113,380
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A	4,549,048	$3,812,592	$3,746,074
ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 3 A1 144A	1,235,314	$997,599	$987,978
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A	560,000	$423,048	$390,573
ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 2 A2 144A	2,716,288	$2,677,187	$2,455,149
ELLINGTON FINANCIAL MORTGAGE T EFMT 2024 INV2 A3 144A	613,205	$613,152	$603,387
ELLINGTON FINANCIAL MORTGAGE T EFMT 2025 INV2 A1 144A	2,406,861	$2,416,639	$2,360,317
ELLINGTON FINANCIAL MORTGAGE T EFMT 2025 INV3 A1 144A	178,237	$178,226	$174,767
ELLINGTON FINANCIAL MORTGAGE T EFMT 2025 NQM3 A1 144A	271,511	$271,495	$267,184
ELLINGTON FINANCIAL MORTGAGE T EFMT 2025 NQM4 A1 144A	519,461	$520,735	$505,111
ELLINGTON FINANCIAL MORTGAGE T EFMT 2025 NQM5 A1 144A	281,213	$281,197	$274,267
ELLINGTON FINANCIAL MORTGAGE T EFMT 2025 NQM6 A1 144A	3,082,120	$3,081,987	$2,988,980
ELLINGTON FINANCIAL MORTGAGE T EFMT 2025 RTL1 A2 144A	1,100,000	$1,108,274	$1,082,905
ELLINGTON FINANCIAL MORTGAGE T EFMT 2026 INV8 A1 144A	4,084,457	$4,084,353	$4,013,321
ELLINGTON FINANCIAL MORTGAGE T EFMT 2026 NQM5 A1 144A	6,330,286	$6,330,106	$6,210,222
ELLINGTON FINANCIAL MORTGAGE T EFMT 2026 NQM6 A1 144A	4,354,168	$4,354,054	$4,263,550
ELLINGTON FINANCIAL MORTGAGE T EFMT 2026 NQM7 A1 144A	489,308	$489,295	$480,367
ELLUCIAN HOLDINGS INC SR SECURED 144A 12/29 6.5	1,171,000	$1,165,689	$1,126,598
ELLUCIAN HOLDINGS, INC. 2024 1ST LIEN TERM LOAN B due 10/09/2029	158,606	$158,606	$155,632
ELM CLO LTD ELM 2024 ELM A10 144A	2,050,000	$2,050,000	$2,044,817
ELM CLO LTD ELM 2024 ELM A15 144A	2,050,000	$2,050,000	$2,044,817
ELM CLO LTD ELM 2024 ELM D10 144A	1,300,000	$1,300,000	$1,296,721
ELM CLO LTD ELM 2024 ELM D15 144A	909,000	$909,000	$906,634
ELMWOOD CLO 20 LTD ELM20 2022 7A AR2 144A	420,000	$420,122	$419,994
ELMWOOD CLO 25 LTD ELM25 2024 1A DR 144A	650,000	$650,000	$654,071
ELMWOOD CLO 30 LTD ELM30 2024 6A A1R 144A	1,170,000	$1,170,000	$1,170,238
ELMWOOD CLO 41 LTD ELM41 2025 4A A 144A	12,550,000	$12,596,946	$12,556,865
ELMWOOD CLO I LTD. ELMW1 2019 1A A1R3 144A	145,000	$145,000	$144,928
ELMWOOD CLO II LTD. ELMW2 2019 2A BRR 144A	300,000	$300,000	$300,210
ELMWOOD CLO IV LTD ELMW4 2020 1A CRR 144A	1,500,000	$1,500,000	$1,500,774
ELMWOOD CLO VIII LTD ELMW8 2021 1A DRR 144A	600,000	$600,000	$604,655
EMBRAER NETHERLANDS FINA COMPANY GUAR 02/35 5.98	514,000	$529,175	$504,684
EMG UTICA LLC 2025 TERM LOAN B due 04/01/2030	1,429,182	$1,426,050	$1,429,182

EMIRATES NBD BANK PJSC SR UNSECURED REGS 06/31 5.125	1,600,000	$1,583,939	$1,531,075
EMPIRE COMMUNITIES CORP SR UNSECURED 144A 05/29 9.75	500,000	$505,879	$506,021
EMPRESA DE TRANSPORTE ME SR UNSECURED 144A 05/50 4.7	1,017,000	$1,023,251	$780,138
EMPRESA DE TRANSPORTE ME SR UNSECURED REGS 05/50 4.7	522,000	$596,953	$400,425
EMPRESA NACIONAL DEL PET SR UNSECURED 144A 05/33 6.15	784,000	$794,892	$771,616
EMPRESA NACIONAL DEL PET SR UNSECURED 144A 07/34 5.95	400,000	$399,210	$385,838
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 07/34 5.95	200,000	$197,584	$192,919
EMPRESA NACIONAL DEL PET SR UNSECURED REGS 09/47 4.5	525,000	$458,817	$401,231
EMRLD BOR / EMRLD CO ISS SR SECURED 144A 07/31 6.75	443,000	$448,209	$440,353
EMRLD BOR / EMRLD CO ISS SR SECURED 144A 12/30 6.625	1,658,000	$1,682,485	$1,645,215
EMRLD BOR / EMRLD CO ISS SR SECURED REGS 12/30 6.375	300,000	$341,615	$346,922
EMRLD BORROWER LP 2024 TERM LOAN B due 08/04/2031	2,290,370	$2,287,492	$2,288,057
EMRLD BORROWER LP TERM LOAN B due 05/31/2030	952,194	$952,113	$951,470
ENBRIDGE INC COMPANY GUAR 03/33 5.7	900,000	$899,187	$886,202
ENBRIDGE INC COMPANY GUAR 04/27 5.25	1,283,000	$1,282,955	$1,285,519
ENBRIDGE INC COMPANY GUAR 04/29 5.3	345,000	$345,895	$343,597
ENBRIDGE INC COMPANY GUAR 04/34 5.625	2,515,000	$2,521,989	$2,452,088
ENBRIDGE INC COMPANY GUAR 08/33 2.5	900,000	$897,751	$727,137
ENCOMPASS HEALTH CORP COMPANY GUAR 02/28 4.5	208,000	$206,674	$204,688
ENCOMPASS HEALTH CORP COMPANY GUAR 144A 06/34 5.875	677,000	$674,420	$646,959
ENCORE CAPITAL GROUP INC SR SECURED 144A 04/31 6.625	1,710,000	$1,704,482	$1,680,641
ENCORE CAPITAL GROUP INC SR SECURED 144A 05/30 8.5	1,000,000	$1,000,000	$1,045,182
ENCORE CAPITAL GROUP INC SR SECURED 144A 06/32 6.625	400,000	$400,398	$391,153
ENCORE CAPITAL GROUP INC SR SECURED REGS 06/28 4.25	101,000	$132,969	$130,792
ENDO FINANCE HOLDINGS LP SR SECURED 144A 04/31 8.5	1,468,000	$1,518,694	$1,516,512
ENEL FINANCE INTL NV COMPANY GUAR 144A 06/32 5	3,400,000	$3,358,954	$3,246,901
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6	3,400,000	$3,831,847	$3,237,295
ENERFLEX INC SR UNSECURED 144A 01/31 6.875	160,000	$160,593	$158,727
ENERGEAN PLC SR SECURED REGS 05/31 5.625	100,000	$116,640	$110,871
ENERGIA GROUP ROI SR SECURED REGS 10/32 5.5	152,000	$175,378	$172,313
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 03/29 4.375	952,000	$926,284	$902,038
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 06/28 4.75	1,058,000	$1,056,700	$1,032,386
ENERGIZER HOLDINGS INC COMPANY GUAR 144A 09/33 6	975,000	$958,165	$895,447
ENERGY TRANSFER LP COMPANY GUAR 04/29 5.25	661,000	$672,612	$656,980
ENERGY TRANSFER LP JR SUBORDINA 01/57 VAR	407,000	$400,120	$390,095
ENERGY TRANSFER LP JR SUBORDINA 02/56 VAR	586,000	$586,259	$573,758
ENERGY TRANSFER LP JR SUBORDINA 05/54 VAR	130,000	$136,636	$133,676
ENERGY TRANSFER LP JR SUBORDINA 10/54 VAR	674,000	$694,681	$677,841
ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR	560,000	$569,134	$566,398
ENERGY TRANSFER LP SR UNSECURED 01/56 6.3	211,000	$205,797	$196,029
ENERGY TRANSFER LP SR UNSECURED 02/33 5.75	750,000	$749,482	$738,712
ENERGY TRANSFER LP SR UNSECURED 04/30 5.2	527,000	$531,770	$520,162
ENERGY TRANSFER LP SR UNSECURED 04/55 6.2	130,000	$125,234	$119,111
ENERGY TRANSFER LP SR UNSECURED 05/30 3.75	2,510,000	$2,411,022	$2,351,994
ENERGY TRANSFER LP SR UNSECURED 05/34 5.55	260,000	$264,147	$251,037
ENERGY TRANSFER LP SR UNSECURED 05/50 5	2,153,000	$1,783,587	$1,687,507
ENERGY TRANSFER LP SR UNSECURED 05/54 5.95	1,062,000	$1,029,762	$942,571
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95	210,000	$210,702	$208,816
ENERGY TRANSFER LP SR UNSECURED 06/41 6.05	80,000	$89,210	$76,067
ENERGY TRANSFER LP SR UNSECURED 09/54 6.05	1,574,000	$1,578,287	$1,411,761
ENERGY TRANSFER LP SR UNSECURED 10/47 5.4	825,000	$754,949	$693,788
ENERGY TRANSFER LP SR UNSECURED 11/29 8.25	275,000	$317,586	$293,113
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4	547,000	$582,737	$559,830
ENERGY TRANSFER LP SR UNSECURED 12/33 6.55	98,000	$102,679	$100,565
ENERGY TRANSFER LP SR UNSECURED 12/45 6.125	3,050,000	$3,126,602	$2,824,283
ENERGYSOLUTIONS LLC 2026 TERM LOAN B due 07/23/2033	345,842	$344,977	$345,735
ENERGYSOLUTIONS, LLC 2023 TERM LOAN B due 09/20/2030	130,908	$130,432	$130,663
ENERSYS COMPANY GUAR 144A 01/32 6.625	1,664,000	$1,664,527	$1,650,082
ENGIE SA SUBORDINATED 12/99 VAR	310,000	$219,077	$210,448
ENGIE SA SUBORDINATED REGS 12/99 VAR	700,000	$817,915	$763,924
ENGINEERED MACHINERY HLDG INC 2026 USD TERM LOAN B due 11/26/2032	558,121	$562,227	$558,690
ENI SPA SR UNSECURED 144A 05/34 5.5	1,000,000	$1,012,941	$968,610

ENI SPA SR UNSECURED 144A 05/54 5.95	900,000	$889,776	$814,073
ENI SPA SR UNSECURED REGS 01/34 3.875	225,000	$247,863	$247,144
ENI SPA SR UNSECURED REGS 05/33 4.25	219,000	$258,525	$247,773
ENPRO INC COMPANY GUAR 144A 06/33 6.125	350,000	$353,612	$337,410
ENQUEST PLC COMPANY GUAR 144A 04/31 9.875	385,000	$389,342	$400,252
ENSONO LP 2021 TERM LOAN due 05/26/2028	475,000	$474,218	$473,295
ENTEGRIS INC COMPANY GUAR 144A 06/30 5.95	601,000	$585,632	$588,816
ENTEGRIS INC SR SECURED 144A 04/29 4.75	539,000	$524,616	$521,363
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/34 5.45	1,000,000	$1,018,650	$970,377
ENTERGY LOUISIANA LLC 1ST MORTGAGE 03/34 5.35	1,000,000	$998,600	$965,348
ENTERGY MISSISSIPPI LLC 1ST MORTGAGE 04/36 5.05	640,000	$639,430	$588,732
ENTERPRISE FLEET FINANCING LLC EFF 2024 1 A3 144A	130,000	$129,976	$130,330
ENTERPRISE FLEET FINANCING LLC EFF 2024 3 A4 144A	199,000	$198,998	$198,862
ENTERPRISE FLEET FINANCING LLC EFF 2024 4 A3 144A	573,000	$572,963	$571,025
ENTERPRISE FLEET FINANCING LLC EFF 2026 1 A3 144A	1,148,000	$1,147,832	$1,120,640
ENTERPRISE FLEET FINANCING LLC EFF 2026 3 A1 144A	8,267,502	$8,267,502	$8,258,548
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/55 5.55	10,000	$10,122	$8,821
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR	150,000	$147,499	$147,957
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55	100,000	$118,178	$111,293
EOC BORROWER LLC TERM LOAN B due 03/24/2032	500,000	$503,750	$500,750
EP INFRASTRUCTURE AS SR UNSECURED REGS 01/34 4.375	480,000	$570,747	$515,700
EP INFRASTRUCTURE AS SR UNSECURED REGS 02/33 4.125	548,000	$632,356	$588,532
EP INFRASTRUCTURE AS SR UNSECURED REGS 03/31 1.816	647,000	$681,983	$646,878
EP WEALTH ADVISORS LLC 2026 TERM LOAN B due 10/18/2032	1,238,775	$1,239,952	$1,241,352
EPHIOS SUBCO SARL SR SECURED REGS 01/31 7.875	212,000	$249,869	$251,312
EPICOR SOFTWARE CORPORATION 2024 TERM LOAN F due 05/30/2031	750,000	$728,438	$735,863
EPR PROPERTIES SR UNSECURED 08/29 3.75	400,000	$374,302	$377,698
EQT CORP SR UNSECURED 01/29 4.5	824,000	$810,635	$803,380
EQT CORP SR UNSECURED 01/29 5	2,931,000	$2,908,003	$2,898,208
EQT CORP SR UNSECURED 01/31 4.75	11,298,000	$11,077,046	$10,828,330
EQT CORP SR UNSECURED 02/30 7	3,099,000	$3,290,700	$3,211,796
EQT CORP SR UNSECURED 04/28 5.7	225,000	$227,012	$226,011
EQT CORP SR UNSECURED 06/30 7.5	6,207,000	$6,655,689	$6,511,043
EQT CORP SR UNSECURED 10/27 3.9	3,168,000	$3,117,771	$3,129,859
EQT CORP SR UNSECURED 144A 05/31 3.625	3,121,000	$3,007,217	$2,848,996
EQT TRUST EQT 2024 EXTR A 144A	158,323	$158,313	$155,906
EQT TRUST EQT 2026 IND1 A 144A	229,000	$229,000	$228,928
EQT TRUST EQT 2026 IND1 D 144A	163,000	$163,000	$163,102
EQT TRUST EQT 2026 IND2 B 144A	2,194,000	$2,194,000	$2,193,314
EQUATE PETROCHEMICAL CO COMPANY GUAR 144A 11/26 4.25	841,000	$840,425	$838,571
EQUATE PETROCHEMICAL CO COMPANY GUAR REGS 11/26 4.25	200,000	$199,632	$199,422
EQUIFAX INC SR UNSECURED 05/30 3.1	900,000	$932,203	$822,984
EQUINIX EU 2 FINANCING C COMPANY GUAR 03/33 4.7	917,000	$900,338	$845,107
EQUINIX EU 2 FINANCING C COMPANY GUAR 06/34 5.5	3,005,000	$3,066,192	$2,865,189
EQUINIX EU 2 FINANCING C COMPANY GUAR 11/30 4.6	1,955,000	$1,953,905	$1,864,158
EQUINIX INC SR UNSECURED 03/28 1.55	2,285,000	$2,186,854	$2,165,793
EQUINIX INC SR UNSECURED 04/32 3.9	933,000	$881,288	$840,193
EQUINIX INC SR UNSECURED 05/28 2	867,000	$835,964	$823,177
EQUINIX INC SR UNSECURED 05/31 2.5	615,000	$554,522	$530,677
EQUINIX INC SR UNSECURED 07/30 2.15	1,400,000	$1,409,216	$1,226,352
EQUINIX INC SR UNSECURED 08/33 5.5	384,000	$376,132	$368,985
EQUINIX INC SR UNSECURED 09/51 2.95	90,000	$52,589	$49,647
EQUIPMENTSHARE.COM INC SECURED 144A 03/33 8	1,150,000	$1,198,603	$1,146,571
EQUIPMENTSHARE.COM INC SECURED 144A 05/28 9	355,000	$363,297	$358,460
EQUIPMENTSHARE.COM INC SECURED 144A 05/32 8.625	425,000	$447,976	$429,678
EQUIPMENTSHARE.COM INC SECURED 144A 07/34 7.125	2,050,000	$2,027,330	$1,931,710
ERAC USA FINANCE LLC COMPANY GUAR 144A 04/36 5.25	367,000	$361,197	$345,118
ERAC USA FINANCE LLC COMPANY GUAR 144A 05/28 4.6	1,126,000	$1,124,570	$1,116,042
ERM EMERALD US INC. USD TERM LOAN B1 due 01/12/2032	115,428	$115,174	$115,523
ERP OPERATING LP SR UNSECURED 10/31 4.95	1,045,000	$1,043,336	$1,009,720
ERP OPERATING LP SR UNSECURED 10/36 5.45	680,000	$679,447	$646,806
ESAB CORP COMPANY GUAR 144A 04/29 6.25	1,227,000	$1,227,000	$1,216,204

ESAB CORP COMPANY GUAR 144A 04/31 5.625	1,006,000	$1,006,693	$962,644
ESC GCB144A QVC INC 04/29 6.87	2,330,000	$0	$1,177,556
ESC LEHMAN BRTH HLDH PROD	50,301	$0	$5
ESKOM HOLDINGS GOVT GUARANT 144A 08/28 6.35	1,270,000	$1,270,495	$1,268,399
ESKOM HOLDINGS SR UNSECURED 144A 08/28 8.45	350,000	$357,669	$360,487
ESSENDI SA SR SECURED REGS 05/32 VAR	300,000	$351,930	$343,303
ESSENDI SA SR SECURED REGS 10/29 6.375	100,000	$121,052	$116,474
ESSENTIAL UTILITIES INC SR UNSECURED 03/36 5.125	1,415,000	$1,412,262	$1,310,490
ESSEX PORTFOLIO LP COMPANY GUAR 01/30 3	950,000	$945,445	$873,620
ESSEX PORTFOLIO LP COMPANY GUAR 03/32 2.65	800,000	$820,279	$680,575
EUSHI FINANCE INC COMPANY GUAR 04/56 VAR	200,000	$198,664	$191,477
EUSHI FINANCE INC COMPANY GUAR 12/54 VAR	52,000	$53,935	$52,525
EVERBANK MORTGAGE LOAN TRUST EVER 2013 2 A 144A	309,715	$291,158	$280,431
EVERFORTH INC COMPANY GUAR 144A 05/28 4.625	700,000	$659,853	$675,706
EVERGREEN ACQCO 1 LP 2025 TERM LOAN B due 09/17/2032	678,547	$676,971	$678,757
EVERGY INC JR SUBORDINA 06/55 VAR	780,000	$790,947	$767,202
EVERSOURCE ENERGY SR UNSECURED 12/30 4.45	1,900,000	$1,896,468	$1,805,625
EXCELERATE ENERGY LP COMPANY GUAR 144A 05/30 8	868,000	$873,753	$892,196
EXELON CORP SR UNSECURED 03/34 5.45	1,750,000	$1,747,761	$1,683,491
EXELON CORP SR UNSECURED 03/52 4.1	980,000	$764,018	$670,029
EXELON CORP SR UNSECURED 04/30 4.05	2,065,000	$2,051,972	$1,962,078
EXETER AUTOMOBILE RECEIVABLES EART 2025 1A D	3,740,000	$3,739,417	$3,736,420
EXETER AUTOMOBILE RECEIVABLES EART 2025 2A C	3,000,000	$2,999,938	$3,001,194
EXETER AUTOMOBILE RECEIVABLES EART 2025 3A A3	6,561,543	$6,560,973	$6,564,961
EXETER AUTOMOBILE RECEIVABLES EART 2026 3A A1	477,193	$477,193	$477,150
EXETER AUTOMOBILE RECEIVABLES EART 2026 3A A2	2,500,000	$2,499,989	$2,496,990
EXETER AUTOMOBILE RECEIVABLES EART 2026 4A A1	4,653,821	$4,653,821	$4,652,888
EXPAND ENERGY CORP COMPANY GUAR 02/29 5.375	1,181,000	$1,178,950	$1,173,524
EXPAND ENERGY CORP COMPANY GUAR 02/32 4.75	3,041,000	$2,927,821	$2,861,316
EXPAND ENERGY CORP COMPANY GUAR 03/30 5.375	1,773,000	$1,788,127	$1,745,955
EXPAND ENERGY CORP SR UNSECURED 01/35 5.7	5,948,000	$5,923,847	$5,703,401
EXPAND ENERGY CORP SR UNSECURED 09/31 5.65	532,000	$531,414	$525,283
EXPEDIA GROUP INC COMPANY GUAR 02/30 3.25	125,000	$116,749	$115,454
EXPEDIA GROUP INC COMPANY GUAR 02/35 5.4	1,975,000	$1,963,139	$1,843,898
EXPEDIA GROUP INC COMPANY GUAR 03/31 2.95	129,000	$128,431	$114,387
EXPORT IMPORT BK INDIA SR UNSECURED 144A 01/30 3.25	600,000	$617,404	$554,418
EXPORT IMPORT BK INDIA SR UNSECURED 144A 01/56 5.75	229,000	$227,462	$206,162
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/30 3.25	2,124,000	$2,059,048	$1,962,640
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/31 2.25	467,000	$434,127	$403,433
EXPORT IMPORT BK INDIA SR UNSECURED REGS 01/33 5.5	458,000	$456,511	$445,069
EXTENDED STAY AMERICA TRUST ESA 2025 ESH D 144A	1,433,615	$1,433,615	$1,439,887
EXTRA SPACE STORAGE LP COMPANY GUAR 06/29 4	906,000	$943,592	$870,335
EXTRA SPACE STORAGE LP COMPANY GUAR 06/35 5.4	1,569,000	$1,558,158	$1,484,977
EXTRA SPACE STORAGE LP COMPANY GUAR 12/27 3.875	580,000	$575,164	$570,929
EZCORP INC COMPANY GUAR 144A 04/32 7.375	615,000	$638,095	$626,540
EZEE FIBER FUNDING LLC EZEE 2026 1A A2 144A	1,820,000	$1,819,996	$1,766,907
FAIR ISAAC CORP COMPANY GUAR 144A 09/34 6.25	6,948,000	$6,941,008	$6,172,961
FAIR ISAAC CORP SR UNSECURED 144A 05/33 6	2,280,000	$2,271,401	$2,034,809
FAIR ISAAC CORP SR UNSECURED 144A 06/28 4	221,000	$216,312	$211,053
FAIRFAX FINL HLDGS LTD SR UNSECURED 04/30 4.625	900,000	$900,000	$867,840
FALABELLA SA SR UNSECURED 144A 01/32 3.375	230,000	$228,867	$199,180
FANNIE MAE CAS CAS 2021 R01 1M2 144A	317,568	$317,568	$317,683
FANNIE MAE CAS CAS 2022 R04 1M2 144A	3,500,000	$3,500,000	$3,529,889
FANNIE MAE CAS CAS 2022 R07 1M2 144A	2,415,000	$2,546,241	$2,474,091
FANNIE MAE CAS CAS 2023 R03 2M2 144A	1,685,000	$1,763,624	$1,745,221
FANNIE MAE CAS CAS 2023 R05 1M2 144A	500,000	$500,000	$518,380
FANNIE MAE CAS CAS 2023 R06 1M2 144A	1,530,000	$1,582,057	$1,573,039
FANNIE MAE CAS CAS 2024 R01 1M2 144A	625,000	$625,000	$627,927
FANNIE MAE CAS CAS 2024 R02 1M2 144A	800,000	$797,652	$804,000
FANNIE MAE CAS CAS 2024 R04 1M2 144A	741,434	$741,434	$742,825
FANNIE MAE CAS CAS 2024 R06 1M2 144A	868,508	$868,380	$869,318
FANNIE MAE CAS CAS 2025 R06 1M2 144A	1,667,000	$1,667,000	$1,669,556

FANNIE MAE CAS CAS 2026 R01 2M2 144A	2,930,000	$2,930,000	$2,924,526
FANNIE MAE CAS CAS 2026 R04 2M2 144A	2,273,000	$2,273,000	$2,272,304
FANNIE MAE CAS CAS 2026 R05 1M1 144A	1,837,649	$1,837,649	$1,838,856
FANNIE MAE CAS CAS 2026 R05 1M2 144A	1,011,000	$1,011,000	$1,013,963
FANNIE MAE FNR 2000 32 SM	9,299	$323	$464
FANNIE MAE FNR 2001 79 BA	44,421	$44,323	$44,028
FANNIE MAE FNR 2002 76 PH	33,395	$34,915	$33,444
FANNIE MAE FNR 2002 90 A1	350,569	$344,856	$348,950
FANNIE MAE FNR 2003 23 CH	40,360	$42,373	$39,893
FANNIE MAE FNR 2003 25 IK	18,758	$3,283	$2,340
FANNIE MAE FNR 2003 32 UI	21,067	$3,348	$2,807
FANNIE MAE FNR 2003 33 IA	33,399	$1,436	$4,090
FANNIE MAE FNR 2003 35 IU	13,625	$1,927	$1,792
FANNIE MAE FNR 2003 41 OZ	131,775	$130,592	$122,871
FANNIE MAE FNR 2003 49 IO	14,978	$2,290	$1,850
FANNIE MAE FNR 2004 38 FK	36,032	$35,778	$35,735
FANNIE MAE FNR 2005 17 EX	22,259	$23,294	$22,168
FANNIE MAE FNR 2006 118 A2	42,873	$41,774	$42,082
FANNIE MAE FNR 2010 27 AS	168,092	$17,167	$10,373
FANNIE MAE FNR 2011 112 PB	762,186	$793,547	$704,407
FANNIE MAE FNR 2011 116 ZA	5,795,679	$5,953,930	$5,282,226
FANNIE MAE FNR 2011 52 GB	387,869	$414,768	$378,029
FANNIE MAE FNR 2011 96 SA	351,453	$25,224	$16,853
FANNIE MAE FNR 2011 99 DB	325,055	$347,820	$317,058
FANNIE MAE FNR 2012 111 B	64,097	$70,108	$66,076
FANNIE MAE FNR 2012 120 PB	263,131	$246,467	$211,210
FANNIE MAE FNR 2012 133 CS	150,278	$13,129	$8,872
FANNIE MAE FNR 2012 134 MS	84,346	$8,473	$5,100
FANNIE MAE FNR 2012 144 PB	314,663	$265,276	$254,248
FANNIE MAE FNR 2012 153 B	244,448	$267,311	$255,279
FANNIE MAE FNR 2012 28 B	5,206	$5,320	$5,258
FANNIE MAE FNR 2012 46 BA	123,047	$127,689	$123,856
FANNIE MAE FNR 2012 68 SL	1,645,222	$231,693	$94,206
FANNIE MAE FNR 2012 74 OA	7,038	$6,065	$6,315
FANNIE MAE FNR 2012 74 SA	77,417	$5,348	$2,788
FANNIE MAE FNR 2012 75 AO	3,519	$3,124	$3,118
FANNIE MAE FNR 2012 75 NS	31,744	$3,529	$2,362
FANNIE MAE FNR 2012 99 SL	1,287,274	$181,942	$97,327
FANNIE MAE FNR 2013 1 MD	172,000	$158,703	$143,283
FANNIE MAE FNR 2013 10 FA	574,745	$574,407	$561,294
FANNIE MAE FNR 2013 106 MA	447,094	$463,763	$438,900
FANNIE MAE FNR 2013 126 CS	276,781	$15,646	$11,435
FANNIE MAE FNR 2013 15 EB	250,000	$239,681	$217,491
FANNIE MAE FNR 2013 26 HI	2,041	$53	$12
FANNIE MAE FNR 2013 43 XL	730,000	$643,438	$630,957
FANNIE MAE FNR 2013 73 IA	32,288	$1,203	$667
FANNIE MAE FNR 2013 9 LB	290,452	$229,557	$189,607
FANNIE MAE FNR 2014 1 KF	4,023,827	$4,027,797	$3,975,031
FANNIE MAE FNR 2014 58 MZ	4,353,401	$3,943,756	$3,964,842
FANNIE MAE FNR 2014 61 ZV	1,146,243	$1,052,639	$1,007,003
FANNIE MAE FNR 2015 39 LZ	36,483	$32,325	$30,940
FANNIE MAE FNR 2015 40 GZ	7,544,473	$6,777,819	$6,607,944
FANNIE MAE FNR 2015 56 AS	80,728	$8,749	$4,577
FANNIE MAE FNR 2015 65 CZ	294,615	$257,672	$240,472
FANNIE MAE FNR 2016 31 VS	2,408,955	$332,842	$157,476
FANNIE MAE FNR 2016 53 KS	1,569,949	$245,657	$107,586
FANNIE MAE FNR 2016 57 SA	3,733,023	$571,195	$232,528
FANNIE MAE FNR 2016 93 SL	2,125,147	$383,092	$111,701
FANNIE MAE FNR 2017 109 SA	1,654,476	$291,681	$114,941
FANNIE MAE FNR 2017 20 SA	1,648,702	$260,508	$118,285
FANNIE MAE FNR 2017 54 SN	2,232,890	$408,775	$175,132
FANNIE MAE FNR 2018 66 SM	1,885,805	$326,022	$140,961

FANNIE MAE FNR 2018 74 AB	143,548	$132,207	$126,773
FANNIE MAE FNR 2018 74 SA	2,449,286	$388,107	$168,041
FANNIE MAE FNR 2019 33 SB	5,735,919	$1,059,148	$370,666
FANNIE MAE FNR 2019 60 SH	1,601,245	$295,260	$104,793
FANNIE MAE FNR 2019 67 SE	2,743,433	$524,290	$209,521
FANNIE MAE FNR 2019 9 FA	118,225	$117,229	$116,921
FANNIE MAE FNR 2020 24 MI	2,317,577	$335,840	$424,843
FANNIE MAE FNR 2020 37 FD	1,431,470	$1,424,713	$1,410,689
FANNIE MAE FNR 2020 56 DI	253,102	$40,318	$40,602
FANNIE MAE FNR 2020 61 NI	516,800	$83,127	$84,374
FANNIE MAE FNR 2020 62 AI	589,387	$93,617	$94,730
FANNIE MAE FNR 2020 73 KI	523,768	$81,719	$89,268
FANNIE MAE FNR 2020 84 DI	2,293,905	$274,028	$394,301
FANNIE MAE FNR 2020 96 IN	312,637	$53,172	$51,340
FANNIE MAE FNR 2021 3 NI	581,524	$84,352	$84,480
FANNIE MAE FNR 2021 3 TI	14,446,129	$2,219,843	$2,345,362
FANNIE MAE FNR 2021 34 GI	1,454,998	$305,806	$295,128
FANNIE MAE FNR 2021 43 IO	1,871,942	$279,481	$273,440
FANNIE MAE FNR 2021 44 MI	798,261	$134,101	$124,732
FANNIE MAE FNR 2021 52 CI	698,455	$94,276	$91,533
FANNIE MAE FNR 2021 65 JA	217,823	$192,520	$189,236
FANNIE MAE FNR 2021 70 AI	1,553,439	$338,726	$326,415
FANNIE MAE FNR 2021 77 WI	611,024	$98,052	$94,443
FANNIE MAE FNR 2021 88 IO	240,235	$33,134	$30,337
FANNIE MAE FNR 2022 18 PI	800,564	$167,168	$174,504
FANNIE MAE FNR 2022 22 IO	1,157,126	$174,829	$193,567
FANNIE MAE FNR 2022 27 SJ	6,351,434	$490,268	$376,719
FANNIE MAE FNR 2022 57 BC	59,330	$54,930	$53,686
FANNIE MAE FNR 2022 86 IO	619,436	$84,257	$84,528
FANNIE MAE FNR 2023 2 CI	2,400,497	$295,804	$291,839
FANNIE MAE FNR 2023 35 FC	211,964	$212,677	$210,233
FANNIE MAE FNR 2023 36 AO	430,988	$317,335	$285,627
FANNIE MAE FNR 2023 68 FB	208,284	$208,698	$206,198
FANNIE MAE FNR 2024 30 FC	515,990	$516,144	$510,858
FANNIE MAE FNR 2024 38 FE	459,096	$459,641	$454,837
FANNIE MAE FNR 2024 5 DI	1,778,496	$311,924	$329,868
FANNIE MAE FNR 2024 51 BF	308,163	$309,083	$305,319
FANNIE MAE FNR 2024 63 FH	145,903	$146,350	$144,699
FANNIE MAE FNR 2024 88 FC	120,117	$121,075	$119,286
FANNIE MAE FNR 2024 89 FD	1,174,280	$1,173,226	$1,166,920
FANNIE MAE FNR 2024 91 SB	5,175,814	$368,338	$241,301
FANNIE MAE FNR 2024 95 FC	133,153	$133,951	$131,862
FANNIE MAE FNR 2024 96 FA	184,768	$185,984	$183,567
FANNIE MAE FNR 2024 98 SE	1,271,656	$124,487	$88,780
FANNIE MAE FNR 2024 98 SG	2,656,053	$246,656	$191,281
FANNIE MAE FNR 2025 1 FX	151,586	$152,457	$150,303
FANNIE MAE FNR 2025 11 FB	3,180,156	$3,178,719	$3,133,467
FANNIE MAE FNR 2025 13 FB	127,743	$128,448	$125,879
FANNIE MAE FNR 2025 16 MA	3,046,629	$3,031,786	$2,820,294
FANNIE MAE FNR 2025 18 FH	220,800	$222,124	$218,649
FANNIE MAE FNR 2025 2 FG	1,137,903	$1,146,249	$1,132,393
FANNIE MAE FNR 2025 31 FA	1,546,414	$1,546,414	$1,524,314
FANNIE MAE FNR 2025 35 FJ	849,584	$857,313	$848,682
FANNIE MAE FNR 2025 42 FA	304,938	$307,246	$303,281
FANNIE MAE FNR 2025 42 FE	575,751	$580,548	$573,814
FANNIE MAE FNR 2025 49 SC	8,081,209	$429,375	$268,222
FANNIE MAE FNR 2025 57 SC	3,140,464	$320,817	$182,966
FANNIE MAE FNR 2025 59 DS	3,875,725	$269,614	$183,325
FANNIE MAE FNR 2025 63 AF	3,294,783	$3,315,944	$3,263,406
FANNIE MAE FNR 2025 63 DF	104,804	$105,519	$103,806
FANNIE MAE FNR 2025 65 FG	2,587,813	$2,603,129	$2,550,639
FANNIE MAE FNR 2025 87 SA	3,461,782	$341,139	$215,156

FANNIE MAE FNR 2025 9 FG	77,517	$77,908	$76,863
FANNIE MAE FNR 2026 19 NF	3,159,537	$3,156,604	$3,064,930
FANNIE MAE FNR 2026 23 SC	5,216,143	$404,706	$303,571
FANNIE MAE FNR 2026 30 FB	2,150,696	$2,150,696	$2,153,148
FANNIE MAE FNR 2026 42 FC	10,070,863	$10,070,863	$10,065,871
FANNIE MAE FNR 2026 44 FD	35,632,892	$35,632,892	$35,604,745
FANNIE MAE FNR 2026 82 FH	23,035,000	$23,020,604	$22,805,497
FANNIE MAE FNR 2026 90 FB	8,400,000	$8,398,688	$8,237,955
FANNIE MAE NOTES 01/31 1.3	7,065,000	$6,368,319	$6,008,680
FANNIEMAE ACES FNA 2016 M11 AL	81,535	$73,927	$70,890
FANNIEMAE ACES FNA 2018 M15 1A2	700,000	$661,264	$633,063
FANNIEMAE GRANTOR TRUST FNGT 2001 T1 A1	248,496	$251,756	$248,512
FANNIEMAE GRANTOR TRUST FNGT 2001 T4 A1	360,312	$369,998	$362,118
FANNIEMAE GRANTOR TRUST FNGT 2001 T8 A1	100,015	$99,410	$103,194
FANNIEMAE STRIP FNS 303 IO	13,638	-$3,562	$1,122
FANNIEMAE STRIP FNS 306 IO	13,886	$1,872	$1,452
FANNIEMAE STRIP FNS 307 IO	1,719	$52	$174
FANNIEMAE STRIP FNS 313 2	8,730	-$449	$804
FANNIEMAE STRIP FNS 320 2	4,826	$737	$661
FANNIEMAE STRIP FNS 409 C1	1,608	$4	$2
FANNIEMAE STRIP FNS 409 C13	191,379	$27,344	$27,387
FANNIEMAE STRIP FNS 409 C17	181,240	$31,189	$30,218
FANNIEMAE STRIP FNS 409 C18	295,600	$49,134	$51,581
FANNIEMAE STRIP FNS 409 C2	9,806	$72	$44
FANNIEMAE STRIP FNS 409 C22	29,870	$4,900	$4,809
FANNIEMAE STRIP FNS 427 C21	1,344,312	$163,492	$164,901
FANNIEMAE STRIP FNS 427 C73	948,392	$153,565	$162,985
FANNIEMAE STRIP FNS 428 C14	670,246	$73,984	$72,688
FANNIEMAE STRIP FNS 436 C32	1,471,535	$186,734	$182,923
FANNIEMAE STRIP FNS 440 C6	1,572,969	$190,465	$187,942
FANNIEMAE WHOLE LOAN FNW 2001 W3 A	134,076	$134,721	$127,878
FANNIEMAE WHOLE LOAN FNW 2002 W6 2A1	162,485	$161,467	$155,564
FANNIEMAE WHOLE LOAN FNW 2003 W18 1A7	341,747	$352,126	$328,405
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A1	109,297	$106,483	$111,186
FANNIEMAE WHOLE LOAN FNW 2003 W6 3A	113,069	$113,219	$113,589
FANNIEMAE WHOLE LOAN FNW 2004 W2 2A2	65,629	$62,087	$66,536
FANNIEMAE WHOLE LOAN FNW 2004 W2 5A	24,387	$23,730	$24,703
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A1	113,074	$111,512	$113,445
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A3	131,005	$128,539	$131,899
FCCU AUTO RECEIVABLES TRUST FCCU 2026 1A A2 144A	1,078,969	$1,078,887	$1,073,895
FED HM LN PC POOL 1B7323 FH 01/37 FLOATING VAR	43,346	$44,053	$45,013
FED HM LN PC POOL 1G0480 FH 05/35 FLOATING VAR	81,028	$83,231	$83,104
FED HM LN PC POOL 1G1286 FH 11/36 FLOATING VAR	7,188	$7,284	$7,385
FED HM LN PC POOL 1N1434 FH 04/37 FLOATING VAR	22,747	$22,949	$22,708
FED HM LN PC POOL 1Q0379 FH 11/37 FLOATING VAR	18,770	$19,354	$19,494
FED HM LN PC POOL 2B3797 FH 02/45 FLOATING VAR	473,970	$487,389	$491,076
FED HM LN PC POOL 2B4443 FH 07/45 FLOATING VAR	446,709	$457,153	$461,738
FED HM LN PC POOL 841463 FH 07/52 FLOATING VAR	4,171,516	$3,896,041	$3,687,704
FED HM LN PC POOL 849207 FH 08/42 FLOATING VAR	108,819	$111,549	$112,600
FED HM LN PC POOL 849278 FH 04/44 FLOATING VAR	235,362	$242,599	$243,772
FED HM LN PC POOL 849505 FH 10/44 FLOATING VAR	205,447	$211,719	$212,257
FED HM LN PC POOL 849506 FH 11/44 FLOATING VAR	600,703	$620,409	$621,548
FED HM LN PC POOL 849625 FH 01/45 FLOATING VAR	388,440	$401,929	$402,242
FED HM LN PC POOL 8C0292 FH 07/52 FLOATING VAR	759,844	$719,470	$740,272
FED HM LN PC POOL 8C6046 FH 06/55 FLOATING VAR	6,664,790	$6,387,948	$6,278,069
FED HM LN PC POOL A10450 FG 06/33 FIXED 5	257	$266	$252
FED HM LN PC POOL A11045 FG 08/33 FIXED 5	170	$176	$166
FED HM LN PC POOL A12093 FG 08/33 FIXED 5	738	$756	$724
FED HM LN PC POOL A12118 FG 08/33 FIXED 5	1,404	$1,463	$1,368
FED HM LN PC POOL A12255 FG 08/33 FIXED 5	255	$264	$250
FED HM LN PC POOL A12330 FG 08/33 FIXED 5	151	$156	$147
FED HM LN PC POOL A12403 FG 08/33 FIXED 5	243	$249	$239

FED HM LN PC POOL A12413 FG 08/33 FIXED 5	9,216	$9,555	$9,056
FED HM LN PC POOL A12886 FG 08/33 FIXED 5	252	$260	$248
FED HM LN PC POOL A12911 FG 09/33 FIXED 5	222	$230	$219
FED HM LN PC POOL A13707 FG 09/33 FIXED 5	1,581	$1,642	$1,553
FED HM LN PC POOL A13717 FG 09/33 FIXED 5	253	$277	$248
FED HM LN PC POOL A14092 FG 05/33 FIXED 5	56	$61	$56
FED HM LN PC POOL A14237 FG 10/33 FIXED 5	2,819	$2,873	$2,768
FED HM LN PC POOL A14554 FG 11/33 FIXED 5	2,127	$2,214	$2,070
FED HM LN PC POOL A14805 FG 10/33 FIXED 5	603	$624	$591
FED HM LN PC POOL A15349 FG 11/33 FIXED 5	422	$453	$413
FED HM LN PC POOL A16203 FG 04/31 FIXED 7.5	537	$554	$537
FED HM LN PC POOL A16328 FG 12/27 FIXED 7.5	2,607	$2,619	$2,615
FED HM LN PC POOL A18301 FG 02/34 FIXED 5	458	$475	$451
FED HM LN PC POOL A18578 FG 02/34 FIXED 5	256	$271	$249
FED HM LN PC POOL A18781 FG 03/34 FIXED 5	440	$455	$430
FED HM LN PC POOL A19529 FG 03/34 FIXED 5	1,193	$1,248	$1,157
FED HM LN PC POOL A19678 FG 03/34 FIXED 5	857	$901	$836
FED HM LN PC POOL A20041 FG 03/34 FIXED 5	1,207	$1,249	$1,188
FED HM LN PC POOL A20958 FG 04/34 FIXED 5	164	$170	$162
FED HM LN PC POOL A21045 FG 04/34 FIXED 5	347	$380	$343
FED HM LN PC POOL A21227 FG 04/34 FIXED 5	369	$382	$359
FED HM LN PC POOL A21328 FG 04/34 FIXED 5	1,882	$1,973	$1,826
FED HM LN PC POOL A21418 FG 05/34 FIXED 5	139	$144	$135
FED HM LN PC POOL A22377 FG 05/34 FIXED 5	119	$130	$116
FED HM LN PC POOL A23640 FG 06/34 FIXED 5	792	$868	$765
FED HM LN PC POOL A25160 FG 06/34 FIXED 5	55,099	$58,045	$54,178
FED HM LN PC POOL A30096 FG 12/34 FIXED 5	34,190	$35,655	$33,198
FED HM LN PC POOL A30172 FG 12/34 FIXED 5	75,483	$78,531	$73,532
FED HM LN PC POOL A45807 FG 04/35 FIXED 5	181	$188	$177
FED HM LN PC POOL A58023 FG 03/37 FIXED 5	3,977	$4,159	$3,764
FED HM LN PC POOL A61634 FG 06/34 FIXED 5	6,766	$7,087	$6,589
FED HM LN PC POOL A65038 FG 08/37 FIXED 5	12,491	$12,976	$12,015
FED HM LN PC POOL A83883 FG 11/34 FIXED 5	1,251	$1,317	$1,219
FED HM LN PC POOL A83886 FG 11/33 FIXED 5	775	$813	$759
FED HM LN PC POOL A85726 FG 04/39 FIXED 5	22,447	$23,632	$21,718
FED HM LN PC POOL A85739 FG 04/39 FIXED 5	31,331	$32,853	$30,211
FED HM LN PC POOL A86312 FG 05/39 FIXED 5	13,623	$14,287	$13,052
FED HM LN PC POOL A86576 FG 01/34 FIXED 5	505	$523	$495
FED HM LN PC POOL A88177 FG 09/39 FIXED 4	1,353	$1,410	$1,246
FED HM LN PC POOL A90196 FG 12/39 FIXED 4.5	29,950	$31,853	$28,153
FED HM LN PC POOL A93010 FG 07/40 FIXED 4.5	10,405	$11,080	$9,764
FED HM LN PC POOL A93463 FG 08/40 FIXED 5	1,554	$1,641	$1,496
FED HM LN PC POOL A93511 FG 08/40 FIXED 5	25,149	$26,535	$24,210
FED HM LN PC POOL A93534 FG 08/40 FIXED 4	18,096	$18,862	$16,625
FED HM LN PC POOL A93786 FG 09/40 FIXED 4	67,866	$71,409	$62,398
FED HM LN PC POOL A94779 FG 11/40 FIXED 4	9,733	$10,112	$8,965
FED HM LN PC POOL A94977 FG 11/40 FIXED 4	18,349	$19,049	$16,866
FED HM LN PC POOL A95090 FG 11/40 FIXED 4.5	1,117	$1,160	$1,048
FED HM LN PC POOL A95144 FG 11/40 FIXED 4	20,319	$21,131	$18,721
FED HM LN PC POOL A95923 FG 10/40 FIXED 4	13,125	$13,603	$12,087
FED HM LN PC POOL A97420 FG 03/41 FIXED 4	319,087	$334,115	$293,206
FED HM LN PC POOL C00551 FG 09/27 FIXED 8	19	$19	$19
FED HM LN PC POOL C00778 FG 06/29 FIXED 7	149	$150	$153
FED HM LN PC POOL C00781 FG 04/29 FIXED 6.5	1,072	$1,083	$1,080
FED HM LN PC POOL C00836 FG 07/29 FIXED 7	559	$567	$573
FED HM LN PC POOL C00875 FG 10/29 FIXED 7.5	56	$60	$56
FED HM LN PC POOL C00879 FG 10/29 FIXED 8	12	$13	$12
FED HM LN PC POOL C00887 FG 11/29 FIXED 8	1,113	$1,140	$1,132
FED HM LN PC POOL C00922 FG 02/30 FIXED 8	34	$37	$34
FED HM LN PC POOL C00972 FG 04/30 FIXED 8	386	$399	$395
FED HM LN PC POOL C01034 FG 08/30 FIXED 8	416	$451	$425
FED HM LN PC POOL C01035 FG 08/30 FIXED 8.5	12,263	$12,625	$12,574

FED HM LN PC POOL C01051 FG 09/30 FIXED 8	489	$530	$499
FED HM LN PC POOL C01104 FG 12/30 FIXED 8	35	$38	$36
FED HM LN PC POOL C01132 FG 01/31 FIXED 8	283	$307	$286
FED HM LN PC POOL C01135 FG 02/31 FIXED 7.5	95	$97	$96
FED HM LN PC POOL C01152 FG 03/31 FIXED 7.5	47	$50	$47
FED HM LN PC POOL C01417 FG 08/32 FIXED 7.5	2,966	$3,055	$3,005
FED HM LN PC POOL C01441 FG 10/32 FIXED 7.5	198	$201	$200
FED HM LN PC POOL C01574 FG 06/33 FIXED 5	258	$266	$253
FED HM LN PC POOL C01585 FG 07/33 FIXED 5	3,637	$3,830	$3,573
FED HM LN PC POOL C01598 FG 08/33 FIXED 5	3,548	$3,738	$3,485
FED HM LN PC POOL C01724 FG 12/33 FIXED 5	1,018	$1,073	$999
FED HM LN PC POOL C01811 FG 04/34 FIXED 5	527	$541	$517
FED HM LN PC POOL C04530 FG 11/41 FIXED 4	9,327	$9,815	$8,534
FED HM LN PC POOL C09042 FG 05/43 FIXED 3.5	69,153	$70,084	$61,449
FED HM LN PC POOL C26927 FG 05/29 FIXED 7	1,397	$1,409	$1,432
FED HM LN PC POOL C27614 FG 06/29 FIXED 6.5	4,829	$4,855	$4,863
FED HM LN PC POOL C32288 FG 10/29 FIXED 7.5	1,186	$1,205	$1,189
FED HM LN PC POOL C37436 FG 01/30 FIXED 8	11,147	$11,195	$11,439
FED HM LN PC POOL C37856 FG 04/30 FIXED 8.5	1,205	$1,229	$1,215
FED HM LN PC POOL C37867 FG 04/30 FIXED 8	11	$11	$11
FED HM LN PC POOL C38558 FG 05/30 FIXED 8	33	$36	$33
FED HM LN PC POOL C39758 FG 07/30 FIXED 8	258	$262	$259
FED HM LN PC POOL C41531 FG 08/30 FIXED 8	198	$201	$198
FED HM LN PC POOL C41561 FG 08/30 FIXED 8	7,733	$7,862	$7,817
FED HM LN PC POOL C41633 FG 08/30 FIXED 8	143	$145	$143
FED HM LN PC POOL C41674 FG 08/30 FIXED 8	73	$79	$73
FED HM LN PC POOL C42132 FG 09/30 FIXED 8	433	$440	$438
FED HM LN PC POOL C44957 FG 11/30 FIXED 8	57	$62	$57
FED HM LN PC POOL C45652 FG 12/30 FIXED 8	8,586	$8,743	$8,650
FED HM LN PC POOL C45692 FG 12/30 FIXED 7.5	559	$568	$556
FED HM LN PC POOL C46047 FG 12/30 FIXED 8	269	$292	$269
FED HM LN PC POOL C46251 FG 01/31 FIXED 8	34	$35	$34
FED HM LN PC POOL C46870 FG 01/31 FIXED 7.5	1,985	$1,990	$1,988
FED HM LN PC POOL C47153 FG 01/31 FIXED 8	4,970	$5,062	$4,966
FED HM LN PC POOL C47562 FG 02/31 FIXED 8	8,876	$9,048	$8,877
FED HM LN PC POOL C47563 FG 02/31 FIXED 7	2,723	$2,881	$2,792
FED HM LN PC POOL C47943 FG 02/31 FIXED 8	949	$968	$959
FED HM LN PC POOL C48025 FG 02/31 FIXED 7.5	6,388	$6,500	$6,386
FED HM LN PC POOL C49267 FG 03/31 FIXED 8	4,963	$5,063	$5,009
FED HM LN PC POOL C50622 FG 05/31 FIXED 7.5	1,453	$1,492	$1,452
FED HM LN PC POOL C52168 FG 05/31 FIXED 7	1,686	$1,722	$1,729
FED HM LN PC POOL C53324 FG 06/31 FIXED 7	394	$399	$404
FED HM LN PC POOL C54694 FG 07/31 FIXED 8.5	15,242	$15,839	$15,641
FED HM LN PC POOL C56942 FG 08/31 FIXED 7	459	$464	$471
FED HM LN PC POOL C57765 FG 09/31 FIXED 7	3,848	$3,915	$3,946
FED HM LN PC POOL C58694 FG 10/31 FIXED 7	795	$841	$815
FED HM LN PC POOL C66239 FG 04/32 FIXED 7	448	$474	$460
FED HM LN PC POOL C66626 FG 04/32 FIXED 7	484	$490	$496
FED HM LN PC POOL C67630 FG 06/32 FIXED 7	4,534	$4,639	$4,649
FED HM LN PC POOL C67647 FG 05/32 FIXED 7	1,006	$1,019	$1,031
FED HM LN PC POOL C68003 FG 06/32 FIXED 7	18,296	$18,588	$18,760
FED HM LN PC POOL C68004 FG 06/32 FIXED 7	5,221	$5,303	$5,353
FED HM LN PC POOL C70028 FG 08/32 FIXED 7.5	1,026	$1,053	$1,035
FED HM LN PC POOL C75023 FG 12/32 FIXED 5	82	$84	$80
FED HM LN PC POOL C75720 FG 01/33 FIXED 5	1,340	$1,390	$1,306
FED HM LN PC POOL C77450 FG 03/33 FIXED 5	126	$130	$124
FED HM LN PC POOL C78985 FG 05/33 FIXED 5	161	$166	$159
FED HM LN PC POOL C79733 FG 04/33 FIXED 5	1,466	$1,523	$1,452
FED HM LN PC POOL C91186 FG 06/28 FIXED 5	1,191	$1,211	$1,191
FED HM LN PC POOL D97430 FG 10/27 FIXED 6	43	$44	$43
FED HM LN PC POOL G00992 FG 11/28 FIXED 7	85	$86	$87
FED HM LN PC POOL G01081 FG 11/29 FIXED 8	36	$39	$36

FED HM LN PC POOL G01173 FG 01/31 FIXED 7.5	1,857	$1,866	$1,845
FED HM LN PC POOL G01175 FG 02/31 FIXED 7	1,569	$1,591	$1,609
FED HM LN PC POOL G01182 FG 02/31 FIXED 7	715	$757	$733
FED HM LN PC POOL G01227 FG 03/31 FIXED 7	658	$696	$674
FED HM LN PC POOL G01309 FG 08/31 FIXED 7	22	$22	$22
FED HM LN PC POOL G01311 FG 09/31 FIXED 7	379	$383	$388
FED HM LN PC POOL G01349 FG 12/31 FIXED 5	62	$63	$61
FED HM LN PC POOL G01374 FG 03/32 FIXED 7	309	$317	$317
FED HM LN PC POOL G01383 FG 10/31 FIXED 7.5	3,156	$3,237	$3,229
FED HM LN PC POOL G01449 FG 07/32 FIXED 7	890	$916	$913
FED HM LN PC POOL G01475 FG 08/32 FIXED 7.5	13,408	$13,925	$13,554
FED HM LN PC POOL G01479 FG 06/32 FIXED 7.5	256	$261	$260
FED HM LN PC POOL G01589 FG 09/33 FIXED 5	274	$281	$269
FED HM LN PC POOL G01649 FG 02/34 FIXED 5	2,953	$3,115	$2,900
FED HM LN PC POOL G01659 FG 12/33 FIXED 5	110	$114	$108
FED HM LN PC POOL G01838 FG 07/35 FIXED 5	77,040	$81,114	$75,455
FED HM LN PC POOL G01840 FG 07/35 FIXED 5	81,804	$86,075	$80,143
FED HM LN PC POOL G01864 FG 01/34 FIXED 5	608	$666	$597
FED HM LN PC POOL G01981 FG 12/35 FIXED 5	8,759	$8,591	$8,514
FED HM LN PC POOL G02540 FG 11/34 FIXED 5	2,450	$2,556	$2,403
FED HM LN PC POOL G03372 FG 04/35 FIXED 5	14,676	$15,566	$14,356
FED HM LN PC POOL G04731 FG 04/38 FIXED 5.5	18,385	$19,368	$18,211
FED HM LN PC POOL G04799 FG 05/34 FIXED 5	3,451	$3,647	$3,353
FED HM LN PC POOL G05259 FG 01/37 FIXED 5.5	3,146	$3,388	$3,135
FED HM LN PC POOL G05421 FG 11/35 FIXED 5	8	$8	$8
FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5	27,059	$28,116	$27,846
FED HM LN PC POOL G07335 FG 03/39 FIXED 7	22,479	$23,462	$23,135
FED HM LN PC POOL G07479 FG 02/41 FIXED 4	64,664	$68,216	$59,384
FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5	84,846	$88,986	$86,592
FED HM LN PC POOL G07553 FG 06/41 FIXED 5.5	176,304	$188,938	$174,630
FED HM LN PC POOL G07613 FG 04/39 FIXED 6	71,491	$78,797	$72,568
FED HM LN PC POOL G07786 FG 08/44 FIXED 4	179,426	$189,080	$163,393
FED HM LN PC POOL G08537 FG 07/43 FIXED 3	654,540	$634,702	$568,028
FED HM LN PC POOL G08540 FG 08/43 FIXED 3	300,730	$291,882	$260,845
FED HM LN PC POOL G08624 FG 01/45 FIXED 4	243,849	$258,153	$220,516
FED HM LN PC POOL G08672 FG 10/45 FIXED 4	88,364	$93,182	$79,645
FED HM LN PC POOL G08676 FG 11/45 FIXED 3.5	88,512	$85,528	$77,530
FED HM LN PC POOL G08704 FG 04/46 FIXED 4.5	156,808	$169,836	$144,237
FED HM LN PC POOL G08710 FG 06/46 FIXED 3	311,030	$325,334	$263,246
FED HM LN PC POOL G08726 FG 10/46 FIXED 3	96,044	$97,939	$81,255
FED HM LN PC POOL G08741 FG 01/47 FIXED 3	572,982	$600,126	$481,930
FED HM LN PC POOL G08808 FG 04/48 FIXED 3.5	325,536	$304,471	$281,670
FED HM LN PC POOL G08813 FG 05/48 FIXED 3.5	329,680	$308,336	$285,040
FED HM LN PC POOL G31106 FG 09/31 FIXED 5	15	$15	$15
FED HM LN PC POOL G60018 FG 12/43 FIXED 4.5	83,946	$89,971	$77,651
FED HM LN PC POOL G60069 FG 04/45 FIXED 3	131,651	$130,970	$112,259
FED HM LN PC POOL G60148 FG 07/45 FIXED 4.5	107,628	$115,427	$99,280
FED HM LN PC POOL G60198 FG 09/44 FIXED 4.5	132,592	$141,860	$122,535
FED HM LN PC POOL G60238 FG 10/45 FIXED 3.5	34,788	$35,834	$30,587
FED HM LN PC POOL G60397 FG 12/45 FIXED 4	48,967	$46,825	$44,115
FED HM LN PC POOL G60480 FG 11/45 FIXED 4.5	232,595	$245,304	$214,918
FED HM LN PC POOL G60855 FG 12/45 FIXED 4.5	52,703	$55,457	$48,690
FED HM LN PC POOL G60985 FG 05/47 FIXED 3	1,336,970	$1,201,974	$1,131,035
FED HM LN PC POOL G61886 FG 11/48 FIXED 5	33,234	$36,549	$31,461
FED HM LN PC POOL G62022 FG 04/48 FIXED 3	45,741	$46,208	$38,394
FED HM LN PC POOL G67701 FG 10/46 FIXED 3	960,383	$863,752	$815,235
FED HM LN PC POOL J30765 FG 02/30 FIXED 2.5	9,122	$9,155	$8,840
FED HM LN PC POOL J31370 FG 04/30 FIXED 2.5	16,762	$16,824	$16,004
FED HM LN PC POOL J31902 FG 06/30 FIXED 3	45,153	$45,780	$43,655
FED HM LN PC POOL J32181 FG 07/30 FIXED 3	8,863	$8,999	$8,578
FED HM LN PC POOL J32204 FG 07/30 FIXED 2.5	16,210	$16,262	$15,557
FED HM LN PC POOL J32209 FG 07/30 FIXED 2.5	13,792	$13,842	$13,237

FED HM LN PC POOL J37706 FG 10/32 FIXED 3	108,142	$111,959	$102,329
FED HM LN PC POOL J37835 FG 11/32 FIXED 3	137,823	$142,827	$130,287
FED HM LN PC POOL J38060 FG 12/32 FIXED 3	106,152	$110,099	$100,470
FED HM LN PC POOL Q00804 FG 05/41 FIXED 4.5	38,173	$40,760	$35,825
FED HM LN PC POOL Q00959 FG 05/41 FIXED 4.5	40,214	$42,929	$37,385
FED HM LN PC POOL Q01536 FG 06/41 FIXED 5	1,583	$1,669	$1,529
FED HM LN PC POOL Q02727 FG 08/41 FIXED 4.5	20,068	$20,895	$18,805
FED HM LN PC POOL Q03841 FG 10/41 FIXED 4	27,958	$29,025	$25,508
FED HM LN PC POOL Q04022 FG 10/41 FIXED 4	16,115	$16,780	$14,779
FED HM LN PC POOL Q05325 FG 12/41 FIXED 4	73,524	$75,831	$67,168
FED HM LN PC POOL Q14866 FG 01/43 FIXED 3	149,325	$146,225	$130,128
FED HM LN PC POOL Q15442 FG 02/43 FIXED 3.5	35,042	$35,872	$31,318
FED HM LN PC POOL Q16084 FG 03/43 FIXED 3	368,496	$357,127	$320,125
FED HM LN PC POOL Q17095 FG 04/43 FIXED 3	47,167	$48,110	$41,104
FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5	446,040	$418,590	$398,315
FED HM LN PC POOL Q20146 FG 07/43 FIXED 3.5	71,539	$72,198	$63,521
FED HM LN PC POOL Q21579 FG 09/43 FIXED 4	36,538	$38,382	$33,207
FED HM LN PC POOL Q22941 FG 11/43 FIXED 4.5	23,582	$25,084	$21,669
FED HM LN PC POOL Q23689 FG 12/43 FIXED 4.5	56,680	$60,465	$51,668
FED HM LN PC POOL Q25643 FG 04/44 FIXED 4	41,635	$44,227	$38,081
FED HM LN PC POOL Q26218 FG 05/44 FIXED 3.5	11,371	$11,625	$10,043
FED HM LN PC POOL Q27319 FG 07/44 FIXED 3.5	16,648	$17,002	$14,680
FED HM LN PC POOL Q27375 FG 07/44 FIXED 4.5	28,196	$30,294	$26,019
FED HM LN PC POOL Q28604 FG 09/44 FIXED 3.5	33,280	$34,133	$29,460
FED HM LN PC POOL Q29187 FG 10/44 FIXED 4.5	8,320	$8,915	$7,665
FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5	67,249	$66,122	$62,105
FED HM LN PC POOL Q31338 FG 02/45 FIXED 4	16,399	$17,397	$14,860
FED HM LN PC POOL Q36302 FG 09/45 FIXED 3.5	24,254	$25,184	$21,267
FED HM LN PC POOL Q36965 FG 10/45 FIXED 3.5	108,990	$113,534	$95,791
FED HM LN PC POOL Q38275 FG 07/45 FIXED 4	4,497	$4,750	$4,086
FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5	15,833	$14,719	$13,880
FED HM LN PC POOL Q43252 FG 09/46 FIXED 3	99,954	$101,924	$84,127
FED HM LN PC POOL Q45560 FG 01/47 FIXED 3	535,528	$480,676	$452,973
FED HM LN PC POOL Q45737 FG 01/47 FIXED 3	1,251,429	$1,125,225	$1,060,759
FED HM LN PC POOL Q45819 FG 01/47 FIXED 3	359,026	$322,817	$304,295
FED HM LN PC POOL Q45827 FG 01/47 FIXED 3	300,258	$269,343	$253,894
FED HM LN PC POOL Q55389 FG 04/48 FIXED 3.5	361,201	$337,829	$312,529
FED HM LN PC POOL Q57853 FG 08/48 FIXED 4.5	2,636,641	$2,751,586	$2,422,121
FED HM LN PC POOL QA1023 FR 07/49 FIXED 3.5	103,913	$102,888	$90,093
FED HM LN PC POOL QA1734 FR 08/49 FIXED 3	750,830	$780,684	$625,663
FED HM LN PC POOL QA2142 FR 08/49 FIXED 3.5	694,833	$729,305	$596,333
FED HM LN PC POOL QA2518 FR 09/49 FIXED 3	339,083	$352,472	$282,403
FED HM LN PC POOL QA5549 FR 12/49 FIXED 3	372,216	$387,543	$308,622
FED HM LN PC POOL QA7249 FR 02/50 FIXED 3	125,369	$129,656	$103,950
FED HM LN PC POOL QA8311 FR 03/50 FIXED 3	366,455	$383,136	$305,707
FED HM LN PC POOL QB0542 FR 06/50 FIXED 2.5	242,994	$225,301	$193,993
FED HM LN PC POOL QB1146 FR 07/50 FIXED 3	206,773	$216,230	$171,438
FED HM LN PC POOL QB1193 FR 07/50 FIXED 2.5	277,447	$263,956	$222,150
FED HM LN PC POOL QB2682 FR 08/50 FIXED 2.5	505,056	$527,359	$398,415
FED HM LN PC POOL QB3855 FR 09/50 FIXED 2.5	492,819	$512,838	$389,872
FED HM LN PC POOL QB4785 FR 10/50 FIXED 2.5	1,215,267	$1,260,139	$961,793
FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5	162,421	$139,758	$130,015
FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5	116,969	$100,562	$93,499
FED HM LN PC POOL QB9087 FR 02/51 FIXED 2	440,815	$363,706	$338,732
FED HM LN PC POOL QB9290 FR 03/51 FIXED 2	261,159	$215,361	$198,878
FED HM LN PC POOL QB9401 FR 03/51 FIXED 2	833,794	$841,836	$636,490
FED HM LN PC POOL QC0160 FR 03/51 FIXED 2	98,416	$81,183	$75,305
FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5	110,432	$95,661	$88,479
FED HM LN PC POOL QC0885 FR 04/51 FIXED 2	61,054	$50,901	$46,523
FED HM LN PC POOL QC0945 FR 04/51 FIXED 2.5	1,457,322	$1,501,572	$1,150,202
FED HM LN PC POOL QC1164 FR 04/51 FIXED 2	57,780	$47,745	$44,319
FED HM LN PC POOL QC1333 FR 05/51 FIXED 2	164,775	$151,233	$124,183

FED HM LN PC POOL QC3242 FR 06/51 FIXED 3	173,534	$154,882	$143,931
FED HM LN PC POOL QC3907 FR 07/51 FIXED 2.5	992,213	$1,022,557	$793,227
FED HM LN PC POOL QC4235 FR 07/51 FIXED 2.5	584,180	$606,081	$467,725
FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5	454,954	$388,317	$362,267
FED HM LN PC POOL QC5978 FR 08/51 FIXED 2.5	1,091,514	$1,071,668	$867,176
FED HM LN PC POOL QC6209 FR 08/51 FIXED 2.5	660,374	$682,777	$523,261
FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5	184,575	$158,605	$147,994
FED HM LN PC POOL QC9154 FR 10/51 FIXED 3	140,571	$125,184	$117,283
FED HM LN PC POOL QD0199 FR 11/51 FIXED 2.5	3,714,153	$3,736,192	$2,995,167
FED HM LN PC POOL QD0254 FR 11/51 FIXED 2	146,376	$119,863	$111,075
FED HM LN PC POOL QD0652 FR 11/51 FIXED 2	210,475	$172,717	$159,263
FED HM LN PC POOL QD1451 FR 11/51 FIXED 1.5	1,129,546	$888,341	$807,230
FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5	63,211	$54,253	$50,674
FED HM LN PC POOL QD4867 FR 01/52 FIXED 3	62,585	$55,600	$52,034
FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5	281,329	$240,291	$224,730
FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5	71,136	$60,964	$57,046
FED HM LN PC POOL QD7593 FR 02/52 FIXED 3.5	60,702	$56,008	$52,240
FED HM LN PC POOL QD7594 FR 02/52 FIXED 2.5	972,438	$968,139	$774,616
FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5	213,358	$182,844	$170,722
FED HM LN PC POOL QE4965 FR 06/52 FIXED 5	33,619	$31,845	$31,603
FED HM LN PC POOL QE6058 FR 07/52 FIXED 4.5	1,643,993	$1,637,478	$1,487,920
FED HM LN PC POOL QF0409 FR 09/52 FIXED 5	54,706	$51,817	$51,383
FED HM LN PC POOL QF0895 FR 10/52 FIXED 5	166,351	$157,563	$156,204
FED HM LN PC POOL QF1212 FR 10/52 FIXED 4	3,557,989	$3,219,996	$3,122,368
FED HM LN PC POOL QF4848 FR 12/52 FIXED 6	880,433	$889,495	$876,022
FED HM LN PC POOL QF4924 FR 12/52 FIXED 6	46,519	$47,571	$45,641
FED HM LN PC POOL QF6560 FR 01/53 FIXED 5.5	824,525	$834,383	$795,739
FED HM LN PC POOL QF7084 FR 02/53 FIXED 5.5	2,970,802	$2,975,859	$2,860,724
FED HM LN PC POOL QG1295 FR 04/53 FIXED 5.5	213,938	$214,444	$205,979
FED HM LN PC POOL QG7311 FR 07/53 FIXED 5.5	135,667	$136,626	$129,647
FED HM LN PC POOL QI1182 FR 03/54 FIXED 6	100,009	$102,853	$99,023
FED HM LN PC POOL QJ9080 FR 11/54 FIXED 6	137,003	$140,902	$134,548
FED HM LN PC POOL QK1220 FR 12/41 FIXED 2	5,968,998	$5,202,956	$4,950,062
FED HM LN PC POOL QK1354 FR 02/42 FIXED 2	280,258	$241,116	$232,170
FED HM LN PC POOL QN6605 FR 06/36 FIXED 2	990,709	$929,974	$877,227
FED HM LN PC POOL QZ6972 FR 11/55 FIXED 5.5	1,365,631	$1,373,254	$1,307,478
FED HM LN PC POOL RA1411 FR 09/49 FIXED 3	422,981	$451,401	$355,373
FED HM LN PC POOL RA3053 FR 07/50 FIXED 2	2,803,550	$2,871,205	$2,142,559
FED HM LN PC POOL RA3217 FR 08/50 FIXED 1.5	233,911	$201,191	$167,936
FED HM LN PC POOL RA3454 FR 09/50 FIXED 2	24,501,539	$19,667,693	$18,656,862
FED HM LN PC POOL RA3484 FR 09/50 FIXED 3	293,217	$301,481	$242,797
FED HM LN PC POOL RA3851 FR 10/50 FIXED 3	214,121	$184,487	$178,080
FED HM LN PC POOL RA3882 FR 11/50 FIXED 2	361,093	$297,449	$276,950
FED HM LN PC POOL RA4119 FR 12/50 FIXED 2	6,702,437	$6,939,594	$5,140,538
FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5	1,137,168	$975,500	$906,577
FED HM LN PC POOL RA4206 FR 12/50 FIXED 2.5	804,152	$675,781	$630,550
FED HM LN PC POOL RA4335 FR 01/51 FIXED 2	162,439	$146,619	$124,233
FED HM LN PC POOL RA4527 FR 02/51 FIXED 2.5	470,295	$481,036	$373,414
FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5	4,841,139	$4,435,310	$3,835,073
FED HM LN PC POOL RA5731 FR 08/51 FIXED 2	823,813	$673,220	$619,076
FED HM LN PC POOL RA5801 FR 09/51 FIXED 2.5	1,955,381	$2,035,597	$1,559,254
FED HM LN PC POOL RA5853 FR 09/51 FIXED 2.5	2,569,332	$2,682,395	$2,052,068
FED HM LN PC POOL RA6015 FR 10/51 FIXED 3	1,275,007	$1,184,730	$1,059,503
FED HM LN PC POOL RA6071 FR 10/51 FIXED 2	981,004	$978,978	$743,923
FED HM LN PC POOL RA6499 FR 12/51 FIXED 2	392,811	$326,935	$293,819
FED HM LN PC POOL RA6509 FR 12/51 FIXED 2	7,908,477	$6,587,185	$6,024,201
FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5	187,738	$161,541	$151,192
FED HM LN PC POOL RA6768 FR 02/52 FIXED 2	531,206	$518,197	$403,441
FED HM LN PC POOL RA7183 FR 04/52 FIXED 4	318,951	$296,127	$279,354
FED HM LN PC POOL RA7935 FR 09/52 FIXED 5	3,349,482	$3,318,924	$3,134,458
FED HM LN PC POOL RA8213 FR 11/52 FIXED 6	1,597,252	$1,655,447	$1,586,745
FED HM LN PC POOL RA8216 FR 11/52 FIXED 6	96,349	$97,661	$95,390

FED HM LN PC POOL RA8417 FR 01/53 FIXED 6	616,491	$638,009	$612,433
FED HM LN PC POOL RA8419 FR 01/53 FIXED 6	595,011	$612,456	$588,371
FED HM LN PC POOL RA8560 FR 02/53 FIXED 6	232,974	$235,778	$230,765
FED HM LN PC POOL RA8758 FR 03/53 FIXED 5.5	614,977	$614,560	$593,620
FED HM LN PC POOL RA8790 FR 04/53 FIXED 5	480,676	$474,206	$449,268
FED HM LN PC POOL RA8892 FR 04/53 FIXED 6	242,208	$245,145	$239,267
FED HM LN PC POOL RA9079 FR 05/53 FIXED 6.5	100,204	$104,311	$102,146
FED HM LN PC POOL RA9080 FR 05/53 FIXED 6.5	98,083	$101,976	$99,932
FED HM LN PC POOL RA9274 FR 06/53 FIXED 5.5	60,563	$61,005	$58,508
FED HM LN PC POOL RA9368 FR 07/53 FIXED 5	1,142,260	$1,123,230	$1,067,166
FED HM LN PC POOL RA9437 FR 07/53 FIXED 5.5	194,194	$195,285	$186,808
FED HM LN PC POOL RA9439 FR 07/53 FIXED 5.5	80,721	$81,309	$78,094
FED HM LN PC POOL RA9850 FR 09/53 FIXED 5.5	101,676	$102,417	$98,214
FED HM LN PC POOL RA9868 FR 09/53 FIXED 6.5	415,814	$432,492	$419,586
FED HM LN PC POOL RB5071 FR 09/40 FIXED 2	46,815	$40,681	$38,906
FED HM LN PC POOL RB5105 FR 03/41 FIXED 2	878,173	$760,675	$729,694
FED HM LN PC POOL RB5121 FR 08/41 FIXED 2	319,433	$275,814	$265,940
FED HM LN PC POOL RB5125 FR 09/41 FIXED 2	1,078,600	$930,777	$896,624
FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5	26,804	$22,330	$21,619
FED HM LN PC POOL RB5153 FR 04/42 FIXED 2	357,152	$345,718	$295,518
FED HM LN PC POOL RB5154 FR 04/42 FIXED 2.5	68,604	$60,527	$58,200
FED HM LN PC POOL RB5175 FR 08/42 FIXED 4	584,178	$565,025	$541,203
FED HM LN PC POOL RB5182 FR 09/42 FIXED 4	547,326	$529,367	$507,024
FED HM LN PC POOL RB5205 FR 12/42 FIXED 4	9,203	$8,900	$8,522
FED HM LN PC POOL RC1819 FR 02/36 FIXED 2	122,783	$113,550	$108,992
FED HM LN PC POOL RC2071 FR 06/36 FIXED 2	345,032	$315,819	$306,629
FED HM LN PC POOL RC2097 FR 07/36 FIXED 2	147,994	$135,440	$131,178
FED HM LN PC POOL RD5057 FR 05/31 FIXED 1.5	929,387	$869,521	$862,167
FED HM LN PC POOL RD5059 FR 06/31 FIXED 1.5	144,883	$135,486	$134,437
FED HM LN PC POOL RJ0297 FR 11/53 FIXED 5.5	25,604	$25,790	$24,678
FED HM LN PC POOL RJ1274 FR 04/54 FIXED 6	743,528	$764,670	$730,336
FED HM LN PC POOL RJ1350 FR 04/54 FIXED 6	187,658	$190,979	$185,518
FED HM LN PC POOL RJ1358 FR 04/54 FIXED 6.5	348,389	$358,924	$351,605
FED HM LN PC POOL RJ1528 FR 05/54 FIXED 6	1,199,476	$1,233,587	$1,179,167
FED HM LN PC POOL RJ1718 FR 06/54 FIXED 6	596,305	$613,265	$588,467
FED HM LN PC POOL RJ1783 FR 06/54 FIXED 6	1,392,513	$1,432,118	$1,367,967
FED HM LN PC POOL RJ4038 FR 04/55 FIXED 6	438,795	$451,021	$431,686
FED HM LN PC POOL RJ5275 FR 11/55 FIXED 6	3,214,842	$3,285,367	$3,158,143
FED HM LN PC POOL RQ0102 FR 03/56 FIXED 5	2,857,331	$2,674,316	$2,647,623
FED HM LN PC POOL RQ0111 FR 04/56 FIXED 5.5	1,397,382	$1,404,590	$1,336,791
FED HM LN PC POOL RQ0118 FR 05/56 FIXED 5	4,307,896	$4,074,591	$3,991,722
FED HM LN PC POOL RQ0128 FR 06/56 FIXED 5.5	5,795,598	$5,804,136	$5,543,506
FED HM LN PC POOL RQ0146 FR 08/56 FIXED 5.5	4,180,061	$4,043,767	$3,996,410
FED HM LN PC POOL RQ0155 FR 09/56 FIXED 5.5	6,580,860	$6,290,907	$6,286,361
FED HM LN PC POOL RQ0165 FR 10/56 FIXED 5	3,275,000	$3,061,139	$3,034,624
FED HM LN PC POOL RQ0166 FR 10/56 FIXED 5.5	4,000,000	$3,842,213	$3,820,995
FED HM LN PC POOL RQ0167 FR 10/56 FIXED 6	3,175,000	$3,135,317	$3,116,789
FED HM LN PC POOL SB0469 FR 01/36 FIXED 2.5	384,603	$366,756	$349,106
FED HM LN PC POOL SB0679 FR 04/37 FIXED 2	111,504	$102,794	$98,669
FED HM LN PC POOL SB8507 FR 02/36 FIXED 2	324,924	$311,817	$287,532
FED HM LN PC POOL SC0188 FR 09/41 FIXED 2	59,496	$51,419	$49,915
FED HM LN PC POOL SC0206 FR 11/41 FIXED 2	122,885	$106,531	$102,726
FED HM LN PC POOL SC0269 FR 01/42 FIXED 2	67,308	$58,169	$56,531
FED HM LN PC POOL SC0310 FR 08/42 FIXED 2	70,976	$61,187	$59,477
FED HM LN PC POOL SC0319 FR 04/42 FIXED 2	211,697	$182,466	$177,031
FED HM LN PC POOL SC0376 FR 11/42 FIXED 4	207,815	$201,013	$193,519
FED HM LN PC POOL SC0460 FR 12/41 FIXED 2	73,277	$63,147	$61,277
FED HM LN PC POOL SC0821 FR 01/42 FIXED 1.5	3,148,657	$2,697,200	$2,538,626
FED HM LN PC POOL SD0176 FR 12/49 FIXED 3.5	130,029	$135,587	$111,076
FED HM LN PC POOL SD0248 FR 01/49 FIXED 4.5	166,150	$142,109	$151,626
FED HM LN PC POOL SD0294 FR 03/50 FIXED 4.5	1,995,891	$1,963,374	$1,819,901
FED HM LN PC POOL SD0295 FR 02/49 FIXED 3	653,268	$630,347	$555,678

FED HM LN PC POOL SD0296 FR 03/50 FIXED 4	6,456,690	$6,355,038	$5,719,324
FED HM LN PC POOL SD0478 FR 01/45 FIXED 4	36,596	$39,884	$33,437
FED HM LN PC POOL SD0481 FR 09/44 FIXED 3.5	1,036,177	$1,150,440	$923,960
FED HM LN PC POOL SD0489 FR 04/48 FIXED 4	708,992	$793,877	$627,752
FED HM LN PC POOL SD0490 FR 01/45 FIXED 4	1,185,940	$1,293,778	$1,087,259
FED HM LN PC POOL SD0494 FR 06/49 FIXED 3.5	386,531	$426,726	$334,788
FED HM LN PC POOL SD0496 FR 02/47 FIXED 3	47,344	$51,369	$40,442
FED HM LN PC POOL SD0505 FR 06/48 FIXED 4	806,780	$872,650	$728,329
FED HM LN PC POOL SD0508 FR 01/48 FIXED 3.5	368,137	$402,311	$321,939
FED HM LN PC POOL SD0573 FR 04/51 FIXED 2	107,546	$89,661	$82,744
FED HM LN PC POOL SD0716 FR 07/51 FIXED 2	1,162,844	$1,152,946	$893,894
FED HM LN PC POOL SD0730 FR 09/51 FIXED 2	292,765	$285,004	$224,271
FED HM LN PC POOL SD0732 FR 09/51 FIXED 2	352,960	$348,184	$268,862
FED HM LN PC POOL SD0780 FR 12/51 FIXED 2.5	794,272	$748,766	$630,648
FED HM LN PC POOL SD0785 FR 12/51 FIXED 2	547,649	$536,738	$419,649
FED HM LN PC POOL SD0786 FR 12/51 FIXED 2	297,312	$291,172	$228,849
FED HM LN PC POOL SD0789 FR 12/51 FIXED 2	107,172	$105,323	$82,930
FED HM LN PC POOL SD0847 FR 02/52 FIXED 2.5	3,075,735	$2,524,584	$2,403,171
FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5	132,889	$113,750	$106,419
FED HM LN PC POOL SD0923 FR 01/52 FIXED 2.5	4,149,695	$3,911,571	$3,292,729
FED HM LN PC POOL SD0952 FR 04/52 FIXED 3	72,047	$63,877	$59,741
FED HM LN PC POOL SD0963 FR 01/52 FIXED 3.5	596,970	$558,344	$507,748
FED HM LN PC POOL SD1031 FR 05/52 FIXED 3.5	21,405,564	$20,759,487	$18,308,240
FED HM LN PC POOL SD1049 FR 06/52 FIXED 3.5	495,779	$472,013	$422,386
FED HM LN PC POOL SD1053 FR 06/52 FIXED 3.5	462,737	$442,758	$398,901
FED HM LN PC POOL SD1129 FR 08/51 FIXED 4	1,356,268	$1,270,092	$1,201,660
FED HM LN PC POOL SD1152 FR 03/52 FIXED 2.5	14,348,871	$13,451,198	$11,508,889
FED HM LN PC POOL SD1382 FR 08/52 FIXED 4	435,293	$434,227	$382,403
FED HM LN PC POOL SD1384 FR 11/50 FIXED 2.5	89,615	$79,620	$71,637
FED HM LN PC POOL SD1465 FR 08/52 FIXED 5	1,420,434	$1,345,445	$1,333,075
FED HM LN PC POOL SD1546 FR 08/52 FIXED 3.5	5,249,456	$4,700,765	$4,480,304
FED HM LN PC POOL SD1576 FR 08/52 FIXED 5	1,420,648	$1,432,550	$1,329,895
FED HM LN PC POOL SD1660 FR 03/52 FIXED 2.5	801,633	$681,588	$628,461
FED HM LN PC POOL SD1709 FR 09/52 FIXED 5.5	1,300,213	$1,284,457	$1,254,657
FED HM LN PC POOL SD1719 FR 10/52 FIXED 5.5	1,321,747	$1,303,658	$1,271,957
FED HM LN PC POOL SD1749 FR 04/52 FIXED 2.5	741,848	$634,956	$589,909
FED HM LN PC POOL SD1751 FR 10/51 FIXED 2.5	346,935	$297,409	$277,540
FED HM LN PC POOL SD1803 FR 09/52 FIXED 5.5	438,097	$438,148	$422,972
FED HM LN PC POOL SD1884 FR 11/52 FIXED 5	300,381	$295,666	$281,045
FED HM LN PC POOL SD1913 FR 11/52 FIXED 5	708,013	$701,090	$662,436
FED HM LN PC POOL SD2056 FR 12/52 FIXED 6	1,205,320	$1,245,315	$1,197,391
FED HM LN PC POOL SD2138 FR 01/53 FIXED 5.5	210,265	$212,182	$203,202
FED HM LN PC POOL SD2163 FR 01/53 FIXED 6	372,228	$376,705	$368,992
FED HM LN PC POOL SD2174 FR 01/53 FIXED 6	688,539	$698,786	$684,550
FED HM LN PC POOL SD2245 FR 12/52 FIXED 5.5	206,247	$207,393	$198,895
FED HM LN PC POOL SD2253 FR 12/52 FIXED 3.5	4,447,521	$3,980,054	$3,773,980
FED HM LN PC POOL SD2284 FR 12/52 FIXED 6	431,011	$438,890	$427,440
FED HM LN PC POOL SD2474 FR 01/53 FIXED 5.5	117,924	$118,580	$113,936
FED HM LN PC POOL SD2598 FR 03/53 FIXED 6	92,663	$93,779	$91,849
FED HM LN PC POOL SD2609 FR 12/52 FIXED 3.5	1,504,010	$1,352,119	$1,276,852
FED HM LN PC POOL SD2610 FR 03/53 FIXED 4	1,083,492	$1,017,975	$948,171
FED HM LN PC POOL SD2642 FR 04/53 FIXED 5.5	562,328	$567,334	$541,693
FED HM LN PC POOL SD2760 FR 04/53 FIXED 6	267,309	$271,734	$264,933
FED HM LN PC POOL SD2774 FR 03/53 FIXED 5.5	69,886	$70,275	$67,421
FED HM LN PC POOL SD2792 FR 03/47 FIXED 4.5	124,897	$123,345	$116,634
FED HM LN PC POOL SD2892 FR 05/53 FIXED 5.5	191,607	$192,795	$184,936
FED HM LN PC POOL SD2893 FR 05/53 FIXED 5.5	984,871	$993,185	$950,780
FED HM LN PC POOL SD2903 FR 03/51 FIXED 2	3,443,993	$2,638,221	$2,597,839
FED HM LN PC POOL SD2991 FR 09/51 FIXED 2.5	438,949	$376,731	$349,805
FED HM LN PC POOL SD3371 FR 05/53 FIXED 5.5	1,370,310	$1,348,695	$1,319,550
FED HM LN PC POOL SD3475 FR 08/53 FIXED 5.5	4,999,015	$5,058,885	$4,825,412
FED HM LN PC POOL SD3642 FR 09/53 FIXED 6	523,797	$538,106	$520,348

FED HM LN PC POOL SD3657 FR 12/52 FIXED 5	2,699,061	$2,683,890	$2,557,783
FED HM LN PC POOL SD3737 FR 09/53 FIXED 6	246,305	$251,155	$242,397
FED HM LN PC POOL SD3817 FR 09/53 FIXED 6	242,679	$245,471	$238,413
FED HM LN PC POOL SD4030 FR 10/53 FIXED 6.5	1,228,117	$1,276,139	$1,249,481
FED HM LN PC POOL SD4255 FR 10/52 FIXED 4	1,692,065	$1,526,885	$1,486,116
FED HM LN PC POOL SD4316 FR 06/46 FIXED 4	840,718	$796,801	$759,053
FED HM LN PC POOL SD4855 FR 02/54 FIXED 5.5	1,519,391	$1,481,181	$1,462,044
FED HM LN PC POOL SD4977 FR 11/53 FIXED 5	9,595,184	$9,425,690	$8,964,539
FED HM LN PC POOL SD5136 FR 04/54 FIXED 6	2,198,878	$2,205,421	$2,173,706
FED HM LN PC POOL SD5179 FR 12/44 FIXED 5	73,240	$74,295	$70,789
FED HM LN PC POOL SD5299 FR 04/54 FIXED 6	138,148	$140,511	$136,681
FED HM LN PC POOL SD5323 FR 01/54 FIXED 4	1,096,959	$1,024,871	$960,863
FED HM LN PC POOL SD5330 FR 04/54 FIXED 6	8,629,541	$8,757,183	$8,562,505
FED HM LN PC POOL SD5691 FR 06/54 FIXED 6	524,580	$533,072	$515,643
FED HM LN PC POOL SD5709 FR 07/54 FIXED 6	334,032	$339,980	$330,865
FED HM LN PC POOL SD5752 FR 08/52 FIXED 3.5	12,100,070	$10,994,969	$10,326,072
FED HM LN PC POOL SD5846 FR 08/52 FIXED 2	201,437	$159,889	$150,666
FED HM LN PC POOL SD6475 FR 12/53 FIXED 4.5	1,306,180	$1,275,073	$1,180,761
FED HM LN PC POOL SD6580 FR 10/54 FIXED 5.5	964,559	$970,876	$927,872
FED HM LN PC POOL SD6706 FR 01/54 FIXED 4.5	21,083,482	$19,940,352	$19,032,837
FED HM LN PC POOL SD6978 FR 07/54 FIXED 5.5	775,331	$768,417	$742,436
FED HM LN PC POOL SD7033 FR 11/54 FIXED 5	1,712,787	$1,663,749	$1,593,742
FED HM LN PC POOL SD7084 FR 08/54 FIXED 6	821,262	$840,898	$810,809
FED HM LN PC POOL SD7400 FR 12/54 FIXED 4.5	2,422,631	$2,323,875	$2,198,203
FED HM LN PC POOL SD7485 FR 02/54 FIXED 4.5	3,432,944	$3,239,784	$3,099,932
FED HM LN PC POOL SD7509 FR 11/49 FIXED 3	138,188	$123,533	$115,080
FED HM LN PC POOL SD7521 FR 07/50 FIXED 2.5	646,149	$556,642	$516,341
FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5	366,362	$315,257	$293,275
FED HM LN PC POOL SD7530 FR 11/50 FIXED 2.5	11,297,231	$11,928,065	$9,006,019
FED HM LN PC POOL SD7531 FR 12/50 FIXED 3	3,808,664	$4,086,911	$3,173,270
FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5	1,597,028	$1,450,232	$1,280,632
FED HM LN PC POOL SD7536 FR 02/51 FIXED 2.5	2,886,805	$2,990,266	$2,302,909
FED HM LN PC POOL SD7539 FR 04/51 FIXED 2	1,236,205	$1,116,132	$950,430
FED HM LN PC POOL SD7540 FR 05/51 FIXED 2.5	1,407,211	$1,299,333	$1,122,796
FED HM LN PC POOL SD7544 FR 07/51 FIXED 3	733,188	$702,492	$611,119
FED HM LN PC POOL SD7553 FR 03/52 FIXED 3	6,576,900	$6,266,533	$5,481,022
FED HM LN PC POOL SD7554 FR 04/52 FIXED 2.5	3,834,763	$3,311,885	$3,056,531
FED HM LN PC POOL SD7555 FR 08/52 FIXED 3	8,238,387	$7,658,247	$6,820,532
FED HM LN PC POOL SD7560 FR 02/53 FIXED 4	841,629	$798,990	$746,367
FED HM LN PC POOL SD7563 FR 05/53 FIXED 4.5	6,494,439	$5,993,222	$5,935,936
FED HM LN PC POOL SD8002 FR 07/49 FIXED 4.5	43,001	$45,735	$39,123
FED HM LN PC POOL SD8003 FR 07/49 FIXED 4	109,241	$89,746	$97,095
FED HM LN PC POOL SD8019 FR 10/49 FIXED 4.5	50,328	$53,537	$45,658
FED HM LN PC POOL SD8027 FR 11/49 FIXED 4.5	534,925	$558,755	$486,390
FED HM LN PC POOL SD8056 FR 04/50 FIXED 3	154,816	$158,592	$128,422
FED HM LN PC POOL SD8074 FR 07/50 FIXED 3	227,200	$236,343	$186,830
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5	982,209	$1,029,532	$841,289
FED HM LN PC POOL SD8082 FR 10/50 FIXED 1.5	591,957	$509,078	$423,177
FED HM LN PC POOL SD8084 FR 08/50 FIXED 3	515,328	$534,340	$425,223
FED HM LN PC POOL SD8099 FR 10/50 FIXED 2.5	371,355	$386,310	$293,688
FED HM LN PC POOL SD8100 FR 10/50 FIXED 3	523,437	$542,979	$431,900
FED HM LN PC POOL SD8128 FR 02/51 FIXED 2	1,431,369	$1,461,089	$1,077,738
FED HM LN PC POOL SD8129 FR 02/51 FIXED 2.5	1,035,167	$1,071,539	$819,649
FED HM LN PC POOL SD8133 FR 03/51 FIXED 1.5	330,724	$279,459	$236,334
FED HM LN PC POOL SD8134 FR 03/51 FIXED 2	1,903,074	$1,693,334	$1,430,182
FED HM LN PC POOL SD8135 FR 03/51 FIXED 2.5	907,089	$937,405	$714,846
FED HM LN PC POOL SD8146 FR 05/51 FIXED 2	18,642,543	$15,805,595	$13,971,635
FED HM LN PC POOL SD8147 FR 05/51 FIXED 2.5	6,740,877	$6,011,435	$5,295,776
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5	257,161	$264,772	$202,874
FED HM LN PC POOL SD8169 FR 09/51 FIXED 3.5	353,969	$374,225	$301,580
FED HM LN PC POOL SD8171 FR 10/51 FIXED 1.5	178,704	$150,923	$127,657
FED HM LN PC POOL SD8172 FR 10/51 FIXED 2	354,719	$316,541	$266,224

FED HM LN PC POOL SD8173 FR 10/51 FIXED 2.5	12,106,979	$9,990,309	$9,497,791
FED HM LN PC POOL SD8176 FR 11/51 FIXED 1.5	40,514	$34,213	$28,940
FED HM LN PC POOL SD8188 FR 01/52 FIXED 2	2,992,623	$2,504,502	$2,242,219
FED HM LN PC POOL SD8189 FR 01/52 FIXED 2.5	1,917,234	$1,810,500	$1,502,641
FED HM LN PC POOL SD8193 FR 02/52 FIXED 2	417,360	$334,702	$312,971
FED HM LN PC POOL SD8199 FR 03/52 FIXED 2	1,504,338	$1,207,269	$1,123,442
FED HM LN PC POOL SD8200 FR 03/52 FIXED 2.5	4,695,583	$3,973,821	$3,683,564
FED HM LN PC POOL SD8204 FR 04/52 FIXED 2	831,888	$669,938	$622,677
FED HM LN PC POOL SD8205 FR 04/52 FIXED 2.5	6,340,811	$5,145,119	$4,956,442
FED HM LN PC POOL SD8211 FR 05/52 FIXED 2	1,421,275	$1,128,230	$1,061,912
FED HM LN PC POOL SD8212 FR 05/52 FIXED 2.5	283,660	$234,923	$222,054
FED HM LN PC POOL SD8213 FR 05/52 FIXED 3	759,483	$678,591	$621,752
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5	46,802,624	$42,289,284	$39,733,793
FED HM LN PC POOL SD8220 FR 06/52 FIXED 3	5,837,004	$4,893,663	$4,764,099
FED HM LN PC POOL SD8221 FR 06/52 FIXED 3.5	3,691,917	$3,346,375	$3,129,586
FED HM LN PC POOL SD8222 FR 06/52 FIXED 4	37,458,942	$35,270,493	$32,813,978
FED HM LN PC POOL SD8224 FR 07/52 FIXED 2.5	7,638,214	$6,231,478	$5,981,503
FED HM LN PC POOL SD8233 FR 07/52 FIXED 5	1,050,634	$1,065,340	$984,287
FED HM LN PC POOL SD8235 FR 08/52 FIXED 3	785,563	$706,227	$642,582
FED HM LN PC POOL SD8244 FR 09/52 FIXED 4	1,597,729	$1,522,970	$1,403,646
FED HM LN PC POOL SD8245 FR 09/52 FIXED 4.5	437,846	$417,698	$396,317
FED HM LN PC POOL SD8255 FR 10/52 FIXED 3.5	455,286	$424,829	$386,334
FED HM LN PC POOL SD8256 FR 10/52 FIXED 4	591,132	$569,570	$519,323
FED HM LN PC POOL SD8258 FR 10/52 FIXED 5	1,127,300	$1,135,648	$1,056,704
FED HM LN PC POOL SD8265 FR 11/52 FIXED 4	44,075,707	$41,460,193	$38,625,975
FED HM LN PC POOL SD8266 FR 11/52 FIXED 4.5	3,634,623	$3,461,432	$3,284,025
FED HM LN PC POOL SD8268 FR 11/52 FIXED 5.5	551,464	$543,130	$533,273
FED HM LN PC POOL SD8271 FR 10/52 FIXED 2.5	829,375	$682,448	$648,939
FED HM LN PC POOL SD8273 FR 11/52 FIXED 3.5	1,087,634	$980,416	$922,901
FED HM LN PC POOL SD8274 FR 12/52 FIXED 4	14,545,560	$13,682,366	$12,739,991
FED HM LN PC POOL SD8275 FR 12/52 FIXED 4.5	6,581,264	$6,302,295	$5,947,087
FED HM LN PC POOL SD8277 FR 12/52 FIXED 5.5	1,517,343	$1,479,189	$1,467,281
FED HM LN PC POOL SD8289 FR 01/53 FIXED 5.5	1,043,359	$1,045,577	$1,007,529
FED HM LN PC POOL SD8290 FR 01/53 FIXED 6	939,359	$954,303	$928,803
FED HM LN PC POOL SD8297 FR 02/53 FIXED 4	484,793	$457,944	$424,619
FED HM LN PC POOL SD8299 FR 02/53 FIXED 5	732,475	$729,833	$685,346
FED HM LN PC POOL SD8300 FR 02/53 FIXED 5.5	314,480	$313,934	$303,899
FED HM LN PC POOL SD8309 FR 03/53 FIXED 6	771,143	$777,211	$763,481
FED HM LN PC POOL SD8321 FR 05/53 FIXED 4	903,233	$861,631	$790,687
FED HM LN PC POOL SD8344 FR 07/53 FIXED 6.5	476,322	$487,406	$480,454
FED HM LN PC POOL SD8347 FR 08/53 FIXED 4.5	221,729	$220,184	$200,172
FED HM LN PC POOL SD8363 FR 09/53 FIXED 6	1,260,480	$1,251,969	$1,250,196
FED HM LN PC POOL SD8368 FR 10/53 FIXED 6	1,949,432	$1,919,099	$1,924,217
FED HM LN PC POOL SD8392 FR 12/53 FIXED 4	1,049,057	$997,834	$916,805
FED HM LN PC POOL SD8393 FR 01/54 FIXED 4.5	1,177,926	$1,134,893	$1,061,031
FED HM LN PC POOL SD8396 FR 01/54 FIXED 6	610,264	$608,509	$602,302
FED HM LN PC POOL SD8401 FR 02/54 FIXED 5.5	134,330	$135,282	$129,137
FED HM LN PC POOL SD8402 FR 02/54 FIXED 6	163,727	$165,287	$161,593
FED HM LN PC POOL SD8406 FR 01/54 FIXED 4	855,547	$816,099	$747,622
FED HM LN PC POOL SD8447 FR 07/54 FIXED 6	887,106	$897,782	$875,612
FED HM LN PC POOL SD8453 FR 08/54 FIXED 5.5	2,937,909	$2,903,336	$2,821,312
FED HM LN PC POOL SD8468 FR 10/54 FIXED 5	1,558,297	$1,515,985	$1,450,030
FED HM LN PC POOL SD8469 FR 10/54 FIXED 5.5	1,581,066	$1,569,576	$1,520,973
FED HM LN PC POOL SD8473 FR 11/54 FIXED 4.5	1,894,345	$1,849,514	$1,701,038
FED HM LN PC POOL SD8487 FR 12/54 FIXED 4	463,359	$445,327	$403,919
FED HM LN PC POOL SD8490 FR 01/55 FIXED 4.5	2,166,165	$2,068,507	$1,945,566
FED HM LN PC POOL SD8491 FR 12/54 FIXED 5	4,172,276	$4,080,420	$3,892,676
FED HM LN PC POOL SD8492 FR 01/55 FIXED 5	2,551,247	$2,492,494	$2,373,658
FED HM LN PC POOL SD8505 FR 02/55 FIXED 5	2,868,191	$2,857,029	$2,668,278
FED HM LN PC POOL SD8506 FR 02/55 FIXED 5.5	2,459,771	$2,461,229	$2,358,430
FED HM LN PC POOL SD8514 FR 03/55 FIXED 5	1,679,107	$1,630,884	$1,561,379
FED HM LN PC POOL SD8534 FR 05/55 FIXED 6	530,643	$543,348	$521,723

FED HM LN PC POOL SI2009 FR 10/49 FIXED 3	294,831	$309,058	$243,584
FED HM LN PC POOL SI2047 FR 07/50 FIXED 2.5	2,775,196	$2,326,151	$2,210,492
FED HM LN PC POOL SL0059 FR 01/55 FIXED 5	762,872	$763,165	$712,139
FED HM LN PC POOL SL0386 FR 02/54 FIXED 6	298,550	$307,111	$295,412
FED HM LN PC POOL SL0628 FR 04/55 FIXED 6	1,352,185	$1,370,137	$1,333,424
FED HM LN PC POOL SL1300 FR 04/53 FIXED 4	17,045,171	$15,673,628	$14,958,173
FED HM LN PC POOL SL1338 FR 06/55 FIXED 6	703,341	$707,630	$690,830
FED HM LN PC POOL SL1426 FR 04/55 FIXED 4.5	1,731,692	$1,649,760	$1,565,828
FED HM LN PC POOL SL1512 FR 06/55 FIXED 6	750,081	$763,173	$736,491
FED HM LN PC POOL SL1680 FR 02/52 FIXED 2	398,748	$320,803	$301,743
FED HM LN PC POOL SL2513 FR 08/52 FIXED 2	176,933	$146,286	$132,679
FED HM LN PC POOL SL2621 FR 07/52 FIXED 2.5	521,437	$448,826	$406,529
FED HM LN PC POOL SL2624 FR 01/54 FIXED 4.5	372,932	$367,246	$336,681
FED HM LN PC POOL SL2754 FR 06/52 FIXED 2	1,529,183	$1,218,973	$1,146,804
FED HM LN PC POOL SL2778 FR 09/55 FIXED 6.5	4,548,678	$4,761,066	$4,607,911
FED HM LN PC POOL SL3070 FR 09/50 FIXED 3	2,135,709	$1,957,647	$1,807,887
FED HM LN PC POOL SL3072 FR 02/53 FIXED 5	1,093,804	$1,103,036	$1,023,995
FED HM LN PC POOL SL3073 FR 01/55 FIXED 5.5	446,908	$454,515	$431,357
FED HM LN PC POOL SL3074 FR 12/53 FIXED 6	1,269,500	$1,310,652	$1,257,281
FED HM LN PC POOL SL3422 FR 02/55 FIXED 4.5	781,096	$754,678	$702,716
FED HM LN PC POOL SL4036 FR 10/53 FIXED 2.5	1,869,435	$1,599,526	$1,464,452
FED HM LN PC POOL SL4902 FR 11/55 FIXED 4	420,497	$388,105	$366,349
FED HM LN PC POOL SL4992 FR 04/56 FIXED 5.5	1,456,536	$1,464,951	$1,393,478
FED HM LN PC POOL SL6095 FR 08/56 FIXED 5.5	4,984,744	$4,980,031	$4,771,706
FED HM LN PC POOL SL6327 FR 04/56 FIXED 5.5	3,711,681	$3,575,972	$3,576,872
FED HM LN PC POOL SL6730 FR 05/56 FIXED 5.5	1,966,937	$1,897,172	$1,889,924
FED HM LN PC POOL SL6812 FR 10/56 FIXED 6	3,925,000	$3,871,647	$3,856,668
FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5	396,790	$392,963	$370,773
FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5	319,815	$316,728	$296,394
FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5	79,983	$78,647	$74,125
FED HM LN PC POOL V60796 FG 05/30 FIXED 2.5	36,071	$36,363	$34,670
FED HM LN PC POOL V60886 FG 08/30 FIXED 2.5	40,215	$40,435	$38,567
FED HM LN PC POOL V60902 FG 08/30 FIXED 2.5	31,198	$31,367	$29,884
FED HM LN PC POOL V60903 FG 09/30 FIXED 2.5	33,957	$34,150	$32,490
FED HM LN PC POOL V60904 FG 09/30 FIXED 2.5	7,366	$7,408	$7,056
FED HM LN PC POOL V60908 FG 08/30 FIXED 3	9,535	$9,684	$9,228
FED HM LN PC POOL V60909 FG 08/30 FIXED 3	15,069	$15,300	$14,561
FED HM LN PC POOL V80355 FG 08/43 FIXED 3.5	177,876	$179,181	$157,938
FED HM LN PC POOL V80552 FG 02/41 FIXED 4	31,524	$33,278	$29,095
FED HM LN PC POOL V80553 FG 06/40 FIXED 4	11,891	$12,479	$10,988
FED HM LN PC POOL V83224 FG 07/47 FIXED 3.5	498,542	$515,125	$434,857
FED HM LN PC POOL ZA2212 FR 07/31 FIXED 4.5	139,542	$144,276	$136,886
FED HM LN PC POOL ZA2946 FR 10/37 FIXED 6	71,243	$74,127	$70,075
FED HM LN PC POOL ZA4890 FR 03/47 FIXED 4.5	645,143	$685,968	$591,381
FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4	294,826	$283,487	$262,365
FED HM LN PC POOL ZI8701 FR 04/39 FIXED 6	28,952	$30,998	$28,888
FED HM LN PC POOL ZJ9592 FR 09/37 FIXED 6.5	78,111	$77,924	$77,315
FED HM LN PC POOL ZM1590 FR 08/46 FIXED 3	991,140	$1,039,594	$835,541
FED HM LN PC POOL ZM6153 FR 04/48 FIXED 4	254,454	$245,854	$226,648
FED HM LN PC POOL ZM7688 FR 08/48 FIXED 4	433,265	$458,599	$387,113
FED HM LN PC POOL ZN2025 FR 12/48 FIXED 4.5	319,965	$342,759	$292,681
FED HM LN PC POOL ZS0830 FR 01/35 FIXED 5.5	119,344	$125,440	$118,290
FED HM LN PC POOL ZS2426 FR 11/38 FIXED 6	494,491	$528,495	$500,557
FED HM LN PC POOL ZS3534 FR 01/40 FIXED 5.5	837,070	$902,742	$825,674
FED HM LN PC POOL ZS3821 FR 07/41 FIXED 4.5	869,317	$911,672	$814,522
FED HM LN PC POOL ZS3832 FR 09/41 FIXED 4.5	445,303	$469,515	$417,541
FED HM LN PC POOL ZS3887 FR 11/43 FIXED 4.5	999,513	$1,054,745	$931,547
FED HM LN PC POOL ZS4056 FR 08/44 FIXED 4.5	1,364,736	$1,460,464	$1,249,305
FED HM LN PC POOL ZS4550 FR 01/44 FIXED 4.5	23,424	$24,988	$21,622
FED HM LN PC POOL ZS4786 FR 08/48 FIXED 4.5	220,764	$237,872	$201,989
FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3	57,253	$55,332	$54,403
FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3	30,107	$29,073	$28,554

FED HM LN PC POOL ZS9381 FR 02/45 FIXED 4.5	430,142	$460,066	$392,923
FED HM LN PC POOL ZS9979 FR 04/46 FIXED 4.5	1,126,647	$1,202,021	$1,039,602
FED HM LN PC POOL ZT0567 FR 09/37 FIXED 6.5	28,321	$28,437	$28,601
FED HM LN PC POOL ZT0619 FR 10/38 FIXED 6.5	68,527	$71,258	$68,331
FED HM LN PC POOL ZT0624 FR 08/38 FIXED 6.5	49,481	$52,216	$48,585
FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3	126,027	$113,443	$110,046
FED HM LN PC POOL ZT1481 FR 11/48 FIXED 4	322,895	$342,152	$287,478
FED HM LN PC POOL ZT2391 FR 03/47 FIXED 3.5	69,445	$64,356	$60,683
FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625	434,000	$435,910	$431,609
FED REPUBLIC OF BRAZIL SR UNSECURED 01/32 6.125	770,000	$784,525	$756,910
FED REPUBLIC OF BRAZIL SR UNSECURED 01/34 8.25	1,533,000	$1,796,680	$1,669,284
FED REPUBLIC OF BRAZIL SR UNSECURED 01/56 7.25	6,317,000	$6,249,887	$5,846,699
FED REPUBLIC OF BRAZIL SR UNSECURED 02/33 5.5	1,406,000	$1,385,886	$1,321,992
FED REPUBLIC OF BRAZIL SR UNSECURED 03/34 6.125	3,195,000	$3,137,742	$3,060,650
FED REPUBLIC OF BRAZIL SR UNSECURED 03/35 6.625	802,000	$826,268	$781,709
FED REPUBLIC OF BRAZIL SR UNSECURED 04/36 5.5	925,000	$1,081,231	$999,784
FED REPUBLIC OF BRAZIL SR UNSECURED 05/29 4.5	400,000	$389,448	$390,540
FED REPUBLIC OF BRAZIL SR UNSECURED 05/36 6.25	1,095,000	$1,083,569	$1,027,658
FED REPUBLIC OF BRAZIL SR UNSECURED 06/30 3.875	3,300,000	$3,341,526	$3,077,910
FED REPUBLIC OF BRAZIL SR UNSECURED 10/33 6	2,156,000	$2,155,931	$2,074,072
FED REPUBLIC OF BRAZIL SR UNSECURED 11/30 5.5	1,450,000	$1,440,709	$1,426,003
FEDERAL FARM CREDIT BANK BONDS 01/30 2.98	7,425,000	$7,358,168	$6,971,086
FEDERAL FARM CREDIT BANK BONDS 01/36 1.84	3,500,000	$2,666,511	$2,527,942
FEDERAL FARM CREDIT BANK BONDS 01/36 2.69	5,245,000	$4,398,620	$4,095,529
FEDERAL FARM CREDIT BANK BONDS 02/36 2.1	1,975,000	$1,609,109	$1,486,039
FEDERAL FARM CREDIT BANK BONDS 03/32 2.38	9,000,000	$8,929,686	$7,805,269
FEDERAL FARM CREDIT BANK BONDS 03/33 4	17,400,000	$16,857,754	$16,087,651
FEDERAL FARM CREDIT BANK BONDS 03/46 3.48	10,000,000	$10,061,202	$7,009,741
FEDERAL FARM CREDIT BANK BONDS 04/36 2.5	9,806,000	$8,126,935	$7,554,455
FEDERAL FARM CREDIT BANK BONDS 05/36 2.49	1,200,000	$1,006,341	$920,253
FEDERAL FARM CREDIT BANK BONDS 05/36 3.04	8,770,000	$8,237,117	$7,112,056
FEDERAL FARM CREDIT BANK BONDS 06/31 1.88	4,980,000	$4,449,121	$4,298,469
FEDERAL FARM CREDIT BANK BONDS 07/30 1.23	14,140,000	$12,833,332	$12,254,626
FEDERAL FARM CREDIT BANK BONDS 07/31 1.79	12,145,000	$10,900,934	$10,409,441
FEDERAL FARM CREDIT BANK BONDS 07/33 4.25	10,000,000	$10,003,483	$9,363,190
FEDERAL FARM CREDIT BANK BONDS 07/36 2.31	1,000,000	$798,252	$750,641
FEDERAL FARM CREDIT BANK BONDS 08/35 1.69	3,500,000	$2,687,493	$2,555,643
FEDERAL FARM CREDIT BANK BONDS 08/36 1.84	15,000,000	$14,999,540	$10,732,511
FEDERAL FARM CREDIT BANK BONDS 08/37 3.86	6,990,000	$6,995,756	$5,954,240
FEDERAL FARM CREDIT BANK BONDS 09/32 3.5	245,000	$232,160	$223,828
FEDERAL FARM CREDIT BANK BONDS 09/32 3.875	410,000	$396,352	$381,342
FEDERAL FARM CREDIT BANK BONDS 09/33 1.87	11,430,000	$9,907,082	$9,104,592
FEDERAL FARM CREDIT BANK BONDS 09/33 1.91	5,580,000	$4,693,366	$4,443,812
FEDERAL FARM CREDIT BANK BONDS 09/35 1.68	11,410,000	$8,837,464	$8,356,526
FEDERAL FARM CREDIT BANK BONDS 10/35 3.25	5,595,000	$5,561,775	$4,678,889
FEDERAL FARM CREDIT BANK BONDS 12/35 3.77	4,200,000	$4,201,541	$3,656,971
FEDERAL FARM CREDIT BANK BONDS 12/36 2.78	5,500,000	$4,772,053	$4,337,657
FEDERAL FARM CREDIT BANK BONDS 12/38 3.7	2,370,000	$2,422,312	$1,941,170
FEDERAL FARM CREDIT BANK BONDS 12/39 2.89	780,000	$606,266	$569,963
FEDERAL HOME LOAN BANK BONDS 01/36 1.85	8,220,000	$6,587,778	$6,064,366
FEDERAL HOME LOAN BANK BONDS 02/36 1.5	6,865,000	$5,045,822	$4,760,568
FEDERAL HOME LOAN BANK BONDS 02/36 1.87	720,000	$577,958	$526,768
FEDERAL HOME LOAN BANK BONDS 02/36 1.9	19,000,000	$15,346,883	$13,698,479
FEDERAL HOME LOAN BANK BONDS 02/36 2	11,510,000	$9,364,057	$8,383,177
FEDERAL HOME LOAN BANK BONDS 02/37 2.9	1,000,000	$832,701	$774,380
FEDERAL HOME LOAN BANK BONDS 03/40 2.34	125,000	$89,657	$85,008
FEDERAL HOME LOAN BANK BONDS 05/31 1.6	3,460,000	$3,180,950	$2,954,322
FEDERAL HOME LOAN BANK BONDS 05/31 2	4,380,000	$3,994,301	$3,810,862
FEDERAL HOME LOAN BANK BONDS 05/33 3.56	3,915,000	$3,908,640	$3,518,071
FEDERAL HOME LOAN BANK BONDS 06/31 1.65	3,460,000	$3,183,578	$2,955,070
FEDERAL HOME LOAN BANK BONDS 06/31 VAR	6,200,000	$5,800,734	$5,647,209
FEDERAL HOME LOAN BANK BONDS 06/40 2.07	3,000,000	$2,048,515	$1,967,699

FEDERAL HOME LOAN BANK BONDS 07/33 5.09	6,000,000	$6,000,000	$5,851,974
FEDERAL HOME LOAN BANK BONDS 11/41 2.65	1,950,000	$1,427,993	$1,297,812
FEDERAL HOME LOAN BANK BONDS 12/35 1.79	4,500,000	$3,442,975	$3,258,117
FEDERAL HOME LOAN BANK SR UNSECURED 06/27 3.875	2,490,000	$2,488,849	$2,479,940
FEDERAL HOME LOAN BANK SR UNSECURED 06/28 4.125	25,665,000	$25,649,868	$25,392,882
FEDEX CORP COMPANY GUAR 09/36 5.75	1,525,000	$1,521,615	$1,466,938
FEDRIGONI SPA SR SECURED REGS 06/31 6.125	100,000	$107,738	$110,657
FERTITTA ENTERTAINMENT COMPANY GUAR 144A 01/30 6.75	4,003,000	$3,777,367	$3,798,726
FERTITTA ENTERTAINMENT LLC 2022 TERM LOAN B due 01/27/2029	2,436,069	$2,440,943	$2,435,143
FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625	749,000	$708,073	$715,240
FHLMC MULTIFAMILY STRUCTURED P FHMS K 152 A2	120,000	$115,765	$109,686
FHLMC MULTIFAMILY STRUCTURED P FHMS K 160 A2	2,500,000	$2,335,699	$2,353,662
FHLMC MULTIFAMILY STRUCTURED P FHMS K 161 A2	1,475,000	$1,452,807	$1,420,098
FHLMC MULTIFAMILY STRUCTURED P FHMS K 171 A2	3,930,000	$3,802,708	$3,610,988
FHLMC MULTIFAMILY STRUCTURED P FHMS K 180 A2	4,497,000	$4,343,668	$4,080,446
FHLMC MULTIFAMILY STRUCTURED P FHMS K 181 A2	4,690,000	$4,572,883	$4,335,601
FHLMC MULTIFAMILY STRUCTURED P FHMS K 182 A2	4,700,000	$4,447,376	$4,272,323
FHLMC MULTIFAMILY STRUCTURED P FHMS K068 X1	7,313,385	$1,510,179	$22,079
FHLMC MULTIFAMILY STRUCTURED P FHMS K072 X1	5,053,538	$17,306	$19,152
FHLMC MULTIFAMILY STRUCTURED P FHMS K091 X1	2,701,293	$29,104	$33,897
FHLMC MULTIFAMILY STRUCTURED P FHMS K093 X1	1,804,389	$200,746	$37,330
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1	1,901,861	$206,422	$38,472
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 XAM	4,950,000	$115,764	$140,622
FHLMC MULTIFAMILY STRUCTURED P FHMS K095 XAM	800,000	$20,167	$25,679
FHLMC MULTIFAMILY STRUCTURED P FHMS K106 X1	3,208,258	$100,736	$118,592
FHLMC MULTIFAMILY STRUCTURED P FHMS K121 X1	2,189,264	$56,273	$70,683
FHLMC MULTIFAMILY STRUCTURED P FHMS K136 X1	23,774,723	$340,356	$325,871
FHLMC MULTIFAMILY STRUCTURED P FHMS K510 A2	1,150,000	$1,146,373	$1,145,609
FHLMC MULTIFAMILY STRUCTURED P FHMS K562 A2	4,467,000	$4,348,619	$4,219,497
FHLMC MULTIFAMILY STRUCTURED P FHMS K563 A2	4,497,000	$4,444,789	$4,280,633
FHLMC MULTIFAMILY STRUCTURED P FHMS K564 A2	4,314,000	$4,236,299	$4,116,024
FHLMC MULTIFAMILY STRUCTURED P FHMS K565 A2	6,174,000	$5,989,042	$5,823,666
FHLMC MULTIFAMILY STRUCTURED P FHMS K566 A2	4,681,000	$4,591,072	$4,489,659
FHLMC MULTIFAMILY STRUCTURED P FHMS K567 A2	4,680,000	$4,533,529	$4,483,205
FHLMC MULTIFAMILY STRUCTURED P FHMS K766 A2	4,446,000	$4,340,029	$4,127,770
FHLMC MULTIFAMILY STRUCTURED P FHMS K767 A2	4,532,000	$4,433,061	$4,206,374
FHLMC MULTIFAMILY STRUCTURED P FHMS K768 A2	5,061,000	$4,816,521	$4,734,363
FHLMC MULTIFAMILY STRUCTURED P FHMS KL06 XFX	1,373,049	$35,450	$49,232
FIBERCOP SPA SR SECURED 144A 06/38 7.721	3,511,000	$3,664,353	$3,481,226
FIBERCOP SPA SR SECURED 144A 07/36 7.2	390,000	$394,740	$378,959
FIBERCOP SPA SR SECURED 144A 09/34 6	788,000	$749,517	$723,995
FIBERCOP SPA SR SECURED 144A 11/33 6.375	495,000	$483,958	$472,468
FIBERCOP SPA SR SECURED REGS 04/31 5.375	231,000	$274,302	$264,684
FIBERCOP SPA SR SECURED REGS 06/32 5.125	100,000	$115,085	$113,002
FIDELITY GRAND HARBOUR CLO FICLO 2023 1X DR REGS	100,000	$103,445	$112,966
FIDELITY NATL INFO SERV SR UNSECURED 03/28 4.45	3,661,000	$3,635,341	$3,613,827
FIDELITY NATL INFO SERV SR UNSECURED 03/29 4.55	1,300,000	$1,298,661	$1,266,626
FIDELITY NATL INFO SERV SR UNSECURED 03/31 4.8	6,315,000	$6,291,821	$6,018,179
FIESTA PURCHASER INC 2025 REPRICED TERM LOAN due 02/12/2031	479,983	$479,983	$473,484
FIESTA PURCHASER INC SR SECURED 144A 03/31 7.875	955,000	$959,385	$925,491
FIESTA PURCHASER INC SR UNSECURED 144A 09/32 9.625	1,030,000	$1,056,909	$967,522
FIFTH THIRD BANCORP JR SUBORDINA 12/49 VAR	930,000	$930,000	$929,401
FIFTH THIRD BANCORP SR UNSECURED 01/37 VAR	2,570,000	$2,567,220	$2,355,283
FIFTH THIRD BANCORP SR UNSECURED 04/32 VAR	4,266,000	$4,260,298	$4,031,262
FIGRE TRUST FIGRE 2025 HE3 C 144A	880,859	$880,740	$864,395
FIGRE TRUST FIGRE 2025 HE7 A 144A	291,127	$290,777	$280,101
FIGRE TRUST FIGRE 2026 EXP1 B 144A	2,770,030	$2,769,940	$2,711,354
FIGRE TRUST FIGRE 2026 FL1 M1 144A	1,103,000	$1,102,939	$1,063,754
FIGRE TRUST FIGRE 2026 HE2 A 144A	568,882	$568,041	$545,832
FINASTRA USA INC 2025 1ST LIEN TERM LOAN due 09/15/2032	1,592,000	$1,578,415	$1,534,545
FIRST ABU DHABI BANK PJS SR UNSECURED REGS 06/31 VAR	1,400,000	$1,386,468	$1,392,001
FIRST BRANDS GROUP LLC 2022 INCREMENTAL TERM LOAN due 03/30/2027	100,406	$100,387	$47

FIRST BRANDS GROUP LLC 2025 DIP TERM LOAN due 06/29/2027	39,996	$39,972	$6,028
FIRST BRANDS GROUP LLC 2025 PIK DIP ROLL UP TL B due 06/29/2027	115,243	$115,236	$7
FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN due 03/30/2028	1,198,461	$1,187,805	$288
FIRST EAGLE HOLDINGS SR SECURED 144A 08/32 7.25	455,000	$456,247	$448,242
FIRST FRANKLIN MTG LOAN ASSET FFML 2005 FF10 A1	510,404	$505,510	$488,970
FIRST HELP FINANCIAL LLC FHF 2023 2A D 144A	1,190,000	$1,189,761	$1,219,266
FIRST HORIZON CORP SR UNSECURED 03/31 VAR	1,465,000	$1,465,000	$1,440,242
FIRST INVESTORS AUTO OWNER TRU FIAOT 2026 2A A1 144A	1,900,000	$1,900,000	$1,900,223
FIRST STUDENT BIDCO INC 2026 TERM LOAN B due 08/15/2030	2,539,617	$2,542,655	$2,535,376
FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	1,950,000	$1,936,183	$1,883,688
FIRSTCASH INC COMPANY GUAR 144A 03/32 6.875	85,000	$85,400	$84,046
FIRSTCASH INC COMPANY GUAR 144A 05/34 6.125	3,430,000	$3,430,000	$3,255,405
FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	520,000	$517,351	$503,052
FIRSTENERGY CORP SR UNSECURED 03/50 3.4	3,642,000	$2,460,852	$2,243,462
FIRSTENERGY CORP SR UNSECURED 07/27 3.9	1,261,000	$1,248,990	$1,250,660
FIRSTENERGY TRANSMISSION SR UNSECURED 01/33 4.75	2,411,000	$2,379,396	$2,260,256
FIRSTENERGY TRANSMISSION SR UNSECURED 01/35 5	502,000	$503,822	$464,799
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 04/49 4.55	2,632,000	$2,208,398	$1,983,559
FISERV INC SR UNSECURED 06/34 4.25	330,000	$381,760	$352,483
FIVE 2023 V1 F1VE 2023 V1 C	698,000	$689,008	$689,630
FIVE POINT OPERATING CO COMPANY GUAR 144A 10/30 8	465,000	$465,000	$462,089
FLASH CHARM, INC. 2024 TERM LOAN due 03/02/2028	112,389	$112,389	$98,493
FLASH COMPUTE LLC SR SECURED 144A 12/30 7.25	902,000	$908,407	$894,095
FLATIRON CLO LTD FLAT 2023 1A AR 144A	1,385,000	$1,386,141	$1,385,242
FLEET U.S. BIDCO INC. 2026 TERM LOAN B due 02/21/2031	734,522	$739,108	$736,358
FLEX LTD SR UNSECURED 11/35 5.375	1,300,000	$1,296,755	$1,188,787
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/30 2.55	1,000,000	$999,043	$893,086
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95	1,214,000	$1,269,346	$866,027
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/55 5.7	103,000	$102,899	$92,833
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875	615,000	$399,338	$346,268
FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/34 FIXED 5.526	1,000,000	$996,018	$979,545
FLOWSERVE CORPORATION SR UNSECURED 05/36 5.7	1,770,000	$1,772,958	$1,671,730
FLUTTER FINANCING B V 2024 TERM LOAN B due 11/30/2030	194,500	$194,500	$191,137
FLUTTER FINANCING BV 2025 TERM LOAN B due 06/04/2032	1,074,759	$1,073,616	$1,061,593
FLYNN RESTAURANT GROUP LP 2025 INCREMENTAL TERM LOAN due 01/28/2032	906,869	$907,706	$851,705
FMC CORP SR SECURED 144A 06/31 8	4,512,000	$4,613,268	$4,546,733
FMC CORP SR UNSECURED 05/33 5.65	423,000	$374,746	$373,514
FMC CORP SR UNSECURED 05/53 6.375	55,000	$40,645	$39,310
FMC CORP SR UNSECURED 10/49 4.5	211,000	$127,818	$125,230
FMC CORP SUBORDINATED 11/55 VAR	40,000	$27,202	$29,946
FNMA POOL 190307 FN 06/30 FIXED VAR	228	$235	$232
FNMA POOL 190317 FN 08/31 FIXED VAR	458	$496	$466
FNMA POOL 251237 FN 10/27 FIXED 8	311	$338	$312
FNMA POOL 251971 FN 09/28 FIXED 7.5	1,635	$1,646	$1,642
FNMA POOL 252568 FN 06/29 FIXED 7.5	265	$268	$266
FNMA POOL 252925 FN 12/29 FIXED 7.5	580	$627	$590
FNMA POOL 253113 FN 03/30 FIXED 7.5	3,276	$3,333	$3,330
FNMA POOL 253184 FN 04/30 FIXED 8	641	$695	$655
FNMA POOL 253356 FN 07/30 FIXED 8	352	$357	$358
FNMA POOL 253553 FN 10/30 FIXED 8	8,860	$8,853	$8,939
FNMA POOL 253643 FN 02/31 FIXED 7.5	249	$255	$253
FNMA POOL 253644 FN 02/31 FIXED 8	628	$639	$641
FNMA POOL 253813 FN 05/31 FIXED 8	285	$290	$287
FNMA POOL 253891 FN 07/31 FIXED 7.5	541	$559	$544
FNMA POOL 253974 FN 08/31 FIXED 7	2,457	$2,466	$2,452
FNMA POOL 254335 FN 05/32 FIXED 7.5	3,667	$3,765	$3,674
FNMA POOL 254360 FN 05/32 FIXED 7	2,795	$2,815	$2,773
FNMA POOL 254383 FN 06/32 FIXED 7.5	2,277	$2,339	$2,319
FNMA POOL 254416 FN 07/32 FIXED 7.5	129	$131	$130
FNMA POOL 254446 FN 08/32 FIXED 7.5	1,726	$1,767	$1,741
FNMA POOL 254548 FN 12/32 FIXED 5.5	19,551	$19,449	$19,657
FNMA POOL 255269 FN 07/34 FIXED 5.5	4,021	$3,954	$3,986

FNMA POOL 256715 FN 05/27 FIXED 6	516	$515	$515
FNMA POOL 256851 FN 08/37 FIXED 7	117,506	$121,260	$120,458
FNMA POOL 310048 FN 02/38 FIXED VAR	77,440	$82,592	$79,326
FNMA POOL 323868 FN 08/29 FIXED VAR	123	$124	$124
FNMA POOL 357822 FN 05/35 FIXED 5.5	14,709	$14,428	$14,431
FNMA POOL 526353 FN 03/30 FIXED 7.5	95	$102	$95
FNMA POOL 532907 FN 04/30 FIXED 7.5	1,440	$1,458	$1,428
FNMA POOL 535023 FN 12/29 FIXED VAR	95	$96	$95
FNMA POOL 535039 FN 12/29 FIXED VAR	286	$290	$292
FNMA POOL 535095 FN 01/30 FIXED VAR	1,694	$1,733	$1,735
FNMA POOL 535425 FN 08/30 FIXED VAR	4	$4	$4
FNMA POOL 535440 FN 08/30 FIXED VAR	540	$595	$553
FNMA POOL 535481 FN 09/30 FIXED VAR	75	$81	$76
FNMA POOL 535488 FN 09/30 FIXED VAR	708	$780	$721
FNMA POOL 535533 FN 10/30 FIXED VAR	1,824	$1,878	$1,860
FNMA POOL 535597 FN 10/30 FIXED VAR	249	$253	$251
FNMA POOL 535667 FN 01/31 FIXED VAR	126	$128	$127
FNMA POOL 535714 FN 01/31 FIXED VAR	602	$649	$606
FNMA POOL 535751 FN 12/30 FIXED VAR	28	$30	$28
FNMA POOL 535903 FN 03/31 FIXED VAR	887	$958	$897
FNMA POOL 535996 FN 06/31 FIXED VAR	168	$170	$171
FNMA POOL 536597 FN 04/30 FIXED 7.5	2,275	$2,304	$2,274
FNMA POOL 536909 FN 04/30 FIXED 7.5	38	$41	$38
FNMA POOL 538886 FN 07/30 FIXED 7.5	167	$169	$167
FNMA POOL 543845 FN 07/30 FIXED 8	384	$390	$389
FNMA POOL 544397 FN 08/30 FIXED 8.5	3,118	$3,178	$3,116
FNMA POOL 545138 FN 08/31 FIXED VAR	313	$318	$312
FNMA POOL 545240 FN 09/31 FIXED VAR	135	$138	$138
FNMA POOL 545481 FN 11/31 FIXED VAR	12,559	$12,941	$12,593
FNMA POOL 545562 FN 03/32 FIXED VAR	850	$878	$857
FNMA POOL 545604 FN 09/31 FIXED VAR	138	$140	$139
FNMA POOL 545609 FN 03/32 FIXED VAR	776	$837	$786
FNMA POOL 545612 FN 04/32 FIXED VAR	129	$132	$132
FNMA POOL 545613 FN 03/32 FIXED VAR	6,463	$6,688	$6,539
FNMA POOL 548965 FN 07/30 FIXED 8.5	69	$76	$70
FNMA POOL 555531 FN 06/33 FIXED VAR	148,412	$152,607	$148,522
FNMA POOL 561775 FN 01/31 FIXED 8	1,155	$1,178	$1,192
FNMA POOL 561790 FN 11/30 FIXED 7.5	604	$613	$604
FNMA POOL 562653 FN 01/31 FIXED 7.5	47	$51	$47
FNMA POOL 562827 FN 03/31 FIXED 7.5	11,247	$11,247	$11,265
FNMA POOL 568335 FN 01/31 FIXED 7.5	4,209	$4,288	$4,216
FNMA POOL 568516 FN 01/31 FIXED 8.5	10,163	$10,378	$10,138
FNMA POOL 570320 FN 02/31 FIXED 7.5	114	$123	$114
FNMA POOL 570543 FN 01/31 FIXED 8.5	24,645	$25,352	$24,917
FNMA POOL 571054 FN 02/31 FIXED 7.5	1,126	$1,144	$1,124
FNMA POOL 582122 FN 06/31 FIXED 7.5	2,009	$2,043	$2,003
FNMA POOL 583354 FN 05/31 FIXED 7.5	117	$126	$116
FNMA POOL 600187 FN 07/31 FIXED 7	17,051	$17,274	$17,129
FNMA POOL 600950 FN 08/31 FIXED 8	6,327	$6,452	$6,358
FNMA POOL 609492 FN 10/31 FIXED 7.5	3,172	$3,232	$3,171
FNMA POOL 628075 FN 02/32 FIXED 7.5	21,057	$21,676	$20,960
FNMA POOL 635926 FN 03/32 FIXED 7.5	741	$797	$740
FNMA POOL 650136 FN 07/32 FIXED 7.5	918	$938	$917
FNMA POOL 660126 FN 09/32 FIXED 7.5	2,529	$2,720	$2,522
FNMA POOL 725206 FN 02/34 FIXED VAR	77,361	$77,259	$76,640
FNMA POOL 725594 FN 07/34 FIXED VAR	19,707	$19,771	$19,504
FNMA POOL 725692 FN 10/33 FLOATING VAR	61,418	$60,836	$62,451
FNMA POOL 725946 FN 11/34 FIXED VAR	39,640	$39,146	$39,280
FNMA POOL 735989 FN 02/35 FIXED VAR	84,527	$84,355	$83,794
FNMA POOL 745339 FN 03/36 FIXED VAR	28,782	$29,197	$28,642
FNMA POOL 745341 FN 09/35 FIXED VAR	43,969	$45,924	$44,887
FNMA POOL 745603 FN 05/35 FLOATING VAR	209,300	$207,242	$214,813

FNMA POOL 769523 FN 02/34 FLOATING VAR	6,966	$6,929	$7,132
FNMA POOL 775695 FN 05/34 FIXED 5.5	6,414	$6,419	$6,289
FNMA POOL 783629 FN 07/35 FLOATING VAR	7,421	$7,383	$7,552
FNMA POOL 795297 FN 07/44 FLOATING VAR	13,702	$13,604	$13,682
FNMA POOL 795548 FN 10/34 FLOATING VAR	2,079	$2,102	$2,129
FNMA POOL 806506 FN 10/44 FLOATING VAR	906	$899	$903
FNMA POOL 806642 FN 12/34 FLOATING VAR	4,681	$4,679	$4,801
FNMA POOL 814579 FN 04/35 FIXED 5.5	19,402	$19,232	$18,962
FNMA POOL 826146 FN 07/35 FLOATING VAR	17,174	$17,429	$17,474
FNMA POOL 831232 FN 01/36 FIXED 5.5	42,980	$46,018	$42,565
FNMA POOL 831834 FN 09/36 FIXED 6	36,290	$38,502	$36,832
FNMA POOL 849299 FN 01/36 FIXED 5.5	87,217	$93,918	$86,771
FNMA POOL 886574 FN 08/36 FLOATING VAR	29,831	$32,771	$30,740
FNMA POOL 888275 FN 01/35 FIXED VAR	1,790	$1,778	$1,771
FNMA POOL 888509 FN 06/33 FLOATING VAR	3,054	$3,048	$3,100
FNMA POOL 888635 FN 09/36 FIXED VAR	23,629	$23,199	$23,408
FNMA POOL 888832 FN 11/37 FIXED VAR	238,555	$249,112	$246,632
FNMA POOL 889466 FN 05/38 FIXED VAR	26,953	$29,244	$27,306
FNMA POOL 889529 FN 03/38 FIXED VAR	18,823	$20,358	$19,072
FNMA POOL 889983 FN 10/38 FIXED VAR	18,613	$20,049	$18,857
FNMA POOL 890466 FN 12/39 FIXED VAR	232,591	$252,102	$235,639
FNMA POOL 890843 FN 09/47 FIXED VAR	921,172	$826,118	$779,437
FNMA POOL 909196 FN 06/38 FIXED 5	104,643	$105,839	$100,808
FNMA POOL 914854 FN 04/37 FLOATING VAR	7,491	$7,623	$7,669
FNMA POOL 920409 FN 06/36 FIXED 5	102,727	$110,229	$99,631
FNMA POOL 929587 FN 06/38 FIXED 5	19,648	$19,873	$18,903
FNMA POOL 953106 FN 05/38 FIXED 5	72,978	$73,811	$70,052
FNMA POOL 962589 FN 04/38 FIXED 5.5	36,876	$39,705	$36,580
FNMA POOL 975109 FN 05/38 FIXED 5	78,154	$79,046	$75,333
FNMA POOL 977032 FN 05/38 FIXED 5	33,924	$34,311	$32,546
FNMA POOL 990906 FN 10/35 FIXED 5.5	239,089	$239,095	$236,802
FNMA POOL 995072 FN 08/38 FIXED VAR	47,391	$48,126	$46,786
FNMA POOL 995112 FN 07/36 FIXED VAR	382,924	$410,068	$379,302
FNMA POOL AA4221 FN 04/39 FIXED 4.5	3,270	$3,287	$3,028
FNMA POOL AA5357 FN 04/39 FIXED 4.5	56,665	$56,967	$53,222
FNMA POOL AB0687 FN 01/36 FIXED 4	75,801	$79,148	$72,200
FNMA POOL AB1226 FN 07/40 FIXED 4.5	22,755	$24,142	$21,349
FNMA POOL AB1343 FN 08/40 FIXED 4.5	11,084	$11,931	$10,400
FNMA POOL AB1545 FN 10/40 FIXED 4.5	984,224	$984,297	$922,316
FNMA POOL AB9352 FN 05/43 FIXED 3	28,793	$27,758	$24,975
FNMA POOL AB9462 FN 05/43 FIXED 3	125,000	$125,465	$108,482
FNMA POOL AB9564 FN 06/43 FIXED 3	13,756	$13,807	$11,819
FNMA POOL AB9597 FN 06/43 FIXED 4	31,363	$30,184	$28,659
FNMA POOL AB9662 FN 06/43 FIXED 3	135,899	$136,419	$118,063
FNMA POOL AB9863 FN 07/43 FIXED 3	199,121	$202,330	$170,735
FNMA POOL AC1487 FN 08/39 FIXED 4	1,192	$1,247	$1,100
FNMA POOL AD0130 FN 08/39 FIXED VAR	70,390	$75,032	$72,710
FNMA POOL AD0217 FN 08/37 FIXED VAR	562,060	$583,536	$569,030
FNMA POOL AD0494 FN 08/37 FIXED VAR	62,941	$65,994	$62,346
FNMA POOL AD0586 FN 12/39 FIXED VAR	78,771	$79,228	$74,067
FNMA POOL AD0636 FN 08/37 FIXED VAR	600,583	$642,440	$602,429
FNMA POOL AD0650 FN 09/39 FIXED VAR	69,697	$73,946	$68,569
FNMA POOL AD8036 FN 08/40 FIXED 4.5	142,495	$151,369	$133,611
FNMA POOL AE0028 FN 10/39 FIXED VAR	32,587	$34,575	$33,040
FNMA POOL AE0212 FN 12/27 FIXED VAR	1,120	$1,134	$1,119
FNMA POOL AE0823 FN 09/40 FIXED VAR	25,832	$27,875	$26,130
FNMA POOL AE5471 FN 10/40 FIXED 4.5	1,081,298	$1,081,378	$1,013,483
FNMA POOL AI1630 FN 05/41 FIXED 4.5	15,849	$16,905	$14,731
FNMA POOL AI8448 FN 08/41 FIXED 4.5	29,134	$31,280	$27,285
FNMA POOL AJ3757 FN 11/26 FIXED 3	247	$247	$246
FNMA POOL AL0013 FN 04/40 FIXED VAR	70,170	$75,172	$71,075
FNMA POOL AL1319 FN 10/41 FIXED VAR	62,689	$65,439	$58,691

FNMA POOL AL1470 FN 04/37 FIXED VAR	46,479	$49,339	$47,622
FNMA POOL AL1472 FN 05/39 FIXED VAR	42,515	$45,569	$39,991
FNMA POOL AL1547 FN 11/41 FIXED VAR	123,291	$128,248	$115,358
FNMA POOL AL1704 FN 05/40 FIXED VAR	60,017	$66,051	$62,026
FNMA POOL AL1938 FN 12/26 FIXED VAR	7	$7	$7
FNMA POOL AL2482 FN 09/42 FIXED VAR	86,625	$92,864	$81,369
FNMA POOL AL3026 FN 12/42 FIXED VAR	20,901	$19,610	$18,683
FNMA POOL AL3223 FN 09/41 FIXED VAR	42,091	$45,991	$41,611
FNMA POOL AL3365 FN 05/41 FIXED VAR	110,641	$118,892	$112,102
FNMA POOL AL3598 FN 07/39 FIXED VAR	1,105,093	$1,192,962	$1,108,157
FNMA POOL AL4141 FN 04/40 FIXED VAR	97,907	$105,812	$99,179
FNMA POOL AL4142 FN 06/41 FIXED VAR	33,016	$35,633	$33,449
FNMA POOL AL4324 FN 05/40 FIXED VAR	505,168	$528,186	$522,013
FNMA POOL AL4579 FN 07/42 FIXED VAR	839,850	$839,949	$786,770
FNMA POOL AL4707 FN 05/32 FIXED VAR	420,113	$438,520	$412,713
FNMA POOL AL4998 FN 06/51 FIXED VAR	430,611	$464,871	$401,840
FNMA POOL AL5083 FN 02/29 FIXED VAR	4,422	$4,544	$4,370
FNMA POOL AL5097 FN 09/43 FIXED VAR	243,616	$257,222	$227,135
FNMA POOL AL5231 FN 09/42 FIXED VAR	111,918	$119,745	$104,982
FNMA POOL AL5853 FN 05/44 FIXED VAR	132,280	$143,759	$127,738
FNMA POOL AL6161 FN 12/29 FIXED VAR	125,316	$128,074	$123,132
FNMA POOL AL6583 FN 03/30 FIXED VAR	32,782	$33,193	$31,885
FNMA POOL AL6584 FN 04/30 FIXED VAR	27,102	$27,436	$26,333
FNMA POOL AL6619 FN 04/45 FIXED VAR	2,040,307	$2,245,201	$1,884,863
FNMA POOL AL6622 FN 01/43 FIXED VAR	2,308,918	$2,495,435	$2,161,565
FNMA POOL AL6761 FN 05/30 FIXED VAR	13,904	$14,108	$13,498
FNMA POOL AL7072 FN 05/45 FIXED VAR	249,190	$273,970	$229,963
FNMA POOL AL7139 FN 07/30 FIXED VAR	24,130	$24,478	$23,340
FNMA POOL AL7147 FN 02/45 FIXED VAR	159,150	$171,710	$146,694
FNMA POOL AL7225 FN 08/30 FIXED VAR	42,099	$42,756	$40,720
FNMA POOL AL7226 FN 08/30 FIXED VAR	13,725	$13,983	$13,275
FNMA POOL AL7227 FN 08/30 FIXED VAR	29,895	$30,368	$28,890
FNMA POOL AL7384 FN 09/45 FIXED VAR	848,621	$919,284	$786,994
FNMA POOL AL7531 FN 09/28 FIXED VAR	5,475	$5,527	$5,432
FNMA POOL AL7660 FN 11/45 FIXED VAR	131,721	$143,876	$121,681
FNMA POOL AL7661 FN 10/45 FIXED VAR	76,409	$83,260	$70,503
FNMA POOL AL7747 FN 11/45 FIXED VAR	16,908	$18,225	$15,579
FNMA POOL AL7899 FN 01/46 FLOATING VAR	418,351	$427,627	$434,787
FNMA POOL AL8165 FN 06/44 FIXED VAR	1,136,572	$1,136,752	$1,064,001
FNMA POOL AL8182 FN 02/46 FLOATING VAR	444,045	$456,571	$461,550
FNMA POOL AL8556 FN 08/44 FIXED VAR	934,154	$997,992	$874,781
FNMA POOL AL8815 FN 05/45 FLOATING VAR	726,503	$751,389	$756,263
FNMA POOL AL8820 FN 01/43 FIXED VAR	1,274,069	$1,274,233	$1,190,114
FNMA POOL AL8964 FN 06/45 FIXED VAR	265,143	$279,394	$244,373
FNMA POOL AL9011 FN 09/46 FLOATING VAR	122,426	$125,177	$126,765
FNMA POOL AL9111 FN 08/46 FIXED VAR	388,067	$411,008	$357,967
FNMA POOL AL9128 FN 02/46 FIXED VAR	943,780	$1,023,725	$884,321
FNMA POOL AL9254 FN 10/46 FIXED VAR	55,417	$57,565	$50,866
FNMA POOL AL9407 FN 09/42 FIXED VAR	467,269	$504,622	$434,110
FNMA POOL AL9631 FN 12/46 FIXED VAR	483,733	$434,489	$409,378
FNMA POOL AL9749 FN 05/45 FIXED VAR	1,197,006	$1,275,485	$1,104,526
FNMA POOL AL9781 FN 02/46 FIXED VAR	1,533,797	$1,637,344	$1,431,630
FNMA POOL AO2114 FN 05/42 FIXED 4	26,333	$27,782	$24,030
FNMA POOL AO2310 FN 12/42 FIXED 3	12,445	$12,135	$10,973
FNMA POOL AO2961 FN 05/42 FIXED 4	105,804	$111,724	$96,784
FNMA POOL AO4170 FN 06/42 FIXED 4	24,119	$23,225	$21,918
FNMA POOL AO6807 FN 06/42 FIXED 4	212,387	$220,258	$193,566
FNMA POOL AO6908 FN 06/42 FIXED 4	14,441	$13,952	$13,174
FNMA POOL AO9859 FN 07/42 FIXED 4	3,895	$3,758	$3,583
FNMA POOL AP3145 FN 12/42 FIXED 3	5,166	$5,046	$4,508
FNMA POOL AP4781 FN 09/42 FIXED 3	133,738	$121,918	$116,661
FNMA POOL AP8670 FN 01/43 FIXED 3	7,671	$7,488	$6,668

FNMA POOL AQ0100 FN 10/42 FIXED 4	13,945	$13,432	$12,736
FNMA POOL AQ0667 FN 11/42 FIXED 3	9,887	$9,635	$8,598
FNMA POOL AQ1641 FN 10/42 FIXED 4	11,479	$11,102	$10,515
FNMA POOL AQ2101 FN 12/42 FIXED 3	11,899	$11,612	$10,396
FNMA POOL AQ2895 FN 12/42 FIXED 3	30,819	$30,051	$26,908
FNMA POOL AQ3599 FN 11/42 FIXED 4	18,083	$17,411	$16,441
FNMA POOL AQ4055 FN 04/43 FIXED 3	64,456	$62,724	$56,225
FNMA POOL AQ5137 FN 11/42 FIXED 4	19,092	$18,383	$17,435
FNMA POOL AQ5701 FN 01/43 FIXED 3	21,868	$21,371	$18,963
FNMA POOL AQ6570 FN 01/43 FIXED 3	16,426	$15,999	$14,359
FNMA POOL AQ6744 FN 11/42 FIXED 4	4,323	$4,153	$3,925
FNMA POOL AQ7120 FN 12/42 FIXED 4	8,785	$8,498	$8,057
FNMA POOL AQ7146 FN 01/43 FIXED 3	47,581	$46,309	$41,618
FNMA POOL AQ8330 FN 12/42 FIXED 3	26,617	$25,968	$23,600
FNMA POOL AQ9317 FN 01/43 FIXED 3	98,792	$96,113	$86,316
FNMA POOL AQ9691 FN 01/43 FIXED 3	30,465	$29,679	$26,541
FNMA POOL AR1815 FN 01/43 FIXED 3	11,850	$11,559	$10,214
FNMA POOL AR2878 FN 01/43 FIXED 3	14,037	$13,690	$12,184
FNMA POOL AR3419 FN 01/43 FIXED 3	5,130	$4,999	$4,408
FNMA POOL AR3468 FN 01/43 FIXED 3	2,797	$2,724	$2,644
FNMA POOL AR3942 FN 03/43 FIXED 3	11,229	$10,938	$9,717
FNMA POOL AR4260 FN 02/43 FIXED 3	20,531	$20,081	$17,678
FNMA POOL AR5576 FN 02/43 FIXED 3	25,785	$25,119	$22,513
FNMA POOL AR6313 FN 04/43 FIXED 3	26,157	$25,462	$22,664
FNMA POOL AR7399 FN 06/43 FIXED 3	28,429	$25,825	$24,535
FNMA POOL AR9197 FN 03/43 FIXED 3	87,336	$85,397	$75,879
FNMA POOL AS0016 FN 07/43 FIXED 3	130,322	$132,442	$112,753
FNMA POOL AS0038 FN 07/43 FIXED 3	74,464	$67,639	$64,298
FNMA POOL AS0516 FN 09/43 FIXED 3	471,710	$473,868	$407,901
FNMA POOL AS0574 FN 09/43 FIXED 5	51,042	$55,612	$48,574
FNMA POOL AS0837 FN 10/43 FIXED 5	9,891	$10,370	$9,420
FNMA POOL AS1588 FN 01/44 FIXED 4.5	76,043	$80,232	$70,157
FNMA POOL AS1932 FN 03/44 FIXED 4.5	53,981	$53,077	$50,036
FNMA POOL AS2638 FN 04/44 FIXED 5	12,089	$12,730	$11,299
FNMA POOL AS2821 FN 07/39 FIXED 4	8,937	$9,410	$8,244
FNMA POOL AS3220 FN 09/29 FIXED 3	36,890	$37,288	$35,982
FNMA POOL AS3355 FN 09/29 FIXED 3	18,867	$19,076	$18,363
FNMA POOL AS4271 FN 01/45 FIXED 4.5	100,913	$99,685	$93,392
FNMA POOL AS4354 FN 01/45 FIXED 4.5	276,821	$272,613	$255,479
FNMA POOL AS4427 FN 02/45 FIXED 4.5	265,650	$261,658	$245,155
FNMA POOL AS5548 FN 08/30 FIXED 2.5	17,877	$17,936	$17,120
FNMA POOL AS5614 FN 08/30 FIXED 2.5	21,466	$21,590	$20,557
FNMA POOL AS5616 FN 08/30 FIXED 2.5	34,807	$35,011	$33,333
FNMA POOL AS5622 FN 08/30 FIXED 3	25,257	$25,662	$24,412
FNMA POOL AS5623 FN 08/30 FIXED 3	32,889	$33,377	$31,788
FNMA POOL AS5786 FN 09/30 FIXED 2.5	24,544	$24,678	$23,451
FNMA POOL AS5872 FN 09/30 FIXED 2.5	33,997	$34,181	$32,484
FNMA POOL AS5952 FN 10/45 FIXED 4.5	99,754	$109,294	$92,003
FNMA POOL AS6115 FN 11/30 FIXED 2.5	27,167	$27,400	$25,928
FNMA POOL AS6116 FN 11/30 FIXED 2.5	27,568	$27,788	$26,281
FNMA POOL AS6141 FN 11/30 FIXED 2.5	33,361	$33,487	$31,840
FNMA POOL AS6142 FN 11/30 FIXED 2.5	23,318	$23,362	$22,279
FNMA POOL AS6230 FN 11/45 FIXED 4.5	100,797	$109,844	$92,953
FNMA POOL AS6233 FN 11/45 FIXED 4.5	8,001	$8,705	$7,340
FNMA POOL AS6234 FN 11/45 FIXED 4.5	97,586	$106,645	$90,148
FNMA POOL AS6541 FN 01/46 FIXED 3.5	330,357	$307,409	$289,069
FNMA POOL AS7370 FN 06/46 FIXED 3	26,869	$27,504	$23,004
FNMA POOL AS7533 FN 07/46 FIXED 3	374,544	$336,288	$317,271
FNMA POOL AS7568 FN 07/46 FIXED 4.5	10,930	$11,300	$10,035
FNMA POOL AS8157 FN 10/46 FIXED 4.5	82,697	$85,895	$75,861
FNMA POOL AS8623 FN 01/47 FIXED 3	311,213	$279,176	$263,037
FNMA POOL AS8699 FN 01/47 FIXED 4	507,064	$542,820	$452,520

FNMA POOL AS8740 FN 02/37 FIXED 3.5	54,593	$52,418	$50,733
FNMA POOL AS8745 FN 02/47 FIXED 3	1,138,376	$1,022,269	$963,398
FNMA POOL AS8982 FN 03/47 FIXED 4.5	84,879	$88,978	$77,832
FNMA POOL AS9786 FN 06/47 FIXED 4	222,237	$227,149	$198,476
FNMA POOL AS9928 FN 07/47 FIXED 4.5	717,360	$744,746	$657,777
FNMA POOL AS9994 FN 04/47 FIXED 4.5	13,315	$13,708	$12,227
FNMA POOL AT0292 FN 03/43 FIXED 3	61,699	$59,388	$54,239
FNMA POOL AT0442 FN 03/43 FIXED 3	10,484	$10,102	$9,108
FNMA POOL AT0654 FN 04/43 FIXED 3	140,420	$136,703	$121,927
FNMA POOL AT2009 FN 04/43 FIXED 3	84,374	$81,224	$73,301
FNMA POOL AT2014 FN 04/43 FIXED 3	745,357	$734,285	$647,574
FNMA POOL AT4000 FN 05/43 FIXED 3	88,984	$85,702	$77,224
FNMA POOL AT5975 FN 05/43 FIXED 3	182,092	$177,452	$157,944
FNMA POOL AT6888 FN 09/43 FIXED 4	127,617	$132,260	$117,146
FNMA POOL AT7101 FN 06/43 FIXED 3.5	193,617	$181,145	$172,090
FNMA POOL AT7450 FN 05/43 FIXED 3	22,752	$22,146	$19,715
FNMA POOL AT7610 FN 06/43 FIXED 3	44,479	$43,247	$38,500
FNMA POOL AT9221 FN 07/43 FIXED 3	259,943	$256,954	$223,596
FNMA POOL AU0165 FN 07/43 FIXED 4	189,320	$196,025	$171,228
FNMA POOL AU2633 FN 09/43 FIXED 4	149,757	$155,390	$137,498
FNMA POOL AU3498 FN 09/43 FIXED 4	230,865	$239,699	$211,210
FNMA POOL AU6735 FN 10/43 FIXED 3	73,112	$66,408	$63,097
FNMA POOL AU6743 FN 10/43 FIXED 4	253,362	$267,110	$230,449
FNMA POOL AU9652 FN 10/43 FIXED 3	63,854	$64,314	$54,203
FNMA POOL AV2810 FN 06/44 FLOATING VAR	66,154	$68,094	$68,725
FNMA POOL AV3726 FN 11/28 FIXED 3	13,017	$13,104	$12,744
FNMA POOL AV4197 FN 01/44 FIXED 5	28,565	$29,787	$26,756
FNMA POOL AV7116 FN 03/44 FIXED 4.5	37,752	$37,226	$35,003
FNMA POOL AV9324 FN 03/29 FIXED 3	9,533	$9,619	$9,317
FNMA POOL AW0362 FN 03/29 FIXED 3.5	38,049	$38,684	$37,334
FNMA POOL AW0758 FN 03/44 FIXED 4.5	63,314	$61,731	$58,170
FNMA POOL AW3139 FN 05/39 FIXED 4	571	$600	$529
FNMA POOL AW4106 FN 04/29 FIXED 3	18,010	$18,172	$17,631
FNMA POOL AW8166 FN 02/27 FIXED 3	2,946	$2,950	$2,934
FNMA POOL AX0875 FN 11/44 FLOATING VAR	318,235	$328,793	$329,817
FNMA POOL AX2741 FN 10/29 FIXED 3.5	8,757	$8,940	$8,530
FNMA POOL AX3271 FN 05/30 FIXED 3	30,552	$30,941	$29,578
FNMA POOL AX3298 FN 08/30 FIXED 3	9,108	$9,254	$8,790
FNMA POOL AX9700 FN 07/30 FIXED 3	11,766	$11,944	$11,365
FNMA POOL AY0760 FN 03/45 FIXED 3.5	14,638	$15,027	$12,819
FNMA POOL AY0830 FN 05/30 FIXED 2.5	18,121	$18,184	$17,427
FNMA POOL AY2916 FN 03/45 FIXED 4	6,923	$7,362	$6,222
FNMA POOL AY3414 FN 04/30 FIXED 2.5	10,984	$11,020	$10,531
FNMA POOL AY5214 FN 05/45 FIXED 3.5	3,883	$3,986	$3,395
FNMA POOL AY6450 FN 04/45 FIXED 3	46,592	$47,328	$40,451
FNMA POOL AZ2147 FN 07/45 FIXED 3.5	5,249	$5,402	$4,599
FNMA POOL AZ2170 FN 07/30 FIXED 2.5	11,641	$11,679	$11,157
FNMA POOL AZ2297 FN 07/30 FIXED 3	8,089	$8,193	$7,763
FNMA POOL AZ4782 FN 10/45 FIXED 4	98,608	$104,889	$88,848
FNMA POOL AZ5735 FN 09/45 FIXED 4	13,767	$14,470	$12,311
FNMA POOL AZ5938 FN 10/45 FLOATING VAR	92,820	$95,881	$95,741
FNMA POOL AZ7192 FN 02/41 FIXED 4.5	142,769	$151,525	$133,154
FNMA POOL AZ7833 FN 08/30 FIXED 3	9,191	$9,339	$8,818
FNMA POOL BC0311 FN 03/46 FIXED 4.5	59,490	$61,638	$54,958
FNMA POOL BC6129 FN 07/31 FIXED 2.5	319,990	$324,528	$302,989
FNMA POOL BD2455 FN 01/47 FIXED 3	976,439	$875,806	$825,146
FNMA POOL BD5180 FN 07/46 FIXED 4.5	37,866	$39,430	$34,726
FNMA POOL BD6102 FN 10/46 FIXED 3	76,727	$76,581	$64,949
FNMA POOL BD6533 FN 10/46 FIXED 3	148,196	$147,915	$125,816
FNMA POOL BD6718 FN 09/46 FIXED 3	17,082	$17,050	$14,494
FNMA POOL BF0118 FN 06/56 FIXED 4.5	1,686,732	$1,790,917	$1,504,215
FNMA POOL BF0163 FN 11/46 FIXED 5	775,183	$773,146	$741,749

FNMA POOL BF0676 FN 09/62 FIXED 3.5	5,904,063	$5,344,451	$4,936,447
FNMA POOL BH5350 FN 07/47 FLOATING VAR	623,805	$637,936	$646,179
FNMA POOL BH5739 FN 11/47 FIXED 4.5	393,372	$408,104	$360,698
FNMA POOL BH9222 FN 01/48 FIXED 4	423,477	$409,185	$377,296
FNMA POOL BJ0258 FN 10/47 FIXED 4.5	2,654	$2,590	$2,426
FNMA POOL BJ0650 FN 03/48 FIXED 3.5	433,082	$405,020	$374,723
FNMA POOL BK3044 FN 09/50 FIXED 2.5	648,806	$675,492	$513,688
FNMA POOL BK4740 FN 08/48 FIXED 4	274,240	$291,771	$244,209
FNMA POOL BK4772 FN 08/48 FIXED 4	261,775	$252,911	$232,950
FNMA POOL BK7483 FN 07/48 FIXED 4	239,934	$244,996	$213,682
FNMA POOL BK7943 FN 11/48 FIXED 4	323,858	$342,230	$288,842
FNMA POOL BK9818 FN 09/48 FIXED 5	23,008	$25,182	$21,660
FNMA POOL BM1145 FN 03/43 FIXED VAR	1,014,935	$984,873	$867,926
FNMA POOL BM1565 FN 04/47 FIXED VAR	718,485	$645,221	$608,076
FNMA POOL BM4751 FN 03/43 FIXED VAR	131,119	$123,400	$117,260
FNMA POOL BM5024 FN 11/48 FIXED VAR	697,027	$722,721	$583,132
FNMA POOL BM5235 FN 09/48 FIXED VAR	36,681	$40,410	$34,605
FNMA POOL BM5538 FN 11/48 FIXED VAR	209,336	$228,616	$197,819
FNMA POOL BM5646 FN 09/29 FIXED VAR	2,197	$2,246	$2,191
FNMA POOL BM5704 FN 12/48 FIXED VAR	695,799	$728,186	$656,676
FNMA POOL BM5984 FN 05/49 FIXED VAR	180,669	$198,953	$170,322
FNMA POOL BN1272 FN 11/48 FIXED 4.5	714,478	$735,885	$650,045
FNMA POOL BN8997 FN 03/51 FIXED 2	344,535	$339,007	$263,520
FNMA POOL BN9004 FN 03/51 FIXED 2	192,658	$189,742	$147,788
FNMA POOL BO1002 FN 07/49 FIXED 4.5	22,564	$23,999	$20,400
FNMA POOL BO1858 FN 08/49 FIXED 3	84,516	$76,032	$71,604
FNMA POOL BO7838 FN 04/50 FIXED 2.5	466,866	$482,012	$369,825
FNMA POOL BO8954 FN 01/50 FIXED 3.5	175,478	$183,978	$150,597
FNMA POOL BO9017 FN 02/50 FIXED 3	132,599	$138,235	$110,332
FNMA POOL BP1369 FN 03/50 FIXED 3	336,057	$350,565	$279,645
FNMA POOL BP1372 FN 03/50 FIXED 3	266,873	$278,416	$220,581
FNMA POOL BP2099 FN 02/50 FIXED 3	590,487	$614,231	$491,962
FNMA POOL BP3054 FN 03/50 FIXED 3	373,896	$391,801	$311,102
FNMA POOL BP3061 FN 03/50 FIXED 3	181,664	$188,748	$150,407
FNMA POOL BP3574 FN 07/51 FIXED 2.5	163,812	$149,242	$130,779
FNMA POOL BP6716 FN 09/50 FIXED 2.5	617,345	$643,111	$488,191
FNMA POOL BP9679 FN 07/50 FIXED 3	293,613	$306,627	$243,175
FNMA POOL BQ1363 FN 09/50 FIXED 2	1,043,311	$1,004,362	$795,208
FNMA POOL BQ5009 FN 09/50 FIXED 2	368,469	$335,231	$280,630
FNMA POOL BQ5094 FN 10/50 FIXED 2	87,664	$79,139	$66,767
FNMA POOL BQ5876 FN 11/50 FIXED 2.5	111,598	$95,945	$89,065
FNMA POOL BQ6328 FN 11/35 FIXED 2	192,758	$181,076	$171,739
FNMA POOL BQ8435 FN 12/50 FIXED 2.5	140,846	$120,514	$111,982
FNMA POOL BQ8482 FN 12/50 FIXED 2.5	167,729	$144,054	$133,986
FNMA POOL BQ9453 FN 03/51 FIXED 2	185,536	$152,803	$142,326
FNMA POOL BR1001 FN 05/51 FIXED 2.5	124,623	$107,465	$99,931
FNMA POOL BR1655 FN 02/36 FIXED 2	1,041,806	$979,235	$925,920
FNMA POOL BR1823 FN 01/51 FIXED 2	130,280	$107,203	$98,571
FNMA POOL BR2208 FN 08/41 FIXED 2	6,632,382	$5,828,815	$5,516,034
FNMA POOL BR2303 FN 08/51 FIXED 3	66,523	$59,401	$55,501
FNMA POOL BR2664 FN 02/51 FIXED 2	54,234	$44,788	$41,600
FNMA POOL BR2667 FN 02/51 FIXED 2	547,450	$562,309	$417,718
FNMA POOL BR4029 FN 02/51 FIXED 2	838,393	$862,443	$638,672
FNMA POOL BR4035 FN 02/51 FIXED 2	189,008	$155,530	$143,026
FNMA POOL BR4051 FN 02/51 FIXED 2	740,971	$762,321	$564,829
FNMA POOL BR4052 FN 02/51 FIXED 2	62,374	$51,326	$47,200
FNMA POOL BR4515 FN 02/51 FIXED 2	790,954	$812,829	$599,057
FNMA POOL BR4654 FN 03/51 FIXED 2.5	149,691	$136,401	$119,543
FNMA POOL BR5559 FN 03/51 FIXED 2	537,173	$487,873	$412,068
FNMA POOL BR5566 FN 03/51 FIXED 2	645,796	$530,286	$487,529
FNMA POOL BR6352 FN 03/51 FIXED 2.5	293,114	$259,261	$235,015
FNMA POOL BR6546 FN 04/51 FIXED 2	1,602,999	$1,470,173	$1,226,019

FNMA POOL BR7744 FN 04/51 FIXED 2	56,333	$46,635	$43,332
FNMA POOL BR7745 FN 04/51 FIXED 2	117,623	$97,195	$90,278
FNMA POOL BR7795 FN 04/51 FIXED 2.5	1,314,046	$1,354,631	$1,035,364
FNMA POOL BR7802 FN 04/51 FIXED 2	290,792	$270,463	$222,530
FNMA POOL BR8283 FN 04/51 FIXED 2.5	100,472	$91,547	$80,217
FNMA POOL BR8296 FN 05/51 FIXED 2.5	54,295	$49,470	$43,270
FNMA POOL BR8478 FN 04/51 FIXED 2	64,026	$53,024	$49,241
FNMA POOL BR8518 FN 04/51 FIXED 2	58,410	$48,265	$44,845
FNMA POOL BR8896 FN 04/51 FIXED 2.5	176,775	$161,073	$141,187
FNMA POOL BR8915 FN 05/51 FIXED 2.5	102,929	$93,782	$82,185
FNMA POOL BR9265 FN 06/51 FIXED 1.5	878,507	$691,115	$627,692
FNMA POOL BR9363 FN 05/51 FIXED 2.5	645,444	$668,084	$514,595
FNMA POOL BT0281 FN 04/51 FIXED 2	59,328	$57,786	$45,765
FNMA POOL BT0417 FN 06/51 FIXED 2.5	574,609	$593,978	$450,072
FNMA POOL BT0972 FN 05/51 FIXED 2.5	153,442	$125,393	$115,936
FNMA POOL BT2488 FN 05/51 FIXED 2.5	715,100	$736,699	$562,706
FNMA POOL BT3211 FN 06/36 FIXED 2	140,923	$132,165	$124,426
FNMA POOL BT3273 FN 08/51 FIXED 2.5	845,893	$876,514	$677,304
FNMA POOL BT8452 FN 10/51 FIXED 2.5	53,770	$48,981	$42,944
FNMA POOL BT9444 FN 11/36 FIXED 2	110,793	$103,660	$97,893
FNMA POOL BU1421 FN 01/52 FIXED 3	476,817	$422,701	$394,835
FNMA POOL BU2599 FN 01/52 FIXED 2.5	123,148	$105,280	$98,479
FNMA POOL BU6239 FN 01/52 FIXED 2	58,836	$57,210	$45,368
FNMA POOL BU8667 FN 05/52 FIXED 4	290,886	$287,240	$255,064
FNMA POOL BU8750 FN 06/52 FIXED 5	67,852	$67,283	$63,731
FNMA POOL BU8850 FN 05/52 FIXED 3	406,003	$351,102	$332,313
FNMA POOL BV2451 FN 06/52 FIXED 3	1,657,807	$1,376,644	$1,360,809
FNMA POOL BV2558 FN 06/52 FIXED 5	1,281,905	$1,271,356	$1,200,569
FNMA POOL BV2623 FN 07/52 FIXED 4.5	311,197	$310,968	$281,838
FNMA POOL BV3089 FN 02/52 FIXED 2.5	126,237	$107,995	$101,022
FNMA POOL BV4139 FN 03/52 FIXED 2.5	825,085	$820,768	$656,360
FNMA POOL BV4142 FN 03/52 FIXED 3	56,668	$50,143	$47,293
FNMA POOL BV4145 FN 03/52 FIXED 3	6,066,284	$5,850,344	$5,040,938
FNMA POOL BV4196 FN 04/52 FIXED 3	5,069,799	$4,816,145	$4,192,638
FNMA POOL BV5395 FN 04/52 FIXED 3.5	52,124	$47,780	$44,538
FNMA POOL BV5405 FN 04/52 FIXED 4	119,971	$113,772	$105,797
FNMA POOL BV7959 FN 08/52 FIXED 5	1,220,803	$1,218,341	$1,144,227
FNMA POOL BV8055 FN 09/52 FIXED 4.5	1,183,676	$1,147,868	$1,071,606
FNMA POOL BV8546 FN 05/52 FIXED 3.5	311,652	$287,131	$267,223
FNMA POOL BV9902 FN 06/52 FIXED 4	6,320,342	$5,919,151	$5,570,106
FNMA POOL BV9913 FN 06/52 FIXED 3.5	1,100,996	$1,013,131	$936,028
FNMA POOL BW0036 FN 07/52 FIXED 4.5	503,311	$485,026	$457,925
FNMA POOL BW4908 FN 04/53 FIXED 6	623,836	$635,330	$618,563
FNMA POOL BW9838 FN 09/52 FIXED 4.5	17,862,098	$17,026,680	$16,266,694
FNMA POOL BW9916 FN 10/52 FIXED 5	302,142	$297,993	$281,904
FNMA POOL BY0557 FN 05/53 FIXED 5.5	994,692	$1,003,588	$958,535
FNMA POOL BY0568 FN 05/53 FIXED 6	80,976	$82,556	$79,809
FNMA POOL BY2967 FN 05/53 FIXED 5.5	217,784	$219,322	$209,301
FNMA POOL CA0559 FN 10/47 FIXED 4.5	73,703	$79,308	$67,524
FNMA POOL CA1119 FN 02/48 FIXED 4	1,006,916	$1,026,922	$897,835
FNMA POOL CA1197 FN 02/48 FIXED 4	809,522	$827,364	$721,390
FNMA POOL CA1368 FN 03/48 FIXED 4	1,133,941	$1,156,771	$1,010,367
FNMA POOL CA2032 FN 07/48 FIXED 4	522,190	$533,222	$465,281
FNMA POOL CA2472 FN 10/48 FIXED 4	309,634	$293,230	$274,451
FNMA POOL CA2922 FN 12/48 FIXED 3	67,946	$70,952	$56,705
FNMA POOL CA3096 FN 02/49 FIXED 4.5	2,461	$2,535	$2,238
FNMA POOL CA3180 FN 08/48 FIXED 4	57,876	$61,451	$51,545
FNMA POOL CA3861 FN 07/49 FIXED 3.5	1,023,744	$1,013,648	$883,588
FNMA POOL CA3967 FN 08/49 FIXED 3.5	748,838	$741,451	$642,710
FNMA POOL CA4015 FN 01/48 FIXED 3	242,264	$245,979	$203,143
FNMA POOL CA4340 FN 10/49 FIXED 3	463,564	$494,909	$389,410
FNMA POOL CA4427 FN 10/49 FIXED 3	460,275	$477,376	$382,304

FNMA POOL CA4648 FN 04/48 FIXED 3	237,747	$242,965	$200,037
FNMA POOL CA4756 FN 12/49 FIXED 3	444,058	$474,264	$371,236
FNMA POOL CA5221 FN 02/50 FIXED 3.5	320,947	$335,767	$274,924
FNMA POOL CA5519 FN 04/50 FIXED 3	157,670	$164,582	$130,675
FNMA POOL CA5559 FN 04/50 FIXED 3.5	294,894	$309,723	$252,494
FNMA POOL CA5668 FN 05/50 FIXED 3	69,239	$72,453	$57,345
FNMA POOL CA6032 FN 06/50 FIXED 2.5	575,337	$511,306	$458,889
FNMA POOL CA6086 FN 06/50 FIXED 3	377,137	$391,142	$312,246
FNMA POOL CA6291 FN 07/50 FIXED 3	247,951	$258,897	$205,078
FNMA POOL CA6341 FN 07/50 FIXED 2.5	1,562,708	$1,444,496	$1,246,611
FNMA POOL CA6342 FN 07/50 FIXED 2.5	1,486,196	$1,373,772	$1,185,395
FNMA POOL CA6343 FN 07/50 FIXED 2.5	1,564,436	$1,450,169	$1,247,795
FNMA POOL CA6401 FN 07/50 FIXED 2.5	5,195,955	$5,409,857	$4,135,035
FNMA POOL CA6577 FN 08/50 FIXED 2.5	2,848,036	$2,652,506	$2,272,293
FNMA POOL CA6636 FN 08/50 FIXED 2.5	2,338,869	$2,178,296	$1,866,351
FNMA POOL CA6711 FN 08/50 FIXED 2.5	729,942	$681,878	$582,564
FNMA POOL CA6925 FN 09/50 FIXED 2	11,073,004	$11,456,794	$8,429,839
FNMA POOL CA6981 FN 09/50 FIXED 2	5,710,672	$5,920,295	$4,367,464
FNMA POOL CA6988 FN 09/50 FIXED 2.5	1,341,218	$1,244,369	$1,079,130
FNMA POOL CA7023 FN 09/50 FIXED 2	353,789	$289,871	$267,920
FNMA POOL CA7224 FN 10/50 FIXED 2	462,228	$379,235	$350,317
FNMA POOL CA7225 FN 10/50 FIXED 2	119,561	$97,953	$90,504
FNMA POOL CA7248 FN 10/50 FIXED 2.5	209,060	$172,530	$163,441
FNMA POOL CA7376 FN 10/50 FIXED 3	452,214	$393,311	$377,362
FNMA POOL CA7379 FN 10/50 FIXED 3	442,444	$381,209	$368,026
FNMA POOL CA7422 FN 10/40 FIXED 2	721,668	$626,795	$605,904
FNMA POOL CA7531 FN 10/50 FIXED 3	649,758	$572,396	$537,627
FNMA POOL CA7597 FN 11/50 FIXED 2.5	1,641,036	$1,531,694	$1,318,210
FNMA POOL CA7833 FN 11/50 FIXED 2	7,839,881	$8,102,909	$5,970,731
FNMA POOL CA8441 FN 01/51 FIXED 2	10,525,161	$10,946,664	$8,039,113
FNMA POOL CA8473 FN 01/51 FIXED 2	6,332,169	$6,563,188	$4,842,718
FNMA POOL CA8480 FN 01/51 FIXED 2.5	3,685,863	$3,100,310	$2,944,737
FNMA POOL CA8592 FN 01/51 FIXED 2.5	302,085	$287,599	$241,476
FNMA POOL CA8817 FN 02/51 FIXED 2	1,445,045	$1,485,753	$1,088,830
FNMA POOL CA8847 FN 02/51 FIXED 2	10,090,118	$10,464,565	$7,700,554
FNMA POOL CA9038 FN 02/51 FIXED 2.5	1,271,869	$1,169,096	$1,015,467
FNMA POOL CA9152 FN 02/36 FIXED 2.5	1,708,213	$1,790,179	$1,542,966
FNMA POOL CA9306 FN 02/51 FIXED 3	350,788	$300,393	$288,439
FNMA POOL CB0090 FN 04/51 FIXED 2	1,298,575	$1,057,098	$975,075
FNMA POOL CB0383 FN 05/51 FIXED 2.5	1,659,110	$1,494,541	$1,327,239
FNMA POOL CB0470 FN 05/41 FIXED 2.5	491,942	$437,184	$424,124
FNMA POOL CB1027 FN 07/51 FIXED 2.5	350,911	$362,269	$275,075
FNMA POOL CB1038 FN 07/51 FIXED 2.5	603,311	$623,859	$479,025
FNMA POOL CB1244 FN 07/51 FIXED 2.5	29,395,677	$25,543,082	$23,440,532
FNMA POOL CB1332 FN 08/51 FIXED 2.5	1,584,296	$1,336,196	$1,241,596
FNMA POOL CB1401 FN 08/51 FIXED 3	3,086,549	$2,936,104	$2,566,734
FNMA POOL CB1666 FN 09/51 FIXED 2.5	521,713	$481,531	$416,264
FNMA POOL CB1805 FN 10/51 FIXED 2.5	1,456,723	$1,288,010	$1,167,351
FNMA POOL CB1806 FN 10/51 FIXED 2.5	467,841	$437,756	$374,284
FNMA POOL CB2045 FN 11/51 FIXED 2.5	849,960	$751,482	$678,566
FNMA POOL CB2372 FN 12/51 FIXED 2.5	362,438	$339,110	$289,528
FNMA POOL CB2785 FN 01/52 FIXED 2.5	1,972,370	$1,661,574	$1,538,241
FNMA POOL CB2836 FN 02/52 FIXED 2	200,010	$196,335	$154,356
FNMA POOL CB2838 FN 02/52 FIXED 2	1,052,609	$1,031,997	$807,428
FNMA POOL CB2856 FN 02/52 FIXED 2.5	2,465,423	$2,481,893	$1,967,397
FNMA POOL CB3044 FN 03/52 FIXED 2.5	275,447	$235,888	$220,336
FNMA POOL CB3101 FN 03/52 FIXED 2	1,482,882	$1,319,746	$1,135,431
FNMA POOL CB3332 FN 04/52 FIXED 3.5	6,306,231	$5,853,651	$5,406,143
FNMA POOL CB3386 FN 04/42 FIXED 3.5	60,587	$56,681	$54,669
FNMA POOL CB3595 FN 05/52 FIXED 3.5	8,845,761	$8,203,165	$7,546,164
FNMA POOL CB3605 FN 05/52 FIXED 3.5	17,413,221	$16,995,714	$14,893,752
FNMA POOL CB3609 FN 05/52 FIXED 3.5	942,467	$857,261	$801,268

FNMA POOL CB3622 FN 05/52 FIXED 4	775,448	$749,936	$680,914
FNMA POOL CB3841 FN 06/52 FIXED 3.5	11,810,270	$11,254,025	$10,109,362
FNMA POOL CB3880 FN 06/52 FIXED 5	124,728	$123,773	$117,296
FNMA POOL CB3900 FN 06/52 FIXED 3.5	251,894	$235,024	$213,926
FNMA POOL CB3905 FN 06/52 FIXED 3.5	1,659,363	$1,501,295	$1,408,102
FNMA POOL CB3914 FN 06/52 FIXED 4	1,028,284	$1,028,125	$904,086
FNMA POOL CB4404 FN 08/52 FIXED 5	1,090,373	$1,100,273	$1,020,899
FNMA POOL CB4585 FN 09/52 FIXED 4	2,193,495	$1,948,325	$1,920,843
FNMA POOL CB4657 FN 09/52 FIXED 3.5	45,274	$43,260	$39,013
FNMA POOL CB4658 FN 09/52 FIXED 3.5	139,466	$133,104	$119,832
FNMA POOL CB4660 FN 09/52 FIXED 3.5	171,895	$163,717	$147,052
FNMA POOL CB4661 FN 09/52 FIXED 3.5	218,265	$207,575	$186,278
FNMA POOL CB4693 FN 09/52 FIXED 5.5	1,352,189	$1,373,989	$1,308,461
FNMA POOL CB5055 FN 11/52 FIXED 6	965,034	$976,718	$956,915
FNMA POOL CB5087 FN 11/52 FIXED 5.5	1,405,127	$1,402,962	$1,360,940
FNMA POOL CB5108 FN 11/52 FIXED 5.5	783,784	$789,209	$758,875
FNMA POOL CB5145 FN 11/52 FIXED 6	708,363	$716,940	$702,994
FNMA POOL CB5156 FN 11/52 FIXED 6.5	58,195	$60,464	$59,241
FNMA POOL CB5310 FN 12/52 FIXED 6	1,063,426	$1,076,306	$1,054,302
FNMA POOL CB5384 FN 12/52 FIXED 4.5	673,724	$658,406	$609,375
FNMA POOL CB5543 FN 01/53 FIXED 6	2,151,280	$2,177,343	$2,133,181
FNMA POOL CB5906 FN 03/53 FIXED 5.5	777,700	$747,095	$748,221
FNMA POOL CB6063 FN 04/53 FIXED 5	665,772	$666,799	$624,667
FNMA POOL CB6076 FN 04/53 FIXED 5.5	698,436	$715,060	$675,110
FNMA POOL CB6080 FN 04/53 FIXED 5.5	1,339,406	$1,358,208	$1,292,171
FNMA POOL CB6088 FN 04/53 FIXED 6	669,714	$698,059	$665,847
FNMA POOL CB6089 FN 04/53 FIXED 6	671,705	$697,059	$667,284
FNMA POOL CB6090 FN 04/53 FIXED 6	616,473	$637,623	$610,748
FNMA POOL CB6196 FN 05/53 FIXED 6	216,264	$221,456	$215,367
FNMA POOL CB6201 FN 05/53 FIXED 6	1,597,264	$1,597,753	$1,582,093
FNMA POOL CB6322 FN 05/53 FIXED 5.5	60,576	$61,050	$58,450
FNMA POOL CB6329 FN 05/53 FIXED 6	635,730	$647,356	$630,388
FNMA POOL CB6340 FN 05/53 FIXED 6.5	877,437	$912,612	$885,125
FNMA POOL CB6463 FN 06/53 FIXED 5.5	499,282	$500,688	$481,462
FNMA POOL CB6742 FN 07/53 FIXED 5.5	104,498	$105,260	$101,267
FNMA POOL CB6757 FN 07/53 FIXED 6	789,510	$791,343	$782,745
FNMA POOL CB6868 FN 08/53 FIXED 5.5	219,228	$220,943	$211,590
FNMA POOL CB6884 FN 08/53 FIXED 6.5	1,184,027	$1,231,512	$1,193,130
FNMA POOL CB6916 FN 08/53 FIXED 5.5	64,211	$64,680	$62,100
FNMA POOL CB7045 FN 09/53 FIXED 5	5,207,823	$5,131,171	$4,901,414
FNMA POOL CB7109 FN 09/53 FIXED 5.5	1,126,885	$1,133,166	$1,086,187
FNMA POOL CB7142 FN 09/53 FIXED 6.5	272,504	$278,875	$276,531
FNMA POOL CB7143 FN 09/53 FIXED 6.5	1,623,636	$1,645,212	$1,638,170
FNMA POOL CB8146 FN 03/54 FIXED 5.5	948,186	$961,041	$909,114
FNMA POOL CB8154 FN 03/54 FIXED 6	2,041,307	$2,099,346	$2,008,165
FNMA POOL CB8339 FN 04/54 FIXED 6	397,742	$401,471	$393,928
FNMA POOL CB9207 FN 09/54 FIXED 5	1,559,802	$1,517,634	$1,451,595
FNMA POOL CB9369 FN 10/54 FIXED 6	386,590	$396,909	$382,691
FNMA POOL CB9426 FN 11/54 FIXED 4.5	344,869	$333,998	$310,692
FNMA POOL CB9949 FN 02/55 FIXED 4.5	2,012,635	$1,835,621	$1,806,863
FNMA POOL CC2723 FN 05/56 FIXED 5	11,828,989	$11,329,527	$11,015,160
FNMA POOL DA8030 FN 02/54 FIXED 6	148,055	$152,264	$146,792
FNMA POOL DC5681 FN 11/54 FIXED 6	185,769	$191,056	$184,000
FNMA POOL FA0442 FN 11/54 FIXED VAR	1,107,236	$1,022,289	$938,202
FNMA POOL FA1217 FN 11/54 FIXED VAR	1,873,870	$1,862,853	$1,742,630
FNMA POOL FA1306 FN 06/54 FIXED VAR	417,468	$417,755	$389,227
FNMA POOL FA1404 FN 09/52 FIXED VAR	2,360,053	$2,092,245	$1,930,592
FNMA POOL FA2700 FN 08/55 FIXED VAR	993,059	$957,836	$953,682
FNMA POOL FA2772 FN 04/52 FIXED VAR	4,983,948	$4,141,717	$3,836,018
FNMA POOL FA2778 FN 09/55 FIXED VAR	5,886,525	$5,992,892	$5,652,232
FNMA POOL FA3064 FN 08/55 FIXED VAR	1,038,221	$1,053,923	$994,976
FNMA POOL FA3655 FN 01/52 FIXED VAR	1,642,356	$1,408,518	$1,284,748

FNMA POOL FA4140 FN 01/42 FIXED VAR	931,729	$798,055	$756,172
FNMA POOL FA4802 FN 04/56 FIXED VAR	235,088	$232,285	$217,857
FNMA POOL FA4946 FN 01/54 FIXED VAR	5,643,938	$4,712,175	$4,413,909
FNMA POOL FA5003 FN 09/52 FIXED VAR	34,866,984	$31,110,986	$29,578,726
FNMA POOL FA5068 FN 01/55 FIXED VAR	2,262,173	$2,179,462	$2,166,663
FNMA POOL FA5293 FN 04/56 FIXED VAR	3,659,994	$3,577,947	$3,397,402
FNMA POOL FA5376 FN 11/55 FIXED VAR	26,805,515	$25,055,144	$23,570,246
FNMA POOL FA5403 FN 07/53 FIXED VAR	4,601,230	$3,666,097	$3,598,532
FNMA POOL FA5528 FN 05/56 FIXED VAR	9,627,049	$9,511,820	$8,936,998
FNMA POOL FA5724 FN 05/56 FIXED VAR	7,599,282	$7,116,015	$7,113,257
FNMA POOL FA5760 FN 07/53 FIXED VAR	5,648,486	$4,718,797	$4,416,407
FNMA POOL FA5789 FN 05/56 FIXED VAR	37,522,876	$35,588,720	$33,746,141
FNMA POOL FA5911 FN 10/53 FIXED VAR	15,844,233	$13,389,614	$13,065,369
FNMA POOL FA6043 FN 03/55 FIXED VAR	5,859,835	$5,657,926	$5,261,751
FNMA POOL FA6371 FN 06/56 FIXED VAR	1,216,599	$1,176,575	$1,127,308
FNMA POOL FA6527 FN 10/53 FIXED VAR	1,889,050	$1,622,058	$1,601,617
FNMA POOL FM0068 FN 02/40 FIXED VAR	130,972	$124,602	$119,165
FNMA POOL FM1193 FN 06/49 FIXED VAR	31,673	$29,337	$27,257
FNMA POOL FM1526 FN 09/49 FIXED VAR	278,277	$281,222	$230,912
FNMA POOL FM2885 FN 12/48 FIXED VAR	207,466	$217,019	$173,883
FNMA POOL FM2971 FN 08/45 FIXED VAR	600,444	$607,890	$546,450
FNMA POOL FM3049 FN 04/44 FIXED VAR	565,695	$543,497	$514,078
FNMA POOL FM3664 FN 03/49 FIXED VAR	335,908	$354,575	$296,630
FNMA POOL FM3904 FN 03/49 FIXED VAR	151,493	$161,117	$134,873
FNMA POOL FM4129 FN 09/50 FIXED VAR	55,980	$59,039	$49,489
FNMA POOL FM4141 FN 09/50 FIXED VAR	6,189,801	$5,194,963	$4,930,184
FNMA POOL FM4231 FN 09/50 FIXED VAR	495,348	$517,803	$392,929
FNMA POOL FM4252 FN 09/50 FIXED VAR	54,847	$44,867	$41,518
FNMA POOL FM4311 FN 08/50 FIXED VAR	52,871	$47,322	$43,972
FNMA POOL FM4334 FN 04/50 FIXED VAR	250,524	$261,954	$208,349
FNMA POOL FM4583 FN 10/50 FIXED VAR	6,193,072	$5,208,604	$4,749,959
FNMA POOL FM4828 FN 11/50 FIXED VAR	3,680,727	$3,868,422	$3,035,165
FNMA POOL FM4899 FN 11/50 FIXED VAR	243,956	$208,360	$193,433
FNMA POOL FM4946 FN 09/48 FIXED VAR	56,222	$56,080	$52,728
FNMA POOL FM5037 FN 12/35 FIXED VAR	828,751	$779,203	$735,944
FNMA POOL FM5176 FN 12/50 FIXED VAR	521,822	$513,601	$399,096
FNMA POOL FM5295 FN 04/48 FIXED VAR	384,814	$425,987	$336,342
FNMA POOL FM5296 FN 01/49 FIXED VAR	87,816	$95,815	$78,759
FNMA POOL FM5313 FN 10/50 FIXED VAR	307,662	$264,086	$245,100
FNMA POOL FM5315 FN 06/49 FIXED VAR	261,516	$276,547	$226,614
FNMA POOL FM5316 FN 12/50 FIXED VAR	674,692	$696,650	$509,430
FNMA POOL FM5428 FN 10/35 FIXED VAR	755,011	$710,439	$672,497
FNMA POOL FM5566 FN 09/48 FIXED VAR	392,520	$379,224	$349,758
FNMA POOL FM5601 FN 01/49 FIXED VAR	609,948	$612,857	$543,230
FNMA POOL FM5783 FN 06/38 FIXED VAR	156,930	$147,841	$143,715
FNMA POOL FM5997 FN 02/51 FIXED VAR	3,218,500	$3,325,317	$2,462,500
FNMA POOL FM6015 FN 08/39 FIXED VAR	63,721	$61,148	$59,300
FNMA POOL FM6043 FN 06/49 FIXED VAR	2,137,481	$2,261,084	$1,850,513
FNMA POOL FM6149 FN 02/36 FIXED VAR	300,731	$280,606	$266,116
FNMA POOL FM6184 FN 03/51 FIXED VAR	682,108	$564,481	$524,559
FNMA POOL FM6418 FN 03/51 FIXED VAR	63,340	$52,438	$48,888
FNMA POOL FM6460 FN 03/51 FIXED VAR	168,490	$144,788	$134,893
FNMA POOL FM6518 FN 03/36 FIXED VAR	64,645	$60,708	$57,092
FNMA POOL FM6555 FN 04/51 FIXED VAR	448,283	$368,847	$339,224
FNMA POOL FM6672 FN 03/51 FIXED VAR	488,017	$450,508	$383,331
FNMA POOL FM7189 FN 05/51 FIXED VAR	303,203	$312,361	$242,891
FNMA POOL FM7289 FN 05/51 FIXED VAR	592,050	$619,242	$491,143
FNMA POOL FM7435 FN 11/35 FIXED VAR	283,468	$266,356	$252,709
FNMA POOL FM7558 FN 09/50 FIXED VAR	259,721	$271,738	$222,599
FNMA POOL FM7592 FN 03/50 FIXED VAR	975,053	$1,020,235	$831,641
FNMA POOL FM7599 FN 01/51 FIXED VAR	21,383,621	$21,194,345	$18,346,050
FNMA POOL FM7630 FN 06/51 FIXED VAR	590,682	$507,360	$473,696

FNMA POOL FM7673 FN 06/51 FIXED VAR	1,199,377	$1,026,114	$954,212
FNMA POOL FM7675 FN 06/51 FIXED VAR	257,896	$221,292	$206,860
FNMA POOL FM7738 FN 06/51 FIXED VAR	962,584	$990,615	$764,109
FNMA POOL FM7786 FN 01/49 FIXED VAR	195,638	$186,086	$173,577
FNMA POOL FM7869 FN 01/51 FIXED VAR	120,619	$103,478	$96,107
FNMA POOL FM8025 FN 07/51 FIXED VAR	62,394	$53,778	$50,146
FNMA POOL FM8166 FN 06/51 FIXED VAR	54,150	$48,666	$45,354
FNMA POOL FM8178 FN 07/51 FIXED VAR	1,124,234	$1,164,954	$883,350
FNMA POOL FM8309 FN 08/51 FIXED VAR	894,399	$804,490	$682,072
FNMA POOL FM8360 FN 08/51 FIXED VAR	447,952	$463,372	$356,810
FNMA POOL FM8422 FN 08/51 FIXED VAR	215,570	$184,119	$168,771
FNMA POOL FM8577 FN 08/51 FIXED VAR	278,095	$248,558	$232,994
FNMA POOL FM8691 FN 09/51 FIXED VAR	3,320,249	$3,466,094	$2,651,835
FNMA POOL FM8695 FN 09/36 FIXED VAR	123,590	$113,068	$108,976
FNMA POOL FM8733 FN 09/36 FIXED VAR	133,078	$121,748	$117,668
FNMA POOL FM8768 FN 02/51 FIXED VAR	6,207,222	$6,460,054	$4,946,438
FNMA POOL FM8779 FN 09/51 FIXED VAR	363,505	$321,421	$290,441
FNMA POOL FM8864 FN 10/51 FIXED VAR	367,192	$314,836	$292,133
FNMA POOL FM8977 FN 09/51 FIXED VAR	58,194	$50,365	$47,118
FNMA POOL FM9143 FN 09/50 FIXED VAR	48,908	$52,408	$44,513
FNMA POOL FM9205 FN 04/51 FIXED VAR	129,561	$111,465	$103,759
FNMA POOL FM9365 FN 11/51 FIXED VAR	59,002	$52,888	$49,433
FNMA POOL FM9464 FN 11/51 FIXED VAR	475,826	$423,857	$398,282
FNMA POOL FM9489 FN 11/51 FIXED VAR	142,024	$116,670	$107,469
FNMA POOL FM9492 FN 11/51 FIXED VAR	664,539	$587,544	$533,011
FNMA POOL FM9785 FN 12/51 FIXED VAR	4,309,409	$3,265,724	$3,239,810
FNMA POOL FP0028 FN 08/40 FIXED VAR	220,403	$191,712	$185,046
FNMA POOL FP0105 FN 06/51 FIXED VAR	2,467,436	$2,050,749	$1,939,452
FNMA POOL FS0024 FN 09/51 FIXED VAR	112,983	$97,944	$90,988
FNMA POOL FS0034 FN 12/51 FIXED VAR	124,536	$111,466	$104,271
FNMA POOL FS0037 FN 08/51 FIXED VAR	52,001	$46,732	$43,417
FNMA POOL FS0191 FN 01/52 FIXED VAR	67,190	$57,592	$53,886
FNMA POOL FS0211 FN 12/51 FIXED VAR	457,179	$454,367	$348,250
FNMA POOL FS0212 FN 12/51 FIXED VAR	429,025	$426,665	$327,874
FNMA POOL FS0240 FN 01/52 FIXED VAR	249,072	$223,393	$208,510
FNMA POOL FS0288 FN 01/52 FIXED VAR	1,316,353	$1,096,813	$996,454
FNMA POOL FS0366 FN 01/52 FIXED VAR	123,519	$107,321	$99,962
FNMA POOL FS0373 FN 01/52 FIXED VAR	4,490,229	$4,427,151	$3,585,991
FNMA POOL FS0408 FN 01/52 FIXED VAR	62,870	$56,448	$52,430
FNMA POOL FS0424 FN 01/52 FIXED VAR	403,826	$346,126	$323,841
FNMA POOL FS0434 FN 11/51 FIXED VAR	190,453	$164,422	$152,946
FNMA POOL FS0549 FN 02/52 FIXED VAR	789,387	$675,159	$630,375
FNMA POOL FS0582 FN 02/52 FIXED VAR	134,027	$114,862	$107,459
FNMA POOL FS0583 FN 02/52 FIXED VAR	73,846	$63,246	$59,054
FNMA POOL FS0599 FN 04/51 FIXED VAR	162,496	$158,223	$124,656
FNMA POOL FS0835 FN 03/52 FIXED VAR	420,094	$359,157	$335,416
FNMA POOL FS1074 FN 03/52 FIXED VAR	978,086	$873,400	$814,857
FNMA POOL FS1104 FN 11/51 FIXED VAR	195,927	$168,001	$156,839
FNMA POOL FS1112 FN 03/52 FIXED VAR	1,715,278	$1,415,275	$1,324,708
FNMA POOL FS1237 FN 12/51 FIXED VAR	566,880	$522,818	$485,862
FNMA POOL FS1267 FN 04/52 FIXED VAR	223,338	$215,745	$197,740
FNMA POOL FS1289 FN 03/52 FIXED VAR	328,098	$293,832	$276,843
FNMA POOL FS1334 FN 11/51 FIXED VAR	1,065,489	$946,481	$801,064
FNMA POOL FS1403 FN 01/45 FIXED VAR	61,764	$56,070	$53,531
FNMA POOL FS1406 FN 01/52 FIXED VAR	298,228	$267,995	$223,454
FNMA POOL FS1453 FN 04/52 FIXED VAR	16,588,801	$16,005,342	$14,213,948
FNMA POOL FS1462 FN 01/52 FIXED VAR	259,411	$239,232	$223,472
FNMA POOL FS1520 FN 04/52 FIXED VAR	330,187	$317,015	$275,549
FNMA POOL FS1539 FN 11/48 FIXED VAR	63,446	$57,512	$54,787
FNMA POOL FS1550 FN 07/51 FIXED VAR	621,334	$576,280	$491,581
FNMA POOL FS1598 FN 04/52 FIXED VAR	1,503,192	$1,193,295	$1,126,914
FNMA POOL FS1661 FN 03/52 FIXED VAR	593,578	$529,747	$476,041

FNMA POOL FS1726 FN 09/41 FIXED VAR	134,068	$116,078	$112,115
FNMA POOL FS2089 FN 06/52 FIXED VAR	4,536,964	$4,211,106	$3,887,430
FNMA POOL FS2099 FN 04/52 FIXED VAR	1,744,020	$1,371,201	$1,245,993
FNMA POOL FS2445 FN 07/52 FIXED VAR	3,169,574	$3,047,917	$2,823,819
FNMA POOL FS2473 FN 07/52 FIXED VAR	498,427	$472,121	$467,647
FNMA POOL FS2512 FN 07/52 FIXED VAR	6,203,102	$6,175,685	$5,306,651
FNMA POOL FS2603 FN 08/52 FIXED VAR	1,110,535	$1,117,473	$1,003,827
FNMA POOL FS2772 FN 02/51 FIXED VAR	37,968	$33,728	$30,288
FNMA POOL FS2812 FN 07/52 FIXED VAR	277,980	$265,895	$239,725
FNMA POOL FS3009 FN 05/42 FIXED VAR	141,410	$121,838	$117,522
FNMA POOL FS3032 FN 02/52 FIXED VAR	38,742	$33,884	$30,895
FNMA POOL FS3143 FN 01/50 FIXED VAR	281,286	$270,662	$250,492
FNMA POOL FS3149 FN 11/52 FIXED VAR	4,897,136	$4,827,704	$4,597,922
FNMA POOL FS3213 FN 07/52 FIXED VAR	411,579	$369,685	$349,417
FNMA POOL FS3249 FN 11/52 FIXED VAR	341,657	$337,065	$319,945
FNMA POOL FS3251 FN 11/52 FIXED VAR	101,524	$102,906	$100,490
FNMA POOL FS3298 FN 10/51 FIXED VAR	326,726	$286,691	$255,958
FNMA POOL FS3368 FN 03/52 FIXED VAR	1,020,810	$871,338	$808,146
FNMA POOL FS3411 FN 01/53 FIXED VAR	114,727	$116,822	$113,514
FNMA POOL FS3427 FN 10/52 FIXED VAR	3,050,934	$2,895,713	$2,680,663
FNMA POOL FS3589 FN 01/50 FIXED VAR	559,820	$552,267	$522,219
FNMA POOL FS3642 FN 11/52 FIXED VAR	552,722	$554,066	$517,413
FNMA POOL FS3672 FN 02/53 FIXED VAR	511,625	$515,256	$493,184
FNMA POOL FS3832 FN 01/53 FIXED VAR	501,501	$507,460	$496,941
FNMA POOL FS3884 FN 02/52 FIXED VAR	5,019,857	$4,507,754	$4,132,143
FNMA POOL FS4000 FN 07/41 FIXED VAR	111,909	$116,548	$113,616
FNMA POOL FS4166 FN 04/53 FIXED VAR	306,910	$308,617	$295,460
FNMA POOL FS4190 FN 04/53 FIXED VAR	750,088	$737,607	$701,076
FNMA POOL FS4269 FN 10/51 FIXED VAR	76,270	$62,846	$58,332
FNMA POOL FS4314 FN 03/52 FIXED VAR	151,597	$124,548	$115,491
FNMA POOL FS4357 FN 04/53 FIXED VAR	1,210,993	$1,223,503	$1,166,167
FNMA POOL FS4454 FN 04/53 FIXED VAR	166,591	$169,932	$164,396
FNMA POOL FS4480 FN 03/50 FIXED VAR	134,218	$131,766	$123,817
FNMA POOL FS4481 FN 11/50 FIXED VAR	758,635	$639,238	$605,259
FNMA POOL FS4570 FN 12/47 FIXED VAR	287,756	$290,865	$278,719
FNMA POOL FS4613 FN 05/42 FIXED VAR	74,816	$64,557	$61,668
FNMA POOL FS4629 FN 05/53 FIXED VAR	892,024	$899,554	$860,566
FNMA POOL FS4641 FN 05/53 FIXED VAR	183,501	$186,732	$181,673
FNMA POOL FS4659 FN 05/53 FIXED VAR	133,028	$133,998	$128,394
FNMA POOL FS4805 FN 05/53 FIXED VAR	205,776	$206,288	$197,390
FNMA POOL FS4874 FN 06/53 FIXED VAR	1,058,060	$1,048,276	$1,021,196
FNMA POOL FS4919 FN 05/53 FIXED VAR	1,594,742	$1,343,055	$1,251,036
FNMA POOL FS5059 FN 11/48 FIXED VAR	2,641,662	$2,447,256	$2,312,016
FNMA POOL FS5306 FN 07/53 FIXED VAR	289,260	$297,847	$284,621
FNMA POOL FS5537 FN 08/53 FIXED VAR	850,245	$861,398	$862,306
FNMA POOL FS5647 FN 07/53 FIXED VAR	213,226	$215,654	$204,551
FNMA POOL FS5708 FN 06/53 FIXED VAR	205,625	$203,915	$193,184
FNMA POOL FS5846 FN 09/52 FIXED VAR	625,039	$539,239	$489,279
FNMA POOL FS5890 FN 10/53 FIXED VAR	404,199	$408,749	$396,657
FNMA POOL FS6598 FN 08/52 FIXED VAR	1,628,853	$1,502,298	$1,384,796
FNMA POOL FS6939 FN 08/48 FIXED VAR	472,700	$449,867	$422,836
FNMA POOL FS7063 FN 10/53 FIXED VAR	4,890,114	$4,034,914	$3,988,089
FNMA POOL FS7065 FN 03/53 FIXED VAR	455,164	$413,477	$373,565
FNMA POOL FS7294 FN 05/44 FIXED VAR	336,010	$342,885	$335,008
FNMA POOL FS7428 FN 03/54 FIXED VAR	113,897	$114,789	$110,006
FNMA POOL FS7528 FN 02/53 FIXED VAR	30,645,500	$30,074,891	$27,738,925
FNMA POOL FS7754 FN 07/53 FIXED VAR	4,768,887	$4,363,199	$4,173,872
FNMA POOL FS7944 FN 06/52 FIXED VAR	2,471,643	$2,106,254	$1,926,968
FNMA POOL FS7997 FN 05/54 FIXED VAR	716,277	$726,710	$708,341
FNMA POOL FS8078 FN 02/52 FIXED VAR	4,125,069	$3,464,330	$3,089,445
FNMA POOL FS8303 FN 06/54 FIXED VAR	1,509,239	$1,535,885	$1,495,899
FNMA POOL FS8875 FN 07/53 FIXED VAR	1,849,585	$1,620,384	$1,517,443

FNMA POOL FS9341 FN 03/50 FIXED VAR	3,882,216	$3,784,843	$3,525,888
FNMA POOL FS9414 FN 03/54 FIXED VAR	1,450,178	$1,427,283	$1,357,061
FNMA POOL FS9443 FN 02/54 FIXED VAR	8,202,127	$7,640,627	$7,407,978
FNMA POOL MA0634 FN 01/31 FIXED 4.5	95,412	$98,713	$93,771
FNMA POOL MA0734 FN 05/31 FIXED 4.5	520,010	$537,505	$510,067
FNMA POOL MA0776 FN 06/31 FIXED 4.5	364,245	$376,482	$356,837
FNMA POOL MA0968 FN 12/31 FIXED 4.5	10,834	$10,794	$10,587
FNMA POOL MA1213 FN 10/42 FIXED 3.5	569,368	$531,779	$505,354
FNMA POOL MA1221 FN 09/42 FIXED 4.5	13,471	$13,231	$12,466
FNMA POOL MA1363 FN 02/43 FIXED 3	315,772	$306,685	$270,021
FNMA POOL MA1664 FN 11/43 FIXED 4.5	139,823	$137,325	$129,386
FNMA POOL MA1723 FN 11/33 FIXED 4.5	592,842	$617,457	$576,196
FNMA POOL MA1765 FN 01/34 FIXED 4.5	1,635,186	$1,701,015	$1,585,248
FNMA POOL MA2523 FN 02/36 FIXED 3	202,495	$190,741	$185,911
FNMA POOL MA2542 FN 02/46 FIXED 3	144,665	$145,081	$122,719
FNMA POOL MA2773 FN 10/36 FIXED 3	707,754	$666,451	$646,418
FNMA POOL MA3210 FN 12/47 FIXED 3.5	839,734	$777,255	$724,278
FNMA POOL MA3237 FN 01/48 FIXED 3	204,086	$213,588	$170,821
FNMA POOL MA3356 FN 05/48 FIXED 3.5	202,035	$188,932	$174,392
FNMA POOL MA3448 FN 08/48 FIXED 5	16,964	$18,666	$16,014
FNMA POOL MA3537 FN 12/48 FIXED 4.5	110,852	$117,858	$101,014
FNMA POOL MA3564 FN 01/49 FIXED 4.5	347,069	$371,957	$316,683
FNMA POOL MA3907 FN 01/50 FIXED 4	514,779	$545,863	$456,676
FNMA POOL MA3908 FN 01/50 FIXED 4.5	3,258	$3,466	$2,955
FNMA POOL MA3991 FN 04/50 FIXED 3	201,487	$210,653	$166,253
FNMA POOL MA4014 FN 05/35 FIXED 3	129,635	$134,847	$119,971
FNMA POOL MA4097 FN 08/50 FIXED 3	255,069	$267,189	$210,768
FNMA POOL MA4119 FN 09/50 FIXED 2	508,429	$467,621	$384,500
FNMA POOL MA4121 FN 09/50 FIXED 3	1,036,779	$1,074,781	$858,096
FNMA POOL MA4157 FN 10/50 FIXED 1.5	638,311	$548,569	$456,294
FNMA POOL MA4158 FN 10/50 FIXED 2	13,167,904	$11,219,866	$9,922,527
FNMA POOL MA4160 FN 10/50 FIXED 3	928,575	$964,911	$763,417
FNMA POOL MA4177 FN 11/40 FIXED 2.5	221,265	$195,292	$191,816
FNMA POOL MA4181 FN 11/50 FIXED 1.5	533,300	$458,600	$381,209
FNMA POOL MA4182 FN 11/50 FIXED 2	11,835,486	$9,998,405	$8,956,414
FNMA POOL MA4236 FN 01/51 FIXED 1.5	621,229	$483,623	$443,995
FNMA POOL MA4237 FN 01/51 FIXED 2	873,959	$857,263	$657,371
FNMA POOL MA4255 FN 02/51 FIXED 2	147,850	$135,839	$111,231
FNMA POOL MA4256 FN 02/51 FIXED 2.5	1,029,986	$1,069,663	$813,902
FNMA POOL MA4266 FN 02/41 FIXED 1.5	6,035,688	$5,197,535	$4,911,301
FNMA POOL MA4280 FN 03/51 FIXED 1.5	25,300	$21,378	$18,084
FNMA POOL MA4281 FN 03/51 FIXED 2	169,403	$155,588	$127,199
FNMA POOL MA4282 FN 03/51 FIXED 2.5	743,079	$769,966	$587,898
FNMA POOL MA4306 FN 04/51 FIXED 2.5	1,209,016	$1,247,413	$953,850
FNMA POOL MA4310 FN 04/41 FIXED 1.5	188,990	$159,145	$153,548
FNMA POOL MA4325 FN 05/51 FIXED 2	5,626,238	$4,581,365	$4,229,120
FNMA POOL MA4326 FN 05/51 FIXED 2.5	1,515,480	$1,558,239	$1,194,592
FNMA POOL MA4343 FN 05/51 FIXED 1.5	42,144	$35,606	$30,115
FNMA POOL MA4354 FN 06/51 FIXED 1.5	34,574	$29,208	$24,702
FNMA POOL MA4356 FN 06/51 FIXED 2.5	6,594,292	$5,762,498	$5,193,508
FNMA POOL MA4367 FN 06/31 FIXED 1.5	227,706	$212,937	$211,293
FNMA POOL MA4379 FN 07/51 FIXED 2.5	1,095,987	$1,126,987	$861,744
FNMA POOL MA4389 FN 07/31 FIXED 1.5	425,378	$397,604	$394,153
FNMA POOL MA4422 FN 09/41 FIXED 2	1,008,404	$869,813	$838,283
FNMA POOL MA4446 FN 10/41 FIXED 2	314,880	$271,434	$261,579
FNMA POOL MA4464 FN 11/51 FIXED 1.5	1,133,827	$881,831	$809,911
FNMA POOL MA4465 FN 11/51 FIXED 2	4,183,898	$3,721,082	$3,132,132
FNMA POOL MA4466 FN 11/51 FIXED 2.5	336,178	$279,367	$264,079
FNMA POOL MA4492 FN 12/51 FIXED 2	59,286	$53,279	$44,379
FNMA POOL MA4512 FN 01/52 FIXED 2.5	1,854,700	$1,587,193	$1,452,709
FNMA POOL MA4562 FN 03/52 FIXED 2	6,924,086	$5,533,999	$5,178,908
FNMA POOL MA4563 FN 03/52 FIXED 2.5	105,470	$87,353	$82,760

FNMA POOL MA4577 FN 04/52 FIXED 2	2,090,138	$1,592,542	$1,563,874
FNMA POOL MA4578 FN 04/52 FIXED 2.5	5,483,407	$4,586,635	$4,286,230
FNMA POOL MA4597 FN 05/52 FIXED 2	1,707,014	$1,343,577	$1,275,550
FNMA POOL MA4598 FN 05/52 FIXED 2.5	820,865	$701,221	$641,649
FNMA POOL MA4600 FN 05/52 FIXED 3.5	12,533,542	$11,525,172	$10,644,241
FNMA POOL MA4607 FN 05/42 FIXED 2.5	70,502	$62,282	$60,172
FNMA POOL MA4622 FN 06/52 FIXED 2	461,042	$377,310	$343,392
FNMA POOL MA4623 FN 06/52 FIXED 2.5	2,922,410	$2,485,218	$2,286,895
FNMA POOL MA4624 FN 06/52 FIXED 3	499,760	$441,491	$408,695
FNMA POOL MA4626 FN 06/52 FIXED 4	4,966,786	$4,625,009	$4,355,514
FNMA POOL MA4643 FN 05/42 FIXED 3	826,927	$751,380	$728,368
FNMA POOL MA4644 FN 05/52 FIXED 4	4,172,263	$3,939,699	$3,658,708
FNMA POOL MA4651 FN 07/52 FIXED 2	450,505	$370,949	$336,528
FNMA POOL MA4652 FN 07/52 FIXED 2.5	5,004,338	$3,988,070	$3,911,860
FNMA POOL MA4653 FN 07/52 FIXED 3	10,430,780	$9,075,234	$8,537,453
FNMA POOL MA4654 FN 07/52 FIXED 3.5	1,078,017	$984,393	$914,984
FNMA POOL MA4656 FN 07/52 FIXED 4.5	374,230	$377,548	$338,798
FNMA POOL MA4684 FN 06/52 FIXED 4.5	217,111	$204,750	$196,556
FNMA POOL MA4697 FN 08/42 FIXED 4	555,477	$537,265	$514,781
FNMA POOL MA4698 FN 08/52 FIXED 3	216,008	$192,870	$177,392
FNMA POOL MA4700 FN 08/52 FIXED 4	8,766,506	$7,871,075	$7,689,330
FNMA POOL MA4701 FN 08/52 FIXED 4.5	2,855,138	$2,739,572	$2,590,944
FNMA POOL MA4729 FN 09/42 FIXED 4	37,117	$35,899	$34,389
FNMA POOL MA4731 FN 09/52 FIXED 3.5	1,850,044	$1,594,565	$1,570,585
FNMA POOL MA4768 FN 09/52 FIXED 2.5	240,804	$201,534	$188,497
FNMA POOL MA4779 FN 10/42 FIXED 4	25,406	$24,572	$23,514
FNMA POOL MA4783 FN 10/52 FIXED 4	30,027,585	$27,692,111	$26,386,966
FNMA POOL MA4785 FN 10/52 FIXED 5	1,149,221	$1,146,740	$1,077,159
FNMA POOL MA4838 FN 12/52 FIXED 3.5	764,062	$721,902	$647,888
FNMA POOL MA4841 FN 12/52 FIXED 5	2,786,169	$2,772,777	$2,608,037
FNMA POOL MA4842 FN 12/52 FIXED 5.5	1,879,074	$1,900,297	$1,814,210
FNMA POOL MA4864 FN 01/43 FIXED 4	6,127	$5,925	$5,671
FNMA POOL MA4894 FN 01/53 FIXED 6	2,856,811	$2,890,301	$2,834,680
FNMA POOL MA4919 FN 02/53 FIXED 5.5	990,146	$1,002,837	$956,096
FNMA POOL MA4933 FN 02/53 FIXED 3.5	564,020	$520,742	$478,811
FNMA POOL MA4977 FN 04/53 FIXED 4.5	1,352,101	$1,284,969	$1,222,263
FNMA POOL MA5040 FN 06/53 FIXED 6	332,359	$335,935	$328,997
FNMA POOL MA5073 FN 07/53 FIXED 6	729,490	$735,321	$722,731
FNMA POOL MA5089 FN 07/53 FIXED 4	464,306	$441,257	$406,345
FNMA POOL MA5107 FN 08/53 FIXED 5.5	883,517	$878,728	$851,634
FNMA POOL MA5108 FN 08/53 FIXED 6	1,047,346	$1,039,021	$1,035,262
FNMA POOL MA5136 FN 09/53 FIXED 4.5	382,815	$376,215	$345,445
FNMA POOL MA5177 FN 10/53 FIXED 4	1,592,845	$1,516,914	$1,393,241
FNMA POOL MA5216 FN 12/53 FIXED 6	596,291	$601,625	$589,935
FNMA POOL MA5247 FN 01/54 FIXED 6	649,441	$652,576	$640,281
FNMA POOL MA5272 FN 02/54 FIXED 6	428,198	$431,282	$423,195
FNMA POOL MA5283 FN 02/54 FIXED 4	84,966	$81,430	$74,224
FNMA POOL MA5296 FN 03/54 FIXED 5.5	3,958,235	$3,954,820	$3,806,687
FNMA POOL MA5353 FN 05/54 FIXED 5.5	2,764,593	$2,801,910	$2,651,229
FNMA POOL MA5389 FN 06/54 FIXED 6	579,831	$582,813	$572,037
FNMA POOL MA5445 FN 08/54 FIXED 6	190,512	$193,795	$187,912
FNMA POOL MA5529 FN 11/54 FIXED 4.5	8,178,186	$7,986,803	$7,362,463
FNMA POOL MA5530 FN 11/54 FIXED 5	1,519,534	$1,522,717	$1,413,841
FNMA POOL MA5531 FN 11/54 FIXED 5.5	2,316,437	$2,292,150	$2,221,415
FNMA POOL MA5583 FN 01/55 FIXED 4	1,492,282	$1,386,785	$1,300,849
FNMA POOL MA5584 FN 01/55 FIXED 4.5	31,690,959	$30,689,727	$28,463,581
FNMA POOL MA5586 FN 01/55 FIXED 5.5	1,585,543	$1,574,018	$1,520,359
FNMA POOL MA5611 FN 02/55 FIXED 4	2,060,753	$1,822,204	$1,795,734
FNMA POOL MA5612 FN 02/55 FIXED 4.5	387,300	$368,158	$347,818
FNMA POOL MA5613 FN 02/55 FIXED 5	1,441,677	$1,439,477	$1,345,631
FNMA POOL MA5644 FN 03/55 FIXED 4.5	4,209,498	$3,939,031	$3,790,258
FNMA POOL MA5699 FN 05/55 FIXED 5	709,370	$707,347	$659,430

FNMA POOL MA5736 FN 06/55 FIXED 6	834,275	$855,514	$821,785
FNMA POOL MA5908 FN 12/55 FIXED 4.5	5,519,153	$4,981,069	$4,955,894
FNMA POOL MA5944 FN 01/56 FIXED 5	597,130	$595,446	$553,423
FNMA POOL MA5945 FN 01/56 FIXED 5.5	328,645	$334,505	$314,474
FNMA POOL MA5971 FN 02/56 FIXED 5	6,118,229	$5,730,264	$5,669,193
FNMA POOL MA6029 FN 04/56 FIXED 5	1,626,152	$1,596,718	$1,506,802
FNMA POOL MA6053 FN 05/56 FIXED 5	6,437,704	$6,163,992	$5,968,214
FNMA POOL MA6054 FN 05/56 FIXED 5.5	1,002,693	$1,015,373	$957,842
FNMA POOL MA6079 FN 06/56 FIXED 5	2,977,252	$2,934,360	$2,758,737
FNMA POOL MA6119 FN 07/56 FIXED 5.5	3,248,246	$3,125,188	$3,102,941
FNMA POOL MA6176 FN 09/56 FIXED 5.5	1,239,013	$1,228,428	$1,183,570
FNMA POOL MA6207 FN 10/56 FIXED 5.5	2,450,000	$2,356,035	$2,340,360
FNMA POOL MA6208 FN 10/56 FIXED 6	2,895,000	$2,860,965	$2,841,924
FNMA PRIN STRIPS NOTES 07/37 0.00000	50,555,000	$36,700,442	$27,922,411
FNMA TBA 15 YR 1.5 SINGLE FAMILY MORTGAGE	7,928,000	$6,976,640	$6,818,628
FNMA TBA 15 YR 2 SINGLE FAMILY MORTGAGE	1,943,000	$1,742,599	$1,711,796
FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE	8,198,000	$7,516,852	$7,353,792
FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE	5,137,000	$4,760,578	$4,666,086
FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE	3,933,000	$3,669,330	$3,572,577
FNMA TBA 15 YR 4 SINGLE FAMILY MORTGAGE	5,932,000	$5,650,417	$5,504,201
FNMA TBA 15 YR 4.5 SINGLE FAMILY MORTGAGE	6,213,000	$5,996,494	$5,881,637
FNMA TBA 30 YR 2 SINGLE FAMILY MORTGAGE	19,327,000	$14,988,394	$14,362,581
FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE	96,039,085	$78,125,461	$74,688,032
FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE	17,871,000	$15,393,190	$14,518,535
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	116,065,000	$102,779,002	$98,237,322
FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE	18,723,000	$16,926,598	$16,291,915
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	65,275,000	$61,530,042	$58,506,143
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	36,223,000	$34,447,704	$33,522,294
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	221,584,000	$216,474,308	$211,361,945
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	96,522,000	$96,945,613	$94,550,936
FNMA TBA 30 YR 6.5 SINGLE FAMILY MORTGAGE	6,295,000	$6,471,292	$6,326,363
FOCUS FINANCIAL PARTNERS LLC 2025 FUNGIBLE TERM LOAN B8 due 09/15/2031	1,879,750	$1,875,576	$1,842,737
FOCUS FINANCIAL PARTNERS SR SECURED 144A 09/31 6.75	2,362,000	$2,369,185	$2,273,425
FOCUS FINANCIAL PARTNERS SR SECURED 144A 09/31 7.25	2,023,000	$2,021,040	$1,970,743
FONDO MIVIVIENDA SA SR UNSECURED 144A 03/31 5.4	190,000	$189,758	$183,721
FONTAINEBLEAU MIAMI BEACH TRUS FMBT 2024 FBLU A 144A	285,000	$285,260	$285,534
FONTAINEBLEAU MIAMI BEACH TRUS FMBT 2024 FBLU C 144A	1,000,000	$1,008,915	$1,002,188
FORD AUTO SECURITIZATION TRUST FASTR 2024 AA A2 144A	158,286	$114,961	$111,757
FORD CREDIT AUTO OWNER TRUST FORDO 2024 B A3	1,921,446	$1,921,437	$1,926,499
FORD CREDIT AUTO OWNER TRUST FORDO 2024 D A4	3,645,000	$3,644,795	$3,619,493
FORD MOTOR COMPANY SR UNSECURED 01/43 4.75	80,000	$66,863	$58,466
FORD MOTOR COMPANY SR UNSECURED 02/32 3.25	125,000	$125,000	$105,835
FORD MOTOR COMPANY SR UNSECURED 08/32 6.1	20,000	$20,315	$19,491
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9	4,943,000	$4,784,324	$4,756,834
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9	2,425,000	$2,300,628	$2,255,550
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/35 6.5	1,225,000	$1,264,959	$1,186,838
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/28 5.918	5,525,000	$5,532,481	$5,534,825
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/29 5.8	200,000	$201,271	$198,563
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35	925,000	$943,113	$950,363
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/32 6.532	4,025,000	$4,161,550	$3,998,661
FORD MOTOR CREDIT CO LLC SR UNSECURED 04/29 4.97	2,450,000	$2,441,654	$2,385,692
FORD MOTOR CREDIT CO LLC SR UNSECURED 04/31 5.42	8,605,000	$8,592,022	$8,252,261
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95	1,780,000	$1,771,161	$1,775,624
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 5.85	723,000	$722,808	$724,310
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/28 6.8	4,325,000	$4,320,480	$4,384,795
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113	2,825,000	$2,796,611	$2,755,327
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/30 7.2	1,975,000	$2,034,913	$2,023,789
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125	2,140,000	$2,139,755	$2,113,919
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/29 5.431	3,300,000	$3,300,000	$3,237,327
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/28 5.625	100,000	$132,275	$132,207
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/35 5.869	500,000	$494,449	$461,184
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815	920,000	$906,436	$902,364

FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 7.35	1,858,000	$1,901,242	$1,889,389
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/28 6.798	645,000	$665,683	$654,391
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/29 5.875	400,000	$406,416	$395,285
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4	950,000	$892,518	$867,144
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/31 6.054	200,000	$204,406	$195,314
FORESTAR GROUP INC COMPANY GUAR 144A 03/33 6.5	320,000	$320,000	$308,689
FORTESCUE TREASURY PTY L COMPANY GUAR 144A 04/30 5.875	78,000	$78,594	$76,384
FORTESCUE TREASURY PTY L COMPANY GUAR 144A 04/31 4.375	254,000	$246,735	$232,882
FORTESCUE TREASURY PTY L COMPANY GUAR 144A 09/27 4.5	114,000	$112,469	$112,152
FORTREA HOLDINGS INC SR SECURED 144A 07/30 7.5	600,000	$598,435	$598,226
FORTREA HOLDINGS INC. TERM LOAN B due 06/30/2030	93,062	$92,311	$92,643
FORTRESS CREDIT BSL LIMITED FCBSL 2023 3A AR 144A	1,200,000	$1,200,000	$1,199,908
FORTRESS INTERMEDIATE 3 INC 2025 TERM LOAN B due 06/27/2031	1,971,858	$1,975,841	$1,963,635
FORTRESS INTERMEDIATE SR SECURED 144A 06/31 7.5	1,520,000	$1,537,172	$1,516,215
FORVIA SE SR UNSECURED 144A 06/30 8	200,000	$210,156	$204,036
FORVIA SE SR UNSECURED 144A 09/33 6.75	1,934,000	$1,942,845	$1,857,599
FORVIA SE SR UNSECURED REGS 06/31 5.5	400,000	$452,288	$453,987
FOUNDATION FINANCE TRUST FFIN 2024 1A A 144A	518,251	$518,197	$515,647
FOUNDATION FINANCE TRUST FFIN 2024 2A D 144A	1,272,812	$1,289,679	$1,265,451
FOUNDATION FINANCE TRUST FFIN 2025 1A A 144A	791,679	$791,629	$773,233
FOUNDATION FINANCE TRUST FFIN 2025 3A A 144A	221,797	$219,452	$215,410
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/30 5.9	920,000	$933,057	$922,792
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/31 5.5	5,955,000	$5,984,285	$5,862,589
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/33 5.9	795,000	$820,259	$785,333
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/34 5.875	600,000	$598,982	$576,454
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/35 6.25	4,335,000	$4,426,271	$4,318,010
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/36 6.1	8,792,000	$8,933,224	$8,665,677
FOUNDRY JV HOLDCO LLC SR SECURED 144A 01/37 6.2	3,585,000	$3,700,235	$3,543,093
FOX CORP SR UNSECURED 01/39 5.476	190,000	$187,242	$172,047
FOX CORP SR UNSECURED 10/33 6.5	370,000	$395,066	$374,759
FR BR HOLDINGS LLC 2025 TERM LOAN B due 10/09/2030	2,998,329	$2,979,788	$3,005,825
FRANCE (GOVT OF) BONDS 144A REGS 02/29 2.75	2,050,000	$2,401,718	$2,279,142
FRANCE (GOVT OF) BONDS 144A REGS 05/35 3.2	261,000	$293,682	$265,991
FRANCISCAN HEALTH SYS SECURED 07/49 3.914	250,000	$218,565	$172,349
FREDDIE MAC SCRT SCRT 2017 4 M45T	2,474,622	$2,628,356	$2,332,998
FREDDIE MAC SCRT SCRT 2018 2 MA	146,523	$138,826	$139,611
FREDDIE MAC STACR STACR 2021 DNA5 M2 144A	269,371	$269,371	$269,702
FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A	630,000	$630,000	$636,270
FREDDIE MAC STACR STACR 2022 DNA6 M1A 144A	23,843	$23,843	$23,857
FREDDIE MAC STACR STACR 2022 DNA6 M2 144A	1,375,000	$1,493,673	$1,435,139
FREDDIE MAC STACR STACR 2024 DNA1 M2 144A	960,000	$971,081	$966,605
FREDDIE MAC STACR STACR 2024 DNA2 M1 144A	924,953	$924,953	$924,951
FREDDIE MAC STACR STACR 2024 HQA1 M1 144A	383,061	$383,061	$382,826
FREDDIE MAC STACR STACR 2025 HQA1 M2 144A	2,084,000	$2,063,759	$2,089,196
FREDDIE MAC STACR STACR 2026 DNA3 M1 144A	1,510,000	$1,510,000	$1,510,575
FREDDIE MAC STACR STACR 2026 DNA3 M2 144A	1,162,000	$1,162,000	$1,162,786
FREDDIE MAC STACR STACR 2026 HQA1 M1 144A	1,632,744	$1,632,744	$1,633,250
FREDDIE MAC BONDS 07/32 0.00000	1,000,000	$912,546	$742,599
FREDDIE MAC FHR 2567 MG	6,478	$6,686	$6,196
FREDDIE MAC FHR 2731 ZA	75,636	$78,336	$73,197
FREDDIE MAC FHR 2755 ZA	168,494	$176,061	$166,496
FREDDIE MAC FHR 2916 MY	502,581	$544,049	$498,981
FREDDIE MAC FHR 3045 LZ	50,634	$53,323	$48,760
FREDDIE MAC FHR 3065 TZ	24,067	$25,308	$23,169
FREDDIE MAC FHR 3202 ZL	76,963	$81,291	$73,858
FREDDIE MAC FHR 3259 ZL	45,937	$48,406	$44,338
FREDDIE MAC FHR 3284 AZ	2,614	$2,711	$2,495
FREDDIE MAC FHR 3621 SB	99,280	$6,870	$5,056
FREDDIE MAC FHR 4099 ST	146,936	$11,469	$8,239
FREDDIE MAC FHR 4102 CB	675,804	$564,205	$596,822
FREDDIE MAC FHR 4118 PB	301,000	$281,667	$248,356
FREDDIE MAC FHR 4139 PB	425,000	$369,328	$373,832

FREDDIE MAC FHR 4141 IM	1,921,924	$315,854	$309,871
FREDDIE MAC FHR 4146 DI	30,727	$994	$431
FREDDIE MAC FHR 4158 ZT	7,730,297	$6,509,347	$6,220,731
FREDDIE MAC FHR 4159 KF	160,900	$160,861	$157,133
FREDDIE MAC FHR 4194 BI	376,491	$55,846	$57,895
FREDDIE MAC FHR 4203 PS	445,551	$30,419	$18,798
FREDDIE MAC FHR 4204 JC	108,488	$100,285	$92,770
FREDDIE MAC FHR 4246 PT	44,920	$49,912	$45,139
FREDDIE MAC FHR 4280 AY	190,310	$188,087	$187,833
FREDDIE MAC FHR 4283 EW	2,450,248	$2,670,913	$2,320,580
FREDDIE MAC FHR 4310 SA	252,677	$23,009	$13,684
FREDDIE MAC FHR 4316 XZ	928,105	$1,058,637	$869,487
FREDDIE MAC FHR 4319 MA	378,170	$417,151	$357,493
FREDDIE MAC FHR 4335 SW	143,987	$13,029	$8,056
FREDDIE MAC FHR 4352 ZX	786,710	$865,988	$718,206
FREDDIE MAC FHR 4377 LZ	27,203,164	$25,335,675	$23,740,283
FREDDIE MAC FHR 4413 AZ	1,111,373	$956,293	$975,989
FREDDIE MAC FHR 4440 ZD	4,698,134	$4,241,493	$4,000,363
FREDDIE MAC FHR 4793 CB	109,702	$98,161	$93,831
FREDDIE MAC FHR 4813 CJ	53,947	$47,159	$44,822
FREDDIE MAC FHR 4903 SA	3,583,749	$610,189	$247,110
FREDDIE MAC FHR 4988 AK	535,467	$435,199	$397,022
FREDDIE MAC FHR 4991 QV	260,090	$215,862	$214,138
FREDDIE MAC FHR 4994 IB	2,234,729	$246,413	$222,513
FREDDIE MAC FHR 5002 TJ	530,451	$456,238	$423,369
FREDDIE MAC FHR 5010 IK	270,621	$39,102	$41,297
FREDDIE MAC FHR 5010 JI	595,026	$95,507	$95,318
FREDDIE MAC FHR 5013 IN	331,339	$52,112	$53,586
FREDDIE MAC FHR 5018 MI	413,944	$53,538	$53,849
FREDDIE MAC FHR 5071 IH	196,607	$26,228	$24,414
FREDDIE MAC FHR 5084 NI	1,134,455	$221,455	$211,429
FREDDIE MAC FHR 5085 NI	4,041,066	$490,313	$469,693
FREDDIE MAC FHR 5093 IY	730,547	$151,987	$165,669
FREDDIE MAC FHR 5109 ID	255,871	$38,429	$38,113
FREDDIE MAC FHR 5115 IO	371,426	$80,176	$84,350
FREDDIE MAC FHR 5118 NI	1,264,204	$162,394	$160,259
FREDDIE MAC FHR 5140 NI	717,513	$101,338	$98,358
FREDDIE MAC FHR 5146 BI	2,086,621	$410,917	$398,572
FREDDIE MAC FHR 5149 DI	1,177,866	$229,146	$225,480
FREDDIE MAC FHR 5159 IP	564,761	$80,543	$80,062
FREDDIE MAC FHR 5161 IO	698,348	$94,217	$93,495
FREDDIE MAC FHR 5175 CA	3,193,603	$2,816,374	$2,629,393
FREDDIE MAC FHR 5200 KQ	114,909	$104,852	$103,024
FREDDIE MAC FHR 5202 IN	556,563	$73,127	$66,867
FREDDIE MAC FHR 5224 HL	200,000	$182,234	$173,615
FREDDIE MAC FHR 5234 S	3,197,481	$184,130	$113,122
FREDDIE MAC FHR 5274 IO	1,098,357	$178,344	$180,097
FREDDIE MAC FHR 5287 NI	5,642,499	$1,067,369	$1,098,772
FREDDIE MAC FHR 5293 IO	3,120,938	$381,006	$385,122
FREDDIE MAC FHR 5293 KI	1,620,223	$206,989	$203,280
FREDDIE MAC FHR 5319 PO	930,255	$676,230	$612,396
FREDDIE MAC FHR 5341 AO	211,121	$154,765	$141,582
FREDDIE MAC FHR 5345 SE	6,256,309	$531,076	$377,684
FREDDIE MAC FHR 5377 IO	693,613	$83,457	$86,672
FREDDIE MAC FHR 5386 FD	183,833	$184,242	$183,182
FREDDIE MAC FHR 5389 IC	371,700	$79,773	$82,210
FREDDIE MAC FHR 5424 FA	375,759	$375,982	$374,173
FREDDIE MAC FHR 5458 DF	1,851,440	$1,850,332	$1,818,066
FREDDIE MAC FHR 5468 FM	1,651,750	$1,644,800	$1,628,367
FREDDIE MAC FHR 5468 WF	212,766	$213,255	$208,888
FREDDIE MAC FHR 5471 FM	928,235	$933,339	$922,204
FREDDIE MAC FHR 5471 SY	7,181,636	$407,257	$385,787

FREDDIE MAC FHR 5478 FD	93,382	$94,069	$92,777
FREDDIE MAC FHR 5479 FB	230,658	$231,926	$229,162
FREDDIE MAC FHR 5480 FA	2,068,944	$2,068,634	$2,059,138
FREDDIE MAC FHR 5482 CF	625,741	$625,835	$620,432
FREDDIE MAC FHR 5482 FB	193,973	$195,727	$192,898
FREDDIE MAC FHR 5483 FD	253,546	$254,653	$249,544
FREDDIE MAC FHR 5491 FA	3,745,695	$3,765,417	$3,705,207
FREDDIE MAC FHR 5492 SH	2,099,959	$175,226	$102,637
FREDDIE MAC FHR 5500 DF	129,724	$130,519	$128,141
FREDDIE MAC FHR 5500 SJ	4,808,297	$408,199	$290,529
FREDDIE MAC FHR 5502 EF	98,647	$99,198	$97,676
FREDDIE MAC FHR 5502 FG	1,407,962	$1,403,296	$1,376,606
FREDDIE MAC FHR 5504 FC	6,004,410	$6,030,631	$5,948,690
FREDDIE MAC FHR 5508 FE	135,623	$136,954	$135,693
FREDDIE MAC FHR 5515 FB	327,897	$329,864	$324,652
FREDDIE MAC FHR 5518 FC	4,292,105	$4,315,372	$4,249,979
FREDDIE MAC FHR 5520 SB	2,427,986	$221,257	$163,550
FREDDIE MAC FHR 5529 DI	2,264,637	$450,696	$407,445
FREDDIE MAC FHR 5534 MA	4,208,839	$4,190,791	$4,070,086
FREDDIE MAC FHR 5539 FC	423,031	$426,231	$420,722
FREDDIE MAC FHR 5542 CF	3,157,155	$3,170,566	$3,146,792
FREDDIE MAC FHR 5542 F	2,405,051	$2,427,406	$2,366,764
FREDDIE MAC FHR 5543 FC	320,566	$322,992	$318,828
FREDDIE MAC FHR 5543 FG	327,928	$330,409	$326,133
FREDDIE MAC FHR 5543 FH	140,905	$142,081	$140,120
FREDDIE MAC FHR 5543 FM	433,111	$436,388	$430,747
FREDDIE MAC FHR 5543 SE	5,766,820	$431,189	$293,655
FREDDIE MAC FHR 5544 SD	6,828,456	$431,526	$243,816
FREDDIE MAC FHR 5563 FA	248,118	$249,645	$245,916
FREDDIE MAC FHR 5570 FA	3,149,900	$3,168,800	$3,118,517
FREDDIE MAC FHR 5573 F	2,460,659	$2,524,013	$2,524,269
FREDDIE MAC FHR 5578 SD	4,939,369	$499,255	$322,718
FREDDIE MAC FHR 5627 FA	5,661,736	$5,622,294	$5,464,936
FREDDIE MAC FHR 5666 FP	3,069,867	$3,077,491	$2,980,455
FREDDIE MAC FHR 5668 FL	9,653,853	$9,662,832	$9,495,883
FREDDIE MAC MULTICLASS CERTIFI FHMR 2021 P009 X	7,318,859	$246,829	$137,487
FREDDIE MAC NOTES 05/32 1.62	26,740,000	$23,571,631	$22,089,548
FREDDIE MAC NOTES 07/34 1.62	6,865,000	$5,484,077	$5,203,428
FREDDIE MAC NOTES 10/32 1.5	29,955,000	$25,811,009	$24,162,588
FREDDIE MAC REFERENCE REMIC FHRR R007 ZA	139,278	$143,284	$140,522
FREDDIE MAC REFERENCE REMIC FHRR R008 ZA	386,004	$410,406	$387,822
FREDDIEMAC STRIP FHS 212 IO	6,429	$700	$634
FREDDIEMAC STRIP FHS 215 IO	4,967	$577	$545
FREDDIEMAC STRIP FHS 283 IO	73,631	$1,107	$596
FREDDIEMAC STRIP FHS 299 F1	732,187	$733,471	$720,550
FREDDIEMAC STRIP FHS 304 C69	335,249	$110,460	$56,576
FREDDIEMAC STRIP FHS 390 C12	2,344,873	$519,967	$533,074
FREDDIEMAC STRIP FHS 413 F26	341,673	$341,761	$340,148
FREEDOM MORTGAGE CORP SR UNSECURED 144A 01/27 6.625	2,200,000	$2,192,517	$2,199,780
FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/30 12.25	205,000	$203,460	$217,556
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 02/29 9.25	1,450,000	$1,474,595	$1,463,772
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 02/32 8	258,000	$247,999	$241,412
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 04/32 8.375	820,000	$833,081	$779,887
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 04/33 7.875	578,000	$561,245	$529,830
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 05/31 6.875	775,000	$760,043	$708,012
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 05/31 9.125	660,000	$670,539	$649,128
FREEPORT INDONESIA PT SR UNSECURED 144A 04/27 4.763	638,000	$636,877	$634,816
FREEPORT INDONESIA PT SR UNSECURED 144A 04/32 5.315	200,000	$194,541	$191,436
FREEPORT INDONESIA PT SR UNSECURED REGS 04/27 4.763	279,000	$277,158	$277,608
FREMF MORTGAGE TRUST FREMF 2020 K737 B 144A	850,000	$858,940	$846,476
FRESB MULTIFAMILY MORTGAGE PAS FRESB 2019 SB60 A10H	306,574	$307,378	$294,117
FRESB MULTIFAMILY MORTGAGE PAS FRESB 2024 SB115 A10F	102,002	$102,345	$94,025

FRONERI LUX FINCO SARL 2025 USD TERM LOAN due 09/30/2032	1,839,413	$1,836,493	$1,827,512
FRONERI LUX FINCO SARL SR SECURED 144A 08/32 6	340,000	$342,621	$316,765
FRONERI LUX FINCO SARL SR SECURED REGS 08/32 4.75	1,430,000	$1,662,087	$1,537,047
FRONTDOOR INC 2024 TERM LOAN B due 12/19/2031	746,203	$751,541	$749,934
FRST STU BID/FRST TRANS SR SECURED 144A 07/29 4	465,000	$451,753	$440,719
FS KKR CAPITAL CORP SR UNSECURED 01/29 7.875	927,000	$954,226	$935,849
FS KKR CAPITAL CORP SR UNSECURED 01/30 6.125	200,000	$195,189	$190,500
FS KKR CAPITAL CORP SR UNSECURED 01/31 6.125	352,000	$346,003	$330,398
FS KKR CAPITAL CORP SR UNSECURED 08/29 6.875	200,000	$199,550	$196,234
FS KKR CAPITAL CORP SR UNSECURED 08/31 7.5	625,000	$625,056	$612,766
FS KKR CAPITAL CORP SR UNSECURED 10/28 3.125	370,000	$350,200	$344,410
FS RIALTO ISSUER LTD FSRIA 2025 FL10 A 144A	780,000	$778,199	$779,503
FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/28 5.5	2,335,000	$2,325,026	$2,309,434
FTAI AVIATION INVESTORS COMPANY GUAR 144A 05/31 7	1,628,000	$1,649,958	$1,627,106
FTAI AVIATION INVESTORS COMPANY GUAR 144A 06/32 7	2,334,000	$2,336,603	$2,320,120
FTAI AVIATION INVESTORS COMPANY GUAR 144A 12/30 7.875	1,216,000	$1,234,367	$1,239,845
FUGUE FINANCE BV 2026 USD TERM LOAN B due 01/09/2032	577,841	$577,719	$575,819
GACI FIRST INVESTMENT COMPANY GUAR REGS 05/33 5.25	201,000	$200,712	$192,692
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/27 5	370,000	$371,245	$368,566
GACI FIRST INVESTMENT COMPANY GUAR REGS 10/32 5.25	765,000	$781,716	$735,117
GACI FIRST INVESTMENT COMPANY GUAR REGS 12/99 5.375	510,000	$467,664	$383,829
GAIA PURCHASER INC SR SECURED 144A 07/33 7.625	3,502,000	$3,532,089	$3,380,263
GAIA PURCHASER INC TERM LOAN B due 06/25/2033	1,791,164	$1,782,208	$1,777,730
GAINWELL ACQUISITION COR SR SECURED 144A 09/31 9	5,187,000	$5,220,452	$5,298,670
GAINWELL ACQUISITION CORP 2026 REFINANCING TERM LOAN due 08/19/2031	1,206,253	$1,193,524	$1,211,537
GALAXY CLO LTD GALXY 2016 22A AR4 144A	415,231	$415,231	$415,028
GALAXY HELIOS DATA CNTR SR SECURED 144A 08/31 9.875	2,175,000	$2,161,872	$2,079,196
GALAXY PIPELINE ASSETS SR SECURED 144A 09/40 2.94	1,924,530	$1,585,446	$1,492,163
GALAXY PIPELINE ASSETS SR SECURED REGS 09/40 2.94	1,249,695	$1,237,249	$968,937
GAP INC/THE COMPANY GUAR 144A 10/29 3.625	302,000	$293,397	$280,186
GAP INC/THE COMPANY GUAR 144A 10/31 3.875	275,000	$266,302	$243,890
GARDA WORLD SECURITY SR SECURED 144A 01/31 6.5	2,078,000	$2,088,202	$2,036,517
GARDA WORLD SECURITY SR SECURED 144A 02/28 7.75	180,000	$181,647	$180,355
GARDA WORLD SECURITY SR UNSECURED 144A 08/32 8.25	1,794,000	$1,810,974	$1,763,577
GARDA WORLD SECURITY SR UNSECURED 144A 11/32 8.375	2,367,000	$2,386,883	$2,328,453
GARFUNKELUX HOLDCO 3 SA SR SECURED REGS 09/28 9	99,742	$113,067	$112,524
GARNET CLO LTD GARNET 2025 4A A1 144A	250,000	$249,579	$250,050
GARRETT MOTION HLD/SARL COMPANY GUAR 144A 05/32 7.75	3,184,000	$3,197,715	$3,221,301
GARTNER INC COMPANY GUAR 144A 06/29 3.625	73,000	$70,433	$68,241
GARTNER INC COMPANY GUAR 144A 07/28 4.5	4,425,000	$4,364,193	$4,320,916
GARTNER INC COMPANY GUAR 144A 10/30 3.75	1,463,000	$1,369,599	$1,324,680
GARTNER INC SR UNSECURED 03/31 4.95	1,600,000	$1,599,681	$1,513,645
GATES CORPORATION/DE COMPANY GUAR 144A 07/29 6.875	1,308,000	$1,309,289	$1,311,788
GATES GLOBAL LLC 2024 TERM LOAN B5 due 06/04/2031	746,193	$748,804	$745,156
GB AIT BUYER SR UNSECURED 144A 04/34 8.75	725,000	$725,000	$717,019
GC TREASURY CENTRE CO COMPANY GUAR REGS 12/99 VAR	685,000	$684,848	$665,606
GC WAVES HOLDINGS INC 2026 DELAYED DRAW TERM LOAN due 09/16/2033	18,189	$18,189	$18,163
GC WAVES HOLDINGS INC 2026 TERM LOAN B due 09/16/2033	120,044	$119,744	$119,876
GCAT GCAT 2019 NQM3 A1 144A	11,465	$11,087	$11,181
GCAT GCAT 2021 NQM4 A1 144A	2,847,238	$2,431,985	$2,188,099
GCAT GCAT 2021 NQM5 A1 144A	1,376,220	$1,376,078	$1,114,216
GCAT GCAT 2021 NQM6 A1 144A	1,416,794	$1,264,742	$1,265,206
GCAT GCAT 2021 NQM7 A1 144A	469,482	$469,457	$431,693
GCAT GCAT 2022 NQM1 A1 144A	89,950	$79,406	$82,935
GCAT GCAT 2022 NQM2 A3 144A	1,999,543	$1,950,267	$1,800,278
GCAT GCAT 2025 INV2 A1 144A	1,074,618	$1,074,986	$1,048,803
GCAT GCAT 2025 NQM2 M1 144A	2,300,000	$2,299,798	$2,258,486
GCAT GCAT 2025 NQM4 A1 144A	283,143	$283,125	$278,236
GCAT GCAT 2025 NQM6 A1 144A	1,055,688	$1,055,634	$1,022,247
GCI LLC COMPANY GUAR 144A 10/28 4.75	944,000	$943,590	$907,466
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65	5,337,000	$5,370,354	$5,370,360
GE HEALTHCARE TECH INC SR UNSECURED 08/29 4.8	1,550,000	$1,574,538	$1,523,690

GE HEALTHCARE TECH INC SR UNSECURED 11/32 5.905	2,175,000	$2,175,000	$2,181,717
GE HEALTHCARE TECH INC SR UNSECURED 12/28 4.15	680,000	$681,843	$663,193
GEN DIGITAL INC COMPANY GUAR 144A 04/33 6.25	1,079,000	$1,078,178	$1,019,037
GEN DIGITAL INC COMPANY GUAR 144A 09/27 6.75	318,000	$318,000	$317,581
GEN II FUND SERVICES LLC 2024 TERM LOAN B due 11/26/2031	544,325	$547,992	$545,005
GENERADORA DE GATUN SA SR SECURED 144A 09/44 6.874	305,000	$305,000	$298,187
GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25	420,000	$384,200	$348,940
GENERAL MOTORS CO SR UNSECURED 04/36 6.6	30,000	$32,144	$30,234
GENERAL MOTORS CO SR UNSECURED 04/38 5.15	130,000	$124,238	$114,928
GENERAL MOTORS CO SR UNSECURED 10/27 6.8	4,000,000	$4,057,633	$4,055,523
GENERAL MOTORS CO SR UNSECURED 10/32 5.6	140,000	$143,299	$137,287
GENERAL MOTORS CO SR UNSECURED 10/43 6.25	80,000	$82,214	$74,135
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	150,000	$149,796	$149,987
GENERAL MOTORS FINL CO SR UNSECURED 01/31 2.35	875,000	$875,000	$757,869
GENERAL MOTORS FINL CO SR UNSECURED 01/35 5.9	409,000	$407,278	$395,192
GENERAL MOTORS FINL CO SR UNSECURED 02/31 5.75	500,000	$520,051	$496,149
GENERAL MOTORS FINL CO SR UNSECURED 04/32 5.625	101,000	$103,692	$98,827
GENERAL MOTORS FINL CO SR UNSECURED 04/34 5.95	262,000	$267,025	$255,724
GENESIS ENERGY LP/FIN COMPANY GUAR 01/29 8.25	750,000	$768,002	$761,333
GENESIS ENERGY LP/FIN COMPANY GUAR 03/34 6.75	998,000	$998,378	$952,678
GENESIS ENERGY LP/FIN COMPANY GUAR 04/30 8.875	130,000	$135,802	$133,637
GENESIS ENERGY LP/FIN COMPANY GUAR 05/32 7.875	690,000	$714,699	$697,197
GENESIS ENERGY LP/FIN COMPANY GUAR 05/33 8	813,000	$821,231	$819,099
GENESYS CLUD SRVCS HLDS II LLC 2025 USD TERM LOAN B due 01/30/2032	1,755,850	$1,737,966	$1,717,081
GENMAB A/S/GENMAB FIN COMPANY GUAR 144A 12/33 7.25	1,469,000	$1,492,545	$1,478,248
GENMAB A/S/GENMAB FIN SR SECURED 144A 12/32 6.25	3,260,000	$3,260,000	$3,193,600
GEO GROUP INC/THE SR SECURED 04/29 8.625	412,000	$425,224	$424,002
GEORGIA POWER CO SR UNSECURED 03/34 5.25	1,937,000	$1,946,336	$1,860,493
GEORGIA POWER CO SR UNSECURED 03/35 5.2	612,000	$610,797	$581,891
GEORGIA POWER CO SR UNSECURED 05/32 4.7	102,000	$101,359	$97,527
GEORGIA POWER CO SR UNSECURED 05/33 4.95	628,000	$625,425	$599,654
GEOSYNTEC CONSULTANTS 2025 REPRICED TERM LOAN B due 07/31/2031	740,339	$740,339	$741,494
GERDAU TRADE INC COMPANY GUAR 06/35 5.75	302,000	$301,231	$294,224
GFL ENVIRONMENTAL HOL COMPANY GUAR 144A 02/34 5.5	1,339,000	$1,324,031	$1,209,893
GFL ENVIRONMENTAL HOL COMPANY GUAR 144A 07/31 5.625	4,795,000	$4,788,110	$4,555,610
GFL ENVIRONMENTAL INC 2025 TERM LOAN B due 03/03/2032	1,957,116	$1,957,116	$1,957,116
GFL ENVIRONMENTAL INC 2026 TERM LOAN B due 08/29/2033	618,800	$618,800	$618,955
GFL ENVIRONMENTAL INC COMPANY GUAR 144A 01/31 6.75	761,000	$773,073	$755,391
GFL ENVIRONMENTAL INC COMPANY GUAR 144A 06/29 4.75	33,000	$32,532	$31,690
GGAM FINANCE LTD COMPANY GUAR 144A 04/29 6.875	480,000	$489,881	$478,258
GGAM FINANCE LTD SR UNSECURED 144A 03/30 5.875	262,000	$260,870	$255,450
GGP TRUST GGP 2026 BRK3 A 144A	500,000	$500,000	$499,544
GGP TRUST GGP 2026 SSP A 144A	3,550,000	$3,550,000	$3,428,139
GLENCORE CAP FIN DAC COMPANY GUAR REGS 09/34 4.314	390,000	$454,194	$431,134
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/28 4.907	2,226,000	$2,235,577	$2,212,767
GLENCORE FUNDING LLC COMPANY GUAR 144A 04/29 5.371	1,224,000	$1,224,174	$1,218,499
GLENCORE FUNDING LLC COMPANY GUAR 144A 05/28 5.4	796,000	$797,368	$796,203
GLENCORE FUNDING LLC COMPANY GUAR 144A 07/31 4.9	2,910,000	$2,905,887	$2,795,080
GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625	1,350,000	$1,348,374	$1,161,044
GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875	95,000	$93,777	$93,723
GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 03/56 VAR	200,000	$199,276	$189,101
GLOBAL ATLANTIC FIN CO COMPANY GUAR 144A 10/54 VAR	100,000	$100,296	$97,995
GLOBAL INFRASTRUCTURE SO SR UNSECURED 144A 04/32 7.5	365,000	$372,258	$371,069
GLOBAL INFRASTRUCTURE SO SR UNSECURED 144A 07/34 6.375	2,110,000	$2,110,000	$2,050,325
GLOBAL MEDICAL RESPONSE SR SECURED 144A 10/32 7.375	1,837,000	$1,867,123	$1,823,223
GLOBAL NET LEASE INC COMPANY GUAR 144A 09/28 4.5	2,215,000	$2,136,785	$2,134,224
GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 01/32 8.25	602,000	$621,169	$615,474
GLOBAL PART/GLP FINANCE COMPANY GUAR 144A 07/33 7.125	2,162,000	$2,174,334	$2,152,792
GLOBAL PAYMENTS INC SR UNSECURED 03/28 4.55	1,000,000	$999,739	$986,725
GLOBAL PAYMENTS INC SR UNSECURED 05/30 2.9	900,000	$866,694	$806,922
GLOBAL PAYMENTS INC SR UNSECURED 11/35 5.55	2,595,000	$2,588,933	$2,380,586
GLOBAL SWITCH FINANCE COMPANY GUAR REGS 10/30 1.375	100,000	$102,469	$103,127

GLP CAPITAL LP / FIN II COMPANY GUAR 01/29 5.3	1,008,000	$1,002,914	$993,607
GLP CAPITAL LP / FIN II COMPANY GUAR 01/30 4	676,000	$647,615	$632,192
GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4	1,868,000	$1,750,793	$1,707,273
GLP CAPITAL LP / FIN II COMPANY GUAR 02/33 5.25	1,822,000	$1,816,316	$1,694,487
GLP CAPITAL LP / FIN II COMPANY GUAR 09/34 5.625	1,025,000	$1,025,766	$955,822
GLS AUTO RECEIVABLES TRUST GCAR 2025 2A D 144A	1,830,000	$1,829,840	$1,824,524
GLS AUTO RECEIVABLES TRUST GCAR 2026 2A D 144A	4,626,000	$4,625,372	$4,529,233
GLS AUTO RECEIVABLES TRUST GCAR 2026 3A A1 144A	2,313,876	$2,313,876	$2,313,464
GLS AUTO SELECT RECEIVABLES TR GSAR 2023 2A B 144A	1,400,000	$1,399,872	$1,414,036
GLS AUTO SELECT RECEIVABLES TR GSAR 2024 2A A2 144A	523,202	$523,167	$524,955
GLS AUTO SELECT RECEIVABLES TR GSAR 2024 4A A2 144A	874,279	$874,261	$872,553
GLS AUTO SELECT RECEIVABLES TR GSAR 2024 4A D 144A	1,900,000	$1,930,942	$1,867,745
GLS AUTO SELECT RECEIVABLES TR GSAR 2026 3A A1 144A	279,268	$279,268	$279,225
GLS AUTO SELECT RECEIVABLES TR GSAR 2026 3A C 144A	810,000	$809,755	$790,545
GLS AUTO SELECT RECEIVABLES TR GSAR 2026 3A D 144A	832,000	$831,888	$809,013
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 2 A3	7,709,000	$7,708,173	$7,678,041
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 4 A4	2,181,000	$2,180,363	$2,102,025
GMAC MORTGAGE CORPORATION LOAN GMACM 2005 HE3 A2	131	$94	$127
GNMA II POOL 003890 G2 08/36 FIXED 6	2,775	$2,883	$2,816
GNMA II POOL 004040 G2 10/37 FIXED 6.5	85,146	$90,811	$87,780
GNMA II POOL 004223 G2 08/38 FIXED 6.5	33,714	$36,767	$34,709
GNMA II POOL 004245 G2 09/38 FIXED 6	299,400	$315,692	$304,326
GNMA II POOL 004268 G2 10/38 FIXED 6	43,440	$45,191	$44,170
GNMA II POOL 004292 G2 11/38 FIXED 6.5	19,698	$21,484	$20,384
GNMA II POOL 004371 G2 02/39 FIXED 6	7,273	$7,567	$7,399
GNMA II POOL 004559 G2 10/39 FIXED 5	90,161	$97,318	$87,521
GNMA II POOL 004598 G2 12/39 FIXED 4.5	8,639	$9,223	$8,091
GNMA II POOL 004602 G2 12/39 FIXED 6	38,349	$39,914	$38,963
GNMA II POOL 004617 G2 01/40 FIXED 4.5	74,272	$74,456	$69,549
GNMA II POOL 004636 G2 02/40 FIXED 4.5	8,557	$9,138	$8,012
GNMA II POOL 004696 G2 05/40 FIXED 4.5	78,126	$77,509	$73,137
GNMA II POOL 004717 G2 06/40 FIXED 6	28,687	$29,864	$29,152
GNMA II POOL 004771 G2 08/40 FIXED 4.5	18,778	$20,083	$17,539
GNMA II POOL 004800 G2 09/40 FIXED 4	8,627	$9,079	$7,842
GNMA II POOL 004801 G2 09/40 FIXED 4.5	3,703	$3,668	$3,463
GNMA II POOL 004833 G2 10/40 FIXED 4	16,785	$17,667	$15,259
GNMA II POOL 004922 G2 01/41 FIXED 4	86,710	$91,190	$78,811
GNMA II POOL 004923 G2 01/41 FIXED 4.5	13,322	$13,203	$12,460
GNMA II POOL 004945 G2 02/41 FIXED 4	5,241	$5,504	$4,763
GNMA II POOL 004978 G2 03/41 FIXED 4.5	607,270	$601,839	$567,983
GNMA II POOL 004991 G2 03/41 FIXED 6	59,177	$61,620	$60,104
GNMA II POOL 005018 G2 04/41 FIXED 5	11,284	$12,148	$10,834
GNMA II POOL 005019 G2 04/41 FIXED 6	1,795	$1,869	$1,825
GNMA II POOL 005083 G2 06/41 FIXED 5	29,262	$31,513	$28,268
GNMA II POOL 005116 G2 07/41 FIXED 5	16,445	$17,714	$15,887
GNMA II POOL 005156 G2 08/41 FIXED 6	3,231	$3,365	$3,258
GNMA II POOL 005189 G2 09/41 FIXED 6	20,756	$21,556	$21,003
GNMA II POOL 005203 G2 10/41 FIXED 4	451	$468	$410
GNMA II POOL 005233 G2 11/41 FIXED 4	2,979	$3,123	$2,705
GNMA II POOL 005258 G2 12/41 FIXED 3.5	197,549	$205,587	$171,842
GNMA II POOL 005309 G2 02/42 FIXED 6	26,736	$27,848	$27,179
GNMA II POOL 080031 G2 01/27 FLOATING VAR	420	$423	$419
GNMA II POOL 080032 G2 01/27 FLOATING VAR	353	$355	$352
GNMA II POOL 080044 G2 02/27 FLOATING VAR	270	$270	$270
GNMA II POOL 080045 G2 02/27 FLOATING VAR	131	$131	$130
GNMA II POOL 080059 G2 04/27 FLOATING VAR	2,323	$2,318	$2,314
GNMA II POOL 080060 G2 04/27 FLOATING VAR	2,754	$2,748	$2,745
GNMA II POOL 080070 G2 05/27 FLOATING VAR	488	$491	$487
GNMA II POOL 080082 G2 06/27 FLOATING VAR	1,203	$1,201	$1,200
GNMA II POOL 080094 G2 07/27 FLOATING VAR	533	$538	$532
GNMA II POOL 080106 G2 08/27 FLOATING VAR	795	$794	$794
GNMA II POOL 080114 G2 09/27 FLOATING VAR	222	$224	$222

GNMA II POOL 080123 G2 10/27 FLOATING VAR	1,179	$1,177	$1,175
GNMA II POOL 080133 G2 11/27 FLOATING VAR	554	$553	$554
GNMA II POOL 080137 G2 11/27 FLOATING VAR	1,777	$1,774	$1,777
GNMA II POOL 080141 G2 12/27 FLOATING VAR	1,678	$1,676	$1,682
GNMA II POOL 080145 G2 12/27 FLOATING VAR	100	$100	$99
GNMA II POOL 080154 G2 01/28 FLOATING VAR	4,361	$4,353	$4,331
GNMA II POOL 080156 G2 01/28 FLOATING VAR	897	$895	$889
GNMA II POOL 080168 G2 02/28 FLOATING VAR	1,735	$1,732	$1,724
GNMA II POOL 080178 G2 03/28 FLOATING VAR	1,703	$1,700	$1,691
GNMA II POOL 080296 G2 07/29 FLOATING VAR	18,752	$18,730	$18,750
GNMA II POOL 080309 G2 08/29 FLOATING VAR	5,057	$5,054	$5,053
GNMA II POOL 080317 G2 09/29 FLOATING VAR	1,816	$1,814	$1,814
GNMA II POOL 080329 G2 10/29 FLOATING VAR	5,025	$5,023	$4,999
GNMA II POOL 080331 G2 10/29 FLOATING VAR	3,116	$3,113	$3,111
GNMA II POOL 080344 G2 11/29 FLOATING VAR	5,135	$5,130	$5,125
GNMA II POOL 080346 G2 11/29 FLOATING VAR	8,183	$8,176	$8,170
GNMA II POOL 080354 G2 12/29 FLOATING VAR	1,610	$1,610	$1,608
GNMA II POOL 080356 G2 12/29 FLOATING VAR	103	$103	$104
GNMA II POOL 080364 G2 01/30 FLOATING VAR	3,896	$3,894	$3,877
GNMA II POOL 080376 G2 02/30 FLOATING VAR	1,096	$1,096	$1,093
GNMA II POOL 080385 G2 03/30 FLOATING VAR	7,017	$7,019	$6,991
GNMA II POOL 080393 G2 04/30 FLOATING VAR	2,314	$2,312	$2,294
GNMA II POOL 080395 G2 04/30 FLOATING VAR	8,056	$8,053	$7,979
GNMA II POOL 080406 G2 05/30 FLOATING VAR	1,083	$1,083	$1,079
GNMA II POOL 080408 G2 05/30 FLOATING VAR	16,670	$16,658	$16,554
GNMA II POOL 080409 G2 05/30 FLOATING VAR	14,180	$14,174	$14,119
GNMA II POOL 080413 G2 06/30 FLOATING VAR	2,661	$2,661	$2,636
GNMA II POOL 080428 G2 07/30 FLOATING VAR	29,206	$29,186	$29,091
GNMA II POOL 080455 G2 09/30 FLOATING VAR	5,596	$5,596	$5,603
GNMA II POOL 080460 G2 10/30 FLOATING VAR	8,113	$8,117	$8,094
GNMA II POOL 080674 G2 02/33 FLOATING VAR	2,808	$2,820	$2,798
GNMA II POOL 080819 G2 01/34 FLOATING VAR	26,727	$26,558	$26,733
GNMA II POOL 783368 G2 07/41 FIXED 4.5	202,418	$200,604	$189,216
GNMA II POOL 783435 G2 07/40 FIXED 6	2,492	$2,595	$2,533
GNMA II POOL 783584 G2 07/41 FIXED 4.5	37,637	$39,472	$35,182
GNMA II POOL 783591 G2 07/41 FIXED 4.5	35,577	$37,175	$33,256
GNMA II POOL 785558 G2 07/51 FIXED 2.5	1,831,927	$1,566,657	$1,460,211
GNMA II POOL 785622 G2 09/51 FIXED 2.5	650,428	$572,157	$518,729
GNMA II POOL 785702 G2 10/51 FIXED 2.5	695,053	$614,763	$552,753
GNMA II POOL 785764 G2 11/51 FIXED 2.5	1,292,295	$1,141,111	$1,030,832
GNMA II POOL 785787 G2 12/51 FIXED 2.5	682,629	$604,108	$543,250
GNMA II POOL 785788 G2 12/51 FIXED 2.5	733,080	$647,287	$584,757
GNMA II POOL 785790 G2 12/51 FIXED 2.5	876,240	$770,683	$697,850
GNMA II POOL 786082 G2 11/51 FIXED 3	62,442	$54,998	$51,348
GNMA II POOL 786108 G2 03/52 FIXED 3.5	161,591	$145,417	$132,082
GNMA II POOL 786535 G2 02/53 FIXED 5.5	191,774	$192,979	$185,762
GNMA II POOL 786835 G2 08/53 FIXED 5.5	570,067	$573,742	$554,093
GNMA II POOL 786963 G2 09/53 FIXED 6	316,939	$325,710	$316,939
GNMA II POOL 787198 G2 09/53 FIXED 5.5	1,026,568	$1,042,382	$989,913
GNMA II POOL 787214 G2 01/54 FIXED 6.5	148,711	$153,414	$149,684
GNMA II POOL 787228 G2 01/54 FIXED 6	128,079	$131,554	$128,793
GNMA II POOL 787986 G2 04/55 FIXED 5.5	1,229,938	$1,255,961	$1,186,985
GNMA II POOL AI4167 G2 08/44 FIXED 4	23,185	$24,352	$20,371
GNMA II POOL AJ2723 G2 08/44 FIXED 4	10,964	$11,514	$9,619
GNMA II POOL AJ4687 G2 08/44 FIXED 4	18,305	$19,162	$16,084
GNMA II POOL BM7534 G2 02/50 FIXED 3.5	48,837	$44,873	$40,650
GNMA II POOL BM9743 G2 11/49 FIXED 4	397,411	$378,537	$345,721
GNMA II POOL BS8546 G2 12/50 FIXED 2.5	109,709	$92,794	$86,931
GNMA II POOL CI1513 G2 03/52 FIXED 3	79,044	$70,590	$64,507
GNMA II POOL CL5523 G2 04/52 FIXED 3	50,807	$44,737	$41,612
GNMA II POOL MA0023 G2 04/42 FIXED 4	1,623	$1,702	$1,474
GNMA II POOL MA0462 G2 10/42 FIXED 3.5	22,931	$23,610	$20,186

GNMA II POOL MA0463 G2 10/42 FIXED 4	1,017	$1,066	$923
GNMA II POOL MA0699 G2 01/43 FIXED 3.5	24,908	$25,741	$21,927
GNMA II POOL MA0934 G2 04/43 FIXED 3.5	29,264	$30,239	$25,712
GNMA II POOL MA1158 G2 07/43 FIXED 4	18,625	$19,629	$16,929
GNMA II POOL MA1225 G2 08/43 FIXED 4	93,424	$98,375	$84,632
GNMA II POOL MA1761 G2 03/44 FIXED 4	1,456	$1,544	$1,318
GNMA II POOL MA1920 G2 05/44 FIXED 4	1,777	$1,866	$1,608
GNMA II POOL MA1995 G2 06/44 FIXED 3.5	466,258	$434,058	$407,004
GNMA II POOL MA2305 G2 10/44 FIXED 4.5	87,001	$92,611	$80,918
GNMA II POOL MA2372 G2 11/44 FIXED 4	103,680	$108,690	$93,702
GNMA II POOL MA2678 G2 03/45 FIXED 3.5	35,977	$33,616	$31,284
GNMA II POOL MA2754 G2 04/45 FIXED 3.5	85,397	$79,782	$74,232
GNMA II POOL MA2827 G2 05/45 FIXED 4	10,227	$10,770	$9,233
GNMA II POOL MA2893 G2 06/45 FIXED 4	346,692	$365,892	$312,953
GNMA II POOL MA2962 G2 07/45 FIXED 4	1,314,445	$1,385,384	$1,185,504
GNMA II POOL MA3244 G2 11/45 FIXED 3.5	96,398	$89,965	$83,674
GNMA II POOL MA3376 G2 01/46 FIXED 3.5	1,565,695	$1,634,500	$1,359,141
GNMA II POOL MA3521 G2 03/46 FIXED 3.5	33,414	$31,171	$29,122
GNMA II POOL MA3597 G2 04/46 FIXED 3.5	600,114	$588,138	$520,939
GNMA II POOL MA3737 G2 06/46 FIXED 4	318,212	$339,269	$287,663
GNMA II POOL MA5138 G2 04/48 FIXED 4.5	72,706	$75,056	$67,304
GNMA II POOL MA5193 G2 05/48 FIXED 4.5	600,994	$625,884	$554,351
GNMA II POOL MA5264 G2 06/48 FIXED 4	722,718	$704,034	$646,658
GNMA II POOL MA5331 G2 07/48 FIXED 4.5	300,838	$311,970	$277,901
GNMA II POOL MA5399 G2 08/48 FIXED 4.5	504,128	$520,885	$466,816
GNMA II POOL MA5400 G2 08/48 FIXED 5	130,850	$138,956	$125,381
GNMA II POOL MA5465 G2 09/48 FIXED 3.5	95,723	$89,001	$82,743
GNMA II POOL MA5466 G2 09/48 FIXED 4	914,048	$900,386	$816,541
GNMA II POOL MA5467 G2 09/48 FIXED 4.5	3,557,119	$3,692,415	$3,274,824
GNMA II POOL MA5530 G2 10/48 FIXED 5	1,423,450	$1,481,819	$1,355,197
GNMA II POOL MA5597 G2 11/48 FIXED 5	543,464	$568,419	$518,799
GNMA II POOL MA5652 G2 12/48 FIXED 4.5	1,007,098	$1,086,375	$931,911
GNMA II POOL MA5653 G2 12/48 FIXED 5	872,148	$929,027	$835,162
GNMA II POOL MA5711 G2 01/49 FIXED 4.5	390,023	$420,035	$358,501
GNMA II POOL MA5712 G2 01/49 FIXED 5	1,641,743	$1,696,754	$1,564,175
GNMA II POOL MA5764 G2 02/49 FIXED 4.5	228,241	$245,545	$211,203
GNMA II POOL MA5819 G2 03/49 FIXED 5	453,449	$478,771	$432,683
GNMA II POOL MA5876 G2 04/49 FIXED 4	359,762	$364,922	$320,683
GNMA II POOL MA5932 G2 05/49 FIXED 4.5	85,514	$90,995	$78,988
GNMA II POOL MA5986 G2 06/49 FIXED 4	287,886	$295,880	$256,751
GNMA II POOL MA6089 G2 08/49 FIXED 3	957,351	$990,386	$798,071
GNMA II POOL MA6090 G2 08/49 FIXED 3.5	142,862	$149,675	$122,924
GNMA II POOL MA6091 G2 08/49 FIXED 4	97,407	$102,931	$86,235
GNMA II POOL MA6218 G2 10/49 FIXED 3	4,419,544	$4,585,574	$3,685,522
GNMA II POOL MA6221 G2 10/49 FIXED 4.5	116,210	$123,554	$107,603
GNMA II POOL MA6287 G2 11/49 FIXED 5	83,503	$83,756	$80,080
GNMA II POOL MA6339 G2 12/49 FIXED 3.5	298,769	$313,079	$255,707
GNMA II POOL MA6341 G2 12/49 FIXED 4.5	191,269	$203,551	$176,868
GNMA II POOL MA6541 G2 03/50 FIXED 3	2,490,972	$2,307,207	$2,075,397
GNMA II POOL MA6599 G2 04/50 FIXED 3	1,225,288	$1,294,676	$1,020,296
GNMA II POOL MA6767 G2 07/50 FIXED 3.5	55,399	$58,531	$47,530
GNMA II POOL MA7053 G2 12/50 FIXED 3	584,514	$608,018	$487,011
GNMA II POOL MA7135 G2 01/51 FIXED 2	1,749,049	$1,596,256	$1,343,720
GNMA II POOL MA7139 G2 01/51 FIXED 4	197,961	$200,840	$176,511
GNMA II POOL MA7194 G2 02/51 FIXED 3	75,411	$67,623	$62,906
GNMA II POOL MA7366 G2 05/51 FIXED 2	4,180,614	$3,427,751	$3,212,980
GNMA II POOL MA7419 G2 06/51 FIXED 3	638,047	$597,040	$531,274
GNMA II POOL MA7534 G2 08/51 FIXED 2.5	9,618,016	$8,175,046	$7,702,846
GNMA II POOL MA7535 G2 08/51 FIXED 3	2,153,587	$2,013,034	$1,793,180
GNMA II POOL MA7706 G2 11/51 FIXED 3	1,244,310	$1,288,014	$1,036,132
GNMA II POOL MA7766 G2 12/51 FIXED 2	7,646,626	$6,386,215	$5,876,481
GNMA II POOL MA7768 G2 12/51 FIXED 3	2,336,892	$2,392,562	$1,945,785

GNMA II POOL MA7769 G2 12/51 FIXED 3.5	10,957,393	$11,443,499	$9,348,786
GNMA II POOL MA8042 G2 05/52 FIXED 2.5	8,507,006	$7,315,532	$6,812,863
GNMA II POOL MA8043 G2 05/52 FIXED 3	7,892,160	$6,923,847	$6,564,240
GNMA II POOL MA8044 G2 05/52 FIXED 3.5	3,534,405	$3,181,395	$3,027,933
GNMA II POOL MA8097 G2 06/52 FIXED 2.5	4,557,064	$4,172,257	$3,658,173
GNMA II POOL MA8099 G2 06/52 FIXED 3.5	563,283	$510,858	$479,815
GNMA II POOL MA8147 G2 07/52 FIXED 2.5	677,369	$639,540	$546,308
GNMA II POOL MA8151 G2 07/52 FIXED 4.5	377,023	$363,904	$345,963
GNMA II POOL MA8201 G2 08/52 FIXED 4.5	2,091,516	$2,013,029	$1,917,347
GNMA II POOL MA8266 G2 09/52 FIXED 3.5	1,398,151	$1,299,170	$1,192,934
GNMA II POOL MA8268 G2 09/52 FIXED 4.5	418,095	$408,321	$383,270
GNMA II POOL MA8345 G2 10/52 FIXED 3.5	253,294	$235,360	$215,477
GNMA II POOL MA8429 G2 11/52 FIXED 5.5	726,744	$733,165	$702,888
GNMA II POOL MA8488 G2 12/52 FIXED 4	1,363,611	$1,269,248	$1,206,371
GNMA II POOL MA8491 G2 12/52 FIXED 5.5	320,840	$321,024	$310,643
GNMA II POOL MA8492 G2 12/52 FIXED 6	290,340	$291,746	$289,282
GNMA II POOL MA8564 G2 01/53 FIXED 2.5	250,376	$222,797	$201,757
GNMA II POOL MA8570 G2 01/53 FIXED 5.5	466,066	$472,669	$451,203
GNMA II POOL MA8644 G2 02/53 FIXED 3.5	3,593,261	$3,347,457	$3,070,231
GNMA II POOL MA8726 G2 03/53 FIXED 5.5	227,446	$228,921	$219,822
GNMA II POOL MA8796 G2 04/53 FIXED 3	265,970	$237,903	$223,255
GNMA II POOL MA8801 G2 04/53 FIXED 5.5	1,685,942	$1,665,029	$1,631,154
GNMA II POOL MA8879 G2 05/53 FIXED 5.5	1,421,153	$1,423,516	$1,371,289
GNMA II POOL MA8946 G2 06/53 FIXED 4.5	626,006	$600,771	$571,115
GNMA II POOL MA9016 G2 07/53 FIXED 5	232,357	$229,419	$218,606
GNMA II POOL MA9240 G2 10/53 FIXED 5	337,939	$330,223	$317,326
GNMA II POOL MA9241 G2 10/53 FIXED 5.5	288,358	$288,504	$278,619
GNMA II POOL MA9486 G2 02/54 FIXED 4.5	217,779	$212,598	$197,834
GNMA II POOL MA9488 G2 02/54 FIXED 5.5	1,020,349	$1,034,553	$983,566
GNMA II POOL MA9541 G2 03/54 FIXED 5.5	555,622	$553,769	$536,652
GNMA II POOL MA9604 G2 04/54 FIXED 5	5,062,639	$5,068,229	$4,726,758
GNMA II POOL MA9605 G2 04/54 FIXED 5.5	213,350	$215,321	$205,788
GNMA II POOL MA9726 G2 06/54 FIXED 6	396,458	$399,654	$392,323
GNMA II POOL MA9780 G2 07/54 FIXED 6	235,994	$237,783	$233,511
GNMA II POOL MA9905 G2 09/54 FIXED 5	455,386	$455,706	$425,172
GNMA II POOL MA9906 G2 09/54 FIXED 5.5	641,279	$640,206	$618,560
GNMA II POOL MA9964 G2 10/54 FIXED 5	5,363,255	$5,229,141	$5,008,998
GNMA II POOL MA9966 G2 10/54 FIXED 6	255,715	$257,828	$253,679
GNMA II POOL MB0024 G2 11/54 FIXED 4.5	330,333	$319,094	$299,396
GNMA II POOL MB0025 G2 11/54 FIXED 5	584,839	$586,587	$545,343
GNMA II POOL MB0204 G2 02/55 FIXED 5	213,894	$214,110	$200,132
GNMA II POOL MB0365 G2 05/55 FIXED 5	309,986	$309,269	$288,642
GNMA II POOL MB0554 G2 08/55 FIXED 4.5	437,070	$395,352	$392,861
GNMA II POOL MB0556 G2 08/55 FIXED 5.5	294,585	$297,764	$282,984
GNMA II POOL MB0621 G2 09/55 FIXED 4.5	594,309	$579,849	$533,901
GNMA II POOL MB0686 G2 10/55 FIXED 5.5	325,139	$329,134	$311,653
GNMA II POOL MB0745 G2 11/55 FIXED 5	1,594,454	$1,569,796	$1,485,263
GNMA II POOL MB0746 G2 11/55 FIXED 5.5	153,779	$155,559	$147,351
GNMA II POOL MB0813 G2 12/55 FIXED 5	217,479	$218,644	$201,932
GNMA II POOL MB0814 G2 12/55 FIXED 5.5	170,137	$170,030	$163,026
GNMA II POOL MB0872 G2 01/56 FIXED 5.5	1,196,174	$1,198,925	$1,145,928
GNMA II POOL MB0997 G2 03/56 FIXED 5.5	268,857	$271,099	$257,333
GNMA II POOL MB1070 G2 04/56 FIXED 5	443,873	$439,696	$411,826
GNMA II POOL MB1142 G2 05/56 FIXED 5	980,170	$919,992	$909,402
GNMA II POOL MB1283 G2 07/56 FIXED 4.5	816,530	$738,208	$729,255
GNMA II POOL MB1343 G2 08/56 FIXED 5	1,172,565	$1,098,377	$1,091,964
GNMA II POOL MB1344 G2 08/56 FIXED 5.5	4,825,531	$4,629,687	$4,618,692
GNMA II POOL MB1413 G2 09/56 FIXED 5.5	1,330,000	$1,280,133	$1,272,991
GNMA II TBA 30 YR 2 JUMBOS	56,244,000	$43,692,322	$43,080,721
GNMA II TBA 30 YR 2.5 JUMBOS	16,617,000	$13,815,668	$13,286,267
GNMA II TBA 30 YR 3 JUMBOS	19,238,000	$16,652,461	$15,970,552
GNMA II TBA 30 YR 3.5 JUMBOS	13,789,000	$11,821,756	$11,445,592

GNMA II TBA 30 YR 4 JUMBOS	20,767,000	$18,409,948	$17,863,434
GNMA II TBA 30 YR 4.5 JUMBOS	26,269,000	$24,091,605	$23,442,004
GNMA II TBA 30 YR 5 JUMBOS	14,052,000	$13,253,391	$13,020,754
GNMA II TBA 30 YR 5.5 JUMBOS	34,778,000	$33,902,381	$33,249,559
GNMA II TBA 30 YR 6 JUMBOS	52,513,000	$52,563,665	$51,634,582
GNMA II TBA 30 YR 6.5 JUMBOS	3,401,000	$3,510,603	$3,413,633
GNMA POOL 325576 GN 06/28 FIXED 7	102	$103	$102
GNMA POOL 395617 GN 08/28 FIXED 7.5	2,206	$2,209	$2,231
GNMA POOL 425825 GN 01/28 FIXED 7	307	$307	$307
GNMA POOL 425832 GN 01/28 FIXED 7	117	$118	$118
GNMA POOL 430642 GN 04/28 FIXED 7.5	112	$113	$112
GNMA POOL 433566 GN 01/28 FIXED 7	186	$187	$187
GNMA POOL 433726 GN 04/28 FIXED 7	225	$225	$226
GNMA POOL 433911 GN 09/28 FIXED 6.5	1,424	$1,450	$1,428
GNMA POOL 433969 GN 09/28 FIXED 6.5	366	$369	$371
GNMA POOL 433980 GN 09/28 FIXED 7	3,091	$3,101	$3,138
GNMA POOL 442929 GN 09/28 FIXED 6.5	1,945	$1,959	$1,997
GNMA POOL 446648 GN 07/28 FIXED 7	267	$269	$268
GNMA POOL 449539 GN 07/28 FIXED 7	920	$926	$925
GNMA POOL 449826 GN 01/28 FIXED 7.5	166	$167	$167
GNMA POOL 460912 GN 09/28 FIXED 7	730	$734	$732
GNMA POOL 464199 GN 09/28 FIXED 7	265	$266	$265
GNMA POOL 468064 GN 07/28 FIXED 7	384	$385	$385
GNMA POOL 472811 GN 10/28 FIXED 7.5	693	$697	$695
GNMA POOL 478713 GN 09/29 FIXED 7.5	259	$260	$260
GNMA POOL 483775 GN 10/28 FIXED 7	3,165	$3,174	$3,214
GNMA POOL 484429 GN 09/28 FIXED 6.5	859	$864	$881
GNMA POOL 486470 GN 08/28 FIXED 6.5	451	$467	$452
GNMA POOL 486516 GN 09/28 FIXED 6.5	801	$814	$804
GNMA POOL 486670 GN 01/35 FIXED 5.5	123,657	$130,782	$121,814
GNMA POOL 487993 GN 09/28 FIXED 7	3,441	$3,454	$3,488
GNMA POOL 490576 GN 09/28 FIXED 6.5	2,988	$3,016	$3,064
GNMA POOL 549588 GN 09/31 FIXED 7	1,056	$1,068	$1,065
GNMA POOL 551119 GN 08/31 FIXED 7	189	$191	$192
GNMA POOL 561961 GN 06/31 FIXED 7	304	$308	$304
GNMA POOL 562971 GN 05/31 FIXED 7	212	$214	$213
GNMA POOL 567909 GN 11/32 FIXED 5.5	14,111	$14,771	$13,869
GNMA POOL 569567 GN 01/32 FIXED 7	3,140	$3,179	$3,148
GNMA POOL 580867 GN 12/31 FIXED 7	6,763	$6,848	$6,820
GNMA POOL 591851 GN 02/33 FIXED 5.5	41,518	$43,345	$40,786
GNMA POOL 591924 GN 03/33 FIXED 5.5	19,328	$20,147	$19,050
GNMA POOL 591931 GN 03/33 FIXED 5.5	13,826	$14,448	$13,677
GNMA POOL 594054 GN 07/33 FIXED 5.5	22,390	$23,341	$22,002
GNMA POOL 603266 GN 05/34 FIXED 5.5	13,164	$14,284	$12,903
GNMA POOL 605594 GN 12/34 FIXED 5.5	179,364	$188,838	$177,026
GNMA POOL 605698 GN 09/34 FIXED 5.5	141,829	$149,509	$140,323
GNMA POOL 607639 GN 01/33 FIXED 5.5	7,385	$7,694	$7,239
GNMA POOL 613049 GN 09/33 FIXED 5.5	4,696	$4,928	$4,597
GNMA POOL 614602 GN 07/33 FIXED 5.5	13,780	$14,353	$13,539
GNMA POOL 620494 GN 08/33 FIXED 4.5	13,246	$13,912	$12,943
GNMA POOL 620527 GN 08/33 FIXED 5.5	17,331	$18,163	$16,978
GNMA POOL 628079 GN 04/34 FIXED 5.5	18,365	$19,203	$17,960
GNMA POOL 633240 GN 09/34 FIXED 5.5	26,129	$27,577	$25,889
GNMA POOL 663792 GN 01/37 FIXED 5	3,679	$3,839	$3,533
GNMA POOL 666087 GN 03/38 FIXED 5	21,487	$22,446	$20,661
GNMA POOL 673230 GN 11/38 FIXED 6.5	8,237	$8,937	$8,459
GNMA POOL 686780 GN 06/38 FIXED 5	12,776	$13,405	$12,451
GNMA POOL 697562 GN 11/38 FIXED 6.5	26,434	$28,439	$26,763
GNMA POOL 698654 GN 11/38 FIXED 6	3,606	$3,671	$3,600
GNMA POOL 699129 GN 09/38 FIXED 6.5	5,627	$5,999	$5,725
GNMA POOL 723615 GN 01/40 FIXED 4.5	89,017	$96,175	$80,910
GNMA POOL 728627 GN 01/40 FIXED 4.5	27,163	$29,248	$25,153

GNMA POOL 732087 GN 05/40 FIXED 4.5	5,131	$5,529	$4,746
GNMA POOL 738423 GN 06/41 FIXED 5	23,468	$24,748	$22,045
GNMA POOL 745793 GN 07/40 FIXED 4.5	40,212	$43,465	$37,109
GNMA POOL 759138 GN 01/41 FIXED 4	98,726	$103,747	$87,856
GNMA POOL 762838 GN 03/41 FIXED 4	47,872	$50,385	$42,601
GNMA POOL 764428 GN 05/41 FIXED 5	33,918	$36,196	$32,429
GNMA POOL 770491 GN 08/41 FIXED 4	554,081	$588,030	$492,346
GNMA POOL 780601 GN 07/27 FIXED 7	155	$156	$155
GNMA POOL 780914 GN 11/28 FIXED 6	68	$68	$69
GNMA POOL 781001 GN 03/29 FIXED 7.5	3,937	$3,972	$3,950
GNMA POOL 781330 GN 09/31 FIXED 6	954	$960	$957
GNMA POOL 781340 GN 10/31 FIXED 6.5	1,247	$1,271	$1,262
GNMA POOL 781548 GN 11/32 FIXED 7	829	$878	$851
GNMA POOL 781804 GN 09/34 FIXED 6	29,433	$29,247	$29,545
GNMA POOL 781847 GN 12/34 FIXED 6	23,449	$22,511	$23,537
GNMA POOL 781902 GN 02/35 FIXED 6	34,872	$32,719	$35,465
GNMA POOL 782557 GN 01/39 FIXED 5	200,627	$217,012	$197,115
GNMA POOL 782619 GN 04/39 FIXED 5	139,236	$148,755	$135,857
GNMA POOL 782696 GN 06/39 FIXED 5	28,984	$31,036	$27,995
GNMA POOL 782958 GN 05/40 FIXED 5	67,193	$72,106	$64,957
GNMA POOL 783289 GN 04/41 FIXED 4.5	9,397	$10,154	$8,687
GNMA POOL 783571 GN 12/33 FIXED 5	44,190	$47,831	$43,661
GNMA POOL 783609 GN 10/40 FIXED 4.5	89,935	$97,455	$83,235
GNMA POOL 783610 GN 11/41 FIXED 4.5	77,841	$83,420	$72,027
GNMA POOL AB9108 GN 10/42 FIXED 3	229,507	$210,626	$197,624
GNMA POOL BS8439 GN 05/50 FIXED 3.5	111,501	$102,421	$94,269
GO DADDY OPCO/FINCO COMPANY GUAR 144A 03/29 3.5	425,000	$409,053	$394,741
GO DADDY OPCO/FINCO COMPANY GUAR 144A 12/27 5.25	276,000	$275,452	$274,843
GOAT HOLDCO LLC SR SECURED 144A 02/32 6.75	1,730,000	$1,725,881	$1,713,587
GOEASY LTD COMPANY GUAR 144A 02/31 6.875	790,000	$768,189	$685,020
GOEASY LTD COMPANY GUAR 144A 05/30 6.875	290,000	$285,009	$256,913
GOEASY LTD COMPANY GUAR 144A 12/28 9.25	1,500,000	$1,487,666	$1,488,301
GOEASY LTD SR UNSECURED 144A 07/29 7.625	700,000	$694,502	$658,860
GOEASY LTD SR UNSECURED 144A 10/30 7.375	475,000	$412,085	$430,044
GOHL CAPITAL HOLDINGS COMPANY GUAR REGS 12/99 VAR	204,000	$204,000	$189,453
GOLD FIELDS OROGEN HOLD COMPANY GUAR 144A 05/29 6.125	318,000	$322,827	$318,239
GOLDEN STATE FOOD LLC 2026 REPRICED TERM LOAN B due 12/04/2031	241,408	$240,563	$240,880
GOLDENTREE LOAN MANAGEMENT US GLM 2024 21A DR 144A	250,000	$250,000	$252,656
GOLDENTREE LOAN MANAGEMENT US GLM 2025 24A A 144A	770,000	$768,153	$769,076
GOLDMAN HOME IMPROVEMENT TRUST GHIT 2022 GRN2 A 144A	41,148	$40,988	$41,426
GOLDMAN SACHS BANK USA UNSECURED 09/30 VAR	910,000	$910,000	$910,000
GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR	5,005,000	$5,005,000	$4,806,693
GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VAR	6,748,000	$6,717,634	$6,640,672
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VAR	2,039,000	$2,030,008	$1,926,232
GOLDMAN SACHS GROUP INC SR UNSECURED 01/37 VAR	1,029,000	$999,821	$939,022
GOLDMAN SACHS GROUP INC SR UNSECURED 01/47 VAR	2,155,000	$2,150,821	$1,882,146
GOLDMAN SACHS GROUP INC SR UNSECURED 01/56 VAR	380,000	$351,840	$333,016
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VAR	1,014,000	$997,847	$1,004,629
GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR	371,000	$338,212	$321,301
GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR	5,375,000	$5,361,648	$5,341,161
GOLDMAN SACHS GROUP INC SR UNSECURED 04/28 VAR	5,824,000	$5,831,443	$5,818,043
GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR	613,000	$603,382	$598,023
GOLDMAN SACHS GROUP INC SR UNSECURED 04/30 VAR	4,751,000	$4,755,448	$4,648,884
GOLDMAN SACHS GROUP INC SR UNSECURED 04/31 VAR	5,678,000	$5,733,946	$5,561,965
GOLDMAN SACHS GROUP INC SR UNSECURED 04/32 VAR	1,816,000	$1,587,155	$1,573,836
GOLDMAN SACHS GROUP INC SR UNSECURED 04/35 VAR	2,600,000	$2,628,167	$2,540,268
GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR	3,863,000	$3,821,200	$3,791,004
GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR	2,725,000	$2,725,000	$2,699,160
GOLDMAN SACHS GROUP INC SR UNSECURED 06/32 VAR	813,000	$801,350	$779,339
GOLDMAN SACHS GROUP INC SR UNSECURED 07/30 VAR	1,222,000	$1,230,517	$1,200,575
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR	2,960,000	$2,956,091	$2,867,711
GOLDMAN SACHS GROUP INC SR UNSECURED 07/35 VAR	1,785,000	$1,787,583	$1,683,741

GOLDMAN SACHS GROUP INC SR UNSECURED 07/37 VAR	13,684,000	$13,377,061	$13,009,884
GOLDMAN SACHS GROUP INC SR UNSECURED 07/57 VAR	235,000	$230,181	$220,112
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VAR	431,000	$419,211	$430,262
GOLDMAN SACHS GROUP INC SR UNSECURED 10/29 VAR	805,000	$805,000	$818,835
GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 VAR	3,401,000	$3,417,226	$3,297,174
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 07/34 VAR	401,000	$460,835	$441,226
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 08/33 VAR	391,000	$464,703	$421,645
GOLDMAN SACHS GROUP INC SR UNSECURED REGS 10/29 VAR	100,000	$127,830	$127,862
GOLDSTORY SASU SR SECURED REGS 02/30 6.75	452,000	$508,578	$517,098
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2019 41A D1R2 144A	250,000	$249,133	$249,729
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2019 43A A1R 144A	300,000	$300,000	$300,196
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2019 43A D1R 144A	740,000	$740,222	$740,012
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2020 50A A1R2 144A	500,000	$500,000	$499,862
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2020 50A AJR2 144A	400,000	$400,000	$400,539
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2020 50A BR2 144A	600,000	$600,000	$600,192
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2021 58A BR 144A	585,000	$586,147	$586,761
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2022 64A AR 144A	915,000	$915,262	$915,417
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2024 77A D1 144A	500,000	$500,000	$497,511
GOLUB CAPITAL PARTNERS CLO, LT GCBSL 2025 81A A1 144A	825,000	$825,000	$825,469
GOODLEAP HOME IMPROVEMENT SOLU GDLP 2025 1A A 144A	381,974	$382,682	$376,122
GOODLEAP HOME IMPROVEMENT SOLU GDLP 2025 2A B 144A	405,953	$405,904	$398,147
GOODLEAP SUSTAINABLE HOME IMPR GOOD 2022 1GS A 144A	621,636	$487,382	$532,865
GOODYEAR TIRE + RUBBER COMPANY GUAR 04/31 5.25	300,000	$275,000	$251,396
GOODYEAR TIRE + RUBBER COMPANY GUAR 04/33 5.625	421,000	$362,604	$335,207
GOODYEAR TIRE + RUBBER COMPANY GUAR 07/29 5	1,345,000	$1,310,044	$1,242,474
GOODYEAR TIRE + RUBBER COMPANY GUAR 07/31 5.25	428,000	$388,352	$355,302
GOODYEAR TIRE + RUBBER SR UNSECURED 07/32 8.875	1,695,000	$1,702,944	$1,607,791
GOVERNMENT NATIONAL MORTGAGE A GNR 1999 27 SE	258	$27	$0
GOVERNMENT NATIONAL MORTGAGE A GNR 2008 50 PN	216,977	$222,290	$213,701
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 AS	219,884	$21,992	$12,060
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 127 GB	105,000	$88,217	$87,321
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA	157,223	$13,093	$8,364
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 75 PB	89,000	$77,742	$65,681
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 HY	227,000	$199,762	$190,675
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 SA	122,398	$11,675	$6,468
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H08 FB	16,140	$16,155	$16,127
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H18 NA	40,994	$40,937	$40,952
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 H29 SA	137,920	$137,511	$137,610
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 69 AI	254,247	$39,519	$34,745
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 AB	122,071	$124,032	$101,315
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 5 SP	54,940	$2,554	$968
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 167 OI	180,463	$33,887	$34,109
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 112 SJ	5,769,069	$676,317	$283,356
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 130 HS	2,012,881	$324,307	$146,721
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 149 BS	2,252,903	$381,215	$177,989
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 163 SA	989,921	$150,186	$76,390
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 37 SB	1,412,131	$190,236	$121,897
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 112 LS	1,622,040	$269,218	$129,216
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 125 SK	2,146,514	$331,607	$136,850
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 134 KS	1,766,781	$260,681	$125,067
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 SB	2,898,820	$461,194	$251,543
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 151 SA	2,840,861	$424,715	$214,051
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 168 PA	92,836	$88,023	$84,817
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 89 MS	1,635,698	$273,628	$129,828
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 91 DS	1,691,553	$244,624	$117,096
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 FA	674,440	$679,187	$673,802
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H02 FM	5,314,444	$5,306,378	$5,300,214
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H04 FK	5,008,058	$4,975,719	$4,982,555
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H08 GF	2,711,907	$2,701,121	$2,697,665
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 18 TP	75,387	$68,261	$64,342
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 20 JS	2,391,215	$396,117	$159,076
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 5 SH	1,973,282	$315,741	$132,966

GOVERNMENT NATIONAL MORTGAGE A GNR 2019 56 SG	1,787,797	$323,772	$133,457
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 85 SC	1,616,610	$239,824	$89,821
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 90 SD	2,359,216	$411,122	$196,539
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 118 IO	3,425,906	$200,356	$202,673
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL	154,347	$20,463	$21,022
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI	463,441	$60,991	$66,220
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN	224,898	$31,472	$30,659
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 LP	396,779	$319,580	$303,008
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE	168,750	$23,596	$24,097
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 GI	111,808	$12,699	$12,629
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 175 KI	7,889,605	$997,600	$1,130,177
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI	1,058,093	$119,921	$117,814
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 191 UG	4,676,420	$737,394	$746,230
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI	359,291	$65,060	$67,836
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI	152,759	$29,504	$28,960
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 SW	5,483,984	$493,147	$385,520
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 103 HE	1,464,463	$1,255,889	$1,142,739
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI	1,440,427	$159,438	$148,691
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 135 A	5,318,960	$4,492,237	$4,148,303
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 138 IK	718,385	$99,523	$103,489
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 147 KI	2,400,118	$188,956	$185,799
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 16 KI	5,936,565	$842,100	$829,779
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 176 IN	398,058	$55,533	$56,378
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 57 BI	517,735	$86,128	$87,927
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI	329,260	$45,404	$44,807
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H19 FM	4,545,707	$4,632,843	$4,533,539
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 18 SL	5,588,034	$754,730	$565,559
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 196 BE	600,000	$436,498	$380,720
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 210 IO	2,769,119	$176,396	$139,512
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 216 IO	2,891,996	$183,301	$149,299
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 220 E	500,000	$358,103	$323,932
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B	1,700,000	$930,729	$809,948
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO	91,060	$4,296	$4,077
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 GS	4,982,937	$768,540	$306,359
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 81 CI	612,524	$90,403	$88,839
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 FH	3,655,806	$3,589,923	$3,632,161
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H08 FE	5,591,050	$5,608,644	$5,582,220
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H09 FA	5,025,789	$5,051,204	$5,005,181
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H11 EF	2,914,267	$2,934,357	$2,927,926
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H14 IO	8,901,612	$538,308	$512,257
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H17 IB	3,673,344	$224,781	$229,521
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 130 IO	1,128,749	$199,992	$198,811
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 SB	9,417,188	$677,444	$648,221
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 141 SN	8,279,963	$726,411	$574,117
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 165 CO	257,137	$220,366	$223,953
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H02 FL	1,883,357	$1,883,357	$1,903,820
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H03 FA	2,059,020	$2,058,113	$2,080,220
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H05 GF	3,256,389	$3,260,684	$3,287,590
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 FE	2,933,142	$2,939,980	$2,950,488
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H13 FJ	3,239,393	$3,239,393	$3,296,041
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H20 FL	143,234	$144,332	$144,339
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 126 FL	11,289,257	$11,352,558	$11,179,605
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 151 LS	4,062,952	$231,301	$173,376
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 155 SE	4,625,861	$294,732	$239,224
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 159 SM	5,849,764	$304,206	$244,484
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 181 SQ	3,935,259	$270,719	$166,033
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 XH	8,139,087	$573,581	$394,370
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 TF	150,318	$150,430	$148,625
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 64 KS	15,157,744	$749,788	$810,219
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 96 FL	988,308	$990,228	$971,945
GOVERNMENT NATIONAL MORTGAGE A GNR 2024 H08 FC	208,825	$208,633	$208,425
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 134 SJ	4,836,194	$490,761	$297,473

GOVERNMENT NATIONAL MORTGAGE A GNR 2025 149 FP	4,442,719	$4,452,407	$4,380,897
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 150 MS	60,328,888	$1,578,204	$1,052,974
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 194 SL	12,746,806	$1,430,603	$1,069,170
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 45 ST	5,073,612	$296,456	$209,203
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 54 V	203,278	$199,459	$184,017
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 9 FE	105,188	$105,687	$103,893
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 H22 IA	8,285,257	$569,511	$691,104
GOVERNMENT NATIONAL MORTGAGE A GNR 2025 H24 BI	3,571,766	$292,700	$358,570
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 106 M	1,989,720	$1,964,976	$1,923,345
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H01 JI	6,675,748	$534,299	$598,614
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H01 NI	3,717,590	$359,642	$377,512
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H03 CI	6,613,364	$540,375	$604,385
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H05 JI	12,671,156	$1,093,389	$969,504
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H06 AI	5,084,636	$332,602	$374,875
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H06 BI	6,138,213	$534,627	$601,623
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H08 AI	9,794,042	$833,053	$903,026
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H11 IO	8,996,799	$828,787	$848,344
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H13 BI	11,486,779	$874,437	$822,304
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H15 AI	6,932,279	$556,440	$445,382
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H15 IO	15,901,180	$1,221,336	$1,243,636
GOVERNMENT NATIONAL MORTGAGE A GNR 2026 H19 IO	10,400,000	$835,090	$824,193
GOVERNMENT OF JAMAICA SR UNSECURED 07/45 7.875	439,000	$534,305	$484,217
GOVERNMENT OF JAMAICA SR UNSECURED 09/37 6.25	330,000	$330,000	$322,740
GRAFTECH FINANCE INC 2024 DELAYED DRAW TERM LOAN due 12/21/2029	58,182	$56,648	$57,164
GRAFTECH FINANCE INC 2024 TERM LOAN due 12/21/2029	101,818	$99,134	$100,036
GRAHAM HOLDINGS CO COMPANY GUAR 144A 12/33 5.625	3,070,000	$3,070,000	$2,878,569
GRAHAM PACKAGING COMPANY INC 2026 TERM LOAN B due 01/26/2033	1,676,575	$1,678,236	$1,677,061
GRAN TIERRA ENERGY INC SR SECURED 144A 10/29 9.5	222,000	$181,825	$225,663
GRANITE CONSTRUCTION INC COMPANY GUAR 144A 06/34 6.375	2,329,000	$2,342,106	$2,248,030
GRANT THORNTON ADVISORS LLC 2024 TERM LOAN B due 06/02/2031	1,887,601	$1,886,739	$1,810,247
GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 02/30 3.75	51,000	$48,190	$46,631
GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 03/29 3.5	400,000	$385,606	$372,769
GRAPHIC PACKAGING INTERN COMPANY GUAR 144A 07/32 6.375	200,000	$199,961	$193,862
GRAY MEDIA INC SECURED 144A 07/32 9.625	2,103,000	$2,137,922	$2,061,622
GRAY MEDIA INC SR SECURED 144A 08/33 7.25	1,881,000	$1,876,601	$1,791,999
GRAY MEDIA INC SR SECURED 144A 09/34 7.5	1,546,000	$1,546,000	$1,453,606
GRAY TELEVISION INC GRAY TELEVISION INC TERM LOAN due 12/01/2028	258,945	$259,151	$258,979
GREAT LAKES MI WTR AUTH WTR SP GRTWTR 07/53 FIXED 5.25	115,000	$118,990	$112,227
GREAT OUTDOORS GROUP LLC 2025 TERM LOAN B due 01/23/2032	2,032,969	$2,040,035	$2,036,750
GREAT WOLF TRUST GWT 2024 WLF2 A 144A	2,435,000	$2,427,252	$2,438,044
GREEN INFRSTRUCTUR PRTNRS INC USD TERM LOAN B due 09/24/2032	621,392	$624,112	$621,784
GREEN PALM BIDCO SARL SR SECURED 144A 06/46 6.4623	1,205,000	$1,205,000	$1,109,858
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR3 X1	1,191,004	$55,900	$12
GREENPOINT MORTGAGE FUNDING TR GPMF 2005 AR4 X4	686,330	$6,133	$7
GREENPOINT MORTGAGE FUNDING TR GPMF 2006 AR2 3A2	164,911	$110,117	$157,732
GREENPOINT MORTGAGE FUNDING TR GPMF 2007 AR1 2A1A	563,452	$394,813	$509,975
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/36 5.8528	220,000	$220,000	$210,306
GREENSAIF PIPELINES BIDC SR SECURED 144A 02/38 6.129	2,332,000	$2,370,871	$2,251,430
GREENSKY HOME IMPROVEMENT ISSU GSKY 2024 1 A4 144A	594,372	$606,277	$592,021
GREENSKY HOME IMPROVEMENT ISSU GSKY 2024 1 D 144A	387,530	$399,457	$388,225
GREENSKY HOME IMPROVEMENT ISSU GSKY 2025 2A A4 144A	335,888	$335,864	$328,935
GREENSKY HOME IMPROVEMENT ISSU GSKY 2026 A A1 144A	1,284,968	$1,284,904	$1,275,512
GREENSKY HOME IMPROVEMENT ISSU GSKY 2026 REV1 A 144A	3,457,000	$3,456,928	$3,447,523
GREYSTAR REAL ESTATE PAR SR SECURED 144A 09/30 7.75	1,135,000	$1,154,571	$1,145,509
GREYSTAR REAL ESTATE PART LLC 2026 TERM LOAN B due 08/21/2030	1,362,407	$1,362,407	$1,362,407
GREYSTONE COMMERCIAL REAL ESTA GSTNE 2025 FL4 A 144A	255,000	$254,403	$255,005
GRIFFON CORPORATION COMPANY GUAR 144A 10/34 6.25	5,231,000	$5,231,000	$4,978,739
GRIFOLS SA COMPANY GUAR 144A 10/28 4.75	854,000	$828,118	$824,131
GRIFOLS SA SR SECURED REGS 05/30 7.125	468,000	$559,488	$547,533
GRIFOLS WORLDWDE OPRTNSUSA INC 2026 USD TERM LOAN B due 04/14/2033	2,142,611	$2,141,710	$2,142,954
GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 01/30 6.375	495,000	$496,034	$485,833
GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 02/32 6.25	2,126,000	$2,126,734	$2,059,741

GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 02/35 6.625	1,589,000	$1,589,625	$1,519,108
GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 08/28 4	592,000	$579,803	$566,839
GRUENENTHAL GMBH SR SECURED REGS 11/31 4.625	219,000	$255,358	$243,057
GRUENENTHAL GMBH SR SECURED REGS 11/32 5.375	100,000	$115,380	$113,526
GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4	876,000	$652,040	$603,048
GRUPO NUTRESA SA COMPANY GUAR REGS 05/35 9	2,380,000	$2,708,955	$2,535,295
GRUPO TELEVISA SAB SR UNSECURED 01/40 6.625	124,000	$108,221	$105,053
GS FIN CORP MEDIUM TERM 02/31 0	500,000	$500,000	$443,248
GS FINANCE CORP 02/31 1	1,038,000	$1,038,000	$920,317
GS FINANCE CORP COMPANY GUAR 01/31 VAR	1,230,000	$1,230,000	$1,096,759
GS FINANCE CORP COMPANY GUAR 144A REGS 05/31 V	796,000	$937,449	$904,137
GS MORTGAGE BACKED SECURITIES GSMBS 2020 RPL1 M2 144A	1,800,000	$1,403,582	$1,460,815
GS MORTGAGE BACKED SECURITIES GSMBS 2021 RPL1 A2 144A	500,000	$428,190	$420,322
GS MORTGAGE BACKED SECURITIES GSMBS 2025 DSC1 A1 144A	404,816	$404,477	$396,728
GS MORTGAGE BACKED SECURITIES GSMBS 2025 DSC2 A1 144A	1,242,706	$1,242,629	$1,212,145
GS MORTGAGE BACKED SECURITIES GSMBS 2025 NQM4 A1 144A	3,635,823	$3,635,752	$3,556,489
GS MORTGAGE BACKED SECURITIES GSMBS 2025 NQM5 A1 144A	814,833	$814,790	$797,516
GS MORTGAGE BACKED SECURITIES GSMBS 2025 PJ8 A5 144A	1,824,157	$1,837,355	$1,798,957
GS MORTGAGE BACKED SECURITIES GSMBS 2026 DSC2 A1 144A	635,339	$635,320	$622,006
GS MORTGAGE BACKED SECURITIES GSMBS 2026 HLTV1 A1 144A	703,067	$703,054	$692,013
GS MORTGAGE SECURITIES CORP. GSMSC 2006 OA1R A 144A	960,276	$5,087	$10
GS MORTGAGE SECURITIES TRUST GSMS 2017 375H A 144A	1,400,000	$1,306,695	$1,362,835
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC42 C	1,083,000	$910,992	$882,252
GS MORTGAGE SECURITIES TRUST GSMS 2024 RVR A 144A	380,000	$380,000	$371,590
GS REFT 2026 FL1 ISSUER LTD GSREFT 2026 FL1 D	1,400,000	$1,400,000	$1,397,797
GSAMP TRUST GSAMP 2007 FM1 A2A	219,344	$209,898	$89,084
GSAT TRUST 2025 BMF GSAT 2025 BMF A 144A	515,000	$515,116	$514,997
GSR MORTGAGE LOAN TRUST GSR 2005 AR6 2A1	8,360	$7,971	$8,019
GTCR EVEREST BORROWER LLC 2026 REPRICED TERM LOAN B due 09/05/2031	1,544,047	$1,546,027	$1,528,962
GUGGENHEIM CLO LTD GUGG 2022 2A BR 144A	250,000	$250,294	$250,150
GULFPORT ENERGY OP CORP COMPANY GUAR 144A 09/29 6.75	917,000	$917,118	$907,681
GVC HOLDINGS GIBRALTAR LIMITED 2025 TERM LOAN B5 2032 due 07/31/2032	746,231	$746,673	$740,903
GVC HOLDINGS GIBRALTAR LIMITED 2025 TERM LOAN B6 2029 due 10/31/2029	195,526	$195,526	$194,824
H.B. FULLER CO SR UNSECURED 02/27 4	125,000	$124,508	$124,063
HA SUSTAINABLE INF CAP COMPANY GUAR 06/56 VAR	501,000	$509,649	$517,011
HA SUSTAINABLE INF CAP COMPANY GUAR 11/56 VAR	200,000	$201,728	$197,324
HALEON US CAPITAL LLC COMPANY GUAR 03/32 3.625	480,000	$451,534	$432,350
HALLIBURTON CO SR UNSECURED 11/35 4.85	170,000	$166,939	$154,709
HALSEYPOINT CLO LTD. HLSY 2022 6A A1R 144A	750,000	$750,918	$750,569
HALSEYPOINT CLO LTD. HLSY 2023 7A A1R 144A	1,200,000	$1,200,000	$1,201,560
HAMILTON PROJECTS ACQRR LLC 2025 TERM LOAN due 05/30/2031	104,260	$104,260	$104,462
HANA SECURITIES CO LTD JR SUBORDINA REGS 09/56 VAR	200,000	$199,580	$198,732
HANWHA Q CELLS AMERICA COMPANY GUAR REGS 09/29 5.5	200,000	$199,912	$199,657
HARBOR FREIGHT TOOLS USA INC 2026 TERM LOAN B due 06/11/2031	1,237,023	$1,230,550	$1,232,001
HARBOR PARK CLO LTD HARB 2018 1A CR2 144A	250,000	$246,597	$249,985
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 10 2A1B	196,345	$136,349	$121,356
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X1	4,453,655	$9,820	$45
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 16 X3	5,857,555	$37,085	$59
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 2 X	652,041	-$83,313	$7
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 3 X2	604,560	$49	$6
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 5 2A1B	64,342	$32,735	$55,890
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1A	272	$250	$248
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 1 X1	1,382,712	$16,096	$14
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 5 X2	3,778,567	$20,624	$38
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 7 2A1A	356,801	$233,891	$331,446
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 7 2A1B	8,478	$0	$25,313
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007 4 2A1	1,035,980	$972,285	$940,233
HARBOUR ENERGY FINANCE 2 COMPANY GUAR 144A 08/33 5.929	1,580,000	$1,580,000	$1,529,023
HARVEST CLO HARVT 41X D REGS	240,000	$274,380	$274,340
HARVEST MIDSTREAM I LP SR UNSECURED 144A 05/32 7.5	76,000	$78,608	$76,630
HARVEST MIDSTREAM I LP SR UNSECURED 144A 05/34 6.75	1,452,000	$1,451,973	$1,412,153
HARVEST US CLO LTD HARUS 2023 1A A1R 144A	1,000,000	$1,000,000	$999,428

HAT HOLDINGS I LLC/HAT COMPANY GUAR 144A 09/30 3.75	1,800,000	$1,665,802	$1,639,940
HAWAIIAN ELEC CO SR UNSECURED 144A 10/33 6	550,000	$550,000	$517,924
HAZINE MUSTESARLIGI VARL SR UNSECURED 144A 01/29 8.5091	720,000	$732,699	$742,227
HAZINE MUSTESARLIGI VARL SR UNSECURED REGS 01/29 8.5091	443,000	$443,000	$456,676
HAZINE MUSTESARLIGI VARL SR UNSECURED REGS 04/30 6.5	974,000	$981,823	$952,965
HCA INC COMPANY GUAR 02/27 4.5	430,000	$429,543	$429,613
HCA INC COMPANY GUAR 02/29 5.875	1,000,000	$1,014,619	$1,006,283
HCA INC COMPANY GUAR 03/27 3.125	2,675,000	$2,660,721	$2,654,913
HCA INC COMPANY GUAR 03/28 5	780,000	$785,821	$777,326
HCA INC COMPANY GUAR 03/29 3.375	3,401,000	$3,317,007	$3,235,655
HCA INC COMPANY GUAR 03/32 3.625	81,000	$75,855	$72,473
HCA INC COMPANY GUAR 03/35 5.75	889,000	$888,842	$863,753
HCA INC COMPANY GUAR 03/52 4.625	1,261,000	$999,694	$931,034
HCA INC COMPANY GUAR 03/55 6.2	957,000	$933,240	$883,574
HCA INC COMPANY GUAR 04/31 5.45	6,880,000	$6,902,637	$6,789,530
HCA INC COMPANY GUAR 04/34 5.6	1,877,000	$1,908,836	$1,816,340
HCA INC COMPANY GUAR 04/64 6.1	480,000	$464,388	$432,064
HCA INC COMPANY GUAR 05/33 5	1,893,000	$1,832,446	$1,793,954
HCA INC COMPANY GUAR 05/36 5.3	553,000	$537,925	$515,793
HCA INC COMPANY GUAR 06/29 4.125	1,075,000	$1,074,457	$1,037,486
HCA INC COMPANY GUAR 06/47 5.5	700,000	$815,659	$599,987
HCA INC COMPANY GUAR 07/51 3.5	665,000	$457,353	$405,779
HCA INC COMPANY GUAR 09/28 5.625	440,000	$445,430	$441,671
HCA INC COMPANY GUAR 09/30 3.5	8,872,000	$8,338,416	$8,193,018
HCA INC COMPANY GUAR 09/34 5.45	5,794,000	$5,940,607	$5,544,074
HCA INC COMPANY GUAR 09/54 5.95	400,000	$387,146	$356,538
HCA INC COMPANY GUAR 11/32 4.6	1,810,000	$1,806,273	$1,685,710
HCA INC COMPANY GUAR 11/55 5.7	340,000	$308,655	$293,078
HDFC BANK LTD/GIFT CITY SR UNSECURED 144A 08/29 5.159	800,000	$800,000	$784,915
HEALTHCARE RLTY HLDGS LP COMPANY GUAR 03/31 2.05	350,000	$348,528	$296,846
HEATHROW FINANCE PLC SR SECURED REGS 03/27 VAR	200,000	$245,720	$263,330
HEATHROW FINANCE PLC SR SECURED REGS 03/31 6.625	100,000	$128,752	$131,982
HEIDELBERG MATERIALS FIN COMPANY GUAR REGS 11/33 4.875	1,500,000	$1,817,104	$1,740,616
HEIMSTADEN BOSTAD AB JR SUBORDINA REGS 12/99 VAR	300,000	$345,123	$337,388
HEINEKEN NV SR UNSECURED REGS 05/40 1.75	1,449,000	$1,232,669	$1,157,680
HENLEY FUNDING LTD. HNLY 11X D REGS	100,000	$103,155	$113,859
HENLEY FUNDING LTD. HNLY 16X D REGS	350,000	$398,825	$397,758
HENLEY FUNDING LTD. HNLY 17X D REGS	129,000	$151,394	$147,293
HERC HOLDINGS INC COMPANY GUAR 144A 03/31 5.75	676,000	$674,117	$649,879
HERC HOLDINGS INC COMPANY GUAR 144A 03/34 6	898,000	$899,396	$847,517
HERC HOLDINGS INC COMPANY GUAR 144A 06/29 6.625	530,000	$536,845	$530,381
HERC HOLDINGS INC COMPANY GUAR 144A 06/30 7	1,108,000	$1,123,689	$1,115,528
HERC HOLDINGS INC COMPANY GUAR 144A 06/33 7.25	2,897,000	$2,957,924	$2,901,493
HERENS HOLDCO SARL SR SECURED 144A 05/28 4.75	475,000	$459,185	$413,824
HERITAGE ENVIRONMENTAL SER INC 2026 TERM LOAN B due 04/01/2033	488,775	$486,826	$489,997
HERITAGE POWER LLC 2023 EXIT TERM LOAN due 07/20/2028	60,652	$60,652	$59,288
HESS CORP SR UNSECURED 04/47 5.8	133,000	$127,494	$124,351
HESS MIDSTREAM OPERATION COMPANY GUAR 144A 06/28 5.125	123,000	$121,583	$121,146
HIGHLINE AFTERMRKT ACQUSTN LLC 2025 TERM LOAN B due 02/19/2030	812,795	$810,876	$813,811
HIGHTOWER HOLDING LLC SR UNSECURED 144A 01/30 9.125	1,633,000	$1,655,083	$1,633,232
HIH TRUST HIH 2024 61P D 144A	216,000	$215,506	$216,405
HILCORP ENERGY I LP TERM LOAN B due 02/11/2030	59,100	$59,000	$58,927
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/29 5.75	1,484,000	$1,451,952	$1,456,972
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/31 6	320,000	$313,445	$306,786
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 02/35 7.25	958,000	$956,874	$926,114
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/30 6	35,000	$34,112	$33,857
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25	420,000	$385,693	$399,394
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 05/34 6.875	445,000	$420,737	$425,590
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/28 6.25	197,000	$193,449	$196,168
HILCORP ENERGY I/HILCORP SR UNSECURED 144A 11/33 8.375	909,000	$937,339	$939,165
HILLMAN GROUP INC THE 2026 TERM LOAN B due 07/22/2033	562,469	$564,814	$563,054
HILLSBOROUGH CNTY FL AVIATION HILTRN 10/49 FIXED 5.5	45,000	$46,618	$45,117

HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/49 FIXED 5.25	90,000	$93,415	$88,675
HILTON DOMESTIC OPERATIN COMPANY GUAR 01/30 4.875	783,000	$776,583	$754,412
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625	1,275,000	$1,208,468	$1,116,974
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 03/34 5.5	4,476,000	$4,476,000	$4,192,375
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/29 5.875	595,000	$602,541	$590,979
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 04/32 6.125	814,000	$820,550	$799,642
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/31 4	2,078,000	$2,030,182	$1,887,758
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 09/31 5.5	3,271,000	$3,271,000	$3,141,248
HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 09/33 5.75	864,000	$864,000	$822,487
HILTON GRAND VAC LLC/INC COMPANY GUAR 144A 07/31 4.875	1,701,000	$1,589,953	$1,499,249
HILTON GRAND VAC LLC/INC SR SECURED 144A 01/32 6.625	1,284,000	$1,284,322	$1,243,872
HILTON GRAND VAC LLC/INC SR UNSECURED 144A 06/29 5	5,477,000	$5,318,263	$5,160,849
HILTON GRAND VACATIONS BORROWR 2024 INCREMENTAL TERM LOAN B due 01/17/2	416,109	$416,656	$414,029
HILTON GRAND VACATIONS TRUST HGVT 2024 1B B 144A	251,919	$252,091	$250,906
HILTON GRAND VACATIONS TRUST HGVT 2026 1A C 144A	3,375,957	$3,375,874	$3,279,643
HILTON GRND VCTIONS BORRWR LLC 2026 TERM LOAN B due 07/18/2033	608,109	$609,163	$604,199
HILTON USA TRUST HILT 2016 SFP D 144A	8,000,000	$7,955,616	$600,000
HLF FIN SARL LLC/HERBALI COMPANY GUAR 144A 06/29 4.875	423,000	$400,574	$389,779
HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803	74,000	$68,129	$50,553
HOFFMAN SCHROFF HOLDINGS COMPANY GUAR 09/36 6.15	1,935,000	$1,933,357	$1,892,341
HOLOGIC INC 2026 USD TERM LOAN B due 04/07/2033	3,210,046	$3,202,185	$3,159,167
HOME DEPOT INC SR UNSECURED 03/31 1.375	420,000	$365,004	$352,322
HOME DEPOT INC SR UNSECURED 04/27 2.5	280,000	$277,270	$276,936
HOME DEPOT INC SR UNSECURED 04/30 2.7	310,000	$290,986	$283,175
HOME DEPOT INC SR UNSECURED 04/32 3.25	430,000	$399,663	$384,149
HOME EQUITY ASSET TRUST HEAT 2005 3 M5	402,704	$402,794	$396,002
HOMES TRUST HOMES 2025 AFC1 M1 144A	514,286	$513,926	$506,891
HOMES TRUST HOMES 2025 AFC4 A1A 144A	214,718	$214,836	$209,665
HOMES TRUST HOMES 2025 NQM1 M1 144A	1,200,000	$1,208,817	$1,180,888
HOMES TRUST HOMES 2025 NQM2 A1 144A	1,203,012	$1,202,920	$1,187,820
HOMES TRUST HOMES 2025 NQM3 A1 144A	2,429,347	$2,429,211	$2,401,500
HOMES TRUST HOMES 2025 NQM5 A1 144A	267,736	$267,726	$259,341
HOMES TRUST HOMES 2026 NQM5 A1 144A	4,128,473	$4,128,417	$4,063,162
HOMEVI SASU SR SECURED REGS 10/31 6.625	100,000	$117,770	$111,589
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3	1,933,601	$1,933,433	$1,932,841
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 4 A3	2,174,662	$2,174,481	$2,170,646
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 1 A3	3,532,706	$3,532,635	$3,526,826
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 1 A4	3,400,000	$3,399,695	$3,380,085
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A2A	1,820,668	$1,820,588	$1,820,730
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 4 A3	20,226,000	$20,222,813	$19,951,379
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A3	7,334,000	$7,333,805	$7,222,469
HONDURAS GOVERNMENT SR UNSECURED 144A 07/36 6.4	1,201,000	$1,200,023	$1,134,357
HONDURAS GOVERNMENT SR UNSECURED 144A 11/34 8.625	350,000	$402,891	$384,514
HONEYWELL AEROSPACE INC SR UNSECURED 03/36 4.95	2,275,000	$2,273,771	$2,102,372
HONEYWELL AEROSPACE INC SR UNSECURED 03/56 5.732	1,675,000	$1,674,056	$1,505,385
HONO MORTGAGE TRUST HONO 2021 LULU A 144A	180,000	$177,503	$177,300
HORSESHOE FUND TRST II SR UNSECURED 144A 11/55 6.887	100,000	$100,903	$96,176
HOST HOTELS + RESORTS LP SR UNSECURED 07/34 5.7	1,275,000	$1,282,961	$1,224,486
HOST HOTELS + RESORTS LP SR UNSECURED 12/31 2.9	392,000	$388,798	$336,602
HOUSTON GALLERIA MALL TRUST HGMT 2025 HGLR A 144A	8,150,000	$8,164,100	$7,858,096
HOWARD HUGHES CORP COMPANY GUAR 144A 02/29 4.125	773,000	$771,128	$734,034
HOWARD HUGHES CORP COMPANY GUAR 144A 02/31 4.375	850,000	$840,343	$775,600
HOWARD HUGHES CORP SR UNSECURED 144A 03/32 5.875	200,000	$196,473	$190,522
HOWARD HUGHES CORP SR UNSECURED 144A 03/34 6.125	100,000	$96,204	$94,781
HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/34 6.625	1,577,000	$1,577,238	$1,527,260
HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/35 6.625	1,599,000	$1,599,000	$1,544,704
HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 07/32 7.375	305,000	$305,403	$306,792
HOWDEN UK REFINANCE / US SR SECURED 144A 02/31 7.25	3,833,000	$3,874,152	$3,677,736
HOWDEN UK REFINANCE / US SR UNSECURED 144A 02/32 8.125	2,274,000	$2,292,056	$2,028,097
HP ENTERPRISE CO SR UNSECURED 10/34 5	1,126,000	$1,117,328	$1,044,584
HPS CORPORATE LENDING FU SR UNSECURED 04/32 5.95	1,000,000	$987,528	$938,371
HS ISSUER, LLC HSRV 2026 1 A2 144A	2,055,000	$2,055,000	$2,042,086

HSBC HOLDINGS PLC SR UNSECURED 03/30 VAR	2,100,000	$2,101,983	$2,095,308
HSBC HOLDINGS PLC SR UNSECURED 03/32 VAR	1,600,000	$1,600,000	$1,521,601
HSBC HOLDINGS PLC SR UNSECURED 03/37 VAR	2,545,000	$2,545,298	$2,344,353
HSBC HOLDINGS PLC SR UNSECURED 05/31 VAR	1,475,000	$1,475,000	$1,446,459
HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR	700,000	$656,263	$610,335
HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR	1,920,000	$1,932,652	$1,894,096
HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR	4,500,000	$4,373,225	$4,058,595
HSBC HOLDINGS PLC SR UNSECURED 08/31 VAR	9,750,000	$9,252,053	$8,583,887
HSBC HOLDINGS PLC SR UNSECURED 08/37 VAR	1,950,000	$1,950,000	$1,849,424
HSBC HOLDINGS PLC SR UNSECURED 09/31 VAR	100,000	$137,443	$137,165
HSBC HOLDINGS PLC SR UNSECURED REGS 12/33 VAR	217,000	$253,504	$234,439
HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR	2,610,000	$2,560,187	$2,430,827
HSBC HOLDINGS PLC SUBORDINATED 05/36 6.5	5,937,000	$6,175,463	$6,042,165
HSBC HOLDINGS PLC SUBORDINATED 11/33 VAR	1,700,000	$1,900,497	$1,848,208
HSI ASSET SECURITIZATION CORPO HASC 2005 I1 2A4	578,022	$577,344	$538,741
HT TROPLAST AG SR SECURED REGS 07/31 7.625	100,000	$114,860	$115,569
HTAP TRUST HTAP 2025 1 A 144A	1,205,765	$1,191,363	$1,183,785
HUB INTERNATIONAL LIMITED 2025 TERM LOAN B due 06/20/2030	1,422,250	$1,424,454	$1,421,269
HUB INTERNATIONAL LTD SR SECURED 144A 06/30 7.25	3,236,000	$3,291,936	$3,251,537
HUB INTERNATIONAL LTD SR UNSECURED 144A 01/32 7.375	3,511,000	$3,578,230	$3,516,045
HUB INTERNATIONAL LTD SR UNSECURED 144A 12/29 5.625	2,116,000	$2,080,557	$2,044,373
HUDBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125	345,000	$346,379	$341,075
HUDSON RIVER TRADING LLC 2026 REPRICED TERM LOAN B due 03/18/2030	2,609,846	$2,603,628	$2,603,609
HUDSON YARDS HY 2019 30HY D 144A	450,000	$477,471	$408,768
HUDSON YARDS HY 2025 SPRL A 144A	2,400,000	$2,413,544	$2,378,854
HUDSON YARDS HY 2025 SPRL C 144A	757,000	$757,000	$751,666
HUDSON YARDS HY 2025 SPRL D 144A	1,225,000	$1,225,000	$1,219,898
HUDSON YARDS HY 2025 SPRL E 144A	2,116,000	$2,137,786	$2,116,247
HUDSON YARDS HY 2026 10HY A 144A	3,300,000	$3,317,409	$3,185,687
HUDSON YARDS HY 2026 10HY B 144A	5,300,000	$5,300,000	$5,095,223
HUMANA INC JR SUBORDINA 09/56 VAR	286,000	$282,178	$278,843
HUMANA INC SR UNSECURED 02/32 2.15	130,000	$111,594	$108,132
HUMANA INC SR UNSECURED 03/34 5.95	360,000	$370,932	$352,571
HUMANA INC SR UNSECURED 03/53 5.5	47,000	$45,406	$38,820
HUMANA INC SR UNSECURED 10/44 4.95	30,000	$26,983	$24,113
HUNGARIAN DEVELOPMENT BA GOVT GUARANT REGS 06/28 6.5	408,000	$412,884	$412,372
HUNGARY GOVERNMENT BOND BONDS 07/31 6.75	195,770,000	$598,001	$627,789
HUNGARY GOVERNMENT BOND BONDS 08/30 3	513,540,000	$1,762,603	$1,438,703
HUNGARY GOVERNMENT BOND BONDS 09/37 6.25	791,460,000	$2,762,738	$2,537,854
HUNGARY GOVERNMENT BOND BONDS 10/28 6.75	92,280,000	$340,908	$291,907
HUNGARY GOVERNMENT BOND BONDS 10/31 3.25	575,970,000	$1,647,193	$1,587,369
HUNGARY GOVERNMENT BOND BONDS 10/35 7	558,360,000	$1,756,884	$1,867,139
HUNGARY GOVERNMENT BOND BONDS 10/38 3	59,710,000	$163,383	$140,767
HUNGARY GOVERNMENT BOND BONDS 11/32 4.75	220,480,000	$524,524	$644,462
HUNGARY GOVERNMENT BOND BONDS 12/26 2.75	301,270,000	$995,348	$929,477
HUNGARY SR UNSECURED 03/41 7.625	1,430,000	$2,068,950	$1,573,935
HUNGARY SR UNSECURED 144A 03/36 5.5	3,380,000	$3,325,749	$3,177,764
HUNGARY SR UNSECURED 144A 05/28 6.125	230,000	$233,969	$232,096
HUNGARY SR UNSECURED 144A 06/29 5.25	465,000	$463,169	$459,213
HUNGARY SR UNSECURED 144A 06/34 5.5	1,095,000	$1,067,609	$1,054,049
HUNGARY SR UNSECURED 144A 09/30 5.375	2,460,000	$2,449,979	$2,418,908
HUNGARY SR UNSECURED 144A 09/31 2.125	1,535,000	$1,325,285	$1,283,615
HUNGARY SR UNSECURED 144A 09/32 6.25	840,000	$852,493	$851,268
HUNGARY SR UNSECURED 144A 09/35 6	3,895,000	$4,036,236	$3,807,829
HUNGARY SR UNSECURED 144A 09/51 3.125	1,185,000	$739,834	$667,198
HUNGARY SR UNSECURED 144A 09/55 6.75	1,300,000	$1,327,397	$1,276,536
HUNGARY SR UNSECURED REGS 02/27 5	565,000	$613,518	$646,118
HUNGARY SR UNSECURED REGS 05/28 6.125	920,000	$923,019	$928,384
HUNGARY SR UNSECURED REGS 09/30 5.375	336,000	$334,650	$330,387
HUNGARY SR UNSECURED REGS 09/31 2.125	1,896,000	$1,616,231	$1,585,494
HUNGARY SR UNSECURED REGS 09/32 6.25	207,000	$217,051	$209,777
HUNGARY SR UNSECURED REGS 09/35 6	258,000	$254,379	$252,226

HUNGARY SR UNSECURED REGS 09/52 6.75	539,000	$501,462	$534,973
HUNT COS INC SR SECURED 144A 04/29 5.25	2,795,000	$2,712,618	$2,629,689
HUNTER DOUGLAS INC. 2025 USD TERM LOAN B due 01/20/2032	1,882,669	$1,877,115	$1,883,686
HUNTINGTON BANCSHARES JR SUBORDINA 12/99 VAR	346,000	$342,120	$335,427
HUNTINGTON BANCSHARES SR UNSECURED 02/35 VAR	1,840,000	$1,843,197	$1,775,403
HUNTSMAN INTERNATIONAL L SR UNSECURED 05/29 4.5	297,000	$285,982	$277,247
HUTAMA KARYA PERSERO PT GOVT GUARANT 144A 05/30 3.75	500,000	$508,285	$462,393
HYATT HOTELS CORP SR UNSECURED 06/34 5.5	1,902,000	$1,884,299	$1,813,515
HYATT HOTELS CORP SR UNSECURED 12/31 5.375	1,000,000	$998,066	$973,784
HYBAR LLC SR SECURED 144A 07/34 7.375	864,000	$867,797	$838,675
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A3	2,700,718	$2,700,602	$2,696,663
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A2A	651,173	$651,168	$651,214
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 B A2A	4,006,184	$4,006,144	$4,007,244
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A3	1,536,000	$1,535,804	$1,514,885
HYUNDAI AUTO RECEIVABLES TRUST HART 2026 B A3	8,574,000	$8,573,026	$8,468,401
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 09/30 4.5	3,550,000	$3,551,007	$3,384,266
ICICI BANK LTD/IFSC SR UNSECURED 144A 08/31 5.417	1,000,000	$1,000,000	$968,798
IDFC FIRST BANK LTD SR UNSECURED REGS 08/29 5.625	200,000	$198,810	$196,377
IDFC FIRST BANK LTD SR UNSECURED REGS 08/31 5.8	200,000	$198,689	$194,114
IGT HOLDING IV AB 2025 TERM LOAN B5 due 09/01/2031	761,033	$763,258	$753,423
IHEARTCOMMUNICATIONS INC SR SECURED 144A 05/29 9.125	458,000	$435,685	$390,439
IHEARTCOMMUNICATIONS INC SR SECURED 144A 08/30 7.75	100,000	$91,097	$77,424
IHO VERWALTUNGS GMBH SR SECURED 144A 05/33 7.375	1,273,476	$1,276,705	$1,283,091
IHO VERWALTUNGS GMBH SR SECURED 144A 11/30 7.75	985,000	$995,428	$1,004,292
IHO VERWALTUNGS GMBH SR SECURED 144A 11/32 8	1,115,560	$1,112,090	$1,143,954
IHS HOLDING LTD COMPANY GUAR 144A 11/28 6.25	200,000	$199,258	$198,317
IIFL FINANCE LTD SR SECURED REGS 07/28 8.75	200,000	$204,244	$203,865
IIFL FINANCE LTD SR SECURED REGS 09/29 7.6	200,000	$199,918	$199,247
ILIAD HOLDING SAS SR SECURED 144A 04/31 8.5	4,174,000	$4,276,838	$4,317,894
ILIAD HOLDING SAS SR SECURED 144A 04/32 7	1,714,000	$1,726,961	$1,685,364
ILIAD HOLDING SAS SR SECURED 144A 10/28 7	992,000	$992,275	$990,044
ILIAD HOLDING SAS SR SECURED REGS 04/30 5.375	100,000	$105,865	$113,981
ILIAD HOLDING SAS SR SECURED REGS 04/31 6.875	111,000	$127,404	$130,025
ILIAD SA SR UNSECURED REGS 01/32 4.25	200,000	$233,213	$219,753
ILLINOIS ST ILS 02/35 FIXED 6.63	401,538	$419,061	$406,164
ILLINOIS ST ILS 06/33 FIXED 5.1	18,471,438	$18,410,876	$18,058,773
ILLINOIS ST ILS 07/35 FIXED 7.35	729,643	$786,271	$759,602
ILLUMINATE BUYER LLC 2025 TERM LOAN B due 12/31/2029	500,000	$501,250	$498,815
IMA FINANCIAL GROUP INC 2026 TERM LOAN B due 08/22/2033	292,138	$290,698	$292,219
IMCD NV COMPANY GUAR REGS 03/27 2.125	2,090,000	$2,450,690	$2,358,492
IMPAC CMB TRUST IMM 2004 6 1A2	75,238	$75,170	$75,173
IMPAC CMB TRUST IMM 2005 2 1A1	354,901	$350,236	$350,007
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 02/30 5.5	4,850,000	$4,887,998	$4,818,206
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 02/32 4.875	1,950,000	$1,942,047	$1,856,397
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/27 6.125	1,325,000	$1,322,427	$1,336,184
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/29 3.875	5,750,000	$5,715,608	$5,496,922
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/34 5.875	975,000	$970,988	$953,899
IMPRIVATA INC 2026 TERM LOAN B due 11/30/2029	751,084	$750,398	$756,950
INCEPTION HOLDCO SARL 2026 USD TERM LOAN due 04/09/2031	748,750	$754,874	$750,248
INCREF LLC INCREF 2026 FL2 A 144A	685,000	$685,000	$685,913
INDIA GOVERNMENT BOND SR UNSECURED 02/31 6.36	323,200,000	$3,346,052	$3,290,359
INDIA GOVERNMENT BOND SR UNSECURED 05/36 6.94	35,340,000	$371,126	$362,998
INDIA GOVERNMENT BOND SR UNSECURED 06/53 7.3	289,750,000	$3,566,779	$2,881,224
INDIA GOVERNMENT BOND SR UNSECURED 07/40 6.68	134,830,000	$1,365,360	$1,327,768
INDIA GOVERNMENT BOND SR UNSECURED 08/55 7.24	156,990,000	$1,636,248	$1,554,705
INDIA GOVERNMENT BOND SR UNSECURED 09/52 7.36	107,850,000	$1,269,551	$1,081,611
INDIAN RAILWAY FINANCE SR UNSECURED 144A 01/32 3.57	200,000	$200,000	$178,373
INDIAN RAILWAY FINANCE SR UNSECURED 144A 02/31 2.8	210,000	$210,000	$184,864
INDONESIA GOVERNMENT BONDS 02/31 6.5	1,833,000,000	$123,293	$100,277
INDONESIA GOVERNMENT BONDS 02/33 7	10,285,000,000	$688,436	$569,614
INDONESIA GOVERNMENT BONDS 02/34 6.625	18,609,000,000	$1,156,183	$1,003,538
INDONESIA GOVERNMENT BONDS 03/31 5.875	55,424,000,000	$2,987,553	$2,958,761

INDONESIA GOVERNMENT BONDS 03/34 8.375	10,514,000,000	$823,173	$629,126
INDONESIA GOVERNMENT BONDS 04/27 5.125	60,852,000,000	$3,446,560	$3,357,669
INDONESIA GOVERNMENT BONDS 04/29 6.875	2,212,000,000	$141,584	$123,207
INDONESIA GOVERNMENT BONDS 04/31 7.75	10,658,000,000	$781,982	$614,400
INDONESIA GOVERNMENT BONDS 04/40 7.5	42,031,000,000	$3,041,943	$2,380,797
INDONESIA GOVERNMENT BONDS 05/31 8.75	15,075,000,000	$1,173,745	$897,444
INDONESIA GOVERNMENT BONDS 05/36 8.25	11,696,000,000	$905,072	$701,370
INDONESIA GOVERNMENT BONDS 06/35 7.5	10,133,000,000	$743,486	$575,390
INDONESIA GOVERNMENT BONDS 06/38 7.125	12,042,000,000	$805,672	$665,430
INDONESIA GOVERNMENT BONDS 07/30 6.5	29,085,000,000	$1,572,298	$1,591,824
INDONESIA GOVERNMENT BONDS 07/35 6.75	15,702,000,000	$1,018,057	$847,513
INDONESIA GOVERNMENT BONDS 09/30 7	20,094,000,000	$1,439,137	$1,121,126
INDONESIA GOVT SUKUK SR UNSECURED REGS 06/30 2.8	200,000	$202,201	$180,976
INDONESIA GOVT SUKUK SR UNSECURED REGS 06/32 4.7	200,000	$203,523	$189,206
INDONESIA GOVT SUKUK SR UNSECURED REGS 06/50 3.8	425,000	$364,684	$281,291
INDONESIA GOVT SUKUK SR UNSECURED REGS 11/33 5.6	1,350,000	$1,389,509	$1,313,996
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 2A1B	56,622	$43,765	$49,101
INDYMAC INDX MORTGAGE LOAN TRU INDX 2005 AR12 AX2	835,836	$39,944	$8
INDYMAC INDX MORTGAGE LOAN TRU INDX 2006 FLX1 A1	233,813	$191,612	$218,889
INDYMAC INDX MORTGAGE LOAN TRU INDX 2007 FLX3 A1	805,468	$790,321	$739,591
INEOS FINANCE PLC 2026 USD TERM LOAN due 06/25/2032	263,847	$254,953	$250,270
INEOS FINANCE PLC SR SECURED 144A 04/29 7.5	2,831,000	$2,707,110	$2,755,840
INEOS FINANCE PLC SR SECURED 144A 05/28 6.75	950,000	$915,755	$939,557
INEOS FINANCE PLC SR SECURED REGS 04/29 6.375	200,000	$216,756	$220,880
INEOS QUATTRO FINANCE 2 SR SECURED 144A 03/29 9.625	1,322,000	$1,321,541	$1,138,406
INEOS QUATTRO HOLDINGS UK LTD 2023 USD 1ST LIEN TERM LOAN B due 04/02/2029	1,208,604	$1,084,928	$1,028,172
INEOS US FINANCE LLC 2023 USD TERM LOAN B due 02/18/2030	468,996	$403,418	$447,071
INEOS US FINANCE LLC 2024 USD 1ST LIEN TERM LOAN B due 02/07/2031	375,346	$341,906	$354,391
INFINITY NATURAL RESOURC COMPANY GUAR 144A 04/31 7.625	800,000	$802,651	$786,079
INGERSOLL RAND INC SR UNSECURED 06/31 5.314	534,000	$533,990	$526,662
INGERSOLL RAND INC SR UNSECURED 06/34 5.45	619,000	$618,718	$598,309
INGLES MARKETS INC SR UNSECURED 144A 06/31 4	50,000	$45,652	$44,854
INGRAM MICRO INC SR SECURED 144A 05/29 4.75	676,000	$665,465	$647,021
INMAR INC 2025 REPRICED TERM LOAN B due 10/30/2031	468,511	$459,351	$438,057
INNOPHOS INC 2020 TERM LOAN B due 03/16/2029	146,859	$145,995	$146,124
INSIGHT ENTERPRS COMPANY GUAR 144A 05/32 6.625	205,000	$208,522	$201,593
INSTALLED BUILDING PRODU COMPANY GUAR 144A 02/34 5.625	2,280,000	$2,235,970	$2,123,372
INSTITUTO COSTARRICENSE SR UNSECURED 144A 10/31 6.75	200,000	$198,955	$203,960
INSTRUCTURE HOLDINGS INC 2025 REPRICED TERM LOAN due 11/13/2031	1,172,902	$1,171,192	$1,147,004
INT COMMERCIAL MORTGAGE TRUST INT 2025 PLAZA A 144A	267,000	$267,000	$257,781
INTEGER HOLDINGS CORP. 2026 TERM LOAN B due 09/15/2033	549,855	$549,855	$549,052
INTEL CORP SR UNSECURED 02/30 5.125	340,000	$341,683	$334,576
INTEL CORP SR UNSECURED 02/33 5.2	1,550,000	$1,546,935	$1,488,767
INTEL CORP SR UNSECURED 02/34 5.15	437,000	$435,990	$413,010
INTEL CORP SR UNSECURED 02/54 5.6	6,915,000	$6,327,715	$5,838,509
INTEL CORP SR UNSECURED 03/50 4.75	2,470,000	$2,142,593	$1,863,910
INTEL CORP SR UNSECURED 05/36 5.3	1,045,000	$1,042,094	$974,670
INTEL CORP SR UNSECURED 05/56 6.125	1,535,000	$1,530,665	$1,386,921
INTEL CORP SR UNSECURED 06/31 4.65	1,450,000	$1,446,770	$1,382,930
INTEL CORP SR UNSECURED 08/28 1.6	440,000	$414,073	$411,405
INTEL CORP SR UNSECURED 08/51 3.05	120,000	$73,673	$67,428
INTEL CORP SR UNSECURED 08/52 4.9	885,000	$748,525	$674,363
INTEL CORP SR UNSECURED 10/41 4.8	3,660,000	$3,301,247	$3,010,129
INTEL CORP SR UNSECURED 11/49 3.25	2,145,000	$1,407,755	$1,263,950
INTEL CORP SR UNSECURED 12/47 3.734	1,517,000	$1,109,388	$994,540
INTER AMERICAN DEVEL BK SR UNSECURED 02/36 6.85	78,000,000	$852,496	$720,466
INTER AMERICAN DEVEL BK SR UNSECURED 04/33 7	79,000,000	$940,548	$763,228
INTER AMERICAN DEVEL BK SR UNSECURED 10/30 7.35	57,000,000	$695,602	$573,358
INTERCORP PERU LTD SR UNSECURED 144A 07/33 5.6	286,000	$283,898	$276,362
INTERCORP PERU LTD SR UNSECURED 144A 08/29 3.875	530,000	$506,055	$504,889
INTERSTATE POWER + LIGHT SR UNSECURED 09/34 4.95	1,300,000	$1,297,786	$1,206,981
INTESA SANPAOLO SPA 144A 06/30 VAR	3,565,000	$3,561,268	$3,486,970

INTESA SANPAOLO SPA 144A 06/32 VAR	2,435,000	$2,431,925	$2,341,462
INTESA SANPAOLO SPA SUBORDINATED 144A 06/37 VAR	4,960,000	$4,980,780	$4,644,940
INTESA SANPAOLO SPA SUBORDINATED REGS 06/30 5.148	300,000	$342,162	$386,583
INTL BK RECON + DEVELOP SR UNSECURED 04/30 6.5	107,400,000	$1,233,146	$1,056,992
INTL BK RECON + DEVELOP UNSECURED 09/30 0.00000	4,885,000	$4,604,089	$3,944,000
INTL DEVELOPMENT ASSOC SR UNSECURED 09/31 4.875	3,540,000	$3,538,588	$3,498,045
INTOWN MORTGAGE TRUST TOWN 2025 STAY A 144A	1,658,000	$1,658,000	$1,658,000
INTOWN MORTGAGE TRUST TOWN 2025 STAY C 144A	2,514,000	$2,514,000	$2,517,900
INV 2024 IND MORTGAGE TRUST INV 2024 IND A 144A	885,780	$883,761	$874,984
INVENERGY THRML OPRTING I LLC 2025 TERM LOAN B due 05/17/2032	55,649	$55,273	$55,844
INVENERGY THRML OPRTING I LLC 2025 TERM LOAN C due 05/17/2032	3,872	$3,845	$3,886
INVESCO CLO LTD INVCO 2024 1RA BR2 144A	395,000	$396,545	$395,873
INVITATION HOMES OP COMPANY GUAR 01/33 4.95	1,200,000	$1,194,582	$1,123,806
INVITATION HOMES TRUST IHSFR 2024 SFR1 C 144A	600,000	$569,229	$566,934
ION PLAT FIN US/SARL SR SECURED 144A 05/28 4.625	493,000	$483,911	$454,166
ION PLAT FIN US/SARL SR SECURED 144A 05/28 5	169,000	$162,190	$156,950
ION PLAT FIN US/SARL SR SECURED 144A 05/28 5.75	116,000	$112,452	$108,592
ION PLAT FIN US/SARL SR SECURED 144A 05/29 9.5	415,000	$418,532	$383,013
ION PLATFORM FINANCE SAR SECURED REGS 05/29 7.875	230,000	$274,918	$240,658
ION PLATFORM FINANCE SAR SR SECURED REGS 09/30 6.5	269,000	$316,369	$259,831
ION PLATFORM FINANCE SAR SR SECURED REGS 09/32 6.875	242,000	$284,129	$223,070
ION PLATFORM FINANCE US INC USD TERM LOAN due 10/07/2032	196,590	$194,898	$150,785
ION PLATFORM FINANCE US SR SECURED 144A 09/32 7.875	1,953,000	$1,941,630	$1,539,225
IP 2025 IP MORTGAGE TRUST IP 2025 IP D 144A	968,000	$968,259	$953,560
IP 2025 IP MORTGAGE TRUST IP 2025 IP E 144A	552,000	$551,944	$542,985
IPALCO ENTERPRISES INC SR SECURED 04/34 5.75	1,000,000	$997,853	$945,258
IPD 3 BV SR SECURED REGS 06/31 5.5	301,000	$348,150	$328,389
IPD 3 BV SR SECURED REGS 06/31 VAR	1,000,000	$1,084,750	$1,118,336
IQVIA INC COMPANY GUAR 144A 03/34 6.375	1,914,000	$1,914,000	$1,877,598
IQVIA INC COMPANY GUAR 144A 05/27 5	600,000	$599,813	$597,011
IQVIA INC COMPANY GUAR 144A 06/32 6.25	1,743,000	$1,747,465	$1,713,229
IQVIA INC COMPANY GUAR 144A 10/26 5	200,000	$199,990	$199,960
IQVIA INC COMPANY GUAR REGS 06/33 4.625	141,000	$163,990	$156,291
IRB HOLDING CORP 2025 TERM LOAN B due 12/16/2030	1,430,330	$1,432,377	$1,428,399
IRELAND GOVERNMENT BOND UNSECURED REGS 10/34 2.6	3,219,950	$3,542,672	$3,408,660
IRIDIUM SATELLITE LLC 2024 TERM LOAN B due 09/20/2030	1,332,453	$1,329,659	$1,326,457
IRON MOUNTAIN INC. 2023 TERM LOAN B due 01/31/2031	783,879	$787,314	$782,202
IRON MOUNTAIN INC COMPANY GUAR 144A 01/33 6.25	812,000	$812,000	$784,614
IRON MOUNTAIN INC COMPANY GUAR 144A 01/35 6.25	5,418,000	$5,418,000	$5,151,485
IRON MOUNTAIN INC COMPANY GUAR 144A 02/31 4.5	1,460,000	$1,388,216	$1,337,606
IRON MOUNTAIN INC COMPANY GUAR 144A 03/28 5.25	314,000	$311,769	$310,073
IRON MOUNTAIN INC COMPANY GUAR 144A 07/28 5	240,000	$239,603	$234,609
IRON MOUNTAIN INC COMPANY GUAR 144A 07/30 5.25	683,000	$670,240	$651,052
IRON MOUNTAIN INC COMPANY GUAR 144A 07/32 5.625	929,000	$897,474	$878,084
IRON MOUNTAIN INC COMPANY GUAR 144A 09/27 4.875	1,300,000	$1,295,958	$1,287,055
IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875	571,000	$567,711	$545,264
IRON MOUNTAIN INC COMPANY GUAR REGS 01/34 4.75	162,000	$190,131	$173,447
IRV TRUST IRV 2025 200P A 144A	4,800,000	$4,792,677	$4,573,697
IRV TRUST IRV 2025 200P C 144A	2,250,000	$2,250,000	$2,128,041
ISHARES IBOXX USD HIGH YIELD C ISHR IBX USD HIYLD CB ETF UI	7,000	$541,194	$540,470
ISHARES IBOXX USD INVESTMENT G ISHR IBX USD INVGD CB ETF UI	6,500	$696,110	$664,170
ISKANDAR ENTERPRISE LLC CLDHQ 2026 1A A21 144A	890,000	$890,000	$846,965
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 03/32 7.5	1,350,000	$1,335,252	$1,302,049
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/29 6.975	900,000	$897,410	$881,953
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/31 7.375	2,780,000	$2,591,866	$2,708,350
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 04/51 8.875	250,000	$254,714	$239,516
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 09/36 7.9	3,040,000	$2,968,774	$2,878,945
ISLAMIC REP OF PAKISTAN SR UNSECURED 144A 12/27 6.875	200,000	$186,881	$199,758
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/31 7.375	700,000	$631,740	$681,959
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 04/51 8.875	252,000	$193,461	$241,432
ISLAMIC REP OF PAKISTAN SR UNSECURED REGS 12/27 6.875	500,000	$480,443	$499,396
ISOTOPE FINCO 2 LLC DELAYED DRAW TERM LOAN due 09/23/2033	36,305	$36,214	$36,305

ISOTOPE FINCO 2 LLC TERM LOAN B due 09/23/2033	227,012	$226,444	$227,012
ISOTOPE FINCO SARL/2 LLC SR SECURED 144A 10/33 7.125	1,139,000	$1,141,810	$1,139,854
ISOTOPE FINCO SARL/2 LLC SR SECURED REGS 10/33 5.5	168,000	$191,545	$190,821
ITALMATCH CHEMICALS SPA SR SECURED REGS 02/31 6.25	100,000	$119,295	$111,786
ITC HOLDINGS CORP SR UNSECURED 144A 04/31 4.875	1,680,000	$1,678,132	$1,617,474
ITC HOLDINGS CORP SR UNSECURED 144A 04/36 5.5	1,405,000	$1,403,756	$1,331,886
ITELYUM REGENERATION SPA SR SECURED REGS 04/30 5.75	388,000	$456,233	$437,107
ITHACA ENERGY NORTH COMPANY GUAR REGS 10/31 5.5	224,000	$265,335	$253,208
ITT HOLDINGS LLC 2026 TERM LOAN B due 10/11/2030	246,875	$247,402	$246,413
ITT HOLDINGS LLC SR UNSECURED 144A 08/29 6.5	784,000	$772,948	$767,770
IVORY COAST SR UNSECURED 144A 01/33 7.625	690,000	$681,871	$702,631
IVORY COAST SR UNSECURED 144A 01/37 8.25	820,000	$839,211	$856,332
IVORY COAST SR UNSECURED 144A 02/41 6.75	2,355,000	$2,271,071	$2,124,386
IVORY COAST SR UNSECURED 144A 03/28 6.375	484,909	$486,999	$486,880
IVORY COAST SR UNSECURED 144A 03/30 5.25	250,000	$310,138	$282,700
IVORY COAST SR UNSECURED 144A 04/36 8.075	4,435,000	$4,502,023	$4,569,125
IVORY COAST SR UNSECURED 144A 06/33 6.125	3,385,000	$3,244,496	$3,205,701
IVORY COAST SR UNSECURED 144A 10/31 5.875	610,000	$706,892	$699,161
IVORY COAST SR UNSECURED REGS 01/32 4.875	2,300,000	$2,760,674	$2,500,981
IVORY COAST SR UNSECURED REGS 01/33 7.625	1,221,000	$1,236,945	$1,243,351
IVORY COAST SR UNSECURED REGS 01/37 8.25	1,036,000	$1,023,027	$1,081,903
IVORY COAST SR UNSECURED REGS 02/41 6.75	1,252,000	$1,189,479	$1,129,397
IVORY COAST SR UNSECURED REGS 03/28 6.375	133,400	$134,412	$133,942
IVORY COAST SR UNSECURED REGS 03/30 5.25	1,400,000	$1,498,693	$1,583,121
IVORY COAST SR UNSECURED REGS 06/33 6.125	847,000	$777,970	$802,135
IVORY COAST SR UNSECURED REGS 10/31 5.875	307,000	$326,983	$351,873
J.P. MORGAN ALTERNATIVE LOAN T JPALT 2007 A1 1A2A	77,667	$77,656	$73,722
J.P. MORGAN ALTERNATIVE LOAN T JPALT 2007 S1 A1	643,617	$614,423	$626,778
J+J VENTURES GAMING LLC 2025 REPRICED TERM LOAN B due 04/26/2030	1,571,013	$1,559,902	$1,544,368
JACKSON GENERATION LLC TERM LOAN B due 07/08/2033	87,437	$87,225	$87,109
JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 07/29 5.5	250,000	$250,000	$243,193
JAMESTOWN CLO LTD JTWN 2019 14A A2RR 144A	3,500,000	$3,500,000	$3,502,380
JAMESTOWN CLO LTD JTWN 2021 17A AR 144A	1,000,000	$1,000,721	$999,886
JANE PURCHASER, LLC DELAYED DRAW TERM LOAN due 11/28/2031	19,286	$19,286	$19,251
JANE PURCHASER, LLC TERM LOAN due 11/28/2031	113,979	$113,556	$113,772
JANE STREET GRP/JSG FIN SR SECURED 144A 08/31 7.294	4,076,000	$4,076,000	$4,030,145
JANE STREET GRP/JSG FIN SR SECURED 144A 08/33 7.686	3,966,000	$3,966,000	$3,906,510
JANE STREET GRP/JSG FIN SR SECURED 144A 08/36 8.088	2,826,000	$2,826,000	$2,797,740
JAPAN INT L COOP AGENCY GOVT GUARANT 05/31 4.375	2,820,000	$2,807,566	$2,716,983
JAPAN TOBACCO INC SR UNSECURED 144A 05/28 4.85	675,000	$674,515	$671,383
JAPAN TOBACCO INC SR UNSECURED 144A 06/30 5.25	950,000	$949,128	$940,330
JAPAN TOBACCO INC SR UNSECURED 144A 06/35 5.85	625,000	$623,518	$618,743
JAZZ SECURITIES DAC SR SECURED 144A 01/29 4.375	200,000	$196,358	$192,701
JB POINDEXTER + CO INC SR UNSECURED 144A 12/31 8.75	2,943,000	$2,977,581	$2,950,807
JBS NV/USA FOODS/FOOD CO SR UNSECURED 04/35 5.95	1,465,000	$1,468,932	$1,412,352
JC COMMERCIAL MORTGAGE TRUST JC 2026 VYV A 144A	717,000	$717,000	$694,802
JDE PEET S NV COMPANY GUAR 144A 01/27 1.375	675,000	$674,756	$667,719
JEFFERIES FIN LLC / JFIN SR SECURED 144A 10/31 6.625	400,000	$395,158	$383,514
JEFFERIES FIN LLC / JFIN SR UNSECURED 144A 08/28 5	400,000	$391,283	$381,365
JEFFERIES FINANCE LLC 2024 TERM LOAN due 10/21/2031	689,475	$684,720	$682,753
JEFFERSON CAPITAL HOLDIN COMPANY GUAR 144A 02/29 9.5	240,000	$242,617	$247,276
JEFFERSON CAPITAL HOLDIN COMPANY GUAR 144A 05/30 8.25	595,000	$617,257	$608,956
JERROLD FINCO PLC SR SECURED REGS 04/30 7.875	113,000	$154,482	$151,241
JERSEY CENTRAL PWR + LT SR UNSECURED 01/36 5.15	1,500,000	$1,497,066	$1,397,499
JETBLUE AIRWAYS CORP PASS THRU CE 05/34 4	256,039	$264,198	$235,538
JETBLUE AIRWAYS/LOYALTY SR SECURED 144A 09/31 9.875	3,018,000	$2,898,880	$2,387,746
JH NORTH AMERICA HOLDING SR SECURED 144A 07/32 6.125	1,289,000	$1,299,219	$1,258,508
JM SMUCKER CO SR UNSECURED 11/33 6.2	783,000	$795,461	$794,399
JOHNSTONE SUPPLY LLC 2026 REPRICED TERM LOAN B due 06/09/2031	295,477	$295,153	$295,191
JONES DESLAURIERS INSURA SR SECURED 144A 03/30 8.5	345,000	$352,306	$346,600
JOURNEY PERSONAL CARE CORP 2024 TERM LOAN B due 03/01/2028	702,720	$703,372	$699,206
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2018 ASH8 A 144A	2,040,506	$2,026,431	$2,020,101

JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO B 144A	1,150,000	$1,173,786	$948,647
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 OPO D 144A	100,000	$96,044	$75,591
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2024 IGLG A 144A	1,160,000	$1,156,236	$1,151,525
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2024 IGLG D 144A	240,000	$239,212	$237,405
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2024 OMNI A 144A	270,000	$276,608	$269,703
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2026 FUN D 144A	1,100,000	$1,109,707	$1,107,553
JP MORGAN MORTGAGE TRUST JPMMT 2004 A2 4A1	91,890	$93,669	$89,907
JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A	102,194	$92,619	$87,333
JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A	316,047	$285,780	$269,929
JP MORGAN MORTGAGE TRUST JPMMT 2019 1 A3 144A	230,556	$231,831	$203,770
JP MORGAN MORTGAGE TRUST JPMMT 2019 7 A11 144A	33,526	$33,526	$32,803
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV2 A11 144A	85,529	$85,370	$83,651
JP MORGAN MORTGAGE TRUST JPMMT 2019 INV3 A11 144A	71,659	$71,522	$70,457
JP MORGAN MORTGAGE TRUST JPMMT 2020 8 A11 144A	205,951	$205,945	$193,469
JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A11 144A	124,950	$118,152	$115,377
JP MORGAN MORTGAGE TRUST JPMMT 2021 14 A12 144A	423,804	$411,660	$389,534
JP MORGAN MORTGAGE TRUST JPMMT 2021 INV5 A3 144A	597,723	$545,855	$530,839
JP MORGAN MORTGAGE TRUST JPMMT 2021 LTV2 A3 144A	320,356	$270,847	$259,825
JP MORGAN MORTGAGE TRUST JPMMT 2023 10 A6 144A	101,723	$100,370	$101,392
JP MORGAN MORTGAGE TRUST JPMMT 2023 DSC1 A1 144A	236,750	$229,084	$220,710
JP MORGAN MORTGAGE TRUST JPMMT 2024 2 A3 144A	154,921	$153,469	$149,836
JP MORGAN MORTGAGE TRUST JPMMT 2024 9 A11 144A	463,176	$463,174	$461,491
JP MORGAN MORTGAGE TRUST JPMMT 2024 HE1 A1 144A	593,061	$593,061	$593,231
JP MORGAN MORTGAGE TRUST JPMMT 2025 CES2 M1 144A	582,000	$580,252	$571,243
JP MORGAN MORTGAGE TRUST JPMMT 2025 DSC2 A1 144A	1,232,830	$1,232,749	$1,201,798
JP MORGAN MORTGAGE TRUST JPMMT 2025 NQM3 A1 144A	286,080	$286,059	$281,648
JP MORGAN MORTGAGE TRUST JPMMT 2025 NQM4 A1 144A	1,204,589	$1,203,776	$1,171,664
JP MORGAN MORTGAGE TRUST JPMMT 2025 NQM5 A1 144A	537,708	$537,688	$521,598
JP MORGAN MORTGAGE TRUST JPMMT 2025 VIS2 A1 144A	1,684,972	$1,684,778	$1,649,583
JP MORGAN MORTGAGE TRUST JPMMT 2025 VIS3 A1 144A	819,209	$819,164	$796,909
JP MORGAN MORTGAGE TRUST JPMMT 2026 ACES1 M1 144A	800,000	$799,965	$747,996
JP MORGAN MORTGAGE TRUST JPMMT 2026 NQM2 A2 144A	4,126,148	$4,125,994	$4,036,546
JP MORGAN MORTGAGE TRUST JPMMT 2026 NQX2 A1 144A	3,843,184	$3,843,174	$3,773,318
JPMF1 MULTIFAMILY MORTGAGE TRU JPMF1 2026 FX1 A3	3,005,000	$3,034,826	$2,940,459
JPMORGAN CHASE + CO JR SUBORDINA 09/30 8.75	4,200,000	$4,301,516	$4,655,046
JPMORGAN CHASE + CO SR UNSECURED 01/30 VAR	1,337,000	$1,341,107	$1,322,803
JPMORGAN CHASE + CO SR UNSECURED 01/31 VAR	3,357,000	$3,385,651	$3,299,701
JPMORGAN CHASE + CO SR UNSECURED 01/32 VAR	804,000	$793,678	$759,302
JPMORGAN CHASE + CO SR UNSECURED 01/35 VAR	705,000	$705,000	$675,775
JPMORGAN CHASE + CO SR UNSECURED 01/36 VAR	10,941,000	$11,057,221	$10,511,555
JPMORGAN CHASE + CO SR UNSECURED 01/37 VAR	327,000	$320,326	$298,753
JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	2,900,000	$2,900,000	$2,888,501
JPMORGAN CHASE + CO SR UNSECURED 02/32 VAR	620,000	$546,020	$529,121
JPMORGAN CHASE + CO SR UNSECURED 03/31 VAR	5,165,000	$5,220,493	$4,971,720
JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	1,679,000	$1,688,267	$1,684,736
JPMORGAN CHASE + CO SR UNSECURED 04/30 VAR	882,000	$873,893	$857,490
JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR	5,235,000	$5,031,381	$4,705,375
JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR	22,757,000	$22,579,638	$21,588,700
JPMORGAN CHASE + CO SR UNSECURED 04/33 VAR	240,000	$228,343	$225,430
JPMORGAN CHASE + CO SR UNSECURED 04/35 VAR	5,200,000	$5,283,102	$5,105,797
JPMORGAN CHASE + CO SR UNSECURED 04/36 VAR	7,730,000	$7,806,460	$7,460,903
JPMORGAN CHASE + CO SR UNSECURED 04/37 VAR	455,000	$441,864	$423,661
JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR	144,000	$102,167	$86,501
JPMORGAN CHASE + CO SR UNSECURED 05/28 VAR	552,000	$547,634	$547,262
JPMORGAN CHASE + CO SR UNSECURED 06/28 VAR	3,700,000	$3,640,271	$3,632,065
JPMORGAN CHASE + CO SR UNSECURED 06/29 VAR	1,315,000	$1,261,861	$1,246,195
JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	1,000,000	$1,000,000	$980,170
JPMORGAN CHASE + CO SR UNSECURED 07/30 VAR	4,558,000	$4,557,265	$4,478,841
JPMORGAN CHASE + CO SR UNSECURED 07/33 VAR	95,000	$92,182	$90,526
JPMORGAN CHASE + CO SR UNSECURED 07/35 VAR	40,000	$40,626	$38,063
JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95	4,000,000	$4,000,000	$4,000,000
JPMORGAN CHASE + CO SR UNSECURED 10/28 VAR	3,034,000	$3,032,990	$3,014,540

JPMORGAN CHASE + CO SR UNSECURED 10/30 VAR	3,876,000	$3,726,667	$3,637,235
JPMORGAN CHASE + CO SR UNSECURED 10/31 VAR	1,720,000	$1,718,591	$1,627,828
JPMORGAN CHASE + CO SR UNSECURED 10/35 VAR	1,905,000	$1,850,547	$1,767,691
JPMORGAN CHASE + CO SR UNSECURED 11/41 VAR	1,230,000	$1,230,000	$796,941
JPMORGAN CHASE + CO SUBORDINATED 02/37 VAR	1,675,000	$1,675,000	$1,542,533
JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR	9,850,000	$9,446,242	$8,942,458
JPMORGAN CHASE + CO SUBORDINATED 09/33 VAR	2,425,000	$2,494,847	$2,393,414
JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25	1,700,000	$1,706,453	$1,691,272
JUMP FINANCIAL LLC 2025 1ST LIEN TERM LOAN B due 02/26/2032	1,351,829	$1,353,725	$1,350,139
JUPITER BORROWER INC TERM LOAN B due 06/30/2033	1,000,000	$995,167	$1,000,420
JUPITER BUYER, INC. 2024 TERM LOAN B due 11/03/2031	1,153,091	$1,145,858	$1,155,732
JUST GROUP PLC SUBORDINATED REGS 09/37 VAR	100,000	$133,476	$128,632
JW ALUMINUM CONT CAST CO SR SECURED 144A 04/30 10.25	655,000	$668,333	$684,475
K HOVNANIAN ENTERPRISES COMPANY GUAR 144A 04/31 8	185,000	$187,201	$182,579
K HOVNANIAN ENTERPRISES COMPANY GUAR 144A 10/33 8.375	230,000	$233,532	$224,814
K MAC HOLDINGS CORP 2025 ADD ON TERM LOAN due 07/21/2028	666,916	$666,916	$666,870
KAISER ALUMINUM CORP COMPANY GUAR 144A 06/31 4.5	1,235,000	$1,126,053	$1,133,634
KAISER ALUMINUM CORP SR UNSECURED 144A 03/34 5.875	1,202,000	$1,206,398	$1,123,275
KAISER FOUNDATION HOSPIT COMPANY GUAR 04/42 4.875	590,000	$690,828	$512,148
KALLPA GENERACION SA SR UNSECURED 144A 01/32 5.875	423,000	$428,393	$415,488
KALLPA GENERACION SA SR UNSECURED 144A 09/35 5.5	620,000	$624,155	$583,296
KAMAN CORPORATION 2026 DELAYED DRAW TERM LOAN due 02/26/2032	28,249	$28,215	$28,221
KAPLA HOLDING SAS SR SECURED REGS 04/31 5	241,000	$286,629	$262,754
KAPLA HOLDING SAS SR SECURED REGS 04/33 VAR	100,000	$117,110	$113,545
KARMAN HOLDINGS LLC 2026 1ST LIEN TERM LOAN B due 04/01/2032	161,872	$163,287	$161,629
KASEYA INC 2025 1L TERM LOAN B due 03/22/2032	587,020	$584,716	$487,743
KASIKORNBANK PCL HK SUBORDINATED REGS 09/36 VAR	200,000	$200,000	$196,482
KASPI.KZ JSC SR UNSECURED 144A 04/31 5.9	2,000,000	$1,996,502	$1,930,706
KAZAKH GOV BOND MEUKAM BONDS 03/34 15.1	1,992,995,000	$4,296,709	$4,733,430
KAZAKHSTAN TEMIR ZHOLY COMPANY GUAR 144A 04/31 4.875	269,000	$267,654	$254,599
KAZAKHSTAN TEMIR ZHOLY COMPANY GUAR 144A 04/36 5.25	280,000	$277,425	$255,996
KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 10/48 6.375	460,000	$632,841	$417,349
KB HOME COMPANY GUAR 06/31 4	350,000	$354,812	$310,382
KB HOME COMPANY GUAR 07/30 7.25	285,000	$286,778	$284,954
KB HOME COMPANY GUAR 11/29 4.8	500,000	$513,100	$474,218
KBR INC 2024 1ST LIEN TERM LOAN B due 01/17/2031	541,501	$543,606	$542,660
KBR INC COMPANY GUAR 144A 09/28 4.75	932,000	$922,008	$913,691
KEHE DIST/FIN / NEXTWAVE SR SECURED 144A 04/33 7.125	435,000	$435,820	$424,006
KEHE DIST/FIN / NEXTWAVE SR SECURED 144A 08/34 7	703,000	$701,970	$679,317
KELR TRUST KELR 2026 MF A 144A	84,000	$84,000	$84,000
KELR TRUST KELR 2026 MF D 144A	315,000	$315,000	$313,864
KEN GARFF AUTOMOTIVE LLC SR UNSECURED 144A 09/28 4.875	258,000	$254,283	$255,509
KENNAMETAL INC SR UNSECURED 05/36 5.8	2,425,000	$2,427,601	$2,312,272
KENNEDY LEWIS CLO LTD KLLM 2024 15A C1R 144A	3,500,000	$3,500,000	$3,502,088
KENNEDY LEWIS CLO LTD KLLM 2024 18A A 144A	3,500,000	$3,503,364	$3,501,921
KENNEDY LEWIS CLO LTD KLLM 2024 20A A 144A	3,850,000	$3,850,000	$3,853,122
KENNEDY LEWIS CLO LTD KLLM 2025 22A A 144A	5,725,000	$5,728,577	$5,729,832
KENNEDY LEWIS CLO LTD KLLM 4A AR3 144A	250,000	$250,000	$249,872
KENNEDY LEWIS CLO LTD KLLM 8A A1R2 144A	250,000	$250,224	$250,204
KENNEDY WILSON INC COMPANY GUAR 144A 06/31 7	130,000	$130,000	$128,146
KENNEDY WILSON INC COMPANY GUAR 144A 06/33 7.25	630,000	$640,021	$617,290
KENVUE INC COMPANY GUAR 03/63 5.2	2,500,000	$2,277,469	$2,041,977
KENVUE INC SR UNSECURED 03/53 5.05	2,505,000	$2,258,069	$2,067,848
KERING SR UNSECURED REGS 11/26 5.125	100,000	$132,681	$132,913
KESTRA ADVISOR SRVS HOLD A INC 2026 TERM LOAN B due 03/22/2031	143,766	$143,766	$142,198
KEURIG DR PEPPER INC COMPANY GUAR 05/28 4.597	4,000,000	$3,950,536	$3,948,689
KEYBANK NATIONAL ASSN SR UNSECURED 12/27 4.39	325,000	$325,016	$321,875
KEYCORP SR UNSECURED 06/33 VAR	4,655,000	$4,612,639	$4,353,920
KFW GOVT GUARANT 10/31 4.5	5,680,000	$5,650,785	$5,525,374
KILROY REALTY LP COMPANY GUAR 01/36 6.25	1,025,000	$1,031,164	$970,594
KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95	1,025,000	$1,103,667	$1,078,294
KINDER MORGAN ENER PART COMPANY GUAR 09/39 6.5	900,000	$1,032,888	$905,459

KINDER MORGAN INC COMPANY GUAR 02/33 4.8	1,500,000	$1,437,751	$1,412,532
KINDER MORGAN INC COMPANY GUAR 03/48 5.2	10,000	$9,278	$8,337
KINDER MORGAN INC COMPANY GUAR 06/30 5.15	1,950,000	$2,000,370	$1,924,097
KINDER MORGAN INC COMPANY GUAR 06/35 5.85	1,000,000	$1,032,930	$983,757
KINDER MORGAN INC COMPANY GUAR 08/31 7.8	715,000	$794,553	$777,685
KINETIC ABS ISSUER LLC UNITK 2026 1A B 144A	1,000,000	$981,485	$950,221
KINETIK HOLDINGS LP COMPANY GUAR 144A 06/30 5.875	990,000	$987,237	$971,252
KINETIK HOLDINGS LP SR UNSECURED 144A 12/28 6.625	1,576,000	$1,586,707	$1,584,520
KINGDOM OF BAHRAIN SR UNSECURED 144A 02/38 7.1	809,000	$809,000	$717,503
KINGDOM OF BAHRAIN SR UNSECURED 144A 05/30 7.375	400,000	$424,017	$384,423
KINGDOM OF BAHRAIN SR UNSECURED 144A 09/29 6.75	400,000	$409,550	$380,393
KINGDOM OF BAHRAIN SR UNSECURED 144A 09/44 6	490,000	$398,331	$373,724
KINGDOM OF BAHRAIN SR UNSECURED 144A 10/28 7	400,000	$415,310	$388,720
KINGDOM OF BAHRAIN SR UNSECURED 144A 10/37 6.625	1,088,000	$1,054,829	$931,604
KINGDOM OF BAHRAIN SR UNSECURED REGS 02/36 7.5	297,000	$297,000	$276,549
KINGDOM OF BAHRAIN SR UNSECURED REGS 05/34 5.625	1,100,000	$1,032,177	$930,293
KINGDOM OF BAHRAIN SR UNSECURED REGS 09/31 5.625	702,000	$678,045	$622,860
KINGDOM OF BAHRAIN SR UNSECURED REGS 09/32 5.45	200,000	$187,488	$172,813
KINGDOM OF BAHRAIN SR UNSECURED REGS 09/47 7.5	539,000	$511,474	$477,775
KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75	280,000	$281,159	$283,726
KINGDOM OF JORDAN SR UNSECURED 144A 01/29 7.5	310,000	$308,361	$315,245
KINGDOM OF JORDAN SR UNSECURED 144A 10/47 7.375	422,000	$379,822	$395,783
KINGDOM OF JORDAN SR UNSECURED 144A 11/32 5.75	571,000	$565,250	$542,349
KINGDOM OF JORDAN SR UNSECURED REGS 01/29 7.5	526,000	$542,430	$534,900
KINGDOM OF MOROCCO SR UNSECURED 144A 03/28 5.95	540,000	$538,027	$540,843
KINGDOM OF MOROCCO SR UNSECURED 144A 04/35 4.75	1,065,000	$1,206,566	$1,156,124
KINGDOM OF MOROCCO SR UNSECURED 144A 05/34 4.75	505,000	$582,248	$551,996
KINGDOM OF MOROCCO SR UNSECURED 144A 09/33 6.5	915,000	$996,087	$925,332
KINGDOM OF MOROCCO SR UNSECURED 144A 12/27 2.375	400,000	$382,396	$384,643
KINGDOM OF MOROCCO SR UNSECURED 144A 12/32 3	2,605,000	$2,332,255	$2,172,378
KINGDOM OF MOROCCO SR UNSECURED REGS 12/32 3	1,615,000	$1,387,054	$1,346,791
KINGDOM OF MOROCCO SR UNSECURED REGS 12/50 4	563,000	$431,953	$362,682
KKR APPLE BIDCO LLC 2025 TERM LOAN due 09/23/2031	792,957	$793,538	$793,457
KKR FINANCIAL CLO LTD KKR 2024 50A A1R 144A	3,830,000	$3,830,000	$3,830,769
KKR FINANCIAL CLO LTD KKR 2025 58A D1 144A	260,000	$260,784	$263,176
KKR FINANCIAL CLO LTD KKR 2025 59A A1 144A	980,000	$980,475	$980,228
KKR FINANCIAL CLO LTD KKR 2026 63A A1 144A	795,000	$794,035	$794,591
KKR FINANCIAL CLO LTD KKR 27A A1R2 144A	1,580,000	$1,581,470	$1,579,546
KKR FINANCIAL CLO LTD KKR 36A AR 144A	500,000	$500,387	$499,847
KKR FINANCIAL CLO LTD KKR 38A BR 144A	1,180,000	$1,181,849	$1,182,903
KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5	120,000	$119,425	$104,687
KLA CORP SR UNSECURED 07/52 4.95	120,000	$102,534	$97,617
KLEOPATRA FINCO SARL SR SECURED 01/31 VAR	82,683	$2,370	$84,522
KNIFE RIVER CORP COMPANY GUAR 144A 05/31 7.75	1,049,000	$1,059,282	$1,064,051
KNOWBE4 INC 2025 TERM LOAN due 07/23/2032	621,251	$619,781	$434,876
KODIAK GAS SERVICES LLC COMPANY GUAR 144A 04/31 5.875	1,719,000	$1,711,543	$1,654,012
KODIAK GAS SERVICES LLC COMPANY GUAR 144A 10/33 6.5	1,563,000	$1,585,675	$1,509,290
KODIAK GAS SERVICES LLC COMPANY GUAR 144A 10/35 6.75	1,382,000	$1,409,917	$1,338,736
KOHL S CORPORATION SR UNSECURED 05/31 5.125	392,000	$327,052	$343,734
KONINKLIJKE KPN NV SUBORDINATED REGS 12/99 VAR	100,000	$115,329	$111,307
KONTOOR BRANDS INC COMPANY GUAR 144A 11/29 4.125	871,000	$839,187	$812,213
KOREA DEVELOPMENT BANK SR UNSECURED 09/31 4.75	7,415,000	$7,406,635	$7,232,192
KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 5.2	750,000	$762,496	$726,634
KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5	1,500,000	$1,586,528	$1,252,567
KRAKEN OIL + GAS PARTNER SR UNSECURED 144A 05/31 7.125	1,000,000	$999,999	$982,900
KRAKEN OIL + GAS PARTNER SR UNSECURED 144A 08/29 7.625	1,150,000	$1,147,428	$1,158,622
KROGER CO SR UNSECURED 09/34 5	4,070,000	$4,045,208	$3,791,369
KROGER CO SR UNSECURED 09/64 5.65	1,890,000	$1,792,863	$1,598,376
KRONOS ACQUISITION HOLDI SR UNSECURED 144A 06/32 10.75	135,000	$131,348	$50,625
KRONOS INTERNATIONAL INC SR SECURED REGS 03/29 9.5	200,000	$234,702	$228,082
KSA IJARAH SUKUK LTD SR UNSECURED 144A 09/30 4.25	577,000	$574,258	$546,725
KSA IJARAH SUKUK LTD SR UNSECURED 144A 09/35 4.875	743,000	$735,101	$683,294

KSA IJARAH SUKUK SR UNSECURED 144A 09/31 5.257	757,000	$757,000	$742,140
KSA IJARAH SUKUK SR UNSECURED 144A 09/36 5.598	725,000	$725,000	$702,584
KSL COMMERCIAL MORTGAGE TRUST KSL 2025 MAK A	305,000	$304,285	$304,323
KSL COMMERCIAL MORTGAGE TRUST KSL 2026 HT3 A 144A	396,000	$396,000	$396,245
KUBOTA CREDIT OWNER TRUST KCOT 2026 2A A1 144A	890,786	$890,786	$884,898
KUEHG CORP 2025 TERM LOAN due 06/12/2030	228,593	$228,593	$209,035
KUWAIT INTL BOND SR UNSECURED 144A 10/30 4.136	472,000	$463,213	$446,191
L3HARRIS TECH INC SR UNSECURED 01/27 5.4	4,000,000	$4,006,169	$4,006,052
L3HARRIS TECH INC SR UNSECURED 06/28 4.4	466,000	$466,442	$459,119
L3HARRIS TECH INC SR UNSECURED 07/33 5.4	634,000	$633,499	$615,262
LABORATORY CORP OF AMER COMPANY GUAR 10/34 4.8	602,000	$588,194	$555,311
LACKAWANNA ENERGY CENTER LLC 2025 TERM LOAN due 08/05/2032	774,091	$772,474	$777,481
LADDER CAPITAL COMMERCIAL MORT LCCM 2013 GCP XA 144A	10,503,745	$469,815	$162,440
LAMAR MEDIA CORP COMPANY GUAR 01/29 4.875	76,000	$75,863	$73,870
LAMAR MEDIA CORP COMPANY GUAR 02/28 3.75	200,000	$196,264	$193,512
LAMAR MEDIA CORP COMPANY GUAR 144A 11/33 5.375	1,210,000	$1,210,000	$1,122,589
LAMB WESTON HLD COMPANY GUAR 144A 01/30 4.125	278,000	$270,240	$257,452
LAMB WESTON HLD COMPANY GUAR 144A 01/32 4.375	475,000	$459,530	$427,052
LAMB WESTON HLD COMPANY GUAR 144A 05/28 4.875	600,000	$613,177	$587,679
LAMBDA INC TERM LOAN B due 12/31/2030	290,000	$291,366	$290,603
LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/36 5	3,540,000	$3,522,158	$3,438,248
LAS VEGAS SANDS CORP SR UNSECURED 06/28 5.625	1,060,000	$1,059,588	$1,060,043
LAS VEGAS SANDS CORP SR UNSECURED 06/30 6	390,000	$389,695	$388,938
LAS VEGAS SANDS CORP SR UNSECURED 08/29 6	260,000	$264,146	$260,828
LAS VEGAS SANDS CORP SR UNSECURED 08/34 6.2	1,700,000	$1,707,247	$1,657,970
LAVENDER DUTCH BORROWERCO BV USD TERM LOAN due 12/30/2032	838,274	$840,733	$834,083
LAZARD GROUP LLC SR UNSECURED 03/29 4.375	700,000	$698,477	$676,632
LBA TRUST LBA 2024 7IND A 144A	930,352	$928,246	$930,352
LBA TRUST LBA 2026 LBA6 A 144A	1,025,000	$1,025,000	$1,025,637
LBA TRUST LBA 2026 LBA6 C 144A	3,912,000	$3,912,000	$3,909,555
LBM ACQUISITION LLC 2024 INCREMENTAL TERM LOAN B due 06/06/2031	72,811	$72,811	$51,077
LBM ACQUISITION LLC 2025 INCREMENTAL TERM LOAN due 06/06/2031	75,495	$73,058	$55,705
LBM ACQUISITION LLC COMPANY GUAR 144A 01/29 6.25	100,000	$97,141	$54,483
LBM ACQUISITION LLC SR SECURED 144A 06/31 9.5	790,000	$765,299	$574,815
LC AHAB US BIDCO LLC TERM LOAN B due 05/01/2031	916,933	$916,143	$914,640
LCM INVESTMENTS HOLDINGS SR UNSECURED 144A 05/29 4.875	447,000	$437,589	$426,248
LCM INVESTMENTS HOLDINGS SR UNSECURED 144A 08/31 8.25	2,560,000	$2,618,176	$2,599,731
LCM LTD PARTNERSHIP LCM 29A BR 144A	1,415,480	$1,415,480	$1,415,990
LCM LTD PARTNERSHIP LCM 30A CR 144A	1,400,000	$1,400,000	$1,405,662
LD CELULOSE INTERNATIONA SR SECURED 144A 01/32 7.95	200,000	$199,630	$203,162
LEEWARD RENEWABL COMPANY GUAR 144A 07/29 4.25	25,000	$22,880	$23,349
LEHMAN BROS CAP TR VII LIMITD GUARA 11/49 VAR	1,560,000	$1,466,503	$156
LEHMAN BROTHERS HOLDINGS SR UNSECURED 04/09 VAR	4,009	$806	$0
LEHMAN BROTHERS HOLDINGS SR UNSECURED 09/14 6.2	1,010,000	$1,004,329	$101
LEHMAN BROTHERS HOLDINGS SR UNSECURED 10/08 VAR	4,009	$806	$0
LEHMAN BROTHERS HOLDINGS SR UNSECURED 11/09 VAR	43,886	$8,828	$4
LEHMAN BRTH HLD 11/56 5.857	90,000	$9	$9
LEHMAN XS TRUST LXS 2005 6 1A1	186,124	$176,335	$132,514
LENDINGTREE INC 2025 TERM LOAN due 08/21/2030	486,509	$482,697	$478,847
LES SCHWAB TIRE CENTERS 2025 TERM LOAN B due 04/23/2031	746,222	$748,391	$744,356
LETRA TESOURO NACIONAL BILLS 01/30 0.00000	30,688,000	$3,896,293	$3,891,746
LETRA TESOURO NACIONAL BILLS 01/32 0.00000	132,114,000	$12,707,746	$12,824,876
LEVEL 3 FINANCING INC 2026 TERM LOAN B due 03/29/2032	600,000	$600,000	$599,124
LEVEL 3 FINANCING INC COMPANY GUAR 144A 01/36 8.5	2,905,789	$2,981,508	$2,842,270
LEVEL 3 FINANCING INC COMPANY GUAR 144A 02/37 7.5	1,547,000	$1,550,597	$1,422,416
LEVEL 3 FINANCING INC COMPANY GUAR 144A 07/29 3.75	395,000	$342,616	$363,400
LEVEL 3 FINANCING INC SR SECURED 144A 03/34 7	5,292,771	$5,361,588	$5,170,384
LEVEL 3 FINANCING INC SR SECURED 144A 06/33 6.875	1,139,000	$1,158,419	$1,108,307
LEX TRUST LEXT 2026 450 D 144A	961,000	$961,000	$962,201
LFS TOPCO LLC SR UNSECURED 144A 07/30 8.75	2,470,000	$2,442,308	$2,347,055
LGENERGYSOLUTION SR UNSECURED 144A 04/31 5.25	417,000	$412,121	$403,098
LGI HOMES INC COMPANY GUAR 144A 07/29 4	470,000	$438,852	$427,064

LGI HOMES INC COMPANY GUAR 144A 11/32 7	675,000	$649,020	$628,077
LHOME MORTGAGE TRUST LHOME 2024 RTL5 A1 144A	1,000,000	$999,990	$999,919
LHOME MORTGAGE TRUST LHOME 2025 RTL3 A2 144A	1,100,000	$1,109,804	$1,089,774
LIFE FINANCIAL SERVICES TRUST LIFE 2021 BMR E 144A	385,000	$377,682	$361,567
LIFE TIME INC SR SECURED 144A 11/31 6	983,000	$983,000	$960,884
LIFEPOINT HEALTH INC 2024 1ST LIEN TERM LOAN B due 05/19/2031	1,423,436	$1,423,017	$1,362,171
LIFEPOINT HEALTH INC 2024 INCREMENTAL TERM LOAN B1 due 05/19/2031	1,361,964	$1,361,964	$1,288,595
LIFEPOINT HEALTH INC COMPANY GUAR 144A 01/29 5.375	325,000	$314,266	$309,382
LIFEPOINT HEALTH INC SR SECURED 144A 02/32 8.375	3,106,000	$3,148,568	$3,076,996
LIFEPOINT HEALTH INC SR SECURED 144A 05/34 7	3,165,000	$3,144,962	$2,867,773
LIFEPOINT HEALTH INC SR SECURED 144A 08/30 9.875	1,347,000	$1,393,644	$1,395,017
LIFEPOINT HEALTH INC SR UNSECURED 144A 06/32 10	121,000	$125,850	$112,911
LIGHT + WONDER INTL INC COMPANY GUAR 144A 09/31 7.5	998,000	$999,937	$1,007,362
LIGHT + WONDER INTL INC COMPANY GUAR 144A 10/33 6.25	1,707,000	$1,689,605	$1,628,785
LIGHT + WONDER INTL INC COMPANY GUAR 144A 11/29 7.25	89,000	$90,354	$89,875
LIGHT AND WONDER INTER INC 2026 TERM LOAN B due 04/16/2029	1,400,215	$1,404,710	$1,399,823
LIGHTNING POWER LLC TERM LOAN B due 08/18/2031	504,700	$501,177	$504,195
LIGHTPATH FIBER ISSUER LLC LPATH 2026 1A A2 144A	1,998,000	$1,997,945	$1,926,428
LIGHTPATH FIBER ISSUER LLC LPATH 2026 1A B 144A	1,243,000	$1,242,968	$1,186,044
LINDBLAD EXPEDITIONS LLC SR SECURED 144A 09/30 7	525,000	$526,643	$526,609
LIONS MORTGAGE TRUST LNS 2026 GATE A 144A	1,269,000	$1,269,000	$1,269,395
LITHIA MOTORS INC COMPANY GUAR 144A 01/31 4.375	199,000	$180,688	$182,256
LITHIA MOTORS INC COMPANY GUAR 144A 10/30 5.5	455,000	$452,673	$437,669
LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875	200,000	$188,052	$187,290
LIVE NATION ENTERTAINMEN COMPANY GUAR 144A 10/27 4.75	57,000	$56,846	$56,276
LIVE NATION ENTERTAINMEN SR SECURED 144A 05/27 6.5	400,000	$400,000	$400,055
LLOYDS BANKING GROUP PLC SR UNSECURED 06/29 VAR	1,525,000	$1,539,425	$1,511,697
LLOYDS BANKING GROUP PLC SR UNSECURED 06/30 VAR	1,750,000	$1,757,220	$1,752,686
LLOYDS BANKING GROUP PLC SR UNSECURED 08/28 4.55	200,000	$199,225	$197,486
LLOYDS BANKING GROUP PLC SR UNSECURED 08/32 VAR	4,500,000	$4,500,000	$4,365,349
LLOYDS BANKING GROUP PLC SR UNSECURED 11/31 VAR	4,625,000	$4,553,292	$4,388,313
LLOYDS BANKING GROUP PLC SR UNSECURED REGS 10/30 VAR	100,000	$130,707	$131,221
LLOYDS BANKING GROUP PLC SUBORDINATED 11/33 VAR	3,350,000	$3,448,007	$3,620,376
LMRK ISSUER CO. LLC LMRK 2025 1A B 144A	680,000	$685,000	$669,765
LOAN PARTICIPATION 2	67,830	$67,830	$67,830
LOANCORE ISSUER, LTD. LNCR 2025 CRE8 A 144A	640,000	$638,523	$639,766
LOANCORE ISSUER, LTD. LNCR 2025 CRE9 A 144A	405,000	$405,000	$405,518
LOANCORE ISSUER, LTD. LNCR 2025 CRE9 D 144A	1,400,000	$1,406,987	$1,407,174
LOCKHEED MARTIN CORP SR UNSECURED 02/64 5.2	10,000	$9,817	$8,276
LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15	1,020,000	$862,352	$730,676
LOCKHEED MARTIN CORP SR UNSECURED 08/30 4.4	1,226,000	$1,243,290	$1,181,818
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 3 1A	724,326	$720,879	$702,976
LONG ISLAND NY PWR AUTH ELEC S LSLPWR 09/49 FIXED 5	45,000	$45,557	$43,571
LONG RIDGE ENERGY LLC SR SECURED 144A 02/32 8.75	1,199,000	$1,202,151	$1,202,914
LONG RIDGE ENERGY LLC TERM LOAN B due 02/19/2032	812,563	$799,484	$812,563
LOTTOMATICA GROUP SPA SR SECURED REGS 01/31 4.875	100,000	$113,735	$112,685
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/36 FIXED 4.275	3,140,000	$3,128,361	$2,902,065
LOWE S COS INC SR UNSECURED 04/32 3.75	475,000	$463,138	$430,393
LOWE S COS INC SR UNSECURED 04/33 5	825,000	$799,955	$785,755
LOWE S COS INC SR UNSECURED 10/30 1.7	625,000	$623,982	$538,014
LOXAM SAS SR SECURED REGS 02/31 4.25	128,000	$148,435	$139,333
LPL HOLDINGS INC COMPANY GUAR 144A 03/29 4	740,000	$740,000	$708,462
LSF12 HELIX PARENT LLC SR SECURED 144A 02/33 7.125	1,025,000	$1,021,803	$1,001,579
LSF12 HELIX PARENT LLC USD TERM LOAN B due 02/10/2033	1,369,707	$1,369,267	$1,368,735
LSF9 ATLANTIS HOLDINGS LLC 2025 TERM LOAN B due 03/29/2029	679,980	$679,980	$674,031
LUGO FUNDING DAC LUGO 2024 1A C 144A	400,000	$418,810	$438,678
LUMEN TECHNOLOGIES INC SR UNSECURED 144A 06/29 5.375	300,000	$283,428	$282,397
LUMINENT MORTGAGE TRUST LUM 2006 3 11A2	225,025	$35,986	$182,519
LV TRUST LV 2024 SHOW C 144A	1,305,000	$1,322,361	$1,270,592
LYB INT FINANCE III COMPANY GUAR 01/31 5.125	1,323,000	$1,324,278	$1,281,084
LYB INT FINANCE III COMPANY GUAR 01/36 5.875	779,000	$784,984	$743,599
LYB INT FINANCE III COMPANY GUAR 03/34 5.5	528,000	$529,676	$500,829

LYB INT FINANCE III COMPANY GUAR 04/51 3.625	503,000	$330,213	$305,931
LYB INT FINANCE III COMPANY GUAR 05/50 4.2	95,000	$67,695	$64,063
LYB INT FINANCE III COMPANY GUAR 10/40 3.375	1,716,000	$1,255,815	$1,189,198
LYB INT FINANCE III COMPANY GUAR 10/49 4.2	3,085,000	$2,221,138	$2,092,186
LYB INTL FINANCE BV COMPANY GUAR 03/44 4.875	192,000	$157,920	$151,035
LYRA MUSIC ASSETS (DELAWARE) L LYRA 2025 1A A2 144A	430,648	$430,644	$423,336
M/I HOMES INC COMPANY GUAR 02/28 4.95	675,000	$675,000	$663,932
M+T BANK CORPORATION JR SUBORDINA 12/99 VAR	1,430,000	$1,430,000	$1,431,516
M+T BANK CORPORATION SR UNSECURED 01/34 VAR	95,000	$95,000	$89,215
M+T BANK CORPORATION SR UNSECURED 01/36 VAR	4,000,000	$3,911,687	$3,738,963
M+T BANK CORPORATION SR UNSECURED 03/32 VAR	985,000	$1,043,457	$988,286
M+T BANK RV TRUST MTBRV 2026 1A A 144A	774,568	$774,530	$736,130
M+T EQUIPMENT NOTES MTLRF 2025 1A A2 144A	154,239	$154,235	$154,089
M+T EQUIPMENT NOTES MTLRF 2026 1A A1 144A	2,453,273	$2,453,273	$2,451,185
MA ADEN SUKUK LTD SR UNSECURED 144A 02/30 5.25	400,000	$397,547	$390,482
MA ADEN SUKUK LTD SR UNSECURED 144A 02/35 5.5	200,000	$201,070	$191,226
MACQUARIE BANK LTD SUBORDINATED 144A 03/36 VAR	1,000,000	$1,000,000	$876,064
MACQUARIE GROUP LTD SR UNSECURED REGS 05/29 4.08	100,000	$127,526	$127,986
MACY S RETAIL HLDGS LLC COMPANY GUAR 02/43 4.3	75,000	$57,394	$50,718
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 03/30 5.875	67,000	$64,055	$65,686
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 07/34 6.7	220,000	$205,421	$206,278
MACY S RETAIL HLDGS LLC COMPANY GUAR 144A 08/33 7.375	170,000	$179,518	$172,008
MADISON AVENUE TRUST MAD 2025 11MD A 144A	8,180,000	$8,179,544	$7,858,614
MADISON AVENUE TRUST MAD 2025 11MD C 144A	2,306,000	$2,306,000	$2,253,147
MADISON AVENUE TRUST MAD 2025 11MD D 144A	2,510,000	$2,521,399	$2,449,113
MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875	360,000	$352,418	$353,720
MADISON PARK FUNDING LTD MDPK 2018 28A BR 144A	1,800,000	$1,800,000	$1,803,798
MADISON PARK FUNDING LTD MDPK 2018 29A A1R2 144A	5,600,000	$5,610,418	$5,594,454
MADISON PARK FUNDING LTD MDPK 2018 30A A1R 144A	1,370,000	$1,370,800	$1,370,832
MADISON PARK FUNDING LTD MDPK 2019 33A AR2 144A	1,909,464	$1,909,464	$1,908,243
MADISON PARK FUNDING LTD MDPK 2021 39A ARR 144A	1,060,000	$1,060,000	$1,059,894
MADISON PARK FUNDING LTD MDPK 2021 52A BR 144A	620,000	$620,000	$620,428
MADISON PARK FUNDING LTD MDPK 2021 59A D1AR 144A	250,000	$250,000	$249,722
MADISON PARK FUNDING LTD MDPK 2022 60A A1R 144A	330,000	$330,000	$330,183
MADISON PARK FUNDING LTD MDPK 2025 71A A1 144A	500,000	$497,896	$499,317
MADISON PARK FUNDING LTD MDPK 2025 71A B 144A	250,000	$249,320	$250,518
MAGNERA CORP SR SECURED 144A 11/31 7.25	1,130,000	$1,098,815	$1,082,911
MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 08/34 6.625	809,000	$809,000	$783,068
MAGNOLIA OIL GAS/MAG FIN COMPANY GUAR 144A 12/32 6.875	5,000	$5,000	$4,953
MAGYAR EXPORT IMPORT BAN GOVT GUARANT 144A 12/27 6.125	615,000	$614,736	$618,138
MAGYAR EXPORT IMPORT BAN GOVT GUARANT REGS 05/29 6	211,000	$225,548	$248,127
MAGYAR EXPORT IMPORT BAN GOVT GUARANT REGS 12/27 6.125	612,000	$614,880	$615,122
MAHLE GMBH COMPANY GUAR REGS 05/31 6.5	300,000	$346,733	$347,999
MAISON FINCO PLC SR SECURED REGS 04/32 7.25	100,000	$135,345	$126,082
MALAYSIA GOVERNMENT BONDS 03/53 4.457	1,353,000	$297,618	$331,520
MALAYSIA GOVERNMENT BONDS 04/37 4.762	2,934,000	$731,700	$757,294
MALAYSIA GOVERNMENT BONDS 04/39 4.054	9,720,000	$2,242,891	$2,340,796
MALAYSIA GOVERNMENT BONDS 05/27 3.502	26,463,000	$6,504,235	$6,503,242
MALAYSIA GOVERNMENT BONDS 05/35 4.254	6,726,000	$1,633,086	$1,679,177
MALAYSIA GOVERNMENT BONDS 05/44 4.18	2,736,000	$600,947	$666,862
MALAYSIA GOVERNMENT BONDS 06/38 4.893	2,603,000	$639,149	$678,788
MALAYSIA GOVERNMENT BONDS 07/32 3.582	3,303,000	$813,997	$795,018
MALAYSIA GOVERNMENT BONDS 07/34 3.828	12,702,000	$3,087,062	$3,066,889
MALAYSIA GOVERNMENT BONDS 07/35 3.476	6,066,000	$1,480,217	$1,423,730
MALAYSIA GOVERNMENT BONDS 07/48 4.921	3,135,000	$842,188	$828,316
MALAYSIA GOVERNMENT BONDS 10/42 4.696	511,000	$125,665	$132,857
MALAYSIA GOVERNMENT BONDS 11/33 4.642	1,632,000	$420,661	$415,059
MALAYSIA INVESTMNT ISSUE BONDS 07/36 3.447	854,000	$194,540	$199,353
MALAYSIA INVESTMNT ISSUE BONDS 08/43 4.291	2,866,000	$635,060	$704,327
MALAYSIA INVESTMNT ISSUE BONDS 09/41 4.417	574,000	$129,233	$143,554
MALAYSIA INVESTMNT ISSUE BONDS 10/32 4.193	200,000	$45,547	$49,562
MALAYSIA SOVEREIGN SUKUK SR UNSECURED 144A 07/36 4.949	545,000	$545,000	$521,667

MANHATTAN WEST MNW 2020 1MW D 144A	3,823,000	$3,538,210	$3,684,503
MANHATTAN WEST MORTGAGE TRUST MNW 2026 2MW A 144A	4,900,000	$4,900,000	$4,643,778
MANHATTAN WEST MORTGAGE TRUST MNW 2026 2MW B 144A	5,900,000	$5,922,089	$5,554,464
MANITOWOC COMPANY INC SECURED 144A 10/31 9.25	1,100,000	$1,130,397	$1,160,036
MANSFIELD TX INDEP SCH DIST MNFSCD 02/55 FIXED 5.25	95,000	$98,025	$95,235
MAPLE PARENT HLDS CO COMPANY GUAR 144A 03/29 4.75	700,000	$699,634	$685,268
MAPLE PARENT HLDS CO COMPANY GUAR 144A 03/31 5.05	2,095,000	$2,092,862	$2,013,758
MAPLE PARENT HLDS CO COMPANY GUAR REGS 03/30 3.881	1,400,000	$1,613,150	$1,565,151
MAPS TRUST MAPSL 2026 1A B 144A	666,059	$666,055	$640,182
MARCOBRE SAC SR UNSECURED 144A 01/36 5.75	200,000	$200,000	$188,410
MARINER FINANCE ISSUANCE TRUST MFIT 2021 AA A 144A	146,150	$146,132	$144,632
MARINER FINANCE ISSUANCE TRUST MFIT 2025 AA C 144A	140,000	$141,447	$137,246
MARINER FINANCE ISSUANCE TRUST MFIT 2025 BA A 144A	201,000	$200,953	$195,300
MARINER FINANCE ISSUANCE TRUST MFIT 2026 AA A 144A	1,136,000	$1,135,643	$1,109,766
MARINER WEALTH ADVISORS LLC 2025 REPRICED TERM LOAN B due 12/31/2030	559,726	$561,704	$558,948
MARKET BIDCO FINCO PLC SR SECURED REGS 01/31 8.75	100,000	$135,550	$130,841
MARKS + SPENCER PLC SR UNSECURED REGS 07/27 3.25	1,000,000	$1,231,885	$1,308,787
MARRIOTT INTERNATIONAL SR UNSECURED 04/31 2.85	1,775,000	$1,621,364	$1,571,390
MARRIOTT INTERNATIONAL SR UNSECURED 05/33 4.5	1,620,000	$1,606,218	$1,492,212
MARRIOTT INTERNATIONAL SR UNSECURED 10/32 3.5	900,000	$896,444	$791,589
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 01/28 4.75	370,000	$354,219	$362,877
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 144A 06/29 4.5	2,310,000	$2,216,140	$2,176,914
MARRIOTT OWNERSHIP RESOR COMPANY GUAR 144A 10/33 6.5	5,239,000	$5,204,425	$4,984,147
MARS INC SR UNSECURED 144A 03/27 4.45	575,000	$574,889	$574,371
MARS INC SR UNSECURED 144A 03/28 4.6	850,000	$850,002	$843,345
MARS INC SR UNSECURED 144A 03/30 4.8	10,066,000	$10,105,463	$9,822,898
MARS INC SR UNSECURED 144A 03/32 5	3,450,000	$3,444,431	$3,333,721
MARS INC SR UNSECURED 144A 03/35 5.2	9,380,000	$9,323,777	$8,879,029
MARS INC SR UNSECURED 144A 05/55 5.7	1,122,000	$1,111,905	$1,002,820
MARTIN MARIETTA MATERIAL SR UNSECURED 01/32 5.2	2,615,000	$2,612,303	$2,543,814
MARVELL TECHNOLOGY INC COMPANY GUAR 04/36 5.3	765,000	$764,152	$714,243
MARVELL TECHNOLOGY INC SR UNSECURED 07/35 5.45	1,000,000	$998,338	$952,791
MARYLAND ST ECON DEV CORP MDSDEV 05/56 FIXED 5.433	2,860,000	$2,913,413	$2,537,278
MARYLAND ST STADIUM AUTH REVEN MDSFAC 06/55 FIXED 5.578	1,730,000	$1,730,000	$1,544,700
MASCO CORP SR UNSECURED 05/47 4.5	800,000	$953,044	$613,877
MASS INSTITUTE OF TECH SR UNSECURED 06/55 5.618	360,000	$360,000	$331,825
MASSACHUSETTS ELECTRIC SR UNSECURED 144A 07/56 6.236	1,720,000	$1,721,921	$1,606,195
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 05/30 4.55	4,120,000	$4,113,313	$3,969,911
MASTERBRAND INC COMPANY GUAR 144A 07/32 7	1,088,000	$1,090,030	$1,033,731
MASTERCARD INC SR UNSECURED 03/50 3.85	70,000	$57,485	$49,352
MATADOR RESOURCES CO COMPANY GUAR 144A 04/32 6.5	2,083,000	$2,090,541	$2,025,753
MATADOR RESOURCES CO COMPANY GUAR 144A 04/33 6.25	1,816,000	$1,796,026	$1,742,037
MATADOR RESOURCES CO COMPANY GUAR 144A 04/34 6	1,548,000	$1,548,097	$1,456,633
MATCH GROUP HLD II LLC SR UNSECURED 144A 06/28 4.625	119,000	$117,779	$116,001
MATCH GROUP HLD II LLC SR UNSECURED 144A 08/30 4.125	100,000	$94,468	$91,363
MATCH GROUP HLD II LLC SR UNSECURED 144A 09/33 6.125	1,295,000	$1,293,891	$1,223,673
MATCH GROUP HLD II LLC SR UNSECURED 144A 10/31 3.625	630,000	$585,888	$544,953
MATIV HOLDINGS INC COMPANY GUAR 144A 10/29 8	4,157,000	$4,098,587	$4,143,833
MATTAMY GROUP CORP SR UNSECURED 144A 03/30 4.625	740,000	$740,124	$691,852
MATTAMY GROUP CORP SR UNSECURED 144A 12/33 6	800,000	$794,408	$744,425
MAUSER PACKAGING SOLUT SECURED 144A 04/30 9.25	281,000	$270,190	$272,498
MAUSER PACKAGING SOLUT SR SECURED 144A 04/30 7.875	2,800,000	$2,774,247	$2,796,571
MAVIS TIRE EXPRESS SERV CORP 2025 REPRICED TERM LOAN due 05/04/2028	288,578	$288,771	$286,289
MAVIS TIRE EXPRESS SERVI SR UNSECURED 144A 05/29 6.5	698,000	$692,830	$680,010
MAVIS TIRE EXPRESS SRVICS CORP 2026 INCREMENTAL TERM LOAN due 05/06/2033	300,000	$298,502	$296,826
MAXAM PRILL SARL SR SECURED REGS 07/30 6	595,000	$703,609	$679,420
MAXIM CRANE WORKS LLC SECURED 144A 09/28 11.5	3,898,000	$3,894,195	$4,039,607
MC BRAZIL DWNSTRM SR SECURED REGS 06/31 7.25	175,558	$165,747	$176,923
MCAFEE CORP SR UNSECURED 144A 02/30 7.375	4,944,000	$4,393,801	$4,274,928
MCAFEE LLC 2024 USD 1ST LIEN TERM LOAN B due 03/01/2029	2,420,091	$2,364,896	$2,205,913
MCGRAW HILL EDUCATION SR SECURED 144A 08/28 5.75	705,000	$703,671	$703,567
MCGRAW HILL EDUCATION SR SECURED 144A 09/31 7.375	842,000	$847,875	$842,924

MCGRAW HILL EDUCATION SR UNSECURED 144A 08/29 8	675,000	$665,246	$674,494
MCGRW HILL GLBL EDCTIN HLD LLC 2025 1ST LIEN TERM LOAN B due 08/06/2031	270,756	$270,756	$270,840
MCKESSON ME SURG TOP HLDGS INC TERM LOAN B due 06/09/2032	763,897	$764,438	$764,691
MCR MORTGAGE TRUST MCR 2024 HF1 A 144A	545,954	$544,709	$546,125
MCR MORTGAGE TRUST MCR 2024 TWA A 144A	100,000	$99,976	$99,800
MDGH GMTN RSC LTD COMPANY GUAR 144A 05/53 5.084	400,000	$391,915	$321,255
MDGH GMTN RSC LTD COMPANY GUAR 144A 11/33 4.375	200,000	$187,936	$180,517
MDVIP INC 2026 TERM LOAN B due 10/14/2031	76,067	$75,696	$75,972
MEDCO MAPLE TREE PTE LTD COMPANY GUAR REGS 04/29 8.96	300,000	$307,187	$306,773
MEDLINE BORROWER LP 2026 TERM LOAN B due 05/30/2033	1,653,236	$1,657,493	$1,642,804
MEDLINE BORROWER LP COMPANY GUAR 144A 10/29 5.25	4,193,000	$4,050,401	$4,067,869
MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875	1,735,000	$1,614,757	$1,655,796
MEDLINE BORROWER/MEDL CO SR SECURED 144A 04/29 6.25	552,000	$554,958	$555,899
MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875	300,000	$330,975	$297,329
MEHILAINEN YHTIOT OY SR SECURED REGS 06/32 5.125	356,000	$419,340	$396,231
MELCO RESORTS FINANCE SR UNSECURED 144A 04/32 7.625	245,000	$246,983	$244,560
MELLO MORTGAGE CAPITAL ACCEPTA MELLO 2022 INV2 A3 144A	863,558	$835,336	$690,745
MENS WEARHOUSE INC THE 2026 TERM LOAN B due 01/28/2031	422,154	$416,638	$425,189
MERCADOLIBRE INC COMPANY GUAR 01/33 4.9	343,000	$324,205	$315,968
MERCEDES BENZ AUTO LEASE TRUST MBALT 2025 A A2A	4,784,837	$4,784,831	$4,786,229
MERCK + CO INC SR UNSECURED 03/46 5.5	1,980,000	$1,975,142	$1,790,276
MERCK + CO INC SR UNSECURED 05/36 5.2	5,202,000	$5,220,777	$4,938,237
MERCK + CO INC SR UNSECURED 05/56 5.85	100,000	$97,581	$92,626
MERCK + CO INC SR UNSECURED 12/32 4.45	2,610,000	$2,606,660	$2,453,061
MERCURY FINANCIAL CREDIT CARD MFCC 2026 2A A 144A	100,000	$99,992	$97,732
MERCURY GENERAL CORP SR UNSECURED 06/36 6.25	700,000	$698,388	$668,195
MERIDIAN ARC HOLDCO LLC SR SECURED 144A 04/31 6.25	9,460,000	$9,447,122	$8,760,469
MERMAID BIDCO INC 2024 USD TERM LOAN B due 07/03/2031	1,177,628	$1,172,551	$1,154,076
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A10 A	547,479	$543,704	$534,563
MESA CNTY CO VLY SCH DIST 51G MESSCD 12/49 FIXED 5.25	75,000	$78,080	$75,213
MET TOWER GLOBAL FUNDING SR SECURED 144A 04/29 5.25	689,000	$700,575	$685,197
MET TOWER GLOBAL FUNDING SR SECURED 144A 09/30 4.2	1,896,000	$1,892,642	$1,801,595
MET TOWER GLOBAL FUNDING SR SECURED 144A 10/27 4	1,627,000	$1,626,995	$1,614,187
MET TRANSPRTN AUTH NY DEDICATE MTATRN 11/39 FIXED 7.336	985,000	$1,299,110	$1,055,020
MET TRANSPRTN AUTH NY REVENUE MTATRN 11/49 FIXED 5.175	90,000	$93,671	$75,471
META PLATFORMS INC SR UNSECURED 05/46 6.2	1,500,000	$1,499,823	$1,364,884
META PLATFORMS INC SR UNSECURED 05/53 5.6	415,000	$395,634	$334,247
META PLATFORMS INC SR UNSECURED 05/56 6.3	5,423,000	$5,326,360	$4,780,731
META PLATFORMS INC SR UNSECURED 05/66 6.45	13,300,000	$12,957,748	$11,624,808
META PLATFORMS INC SR UNSECURED 08/34 4.75	570,000	$570,576	$525,151
META PLATFORMS INC SR UNSECURED 08/54 5.4	100,000	$97,649	$77,703
META PLATFORMS INC SR UNSECURED 08/62 4.65	1,427,000	$1,240,841	$954,056
META PLATFORMS INC SR UNSECURED 08/64 5.55	4,855,000	$3,927,951	$3,711,598
META PLATFORMS INC SR UNSECURED 11/30 4.2	1,750,000	$1,748,298	$1,658,079
META PLATFORMS INC SR UNSECURED 11/32 4.6	4,455,000	$4,449,729	$4,158,122
META PLATFORMS INC SR UNSECURED 11/35 4.875	6,225,000	$6,214,303	$5,662,411
META PLATFORMS INC SR UNSECURED 11/45 5.5	5,985,000	$5,927,788	$4,994,816
META PLATFORMS INC SR UNSECURED 11/55 5.625	6,595,000	$6,560,065	$5,268,504
META PLATFORMS INC SR UNSECURED 11/65 5.75	14,889,000	$13,680,371	$11,739,864
METHANEX CORP SR UNSECURED 10/27 5.125	389,000	$388,713	$386,481
METHANEX US OPERATIONS COMPANY GUAR 144A 03/32 6.25	160,000	$160,703	$156,741
METLIFE INC JR SUBORDINA 12/66 6.4	130,000	$134,234	$126,635
METRONET INFRASTRUCTURE ISSUER MNET 2025 2A A2 144A	4,333,000	$4,351,735	$4,201,639
MEX BONOS DESARR FIX RT BONDS 03/27 5.5	89,760,000	$5,103,523	$4,957,827
MEX BONOS DESARR FIX RT BONDS 04/32 8	63,140,000	$3,509,952	$3,336,915
MEX BONOS DESARR FIX RT BONDS 05/31 7.75	54,170,000	$2,915,610	$2,886,750
MEX BONOS DESARR FIX RT BONDS 06/27 7.5	24,830,000	$1,450,096	$1,385,530
MEX BONOS DESARR FIX RT BONDS 07/53 8	19,800,000	$968,110	$882,801
MEX BONOS DESARR FIX RT BONDS 11/36 10	10,490,000	$591,785	$597,575
MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75	76,620,000	$4,088,644	$3,831,735
MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5	82,360,000	$4,384,070	$4,124,512
MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75	38,890,000	$1,943,708	$1,762,955

MEXICAN UDIBONOS BONDS 11/35 4.5	16,696,438	$908,669	$899,776
MEXICO CETES BILLS 04/28 0.00000 due 04/12/2028	184,400,200	$9,451,073	$9,149,204
MEXICO CITY ARPT TRUST SR SECURED 144A 04/28 3.875	460,000	$453,811	$448,084
MEXICO CITY ARPT TRUST SR SECURED 144A 07/47 5.5	1,130,000	$910,783	$926,250
MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5	986,000	$894,776	$806,636
MF1 MF1 2021 W10 A 144A	230,000	$229,870	$228,651
MFRA TRUST MFRA 2023 INV2 A1 144A	240,743	$240,153	$239,987
MFRA TRUST MFRA 2023 NQM3 A1 144A	516,120	$516,046	$514,406
MFRA TRUST MFRA 2023 NQM4 A2 144A	1,075,698	$1,075,570	$1,074,926
MFRA TRUST MFRA 2024 RPL1 A2 144A	5,000,000	$4,250,741	$4,010,823
MFRA TRUST MFRA 2025 NQM1 A1 144A	1,772,021	$1,771,899	$1,745,683
MFRA TRUST MFRA 2025 NQM2 A1 144A	855,049	$854,997	$844,141
MFRA TRUST MFRA 2025 NQM4 A1 144A	702,949	$702,918	$685,750
MFRA TRUST MFRA 2025 NQM5 A1 144A	3,542,771	$3,542,652	$3,447,867
MFRA TRUST MFRA 2026 INVR1 A1 144A	4,650,157	$4,650,026	$4,542,521
MGM RESORTS INTL COMPANY GUAR 04/32 6.5	1,356,000	$1,354,273	$1,301,411
MGM RESORTS INTL COMPANY GUAR 09/29 6.125	530,000	$533,187	$519,586
MGM RESORTS INTL COMPANY GUAR 10/28 4.75	1,825,000	$1,775,269	$1,770,194
MH SUB I LLC 2023 TERM LOAN due 05/03/2028	1,261,288	$1,259,095	$1,247,818
MH SUB I LLC 2024 TERM LOAN B4 due 12/31/2031	1,072,546	$1,069,296	$1,001,490
MI WINDOWS AND DOORS LLC 2024 TERM LOAN B2 due 03/28/2031	534,726	$534,222	$522,497
MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/44 FIXED 4	1,000,000	$1,028,196	$833,986
MICHAELS COS INC/THE SR SECURED 144A 03/33 8.5	1,097,000	$1,089,482	$1,070,320
MICROSOFT CORP SR UNSECURED 03/52 2.921	1,324,000	$895,361	$758,199
MICROSOFT CORP SR UNSECURED 06/50 2.525	434,000	$245,162	$232,864
MICROSOFT CORP SR UNSECURED 09/50 2.5	1,786,000	$1,068,291	$948,500
MID AMERICA APARTMENTS SR UNSECURED 02/31 1.7	675,000	$673,417	$572,583
MIDAMERICAN ENERGY CO 1ST MORTGAGE 09/54 5.85	1,000,000	$998,902	$920,232
MIDAS OPCO HOLDINGS LLC COMPANY GUAR 144A 08/29 5.625	1,780,000	$1,742,995	$1,692,508
MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5	610,000	$600,043	$606,873
MIDCONTINENT COMMUNICATI SR UNSECURED 144A 08/32 8	200,000	$202,375	$161,396
MIDWEST GMNG BOR/MWG FIN SR SECURED 144A 05/29 4.875	1,102,000	$1,071,854	$1,055,242
MILL CITY MORTGAGE TRUST MCMLT 2015 1 B3 144A	1,300,000	$1,077,991	$1,096,271
MILL CITY MORTGAGE TRUST MCMLT 2017 1 B2 144A	845,000	$763,559	$726,508
MILL CITY MORTGAGE TRUST MCMLT 2017 2 A3 144A	143,979	$144,142	$140,617
MILL CITY MORTGAGE TRUST MCMLT 2017 2 M2 144A	658,432	$575,761	$643,059
MILL CITY MORTGAGE TRUST MCMLT 2017 3 M2 144A	1,519,617	$1,396,459	$1,450,706
MILL CITY MORTGAGE TRUST MCMLT 2018 1 B1 144A	1,579,786	$1,442,388	$1,283,438
MILL CITY MORTGAGE TRUST MCMLT 2018 2 B1 144A	1,696,405	$1,560,650	$1,424,756
MILL CITY MORTGAGE TRUST MCMLT 2018 4 B1 144A	1,398,366	$1,101,505	$1,094,919
MILL CITY MORTGAGE TRUST MCMLT 2019 GS2 A1 144A	370,670	$358,604	$359,984
MILLICOM INTL CELLULAR SR UNSECURED 144A 04/31 4.5	330,000	$295,426	$298,439
MILLROSE PROPERTIES INC COMPANY GUAR 144A 08/30 6.375	620,000	$625,041	$606,012
MILLROSE PROPERTIES INC COMPANY GUAR 144A 09/32 6.25	595,000	$598,226	$568,156
MILLROSE PROPERTIES INC SR UNSECURED 144A 10/29 6.5	505,000	$505,000	$500,219
MILLROSE PROPERTIES INC SR UNSECURED 144A 10/31 6.75	90,000	$90,000	$88,747
MINEJESA CAPITAL BV SR SECURED 144A 08/37 5.625	200,000	$187,772	$182,252
MINERAL RESOURCES LTD SR UNSECURED 144A 04/31 7	2,205,000	$2,234,521	$2,212,108
MINERAL RESOURCES LTD SR UNSECURED 144A 05/30 8.5	970,000	$987,919	$994,664
MINERAL RESOURCES LTD SR UNSECURED 144A 05/32 6	1,370,000	$1,370,000	$1,308,256
MINERAL RESOURCES LTD SR UNSECURED 144A 05/34 6.25	300,000	$298,907	$282,422
MINERAL RESOURCES LTD SR UNSECURED 144A 10/28 9.25	938,000	$944,613	$956,928
MINNESOTA SECURITIZED OPPORTUN TCWMSOFLP	2,148,835	$219,996,131	$272,874,012
MIRA TRUST M1RA 2023 MILE A 144A	321,000	$323,514	$322,699
MIS ACQUISITION LLC 2026 1ST OUT TERM LOAN B due 04/22/2031	303,265	$280,103	$294,546
MITCHELL INTERNATIONAL INC 2026 ADD ON TERM LOAN due 06/17/2031	735,757	$721,793	$721,859
MITER BRAND / MIWD BORR SR SECURED 144A 04/32 6.75	1,319,000	$1,319,052	$1,270,628
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/29 3.195	2,400,000	$2,411,304	$2,257,498
MITSUBISHI UFJ FIN GRP SR UNSECURED 09/32 VAR	3,260,000	$3,260,000	$3,197,071
MITSUBISHI UFJ FIN GRP SR UNSECURED 09/47 VAR	1,945,000	$1,945,000	$1,866,011
MIWD HLDCO II/MIWD FIN COMPANY GUAR 144A 02/30 5.5	4,703,000	$4,424,283	$4,255,067
MIZUHO FINANCIAL GROUP SR UNSECURED 07/31 VAR	1,900,000	$1,923,121	$1,671,095

MKS INC COMPANY GUAR REGS 02/34 4.25	222,000	$265,157	$233,905
MKT 2020 525M MORTGAGE TRUST MKT 2020 525M A 144A	828,000	$662,505	$727,526
MLCC MORTGAGE INVESTORS INC MLCC 2004 A A1	18	$17	$17
MLTI TRUST MLTI 2026 MLTI A10 144A	2,715,000	$2,715,000	$2,724,007
MLTI TRUST MLTI 2026 MLTI C10 144A	647,000	$647,000	$646,750
MMAF EQUIPMENT FINANCE LLC MMAF 2025 A A2 144A	3,997,084	$3,997,058	$3,991,169
MMAF EQUIPMENT FINANCE LLC MMAF 2025 A A3 144A	1,554,000	$1,553,727	$1,534,550
MOBICO GROUP PLC COMPANY GUAR REGS 09/31 4.875	200,000	$201,066	$186,355
MODENA BUYER LLC TERM LOAN due 07/01/2031	910,802	$895,654	$879,917
MOHEGAN TRIBAL / MS DIG SR SECURED 144A 04/30 8.25	345,000	$357,887	$350,990
MOLINA HEALTHCARE INC SR UNSECURED 144A 01/33 6.25	633,000	$630,886	$604,583
MOLINA HEALTHCARE INC SR UNSECURED 144A 02/31 6.5	730,000	$738,267	$720,704
MOLINA HEALTHCARE INC SR UNSECURED 144A 06/28 4.375	1,103,000	$1,087,603	$1,067,482
MONG DUONG FIN HLDGS BV SR SECURED REGS 05/29 5.125	142,851	$140,102	$139,956
MONGOLIA INTL BOND SR UNSECURED 144A 03/32 5.95	522,000	$522,000	$500,162
MONGOLIA INTL BOND SR UNSECURED 144A 06/29 7.875	205,000	$203,910	$211,790
MONGOLIA INTL BOND SR UNSECURED 144A 07/27 3.5	220,000	$214,934	$215,716
MONGOLIA INTL BOND SR UNSECURED REGS 07/31 4.45	337,000	$288,215	$304,821
MONROE CAPITAL MML CLO MCMML 2024 1A AR 144A	300,000	$299,553	$300,000
MORGAN STANLEY BAML TRUST MSBAM 2016 C28 XA	1,979,024	$45,565	$53
MORGAN STANLEY BAML TRUST MSBAM 2017 C34 B	2,248,000	$2,044,925	$2,115,847
MORGAN STANLEY BAML TRUST MSBAM 2025 5C1 B	895,000	$921,027	$894,907
MORGAN STANLEY BANK NA SR UNSECURED 05/30 VAR	1,000,000	$1,000,000	$979,559
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H4 C	428,000	$384,778	$393,905
MORGAN STANLEY CAPITAL I TRUST MSC 2018 MP A 144A	450,000	$482,115	$421,372
MORGAN STANLEY CAPITAL I TRUST MSC 2019 H6 B	500,000	$553,931	$464,841
MORGAN STANLEY CAPITAL I TRUST MSC 2020 CNP A 144A	1,084,000	$897,570	$936,900
MORGAN STANLEY CAPITAL I TRUST MSC 2024 NSTB A 144A	271,581	$264,617	$266,326
MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1	1,144,445	$1,142,514	$1,204,053
MORGAN STANLEY EATON VANCE CLO MSEV 2025 21A A1 144A	5,000,000	$5,000,000	$4,993,148
MORGAN STANLEY FIN LLC COMPANY GUAR 144A 05/31 VAR	1,300,000	$1,524,211	$1,476,605
MORGAN STANLEY MORTGAGE CAPITA MSSG 2017 237P XA 144A	27,151,000	$476,808	$39,157
MORGAN STANLEY PVT BANK SR UNSECURED 07/28 VAR	1,372,000	$1,375,748	$1,365,828
MORGAN STANLEY RESIDENTIAL MOR MSRM 2025 DSC2 A1 144A	241,961	$241,947	$237,695
MORGAN STANLEY RESIDENTIAL MOR MSRM 2025 NQM10 A1LC 144A	100,000	$100,927	$95,945
MORGAN STANLEY RESIDENTIAL MOR MSRM 2025 NQM5 A1 144A	283,814	$283,800	$279,003
MORGAN STANLEY RESIDENTIAL MOR MSRM 2025 NQM8 A1 144A	942,698	$942,662	$910,668
MORGAN STANLEY RESIDENTIAL MOR MSRM 2025 SPL1 A1 144A	829,640	$810,207	$788,726
MORGAN STANLEY RESIDENTIAL MOR MSRM 2026 NQM2 A1 144A	637,617	$637,596	$616,649
MORGAN STANLEY RESIDENTIAL MOR MSRM 2026 NQM3 A1LC 144A	500,000	$499,987	$482,567
MORGAN STANLEY RESIDENTIAL MOR MSRM 2026 NQM8 A1 144A	1,341,260	$1,341,225	$1,317,978
MORGAN STANLEY RESIDENTIAL MOR MSRM 2026 NQM9 A1 144A	6,128,367	$6,128,293	$6,086,398
MORGAN STANLEY SR UNSECURED 01/27 3.625	4,285,000	$4,268,994	$4,272,687
MORGAN STANLEY SR UNSECURED 01/29 VAR	3,148,000	$3,119,989	$3,087,633
MORGAN STANLEY SR UNSECURED 01/30 VAR	8,166,000	$8,114,318	$7,955,261
MORGAN STANLEY SR UNSECURED 01/31 VAR	2,257,000	$2,316,341	$2,122,950
MORGAN STANLEY SR UNSECURED 01/32 VAR	862,000	$850,790	$814,982
MORGAN STANLEY SR UNSECURED 01/33 VAR	1,763,000	$1,553,823	$1,519,255
MORGAN STANLEY SR UNSECURED 01/35 VAR	450,000	$450,000	$430,958
MORGAN STANLEY SR UNSECURED 01/37 VAR	714,000	$767,483	$714,370
MORGAN STANLEY SR UNSECURED 02/29 VAR	1,000,000	$999,985	$997,471
MORGAN STANLEY SR UNSECURED 02/32 VAR	2,514,000	$2,313,213	$2,116,019
MORGAN STANLEY SR UNSECURED 03/29 VAR	648,000	$712,958	$744,865
MORGAN STANLEY SR UNSECURED 03/35 VAR	2,750,000	$3,048,793	$3,000,914
MORGAN STANLEY SR UNSECURED 04/28 VAR	498,000	$501,549	$499,691
MORGAN STANLEY SR UNSECURED 04/30 VAR	13,779,000	$13,731,851	$13,537,967
MORGAN STANLEY SR UNSECURED 04/31 VAR	1,835,000	$1,907,719	$1,710,498
MORGAN STANLEY SR UNSECURED 04/32 VAR	5,269,000	$5,073,054	$4,949,467
MORGAN STANLEY SR UNSECURED 04/34 VAR	3,016,000	$3,043,233	$2,873,087
MORGAN STANLEY SR UNSECURED 04/36 VAR	5,375,000	$5,450,172	$5,168,212
MORGAN STANLEY SR UNSECURED 04/37 VAR	7,119,000	$7,117,653	$6,608,409
MORGAN STANLEY SR UNSECURED 05/36 VAR	486,000	$584,857	$530,861

MORGAN STANLEY SR UNSECURED 07/30 VAR	828,000	$827,703	$813,779
MORGAN STANLEY SR UNSECURED 07/32 VAR	7,073,000	$6,980,087	$6,767,444
MORGAN STANLEY SR UNSECURED 07/35 VAR	4,140,000	$4,119,900	$3,914,226
MORGAN STANLEY SR UNSECURED 07/37 VAR	3,630,000	$3,631,696	$3,448,209
MORGAN STANLEY SR UNSECURED 10/30 VAR	2,500,000	$2,509,454	$2,427,411
MORGAN STANLEY SR UNSECURED 10/36 VAR	934,000	$910,039	$846,251
MORGAN STANLEY SR UNSECURED 11/36 VAR	2,069,000	$2,356,773	$2,183,037
MORGAN STANLEY SR UNSECURED 11/55 VAR	325,000	$295,684	$281,537
MORGAN STANLEY SUBORDINATED 09/36 VAR	3,585,000	$3,214,656	$2,982,505
MORTGAGE LOAN RESECURITIZATION MLRT 2009 RS1 A85 144A	916,903	$895,827	$908,110
MOSAIC CO SR UNSECURED 11/30 4.6	2,210,000	$2,207,872	$2,101,395
MOSAIC SOLAR LOANS LLC MSAIC 2022 2A A 144A	44,469	$44,065	$40,831
MOSAIC SOLAR LOANS LLC MSAIC 2025 1A A 144A	987,664	$974,371	$939,418
MOTABILITY OPERATIONS GR COMPANY GUAR REGS 07/31 3.5	1,500,000	$1,702,396	$1,647,266
MOTION BONDCO DAC COMPANY GUAR 144A 11/27 6.625	1,585,000	$1,548,439	$1,565,162
MOTION FINCO SARL 2024 USD TERM LOAN B due 11/12/2029	48,003	$48,146	$31,892
MOTION FINCO SARL SR SECURED REGS 06/30 7.375	100,000	$111,548	$75,988
MOTOROLA SOLUTIONS INC SR UNSECURED 04/34 5.4	452,000	$462,972	$431,486
MOTOROLA SOLUTIONS INC SR UNSECURED 08/35 5.55	1,051,000	$1,075,999	$1,005,572
MOUNT NITTANY MED CTR UNSECURED 11/52 3.799	154,000	$134,166	$103,381
MPH ACQUISITION HOLDINGS LLC 2025 EXCHNG 1ST OUT TERM LOAN due 12/31/2030	228,372	$227,189	$228,885
MPH ACQUISITION HOLDINGS SR SECURED 144A 12/30 11.5	53,072	$47,523	$48,694
MPH ACQUISITION HOLDINGS SR SECURED 144A 12/30 5.75	244,367	$192,713	$185,915
MPLX LP SR UNSECURED 02/31 4.8	407,000	$406,604	$391,871
MPLX LP SR UNSECURED 04/38 4.5	210,000	$191,051	$178,170
MPLX LP SR UNSECURED 04/56 6.1	65,000	$62,580	$59,419
MPLX LP SR UNSECURED 08/30 2.65	550,000	$549,800	$491,962
MPOWER EDUCATION TRUST MPOWR 2025 A A 144A	257,635	$257,182	$252,717
MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5	1,000,000	$1,012,761	$588,777
MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625	455,000	$402,704	$328,947
MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5	2,345,000	$2,296,348	$2,288,664
MPT OPER PARTNERSP/FINL SR SECURED 144A 02/32 8.5	955,000	$1,013,793	$930,520
MPT OPER PARTNERSP/FINL SR SECURED REGS 02/32 7	363,000	$434,020	$403,363
MRP BUYER LLC TERM LOAN due 06/04/2032	521,055	$519,250	$519,971
MSCI INC COMPANY GUAR 144A 02/31 3.875	2,496,000	$2,311,049	$2,286,421
MSCI INC COMPANY GUAR 144A 09/30 3.625	2,333,000	$2,204,053	$2,143,064
MSCI INC COMPANY GUAR 144A 11/29 4	530,000	$532,442	$502,490
MSCI INC SR UNSECURED 03/36 5.15	540,000	$525,669	$493,796
MSCI INC SR UNSECURED 09/35 5.25	2,021,000	$2,028,550	$1,873,393
MSWF COMMERCIAL MORTGAGE TRUST MSWF 2023 2 XA	5,595,720	$341,821	$271,918
MTN COMMERCIAL MORTGAGE TRUST MTN 2026 LPFX A 144A	6,500,000	$6,500,000	$6,245,788
MTP ABS FUNDING LLC TOWR 2026 1A A2 144A	4,593,000	$4,593,000	$4,424,052
MUANGTHAI CAPITAL PCL SR UNSECURED REGS 07/30 7.55	250,000	$250,000	$250,181
MUANGTHAI CAPITAL PCL SR UNSECURED REGS 09/28 6.875	270,000	$272,014	$269,183
MULTI COLOR CORP SR SECURED 144A 05/33 8.5	1,558,408	$832,216	$1,335,969
MULTIFAMILY STRUCTURED CREDIT MSCR 2026 MN14 M1 144A	3,397,850	$3,397,850	$3,398,807
MULTIVERSITY SPA SR SECURED REGS 05/31 7.125	300,000	$368,950	$320,535
MULTIVERSITY SPA SR SECURED REGS 05/31 VAR	200,000	$217,975	$213,614
MURPHY OIL CORP SR UNSECURED 02/34 6.5	1,045,000	$1,045,667	$1,005,214
MURPHY OIL USA INC COMPANY GUAR 144A 06/34 5.875	225,000	$225,000	$213,039
MUTHOOT FINANCE LTD SR SECURED REGS 03/30 6.375	410,000	$409,987	$401,324
MVM ENERGETIKA ZRT SR UNSECURED REGS 06/28 7.5	200,000	$207,970	$204,240
MVW OWNER TRUST MVWOT 2021 1WA B 144A	71,501	$66,539	$69,338
MVW OWNER TRUST MVWOT 2021 2A B 144A	357,409	$356,797	$341,457
MVW OWNER TRUST MVWOT 2022 1A B 144A	165,796	$165,781	$162,409
MVW OWNER TRUST MVWOT 2023 1A B 144A	480,562	$477,534	$468,889
MVW OWNER TRUST MVWOT 2024 1A B 144A	361,328	$363,998	$353,881
MVW OWNER TRUST MVWOT 2024 1A C 144A	926,583	$939,798	$914,745
MVW OWNER TRUST MVWOT 2024 2A B 144A	982,545	$979,750	$950,236
MVW OWNER TRUST MVWOT 2024 2A C 144A	545,590	$545,520	$524,490
MVW OWNER TRUST MVWOT 2025 1A B 144A	1,443,974	$1,454,616	$1,401,974
MVW OWNER TRUST MVWOT 2025 1A C 144A	616,943	$616,851	$604,730

MVW OWNER TRUST MVWOT 2025 2A C 144A	1,343,578	$1,343,485	$1,286,185
MVW OWNER TRUST MVWOT 2026 1A C 144A	1,542,047	$1,541,876	$1,487,967
NABORS INDUSTRIES INC COMPANY GUAR 144A 08/31 8.875	164,000	$146,378	$166,029
NABORS INDUSTRIES INC COMPANY GUAR 144A 11/32 7.625	1,984,000	$1,985,499	$1,983,758
NANSHAN LIFE PTE LTD COMPANY GUAR REGS 03/41 VAR	200,000	$199,466	$183,351
NAT BANK FIN INFRA DEV SR UNSECURED 144A 09/36 6.122	800,000	$800,000	$785,172
NATIONAL COMMERCIAL MORTGAGE T NATL 2026 IND A 144A	298,040	$298,040	$298,506
NATIONAL COMMERCIAL MORTGAGE T NATL 2026 IND B 144A	860,033	$860,033	$860,033
NATIONAL COMMERCIAL MORTGAGE T NATL 2026 IND C 144A	1,044,451	$1,044,451	$1,044,450
NATIONAL FUEL GAS CO SR UNSECURED 03/31 2.95	150,000	$149,957	$132,898
NATIONAL FUEL GAS CO SR UNSECURED 05/29 4.75	825,000	$824,318	$807,471
NATIONAL HEALTH INVESTOR COMPANY GUAR 02/33 5.35	1,125,000	$1,123,219	$1,060,436
NATIONAL MENTOR HOLDINGS SR SECURED 144A 12/30 10.5	525,000	$516,349	$541,190
NATIONAL RURAL UTIL COOP SR UNSECURED 12/27 VAR	1,700,000	$1,700,000	$1,702,776
NATIONWIDE BLDG SOCIETY 144A 03/29 VAR	900,000	$901,642	$887,696
NATIONWIDE BLDG SOCIETY 144A 10/26 1.5	5,000,000	$4,996,032	$4,995,705
NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/99 VAR	310,000	$429,710	$422,228
NATIONWIDE BLDG SOCIETY REGS 01/36 VAR	978,000	$1,088,437	$1,045,000
NATIONWIDE CHILDREN HOSP UNSECURED 11/52 4.556	167,000	$167,000	$129,383
NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A	1,140,000	$1,056,014	$1,051,979
NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	1,200,000	$1,568,730	$1,587,789
NATWEST GROUP PLC SR UNSECURED 03/34 VAR	3,665,000	$3,654,499	$3,643,433
NATWEST GROUP PLC SR UNSECURED 05/29 VAR	1,850,000	$1,868,599	$1,836,009
NATWEST GROUP PLC SR UNSECURED 05/31 VAR	4,283,000	$4,288,936	$4,183,509
NATWEST GROUP PLC SR UNSECURED 06/32 VAR	4,700,000	$4,700,158	$4,524,610
NATWEST GROUP PLC SUBORDINATED 06/34 VAR	1,650,000	$1,650,968	$1,669,139
NATWEST GROUP PLC SUBORDINATED 11/35 VAR	4,050,000	$3,532,681	$3,609,544
NAVIENT CORP SR UNSECURED 03/28 4.875	440,000	$429,165	$428,469
NAVIENT CORP SR UNSECURED 03/29 5.5	690,000	$651,708	$655,796
NAVIENT REFINANCE LOAN TRUST NAVRL 2025 B A 144A	120,026	$120,003	$115,940
NAVIENT STUDENT LOAN TRUST NAVSL 2014 8 B	200,000	$193,906	$189,128
NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A	3,898,089	$3,914,901	$3,929,401
NAVIENT STUDENT LOAN TRUST NAVSL 2018 2A A3 144A	12,303,387	$12,303,387	$12,175,236
NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A	105,683	$101,562	$104,829
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	183,727	$183,714	$171,319
NAVIENT STUDENT LOAN TRUST NAVSL 2020 IA A1B 144A	320,936	$320,936	$318,021
NAVIENT STUDENT LOAN TRUST NAVSL 2021 A A 144A	78,020	$78,010	$70,137
NAVIENT STUDENT LOAN TRUST NAVSL 2021 BA A 144A	710,675	$710,655	$634,592
NAVIENT STUDENT LOAN TRUST NAVSL 2021 DA A 144A	1,179,041	$1,124,614	$1,143,570
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	631,685	$631,674	$551,967
NAVIENT STUDENT LOAN TRUST NAVSL 2023 BA A1B 144A	229,258	$229,258	$229,093
NAVIENT STUDENT LOAN TRUST NAVSL 2024 A A 144A	120,056	$120,040	$118,714
NAVIENT STUDENT LOAN TRUST NAVSL 2026 A A 144A	2,435,000	$2,435,000	$2,425,224
NAVIENT STUDENT LOAN TRUST NAVSL 2026 A B 144A	100,000	$100,000	$97,835
NAVOI MINING METALLURGIC SR UNSECURED 144A 05/30 6.75	565,000	$571,468	$567,450
NAVOI MINING METALLURGIC SR UNSECURED 144A 10/31 6.95	320,000	$335,950	$325,038
NAVOI MINING METALLURGIC SR UNSECURED REGS 05/30 6.75	685,000	$685,000	$687,970
NAVOI MINING METALLURGIC SR UNSECURED REGS 10/28 6.7	410,000	$411,072	$412,556
NAVOIYURAN SR UNSECURED 144A 07/30 6.7	550,000	$550,000	$543,879
NCL CORPORATION LTD SR UNSECURED 144A 01/31 5.875	704,000	$698,113	$644,291
NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.75	645,000	$650,128	$655,826
NCL CORPORATION LTD SR UNSECURED 144A 02/32 6.75	2,340,000	$2,317,224	$2,167,598
NCL CORPORATION LTD SR UNSECURED 144A 03/30 6.25	150,000	$150,000	$144,118
NCL CORPORATION LTD SR UNSECURED 144A 09/33 6.25	4,195,000	$4,184,378	$3,717,465
NCMF TRUST NCMF 2025 MFS A 144A	1,580,000	$1,564,256	$1,549,015
NCMF TRUST NCMF 2025 MFS B 144A	965,000	$955,352	$952,722
NCR ATLEOS LLC 2025 TERM LOAN B due 04/16/2029	416,055	$416,055	$414,495
NCR ATLEOS LLC SR SECURED 144A 04/29 9.5	1,841,000	$1,837,657	$1,925,255
NCR VOYIX CORP COMPANY GUAR 144A 04/29 5.125	822,000	$806,345	$777,197
NCR VOYIX CORP COMPANY GUAR 144A 10/28 5	425,000	$416,858	$406,581
NCR VOYIX CORP COMPANY GUAR 144A 10/30 5.25	400,000	$407,000	$357,000
NELNET STUDENT LOAN TRUST NSLT 2006 3 B	1,040,361	$981,954	$958,250

NELNET STUDENT LOAN TRUST NSLT 2013 1A A 144A	123,857	$123,066	$122,786
NELNET STUDENT LOAN TRUST NSLT 2015 2A A2 144A	717,839	$701,694	$705,032
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	158,736	$145,966	$151,191
NELNET STUDENT LOAN TRUST NSLT 2021 A APT2 144A	452,925	$452,458	$428,526
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	573,639	$573,639	$565,355
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	429,587	$429,587	$426,633
NELNET STUDENT LOAN TRUST NSLT 2025 1A A1 144A	1,444,787	$1,444,787	$1,440,735
NELNET STUDENT LOAN TRUST NSLT 2025 AA A1B 144A	1,324,645	$1,314,380	$1,312,342
NELNET STUDENT LOAN TRUST NSLT 2025 BA A1B 144A	2,015,739	$2,015,739	$2,009,229
NELNET STUDENT LOAN TRUST NSLT 2025 CA A1A 144A	2,571,614	$2,515,931	$2,423,739
NELNET STUDENT LOAN TRUST NSLT 2025 CA A1B 144A	1,129,404	$1,129,404	$1,125,581
NEOEN FINCO PLC SR SECURED REGS 06/31 5.5	139,000	$160,100	$155,955
NEP GROUP INC 2025 TERM LOAN B due 10/17/2031	121,475	$121,338	$107,050
NEPTUNE BIDCO US INC 2026 USD TERM LOAN B due 02/03/2033	1,061,520	$1,054,480	$1,055,459
NEPTUNE BIDCO US INC SR SECURED 144A 02/33 9.5	2,767,000	$2,770,813	$2,739,370
NEPTUNE BIDCO US INC SR SECURED 144A 04/29 9.29	2,095,000	$2,032,852	$2,115,314
NEPTUNE BIDCO US INC SR SECURED 144A 05/31 10.375	650,000	$656,747	$662,362
NESCO HOLDINGS II INC SECURED 144A 04/29 5.5	652,000	$646,862	$632,710
NEUBERGER BERMAN CLO LTD NEUB 2021 40A AR 144A	380,000	$379,417	$380,240
NEUBERGER BERMAN CLO LTD NEUB 2021 43A BR 144A	510,000	$510,250	$510,143
NEW ARCLIN US HOLDING CORP 2026 USD TERM LOAN B due 04/01/2033	1,275,000	$1,180,077	$1,226,729
NEW CENTURY HOME EQUITY LOAN T NCHET 2003 A A 144A	577,921	$570,959	$568,147
NEW ENTERPRISE STONE + L SR SECURED 144A 07/28 5.25	2,628,000	$2,601,658	$2,572,140
NEW ENTERPRISE STONE + L SR UNSECURED 144A 07/28 9.75	70,000	$70,000	$70,213
NEW FLYER HOLDINGS SECURED 144A 07/30 9.25	170,000	$173,035	$180,551
NEW IMMO HOLDING SA SR UNSECURED REGS 03/29 6	100,000	$111,052	$113,368
NEW IMMO HOLDING SA SR UNSECURED REGS 07/27 3.25	100,000	$113,659	$112,507
NEW IMMO HOLDING SA SR UNSECURED REGS 11/30 4.95	100,000	$115,395	$108,244
NEW IMMO HOLDING SA SR UNSECURED REGS 12/28 4.875	200,000	$217,669	$224,667
NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/50 FIXED 5.25	135,000	$138,159	$132,023
NEW JERSEY ST TRANSPRTN TRUST NJSTRN 12/40 FIXED 6.561	215,000	$250,682	$219,668
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102	3,885,000	$4,271,333	$4,136,220
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/55 FIXED 5.25	55,000	$56,809	$54,502
NEW MOUNTAIN CLO LTD NMC CLO 6A A 144A	1,315,000	$1,315,982	$1,315,000
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A A1S 144A	483,293	$474,682	$476,172
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 4A B2 144A	233,410	$224,652	$232,113
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM5 A1 144A	444,747	$454,229	$417,863
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A	1,045,208	$1,050,726	$999,634
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 M1 144A	1,320,000	$1,097,418	$1,138,307
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 A1 144A	967,250	$981,537	$919,458
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020 RPL1 M2 144A	1,200,000	$1,009,393	$993,468
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQ2R A1 144A	17,341	$16,379	$16,687
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM2 A2 144A	1,480,000	$1,206,503	$1,119,386
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2022 NQM4 A1 144A	1,290,568	$1,279,162	$1,249,886
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2024 RPL1 A 144A	570,989	$543,094	$517,669
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2025 NQM2 B1 144A	746,000	$765,650	$729,789
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2025 NQM3 A3 144A	2,376,258	$2,376,052	$2,335,803
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2025 NQM4 A1 144A	207,110	$207,097	$202,102
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2025 NQM5 A1 144A	557,161	$557,126	$542,473
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2025 NQM6 A1 144A	380,198	$380,181	$372,085
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2026 NQM6 A2 144A	3,096,396	$3,096,323	$3,021,889
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2026 NQM7 A1 144A	2,111,307	$2,111,271	$2,064,448
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2026 NQM7 A2 144A	1,434,936	$1,434,904	$1,402,373
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2026 NQM8 A1 144A	2,080,594	$2,080,564	$2,040,166
NEW RESIDENTIAL MORTGAGE LOAN NRZT 2026 NQM8 A3 144A	2,319,140	$2,319,073	$2,266,447
NEW YORK CITY NY TRANSITIONAL NYCGEN 05/48 FIXED 5.25	170,000	$177,506	$168,642
NEW YORK MORTGAGE TRUST NYMT 2025 CP1 A1 144A	318,487	$303,401	$300,996
NEW YORK MORTGAGE TRUST NYMT 2026 INV4 A1 144A	6,376,437	$6,376,312	$6,274,354
NEW YORK MORTGAGE TRUST NYMT 2026 INV4 A3 144A	2,043,437	$2,043,411	$2,010,884
NEW YORK ST DORM AUTH REVENUES NYSHGR 07/55 FIXED 5.832	8,000,000	$7,983,286	$7,614,256
NEW YORK ST DORM AUTH SALES TA NYSHGR 03/53 FIXED 5	140,000	$143,696	$134,194
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/30 FIXED 2.052	370,000	$360,718	$332,225

NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/31 FIXED 2.152	505,000	$490,573	$441,198
NEWELL BRANDS INC COMPANY GUAR 144A 08/31 6.25	1,799,000	$1,799,000	$1,729,494
NEWELL BRANDS INC SR UNSECURED 05/30 6.375	3,217,000	$3,199,813	$3,156,396
NEWELL BRANDS INC SR UNSECURED 05/32 6.625	931,000	$905,902	$912,488
NEWELL BRANDS INC SR UNSECURED 09/29 6.625	65,000	$65,832	$64,393
NEWELL BRANDS INC SR UNSECURED 144A 06/28 8.5	639,000	$658,749	$655,866
NEWLY WEDS FOODS INC TERM LOAN B due 03/15/2032	798,065	$801,922	$794,322
NEWS CORP SR UNSECURED 144A 05/29 3.875	25,000	$25,000	$23,791
NEXSTAR MEDIA INC COMPANY GUAR 144A 04/34 7.25	1,648,000	$1,650,790	$1,587,254
NEXSTAR MEDIA INC COMPANY GUAR 144A 11/28 4.75	695,000	$688,616	$673,321
NEXSTAR MEDIA INC SR SECURED 144A 09/33 6.5	2,643,000	$2,640,128	$2,541,421
NEXSTAR MEDIA INC. 2026 TERM LOAN B7 due 03/18/2033	829,714	$824,916	$831,482
NEXTERA ENERGY CAPITAL COMPANY GUAR 02/28 4.9	2,235,000	$2,239,161	$2,224,186
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/29 4.9	4,550,000	$4,542,527	$4,500,447
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/30 5.05	3,751,000	$3,771,063	$3,690,639
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/31 4.4	1,900,000	$1,875,774	$1,810,873
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/35 5.45	1,216,000	$1,210,778	$1,160,436
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/54 5.55	2,166,000	$1,923,526	$1,843,015
NEXTERA ENERGY CAPITAL COMPANY GUAR 07/27 4.625	2,175,000	$2,174,865	$2,170,836
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/27 4.685	8,725,000	$8,756,224	$8,705,302
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/56 VAR	450,000	$322,043	$313,942
NEXUS BUYER LLC 2025 2ND LIEN TERM LOAN B due 02/16/2032	285,000	$283,106	$277,673
NEXUS BUYER LLC 2025 TERM LOAN B due 07/31/2031	2,461,607	$2,461,607	$2,408,412
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/29 8.125	1,573,000	$1,559,196	$1,598,442
NGL ENRGY OP/FIN CORP SR SECURED 144A 02/32 8.375	1,685,000	$1,696,464	$1,707,409
NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768	450,000	$547,516	$490,055
NIDDA HEALTHCARE HOLDING SR SECURED REGS 02/30 7	193,000	$207,079	$221,611
NIDDA HEALTHCARE HOLDING SR SECURED REGS 10/30 5.375	100,000	$119,387	$111,530
NIDDA HEALTHCARE HOLDING SR SECURED REGS 10/32 VAR	252,000	$295,974	$285,693
NIELSEN CONSUMER INC 2025 USD 1ST LIEN TERM LOAN due 10/31/2030	1,329,251	$1,330,081	$1,322,046
NISOURCE INC SR UNSECURED 05/30 3.6	1,418,000	$1,330,239	$1,325,089
NISOURCE INC SR UNSECURED 07/35 5.35	3,087,000	$3,100,626	$2,924,393
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75	100,000	$95,856	$94,705
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/28 5.625	397,000	$396,960	$388,017
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/29 5.55	50,000	$49,308	$47,625
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/30 6.125	3,170,000	$3,164,323	$2,983,066
NISSAN MOTOR CO SR UNSECURED 144A 07/30 7.5	2,245,000	$2,264,180	$2,215,546
NISSAN MOTOR CO SR UNSECURED 144A 07/32 7.75	2,754,000	$2,808,970	$2,712,600
NISSAN MOTOR CO SR UNSECURED 144A 07/35 8.125	3,759,000	$3,892,561	$3,765,489
NISSAN MOTOR CO SR UNSECURED 144A 09/30 4.81	2,038,000	$2,006,261	$1,832,481
NISSAN MOTOR CO SR UNSECURED REGS 07/29 5.25	479,000	$564,173	$542,746
NMLT TRUST NLT 2021 INV2 A2 144A	125,215	$106,705	$106,638
NOBLE FINANCE II LLC COMPANY GUAR 144A 04/30 8	1,996,000	$2,026,013	$2,028,800
NOMAD FOODS BONDCO PLC SR SECURED REGS 07/33 5.25	148,000	$168,868	$165,729
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608	500,000	$500,000	$430,318
NORDSTROM INC SR SECURED 01/44 5	60,000	$48,893	$40,521
NORDSTROM INC SR SECURED 03/28 6.95	110,000	$110,730	$110,381
NORFOLK SOUTHERN CORP SR UNSECURED 08/30 5.05	2,720,000	$2,683,088	$2,676,378
NORTHERN OIL + GAS INC COMPANY GUAR 144A 09/34 7.5	887,000	$887,248	$867,859
NORTHERN OIL + GAS INC SR UNSECURED 144A 06/31 8.75	135,000	$139,317	$138,273
NORTHERN OIL + GAS INC SR UNSECURED 144A 10/33 7.875	440,000	$454,311	$436,128
NORTHRIVER MIDSTREAM FINANCE L 2023 USD TERM LOAN B due 08/16/2030	486,148	$486,509	$485,871
NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2	564,000	$562,008	$561,305
NORTHROP GRUMMAN CORP SR UNSECURED 02/29 4.6	6,346,000	$6,360,295	$6,239,275
NORTHROP GRUMMAN CORP SR UNSECURED 03/53 4.95	543,000	$483,275	$440,642
NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25	610,000	$600,362	$521,346
NORTHROP GRUMMAN CORP SR UNSECURED 06/54 5.2	613,000	$573,670	$516,447
NORTHSTAR GROUP SERVICES INC 2024 TERM LOAN B due 05/31/2030	101,210	$100,901	$101,927
NORTHWEST FLORIDA TIMBER SR SECURED 144A 03/29 4.75	480,000	$478,425	$464,104
NORTHWESTERN MUTUAL GLBL SECURED 144A 06/30 4.6	4,105,000	$4,109,188	$3,972,943
NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/40 6.063	45,000	$45,000	$43,321
NOTA DO TESOURO NACIONAL NOTES 01/27 10	31,513,000	$5,226,085	$6,190,776

NOTA DO TESOURO NACIONAL NOTES 01/29 10	31,885,000	$6,090,111	$5,923,469
NOTA DO TESOURO NACIONAL NOTES 01/31 10	26,924,000	$5,046,595	$4,716,034
NOTA DO TESOURO NACIONAL NOTES 01/33 10	6,500,000	$1,050,934	$1,089,597
NOTA DO TESOURO NACIONAL NOTES 08/50 6	1,010,000	$811,182	$815,702
NOURYON FINANCE BV 2025 USD TERM LOAN B due 07/08/2031	834,289	$838,084	$835,857
NOURYON FINANCE BV SR SECURED REGS 07/31 6.125	100,000	$113,825	$112,841
NOVA CHEMICALS CORP SR UNSECURED 144A 12/31 7	98,000	$103,434	$99,825
NOVARTIS FINANCE SA COMPANY GUAR REGS 05/35 3.5	300,000	$351,869	$324,862
NOVELIS CORP COMPANY GUAR 144A 01/30 4.75	2,581,000	$2,553,699	$2,432,890
NOVELIS CORP COMPANY GUAR 144A 01/30 6.875	1,638,000	$1,641,036	$1,640,971
NOVELIS CORP COMPANY GUAR 144A 08/31 3.875	1,006,000	$897,439	$885,112
NOVELIS CORP COMPANY GUAR 144A 08/33 6.375	905,000	$903,432	$862,145
NRG ENERGY INC COMPANY GUAR 144A 02/29 3.375	250,000	$240,297	$233,205
NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625	626,000	$617,116	$556,586
NRG ENERGY INC COMPANY GUAR 144A 02/32 3.875	125,000	$125,000	$110,379
NRG ENERGY INC COMPANY GUAR 144A 02/33 6	525,000	$521,354	$502,007
NRG ENERGY INC COMPANY GUAR 144A 05/34 5.875	851,000	$850,209	$794,765
NRG ENERGY INC COMPANY GUAR 144A 05/36 6.125	718,000	$711,156	$666,937
NRG ENERGY INC COMPANY GUAR 144A 06/29 5.25	2,231,000	$2,211,407	$2,169,831
NRG ENERGY INC COMPANY GUAR 144A 11/34 6.25	509,000	$508,785	$483,017
NRG ENERGY INC JR SUBORDINA 144A 12/99 VAR	800,000	$865,250	$836,028
NRG ENERGY INC SR SECURED 144A 03/33 7	4,089,000	$4,394,495	$4,211,985
NRG ENERGY INC SR SECURED 144A 06/29 4.45	2,237,000	$2,182,750	$2,161,001
NRG ENERGY INC SR SECURED 144A 10/30 4.734	1,450,000	$1,449,120	$1,384,314
NRG ENERGY INC SR SECURED 144A 10/35 5.407	2,120,000	$2,119,079	$1,949,565
NRG ENERGY INC SR UNSECURED 144A 01/34 5.75	2,542,000	$2,485,760	$2,359,074
NRG ENERGY INC SR UNSECURED 144A 01/36 6	1,842,000	$1,842,193	$1,704,423
NRP MORTGAGE TRUST NRPMT 2013 1 A1 144A	473,060	$435,965	$414,632
NRTH PARK MORTGAGE TRUST NRTH 2025 PARK A 144A	1,617,000	$1,613,178	$1,620,535
NTI BUYER LLC TERM LOAN due 07/01/2033	121,403	$120,655	$120,644
NTT FINANCE CORP SR UNSECURED REGS 03/29 4.8522	100,000	$130,358	$131,043
NUFARM AUSTRALIA/AMERICA SR UNSECURED 144A 01/30 5	1,355,000	$1,290,639	$1,256,930
NUSTAR LOGISTICS LP COMPANY GUAR 10/30 6.375	440,000	$454,289	$438,839
NUVEEN LLC SR UNSECURED 144A 09/36 6.063	775,000	$775,000	$757,321
NUVEI TECHNOLOGIES CORP 2025 REPRICED TERM LOAN B due 11/17/2031	805,285	$805,285	$781,795
NVENT ELECTRIC PUBLIC LTD COM TERM LOAN B due 01/30/2032	59,210	$58,987	$59,400
NVIDIA CORP SR UNSECURED 04/60 3.7	500,000	$392,325	$315,336
NVIDIA CORP SR UNSECURED 06/31 4.5	3,970,000	$3,962,857	$3,796,351
NVIDIA CORP SR UNSECURED 06/33 4.75	2,000,000	$1,997,052	$1,886,267
NVIDIA CORP SR UNSECURED 06/36 4.95	1,765,000	$1,761,917	$1,630,785
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5	721,000	$720,854	$681,850
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/30 3.4	176,000	$175,825	$162,782
NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/31 2.5	250,000	$249,536	$216,664
NXP BV/NXP FDG/NXP USA COMPANY GUAR 06/29 4.3	375,000	$396,314	$363,076
NXPT COMMERCIAL MORTGAGE TRUST NXPT 2024 STOR D 144A	1,700,000	$1,716,723	$1,649,247
NY COMMERCIAL MORTGAGE TRUST NY 2025 299P C 144A	1,450,000	$1,485,184	$1,400,640
NY STATE ELECTRIC + GAS SR UNSECURED 144A 09/49 3.3	1,700,000	$1,779,230	$1,082,849
NYC COMMERCIAL MORTGAGE TRUST NYC 2025 11X A 144A	5,460,000	$5,447,075	$5,466,825
NYC COMMERCIAL MORTGAGE TRUST NYC 2025 300P D 144A	1,896,000	$1,896,000	$1,826,573
NYC COMMERCIAL MORTGAGE TRUST NYC 2025 3BP A 144A	1,114,000	$1,110,841	$1,111,563
NYC COMMERCIAL MORTGAGE TRUST NYC 2025 3BP B 144A	1,700,000	$1,696,078	$1,696,281
NYC COMMERCIAL MORTGAGE TRUST NYC 2025 3BP D 144A	2,462,000	$2,458,329	$2,462,000
NYC COMMERCIAL MORTGAGE TRUST NYC 2026 9W57 A 144A	7,200,000	$7,200,000	$6,912,240
NYC COMMERCIAL MORTGAGE TRUST NYC 2026 9W57 B 144A	3,100,000	$3,100,000	$2,969,871
NYC TRUST NYCT 2024 3ELV A 144A	1,060,000	$1,062,019	$1,060,648
NYC TRUST NYCT 2024 3ELV C 144A	1,500,000	$1,506,043	$1,500,000
NYC TRUST NYCT 2024 3ELV D 144A	925,000	$926,652	$925,000
NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 B 144A	1,435,000	$1,433,282	$1,429,637
NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 C 144A	1,000,000	$951,120	$997,462
O REILLY AUTOMOTIVE INC SR UNSECURED 03/36 5.1	1,190,000	$1,186,470	$1,101,264
OAK EAGLE ACQUIRECO INC SR SECURED 144A 07/33 7.25	2,550,000	$2,565,099	$2,560,985
OAK EAGLE ACQUIRECO INC SR UNSECURED 144A 07/34 8.75	3,503,000	$3,598,113	$3,570,886

OAK EAGLE ACQUIRECO, INC. USD TERM LOAN B due 08/04/2033	2,955,984	$2,926,312	$2,975,937
OAK HILL CREDIT OAKC 2019 4A AR2 144A	300,000	$300,341	$300,177
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A5 144A	418,946	$422,447	$264,078
OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A B1 144A	400,000	$426,678	$235,816
OAKTREE CLO LTD OAKCL 2021 2A AR 144A	775,000	$771,480	$774,485
OBRA CLO LTD OBRAC 2026 5A C 144A	260,000	$260,000	$260,302
OCADO GROUP PLC COMPANY GUAR REGS 06/30 11	100,000	$136,204	$138,584
OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6	840,000	$863,989	$827,006
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/30 8.875	1,000,000	$1,075,210	$1,090,125
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/30 6.625	569,000	$568,348	$583,125
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875	718,000	$772,456	$776,907
OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45	458,000	$482,503	$463,803
OCCIDENTAL PETROLEUM COR SR UNSECURED 10/34 5.55	241,000	$242,280	$234,423
OCCIDENTAL PETROLEUM COR SR UNSECURED 10/54 6.05	990,000	$977,746	$915,331
OCEAN TRAILS CLO OCTR 2020 10A AR2 144A	4,300,000	$4,300,000	$4,299,734
OCEANEERING INTL INC SR UNSECURED 144A 07/34 6.875	717,000	$719,678	$706,350
OCP CLO LTD OCP 2016 12A BAR3 144A	250,000	$250,169	$250,203
OCP CLO LTD OCP 2017 13A AR2 144A	500,000	$500,000	$500,367
OCP CLO LTD OCP 2020 8RA AR2 144A	5,000,000	$5,000,000	$5,000,147
OCP CLO LTD OCP 2025 40A A 144A	530,000	$530,000	$529,306
OCP CLO LTD OCP 2026 14A BR2 144A	250,000	$250,000	$250,563
OCP CLO LTD OCP 2026 14A D1R2 144A	250,000	$250,000	$250,247
OCTAGON 57 LTD OCT57 2021 1A B1R 144A	6,490,000	$6,490,000	$6,489,805
OCTAGON 64 LTD OCT64 2022 1A A1R 144A	5,000,000	$5,000,000	$5,002,010
OCTAGON INVESTMENT PARTNERS 32 OCT32 2017 1A A1R3 144A	275,000	$275,531	$275,116
OCTAGON INVESTMENT PARTNERS 41 OCT41 2019 2A A1R2 144A	500,000	$500,825	$499,750
OCTAGON INVESTMENT PARTNERS 42 OCT42 2019 3AR BR3 144A	2,150,000	$2,150,000	$2,150,860
OCTAGON INVESTMENT PARTNERS 49 OCT49 2020 5A C1RR 144A	1,000,000	$1,000,000	$1,000,525
OCTAGON INVESTMENT PARTNERS 52 OCT52 2021 1A BR2 144A	2,250,000	$2,250,000	$2,250,000
OEG BORROWER LLC 2024 TERM LOAN B due 06/30/2031	54,444	$54,352	$54,671
OEG FINANCE PLC SR SECURED REGS 09/29 7.25	288,000	$341,741	$336,439
OEKB OEST. KONTROLLBANK GOVT GUARANT 09/31 4.375	4,365,000	$4,350,288	$4,220,642
OEP GLASS PURCHASER LLC 2026 TERM LOAN B due 03/07/2033	780,000	$764,400	$778,050
OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 03/36 6.7	220,000	$216,088	$214,637
OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 04/30 6.1	200,000	$198,516	$197,828
OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 05/54 7.5	235,000	$228,714	$228,904
OHA CREDIT PARTNERS LTD OHACP 2024 17A A 144A	250,000	$250,264	$250,245
OHA LOAN FUNDING LTD OHALF 2013 1A A1R4 144A	10,000,000	$10,007,390	$9,997,111
OHIO POWER COMPANY SR UNSECURED 04/48 4.15	71,000	$77,684	$50,810
OHIO POWER COMPANY SR UNSECURED 06/33 5	275,000	$271,023	$260,053
OHIO POWER COMPANY SR UNSECURED 06/34 5.65	132,000	$132,850	$129,213
OHIO POWER COMPANY SR UNSECURED 10/51 2.9	884,000	$538,878	$489,529
OKLAHOMA ST CAPITOL IMPT AUTH OKSTRN 07/50 FIXED 5.25	140,000	$145,210	$140,361
OLIN CORP SR UNSECURED 02/30 5	100,000	$96,827	$94,491
OLIN CORP SR UNSECURED 144A 04/33 6.625	275,000	$271,307	$262,626
OLYMPUS CORP SR UNSECURED 144A 09/31 5.526	1,200,000	$1,200,000	$1,177,285
OLYMPUS WATER US HOLDING CORP 2024 USD TERM LOAN due 06/20/2031	1,376,128	$1,373,267	$1,376,307
OLYMPUS WATER US HOLDING CORP 2025 USD TERM LOAN B due 11/03/2032	843,625	$841,787	$844,502
OLYMPUS WTR US HLDG CORP SR SECURED 144A 02/33 7.25	3,279,000	$3,254,411	$3,108,687
OLYMPUS WTR US HLDG CORP SR SECURED 144A 06/31 7.25	2,083,000	$2,088,889	$2,052,088
OLYMPUS WTR US HLDG CORP SR SECURED 144A 08/32 6.75	3,370,000	$3,367,432	$3,177,714
OLYMPUS WTR US HLDG CORP SR SECURED 144A 10/28 4.25	1,864,000	$1,805,375	$1,777,989
OLYMPUS WTR US HLDG CORP SR SECURED REGS 02/33 6.125	144,000	$168,142	$158,474
OLYMPUS WTR US HLDG CORP SR UNSECURED 144A 10/29 6.25	130,000	$129,859	$124,736
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/27 5.375	1,370,000	$1,372,385	$1,369,483
OMAN GOV INTERNTL BOND SR UNSECURED 144A 03/47 6.5	4,515,000	$4,579,165	$4,345,706
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/27 6.75	300,000	$304,754	$303,098
OMAN GOV INTERNTL BOND SR UNSECURED 144A 10/32 7.375	940,000	$1,022,005	$1,005,174
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/31 6.25	400,000	$412,887	$404,289
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/48 6.75	1,299,000	$1,346,163	$1,277,814
OMAN GOV INTERNTL BOND SR UNSECURED REGS 01/51 7	600,000	$618,382	$611,243
OMAN GOV INTERNTL BOND SR UNSECURED REGS 03/47 6.5	958,000	$926,792	$922,079

OMAN GOV INTERNTL BOND SR UNSECURED REGS 08/29 6	1,148,000	$1,163,002	$1,152,130
OMAN GOV INTERNTL BOND SR UNSECURED REGS 10/32 7.375	400,000	$398,658	$427,734
OMNIA PARTNERS LLC 2024 TERM LOAN B due 12/31/2032	1,205,049	$1,208,244	$1,206,218
ONCOR ELECTRIC DELIVERY JR SUBORDINA REGS 11/56 VAR	250,000	$289,691	$274,677
ONCOR ELECTRIC DELIVERY SR SECURED 144A 03/31 4.5	4,000,000	$3,824,902	$3,815,734
ONCOR ELECTRIC DELIVERY SR SECURED 144A 09/66 6.35	50,000	$49,942	$47,879
ONE NEW YORK PLAZA TRUST 2020 ONYP 2020 1NYP A 144A	2,449,442	$2,381,409	$2,369,836
ONEDIGITAL BORROWER LLC 2025 REPRICED TERM LOAN due 07/02/2031	377,463	$372,737	$372,432
ONEMAIN FINANCE CORP COMPANY GUAR 03/30 7.875	2,208,000	$2,260,634	$2,234,810
ONEMAIN FINANCE CORP COMPANY GUAR 03/32 6.75	500,000	$498,120	$479,608
ONEMAIN FINANCE CORP COMPANY GUAR 03/33 6.5	1,573,000	$1,574,033	$1,472,931
ONEMAIN FINANCE CORP COMPANY GUAR 03/34 7.125	1,869,000	$1,872,979	$1,791,833
ONEMAIN FINANCE CORP COMPANY GUAR 05/29 6.625	2,696,000	$2,702,146	$2,671,128
ONEMAIN FINANCE CORP COMPANY GUAR 05/30 6.125	1,185,000	$1,183,704	$1,141,714
ONEMAIN FINANCE CORP COMPANY GUAR 05/31 7.5	289,000	$289,554	$287,272
ONEMAIN FINANCE CORP COMPANY GUAR 09/28 3.875	1,075,000	$1,019,978	$1,021,324
ONEMAIN FINANCE CORP COMPANY GUAR 09/30 4	1,998,000	$1,925,893	$1,785,882
ONEMAIN FINANCE CORP COMPANY GUAR 09/32 7.125	1,061,000	$1,061,000	$1,034,546
ONEMAIN FINANCE CORP COMPANY GUAR 09/33 6.75	3,313,000	$3,314,100	$3,122,566
ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375	525,000	$514,030	$503,154
ONEMAIN FINANCE CORP COMPANY GUAR 11/31 7.125	2,453,000	$2,471,547	$2,413,422
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 1A A 144A	350,000	$349,914	$348,795
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A A2 144A	1,423,834	$1,423,834	$1,428,793
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2023 2A D 144A	800,000	$799,951	$795,310
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2024 1A A 144A	800,000	$843,320	$793,932
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2025 1A A 144A	495,000	$499,077	$485,189
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2026 1A B 144A	100,000	$99,972	$96,821
ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2026 1A C 144A	100,000	$99,981	$96,802
ONEOK LLC COMPANY GUAR 04/44 5.6	468,000	$415,429	$413,965
ONEOK LLC COMPANY GUAR 07/28 4.55	1,975,000	$1,975,403	$1,948,403
ONEOK LLC COMPANY GUAR 09/53 6.625	215,000	$236,674	$210,648
ONEOK LLC COMPANY GUAR 10/32 4.95	95,000	$91,902	$90,253
ONEOK LLC COMPANY GUAR 10/55 6.25	2,480,000	$2,450,294	$2,326,660
ONEOK LLC COMPANY GUAR 11/30 5.8	330,000	$340,295	$331,349
ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT A 144A	1,610,000	$1,628,720	$1,592,533
ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT C 144A	1,683,000	$1,652,399	$1,670,492
ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT D 144A	1,180,000	$1,203,472	$1,178,194
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A	1,853,852	$1,795,043	$1,491,622
ONSLOW BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A	2,687,512	$2,272,631	$2,208,700
ONSLOW BAY FINANCIAL LLC OBX 2022 INV3 A1 144A	410,626	$401,898	$327,426
ONSLOW BAY FINANCIAL LLC OBX 2022 INV4 A1 144A	2,243,343	$2,028,206	$1,856,016
ONSLOW BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A	1,117,950	$957,886	$973,991
ONSLOW BAY FINANCIAL LLC OBX 2023 NQM9 A1 144A	1,700,347	$1,700,059	$1,694,944
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM11 A2 144A	1,045,229	$1,045,089	$1,043,484
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM14 A1 144A	634,274	$634,209	$622,850
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM14 A3 144A	544,609	$544,550	$535,819
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM16 A1 144A	1,050,767	$1,050,661	$1,043,021
ONSLOW BAY FINANCIAL LLC OBX 2024 NQM3 A1 144A	952,598	$952,455	$952,758
ONSLOW BAY FINANCIAL LLC OBX 2025 HE1 M2 144A	1,200,000	$1,202,577	$1,195,196
ONSLOW BAY FINANCIAL LLC OBX 2025 NQM11 A1A 144A	3,077,358	$3,078,354	$3,039,066
ONSLOW BAY FINANCIAL LLC OBX 2025 NQM3 A1 144A	389,356	$389,319	$385,038
ONSLOW BAY FINANCIAL LLC OBX 2025 NQM4 A1 144A	761,633	$761,525	$750,238
ONSLOW BAY FINANCIAL LLC OBX 2025 NQM6 A1 144A	665,719	$665,661	$658,398
ONSLOW BAY FINANCIAL LLC OBX 2025 NQM7 A2 144A	919,724	$919,609	$909,367
ONSLOW BAY FINANCIAL LLC OBX 2025 NQM7 A3 144A	930,586	$930,465	$919,098
ONSLOW BAY FINANCIAL LLC OBX 2026 NQM10 A1 144A	2,086,322	$2,086,285	$2,043,388
ONSLOW BAY FINANCIAL LLC OBX 2026 NQM10 A3 144A	2,252,246	$2,252,213	$2,207,196
ONSLOW BAY FINANCIAL LLC OBX 2026 NQM8 A1LC 144A	398,000	$397,243	$380,674
ONSLOW BAY FINANCIAL LLC OBX 2026 NQM9 A1 144A	479,837	$479,825	$471,891
ONTARIO (PROVINCE OF) SR UNSECURED 05/36 4.85	1,490,000	$1,487,274	$1,411,366
ONTARIO GAMING GTA LP TERM LOAN B due 08/01/2030	708,755	$705,879	$646,937
ONTEX GROUP NV COMPANY GUAR REGS 04/30 5.25	109,000	$131,419	$105,594

OPAL BIDCO SAS 2026 USD TERM LOAN B due 04/28/2032	745,504	$749,113	$747,368
OPAL BIDCO SAS SR SECURED REGS 03/32 5.5	209,000	$240,480	$236,216
OPAL BIDCO SR SECURED 144A 03/32 6.5	2,009,000	$2,016,073	$1,958,559
OPEN TEXT CORP COMPANY GUAR 144A 02/28 3.875	500,000	$500,000	$486,963
OPEN TEXT INC COMPANY GUAR 144A 02/30 4.125	380,000	$346,167	$343,785
OPEN TEXT INC COMPANY GUAR 144A 12/31 4.125	663,000	$588,075	$566,759
OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375	935,000	$912,889	$881,431
ORACLE CORP SR UNSECURED 02/29 4.55	2,100,000	$2,097,871	$2,028,047
ORACLE CORP SR UNSECURED 02/31 4.95	4,513,000	$4,485,234	$4,209,762
ORACLE CORP SR UNSECURED 02/33 4.9	1,786,000	$1,785,138	$1,587,414
ORACLE CORP SR UNSECURED 02/36 5.7	3,415,000	$3,407,927	$3,018,521
ORACLE CORP SR UNSECURED 02/56 6.7	11,525,000	$11,091,368	$9,585,112
ORACLE CORP SR UNSECURED 02/66 6.85	1,060,000	$1,055,052	$869,247
ORACLE CORP SR UNSECURED 03/31 2.875	2,825,000	$2,497,597	$2,404,887
ORACLE CORP SR UNSECURED 03/61 4.1	2,000,000	$1,735,270	$1,093,033
ORACLE CORP SR UNSECURED 04/30 2.95	223,000	$200,717	$197,884
ORACLE CORP SR UNSECURED 05/30 4.65	1,175,000	$1,173,032	$1,104,716
ORACLE CORP SR UNSECURED 05/33 5.35	8,205,000	$8,078,512	$7,456,499
ORACLE CORP SR UNSECURED 05/55 4.375	84,000	$53,139	$49,710
ORACLE CORP SR UNSECURED 07/46 4	518,000	$329,199	$312,447
ORACLE CORP SR UNSECURED 08/28 4.8	1,000,000	$999,618	$982,520
ORACLE CORP SR UNSECURED 08/55 6	1,693,000	$1,602,790	$1,278,116
ORACLE CORP SR UNSECURED 08/65 6.125	2,907,000	$2,299,231	$2,150,098
ORACLE CORP SR UNSECURED 09/29 4.2	2,169,000	$2,122,144	$2,049,411
ORACLE CORP SR UNSECURED 09/32 4.8	2,835,000	$2,834,132	$2,532,612
ORACLE CORP SR UNSECURED 09/34 4.7	1,600,000	$1,596,101	$1,352,293
ORACLE CORP SR UNSECURED 09/35 5.2	5,750,000	$5,742,517	$4,934,785
ORACLE CORP SR UNSECURED 09/54 5.375	2,790,000	$2,551,569	$1,926,364
ORACLE CORP SR UNSECURED 09/55 5.95	16,389,000	$15,724,955	$12,309,735
ORACLE CORP SR UNSECURED 09/64 5.5	1,617,000	$1,455,788	$1,089,066
ORACLE CORP SR UNSECURED 09/65 6.1	8,080,000	$7,367,079	$5,968,254
ORACLE CORP SR UNSECURED 11/52 6.9	1,525,000	$1,524,083	$1,296,130
ORGANON + CO/ORGANON FOR COMPANY GUAR 144A 05/34 7.875	80,000	$70,113	$84,321
ORGANON + CO/ORGANON FOR SR UNSECURED 144A 04/31 5.125	971,000	$879,479	$965,055
ORION US FINCO INC 2026 TERM LOAN B due 10/08/2032	749,375	$750,028	$748,910
ORSTED A/S JR SUBORDINA REGS 12/99 VAR	200,000	$184,400	$204,108
ORYX FUNDING LLC OIL 2026 1A A2 144A	3,822,624	$3,822,624	$3,747,345
OSAIC HOLDINGS INC. 2026 REPRICED TERM LOAN B due 07/30/2032	667,059	$662,126	$660,002
OSAIC HOLDINGS INC COMPANY GUAR 144A 08/33 8	1,467,000	$1,496,049	$1,401,767
OSAIC HOLDINGS INC SR SECURED 144A 08/32 6.75	1,830,000	$1,850,259	$1,750,686
OTIS WORLDWIDE CORP SR UNSECURED 02/30 2.565	50,000	$49,999	$45,322
OUTFRONT MEDIA CAP LLC/C COMPANY GUAR 144A 06/34 6	1,729,000	$1,729,000	$1,635,868
OUTFRONT MEDIA CAP LLC/C SR UNSECURED 144A 01/29 4.25	363,000	$349,307	$347,129
OVG BUSINESS SERVICES LLC 2024 TERM LOAN B due 06/25/2031	1,255,214	$1,250,966	$1,258,880
OVINTIV INC COMPANY GUAR 07/33 6.25	201,000	$209,003	$202,934
OVINTIV INC COMPANY GUAR 07/53 7.1	155,000	$167,157	$161,941
OVINTIV INC COMPANY GUAR 08/34 6.5	1,147,000	$1,271,062	$1,166,921
OVINTIV INC COMPANY GUAR 11/31 7.375	294,000	$320,399	$312,804
OWENS BROCKWAY COMPANY GUAR 144A 05/31 7.25	490,000	$472,977	$425,183
OWENS BROCKWAY COMPANY GUAR 144A 06/33 9.5	1,740,000	$1,743,919	$1,620,617
OWENS ILLINOIS INC 2025 TERM LOAN B due 09/30/2032	95,705	$95,293	$94,461
OWL ROCK CLO OR 2020 3A AR 144A	1,090,000	$1,097,489	$1,091,293
OWL ROCK CLO OR 2024 15A B 144A	250,000	$250,798	$250,694
OXFORD FINANCE FUNDING TRUST OXFIN 2025 1A B 144A	1,000,000	$1,000,000	$977,529
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/29 6.1	168,000	$169,934	$169,276
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 01/53 6.75	1,043,000	$1,086,925	$986,274
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5	2,375,000	$2,373,927	$2,052,998
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/44 4.75	215,000	$188,661	$166,340
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/32 4.4	500,000	$499,055	$460,063
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/46 4.25	490,000	$359,312	$345,033
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 03/52 5.25	333,000	$293,158	$260,056
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 04/53 6.7	113,000	$119,421	$106,509

PACIFIC GAS + ELECTRIC 1ST MORTGAGE 05/36 5.2	275,000	$274,213	$248,867
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 06/33 6.4	360,000	$371,963	$360,375
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/28 3.75	200,000	$203,746	$194,122
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55	700,000	$710,450	$666,080
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/40 4.5	2,414,000	$2,085,026	$1,906,463
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	5,633,714	$5,044,807	$4,268,758
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3	3,846,000	$2,891,799	$2,640,898
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/42 3.75	85,000	$64,475	$58,875
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5	5,239,000	$4,132,285	$3,130,023
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 10/32 5.05	1,875,000	$1,869,781	$1,768,181
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 10/54 5.9	469,000	$454,830	$398,295
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 10/55 6.1	4,416,000	$4,317,197	$3,849,444
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/46 4	730,000	$543,239	$491,816
PACIFIC GAS + ELECTRIC SR SECURED 06/31 3.25	1,200,000	$1,092,750	$1,063,640
PACIFIC NATIONAL FINANCE COMPANY GUAR REGS 12/54 VAR	280,000	$177,312	$194,451
PACIFICORP 1ST MORTGAGE 01/55 5.8	1,500,000	$1,491,325	$1,298,339
PACIFICORP 1ST MORTGAGE 02/29 5.1	1,200,000	$1,199,849	$1,190,149
PACIFICORP 1ST MORTGAGE 02/31 5.3	1,100,000	$1,098,791	$1,077,297
PACIFICORP JR SUBORDINA 08/56 VAR	1,630,000	$1,627,204	$1,556,286
PADAGIS LLC TERM LOAN B due 07/06/2028	713,529	$705,001	$701,042
PAGAYA AI DEBT SELECTION TRUST PAID 2024 10 A 144A	627,236	$627,236	$627,109
PAGAYA AI DEBT SELECTION TRUST PAID 2024 11 D 144A	1,443,613	$1,455,923	$1,445,092
PAGAYA AI DEBT SELECTION TRUST PAID 2024 9 A 144A	304,780	$304,780	$304,740
PAGAYA AI DEBT SELECTION TRUST PAID 2024 9 B 144A	863,554	$863,554	$863,517
PAGAYA AI DEBT SELECTION TRUST PAID 2025 5 B 144A	3,749,855	$3,749,855	$3,726,166
PAGAYA AI DEBT SELECTION TRUST PAID 2026 1 B 144A	5,066,696	$5,066,696	$4,997,294
PAGAYA AI DEBT SELECTION TRUST PAID 2026 3 A2 144A	4,219,609	$4,219,609	$4,197,725
PAGAYA AI DEBT SELECTION TRUST PAID 2026 4 B 144A	1,600,000	$1,604,304	$1,584,117
PAINT INTERMEDIATE III LLC 2026 TERM LOAN B due 10/09/2031	1,657,078	$1,653,787	$1,656,730
PAKISTAN WATER + POWER SR UNSECURED REGS 06/31 7.5	610,000	$467,305	$582,769
PALMER SQUARE CLO LTD PLMRS 2021 3A A1R 144A	2,880,000	$2,889,821	$2,881,117
PALMER SQUARE CLO LTD PLMRS 2024 2A A1R 144A	8,950,000	$8,950,000	$8,951,240
PALMER SQUARE EUROPEAN CLO PLMER 2024 2X DR REGS	240,000	$273,840	$272,957
PALMER SQUARE EUROPEAN CLO PLMER 2026 2X D REGS	200,000	$227,530	$227,904
PALMER SQUARE LOAN FUNDING LTD PSTAT 2024 1A A1R 144A	779,080	$779,080	$778,557
PALMER SQUARE LOAN FUNDING LTD PSTAT 2024 2A A1R 144A	807,346	$807,346	$806,802
PALMER SQUARE LOAN FUNDING LTD PSTAT 2024 3A A1R 144A	1,631,765	$1,631,765	$1,630,661
PALMER SQUARE LOAN FUNDING LTD PSTAT 2024 3A A2R 144A	435,000	$435,000	$434,428
PANAMA INFRASTRUCTURE SR SECURED 144A 04/32 0.00000	2,457,000	$1,752,987	$1,993,684
PAPREC HOLDING SA SR SECURED REGS 07/30 4.125	280,000	$323,911	$306,750
PAPREC HOLDING SA SR SECURED REGS 07/32 4.5	145,000	$166,547	$156,654
PAR PETROLEUM LLC COMPANY GUAR 144A 06/34 7.375	910,000	$913,429	$905,480
PARADIGM PARENT LLC 1ST LIEN TERM LOAN due 04/16/2032	1,738,111	$1,573,577	$1,615,000
PARADIGM PRNT/CO ISSUER SR SECURED 144A 04/32 8.75	750,000	$729,304	$698,316
PARAMOUNT GLOBAL COMPANY GUAR 01/31 4.95	1,312,000	$1,216,571	$1,145,520
PARAMOUNT GLOBAL COMPANY GUAR 01/45 4.6	1,321,000	$808,613	$758,753
PARAMOUNT GLOBAL COMPANY GUAR 03/43 4.375	668,000	$418,305	$389,620
PARAMOUNT GLOBAL COMPANY GUAR 04/36 6.875	110,000	$99,812	$93,579
PARAMOUNT GLOBAL COMPANY GUAR 04/44 5.25	68,000	$55,217	$41,395
PARAMOUNT GLOBAL COMPANY GUAR 05/32 4.2	903,000	$788,599	$719,836
PARAMOUNT GLOBAL COMPANY GUAR 05/50 4.95	95,000	$59,138	$54,768
PARAMOUNT GLOBAL COMPANY GUAR 07/30 7.875	165,000	$173,490	$164,196
PARAMOUNT GLOBAL COMPANY GUAR 07/42 4.85	397,000	$314,386	$242,276
PARAMOUNT GLOBAL COMPANY GUAR 08/44 4.9	175,000	$122,087	$102,576
PARAMOUNT GLOBAL COMPANY GUAR 09/43 5.85	989,000	$767,551	$653,652
PARAMOUNT GLOBAL COMPANY GUAR 10/26 3.7	246,000	$245,972	$245,935
PAREXEL INTERNATIONAL CORP 2025 REPRICED TERM LOAN B due 12/12/2031	746,241	$747,562	$746,375
PARK AVENUE INSTITUTIONAL ADVI PAIA 2022 2A CR2 144A	500,000	$500,000	$494,301
PARK BLUE CLO LTD PKBLU 2022 2A BR2 144A	310,000	$310,000	$310,806
PARK BLUE CLO LTD PKBLU 2024 5A AR 144A	410,000	$410,000	$410,006
PARK INTERMED HOLDINGS COMPANY GUAR 144A 02/30 7	1,636,000	$1,639,386	$1,636,658
PARK INTERMED HOLDINGS SR SECURED 144A 05/29 4.875	3,320,000	$3,198,717	$3,177,007

PARK INTERMED HOLDINGS SR SECURED 144A 10/28 5.875	790,000	$786,010	$780,531
PARK RIVER HOLDINGS INC 2025 TERM LOAN due 03/15/2031	49,417	$48,990	$49,182
PARK RIVER HOLDINGS INC SECURED 144A 12/30 8.75	1,547,795	$1,485,238	$1,378,223
PARK RIVER HOLDINGS INC SR SECURED 144A 03/31 8	1,378,000	$1,375,506	$1,332,661
PARKER HANNIFIN CORP SR UNSECURED 09/31 5.125	40,000	$39,996	$39,173
PATAGONIA HOLDCO LLC TERM LOAN B1 due 08/01/2029	102,676	$95,450	$76,108
PATRICK INDUSTRIES INC COMPANY GUAR 144A 11/32 6.375	1,697,000	$1,695,502	$1,613,238
PATTERN ENERGY OP LP/PAT COMPANY GUAR 144A 08/28 4.5	385,000	$376,593	$373,995
PATTERN ENERGY OP LP/PAT COMPANY GUAR 144A 09/31 7	1,907,000	$1,908,452	$1,912,121
PAYPAL HOLDINGS INC SR UNSECURED 06/34 5.15	240,000	$242,758	$226,839
PBF HOLDING CO LLC COMPANY GUAR 144A 06/34 7.25	770,000	$770,000	$762,190
PCI GAMING AUTHORITY TERM LOAN due 07/18/2031	995,545	$999,954	$993,156
PEACEHEALTH OBLIGATED GR SR UNSECURED 11/32 4.855	8,040,000	$8,040,000	$7,598,507
PEDIATRIX MEDICAL GROUP COMPANY GUAR 144A 02/30 5.375	825,000	$810,662	$795,562
PEGASUS BIDCO BV 2026 USD TERM LOAN B due 07/12/2032	1,030,668	$1,030,668	$1,030,029
PELICAN PIPELINE LLC TERM LOAN B due 03/25/2033	59,107	$58,833	$59,218
PENFED AUTO RECEIVABLES OWNER PNFED 2025 A A2 144A	1,688,970	$1,688,919	$1,688,293
PENN COMMERCIAL MORTGAGE TRUST P11 2025 P11 A 144A	777,000	$776,877	$762,455
PENN COMMERCIAL MORTGAGE TRUST P11 2025 P11 C 144A	105,000	$107,456	$105,051
PENN COMMERCIAL MORTGAGE TRUST P11 2025 P11 D 144A	2,931,000	$3,043,148	$2,941,832
PENN ENTERTAINMENT INC COMPANY GUAR 144A 04/31 6.75	1,183,000	$1,180,672	$1,135,686
PENN ENTERTAINMENT INC SR UNSECURED 144A 01/27 5.625	792,000	$790,108	$792,935
PENN ENTERTAINMENT INC SR UNSECURED 144A 07/29 4.125	1,116,000	$1,054,557	$1,047,750
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 3A A 144A	630,786	$649,449	$624,755
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/29 4.25	665,000	$656,896	$618,109
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/33 6.875	2,538,000	$2,533,255	$2,239,623
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 02/34 6.75	1,544,000	$1,483,878	$1,324,533
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 05/32 6.875	1,788,000	$1,766,708	$1,605,306
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 09/31 5.75	450,000	$436,676	$397,731
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 11/30 7.125	805,000	$800,434	$764,377
PENNYMAC FIN SVCS INC COMPANY GUAR 144A 12/29 7.875	1,245,000	$1,274,750	$1,236,865
PENTA CLO 14 DAC PENTA 2023 14X DRR REGS	100,000	$116,435	$113,888
PEPSICO INC SR UNSECURED 07/32 4.65	2,424,000	$2,426,418	$2,329,101
PERATON CORP TERM LOAN B due 02/01/2028	145,229	$145,471	$135,063
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 03/34 5.625	3,005,000	$3,005,000	$2,790,983
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 08/29 4.25	436,000	$424,345	$412,500
PERFORMANCE FOOD GROUP I COMPANY GUAR 144A 09/32 6.125	285,000	$283,003	$275,786
PERIMETER HOL SR SECURED 144A 01/34 6.25	965,000	$965,000	$913,294
PERIMETER HOLDING LLC SR SECURED 144A 10/29 5	185,000	$182,076	$176,586
PERIMETER MASTER NOTE BUSINESS PMNBT 2026 1A A 144A	400,000	$399,953	$392,395
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7	1,476,000	$1,470,975	$1,500,893
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 02/33 6.25	718,000	$713,421	$716,110
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 07/29 5.875	500,000	$502,445	$498,826
PERRIGO FINANCE UNLIMITE COMPANY GUAR 06/30 5.15	200,000	$190,808	$187,038
PERRIGO FINANCE UNLIMITE COMPANY GUAR 09/32 6.125	2,205,000	$2,154,438	$2,101,989
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/27 4.125	754,000	$748,405	$747,726
PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 05/48 6.15	1,100,000	$1,095,805	$970,180
PERUSAHAAN PENERBIT SBSN SR UNSECURED 144A 11/54 5.65	940,000	$923,924	$832,972
PETCO HEALTH + WELLNESS SR SECURED 144A 02/31 8.25	265,000	$266,335	$262,423
PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/41 6.75	148,000	$150,647	$139,559
PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625	300,000	$202,286	$216,192
PETROLEOS DEL PERU SA SR UNSECURED REGS 06/47 5.625	4,000,000	$3,049,332	$2,882,560
PETROLEOS MEXICANOS COMPANY GUAR 01/30 6.84	140,000	$144,780	$140,080
PETROLEOS MEXICANOS COMPANY GUAR 01/31 5.95	1,726,000	$1,620,550	$1,641,435
PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375	12,035,000	$11,965,418	$9,295,317
PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69	15,296,000	$12,788,282	$12,834,874
PETROLEOS MEXICANOS COMPANY GUAR 01/60 6.95	1,320,000	$1,077,914	$996,600
PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7	28,816,000	$28,298,469	$27,759,850
PETROLEOS MEXICANOS COMPANY GUAR 02/33 10	275,000	$303,128	$306,199
PETROLEOS MEXICANOS COMPANY GUAR 02/48 6.35	800,000	$619,231	$592,740
PETROLEOS MEXICANOS COMPANY GUAR 06/29 8.75	1,343,418	$1,370,504	$1,407,242
PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625	950,000	$829,545	$850,017

PETROLEOS MEXICANOS COMPANY GUAR 06/38 6.625	14,000	$11,658	$11,991
PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5	120,000	$106,944	$98,447
PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75	12,596,000	$10,163,968	$9,712,146
PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/35 5.34	880,000	$892,442	$848,800
PETRONAS CAPITAL LTD COMPANY GUAR 144A 04/50 4.55	310,000	$254,278	$241,818
PETRONAS CAPITAL LTD COMPANY GUAR REGS 01/32 2.48	1,353,000	$1,210,511	$1,159,842
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/35 5.34	975,000	$982,320	$940,432
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/50 4.55	803,000	$743,964	$626,386
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/55 5.848	317,000	$317,000	$296,665
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/60 4.8	642,000	$687,425	$502,597
PETRONAS CAPITAL LTD COMPANY GUAR REGS 04/61 3.404	816,000	$687,907	$480,293
PETSMART INC 2025 USD TERM LOAN B due 08/18/2032	901,863	$900,364	$901,485
PETSMART LLC/PETSMART FI COMPANY GUAR 144A 09/33 10	800,000	$810,390	$762,116
PETSMART LLC/PETSMART FI SR SECURED 144A 09/32 7.5	2,620,000	$2,625,611	$2,562,083
PFIZER INVESTMENT ENTER COMPANY GUAR 05/63 5.34	1,880,000	$1,818,309	$1,558,174
PFP III PFP 2025 12 D 144A	920,000	$917,829	$920,238
PFS FINANCING CORP. PFSFC 2024 D A 144A	560,000	$559,951	$561,445
PFS FINANCING CORP. PFSFC 2025 B A 144A	2,719,000	$2,720,250	$2,709,617
PFS FINANCING CORP. PFSFC 2025 B B 144A	561,000	$560,951	$559,042
PFS FINANCING CORP. PFSFC 2025 D A 144A	1,910,000	$1,909,643	$1,886,662
PFS FINANCING CORP. PFSFC 2026 D A 144A	1,518,000	$1,517,892	$1,483,388
PG INVESTMENT COMPANY 59 SA RL 2025 REPRICED TERM LOAN B due 03/26/2031	693,080	$693,546	$693,427
PG+E CORP JR SUBORDINA 03/55 VAR	1,210,000	$1,200,166	$1,183,455
PG+E CORP JR SUBORDINA 09/56 VAR	474,000	$474,460	$443,690
PG+E CORP SR SECURED 07/28 5	285,000	$283,206	$277,674
PG+E CORP SR SECURED 07/30 5.25	3,787,000	$3,711,620	$3,594,620
PGA NATIONAL RESORT COMMERCIAL PGA 2024 RSR2 A 144A	520,000	$518,859	$519,512
PGA NATIONAL RESORT COMMERCIAL PGA 2024 RSR2 B 144A	1,400,000	$1,396,922	$1,398,687
PHILIP MORRIS INTL INC SR UNSECURED 02/30 5.125	1,275,000	$1,299,717	$1,258,057
PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125	675,000	$668,509	$662,310
PHILIP MORRIS INTL INC SR UNSECURED 02/33 5.375	1,475,000	$1,472,872	$1,440,064
PHILIP MORRIS INTL INC SR UNSECURED 11/29 5.625	475,000	$474,796	$477,138
PHILIP MORRIS INTL INC SR UNSECURED 11/32 5.75	550,000	$549,661	$549,109
PHINIA INC COMPANY GUAR 144A 10/32 6.625	361,000	$361,000	$353,397
PHINIA INC SR SECURED 144A 04/29 6.75	75,000	$75,000	$74,976
PHOENIX AVIATION CAPITAL LLC TERM LOAN B due 10/28/2030	974,635	$966,684	$973,660
PHOENIX AVIATION CAPITAL SR UNSECURED 144A 07/30 9.25	860,000	$877,757	$866,746
PHOENIX GUARANTOR INC 2026 TERM LOAN B due 02/21/2031	1,122,367	$1,122,367	$1,121,155
PIKES PEAK CLO PIPK 2018 2A D1RR 144A	250,000	$250,000	$250,292
PIKES PEAK CLO PIPK 2025 19A A1 144A	4,200,000	$4,202,016	$4,201,260
PILG PRIDE /PILG EUROPE SR UNSECURED REGS 01/34 4.75	390,000	$453,633	$436,613
PILGRIM S PRIDE CORP COMPANY GUAR 03/32 3.5	90,000	$82,955	$78,639
PILGRIM S PRIDE CORP COMPANY GUAR 04/31 4.25	775,000	$772,804	$717,114
PINEWOOD FINCO PLC SR SECURED REGS 03/30 6	244,000	$317,958	$319,217
PING IDENTITY CORPORATION 2025 TERM LOAN due 11/15/2032	122,080	$122,029	$121,418
PINNACLE BIDCO PLC SR SECURED REGS 10/28 10	200,000	$257,848	$272,199
PINNACLE BIDCO PLC SR SECURED REGS 10/32 6.5	111,000	$125,874	$125,945
PINNACLE BUYER LLC DELAYED DRAW TERM LOAN due 10/01/2032	24,194	$24,194	$24,254
PINNACLE BUYER LLC TERM LOAN due 10/01/2032	125,177	$124,909	$125,490
PINNACLE WEST CAPITAL SR UNSECURED 05/28 4.9	2,508,000	$2,510,982	$2,494,553
PIONEER OPCO LLC SR SECURED 144A 05/33 7	515,000	$516,403	$508,502
PIONEER OPCO LLC TERM LOAN B due 05/16/2033	1,986,871	$1,999,437	$1,989,772
PITNEY BOWES INC 2025 TERM LOAN B due 03/19/2032	493,611	$489,800	$493,488
PK ALIFT LOAN FUNDING PKAIR 2026 2 A 144A	2,691,690	$2,691,680	$2,620,226
PK ALIFT LOAN FUNDING PKAIR 2026 2 B 144A	2,059,815	$2,059,786	$2,000,904
PKHL COMMERCIAL MORTGAGE TRUST PKHL 2021 MF D 144A	500,000	$500,000	$288,265
PLAINS ALL AMER PIPELINE SR UNSECURED 09/30 3.8	500,000	$499,565	$467,125
PLANO HOLDCO INC TERM LOAN B due 10/02/2031	208,746	$203,917	$177,956
PLUSPETROL CAM/PLUS LOTE SR UNSECURED 144A 07/36 6.24	373,000	$379,344	$367,492
PMT LOAN TRUST PMTLT 2025 CNF1 A35 144A	2,053,843	$2,059,561	$2,041,686
PNC FINANCIAL SERVICES JR SUBORDINA 12/99 VAR	3,381,000	$3,381,000	$3,379,451
PNC FINANCIAL SERVICES SR UNSECURED 07/36 VAR	120,000	$120,000	$113,130

PNC FINANCIAL SERVICES SR UNSECURED 10/33 VAR	750,000	$770,463	$751,863
PNC FINANCIAL SERVICES SUBORDINATED 01/41 VAR	4,075,000	$4,075,151	$3,741,039
POINT BROADBAND FUNDING LLC POINTB 2025 1A A2 144A	445,000	$444,993	$424,836
POINT BROADBAND FUNDING LLC POINTB 2025 1A B 144A	140,000	$140,149	$133,049
POINTCLICKCARE TECHNOLOGI INC 2025 TERM LOAN B due 11/03/2031	1,292,501	$1,291,783	$1,288,055
POLAND GOVERNMENT BOND BONDS 04/28 2.75	8,248,000	$1,958,297	$2,084,632
POLAND GOVERNMENT BOND BONDS 04/36 5.25	2,732,000	$723,761	$656,548
POLAND GOVERNMENT BOND BONDS 07/27 2.5	1,305,000	$325,090	$335,791
POLAND GOVERNMENT BOND BONDS 07/28 7.5	1,685,000	$427,515	$458,264
POLAND GOVERNMENT BOND BONDS 07/29 4.75	6,592,000	$1,648,512	$1,691,434
POLAND GOVERNMENT BOND BONDS 07/30 4.5	2,246,000	$612,121	$562,919
POLAND GOVERNMENT BOND BONDS 10/26 0.25	6,474,000	$1,757,928	$1,682,691
POLAND GOVERNMENT BOND BONDS 10/29 2.75	13,563,000	$3,299,724	$3,278,385
POLAND GOVERNMENT BOND BONDS 10/30 1.25	4,590,000	$1,010,902	$1,006,467
POLAND GOVERNMENT BOND BONDS 10/33 6	5,301,000	$1,379,630	$1,374,479
POLAND GOVERNMENT BOND BONDS 10/34 5	2,947,000	$742,181	$709,988
POLAND GOVERNMENT BOND BONDS 10/35 5	9,953,000	$2,698,644	$2,367,204
POLAR US BORROWER LLC 2025 TERM LOAN due 12/23/2030	339,431	$311,445	$380,162
POLARIS INC SR UNSECURED 03/31 5.6	285,000	$284,843	$274,925
POLARIS NEWCO LLC 2ND LIEN TERM LOAN due 06/04/2029	1,081,368	$1,072,129	$832,653
POPULAR ABS MORTGAGE PASS THRO POPLR 2006 E A3	396,425	$394,069	$387,518
PORSCHE FINANCIAL AUTO SECURIT PFAST 2023 1A A3 144A	30,767	$30,762	$30,780
PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647	1,400,000	$1,509,419	$1,355,533
POST CLO LTD POST 2022 1A AR 144A	2,100,000	$2,100,000	$2,099,194
POST CLO LTD POST 2024 1A A1R 144A	455,000	$455,000	$455,086
POST HOLDINGS INC COMPANY GUAR 144A 03/33 6.375	1,325,000	$1,331,415	$1,239,606
POST HOLDINGS INC COMPANY GUAR 144A 03/36 6.5	5,073,000	$5,062,926	$4,608,635
POST HOLDINGS INC COMPANY GUAR 144A 04/30 4.625	2,828,000	$2,795,244	$2,639,953
POST HOLDINGS INC COMPANY GUAR 144A 09/31 4.5	2,926,000	$2,783,573	$2,633,698
POST HOLDINGS INC COMPANY GUAR 144A 10/34 6.25	2,147,000	$2,155,190	$1,948,503
POST HOLDINGS INC SR SECURED 144A 02/32 6.25	691,000	$691,878	$674,861
POWER FINANCE CORP LTD SR UNSECURED 144A 04/30 3.95	300,000	$308,971	$280,149
PPL ELECTRIC UTILITIES 1ST MORTGAGE 02/34 4.85	1,000,000	$998,504	$938,976
PPM CLO, LTD. PPMC 2021 5A AR 144A	1,800,000	$1,800,000	$1,799,667
PR RNO PROPERTY OWNER 1 SR SECURED 144A 05/31 6.5	8,455,000	$8,380,918	$7,651,891
PRA GROUP INC COMPANY GUAR 144A 10/33 8.5	225,000	$225,000	$224,548
PRECISION DRILLING CORP COMPANY GUAR 144A 01/29 6.875	370,000	$369,080	$369,751
PREGIS TOPCO CORPORATION 2025 REFINANCING TERM LOAN due 02/01/2029	995,595	$995,595	$1,000,573
PRESBYTERIAN HEALTHC SER UNSECURED 08/52 4.875	165,000	$173,731	$131,775
PRESTIGE BRANDS INC 2026 TERM LOAN B due 06/13/2033	486,842	$489,209	$487,451
PRESTIGE BRANDS INC COMPANY GUAR 144A 04/31 3.75	335,000	$306,304	$298,890
PRESTIGE BRANDS INC COMPANY GUAR 144A 07/34 6.25	1,217,000	$1,217,000	$1,165,344
PRESTIGEBIDCO GMBH SR SECURED REGS 07/29 VAR	100,000	$107,490	$114,277
PRETIUM MORTGAGE CREDIT PARTNE PRET 2024 RPL1 A1 144A	559,055	$525,962	$516,292
PRETIUM MORTGAGE CREDIT PARTNE PRET 2025 RPL2 A1 144A	260,499	$248,551	$248,101
PRETIUM MORTGAGE CREDIT PARTNE PRET 2026 RPL1 A1 144A	1,748,809	$1,718,954	$1,641,607
PRICOA GLOBAL FUNDING 1 SR SECURED 144A 08/32 4.75	2,683,000	$2,698,622	$2,532,537
PRIME HEALTHCARE SERVICE SR SECURED 144A 09/29 9.375	810,000	$821,067	$826,458
PRIME SECSRVC BRW/FINANC SR SECURED 144A 08/27 3.375	750,000	$745,098	$730,700
PRIME SECURI SERV BORROWER LLC 2024 1ST LIEN TERM LOAN B due 10/13/2030	994,361	$998,938	$991,378
PRIMO / TRITON WATER HLD COMPANY GUAR 144A 04/29 6.25	819,000	$815,220	$817,919
PRIMO / TRITON WATER HLD SR SECURED 144A 04/29 4.375	1,695,000	$1,625,488	$1,624,255
PRIMO BRANDS CORPORATION 2026 TERM LOAN B due 03/31/2031	909,661	$915,887	$911,671
PRINCIPAL FINANCIAL GRP COMPANY GUAR 06/30 2.125	75,000	$74,857	$66,007
PRINCIPAL LFE GLB FND II SECURED 144A 11/29 4.95	2,529,000	$2,495,803	$2,475,477
PRIVATE EXPORT FUNDING GOVT GUARANT 09/33 5.15	2,075,000	$2,069,347	$2,036,628
PRKCM TRUST PRKCM 2021 AFC1 A1 144A	2,201,456	$1,845,879	$1,821,529
PRKCM TRUST PRKCM 2021 AFC2 A1 144A	6,576,104	$5,789,470	$5,583,633
PRKCM TRUST PRKCM 2022 AFC1 A1A 144A	1,420,519	$1,392,895	$1,370,184
PRKCM TRUST PRKCM 2023 AFC1 A1 144A	230,368	$231,505	$229,418
PRKCM TRUST PRKCM 2023 AFC3 A1 144A	460,383	$460,280	$458,944
PRKCM TRUST PRKCM 2023 AFC4 A1 144A	1,639,355	$1,638,991	$1,629,472

PRKCM TRUST PRKCM 2024 AFC1 M1 144A	214,000	$216,920	$213,822
PRKCM TRUST PRKCM 2025 AFC1 A1 144A	2,148,901	$2,148,758	$2,102,703
PRKCM TRUST PRKCM 2025 AFC1 A1A 144A	773,604	$773,998	$757,179
PRKCM TRUST PRKCM 2026 AFC1 A1 144A	555,369	$555,341	$536,310
PRKCM TRUST PRKCM 2026 AFC4 A1 144A	492,731	$492,717	$484,165
PRM TRUST PRM6 2025 PRM6 D 144A	601,000	$592,313	$591,207
PRM5 TRUST PRM5 2025 PRM5 A 144A	1,002,000	$984,816	$986,457
PRM5 TRUST PRM5 2025 PRM5 D 144A	223,000	$219,153	$220,209
PROAMPAC PG BORROWER LLC 2026 USD TERM LOAN B due 03/07/2033	732,507	$723,415	$730,544
PRODIGY FINANCE DESIGNATED ACT PRDGY 2021 1A A 144A	48,854	$48,854	$48,364
PROG HOLDINGS INC COMPANY GUAR 144A 11/29 6	620,000	$612,584	$588,470
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR10 E1 144A	1,482,861	$1,286,727	$1,397,261
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR7 E1 144A	2,050,000	$1,678,996	$1,927,918
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR8 E1 144A	1,500,000	$1,331,776	$1,496,435
PROGRESS RESIDENTIAL TRUST PROG 2022 SFR4 B 144A	11,000,000	$10,994,330	$10,626,981
PROGRESS RESIDENTIAL TRUST PROG 2024 SFR5 E2 144A	950,000	$878,304	$874,331
PROGRESS RESIDENTIAL TRUST PROG 2025 SFR1 E2 144A	859,000	$800,335	$784,177
PROGROUP AG SR SECURED REGS 04/29 5.125	100,000	$106,925	$114,120
PROGROUP AG SR SECURED REGS 04/31 5.375	250,000	$286,045	$282,198
PROJECT ALPHA INTERME HLDG INC 2025 2ND LIEN INC TL due 05/09/2033	425,000	$423,243	$247,350
PROJECT BOOST PURCHASER LLC 2025 REFINANCING TERM LOAN due 07/16/2031	1,511,641	$1,509,756	$1,477,629
PROLOGIS LP SR UNSECURED 01/33 4.625	700,000	$698,470	$655,835
PROLOGIS TARGETED US COMPANY GUAR 144A 01/36 4.75	5,065,000	$5,002,742	$4,538,660
PROOFPOINT INC 2025 FUNGIBLE TERM LOAN due 08/31/2028	134,707	$134,618	$134,725
PROOFPOINT INC 2026 TERM LOAN B due 08/30/2030	1,945,574	$1,915,410	$1,950,457
PROSPER CREDIT CARD ISSUER LLC PMCC 2026 1A D 144A	823,000	$822,953	$814,170
PROSUS NV SR UNSECURED 144A 01/27 3.257	5,915,000	$5,895,978	$5,878,796
PROSUS NV SR UNSECURED 144A 01/30 3.68	14,850,000	$13,926,703	$13,854,046
PROSUS NV SR UNSECURED 144A 01/32 4.193	200,000	$186,755	$181,751
PROSUS NV SR UNSECURED 144A 02/51 3.832	550,000	$442,194	$328,944
PROSUS NV SR UNSECURED 144A 07/31 3.061	4,475,000	$4,062,211	$3,908,830
PROSUS NV SR UNSECURED 144A 07/36 5.873	8,259,000	$8,249,337	$7,842,863
PROSUS NV SR UNSECURED REGS 08/50 4.027	200,000	$135,001	$125,632
PROVIDENT FDG/PFG FIN SR UNSECURED 144A 09/29 9.75	1,643,000	$1,682,801	$1,671,564
PROVIDENT FUNDING MORTGAGE TRU PFMT 2021 INV1 A4 144A	386,057	$323,165	$323,882
PROVINCE OF QUEBEC SR UNSECURED 06/36 4.625	2,990,000	$2,965,858	$2,782,910
PROVINCE OF QUEBEC SR UNSECURED 08/35 4.625	2,950,000	$2,933,429	$2,767,366
PRP ADVISORS, LLC PRPM 2023 NQM3 A2 144A	400,061	$400,008	$399,558
PRP ADVISORS, LLC PRPM 2024 NQM2 A1 144A	1,997,823	$1,997,632	$1,996,955
PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A	465,231	$452,162	$455,743
PRP ADVISORS, LLC PRPM 2024 RPL1 M1 144A	1,300,000	$1,232,380	$1,264,577
PRP ADVISORS, LLC PRPM 2025 NQM1 A1 144A	625,455	$625,402	$621,522
PRP ADVISORS, LLC PRPM 2025 NQM3 A1 144A	304,342	$304,325	$299,825
PRP ADVISORS, LLC PRPM 2025 NQM4 A1 144A	2,115,324	$2,115,229	$2,051,996
PRP ADVISORS, LLC PRPM 2025 NQM5 A1A 144A	273,945	$274,087	$267,216
PRP ADVISORS, LLC PRPM 2025 RPL4 M1A 144A	800,000	$722,324	$718,709
PRP ADVISORS, LLC PRPM 2026 NQM1 A1 144A	1,290,904	$1,289,832	$1,253,965
PRP ADVISORS, LLC PRPM 2026 NQM2 A1 144A	3,776,566	$3,776,443	$3,677,125
PRP ADVISORS, LLC PRPM 2026 R1 A1 144A	399,016	$392,231	$387,673
PRP ADVISORS, LLC PRPM 2026 RCF1 A1 144A	848,313	$848,268	$819,004
PRUDENTIAL FINANCIAL INC JR SUBORDINA 03/52 VAR	310,000	$310,000	$290,241
PT PERTAMINA (PERSERO) SR UNSECURED REGS 02/31 2.3	1,600,000	$1,420,573	$1,369,277
PUBLIC SERVICE ENTERPRIS SR UNSECURED 03/30 4.9	2,055,000	$2,055,237	$2,010,232
PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2	265,000	$261,781	$248,003
PUGET ENERGY INC JR SUBORDINA 09/56 VAR	100,000	$100,251	$97,682
PUGET ENERGY INC SR SECURED 03/35 5.725	1,800,000	$1,800,000	$1,716,645
PUMA BUYER LLC 2026 TERM LOAN B due 09/24/2033	262,592	$261,936	$262,264
PYE BARKER FIRE + SAFETY LLC 2025 DELAYED DRAW TERM LOAN due 12/16/2032	64,975	$65,370	$65,043
PYE BARKER FIRE + SAFETY LLC 2025 TERM LOAN due 12/16/2032	433,913	$436,552	$434,372
Q PARK HOLDING I BV SR SECURED REGS 02/30 5.125	110,000	$117,942	$125,405
Q PARK HOLDING I BV SR SECURED REGS 03/29 5.125	128,000	$140,384	$146,307
QATAR ENERGY SR UNSECURED 144A 07/31 2.25	529,000	$465,056	$452,560

QATAR ENERGY SR UNSECURED REGS 06/29 4.625	600,000	$595,968	$584,241
QAZAQGAZ NC JSC COMPANY GUAR 144A 05/36 5.625	760,000	$746,229	$711,358
QNITY ELECTRONICS INC 2026 TERM LOAN B due 11/01/2032	775,139	$778,963	$773,844
QNITY ELECTRONICS INC COMPANY GUAR 144A 08/33 6.25	914,000	$916,481	$886,773
QNITY ELECTRONICS INC SR SECURED 144A 08/32 5.75	1,496,000	$1,496,000	$1,438,648
QTS CNTRL ISSUER LLC SR SECURED 144A 09/31 6.625	2,038,000	$1,993,872	$1,989,418
QTS FAYETTEV I DC1 2/TRS SR SECURED 144A 04/36 5.7	11,477,000	$11,401,905	$10,084,410
QTS ISSUER ABS II LLC QTSII 2025 1A A2 144A	3,131,675	$3,105,522	$2,920,213
QTS ISSUER ABS II LLC QTSII 2025 1A B 144A	840,000	$821,395	$767,951
QTS ISSUER ABS II LLC QTSII 2026 1A A2 144A	1,410,000	$1,409,962	$1,325,837
QTS ISSUER ABS II LLC QTSII 2026 2A A2 144A	81,000	$80,999	$76,895
QTS ISSUER ABS II LLC QTSII 2026 4A A2 144A	3,107,000	$3,106,906	$2,944,393
QTS ISSUER ABS II LLC QTSII 2026 4A B 144A	1,566,000	$1,565,941	$1,470,243
QTS ISSUER ABS II LLC QTSII 2026 5A A2 144A	710,000	$718,876	$683,022
QTS ISSUER ABS II LLC QTSII 2026 6A A21 144A	589,000	$588,993	$562,725
QTS ISSUER ABS II LLC QTSII 2026 7A A21 144A	309,000	$308,991	$289,843
QTS THUNDER MANGNG ISSUER LLC TERM LOAN B due 07/22/2033	625,000	$621,953	$617,188
QUALITYTECH LP TERM LOAN B due 11/04/2031	861,875	$855,598	$852,894
QUANTA SERVICES INC SR UNSECURED 08/34 5.25	1,359,000	$1,351,217	$1,288,221
QUEENS HEALTH SYSTEMS SECURED 07/52 4.81	200,000	$209,453	$158,960
QUIDELORTHO CORP TERM LOAN due 08/20/2032	1,289,481	$1,290,762	$1,206,954
QUIKRETE HOLDINGS INC 2025 TERM LOAN B due 02/10/2032	2,146,599	$2,147,063	$2,143,722
QUIKRETE HOLDINGS INC 2025 TERM LOAN B1 due 04/14/2031	344,138	$344,501	$343,907
QUIKRETE HOLDINGS INC SR SECURED 144A 03/32 6.375	5,195,000	$5,202,014	$5,054,520
QUIKRETE HOLDINGS INC SR UNSECURED 144A 03/33 6.75	3,759,000	$3,780,790	$3,655,835
QUIKRETE HOLDINGS, INC. 2024 TERM LOAN B2 due 03/19/2029	630,765	$630,949	$630,740
QVC GROUP INC SR SECURED 144A 08/32 10	628,759	$561,024	$528,158
QVC INC 2026 REVOLVER due 08/17/2029	940,622	$940,622	$907,700
QWEST CORP COMPANY GUAR 09/51 6.5	575,000	$447,385	$418,313
QXO BUILDING PRODUCTS COMPANY GUAR 144A 07/31 6.5	3,576,000	$3,577,893	$3,469,722
QXO BUILDING PRODUCTS COMPANY GUAR 144A 07/34 6.875	3,961,000	$3,974,357	$3,803,172
QXO BUILDING PRODUCTS SR SECURED 144A 04/32 6.75	3,087,000	$3,099,995	$3,046,274
QXO INC 2026 TERM LOAN B due 07/01/2033	162,968	$162,573	$161,222
RACKSPACE FINANCE, LLC 2024 FIRST LIEN SECOND OUT TL due 05/15/2028	400,000	$373,909	$359,624
RAD CLO LTD RAD 2021 10A A 144A	250,000	$250,127	$250,000
RADIAN MORTGAGE CAPITAL TRUST RMCT 2025 J3 A25 144A	1,935,107	$1,941,678	$1,931,478
RADIATE HOLDCO LLC 2025 FLFO TERM LOAN due 09/25/2029	1,426,277	$1,212,849	$1,267,789
RAIZEN FUELS FINANCE COMPANY GUAR 144A 03/34 6.45	341,000	$340,266	$208,965
RAIZEN FUELS FINANCE COMPANY GUAR 144A 03/54 6.95	200,000	$185,340	$122,000
RAKUTEN GROUP INC SR UNSECURED 144A 04/29 9.75	945,000	$999,412	$1,006,341
RAKUTEN GROUP INC SUBORDINATED 144A 12/99 VAR	200,000	$197,627	$202,114
RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75	200,000	$195,801	$190,121
RATE MORTGAGE TRUST RATE 2024 J3 A8 144A	15,902	$15,874	$15,850
RAVEN ACQUISITION HOLDINGS LLC DELAYED DRAW TERM LOAN due 11/19/2031	44,493	$44,312	$44,416
RAVEN ACQUISITION HOLDINGS LLC TERM LOAN B due 11/19/2031	613,558	$611,061	$612,502
RB GLOBAL HOLDINGS INC SR SECURED 144A 03/28 6.75	72,000	$72,655	$72,197
RCI BANQUE SA JR SUBORDINA REGS 12/99 VAR	200,000	$234,318	$219,967
RCI BANQUE SA SUBORDINATED REGS 03/37 VAR	100,000	$119,208	$109,363
RCI BANQUE SA SUBORDINATED REGS 10/34 VAR	200,000	$220,846	$228,638
RD MICHIGAN PROP OWNER I SR SECURED 144A 03/45 7.5	3,500,000	$3,319,473	$3,218,497
REACH FINANCIAL LLC REACH 2026 1A A 144A	1,017,323	$1,017,313	$1,014,549
REALPAGE INC. 1ST LIEN TERM LOAN due 04/24/2028	1,015,399	$998,899	$1,000,351
REALTRUCK GROUP INC SECURED 144A 07/31 6.25	1,537,200	$1,603,005	$230,580
RECESS HOLDINGS INC 2025 REPRICED TERM LOAN due 02/20/2030	443,031	$443,171	$442,632
RECKITT BENCKISER TSY COMPANY GUAR REGS 09/33 3.875	259,000	$287,830	$287,407
REGATTA 30 FUNDING LTD. REG30 2024 4A A1 144A	7,225,000	$7,234,000	$7,232,225
REGATTA 36 FDG LTD REG36 2026 1A D1 144A	250,000	$250,000	$253,340
REGATTA XIX FUNDING LTD REG19 2022 1A A1R 144A	250,000	$250,000	$250,028
REGATTA XVI FUNDING LTD. REG16 2019 2A A1R2 144A	1,005,000	$1,004,756	$1,004,857
REGATTA XVIII FUNDING LTD REG18 2021 1A A1R 144A	1,151,394	$1,150,363	$1,149,959
REGATTA XVIII FUNDING LTD REG18 2021 1A BR 144A	830,000	$830,000	$831,286
REGATTA XXVIII FUNDING LTD. REG28 2024 2A A1R 144A	2,075,000	$2,075,000	$2,075,002

REGIONAL MANAGEMENT ISSUANCE T RMIT 2021 2 A 144A	566,360	$566,335	$554,885
REGIONAL MANAGEMENT ISSUANCE T RMIT 2024 1 A 144A	726,000	$725,877	$726,078
REGIONAL MANAGEMENT ISSUANCE T RMIT 2024 2 A 144A	283,000	$282,973	$282,043
REGIONAL MANAGEMENT ISSUANCE T RMIT 2024 2 B 144A	100,000	$99,989	$99,414
REGIONAL MANAGEMENT ISSUANCE T RMIT 2024 2 C 144A	100,000	$99,996	$98,313
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/32 2.875	550,000	$519,128	$475,899
RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625	580,000	$429,440	$372,312
RENAULT SA SR UNSECURED REGS 09/30 3.875	100,000	$117,960	$109,849
RENEW POWER PVT LTD SR SECURED REGS 03/27 5.875	200,000	$200,882	$199,133
REPSOL E+P CAP MARKETS COMPANY GUAR 144A 09/28 4.805	545,000	$546,134	$538,531
REPSOL E+P CAP MARKETS COMPANY GUAR 144A 09/30 5.204	455,000	$455,000	$445,298
REPSOL E+P CAP MARKETS COMPANY GUAR 144A 09/35 5.976	2,127,000	$2,150,379	$2,058,099
REPUBLIC FINANCE ISSUANCE TRUS REPS 2024 B A 144A	495,000	$498,102	$491,537
REPUBLIC FINANCE ISSUANCE TRUS REPS 2025 A A 144A	255,000	$254,943	$247,757
REPUBLIC OF ALBANIA SR UNSECURED 144A 02/35 4.75	450,000	$461,897	$500,110
REPUBLIC OF ANGOLA SR UNSECURED 144A 01/31 9.244	5,275,000	$5,345,060	$5,376,049
REPUBLIC OF ANGOLA SR UNSECURED 144A 03/33 9.375	1,438,000	$1,452,498	$1,435,386
REPUBLIC OF ANGOLA SR UNSECURED 144A 03/37 9.875	1,965,000	$1,965,000	$1,953,575
REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75	1,395,000	$1,298,206	$1,376,701
REPUBLIC OF ANGOLA SR UNSECURED 144A 05/28 8.25	1,050,000	$1,020,361	$1,078,590
REPUBLIC OF ANGOLA SR UNSECURED 144A 10/35 9.875	384,000	$375,564	$388,267
REPUBLIC OF ANGOLA SR UNSECURED 144A 11/49 9.125	1,125,000	$887,655	$993,216
REPUBLIC OF ANGOLA SR UNSECURED REGS 01/31 9.244	642,000	$664,103	$654,298
REPUBLIC OF ANGOLA SR UNSECURED REGS 04/32 8.75	1,483,000	$1,323,781	$1,463,546
REPUBLIC OF ANGOLA SR UNSECURED REGS 05/48 9.375	1,879,000	$1,674,095	$1,716,457
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/29 8	570,000	$586,774	$569,604
REPUBLIC OF ANGOLA SR UNSECURED REGS 11/49 9.125	2,033,000	$1,618,527	$1,794,852
REPUBLIC OF ARGENTINA SR UNSECURED 01/38 VAR	5,275,254	$3,569,896	$3,922,151
REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1	1,653,922	$1,340,822	$1,457,684
REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR	7,548,145	$5,994,909	$6,383,089
REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR	12,178,927	$7,840,213	$8,606,748
REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR	11,162,710	$6,272,284	$7,404,685
REPUBLIC OF ARGENTINA SR UNSECURED 07/46 VAR	1,190,909	$601,761	$789,513
REPUBLIC OF ARGENTINA SR UNSECURED 12/35 VAR	20,350,000	$2,034,352	$1,621,363
REPUBLIC OF ARMENIA SR UNSECURED REGS 03/35 6.75	534,000	$839,619	$529,856
REPUBLIC OF AZERBAIJAN SR UNSECURED REGS 09/32 3.5	2,250,000	$2,029,068	$2,026,518
REPUBLIC OF CHILE SR UNSECURED 01/36 4.95	1,915,847	$1,886,945	$1,763,920
REPUBLIC OF CHILE SR UNSECURED 01/37 5.65	7,205,000	$7,281,927	$6,934,813
REPUBLIC OF CHILE SR UNSECURED 03/42 4.34	400,000	$367,198	$320,600
REPUBLIC OF CHILE SR UNSECURED 05/41 3.1	4,943,000	$3,891,158	$3,398,313
REPUBLIC OF CHILE SR UNSECURED 07/33 2.55	655,000	$561,787	$531,533
REPUBLIC OF COLOMBIA SR UNSECURED 01/29 5.375	505,000	$502,041	$493,537
REPUBLIC OF COLOMBIA SR UNSECURED 01/30 3	1,280,000	$1,200,170	$1,143,718
REPUBLIC OF COLOMBIA SR UNSECURED 01/31 6.125	3,250,000	$3,247,736	$3,132,025
REPUBLIC OF COLOMBIA SR UNSECURED 01/33 6.5	1,230,000	$1,214,420	$1,163,580
REPUBLIC OF COLOMBIA SR UNSECURED 02/34 7.5	500,000	$536,667	$495,025
REPUBLIC OF COLOMBIA SR UNSECURED 02/36 5.625	822,000	$934,816	$869,240
REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125	1,420,000	$962,261	$951,400
REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5	505,000	$495,507	$483,184
REPUBLIC OF COLOMBIA SR UNSECURED 04/30 7.375	1,850,000	$1,847,392	$1,883,300
REPUBLIC OF COLOMBIA SR UNSECURED 04/31 3.125	10,430,000	$9,091,333	$8,846,726
REPUBLIC OF COLOMBIA SR UNSECURED 04/33 8	894,000	$983,250	$916,037
REPUBLIC OF COLOMBIA SR UNSECURED 04/35 8.5	1,658,000	$1,861,320	$1,740,900
REPUBLIC OF COLOMBIA SR UNSECURED 06/45 5	2,270,000	$1,624,302	$1,595,356
REPUBLIC OF COLOMBIA SR UNSECURED 09/28 3.75	520,000	$609,847	$578,577
REPUBLIC OF COLOMBIA SR UNSECURED 09/32 5	800,000	$900,259	$862,764
REPUBLIC OF COLOMBIA SR UNSECURED 09/37 7.375	2,203,000	$2,476,103	$2,120,388
REPUBLIC OF COLOMBIA SR UNSECURED 11/30 4.5	740,000	$847,955	$811,962
REPUBLIC OF COLOMBIA SR UNSECURED 11/35 8	622,000	$679,283	$634,564
REPUBLIC OF COLOMBIA SR UNSECURED 11/36 7.75	3,999,000	$4,145,641	$3,972,607
REPUBLIC OF CONGO SR UNSECURED REGS 05/36 9.5	1,835,000	$1,785,551	$1,738,869
REPUBLIC OF ECUADOR SR UNSECURED 144A 01/34 8.75	7,170,000	$7,241,947	$6,736,215

REPUBLIC OF ECUADOR SR UNSECURED 144A 01/39 9.25	3,236,000	$3,236,000	$2,999,772
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/30 0.0000	1,244,678	$850,373	$1,051,753
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/35 VAR	4,458,129	$3,206,278	$3,796,097
REPUBLIC OF ECUADOR SR UNSECURED 144A 07/40 VAR	1,208,700	$738,533	$903,636
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/35 VAR	2,189,170	$1,230,448	$1,864,078
REPUBLIC OF ECUADOR SR UNSECURED REGS 07/40 VAR	423,108	$202,224	$316,320
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 02/41 7.625	340,000	$260,145	$328,515
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 04/30 9.25	1,934,000	$1,909,141	$2,022,655
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 04/30 VAR	1,600,000	$8,656	$52,800
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 07/52 9.5	2,250,000	$2,521,984	$2,440,845
REPUBLIC OF EL SALVADOR SR UNSECURED 144A 11/54 9.65	2,392,000	$2,615,177	$2,618,020
REPUBLIC OF EL SALVADOR SR UNSECURED REGS 01/50 7.1246	463,000	$346,834	$403,972
REPUBLIC OF EL SALVADOR SR UNSECURED REGS 06/35 7.65	318,000	$260,717	$317,892
REPUBLIC OF GABON SR UNSECURED 144A 02/31 6.625	1,305,000	$1,151,460	$1,088,878
REPUBLIC OF GABON SR UNSECURED 144A 08/33 9.375	1,000,000	$876,064	$870,486
REPUBLIC OF GABON SR UNSECURED REGS 02/31 6.625	200,000	$195,179	$166,878
REPUBLIC OF GHANA SR UNSECURED 144A 01/30 0.0000	208,395	$177,633	$181,029
REPUBLIC OF GHANA SR UNSECURED 144A 07/29 VAR	2,697,396	$2,490,249	$2,601,570
REPUBLIC OF GHANA SR UNSECURED 144A 07/35 VAR	6,685,934	$5,446,586	$5,940,958
REPUBLIC OF GHANA SR UNSECURED REGS 01/30 0.0000	262,688	$223,836	$228,192
REPUBLIC OF GHANA SR UNSECURED REGS 07/29 VAR	856,691	$790,211	$826,257
REPUBLIC OF GHANA SR UNSECURED REGS 07/35 VAR	2,187,663	$1,640,970	$1,943,904
REPUBLIC OF GUATEMALA SR UNSECURED 144A 02/28 4.875	630,000	$640,828	$622,056
REPUBLIC OF GUATEMALA SR UNSECURED 144A 02/37 6.55	4,370,000	$4,440,805	$4,363,664
REPUBLIC OF GUATEMALA SR UNSECURED 144A 04/32 5.375	995,000	$975,374	$951,220
REPUBLIC OF GUATEMALA SR UNSECURED 144A 06/36 6.6	1,785,000	$1,796,808	$1,773,398
REPUBLIC OF GUATEMALA SR UNSECURED 144A 08/31 6.05	1,309,000	$1,323,006	$1,289,365
REPUBLIC OF GUATEMALA SR UNSECURED 144A 10/32 7.05	230,000	$235,144	$235,900
REPUBLIC OF GUATEMALA SR UNSECURED REGS 04/32 5.375	200,000	$217,068	$191,200
REPUBLIC OF GUATEMALA SR UNSECURED REGS 06/36 6.6	218,000	$223,443	$216,583
REPUBLIC OF GUATEMALA SR UNSECURED REGS 06/50 6.125	1,400,000	$1,553,828	$1,282,120
REPUBLIC OF GUATEMALA SR UNSECURED REGS 08/36 6.25	4,879,000	$5,117,777	$4,783,030
REPUBLIC OF GUATEMALA SR UNSECURED REGS 10/41 4.65	200,000	$157,558	$160,300
REPUBLIC OF INDONESIA SR UNSECURED 01/33 3.875	132,000	$135,661	$142,360
REPUBLIC OF INDONESIA SR UNSECURED 01/33 4.85	2,485,000	$2,511,205	$2,345,239
REPUBLIC OF INDONESIA SR UNSECURED 04/28 4.1	200,000	$198,071	$197,244
REPUBLIC OF INDONESIA SR UNSECURED 04/70 4.45	1,310,000	$1,072,000	$912,633
REPUBLIC OF INDONESIA SR UNSECURED 05/33 4.5	134,000	$154,885	$148,518
REPUBLIC OF INDONESIA SR UNSECURED 07/31 2.15	1,488,000	$1,308,469	$1,264,257
REPUBLIC OF INDONESIA SR UNSECURED 10/50 4.2	335,000	$294,866	$235,037
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/27 4.35	1,095,000	$1,102,469	$1,092,791
REPUBLIC OF INDONESIA SR UNSECURED 144A 01/38 7.75	218,000	$261,014	$240,387
REPUBLIC OF INDONESIA SR UNSECURED 144A 02/37 6.625	675,000	$765,337	$687,501
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25	420,000	$455,675	$370,575
REPUBLIC OF INDONESIA SR UNSECURED REGS 01/47 5.25	530,000	$542,019	$449,457
REPUBLIC OF INDONESIA SR UNSECURED REGS 02/37 6.625	224,000	$265,533	$228,148
REPUBLIC OF INDONESIA SR UNSECURED REGS 10/35 8.5	392,000	$498,879	$452,188
REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 04/35 4.714	590,000	$585,107	$544,892
REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 07/32 5	620,000	$623,404	$598,913
REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 07/37 5.5	5,805,000	$5,925,889	$5,529,857
REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 07/45 6.5	447,000	$478,366	$446,319
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 04/35 4.714	1,557,000	$1,557,000	$1,437,960
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/32 5	717,000	$717,000	$692,614
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/45 6.5	569,000	$736,286	$568,133
REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 11/28 2.375	300,000	$368,648	$332,650
REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3	300,000	$299,996	$261,879
REPUBLIC OF KENYA SR UNSECURED 144A 02/31 9.75	500,000	$502,848	$525,314
REPUBLIC OF KENYA SR UNSECURED 144A 02/39 8.7	654,000	$642,522	$609,008
REPUBLIC OF KENYA SR UNSECURED 144A 03/36 9.5	1,500,000	$1,461,566	$1,513,842
REPUBLIC OF KENYA SR UNSECURED 144A 10/33 7.875	240,000	$236,738	$232,217
REPUBLIC OF KENYA SR UNSECURED 144A 10/38 8.8	480,000	$472,049	$450,621
REPUBLIC OF KENYA SR UNSECURED REGS 02/48 8.25	330,000	$256,707	$291,513

REPUBLIC OF LATVIA SR UNSECURED 144A 07/34 5.125	712,000	$705,165	$677,097
REPUBLIC OF MONTENEGRO SR UNSECURED 144A 03/31 7.25	455,000	$460,749	$465,001
REPUBLIC OF NIGERIA SR UNSECURED 144A 01/31 8.747	1,020,000	$1,099,163	$1,068,687
REPUBLIC OF NIGERIA SR UNSECURED 144A 01/36 8.6308	200,000	$200,000	$207,961
REPUBLIC OF NIGERIA SR UNSECURED 144A 01/46 9.1297	1,770,000	$1,799,672	$1,872,742
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143	975,000	$929,875	$973,920
REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696	965,000	$810,361	$943,967
REPUBLIC OF NIGERIA SR UNSECURED 144A 03/29 8.375	590,000	$578,605	$610,482
REPUBLIC OF NIGERIA SR UNSECURED 144A 06/31 9.625	310,000	$310,000	$336,955
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/28 6.125	305,000	$289,715	$302,218
REPUBLIC OF NIGERIA SR UNSECURED 144A 09/33 7.375	1,620,000	$1,592,833	$1,589,437
REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5	610,000	$613,999	$610,696
REPUBLIC OF NIGERIA SR UNSECURED 144A 12/34 10.375	2,095,000	$2,290,762	$2,396,736
REPUBLIC OF NIGERIA SR UNSECURED REGS 01/49 9.248	695,000	$690,751	$747,675
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/32 7.875	2,020,000	$2,129,360	$2,053,840
REPUBLIC OF NIGERIA SR UNSECURED REGS 02/38 7.696	629,000	$567,551	$615,290
REPUBLIC OF NIGERIA SR UNSECURED REGS 09/33 7.375	1,351,000	$1,138,134	$1,325,512
REPUBLIC OF NIGERIA SR UNSECURED REGS 09/51 8.25	565,000	$559,951	$545,947
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/27 6.5	400,000	$392,507	$400,456
REPUBLIC OF NIGERIA SR UNSECURED REGS 11/47 7.625	3,425,000	$2,749,469	$3,179,258
REPUBLIC OF PANAMA SR UNSECURED 01/30 3.16	1,194,000	$1,110,540	$1,093,107
REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7	615,000	$729,687	$618,444
REPUBLIC OF PANAMA SR UNSECURED 01/36 6.875	2,010,000	$2,152,183	$2,045,175
REPUBLIC OF PANAMA SR UNSECURED 01/63 4.5	200,000	$198,806	$134,700
REPUBLIC OF PANAMA SR UNSECURED 02/34 5.227	1,017,000	$1,017,000	$944,793
REPUBLIC OF PANAMA SR UNSECURED 02/35 6.4	2,757,000	$2,621,845	$2,730,809
REPUBLIC OF PANAMA SR UNSECURED 02/38 5.662	1,234,000	$1,234,000	$1,137,748
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875	1,010,000	$983,660	$983,740
REPUBLIC OF PANAMA SR UNSECURED 03/38 8	1,675,000	$1,725,917	$1,831,194
REPUBLIC OF PANAMA SR UNSECURED 03/54 6.853	310,000	$315,666	$300,545
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5	915,000	$685,123	$651,938
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3	875,000	$794,509	$592,375
REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5	220,000	$133,995	$150,480
REPUBLIC OF PANAMA SR UNSECURED 05/47 4.5	573,000	$483,661	$424,135
REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87	358,000	$265,390	$213,905
REPUBLIC OF PANAMA SR UNSECURED 09/32 2.252	2,657,000	$2,169,821	$2,121,615
REPUBLIC OF PARAGUAY SR UNSECURED 144A 02/36 6	290,000	$290,268	$283,475
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/48 5.6	400,000	$493,402	$341,800
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4	3,925,000	$3,606,978	$3,236,163
REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/55 6.65	430,000	$449,132	$417,147
REPUBLIC OF PARAGUAY SR UNSECURED 144A 04/38 8.5	5,031,000,000	$773,317	$834,177
REPUBLIC OF PARAGUAY SR UNSECURED 144A 08/44 6.1	1,060,000	$1,065,862	$979,970
REPUBLIC OF PARAGUAY SR UNSECURED REGS 02/36 6	212,000	$212,000	$207,230
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/48 5.6	219,000	$208,696	$187,136
REPUBLIC OF PARAGUAY SR UNSECURED REGS 03/50 5.4	2,151,000	$2,178,731	$1,773,500
REPUBLIC OF PARAGUAY SR UNSECURED REGS 08/33 5.85	848,000	$841,666	$831,040
REPUBLIC OF PERU SR UNSECURED 01/31 2.783	787,000	$716,096	$697,833
REPUBLIC OF PERU SR UNSECURED 01/34 3	384,000	$339,956	$313,152
REPUBLIC OF PERU SR UNSECURED 01/72 3.6	890,000	$583,016	$501,649
REPUBLIC OF PERU SR UNSECURED 02/35 5.375	8,266,000	$8,433,802	$7,840,301
REPUBLIC OF PERU SR UNSECURED 03/36 5.5	5,200,000	$5,365,995	$4,911,920
REPUBLIC OF PERU SR UNSECURED 03/37 6.55	510,000	$611,833	$518,390
REPUBLIC OF PERU SR UNSECURED 03/41 3.3	424,000	$334,465	$299,090
REPUBLIC OF PERU SR UNSECURED 06/55 6.2	1,312,000	$1,311,731	$1,227,114
REPUBLIC OF PERU SR UNSECURED 08/54 5.875	2,215,000	$2,193,738	$1,981,318
REPUBLIC OF PERU SR UNSECURED 11/33 8.75	1,643,000	$2,193,235	$1,888,793
REPUBLIC OF PERU SR UNSECURED 11/50 5.625	200,000	$305,437	$175,220
REPUBLIC OF PERU SR UNSECURED 12/32 1.862	317,000	$263,312	$250,161
REPUBLIC OF PERU SR UNSECURED 12/60 2.78	986,000	$834,884	$474,808
REPUBLIC OF PERU SR UNSECURED 12/99 3.23	325,000	$249,107	$159,250
REPUBLIC OF PERU SR UNSECURED 144A 08/37 6.9	3,065,000	$910,339	$882,661
REPUBLIC OF PHILIPPINES SR UNSECURED 01/40 3.95	529,000	$512,586	$410,689

REPUBLIC OF PHILIPPINES SR UNSECURED 01/48 5.5	365,000	$375,982	$315,124
REPUBLIC OF PHILIPPINES SR UNSECURED 02/30 9.5	579,000	$690,561	$646,372
REPUBLIC OF PHILIPPINES SR UNSECURED 02/35 5.5	1,745,000	$1,739,462	$1,675,749
REPUBLIC OF PHILIPPINES SR UNSECURED 02/42 3.7	200,000	$151,801	$145,124
REPUBLIC OF PHILIPPINES SR UNSECURED 03/41 3.7	850,000	$699,081	$626,303
REPUBLIC OF PHILIPPINES SR UNSECURED 03/47 4.2	200,000	$187,869	$144,972
REPUBLIC OF PHILIPPINES SR UNSECURED 06/31 1.648	771,000	$663,601	$643,707
REPUBLIC OF PHILIPPINES SR UNSECURED 07/46 3.2	1,405,000	$1,019,007	$867,691
REPUBLIC OF PHILIPPINES SR UNSECURED 10/34 6.375	920,000	$1,130,491	$938,931
REPUBLIC OF POLAND BONDS 02/35 5.375	4,630,000	$4,778,256	$4,409,172
REPUBLIC OF POLAND SR UNSECURED 03/54 5.5	2,040,000	$1,990,502	$1,713,237
REPUBLIC OF POLAND SR UNSECURED 04/36 5.375	5,070,000	$5,058,803	$4,756,716
REPUBLIC OF POLAND SR UNSECURED 04/53 5.5	1,546,000	$1,480,645	$1,299,204
REPUBLIC OF POLAND SR UNSECURED 04/56 6.125	240,000	$236,520	$217,458
REPUBLIC OF POLAND SR UNSECURED 09/34 5.125	123,000	$121,974	$115,898
REPUBLIC OF POLAND SR UNSECURED 10/33 4.875	2,229,000	$2,218,563	$2,097,409
REPUBLIC OF SENEGAL SR UNSECURED REGS 03/28 4.75	200,000	$228,723	$120,626
REPUBLIC OF SENEGAL SR UNSECURED REGS 03/48 6.75	1,000,000	$749,476	$510,801
REPUBLIC OF SENEGAL SR UNSECURED REGS 06/31 7.75	1,400,000	$1,339,321	$719,309
REPUBLIC OF SERBIA SR UNSECURED 144A 05/31 4.25	112,000	$130,275	$122,627
REPUBLIC OF SERBIA SR UNSECURED 144A 05/36 5.5	2,610,000	$2,550,391	$2,402,029
REPUBLIC OF SERBIA SR UNSECURED 144A 09/33 6.5	330,000	$333,653	$329,814
REPUBLIC OF SERBIA SR UNSECURED 144A 12/30 2.125	2,295,000	$2,003,702	$1,944,650
REPUBLIC OF SERBIA SR UNSECURED REGS 03/33 1.65	1,400,000	$1,668,830	$1,281,925
REPUBLIC OF SERBIA SR UNSECURED REGS 06/29 1.5	1,500,000	$1,469,517	$1,556,940
REPUBLIC OF SERBIA SR UNSECURED REGS 06/34 6	1,043,000	$1,059,214	$1,005,940
REPUBLIC OF SOUTH AFRICA BONDS 01/30 8	13,700,000	$779,489	$830,699
REPUBLIC OF SOUTH AFRICA BONDS 01/37 8.5	90,994,928	$5,345,388	$5,362,032
REPUBLIC OF SOUTH AFRICA BONDS 01/40 9	880,000	$53,954	$52,369
REPUBLIC OF SOUTH AFRICA BONDS 01/44 8.75	9,576,080	$454,805	$549,532
REPUBLIC OF SOUTH AFRICA BONDS 02/31 7	36,740,000	$2,102,269	$2,128,992
REPUBLIC OF SOUTH AFRICA BONDS 02/35 8.875	88,140,000	$4,575,269	$5,404,466
REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75	109,915,886	$6,040,762	$6,357,741
REPUBLIC OF SOUTH AFRICA BONDS 03/32 8.25	61,892,083	$3,781,827	$3,728,973
REPUBLIC OF SOUTH AFRICA BONDS 03/33 10	13,790,000	$858,832	$896,761
REPUBLIC OF SOUTH AFRICA BONDS 03/36 6.25	10,595,000	$539,552	$537,498
REPUBLIC OF SOUTH AFRICA NOTES 12/26 10.5	1,000,000	$58,911	$61,365
REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/41 6.25	1,890,000	$1,827,228	$1,677,920
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/32 5.875	1,135,000	$1,085,385	$1,117,118
REPUBLIC OF SOUTH AFRICA SR UNSECURED 04/52 7.3	2,855,000	$2,594,445	$2,635,917
REPUBLIC OF SOUTH AFRICA SR UNSECURED 06/30 5.875	435,000	$425,518	$431,241
REPUBLIC OF SOUTH AFRICA SR UNSECURED 06/48 6.3	400,000	$329,276	$333,987
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/47 5.65	4,037,000	$3,423,792	$3,113,695
REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/49 5.75	4,240,000	$3,707,438	$3,257,189
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/28 4.3	495,000	$491,081	$480,688
REPUBLIC OF SOUTH AFRICA SR UNSECURED 10/46 5	755,000	$552,881	$538,060
REPUBLIC OF SOUTH AFRICA SR UNSECURED 144A 11/36 7.1	1,125,000	$1,170,209	$1,129,576
REPUBLIC OF SOUTH AFRICA SR UNSECURED 144A 11/54 7.95	2,520,000	$2,632,892	$2,485,044
REPUBLIC OF SOUTH AFRICA SR UNSECURED 144A 12/55 7.25	3,981,000	$3,927,757	$3,607,777
REPUBLIC OF SOUTH AFRICA SR UNSECURED REGS 11/36 7.1	714,000	$732,097	$716,904
REPUBLIC OF SOUTH AFRICA SR UNSECURED REGS 12/55 7.25	779,000	$764,709	$705,968
REPUBLIC OF SRI LANKA SR UNSECURED 144A 01/30 VAR	1,016,664	$907,824	$1,041,764
REPUBLIC OF SRI LANKA SR UNSECURED 144A 02/38 VAR	1,847,918	$1,566,671	$1,861,015
REPUBLIC OF SRI LANKA SR UNSECURED 144A 03/33 VAR	1,255,307	$1,043,491	$1,185,229
REPUBLIC OF SRI LANKA SR UNSECURED 144A 04/28 4	692,186	$671,146	$669,406
REPUBLIC OF SRI LANKA SR UNSECURED 144A 05/36 VAR	2,367,463	$2,195,976	$2,378,289
REPUBLIC OF SRI LANKA SR UNSECURED 144A 06/35 VAR	615,000	$464,681	$490,370
REPUBLIC OF SRI LANKA SR UNSECURED REGS 03/33 VAR	524,706	$438,251	$495,414
REPUBLIC OF SURINAME INT SR UNSECURED 144A 11/35 8.5	520,000	$561,585	$535,600
REPUBLIC OF TURKIYE SR UNSECURED 01/28 9.875	860,000	$875,345	$892,633
REPUBLIC OF TURKIYE SR UNSECURED 01/35 6.5	406,000	$399,332	$375,254
REPUBLIC OF TURKIYE SR UNSECURED 01/38 6.875	2,065,000	$2,026,512	$1,895,729

REPUBLIC OF TURKIYE SR UNSECURED 01/41 6	1,380,000	$1,186,609	$1,124,222
REPUBLIC OF TURKIYE SR UNSECURED 02/32 7.125	5,968,000	$6,144,231	$5,876,633
REPUBLIC OF TURKIYE SR UNSECURED 03/27 6	285,000	$285,443	$285,042
REPUBLIC OF TURKIYE SR UNSECURED 03/29 9.375	1,790,000	$1,821,327	$1,889,007
REPUBLIC OF TURKIYE SR UNSECURED 03/30 5.25	1,855,000	$1,813,216	$1,749,402
REPUBLIC OF TURKIYE SR UNSECURED 03/34 5.15	280,000	$329,748	$304,741
REPUBLIC OF TURKIYE SR UNSECURED 04/29 7.625	936,000	$972,326	$950,420
REPUBLIC OF TURKIYE SR UNSECURED 04/43 4.875	1,700,000	$1,447,621	$1,183,714
REPUBLIC OF TURKIYE SR UNSECURED 05/32 7.25	1,951,000	$1,945,865	$1,922,328
REPUBLIC OF TURKIYE SR UNSECURED 05/34 7.625	2,225,000	$2,349,023	$2,213,299
REPUBLIC OF TURKIYE SR UNSECURED 06/31 5.875	915,000	$909,247	$860,576
REPUBLIC OF TURKIYE SR UNSECURED 07/30 9.125	2,800,000	$2,943,494	$2,977,710
REPUBLIC OF TURKIYE SR UNSECURED 07/32 7.125	1,717,000	$1,703,040	$1,683,386
REPUBLIC OF TURKIYE SR UNSECURED 11/36 6.8	3,025,000	$3,005,639	$2,800,375
REPUBLIC OF UZBEKISTAN SR UNSECURED 144A 11/30 3.7	810,000	$744,438	$731,144
REPUBLIC OF UZBEKISTAN SR UNSECURED REGS 02/29 5.375	542,000	$535,783	$530,311
REPUBLIC OF ZAMBIA UNSECURED 144A 06/33 VAR	537,060	$486,411	$516,221
REPUBLIC OF ZAMBIA UNSECURED REGS 06/33 VAR	395,609	$360,224	$380,259
REPUBLICA ORIENT URUGUAY SR UNSECURED 01/33 7.875	769,979	$955,512	$851,212
REPUBLICA ORIENT URUGUAY SR UNSECURED 02/37 5.442	400,000	$402,715	$379,400
REPUBLICA ORIENT URUGUAY SR UNSECURED 03/36 7.625	364,174	$470,971	$401,666
REPUBLICA ORIENT URUGUAY SR UNSECURED 04/55 4.975	432,853	$497,591	$346,715
REPUBLICA ORIENT URUGUAY SR UNSECURED 05/31 8.25	15,130,000	$391,947	$389,641
REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1	996,224	$1,252,966	$828,858
REPUBLICA ORIENT URUGUAY SR UNSECURED 09/60 5.25	445,465	$414,673	$366,618
REPUBLICA ORIENT URUGUAY SR UNSECURED 10/34 5.75	4,215,292	$4,439,566	$4,152,063
REPUBLICA ORIENT URUGUAY SR UNSECURED 11/45 4.125	521,113	$534,446	$404,384
RESEARCH DRIVEN PAGAYA MOTOR A RPM 2026 2A A4 144A	3,760,000	$3,750,285	$3,727,446
RESEARCH DRIVEN PAGAYA MOTOR A RPM 2026 3A A4 144A	2,850,000	$2,850,000	$2,840,497
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO1 2A1	108,115	$70,904	$45,523
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO5 2A2	8,879	$155	$1,489
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO3 A1	674,789	$442,765	$623,813
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO4 A1	199,444	$132,590	$182,786
RESIDENTIAL ACCREDIT LOANS, IN RALI 2007 QO4 A2	172,819	$42,256	$197,855
RESIDENTIAL ASSET SECURITIES C RASC 2005 KS9 M6	2,492,663	$2,491,541	$2,415,131
RESIDEO FUNDING II LLC COMPANY GUAR 144A 07/32 6.5	405,000	$405,244	$387,890
RESIDEO FUNDING II LLC COMPANY GUAR 144A 09/29 4	410,000	$390,641	$381,852
RESILIENCE PARENT LLC TERM LOAN B due 02/28/2033	586,630	$588,235	$585,287
RESONETICS LLC 2025 REPRICED TERM LOAN B due 06/18/2031	694,608	$695,241	$687,169
RESORTS WORLD/RWLV CAP COMPANY GUAR 144A 04/29 4.625	500,000	$455,446	$441,407
RESTORATION HARDWARE, IN TERM LOAN B due 10/20/2028	745,441	$730,742	$724,218
RETAINED VANTAGE DATA CENTERS VDCR 2025 1A A2A 144A	142,000	$142,000	$132,815
REWORLD HOLDING CORP 2025 1ST LIEN TERM LOAN C due 01/15/2031	9,642	$9,632	$9,632
REWORLD HOLDING CORP 2025 TERM LOAN B1 due 01/15/2031	59,189	$59,126	$59,126
REWORLD HOLDING CORP TERM LOAN B due 11/30/2028	722,646	$726,517	$722,798
REXFORD INDUSTRIAL REALT COMPANY GUAR 12/30 2.125	225,000	$224,216	$193,935
RFC PRINCIPAL STRIP BONDS 01/30 0.00000	40,000,000	$34,797,322	$33,844,413
RFC PRINCIPAL STRIP BONDS 04/30 0.00000	68,555,000	$58,488,673	$57,138,831
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 02/29 4.5	628,000	$618,078	$605,072
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 02/35 6.25	1,624,000	$1,624,000	$1,553,445
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 03/34 5.75	1,547,000	$1,547,000	$1,451,311
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 04/32 6.5	1,747,000	$1,741,506	$1,724,158
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 06/33 6.5	1,394,000	$1,397,569	$1,369,667
RHP HOTEL PPTY/RHP FINAN COMPANY GUAR 144A 07/28 7.25	14,000	$14,233	$14,148
RIDE 2025 SHRE RIDE 2025 SHRE C 144A	2,132,000	$2,148,939	$2,085,891
RIDE 2025 SHRE RIDE 2025 SHRE D 144A	1,000,000	$1,016,212	$975,037
RING CONTAINR TECHNO GROUP LLC 2025 TERM LOAN B due 09/15/2032	333,811	$333,811	$334,332
RISEWELL HOMES INC SR UNSECURED 144A 10/29 9.25	250,000	$250,000	$248,273
RISEWELL HOMES INC SR UNSECURED 144A 11/30 8.5	125,000	$125,000	$120,888
RITHM CAPITAL CORP SR UNSECURED 144A 06/31 8.5	400,000	$399,265	$392,585
RITHM CAPITAL CORP SR UNSECURED 144A 07/30 8	75,000	$75,000	$72,941
RIVERS ENT BORROWER LLC SR SECURED 144A 10/30 6.25	832,000	$832,000	$814,818

RIVERS ENTERPRISE SR SECURED 144A 02/33 6.625	1,446,000	$1,448,908	$1,410,153
RKTL RKTL 2026 3A A 144A	935,190	$935,140	$930,010
RLGH FINANCE BERMUDA LTD COMPANY GUAR REGS 12/99 VAR	200,000	$199,503	$193,887
RLJ LODGING TRUST LP COMPANY GUAR 144A 09/29 4	640,000	$603,241	$595,248
ROCC TRUST ROCC 2024 CNTR B 144A	1,850,000	$1,865,214	$1,840,090
ROCC TRUST ROCC 2024 CNTR C 144A	950,000	$950,000	$952,468
ROCC TRUST ROCC 2024 CNTR D 144A	3,698,000	$3,710,946	$3,746,790
ROCHE HOLDINGS INC COMPANY GUAR 144A 09/34 4.592	640,000	$640,000	$593,812
ROCKET COS INC COMPANY GUAR 144A 02/32 7.125	335,000	$347,430	$335,355
ROCKET COS INC COMPANY GUAR 144A 06/34 6.5	533,000	$533,829	$509,973
ROCKET COS INC COMPANY GUAR 144A 08/29 6.5	2,229,000	$2,275,903	$2,217,530
ROCKET COS INC COMPANY GUAR 144A 08/30 6.125	2,648,000	$2,658,826	$2,589,823
ROCKET COS INC COMPANY GUAR 144A 08/31 6.125	2,407,000	$2,410,333	$2,340,100
ROCKET COS INC COMPANY GUAR 144A 08/33 6.375	3,901,000	$3,923,523	$3,750,472
ROCKET SOFTWARE INC. 2023 USD TERM LOAN due 11/28/2028	3,559,994	$3,533,605	$3,554,048
ROCKET SOFTWARE INC SR SECURED 144A 11/28 9	2,122,000	$2,119,734	$2,148,014
ROCKET SOFTWARE INC SR UNSECURED 144A 02/29 6.5	540,000	$511,615	$519,974
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/29 3.625	1,000,000	$975,379	$939,990
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 03/31 3.875	1,084,000	$1,052,143	$972,933
ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4	1,125,000	$1,071,409	$951,044
ROCKFORD TOWER CLO LTD ROCKT 2021 1A C 144A	250,000	$250,095	$250,336
ROCKFORD TOWER EUROPE CLO RFTE 2025 1X D REGS	100,000	$108,700	$113,528
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 03/33 6.75	1,576,000	$1,578,659	$1,562,158
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 05/30 4.8	1,148,000	$1,072,692	$1,081,284
ROCKPOINT GAS STORGE PARTNR LP 2026 TERM LOAN B due 09/18/2031	929,410	$922,176	$930,572
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3	350,000	$351,027	$327,490
ROGERS COMMUNICATIONS IN JR SUBORDINA 01/57 VAR	525,000	$524,931	$512,776
ROGERS COMMUNICATIONS IN SUBORDINATED 04/55 VAR	1,375,000	$1,388,739	$1,337,959
ROGERS COMMUNICATIONS IN SUBORDINATED 144A 03/82 VAR	100,000	$100,161	$99,287
ROLLS ROYCE PLC COMPANY GUAR 144A 10/27 5.75	1,050,000	$1,050,492	$1,054,509
ROMANIA BONDS REGS 05/36 6.625	1,054,000	$1,080,496	$1,004,501
ROMANIA GOVERNMENT BOND BONDS 02/38 7.9	16,680,000	$3,963,138	$3,711,924
ROMANIA GOVERNMENT BOND BONDS 04/31 7.35	6,730,000	$1,531,922	$1,447,669
ROMANIA GOVERNMENT BOND BONDS 04/35 6.75	2,950,000	$694,377	$607,103
ROMANIA GOVERNMENT BOND BONDS 04/36 4.25	2,945,000	$575,191	$498,818
ROMANIA GOVERNMENT BOND BONDS 05/27 7.2	35,290,000	$7,870,217	$7,611,915
ROMANIA GOVERNMENT BOND BONDS 09/32 8.25	4,245,000	$1,081,140	$949,005
ROMANIA GOVERNMENT BOND BONDS 10/26 7.2	6,785,000	$1,538,211	$1,461,859
ROMANIA GOVERNMENT BOND BONDS 10/34 4.75	1,160,000	$215,713	$210,087
ROMANIA SR UNSECURED 144A 01/29 5.875	2,086,000	$2,067,445	$2,062,928
ROMANIA SR UNSECURED 144A 01/33 7.125	1,246,000	$1,265,482	$1,257,872
ROMANIA SR UNSECURED 144A 01/44 6.125	690,000	$680,439	$602,265
ROMANIA SR UNSECURED 144A 02/27 3	640,000	$636,042	$632,991
ROMANIA SR UNSECURED 144A 02/28 6.625	322,000	$326,371	$324,459
ROMANIA SR UNSECURED 144A 02/31 3	660,000	$678,886	$570,966
ROMANIA SR UNSECURED 144A 02/36 5.625	1,560,000	$1,666,453	$1,671,138
ROMANIA SR UNSECURED 144A 02/37 7.5	2,310,000	$2,385,066	$2,326,820
ROMANIA SR UNSECURED 144A 03/32 3.625	412,000	$360,590	$355,841
ROMANIA SR UNSECURED 144A 03/33 4.625	3,102,000	$3,447,541	$3,242,504
ROMANIA SR UNSECURED 144A 03/35 5.75	2,140,000	$2,047,385	$1,941,041
ROMANIA SR UNSECURED 144A 04/41 2.75	797,000	$620,110	$561,006
ROMANIA SR UNSECURED 144A 05/34 6	640,000	$637,936	$597,213
ROMANIA SR UNSECURED 144A 07/36 5.75	4,366,000	$4,352,552	$3,896,395
ROMANIA SR UNSECURED 144A 07/39 6.75	129,000	$153,798	$144,271
ROMANIA SR UNSECURED 144A 09/30 5.75	620,000	$619,480	$601,474
ROMANIA SR UNSECURED 144A 09/34 6.25	309,000	$324,001	$349,660
ROMANIA SR UNSECURED 144A 09/44 6	720,000	$852,242	$734,609
ROMANIA SR UNSECURED 144A 10/45 6.5	167,000	$193,115	$177,791
ROMANIA SR UNSECURED 144A 11/27 5.25	428,000	$426,756	$425,373
ROMANIA SR UNSECURED REGS 01/29 5.875	1,062,000	$1,060,893	$1,050,254
ROMANIA SR UNSECURED REGS 01/33 7.125	292,000	$302,372	$294,782
ROMANIA SR UNSECURED REGS 01/44 6.125	432,000	$500,589	$377,070

ROMANIA SR UNSECURED REGS 01/53 7.625	284,000	$312,687	$280,243
ROMANIA SR UNSECURED REGS 02/28 6.625	640,000	$650,191	$644,888
ROMANIA SR UNSECURED REGS 02/31 3	1,396,000	$1,384,255	$1,207,681
ROMANIA SR UNSECURED REGS 02/37 7.5	666,000	$664,923	$670,849
ROMANIA SR UNSECURED REGS 02/51 4	796,000	$722,922	$481,677
ROMANIA SR UNSECURED REGS 03/32 3.625	356,000	$313,203	$307,474
ROMANIA SR UNSECURED REGS 03/35 5.75	960,000	$910,124	$870,747
ROMANIA SR UNSECURED REGS 05/34 6	262,000	$252,988	$244,484
ROMANIA SR UNSECURED REGS 06/48 5.125	240,000	$277,759	$175,946
ROMANIA SR UNSECURED REGS 07/36 5.75	2,078,000	$1,965,153	$1,854,491
ROMANIA SR UNSECURED REGS 09/30 5.75	1,500,000	$1,547,936	$1,455,180
ROMARK CLO LTD RMRK 2018 2A A2R 144A	847,314	$847,314	$847,340
ROMARK CLO LTD RMRK 2021 4A A1R 144A	1,500,000	$1,500,000	$1,500,259
ROMARK CLO LTD RMRK 2021 5A AR 144A	250,000	$250,390	$250,055
ROSSINI SARL SR SECURED REGS 12/29 6.75	100,000	$108,790	$116,993
ROSSINI SARL SR SECURED REGS 12/29 VAR	42,427	$46,156	$48,304
ROYAL BANK OF CANADA SR UNSECURED 05/32 VAR	1,118,000	$1,118,000	$1,064,757
ROYAL BANK OF CANADA SR UNSECURED 07/27 4.612	1,500,000	$1,090,244	$1,067,042
ROYAL BANK OF CANADA SR UNSECURED 08/31 VAR	534,000	$534,427	$514,160
ROYAL BANK OF CANADA SR UNSECURED REGS 11/30 VAR	100,000	$130,187	$130,258
ROYAL CARIBBEAN CRUISES SR UNSECURED 02/38 5.25	3,055,000	$3,050,084	$2,733,866
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 02/33 6	700,000	$700,000	$680,567
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 04/28 5.5	1,200,000	$1,203,267	$1,200,869
ROYAL CARIBBEAN CRUISES SR UNSECURED 144A 09/31 5.625	3,459,000	$3,458,276	$3,363,121
ROYALTY PHARMA PLC COMPANY GUAR 09/34 5.4	1,389,000	$1,364,827	$1,329,203
RR 36 LTD RRAM 2024 36RA BR 144A	250,000	$252,148	$250,138
RR LTD RRAM 2020 8A A1A2 144A	510,000	$510,349	$510,240
RR LTD RRAM 2021 19A A1R 144A	250,000	$250,000	$249,794
RR LTD RRAM 2022 20A CR 144A	750,000	$742,655	$726,163
RR LTD RRAM 2022 21A A1AR 144A	830,000	$825,070	$831,245
RTX CORP SR UNSECURED 03/27 3.5	1,704,000	$1,693,098	$1,695,485
RTX CORP SR UNSECURED 03/31 6	900,000	$899,658	$915,047
RTX CORP SR UNSECURED 03/32 2.375	5,889,000	$5,125,276	$4,994,391
RTX CORP SR UNSECURED 03/34 6.1	2,100,000	$2,149,388	$2,131,835
RTX CORP SR UNSECURED 06/42 4.5	560,000	$510,021	$462,371
RWE FINANCE EUROPE BV COMPANY GUAR REGS 07/37 4	344,000	$392,135	$367,976
RXO INC COMPANY GUAR 144A 05/31 6.375	320,000	$316,805	$310,198
RYAN LLC 2025 TERM LOAN due 11/05/2032	355,690	$355,399	$356,224
RYAN SPECIALTY GROUP LLC 2024 USD TERM LOAN B due 09/15/2031	491,250	$490,379	$490,430
RYAN SPECIALTY GROUP SR SECURED 144A 02/30 4.375	64,000	$61,953	$60,525
RYAN SPECIALTY SR SECURED 144A 08/32 5.875	589,000	$587,247	$562,017
S+S HOLDINGS LLC 2024 TERM LOAN due 10/01/2031	456,863	$456,011	$444,587
S+S HOLDINGS LLC SR SECURED 144A 10/31 8.375	70,000	$67,668	$64,302
SABIC CAPITAL II BV COMPANY GUAR 144A 10/28 4.5	754,000	$746,166	$736,103
SABINE PASS LIQUEFACTION SR SECURED 03/28 4.2	4,923,000	$4,864,643	$4,848,462
SABINE PASS LIQUEFACTION SR SECURED 05/30 4.5	1,214,000	$1,197,542	$1,169,107
SABINE PASS LIQUEFACTION SR SECURED 09/37 5.9	2,131,274	$2,172,985	$2,106,824
SABRE FINANCIAL BORROWER SR SECURED 144A 10/32 9.875	3,047,000	$3,052,307	$3,046,006
SABRE GLBL INC 2025 TERM LOAN B1 due 07/30/2029	625,000	$595,313	$588,675
SABRE GLBL INC SR SECURED 144A 03/30 10.75	1,159,000	$1,021,004	$1,101,050
SABRE GLBL INC SR SECURED 144A 07/30 11.125	2,736,000	$2,703,419	$2,583,550
SABRE GLBL INC SR SECURED 144A 11/29 10.75	838,000	$843,478	$827,525
SAIF SECURITIZATION TRUST SAIF 2025 CES1 A1 144A	2,354,000	$2,353,827	$2,307,355
SAIF SECURITIZATION TRUST SAIF 2026 CES1 A1A 144A	742,246	$742,210	$727,401
SALAS OBRIEN INC DELAYED DRAW TERM LOAN due 01/31/2033	2,667	$2,661	$2,674
SALAS OBRIEN INC TERM LOAN due 01/31/2033	34,585	$34,441	$34,672
SALESFORCE INC SR UNSECURED 03/28 4.5	1,030,000	$1,029,397	$1,020,146
SALESFORCE INC SR UNSECURED 03/33 5.2	5,203,000	$5,191,959	$4,980,444
SALESFORCE INC SR UNSECURED 03/36 5.55	10,224,000	$10,216,239	$9,632,536
SALESFORCE INC SR UNSECURED 03/46 6.4	2,800,000	$2,795,073	$2,626,340
SALESFORCE INC SR UNSECURED 03/56 6.55	6,775,000	$6,820,202	$6,284,549
SALESFORCE INC SR UNSECURED 03/66 6.7	1,950,000	$1,948,379	$1,840,448

SALESFORCE INC SR UNSECURED 09/31 4.9	8,365,000	$8,350,459	$8,034,347
SALLIE MAE RESECURITIZATION FF SLMR 2026 1A 78A5 144A	9,407,948	$9,269,202	$9,103,235
SALLIE MAE RESECURITIZATION FF SLMR 2026 2A 676A 144A	18,193,683	$17,622,097	$17,475,304
SALLY HOLDINGS/SALLY CAP COMPANY GUAR 04/32 6.75	1,385,000	$1,379,001	$1,375,802
SALT RIVER AZ PROJ AGRIC IMPT SALAGR 01/47 FIXED 5	55,000	$56,123	$54,886
SALUDA GRADE ALTERNATIVE MORTG GRADE 2025 LOC5 M3 144A	1,000,000	$1,000,000	$996,033
SALUDA GRADE ALTERNATIVE MORTG GRADE 2026 LOC6 A1A 144A	5,293,955	$5,293,955	$5,258,857
SAMARCO MINERACAO SA SR UNSECURED 144A 06/31 9.5	39,532	$39,549	$39,669
SAMARCO MINERACAO SA SR UNSECURED REGS 06/31 9.5	226,570	$222,009	$227,353
SAMMAAN CAPITAL LTD SR SECURED REGS 07/27 9.7	200,000	$203,500	$203,040
SAMMAAN CAPITAL LTD SR SECURED REGS 10/30 7.5	275,000	$275,000	$270,912
SAMMONS FINANCIAL GLOBAL SECURED 144A 12/29 5.1	1,600,000	$1,599,488	$1,562,880
SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/31 3.35	100,000	$99,887	$87,713
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/54 FIXED 5	200,000	$201,287	$191,302
SAN DIEGO G + E 1ST MORTGAGE 04/35 5.4	1,800,000	$1,795,604	$1,726,316
SAN FRANCISCO CA CITY CNTY P SFOWTR 11/41 FIXED 2.825	75,000	$70,926	$55,488
SAN FRANCISCO CA CITY CNTY AR SFOAPT 05/52 FIXED 5	155,000	$157,184	$151,354
SANDS CHINA LTD SR UNSECURED 06/30 4.375	1,800,000	$1,762,317	$1,699,467
SANDS CHINA LTD SR UNSECURED 08/28 5.4	200,000	$197,042	$198,786
SANMINA CORP 2026 TERM LOAN B due 10/27/2032	81,395	$81,202	$81,578
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 C	1,600,000	$1,599,993	$1,621,641
SANTANDER DRIVE AUTO RECEIVABL SDART 2025 1 D	4,157,000	$4,156,784	$4,149,979
SANTANDER DRIVE AUTO RECEIVABL SDART 2026 1 A2	621,512	$621,487	$620,646
SANTANDER DRIVE AUTO RECEIVABL SDART 2026 1 A3	2,500,000	$2,499,670	$2,475,940
SANTANDER MORTGAGE ASSET RECEI SAN 2025 NQM6 A1 144A	1,534,121	$1,534,044	$1,501,090
SANTANDER MORTGAGE ASSET RECEI SAN 2026 NQM5 A1 144A	296,859	$296,852	$291,093
SANTANDER UK GROUP HLDGS SR UNSECURED 04/31 VAR	1,000,000	$1,000,000	$990,987
SANTANDER UK GROUP HLDGS SR UNSECURED 09/30 VAR	900,000	$900,000	$876,744
SANTANDER UK GROUP HLDGS SR UNSECURED 11/28 VAR	2,000,000	$1,967,713	$1,967,910
SANTOS FINANCE LTD COMPANY GUAR 144A 04/31 3.649	125,000	$125,000	$113,130
SANTOS FINANCE LTD COMPANY GUAR 144A 11/35 5.75	800,000	$795,694	$757,794
SAPPI PAPIER HOLDNG GMBH COMPANY GUAR REGS 03/32 4.5	288,000	$328,831	$257,782
SAUDI ARABIAN OIL CO SR UNSECURED 144A 07/34 5.25	500,000	$497,287	$472,569
SAUDI ARABIAN OIL CO SR UNSECURED 144A 07/64 5.875	409,000	$371,570	$342,787
SAUDI ARABIAN OIL CO SR UNSECURED 144A 11/50 3.25	541,000	$345,557	$311,059
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/29 4.125	3,800,000	$3,796,251	$3,678,258
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/31 5.375	2,300,000	$2,397,106	$2,260,739
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/35 5.625	1,880,000	$1,927,970	$1,830,067
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/36 4.875	706,000	$699,053	$648,400
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/53 5	626,000	$575,876	$481,797
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/54 5.75	810,000	$792,761	$695,555
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/55 3.75	1,498,000	$1,233,245	$910,654
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 01/56 5.875	200,000	$181,788	$172,479
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/32 2.75	400,000	$354,145	$344,036
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 02/61 3.45	935,000	$650,596	$516,526
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 04/49 5	700,000	$719,590	$551,198
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/32 5.5	390,000	$397,393	$382,786
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 10/47 4.625	600,000	$679,558	$449,522
SAUDI INTERNATIONAL BOND SR UNSECURED 144A 11/51 3.25	1,446,000	$957,853	$825,223
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/28 4.75	603,000	$603,410	$597,990
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/31 5.375	214,000	$216,678	$210,347
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 01/55 3.75	798,000	$718,498	$485,115
SAUDI INTERNATIONAL BOND SR UNSECURED REGS 10/47 4.625	660,000	$651,895	$494,475
SAVOR ACQUISITION INC. TERM LOAN B due 02/19/2032	37,124	$37,124	$37,217
SAZERAC COMPANY INC REPRICED TERM LOAN B due 07/09/2032	786,867	$788,384	$785,215
SBA COMMUNICATIONS CORP SR UNSECURED 01/30 4.875	3,150,000	$3,130,067	$3,055,480
SBA COMMUNICATIONS CORP SR UNSECURED 02/27 3.875	1,383,000	$1,376,469	$1,373,354
SBA COMMUNICATIONS CORP SR UNSECURED 02/29 3.125	393,000	$376,740	$369,103
SBA COMMUNICATIONS CORP SR UNSECURED 07/31 5.15	2,650,000	$2,626,611	$2,540,575
SBA COMMUNICATIONS CORP SR UNSECURED 07/33 5.45	1,225,000	$1,212,124	$1,166,688
SBA TOWER TRUST ASSET BACKED 144A 07/52 2.328	1,512,000	$1,458,884	$1,454,065
SC GAMES HOLDIN/US FINCO SR UNSECURED 144A 03/30 6.625	1,536,000	$1,345,672	$926,614

SCG HOTEL ISSUER INC SCG 2025 DLFN B 144A	330,000	$330,000	$330,000
SCG HOTEL ISSUER INC SCG 2025 SNIP A 144A	290,000	$290,000	$290,824
SCG HOTEL ISSUER INC SCG 2026 PALM A 144A	515,000	$515,000	$515,478
SCHAEFFLER AG SR UNSECURED REGS 05/33 5	100,000	$116,918	$109,924
SCIENCE APPLICATIONS INT COMPANY GUAR 144A 11/33 5.875	1,013,000	$1,008,072	$957,472
SCIH SALT HOLDINGS INC 2026 TERM LOAN B due 08/13/2031	1,795,000	$1,786,166	$1,779,743
SCIH SALT HOLDINGS INC SR SECURED 144A 08/31 6.625	1,216,000	$1,216,817	$1,179,931
SCIL IV LLC / SCIL USA H SR SECURED REGS 07/28 9.5	200,000	$216,347	$232,761
SCOOTER S COFFEE ISSUER LLC SCOOT 2026 1A A2 144A	329,000	$329,000	$318,051
SCOTIABANK PERU SA SUBORDINATED 144A 10/35 VAR	300,000	$300,000	$297,000
SCOTTS MIRACLE GRO CO COMPANY GUAR 04/31 4	700,000	$697,492	$631,327
SCULPTOR CLO LTD SCUL 28A B1R 144A	2,500,000	$2,500,000	$2,500,525
SDAL TRUST SDAL 2025 DAL C 144A	1,662,000	$1,658,106	$1,658,388
SEADRILL FINANCE LTD COMPANY GUAR 144A 07/34 6.75	1,780,000	$1,780,000	$1,686,703
SEAGATE DATA STOR COMPANY GUAR 07/30 5.875	185,000	$185,000	$183,687
SEAGATE DATA STOR COMPANY GUAR 12/32 9.625	592,875	$644,913	$643,020
SEAGATE DATA STOR COMPANY GUAR 12/34 5.75	675,000	$688,004	$645,557
SEATTLE CHILDREN HOSP UNSECURED 10/50 2.719	115,000	$88,396	$65,909
SEAWORLD PARKS + ENTERTA COMPANY GUAR 144A 08/29 5.25	620,000	$605,299	$579,787
SECURITIZED ASSET BACKED RECEI SABR 2006 WM4 A2A	501,585	$491,672	$118,127
SECURITIZED ASSET BACKED RECEI SABR 2007 BR1 A2A	463,006	$444,828	$178,280
SECURITIZED ASSET BACKED RECEI SABR 2007 BR5 A2A	277,846	$257,489	$203,321
SEDGWICK CLAIMS MGMT SRVCS INC 2023 TERM LOAN B due 07/31/2031	792,009	$789,869	$787,882
SELECT MEDICAL CORP COMPANY GUAR 144A 12/32 6.25	538,000	$528,790	$505,745
SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375	56,000	$54,740	$52,886
SENSATA TECHNOLOGIES INC COMPANY GUAR 144A 07/32 6.625	1,050,000	$1,055,776	$1,043,639
SEQUOIA MORTGAGE TRUST SEMT 2003 4 2A1	3,003	$2,868	$2,944
SEQUOIA MORTGAGE TRUST SEMT 2007 2 1A2	520,521	$511,713	$487,032
SEQUOIA MORTGAGE TRUST SEMT 2022 1 A1 144A	206,502	$164,953	$158,193
SEQUOIA MORTGAGE TRUST SEMT 2024 HYB1 A1A 144A	832,161	$820,178	$817,372
SEQUOIA MORTGAGE TRUST SEMT 2025 10 A26F 144A	1,766,086	$1,763,978	$1,752,212
SEQUOIA MORTGAGE TRUST SEMT 2026 HYB2 A1A 144A	3,732,292	$3,649,136	$3,521,813
SEQUOIA MORTGAGE TRUST SEMT 9 1A	17	$15	$17
SERVICE CORP INTL SR UNSECURED 06/29 5.125	40,000	$39,460	$39,019
SERVICE CORP INTL SR UNSECURED 08/30 3.375	250,000	$230,739	$225,342
SERVICE CORP INTL SR UNSECURED 12/27 4.625	152,000	$149,995	$150,105
SERVICE PROPERTIES TRUST COMPANY GUAR 06/32 8.875	1,940,000	$1,924,745	$1,906,825
SERVICE PROPERTIES TRUST SR SECURED 144A 09/28 0.00000	1,280,000	$1,160,104	$1,197,217
SERVICE PROPERTIES TRUST SR SECURED 144A 11/31 8.625	1,525,000	$1,558,108	$1,559,809
SERVICE PROPERTIES TRUST SR UNSECURED 02/30 4.375	256,000	$230,365	$224,782
SESAC FINANCE, LLC SESAC 2025 1 A2 144A	197,000	$193,784	$186,998
SESI LLC SR SECURED 144A 09/30 7.875	985,000	$1,000,246	$980,791
SEVERN TRENT WATER UTIL COMPANY GUAR REGS 01/40 4.25	133,000	$156,003	$139,408
SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 A 144A	2,760,000	$2,717,180	$2,753,100
SFO COMMERICAL MORTGAGE TRUST SFO 2021 555 D 144A	1,150,000	$1,096,267	$1,127,000
SFS AUTO RECEIVABLES SECURITIZ SFAST 2025 1A A3 144A	126,998	$126,984	$126,967
SG CAPITAL PARTNERS SGR 2019 3 M1 144A	859,076	$858,983	$841,980
SG CAPITAL PARTNERS SGR 2021 1 A1 144A	375,615	$309,905	$300,233
SG CAPITAL PARTNERS SGR 2026 1 A1 144A	2,700,490	$2,700,390	$2,608,449
SG CAPITAL PARTNERS SGR 2026 2 A1 144A	1,407,413	$1,407,359	$1,381,493
SG CAPITAL PARTNERS SGR 2026 4 A1 144A	148,366	$148,361	$145,758
SG CAPITAL PARTNERS SGR 2026 5 A3 144A	2,801,941	$2,801,880	$2,750,173
SG COMMERCIAL MORTGAGE SECURIT SGCMS 2016 C5 B	500,000	$530,887	$477,145
SG MORTGAGE SECURITIES TRUST SGMS 2006 OPT2 A2	2,199,965	$2,028,691	$1,959,174
SGL GROUP APS SR SECURED 04/30 VAR	100,000	$108,336	$108,894
SHEA HOMES LP/FNDG CP SR UNSECURED 02/28 4.75	300,000	$300,000	$299,938
SHEA HOMES LP/FNDG CP SR UNSECURED 144A 04/32 6.625	503,000	$503,000	$494,444
SHEA HOMES LP/FNDG CP SR UNSECURED 144A 10/34 7	695,000	$695,385	$683,194
SHELL FINANCE US INC COMPANY GUAR 04/50 3.25	780,000	$566,980	$490,247
SHELL FINANCE US INC COMPANY GUAR 08/43 4.55	450,000	$414,160	$369,173
SHENTEL ISSUER LLC SHENTL 2025 1A A2 144A	540,000	$544,392	$526,193
SHIFT4 PAYMENTS LLC 2025 REPRICED TERM LOAN B due 07/03/2032	500,000	$500,625	$498,020

SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR 144A 08/32 6.75	2,810,000	$2,817,269	$2,647,175
SHIFT4 PAYMENTS LLC/FIN COMPANY GUAR REGS 05/33 5.5	274,000	$329,721	$292,761
SHOWTIME ACQUISITION LLC 2024 1ST LIEN TERM LOAN due 08/16/2031	1,311,384	$1,297,626	$1,294,992
SIEMENS FUNDING BV COMPANY GUAR 144A 05/30 4.6	2,126,000	$2,124,446	$2,066,791
SIERRA RECEIVABLES FUNDING CO SRFC 2022 1A C 144A	50,237	$50,232	$50,179
SIERRA RECEIVABLES FUNDING CO SRFC 2023 3A B 144A	539,969	$539,944	$534,873
SIERRA RECEIVABLES FUNDING CO SRFC 2024 1A C 144A	389,358	$389,356	$386,445
SIERRA RECEIVABLES FUNDING CO SRFC 2024 2A B 144A	648,863	$648,775	$632,881
SIERRA RECEIVABLES FUNDING CO SRFC 2024 2A C 144A	417,659	$417,630	$413,341
SIERRA RECEIVABLES FUNDING CO SRFC 2025 3A B 144A	505,661	$505,648	$487,464
SIERRA RECEIVABLES FUNDING CO SRFC 2025 3A C 144A	688,584	$688,506	$664,287
SIERRA RECEIVABLES FUNDING CO SRFC 2026 2A C 144A	1,013,803	$1,013,589	$991,649
SIGNAL PEAK CLO, LLC SPEAK 2017 4A AR2 144A	1,000,000	$1,000,676	$999,704
SIKA CAPITAL BV COMPANY GUAR REGS 08/56 VAR	100,000	$115,929	$110,176
SILVER POINT CLO, LTD SPCLO 2025 15A A 144A	6,100,000	$6,109,895	$6,102,072
SILVER POINT EURO CLO DESIGNAT SPCEU 2X D REGS	100,000	$117,355	$114,955
SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625	2,448,000	$2,364,727	$2,317,248
SINCLAIR TELEVISION GROU SR SECURED 144A 02/33 8.125	610,000	$623,760	$611,418
SINCLAIR TELEVISION GROUP INC 2025 TERM LOAN B7 due 12/31/2030	911,555	$911,555	$802,169
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/30 2.7	510,000	$496,544	$468,559
SINOPEC GRP DEV 2018 COMPANY GUAR REGS 05/50 3.35	200,000	$171,251	$137,667
SINOPEC GRP OVERSEA 2012 COMPANY GUAR REGS 05/42 4.875	433,000	$475,257	$392,738
SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/28 4	477,000	$461,575	$459,020
SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/29 5.5	1,010,000	$1,005,058	$985,697
SIRIUS XM RADIO LLC COMPANY GUAR 144A 07/30 4.125	1,879,000	$1,785,616	$1,712,453
SIRIUS XM RADIO LLC COMPANY GUAR 144A 08/27 5	652,000	$650,353	$645,865
SIRIUS XM RADIO LLC COMPANY GUAR 144A 09/31 3.875	4,776,000	$4,161,980	$4,148,945
SIX FLAGS ENT/SIX FLAG SR SECURED 144A 05/32 6.625	1,063,000	$1,071,761	$1,013,532
SIX FLAGS ENTERTAINME COMPANY GUAR 144A 05/31 7.25	5,014,000	$4,959,137	$4,471,202
SIX FLAGS/CAN WON/MILLEN COMPANY GUAR 144A 01/32 8.625	3,412,000	$3,448,999	$3,073,998
SIX FLAGS/CANADA WON COMPANY GUAR 07/29 5.25	2,850,000	$2,735,291	$2,612,638
SIX FLAGS/CANADA WON COMPANY GUAR 10/28 6.5	498,000	$490,586	$482,846
SIXTH STREET CLO LTD. SIXST 2017 8A CR2 144A	750,000	$749,321	$747,533
SIXTH STREET CLO LTD. SIXST 2019 13A A1R2 144A	250,000	$250,000	$249,877
SIXTH STREET CLO LTD. SIXST 2021 17A A1R 144A	5,500,000	$5,500,000	$5,493,768
SIXTH STREET CLO LTD. SIXST 2026 32A D1 144A	445,000	$445,000	$449,768
SIXTH STREET LENDING PAR SR UNSECURED 07/30 6.125	1,200,000	$1,210,808	$1,170,292
SIXTH STREET LENDING PAR SR UNSECURED 144A 12/31 6.5	800,000	$791,944	$780,144
SK HYNIX INC SR UNSECURED 144A 01/33 6.5	200,000	$212,842	$206,319
SKEENA RESOURCES LIMITED SR SECURED 144A 04/31 8.5	975,000	$1,011,090	$1,004,030
SKYSHIELD US BIDCO LTD USD TERM LOAN B due 06/30/2033	911,338	$913,689	$912,477
SKYWORKS SOLUTIONS INC SR UNSECURED 06/31 3	1,175,000	$1,061,218	$1,029,023
SLG TRUST SLG 2026 OMA D 144A	400,000	$400,000	$386,868
SLG TRUST SLG 2026 PAT C 144A	3,700,000	$3,630,993	$3,539,199
SLM CORP SR UNSECURED 05/32 VAR	3,397,000	$3,397,177	$3,306,901
SLM STUDENT LOAN TRUST SLMA 2005 4 A4	19,137,619	$18,703,597	$18,746,966
SLM STUDENT LOAN TRUST SLMA 2005 9 A7A	892,610	$874,902	$887,090
SM ENERGY CO COMPANY GUAR 144A 04/34 6.625	1,676,000	$1,676,732	$1,622,460
SM ENERGY CO COMPANY GUAR 144A 06/33 9.625	2,201,000	$2,286,212	$2,366,696
SM ENERGY CO COMPANY GUAR 144A 08/29 6.75	657,000	$659,828	$659,706
SM ENERGY CO COMPANY GUAR 144A 11/30 8.625	725,000	$752,732	$752,754
SM ENERGY CO SR UNSECURED 144A 08/32 7	2,608,000	$2,635,220	$2,602,500
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	23,432	$23,501	$23,433
SMALL BUSINESS ADMINISTRATION SBAP 2009 20E 1	99,764	$99,764	$98,194
SMALL BUSINESS ADMINISTRATION SBAP 2010 20B 1	50,342	$51,939	$48,945
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 A A2B 144A	43,491	$43,491	$43,390
SMB PRIVATE EDUCATION LOAN TRU SMB 2018 B A2A 144A	121,534	$121,216	$121,012
SMB PRIVATE EDUCATION LOAN TRU SMB 2020 PTB A2B 144A	53,271	$51,533	$52,630
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A	726,816	$720,953	$718,008
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A	386,604	$387,439	$352,995
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A	21,067	$21,062	$19,891
SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C APT1 144A	206,254	$206,219	$185,503

SMB PRIVATE EDUCATION LOAN TRU SMB 2023 A A1B 144A	377,040	$377,040	$375,339
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B A1A 144A	2,868,500	$2,868,141	$2,705,633
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B A1B 144A	1,323,248	$1,328,487	$1,333,964
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 C A1A 144A	195,710	$195,663	$194,273
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 D A1A 144A	1,873,589	$1,873,384	$1,876,218
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 A A1A 144A	2,072,352	$2,112,265	$2,009,761
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 A A1B 144A	518,748	$518,748	$519,658
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 C A1A 144A	792,319	$792,185	$767,135
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 F A1A 144A	2,541,101	$2,541,060	$2,425,009
SMB PRIVATE EDUCATION LOAN TRU SMB 2025 A A1A 144A	2,417,402	$2,428,272	$2,310,014
SMB PRIVATE EDUCATION LOAN TRU SMB 2026 A A1A 144A	2,917,553	$2,916,408	$2,726,864
SMBC AVIATION CAPITAL FI COMPANY GUAR 144A 07/29 4.95	1,300,000	$1,298,582	$1,276,197
SMRT COMMERCIAL MORTGAGE TRUST SMRT 2022 MINI D 144A	2,911,231	$2,904,747	$2,910,378
SMRT COMMERCIAL MORTGAGE TRUST SMRT 2026 MINI C 144A	2,600,000	$2,600,000	$2,604,873
SMYRNA READY MIX CONCRET SR SECURED 144A 11/28 6	400,000	$399,503	$397,077
SMYRNA READY MIX CONCRET SR SECURED 144A 11/31 8.875	2,053,000	$2,078,958	$2,110,862
SMYRNA READY MIX CONCRETE LLC 2025 TERM LOAN B due 04/02/2029	507,829	$509,568	$508,621
SNACKING INV BIDCO PTY LTD 2026 TERM LOAN B due 10/29/2032	500,000	$503,125	$501,040
SNAM SPA SR UNSECURED REGS 11/36 5.75	200,000	$276,036	$253,456
SNAP INC COMPANY GUAR 144A 03/33 6.875	3,108,000	$3,107,239	$2,945,435
SNAP INC COMPANY GUAR 144A 03/34 6.875	4,275,000	$4,271,726	$4,006,292
SNF GROUP SACA SR UNSECURED REGS 03/32 4.5	200,000	$240,630	$222,425
SOCIAL PROFESSIONAL LOAN PROGR SOFI 2020 C AFX 144A	75,802	$75,792	$69,630
SOCIEDAD DE TRANSMISION SR UNSECURED 144A 01/32 4	230,000	$219,755	$210,010
SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 01/50 4.25	481,000	$373,894	$340,573
SOCIETE GENERALE 144A 06/32 VAR	3,016,000	$2,621,095	$2,604,798
SODEXO SA SR UNSECURED REGS 09/36 4.5	200,000	$232,836	$219,746
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2025 1 B 144A	100,000	$99,996	$99,661
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2025 4 A 144A	390,552	$390,531	$388,932
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2026 B A 144A	480,307	$480,267	$477,986
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2026 B B 144A	756,000	$755,218	$744,903
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2026 B C 144A	722,000	$721,077	$707,146
SOFI CONSUMER LOAN PROGRAM TRU SCLP 2026 B D 144A	708,000	$707,209	$688,925
SOFI PERSONAL LOAN TRUST SPLT 2023 1A A 144A	41,471	$41,471	$41,428
SOFI PERSONAL LOAN TRUST SPLT 2024 1A A 144A	83,238	$83,236	$83,256
SOFTBANK GROUP CORP SR UNSECURED 144A 04/30 8.625	60,000	$60,936	$61,275
SOFTBANK GROUP CORP SR UNSECURED 144A 04/32 9.25	2,873,000	$2,880,216	$2,901,252
SOFTBANK GROUP CORP SR UNSECURED 144A 04/34 9.75	1,586,000	$1,592,942	$1,599,851
SOFTBANK GROUP CORP SR UNSECURED REGS 01/29 5.375	100,000	$107,788	$112,948
SOFTBANK GROUP CORP SR UNSECURED REGS 04/30 6.375	100,000	$117,975	$111,709
SOFTBANK GROUP CORP SR UNSECURED REGS 04/32 7	100,000	$117,975	$110,514
SOFTBANK GROUP CORP SR UNSECURED REGS 04/34 7.375	100,000	$117,975	$109,188
SOFTBANK GROUP CORP SR UNSECURED REGS 07/32 5.75	428,000	$469,376	$445,205
SOFTBANK GROUP CORP SR UNSECURED REGS 10/29 5.25	250,000	$294,712	$275,969
SOLARIS ENERGY INFRASTRU COMPANY GUAR 144A 04/32 7	570,000	$570,000	$557,506
SOLARIS ENERGY INFRASTRU COMPANY GUAR 144A 05/31 6.375	861,000	$868,779	$838,417
SOLEBURY BORROWER I LLC TERM LOAN B due 08/04/2033	438,470	$436,326	$437,374
SOLSTICE ADVANCED MATERI SR UNSECURED 144A 09/33 5.625	245,000	$245,000	$230,205
SOLVENTUM CORP SR UNSECURED 03/31 5.45	1,435,000	$1,465,903	$1,416,570
SOLVENTUM CORP SR UNSECURED 03/34 5.6	4,495,000	$4,544,542	$4,350,676
SOLVENTUM CORP SR UNSECURED 04/54 5.9	60,000	$56,392	$53,940
SOMNIGROUP INTL INC COMPANY GUAR 144A 04/29 4	100,000	$96,972	$94,566
SONIC AUTOMOTIVE INC COMPANY GUAR 144A 11/31 4.875	645,000	$631,356	$588,745
SOPAIPILLA INVESTOR LLC SR SECURED 144A 11/48 7.534	4,047,000	$4,182,981	$4,011,591
SOTERA HEALTH HLDGS LLC SR SECURED 144A 06/31 7.375	970,000	$970,000	$980,238
SOTERA HEALTH HOLDINGS LLC 2026 TERM LOAN B due 05/30/2031	2,638,816	$2,632,224	$2,636,626
SOTHEBYS ARTFI MASTER TRUST ARTFI 2026 1A B 144A	500,000	$499,946	$492,049
SOTHEBYS ARTFI MASTER TRUST ARTFI 2026 1A C 144A	1,979,000	$1,978,827	$1,951,927
SOUND POINT CLO LTD SNDPT 2013 3RA A 144A	47,941	$47,956	$47,956
SOUND POINT CLO LTD SNDPT 2018 1A B1 144A	142,495	$142,725	$142,505
SOUND POINT CLO LTD SNDPT 2021 3A AR 144A	960,000	$960,000	$959,970
SOUTH BOW CAN INFRA HOLD COMPANY GUAR 03/55 VAR	152,000	$159,948	$154,692

SOUTH FIELD LLC 2025 1ST LIEN TERM LOAN B due 08/29/2031	205,697	$206,673	$206,532
SOUTH FIELD LLC 2025 1ST LIEN TERM LOAN C due 08/29/2031	13,522	$13,585	$13,577
SOUTHERN CAL EDISON 1ST MORTGAGE 06/29 5.15	1,600,000	$1,609,103	$1,577,752
SOUTHERN CAL EDISON 1ST MORTGAGE 06/31 2.5	1,215,000	$1,066,759	$1,045,198
SOUTHERN CAL EDISON 1ST MORTGAGE 09/31 4.95	1,600,000	$1,598,106	$1,531,155
SOUTHERN CAL EDISON 1ST MORTGAGE 10/28 5.65	1,000,000	$999,421	$1,002,754
SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/28 4.05	934,000	$933,319	$911,369
SOUTHERN CO JR SUBORDINA 08/27 5.113	2,550,000	$2,552,082	$2,553,441
SOUTHERN CO SR UNSECURED 03/28 1.75	2,525,000	$2,437,010	$2,400,409
SOUTHERN CO SR UNSECURED 03/35 4.85	1,754,000	$1,724,765	$1,612,908
SOUTHERN CO SR UNSECURED 04/30 3.7	1,625,000	$1,681,133	$1,525,958
SOUTHERN CO SR UNSECURED 06/28 4.85	1,125,000	$1,123,125	$1,117,183
SOUTHERN CO SR UNSECURED 07/36 4.25	159,000	$146,777	$137,086
SOUTHERN VETERINARY PARTNE LLC 2025 TERM LOAN B due 12/04/2031	746,231	$747,984	$744,955
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/54 6	1,050,000	$1,042,454	$970,613
SOVOS COMPLIANCE LLC 2025 FUNGIBLE TERM LOAN B due 08/13/2029	195,001	$195,001	$189,262
SPACE COAST CREDIT UNION SCCU 2026 2A A1 144A	500,000	$500,000	$499,883
SPACE EXPLORATION TECH SR UNSECURED 144A 07/31 5.35	5,350,000	$5,345,842	$5,094,740
SPACE EXPLORATION TECH SR UNSECURED 144A 07/33 5.65	6,290,000	$6,280,353	$5,877,539
SPACE EXPLORATION TECH SR UNSECURED 144A 07/36 5.875	3,870,000	$3,863,622	$3,522,703
SPECIALTY BLDG PRODUCTS HLDGSO 2021 TERM LOAN B due 10/16/2028	116,314	$115,735	$103,467
SPECTACLE GARY HOLDINGS LLC 2021 TERM LOAN B due 12/11/2028	165,625	$164,880	$162,313
SPECTRUM BRANDS INC COMPANY GUAR 144A 03/31 3.875	324,000	$284,494	$277,219
SPIRIT AEROSYSTEMS INC COMPANY GUAR 06/28 4.6	2,700,000	$2,681,025	$2,658,913
SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1	349,997	$345,108	$338,537
SPLAT SUPER HOLDCO LLC 2025 DELAYED DRAW TERM LOAN due 07/02/2032	28,075	$28,075	$26,812
SPLAT SUPER HOLDCO LLC 2025 TERM LOAN due 07/02/2032	653,645	$639,429	$624,231
SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75	1,140,000	$1,357,127	$1,285,278
SRC SUKUK LTD GOVT GUARANT REGS 01/32 5	1,012,000	$1,000,551	$967,386
SS+C TECHNOLOGIES INC 2024 TERM LOAN B8 due 05/09/2031	730,848	$732,046	$731,228
SS+C TECHNOLOGIES INC COMPANY GUAR 144A 06/32 6.5	669,000	$669,000	$654,613
SS+C TECHNOLOGIES INC COMPANY GUAR 144A 09/27 5.5	489,000	$488,649	$487,030
STANDARD BUILDING SOLUTI COMPANY GUAR 144A 03/34 5.875	3,543,000	$3,538,272	$3,254,153
STANDARD BUILDING SOLUTI SR UNSECURED 144A 08/32 6.5	2,546,000	$2,552,219	$2,459,455
STANDARD BUILDING SOLUTI SR UNSECURED 144A 08/33 6.25	2,673,000	$2,676,235	$2,528,610
STANDARD CHARTERED BK/NY SR UNSECURED 10/26 VAR	7,591,000	$7,591,138	$7,591,464
STANDARD CHARTERED PLC JR SUBORDINA REGS 12/99 VAR	200,000	$200,000	$192,815
STANDARD INDUSTRI INC/NY SR UNSECURED 144A 01/28 4.75	982,000	$973,230	$968,652
STANDARD INDUSTRI INC/NY SR UNSECURED 144A 01/31 3.375	540,000	$528,041	$470,393
STANDARD INDUSTRI INC/NY SR UNSECURED 144A 07/30 4.375	428,000	$412,405	$394,000
STANDARD INDUSTRIES INC. 2021 TERM LOAN B due 09/22/2028	221,171	$220,786	$220,711
STAPLES INC SR SECURED 144A 09/29 10.75	140,000	$138,196	$133,493
STAR ENERGY CO ISSUE SR SECURED 144A 10/38 4.85	415,000	$410,371	$374,079
STAR HOLDING LLC 2024 1ST LIEN TERM LOAN B due 07/31/2031	686,000	$681,130	$685,431
STAR HOLDING LLC SR SECURED 144A 08/31 8.75	480,000	$461,482	$479,273
STAR LEASING CO LLC SECURED 144A 02/30 7.625	785,000	$758,938	$765,881
STAR PARENT INC SR SECURED 144A 10/30 9	2,073,000	$2,120,985	$2,143,662
STAR PARENT INC TERM LOAN B due 09/27/2030	1,734,060	$1,732,749	$1,740,563
STARBUCKS CORP SR UNSECURED 02/32 3	883,000	$792,613	$777,138
STARWOOD MORTGAGE RESIDENTIAL STAR 2020 3 A3 144A	100,000	$90,469	$89,763
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 3 A1 144A	856,829	$856,726	$716,075
STARWOOD MORTGAGE RESIDENTIAL STAR 2021 6 A1 144A	613,421	$613,348	$517,248
STARWOOD PROPERTY TRUST COMPANY GUAR 144A 10/28 5.25	1,950,000	$1,952,264	$1,891,447
STARWOOD PROPERTY TRUST INC 2025 TERM LOAN B5 due 01/02/2030	471,750	$471,750	$469,981
STARWOOD PROPERTY TRUST INC 2026 TERM LOAN B due 09/24/2032	149,250	$149,250	$148,814
STARWOOD PROPERTY TRUST SR UNSECURED 144A 01/31 5.75	1,136,000	$1,133,564	$1,074,123
STARWOOD PROPERTY TRUST SR UNSECURED 144A 04/29 7.25	500,000	$511,036	$503,441
STARWOOD PROPERTY TRUST SR UNSECURED 144A 06/31 6.125	3,109,000	$3,111,066	$2,970,234
STARWOOD PROPERTY TRUST SR UNSECURED 144A 07/30 6.5	1,510,000	$1,511,038	$1,470,832
STARWOOD PROPERTY TRUST SR UNSECURED 144A 08/29 5.875	757,000	$757,000	$736,846
STARWOOD PROPERTY TRUST SR UNSECURED 144A 10/30 6.5	380,000	$375,333	$371,116
STATE OF ISRAEL SR UNSECURED 07/30 2.75	470,000	$430,192	$421,644

STATE OF MINAS GERAIS GOVT GUARANT 144A 02/28 5.333	100,000	$102,177	$99,692
STATE OF QATAR SR UNSECURED 144A 03/49 4.817	1,980,000	$1,816,381	$1,605,759
STATE OF QATAR SR UNSECURED 144A 04/30 3.75	200,000	$190,431	$188,687
STATE OF QATAR SR UNSECURED 144A 04/48 5.103	401,000	$400,339	$339,540
STATE OIL CO OF THE AZER SR UNSECURED REGS 03/30 6.95	608,000	$659,035	$627,742
STATION CASINOS LLC 2024 TERM LOAN B due 03/14/2031	487,500	$485,944	$486,939
STATION CASINOS LLC COMPANY GUAR 144A 02/28 4.5	883,000	$866,309	$865,193
STATION CASINOS LLC COMPANY GUAR 144A 03/32 6.625	180,000	$182,789	$175,621
STATION CASINOS LLC COMPANY GUAR 144A 12/31 4.625	1,497,000	$1,356,847	$1,349,402
STELLANTIS FIN US INC COMPANY GUAR 09/36 7.4	4,580,000	$4,580,173	$4,392,798
STELLANTIS FIN US INC COMPANY GUAR 144A 03/35 6.45	4,590,000	$4,629,266	$4,157,499
STELLANTIS FINANCIAL SER SR UNSECURED 144A 06/29 5.4	850,000	$849,226	$820,910
STELLANTIS FINANCIAL SER SR UNSECURED 144A 09/30 5.4	5,215,000	$5,215,100	$4,894,858
STELLANTIS NV SR UNSECURED REGS 01/33 4.5	1,200,000	$1,364,675	$1,274,534
STELLANTIS NV SR UNSECURED REGS 01/37 5.125	232,000	$254,863	$237,408
STELLANTIS NV SUBORDINATED REGS 12/99 VAR	575,000	$697,275	$626,186
STEPSTNE GRUP MDCO 2 GMBH THE USD TERM LOAN due 12/19/2031	1,580,000	$1,567,427	$1,245,561
STERIS PLC COMPANY GUAR 03/31 2.7	1,099,000	$1,079,143	$968,876
STINGRAY COMPUTE SR SECURED 144A 06/31 6	1,917,000	$1,906,454	$1,830,541
STL HOLDING CO LLC SR UNSECURED 144A 02/29 8.75	200,000	$200,000	$205,588
STONEBRIAR ABF LLC SR UNSECURED 144A 08/31 7	227,000	$227,665	$213,945
STONEGATE PUB FIN SR SECURED REGS 07/29 10.75	214,000	$291,715	$287,423
STONEPEAK BAYOU HOLDINGS LP TERM LOAN B due 10/01/2032	989,088	$984,821	$989,088
STONEPEAK MOTION FINCO LLC TERM LOAN B due 06/24/2033	1,085,000	$1,079,575	$1,084,327
STONEPEAK MOTION/FINCO SR SECURED 144A 07/33 6.125	909,000	$909,000	$873,449
STONEPEAK MOTION/FINCO SR SECURED REGS 07/33 5	100,000	$113,410	$110,329
STONEPEAK NILE PARENT SR SECURED 144A 03/32 7.25	900,000	$901,814	$899,826
STONEX ESCROW ISSUER LLC SECURED 144A 07/32 6.875	1,070,000	$1,077,356	$1,049,891
STORABLE INTERMEDIATE HOLDINGS 2025 TERM LOAN B due 04/16/2031	246,096	$247,063	$211,874
STORE CAPITAL LLC SR UNSECURED 04/30 5.4	1,693,000	$1,690,431	$1,663,546
STRUCTURED ADJUSTABLE RATE MOR SARM 2004 14 M	668,989	$653,239	$603,921
STRUCTURED ASSET MORTGAGE INVE SAMI 2004 AR7 A1A	419,416	$413,246	$406,568
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 11A2	126,027	$0	$116,063
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 3A1	156,771	$119,547	$63,049
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR8 A1A	281,851	$202,874	$247,280
STRYKER CORP SR UNSECURED 09/34 4.625	1,000,000	$995,599	$920,306
STUDENT TRANSPNOF AMRC HLD INC 2026 TERM LOAN B due 06/24/2032	741,732	$745,365	$740,575
STUDIO CITY FINANCE LTD COMPANY GUAR REGS 01/29 5	300,000	$284,481	$281,901
SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5	935,000	$878,497	$855,746
SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 12/35 6.5	1,175,000	$1,175,000	$1,098,053
SUBWAY FUNDING LLC SUBWAY 2024 1A A2II 144A	152,288	$152,288	$147,704
SUCI SECOND INVEST CO SR UNSECURED REGS 09/27 4.375	968,000	$963,569	$960,999
SUCI SECOND INVEST CO SR UNSECURED REGS 10/28 6	685,000	$697,696	$687,852
SUMISHO AIR LEASE CORP JR SUBORDINA 12/99 VAR	572,000	$572,000	$538,525
SUMISHO AIR LEASE CORP SR UNSECURED 144A 03/28 4.4	1,000,000	$999,716	$986,091
SUMISHO AIR LEASE CORP SR UNSECURED 144A 03/31 4.85	3,260,000	$3,255,062	$3,113,079
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 3.04	2,475,000	$2,478,489	$2,319,660
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/30 2.13	2,200,000	$2,200,000	$1,935,340
SUMMER BC HOLDCO B SARL 2024 USD TERM LOAN B due 02/15/2029	949,918	$949,918	$821,005
SUMMER BC HOLDCO B SARL SR SECURED REGS 02/30 5.875	100,000	$103,445	$97,410
SUMMER BC HOLDCO B SARL SR SECURED REGS 02/30 VAR	200,000	$225,015	$194,525
SUMMIT DIGITEL INFRASTR SR SECURED 144A 08/31 2.875	515,000	$510,840	$447,884
SUMMIT ISSUER, LLC FIBER 2025 1A A2 144A	4,420,000	$4,419,969	$4,229,241
SUNNOVA HESTIA I ISSUER, LLC SNVA 2023 GRID1 1A 144A	208,820	$204,061	$192,648
SUNOCO LP COMPANY GUAR 144A 03/31 5.625	1,109,000	$1,104,709	$1,067,652
SUNOCO LP COMPANY GUAR 144A 03/34 5.875	3,197,000	$3,187,433	$3,012,893
SUNOCO LP COMPANY GUAR 144A 05/29 7	619,000	$623,315	$624,292
SUNOCO LP COMPANY GUAR 144A 05/32 7.25	1,729,000	$1,731,586	$1,743,344
SUNOCO LP COMPANY GUAR 144A 07/33 6.25	1,773,000	$1,777,213	$1,708,515
SUNOCO LP COMPANY GUAR 144A 07/34 5.625	1,625,000	$1,625,000	$1,503,456
SUNOCO LP JR SUBORDINA 144A 12/99 VAR	1,814,000	$1,851,859	$1,825,688
SUNOCO LP SR UNSECURED 144A 05/30 4.625	126,000	$122,407	$119,091

SUNOCO LP SR UNSECURED 144A 07/27 5.875	775,000	$775,667	$774,957
SUNOCO LP SR UNSECURED 144A 08/32 6.625	215,000	$215,645	$211,797
SUNOCO LP SR UNSECURED 144A 10/29 4.5	25,000	$24,326	$23,818
SUNOCO LP/FINANCE CORP COMPANY GUAR 04/30 4.5	400,000	$389,257	$377,445
SUNOCO LP/FINANCE CORP COMPANY GUAR 05/29 4.5	600,000	$589,607	$572,516
SUNOCO LP/FINANCE CORP COMPANY GUAR 144A 09/28 7	535,000	$535,620	$539,234
SUNRISE FINANCING PARTNERSHIP TERM LOAN AAA due 02/15/2032	867,046	$868,223	$829,954
SUNRISE FINCO I BV SR SECURED 144A 07/31 4.875	600,000	$585,041	$544,240
SUNRISE FINCO I BV SR SECURED REGS 05/32 4.625	188,000	$217,921	$204,184
SUPPLYONE INC 2024 TERM LOAN B due 04/21/2031	318,659	$318,515	$318,726
SURGERY CENTER HOLDINGS COMPANY GUAR 144A 04/32 7.25	2,670,000	$2,661,404	$2,615,461
SUTTER HEALTH UNSECURED 08/35 5.537	9,020,000	$9,020,000	$8,698,730
SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 4	351,000	$327,219	$321,559
SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125	53,000	$52,604	$45,437
SV RNO PROPERTY OWNER 1 SR SECURED 144A 03/31 5.875	6,873,000	$6,839,691	$6,164,304
SVC ABS LLC SVC 2026 1A M 144A	1,100,000	$1,099,973	$1,087,514
SWF HOLDINGS I CORP SECURED 144A 10/29 6.5	251,520	$115,067	$25,152
SWITCH ABS ISSUER, LLC SWTCH 2025 2A B 144A	350,000	$347,549	$327,760
SWORD PURCHASER LLC SR SECURED 144A 04/33 8.25	1,450,000	$1,440,370	$1,469,781
SWORD PURCHASER LLC SR UNSECURED 144A 04/34 10.5	1,468,000	$1,487,950	$1,509,276
SWORD PURCHASER LLC USD TERM LOAN B due 04/11/2033	2,505,906	$2,409,758	$2,498,288
SWVP TRUST SWVP 2026 PNCL C 144A	735,000	$735,000	$734,772
SYCAMORE TREE CLO LTD STCP 2021 1A AR 144A	7,000,000	$7,000,000	$7,001,400
SYMPHONY CLO LTD SYMP 2018 19A B 144A	683,697	$675,202	$683,991
SYMPHONY CLO LTD SYMP 2025 47A A1 144A	4,000,000	$4,000,000	$3,995,176
SYNAPTICS INC COMPANY GUAR 144A 06/29 4	577,000	$529,073	$559,650
SYNCHRONY FINANCIAL JR SUBORDINA 12/99 VAR	1,720,000	$1,720,000	$1,647,908
SYNCHRONY FINANCIAL SR UNSECURED 02/32 VAR	2,540,000	$2,540,000	$2,398,847
SYNCHRONY FINANCIAL SR UNSECURED 12/27 3.95	1,232,000	$1,218,473	$1,211,708
SYNCHRONY FINANCIAL SUBORDINATED 02/33 7.25	915,000	$937,055	$913,826
SYNERGY INFRASTRUCTURE H SECURED 144A 07/34 7	1,391,000	$1,400,617	$1,343,235
SYNERGY INFRASTRUCTURE H SECURED 144A 12/30 7.875	382,000	$383,580	$388,301
SYNOPSYS INC SR UNSECURED 04/28 4.65	400,000	$399,857	$396,204
SYNOPSYS INC SR UNSECURED 04/30 4.85	3,351,000	$3,354,803	$3,266,454
SYNOPSYS INC SR UNSECURED 04/32 5	5,746,000	$5,755,854	$5,512,713
SYNOPSYS INC SR UNSECURED 04/35 5.15	1,005,000	$1,003,777	$940,706
SYSCO CORPORATION COMPANY GUAR 04/40 6.6	150,000	$149,762	$150,070
SYSCO HOLD/SYSC CORP COMPANY GUAR 06/31 5.6	3,625,000	$3,622,354	$3,578,651
SYSCO HOLD/SYSC CORP COMPANY GUAR 06/36 5.95	3,565,000	$3,552,665	$3,470,976
SYSCO HOLD/SYSC CORP COMPANY GUAR 10/33 5.8	1,235,000	$1,233,036	$1,212,829
SYSCO HOLD/SYSC CORP COMPANY GUAR 10/56 6.5	954,000	$952,626	$916,468
SYSCO HOLD/SYSC CORP COMPANY GUAR 10/56 VAR	2,475,000	$2,477,342	$2,471,904
T MOBILE USA INC COMPANY GUAR 01/33 5.2	2,255,000	$2,244,575	$2,170,776
T MOBILE USA INC COMPANY GUAR 02/28 2.05	302,000	$292,831	$289,787
T MOBILE USA INC COMPANY GUAR 02/31 2.55	7,450,000	$6,814,714	$6,540,082
T MOBILE USA INC COMPANY GUAR 02/31 2.875	6,491,000	$5,992,286	$5,780,769
T MOBILE USA INC COMPANY GUAR 04/27 3.75	90,000	$89,591	$89,486
T MOBILE USA INC COMPANY GUAR 04/29 3.375	2,825,000	$2,800,043	$2,689,565
T MOBILE USA INC COMPANY GUAR 04/30 3.875	15,315,000	$15,140,313	$14,449,665
T MOBILE USA INC COMPANY GUAR 04/31 3.5	3,620,000	$3,586,828	$3,297,720
T MOBILE USA INC COMPANY GUAR 04/34 5.15	1,510,000	$1,513,967	$1,426,055
T MOBILE USA INC COMPANY GUAR 04/40 4.375	885,000	$870,873	$715,835
T MOBILE USA INC COMPANY GUAR 09/62 5.8	1,404,000	$1,369,543	$1,197,229
T MOBILE USA INC COMPANY GUAR 11/55 5.875	155,000	$142,389	$135,456
T MOBILE USA INC COMPANY GUAR 11/60 3.6	761,000	$703,692	$437,005
TABCORP FINANCE PTY LTD COMPANY GUAR REGS 05/31 5.991	250,000	$160,863	$167,319
TACALA LLC 2025 REPRICED TERM LOAN B due 01/31/2031	477,675	$478,270	$478,272
TACO BELL FUNDING, LLC BELL 2025 1A A2II 144A	1,045,000	$1,042,423	$1,007,392
TALEN ENERGY SUPPLY LLC 2025 TERM LOAN B due 11/26/2032	490,390	$488,222	$484,569
TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 02/34 6.25	1,072,000	$1,069,606	$1,007,535
TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 02/36 6.5	1,761,000	$1,755,509	$1,655,626
TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 05/31 6.125	2,140,000	$2,139,665	$2,074,516

TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 05/33 6.375	748,000	$744,541	$709,133
TALEN ENERGY SUPPLY, LLC 2023 TERM LOAN B due 11/25/2032	318,814	$314,961	$316,474
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 01/28 5.5	210,000	$209,954	$208,074
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 03/34 6.75	400,000	$405,104	$389,112
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 09/31 6	105,000	$105,704	$100,998
TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6	1,510,000	$1,500,622	$1,462,430
TALLGRASS NRG PRTNR/FIN SR UNSECURED 144A 02/29 7.375	979,000	$982,012	$989,013
TALOS PRODUCTION INC SECURED 144A 07/34 8	1,190,000	$1,189,417	$1,191,078
TAMPA BAY FL WTR REGL WTR SPLY TAMWTR 10/54 FIXED 5.25	135,000	$139,268	$135,189
TAPESTRY INC SR UNSECURED 03/30 5.1	900,000	$899,285	$881,419
TAPESTRY INC SR UNSECURED 03/35 5.5	600,000	$599,345	$569,838
TARGA RESOURCES CORP COMPANY GUAR 01/29 4.35	508,000	$506,668	$495,829
TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2	565,000	$564,350	$511,037
TARGA RESOURCES CORP COMPANY GUAR 03/33 6.125	140,000	$143,195	$140,430
TARGA RESOURCES CORP COMPANY GUAR 04/31 4.35	102,000	$98,909	$96,390
TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95	270,000	$239,658	$211,781
TARGA RESOURCES CORP COMPANY GUAR 05/55 6.125	65,000	$62,796	$59,760
TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2	1,064,000	$1,066,783	$1,065,873
TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4	1,975,000	$1,860,263	$1,804,475
TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875	262,000	$253,314	$252,423
TARGA RESOURCES PARTNERS COMPANY GUAR 03/30 5.5	780,000	$783,146	$773,495
TAUBMAN CENTERS COMMERCIAL MOR TCO 2024 DPM A 144A	960,000	$957,844	$960,000
TAYLOR MORRISON COMM COMPANY GUAR 144A 01/28 5.75	1,773,000	$1,819,034	$1,780,367
TAYLOR MORRISON COMM COMPANY GUAR 144A 11/32 5.75	215,000	$215,000	$214,586
TCW LTD TCW 2019 2A A1R2 144A	250,000	$250,000	$250,041
TCW LTD TCW 2024 2A A1 144A	4,125,000	$4,125,000	$4,131,188
TDC BRANDS A/S SR SECURED REGS 04/31 8	100,000	$117,520	$108,023
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 06/56 6.05	2,531,000	$2,530,332	$2,314,333
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9	600,000	$561,353	$489,275
TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85	88,000	$99,838	$90,438
TEAM HEALTH HOLDINGS INC SR SECURED 144A 06/28 8.375	260,000	$260,088	$259,473
TEAMSYSTEM SPA SR SECURED REGS 07/31 5	100,000	$117,368	$109,475
TEAMSYSTEM SPA SR SECURED REGS 07/31 VAR	100,000	$108,572	$113,211
TEAMSYSTEM SPA SR SECURED REGS 07/32 6.5	117,000	$133,175	$132,197
TEGA MC AUSTRALIA HLDG PTY LTD TERM LOAN B due 06/01/2033	1,060,000	$1,050,547	$1,063,318
TELECOM ARGENTINA SA SR UNSECURED 144A 05/33 9.25	134,477	$138,801	$137,400
TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721	223,000	$251,455	$240,357
TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2	125,000	$120,369	$130,050
TELECOM ITALIA CAPITAL COMPANY GUAR 09/34 6	341,000	$312,577	$331,532
TELECOM ITALIA CAPITAL COMPANY GUAR 11/33 6.375	1,117,000	$1,056,911	$1,108,381
TELEFLEX INC COMPANY GUAR 144A 01/32 5.875	1,674,000	$1,674,000	$1,614,287
TELEFLEX INC COMPANY GUAR 144A 06/28 4.25	100,000	$97,782	$97,165
TELEFONICA EUROPE BV COMPANY GUAR REGS 12/99 VAR	400,000	$460,836	$460,637
TELEFONICA MOVILES CHILE SR UNSECURED 144A 11/31 3.537	175,000	$175,000	$139,738
TELENET FINANCE LUX NOTE SR SECURED 144A 03/28 5.5	1,674,660	$1,670,563	$1,646,823
TELESAT CANADA 2019 TERM LOAN due 12/07/2026	150,000	$144,381	$124,163
TELUS CORP JR SUBORDINA 06/56 VAR	360,000	$360,040	$336,605
TELUS CORP JR SUBORDINA 10/55 VAR	120,000	$122,368	$114,829
TENET HEALTHCARE CORP SR SECURED 01/30 4.375	530,000	$517,601	$501,752
TENET HEALTHCARE CORP SR SECURED 06/28 4.625	175,000	$173,256	$171,657
TENET HEALTHCARE CORP SR SECURED 06/29 4.25	794,000	$770,661	$756,999
TENET HEALTHCARE CORP SR SECURED 06/30 6.125	1,517,000	$1,516,650	$1,499,686
TENET HEALTHCARE CORP SR SECURED 144A 11/32 5.5	904,000	$901,183	$854,137
TENET HEALTHCARE CORP SR UNSECURED 144A 09/34 6.25	2,868,000	$2,864,694	$2,782,527
TENET HEALTHCARE CORP SR UNSECURED 144A 11/33 6	3,416,000	$3,422,722	$3,278,508
TENN VALLEY AUTHORITY SR UNSECURED 02/55 5.25	19,280,000	$18,909,714	$17,010,685
TENN VALLEY AUTHORITY SR UNSECURED 09/52 4.25	13,725,000	$13,260,584	$10,465,512
TENNECO INC 2022 TERM LOAN A due 11/17/2028	621,637	$580,180	$620,860
TENNECO INC 2022 TERM LOAN B due 11/17/2028	1,175,724	$1,112,349	$1,175,266
TENNECO INC SR SECURED 144A 11/28 8	1,101,000	$1,072,620	$1,092,573
TENNET GMBH + CO KG SR UNSECURED REGS 07/38 4.125	310,000	$353,918	$335,182
TEREX CORP COMPANY GUAR 144A 05/29 5	182,000	$178,471	$175,906

TEREX CORP COMPANY GUAR 144A 10/32 6.25	855,000	$843,380	$829,622
TERRAFORM POWER OPERATIN COMPANY GUAR 144A 01/30 4.75	1,371,000	$1,333,901	$1,283,813
TERRAFORM POWER OPERATING, LLC 2023 TERM LOAN B due 05/21/2029	660,149	$661,608	$659,324
TESCO PROPERTY FIN 3 PLC SR SECURED REGS 04/40 5.744	1,173,408	$1,939,092	$1,497,105
TEVA PHARM FNC NL II COMPANY GUAR 06/31 4.125	500,000	$584,597	$558,215
TEVA PHARMACEUTICALS NE COMPANY GUAR 01/32 5.25	1,290,000	$1,277,108	$1,254,491
TEVA PHARMACEUTICALS NE COMPANY GUAR 01/34 5.5	200,000	$196,221	$193,842
TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15	98,000	$98,000	$98,000
TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1	100,000	$74,183	$71,869
TEXAS COMMERCIAL MORTGAGE TRUS TEXAS 2025 TWR A 144A	1,140,000	$1,137,363	$1,140,109
TEXAS COMMERCIAL MORTGAGE TRUS TEXAS 2025 TWR D 144A	850,000	$849,259	$852,639
TEXAS DEBT CAPITAL EURO CLO DA TCFCE 2024 1A BR 144A	250,000	$288,975	$283,905
TEXAS DEBT CAPITAL EURO CLO DA TCFCE 2024 1A CR 144A	250,000	$288,975	$283,992
TEXAS DEBT CAPITAL EURO CLO DA TCFCE 2024 1X DR REGS	120,000	$138,708	$136,971
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265	471,817	$472,016	$450,056
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/41 FIXED 5.169	1,500,000	$1,553,324	$1,415,721
TEXTAINER MARINE CONTAINERS LI TMCL 2021 3A B 144A	593,333	$516,510	$513,023
TGNR INTERMEDIATE HOLDIN SR UNSECURED 144A 10/29 5.5	1,168,000	$1,115,678	$1,128,337
THAILAND GOVERNMENT BOND BONDS 06/36 3.4	12,755,000	$466,347	$412,686
THAILAND GOVERNMENT BOND BONDS 06/38 3.3	28,179,000	$1,017,211	$898,803
THAILAND GOVERNMENT BOND BONDS 06/42 2	7,281,000	$251,423	$192,043
THAILAND GOVERNMENT BOND BONDS 06/46 2.875	3,543,000	$136,513	$99,611
THAILAND GOVERNMENT BOND SR UNSECURED 05/36 1.84	9,740,000	$302,410	$277,821
THAILAND GOVERNMENT BOND SR UNSECURED 06/32 3.775	53,854,000	$1,961,748	$1,761,003
THAILAND GOVERNMENT BOND SR UNSECURED 06/37 3.39	77,960,000	$2,407,274	$2,518,775
THAILAND GOVERNMENT BOND SR UNSECURED 06/45 2.98	52,188,000	$1,808,015	$1,507,415
THAILAND GOVERNMENT BOND SR UNSECURED 06/67 3.6	1,107,000	$48,735	$33,611
THAILAND GOVERNMENT BOND SR UNSECURED 12/26 2.125	197,324,000	$6,289,523	$5,894,141
THAILAND GOVERNMENT BOND SR UNSECURED 12/31 2	21,076,000	$588,834	$632,043
THAILAND GOVERNMENT BOND SR UNSECURED 12/35 1.585	54,556,000	$1,511,414	$1,528,657
THAMES WATER KEMBLE FINA SR SECURED REGS 05/26 4.625	200,000	$283,162	$1,328
THE 2023 MIC TRUST THE 2023 MIC A 144A	495,000	$533,280	$510,358
THE ACTION ENVIRONMENTAL GROUP 2023 TERM LOAN B due 10/24/2030	567,221	$566,490	$564,146
THE BAHA TRUST BAHA 2024 MAR A 144A	135,000	$139,879	$134,028
THE BAHA TRUST BAHA 2024 MAR C 144A	500,000	$518,233	$499,187
THE HUNTINGTON NATIONAL BANK HACLN 2024 1 B2 144A	67,257	$67,257	$67,411
THE MEN S WEARHOUSE LLC SR SECURED 144A 02/31 9	681,000	$688,599	$714,302
THOR INDUSTRIES COMPANY GUAR 144A 10/29 4	901,000	$814,997	$830,211
TIDEWATER INC COMPANY GUAR 144A 07/30 9.125	100,000	$100,000	$105,212
TIDL WSTE + RCYLNG HOLDIG LLC TERM LOAN B due 10/24/2031	600,110	$600,883	$600,860
TIERRA MOJADA LUX II SRL SR SECURED 144A 12/40 5.75	361,402	$354,397	$330,224
TIGER ACQUISITION LLC 2025 TERM LOAN B due 08/23/2032	248,120	$249,469	$248,319
TIKEHAU US CLO LTD TKO 2023 1A C1R 144A	265,000	$264,949	$265,737
TIKEHAU US CLO LTD TKO 2025 1A B 144A	2,000,000	$2,000,000	$2,005,460
TIME WARNER CABLE ENTRMN SR SECURED 07/33 8.375	340,000	$382,667	$353,449
TIME WARNER CABLE LLC SR SECURED 05/37 6.55	1,145,000	$1,149,992	$1,037,212
TIME WARNER CABLE LLC SR SECURED 06/39 6.75	40,000	$40,593	$35,685
TIME WARNER CABLE LLC SR SECURED 07/38 7.3	1,080,000	$1,137,755	$1,020,914
TIME WARNER CABLE LLC SR SECURED 11/40 5.875	10,000	$9,309	$8,128
TITANIUM 2L BONDCO SARL SR SECURED 01/31 6.25	327,600	$379,400	$35,350
TITULOS DE TESORERIA BONDS 02/33 13.25	12,456,800,000	$3,348,445	$3,811,372
TITULOS DE TESORERIA BONDS 03/31 7	10,069,500,000	$2,399,346	$2,455,782
TITULOS DE TESORERIA BONDS 05/42 9.25	2,770,300,000	$507,326	$629,697
TITULOS DE TESORERIA BONDS 06/32 7	2,337,300,000	$498,877	$543,816
TITULOS DE TESORERIA BONDS 09/30 7.75	3,260,300,000	$818,540	$834,633
TITULOS DE TESORERIA BONDS 10/34 7.25	4,572,800,000	$698,541	$1,002,475
TK ELEVATOR MIDCO GMBH 2025 USD TERM LOAN B due 04/30/2030	3,950,956	$3,962,847	$3,963,876
TK ELEVATOR MIDCO GMBH 2026 USD TERM LOAN B due 04/30/2030	498,750	$498,750	$500,725
TKC HOLDINGS INC SR SECURED 144A 08/30 8.5	500,000	$504,295	$505,745
TKO WORLDWIDE HOLDINGS LLC 2026 TERM LOAN B due 11/21/2031	905,569	$909,038	$903,749
TMS INTERNATIONAL CORP SR UNSECURED 144A 04/29 6.25	1,996,000	$1,930,903	$1,939,169
TOORAK MORTGAGE CORP. TRK 2021 INV2 A1 144A	923,678	$791,451	$802,959

TOORAK MORTGAGE CORP. TRK 2022 INV1 A2 144A	290,000	$246,726	$240,995
TORONTO DOMINION BANK SR UNSECURED 06/32 4.456	1,535,000	$1,532,443	$1,438,962
TOSCA SERVICES LLC 2024 SCND OUT SUPRPRRTY PIKTLB due 11/30/2028	419,571	$399,442	$417,788
TOTALENERGIES SE JR SUBORDINA REGS 12/99 VAR	100,000	$115,853	$112,535
TOUCAN FINCO LTD/CAN/US SR SECURED 144A 05/30 9.5	1,855,000	$1,772,046	$1,670,379
TOWD POINT MORTGAGE TRUST TPMT 2015 2 2B3 144A	1,000,000	$930,002	$951,860
TOWD POINT MORTGAGE TRUST TPMT 2016 1 B3 144A	2,250,000	$2,019,608	$1,966,987
TOWD POINT MORTGAGE TRUST TPMT 2016 5 B2 144A	1,730,000	$1,464,063	$1,479,446
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B1 144A	1,610,000	$1,412,517	$1,487,733
TOWD POINT MORTGAGE TRUST TPMT 2017 2 B3 144A	1,500,000	$1,427,636	$1,288,938
TOWD POINT MORTGAGE TRUST TPMT 2017 4 B1 144A	700,000	$631,063	$576,138
TOWD POINT MORTGAGE TRUST TPMT 2017 6 B1 144A	900,000	$736,781	$719,043
TOWD POINT MORTGAGE TRUST TPMT 2018 1 B2 144A	1,500,000	$1,342,952	$1,287,982
TOWD POINT MORTGAGE TRUST TPMT 2018 2 B1 144A	1,600,000	$1,310,507	$1,302,778
TOWD POINT MORTGAGE TRUST TPMT 2018 3 B1 144A	1,500,000	$1,181,730	$1,137,837
TOWD POINT MORTGAGE TRUST TPMT 2018 5 B1 144A	2,000,000	$1,465,405	$1,408,748
TOWD POINT MORTGAGE TRUST TPMT 2019 2 A2 144A	1,280,000	$1,157,466	$1,101,887
TOWD POINT MORTGAGE TRUST TPMT 2019 2 M1 144A	1,250,000	$987,191	$1,017,419
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	1,177,517	$1,188,035	$1,113,513
TOWD POINT MORTGAGE TRUST TPMT 2019 4 M1 144A	1,530,000	$1,420,765	$1,262,901
TOWD POINT MORTGAGE TRUST TPMT 2019 HY1 B1 144A	1,130,000	$1,119,795	$1,187,504
TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A	355,069	$349,456	$358,778
TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A	1,220,000	$1,186,919	$1,223,627
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	254,434	$254,903	$254,311
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A2 144A	1,186,000	$1,203,487	$1,187,048
TOWD POINT MORTGAGE TRUST TPMT 2020 1 B1 144A	1,077,000	$845,576	$866,140
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	2,812,524	$2,680,565	$2,584,940
TOWD POINT MORTGAGE TRUST TPMT 2023 CES2 A1A 144A	313,041	$316,090	$312,415
TOWD POINT MORTGAGE TRUST TPMT 2024 CES1 A1A 144A	241,822	$241,244	$240,816
TOWD POINT MORTGAGE TRUST TPMT 2024 CES1 A1B 144A	665,011	$663,319	$659,940
TOWD POINT MORTGAGE TRUST TPMT 2024 CES2 A1A 144A	54,384	$54,376	$54,202
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2025 1A A 144A	4,493,000	$4,491,792	$4,388,593
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A3	2,166,285	$2,172,427	$2,169,992
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A3	1,563,827	$1,563,787	$1,563,326
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 C A3	10,275,000	$10,273,566	$10,138,650
TOYOTA LEASE OWNER TRUST TLOT 2025 B A2A 144A	2,915,858	$2,915,733	$2,906,168
TRANS UNION LLC 2024 TERM LOAN B9 due 06/24/2031	746,203	$747,946	$743,785
TRANSALTA CORP SR UNSECURED 02/34 5.875	1,265,000	$1,257,900	$1,193,567
TRANSCANADA PIPELINES SR UNSECURED 04/30 4.1	4,300,000	$4,297,194	$4,082,190
TRANSCANADA TRUST COMPANY GUAR 03/77 VAR	3,292,000	$3,299,148	$3,279,524
TRANSCANADA TRUST COMPANY GUAR 03/82 VAR	2,325,000	$2,154,500	$2,226,302
TRANSCANADA TRUST COMPANY GUAR 09/79 VAR	2,150,000	$2,214,732	$2,102,128
TRANSCONT GAS PIPE LINE SR UNSECURED 03/36 5.1	885,000	$884,247	$822,269
TRANSCONT GAS PIPE LINE SR UNSECURED 03/56 5.75	1,435,000	$1,425,520	$1,280,343
TRANSDIGM INC 2025 TERM LOAN K due 03/22/2030	1,142,925	$1,144,354	$1,142,433
TRANSDIGM INC 2025 TERM LOAN M due 08/19/2032	2,292,224	$2,299,390	$2,293,370
TRANSDIGM INC 2026 TERM LOAN N due 02/13/2033	427,736	$427,233	$427,902
TRANSDIGM INC COMPANY GUAR 01/29 4.625	1,698,000	$1,685,968	$1,639,452
TRANSDIGM INC COMPANY GUAR 05/29 4.875	235,000	$227,465	$227,109
TRANSDIGM INC COMPANY GUAR 144A 05/33 6.375	1,566,000	$1,581,529	$1,503,053
TRANSDIGM INC COMPANY GUAR 144A 07/34 6.125	2,964,000	$2,961,804	$2,782,647
TRANSDIGM INC SR SECURED 144A 01/33 6	2,820,000	$2,828,665	$2,713,017
TRANSDIGM INC SR SECURED 144A 01/34 6.25	1,184,000	$1,173,410	$1,147,374
TRANSDIGM INC SR SECURED 144A 01/35 6.75	3,977,000	$3,977,112	$3,928,013
TRANSDIGM INC SR SECURED 144A 03/29 6.375	5,911,000	$5,917,387	$5,904,166
TRANSDIGM INC SR SECURED 144A 03/32 6.625	3,658,000	$3,689,257	$3,636,084
TRANSDIGM INC SR SECURED 144A 12/30 6.875	666,000	$676,487	$668,048
TRANSDIGM INC SR SECURED 144A 12/31 7.125	1,263,000	$1,296,864	$1,274,807
TRANSDIGM INC SR SUBORDINA 144A 01/34 6.75	2,755,000	$2,790,952	$2,679,680
TRANSMANTARO SR UNSECURED 144A 04/34 4.7	926,000	$884,404	$858,626
TRANSMONTAIGNE PARTNERS COMPANY GUAR 144A 06/30 8.5	2,537,000	$2,566,558	$2,513,101
TRANSNET/SOUTH AFRICA SR UNSECURED 144A 02/28 8.25	1,230,000	$1,234,868	$1,252,561

TRANSOCEAN AQUILA LTD SR SECURED 144A 09/28 8	308,169	$307,581	$314,333
TRANSOCEAN INTERNTNL LTD COMPANY GUAR 144A 05/31 8.5	350,000	$367,516	$363,486
TRANSOCEAN INTERNTNL LTD COMPANY GUAR 144A 10/32 7.875	2,141,000	$2,164,771	$2,199,171
TRATON FINANCE LUX SA COMPANY GUAR REGS 01/29 5.625	200,000	$263,624	$265,238
TRAVEL + LEISURE CO 2025 REPRICED TERM LOAN due 12/14/2029	1,090,628	$1,090,628	$1,087,509
TRAVEL + LEISURE CO SR SECURED 144A 06/31 6.25	3,013,000	$3,015,279	$2,928,038
TRAVEL + LEISURE CO SR SECURED 144A 09/33 6.125	1,203,000	$1,204,464	$1,134,427
TRAVEL + LEISURE CO SR SECURED 144A 12/29 4.5	1,635,000	$1,537,450	$1,537,155
TREEHOUSE FOODS INC 2026 TERM LOAN B due 02/11/2033	1,587,376	$1,566,029	$1,583,661
TREEHOUSE FOODS INC SR SECURED 144A 02/33 7.75	360,000	$363,788	$348,284
TREKOR METALS LTD SR SECURED 144A 05/30 8.25	510,000	$534,829	$524,678
TRESTLES CLO LTD TREST 2023 6A A1R 144A	5,200,000	$5,200,000	$5,194,660
TRESTLES CLO LTD TREST 2024 7A A1R 144A	250,000	$250,374	$250,072
TRI POINTE HOMES INC COMPANY GUAR 06/27 5.25	400,000	$400,582	$397,179
TRI POINTE HOMES INC COMPANY GUAR 06/28 5.7	180,000	$183,734	$178,784
TRIBOROUGH NY BRIDGE TUNNEL TRBTRN 05/47 FIXED 5.25	90,000	$93,090	$89,770
TRIDENT TPI HOLDINGS INC 2024 TERM LOAN B7 due 09/15/2028	514,888	$514,888	$499,148
TRILON GROUP LLC 2026 DELAYED DRAW TERM LOAN due 06/13/2033	2,789	$2,775	$2,789
TRILON GROUP LLC 2026 TERM LOAN due 06/13/2033	50,922	$50,686	$50,939
TRIMARAN CAVU LTD CAVU 2021 1A AR 144A	2,450,000	$2,450,000	$2,452,179
TRIMARAN CAVU LTD CAVU 2025 3A B 144A	260,000	$260,690	$260,603
TRINET GROUP INC SR UNSECURED 144A 08/31 7.125	1,228,000	$1,222,565	$1,218,352
TRINIDAD + TOBAGO SR UNSECURED 144A 01/36 6.5	1,503,000	$1,482,319	$1,449,644
TRINIDAD + TOBAGO SR UNSECURED 144A 07/38 6.2	943,000	$930,453	$876,717
TRINITAS CLO LTD TRNTS 2020 12A A1R2 144A	1,425,158	$1,425,720	$1,425,366
TRINITAS CLO LTD TRNTS 2020 14A BR2 144A	1,000,000	$1,000,000	$1,000,160
TRINITAS CLO LTD TRNTS 2024 29A A1R 144A	250,000	$250,000	$250,247
TRINITAS CLO LTD TRNTS 2024 29A D1R 144A	500,000	$500,000	$502,883
TRINITAS CLO LTD TRNTS 2025 34A A 144A	8,225,000	$8,236,295	$8,229,636
TRINITY AIR CNSLTNTS HLDG CORP 2026 DELAYED DRAW TERM LOAN due 09/17/2033	25,825	$25,792	$25,749
TRINITY AIR CNSLTNTS HLDG CORP 2026 TERM LOAN due 09/16/2033	116,728	$116,436	$116,387
TRINITY INDUSTRIES INC COMPANY GUAR 144A 07/28 7.75	335,000	$337,320	$339,608
TRIVIUM PACKAGING FIN SECURED 144A 01/31 12.25	200,000	$220,484	$215,826
TRIVIUM PACKAGING FIN SR SECURED 144A 07/30 8.25	1,197,000	$1,250,916	$1,238,970
TRP LLC TRP 2021 1 A 144A	1,438,093	$1,388,382	$1,403,780
TRUIST BANK AUTO CREDIT LINKED TACLN 2025 1 B 144A	1,385,266	$1,385,266	$1,372,894
TRUIST BANK AUTO CREDIT LINKED TACLN 2026 1 B 144A	214,054	$214,054	$211,488
TRUIST FINANCIAL CORP SR UNSECURED 04/32 VAR	95,000	$91,617	$90,325
TRUIST INSURANCE HOLDINGS LLC 2024 TERM LOAN B due 05/06/2031	666,935	$666,935	$653,390
TTM TECHNOLOGIES INC 2026 TERM LOAN B due 09/10/2033	271,473	$271,473	$270,795
TTM TECHNOLOGIES INC 2026 TERM LOAN due 05/30/2030	425,360	$425,360	$425,360
TTM TECHNOLOGIES INC COMPANY GUAR 144A 03/29 4	1,577,000	$1,577,000	$1,492,986
TTM TECHNOLOGIES INC COMPANY GUAR 144A 10/34 6.75	1,180,000	$1,180,000	$1,167,619
TUI CRUISES GMBH SR UNSECURED REGS 05/30 5	126,000	$133,390	$141,074
TURKCELL ILETISIM HIZMET SR UNSECURED 144A 01/32 7.65	200,000	$203,117	$199,740
TURKIYE GOVERNMENT BOND BONDS 07/30 VAR	154,193,000	$3,191,695	$3,117,393
TURKIYE GOVERNMENT BOND BONDS 09/29 30	62,650,000	$1,421,898	$1,136,421
TURKIYE GOVERNMENT BOND BONDS 10/27 36.78	28,820,000	$630,532	$588,006
TURKIYE GOVERNMENT BOND BONDS 10/33 26.2	57,540,319	$1,739,874	$947,675
TURKIYE GOVERNMENT BOND BONDS 11/28 31.08	12,309,000	$443,369	$230,669
TURQUOISE TOPCO LTD TERM LOAN B due 12/30/2032	747,497	$747,739	$741,891
TVA PRIN STRIP BONDS 04/56 0.00000	7,415,000	$3,406,889	$1,282,385
TWILIO INC COMPANY GUAR 03/31 3.875	700,000	$685,264	$634,977
TXNM ENERGY INC JR SUBORDINA 144A 07/56 VAR	655,000	$658,104	$646,256
TYSON FOODS INC SR UNSECURED 08/31 5.1	5,400,000	$5,239,720	$5,225,606
U.S. BANK NATIONAL ASSOCIATION USCLN 2026 RVM1 B1 144A	2,096,370	$2,096,370	$2,028,629
UAE INT L GOVT BOND SR UNSECURED 144A 07/52 4.951	1,340,000	$1,294,835	$1,086,149
UAE INT L GOVT BOND SR UNSECURED 144A 10/41 2.875	2,500,000	$1,956,529	$1,682,878
UBER TECHNOLOGIES INC SR UNSECURED 09/32 4.125	850,000	$987,487	$955,799
UBER TECHNOLOGIES INC SR UNSECURED 09/34 4.8	1,100,000	$1,099,350	$1,009,993
UBER TECHNOLOGIES INC SR UNSECURED 09/46 5.25	150,000	$173,899	$168,535
UBS AG LONDON SR UNSECURED 09/28 5.65	2,750,000	$2,776,599	$2,775,115

UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 B	1,000,000	$937,693	$974,055
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 C	450,000	$495,607	$430,617
UBS GROUP AG JR SUBORDINA 144A 12/99 VAR	1,650,000	$1,568,433	$1,500,414
UBS GROUP AG SR UNSECURED 144A 01/34 VAR	6,050,000	$6,046,211	$5,994,798
UBS GROUP AG SR UNSECURED 144A 03/28 4.253	750,000	$743,754	$740,957
UBS GROUP AG SR UNSECURED 144A 05/28 4.751	350,000	$349,755	$349,601
UBS GROUP AG SR UNSECURED 144A 05/32 VAR	8,325,000	$7,716,756	$7,371,791
UBS GROUP AG SR UNSECURED 144A 05/36 VAR	2,315,000	$2,315,000	$2,211,872
UBS GROUP AG SR UNSECURED 144A 08/32 VAR	1,825,000	$1,825,000	$1,721,388
UBS GROUP AG SR UNSECURED 144A 09/30 VAR	1,000,000	$999,717	$997,780
UBS GROUP AG SR UNSECURED 144A 09/34 VAR	3,225,000	$3,273,464	$3,246,174
UBS GROUP AG SR UNSECURED 144A 10/31 VAR	775,000	$774,950	$759,963
UBS GROUP AG SR UNSECURED REGS 01/33 0.625	596,000	$587,708	$539,892
UDR INC COMPANY GUAR 08/32 2.1	300,000	$299,836	$243,410
UKG INC 2024 TERM LOAN B due 02/10/2031	2,283,371	$2,236,604	$2,212,975
UKG INC SR SECURED 144A 02/31 6.875	4,746,000	$4,697,095	$4,571,954
UKRAINE GOVERNMENT SR UNSECURED 144A 02/29 VAR	779,957	$599,386	$610,038
UKRAINE GOVERNMENT SR UNSECURED 144A 02/30 VAR	267,904	$174,046	$181,203
UKRAINE GOVERNMENT SR UNSECURED 144A 02/32 VAR	2,171,733	$1,753,340	$1,691,120
UKRAINE GOVERNMENT SR UNSECURED 144A 02/34 VAR	2,640,091	$1,392,566	$1,572,301
UKRAINE GOVERNMENT SR UNSECURED 144A 02/35 VAR	2,189,004	$1,243,659	$1,311,129
UKRAINE GOVERNMENT SR UNSECURED 144A 02/36 VAR	2,429,021	$1,416,144	$1,436,813
UKRAINE GOVERNMENT SR UNSECURED REGS 02/30 VAR	78,000	$50,909	$52,757
UKRAINE GOVERNMENT SR UNSECURED REGS 02/34 VAR	4,421,896	$2,719,540	$2,737,974
UKRAINE GOVERNMENT SR UNSECURED REGS 02/35 VAR	1,128,293	$588,301	$673,331
UKRAINE GOVERNMENT SR UNSECURED REGS 02/36 VAR	834,568	$440,742	$459,573
UNIBAIL RODAMCO WESTFLD COMPANY GUAR REGS 12/99 VAR	100,000	$115,888	$108,709
UNICREDIT SPA SUBORDINATED 144A 04/34 VAR	9,675,000	$9,787,687	$9,911,255
UNICREDIT SPA SUBORDINATED 144A 06/35 VAR	5,425,000	$5,138,167	$5,263,651
UNION PACIFIC CORP SR UNSECURED 02/70 3.75	20,000	$14,349	$12,111
UNION PACIFIC CORP SR UNSECURED 03/60 3.839	630,000	$479,953	$404,475
UNION PACIFIC RR CO 07 3 PASS THRU CE 01/31 6.176	407,027	$407,027	$409,121
UNIQUE PUB FINANCE CO ASSET BACKED REGS 03/32 6.464	69,554	$88,843	$94,787
UNITED AIR 2019 1 AA PTT PASS THRU CE 02/33 4.15	94,114	$94,114	$88,869
UNITED AIR 2019 2 A PTT PASS THRU CE 11/29 2.9	69,968	$69,428	$67,046
UNITED AIR 2020 1 A PTT PASS THRU CE 04/29 5.875	1,097,798	$1,111,456	$1,104,868
UNITED AIR 2024 1 AA PTT PASS THRU CE 08/38 5.45	913,969	$913,969	$890,418
UNITED AIRLINES HOLDINGS COMPANY GUAR 03/29 4.875	2,496,000	$2,492,118	$2,398,648
UNITED AIRLINES HOLDINGS COMPANY GUAR 03/31 5.375	2,329,000	$2,330,063	$2,222,207
UNITED AIRLINES INC SR SECURED 144A 04/29 4.625	1,200,000	$1,190,627	$1,152,756
UNITED GROUP BV SR SECURED REGS 02/31 6.75	272,000	$309,101	$308,951
UNITED KINGDOM GILT BONDS REGS 03/30 4.375	888,000	$1,200,346	$1,159,567
UNITED MEXICAN STATES SR UNSECURED 01/38 6.625	2,345,000	$2,350,778	$2,231,268
UNITED MEXICAN STATES SR UNSECURED 01/45 5.55	506,000	$548,872	$416,514
UNITED MEXICAN STATES SR UNSECURED 02/38 6.125	3,280,000	$3,278,843	$3,000,347
UNITED MEXICAN STATES SR UNSECURED 02/48 4.6	800,000	$892,527	$546,000
UNITED MEXICAN STATES SR UNSECURED 02/52 4.4	1,001,000	$949,264	$640,640
UNITED MEXICAN STATES SR UNSECURED 02/56 6.75	1,055,000	$1,018,698	$931,038
UNITED MEXICAN STATES SR UNSECURED 03/31 4.75	4,425,000	$4,326,478	$4,182,953
UNITED MEXICAN STATES SR UNSECURED 03/33 5.375	762,000	$753,805	$709,613
UNITED MEXICAN STATES SR UNSECURED 03/38 5.125	212,000	$247,139	$225,646
UNITED MEXICAN STATES SR UNSECURED 03/44 4.75	1,362,000	$1,322,111	$995,622
UNITED MEXICAN STATES SR UNSECURED 04/71 3.75	2,180,000	$1,702,438	$1,106,350
UNITED MEXICAN STATES SR UNSECURED 05/31 2.659	627,000	$626,686	$536,837
UNITED MEXICAN STATES SR UNSECURED 05/36 4.875	375,000	$436,638	$403,434
UNITED MEXICAN STATES SR UNSECURED 05/36 6	1,090,000	$1,082,661	$1,014,518
UNITED MEXICAN STATES SR UNSECURED 05/37 6.875	2,239,000	$2,267,334	$2,191,645
UNITED MEXICAN STATES SR UNSECURED 05/53 6.338	1,384,000	$1,358,733	$1,169,480
UNITED MEXICAN STATES SR UNSECURED 05/54 6.4	1,104,000	$1,088,323	$935,640
UNITED MEXICAN STATES SR UNSECURED 05/55 7.375	1,315,000	$1,310,252	$1,260,428
UNITED MEXICAN STATES SR UNSECURED 05/61 3.771	3,517,000	$2,959,899	$1,864,010
UNITED MEXICAN STATES SR UNSECURED 07/32 5.85	4,635,000	$4,690,252	$4,503,598

UNITED MEXICAN STATES SR UNSECURED 08/37 6.25	2,834,000	$2,800,187	$2,650,980
UNITED MEXICAN STATES SR UNSECURED 09/35 5.625	9,558,000	$9,472,573	$8,726,454
UNITED MEXICAN STATES SR UNSECURED 12/99 5.75	672,000	$721,525	$487,166
UNITED NATURAL FOODS INC 2026 TERM LOAN B due 05/01/2031	520,459	$520,459	$525,663
UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875	1,112,000	$1,110,598	$1,099,493
UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75	2,050,000	$1,973,929	$1,818,047
UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875	660,000	$634,363	$600,200
UNITED RENTALS NORTH AM COMPANY GUAR 07/30 4	425,000	$400,022	$392,935
UNITED RENTALS NORTH AM COMPANY GUAR 144A 03/34 6.125	663,000	$663,000	$645,866
UNITED RENTALS NORTH AM COMPANY GUAR 144A 11/33 5.375	425,000	$425,022	$396,575
UNITED RENTALS NORTH AM SECURED 11/27 3.875	108,000	$107,071	$106,166
UNITED WHOLESALE MTGE LL SR UNSECURED 144A 04/29 5.5	974,000	$925,762	$877,091
UNITED WHOLESALE MTGE LL SR UNSECURED 144A 06/27 5.75	179,000	$177,551	$178,035
UNITEDHEALTH GROUP INC SR UNSECURED 01/32 4.95	2,000,000	$2,005,487	$1,935,796
UNITEDHEALTH GROUP INC SR UNSECURED 03/36 5.8	580,000	$610,978	$572,506
UNITEDHEALTH GROUP INC SR UNSECURED 04/34 5	5,808,000	$5,736,915	$5,485,777
UNITEDHEALTH GROUP INC SR UNSECURED 04/54 5.375	119,000	$107,541	$101,124
UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3	5,787,000	$5,174,141	$5,015,180
UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2	280,000	$272,675	$261,096
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	1,175,000	$848,551	$817,612
UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25	120,000	$102,300	$88,570
UNITEDHEALTH GROUP INC SR UNSECURED 07/54 5.625	165,000	$152,238	$145,420
UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	615,000	$611,361	$536,592
UNITI FIBER ABS ISSUER LLC UNIT 2025 1A A2 144A	4,017,000	$4,035,233	$3,970,380
UNITI GROUP/CSL CAPITAL COMPANY GUAR 144A 06/32 8.625	525,000	$532,774	$504,892
UNITI GROUP/CSL CAPITAL SR SECURED 144A 04/28 4.75	303,000	$294,147	$299,778
UNITI SERVICES LLC SR SECURED 144A 10/33 7.5	1,705,000	$1,743,929	$1,690,608
UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/50 FIXED 2.65	165,000	$124,102	$96,350
UNIV OF CALIFORNIA REVENUES UNVHGR 12/99 FIXED 4.767	71,000	$64,346	$51,686
UNIV OF CALIFORNIA REVENUES UNVHGR 12/99 FIXED 4.858	230,000	$212,263	$170,798
UNIVERSAL MUSIC GROUP NV SR UNSECURED REGS 06/36 4.125	280,000	$321,201	$301,282
UNIVISION COMMUNICATIONS INC 2022 FIRST LIEN TERM LOAN B due 06/24/2029	1,103,060	$1,092,018	$1,103,612
UNIVISION COMMUNICATIONS INC 2022 TERM LOAN B due 01/31/2029	219,966	$220,117	$218,702
UNIVISION COMMUNICATIONS SR SECURED 144A 04/33 8.875	2,534,000	$2,531,884	$2,396,551
UNIVISION COMMUNICATIONS SR SECURED 144A 05/29 4.5	610,000	$574,208	$571,554
UNIVISION COMMUNICATIONS SR SECURED 144A 06/30 7.375	1,644,000	$1,614,537	$1,604,069
UNIVISION COMMUNICATIONS SR SECURED 144A 07/31 8.5	878,000	$879,599	$854,544
UNIVISION COMMUNICATIONS SR SECURED 144A 08/32 9.375	2,956,000	$3,006,623	$2,906,272
UNUM GROUP SR UNSECURED 12/28 6.75	509,000	$505,130	$520,275
UPG HI ISSUER TRUST UPGHI 2025 2 A 144A	1,938,160	$1,938,033	$1,898,973
UPG HI ISSUER TRUST UPGHI 2026 2 A 144A	770,208	$770,164	$760,012
UPGRADE AUTO RECEIVABLES TRUST UPGA 2025 1A A2 144A	940,504	$940,485	$940,087
UPGRADE MASTER PASS THRU TRUST UMPT 2025 ST4 A 144A	50,943	$50,943	$50,618
UPGRADE MASTER PASS THRU TRUST UMPT 2025 ST6 A 144A	158,809	$158,756	$158,476
UPGRADE MASTER PASS THRU TRUST UMPT 2025 ST8 A 144A	492,101	$492,101	$491,357
UPGRADE MASTER PASS THRU TRUST UMPT 2026 ST2 A 144A	357,059	$357,059	$355,749
UPSTART SECURITIZATION TRUST UPST 2024 1 A 144A	145,938	$145,929	$145,905
UPX HIL 2025 1 ISSUER TRUST UPXHI 2025 1 A 144A	492,702	$492,660	$481,085
US BANCORP JR SUBORDINA 12/99 VAR	2,710,000	$2,697,503	$2,688,268
US BANCORP SR UNSECURED 01/28 VAR	80,000	$79,370	$79,279
US BANCORP SR UNSECURED 02/36 VAR	130,000	$127,686	$123,971
US BANCORP SR UNSECURED 05/28 VAR	300,000	$325,389	$341,283
US BANCORP SR UNSECURED 06/29 VAR	580,000	$589,213	$584,321
US BANCORP SR UNSECURED 06/34 VAR	70,000	$72,713	$69,051
US BANCORP SR UNSECURED 10/33 VAR	1,775,000	$1,828,089	$1,763,242
US FERTILITY ENTERPRISES LLC 2025 DELAYED DRAW TL due 12/30/2032	37,337	$37,517	$37,356
US FERTILITY ENTERPRISES LLC 2025 TERM LOAN due 12/30/2032	726,024	$729,472	$726,387
US FOODS INC COMPANY GUAR 144A 01/32 7.25	1,989,000	$1,998,078	$2,009,698
US FOODS INC COMPANY GUAR 144A 02/29 4.75	493,000	$487,767	$476,951
US FOODS INC COMPANY GUAR 144A 04/33 5.75	802,000	$802,000	$765,963
US TREASURY N/B 01/27 4.125	21,200,000	$21,193,786	$21,188,406
US TREASURY N/B 01/30 4.25	13,710,000	$13,668,290	$13,391,885

US TREASURY N/B 01/31 4	20,365,000	$20,173,994	$19,531,308
US TREASURY N/B 01/32 4.375	209,840,000	$213,867,981	$202,749,704
US TREASURY N/B 01/33 4	8,145,000	$7,903,542	$7,642,301
US TREASURY N/B 02/28 1.125	165,265,000	$159,287,504	$157,111,496
US TREASURY N/B 02/28 2.75	4,649,400	$4,581,568	$4,526,264
US TREASURY N/B 02/28 3.375	307,030,000	$305,130,379	$301,249,202
US TREASURY N/B 02/28 4.25	64,665,000	$65,069,314	$64,230,532
US TREASURY N/B 02/29 4.25	241,480,000	$240,719,933	$237,772,905
US TREASURY N/B 02/31 3.5	6,635,000	$6,567,471	$6,231,198
US TREASURY N/B 02/32 1.875	4,340,000	$4,348,990	$3,685,948
US TREASURY N/B 02/32 4.125	26,765,000	$26,789,166	$25,534,437
US TREASURY N/B 02/34 4	35,220,000	$34,112,773	$32,643,162
US TREASURY N/B 02/35 4.625	8,559,000	$8,685,308	$8,203,601
US TREASURY N/B 02/36 4.125	43,406,000	$42,344,478	$39,763,965
US TREASURY N/B 02/37 4.75	4,770,000	$5,583,081	$4,595,224
US TREASURY N/B 02/38 4.375	5,165,000	$6,873,354	$4,786,099
US TREASURY N/B 02/41 1.875	39,695,000	$33,923,244	$25,448,216
US TREASURY N/B 02/42 2.375	12,305,000	$9,652,243	$8,257,809
US TREASURY N/B 02/42 3.125	7,900,000	$7,590,061	$5,921,297
US TREASURY N/B 02/43 3.125	7,530,000	$7,896,358	$5,526,902
US TREASURY N/B 02/43 3.875	85,412,000	$75,981,847	$69,604,108
US TREASURY N/B 02/44 3.625	149,335,000	$165,206,398	$116,049,629
US TREASURY N/B 02/44 4.5	37,935,000	$36,321,598	$33,173,861
US TREASURY N/B 02/45 2.5	13,395,000	$12,669,477	$8,557,626
US TREASURY N/B 02/45 4.75	66,955,000	$67,815,672	$60,034,573
US TREASURY N/B 02/46 2.5	8,180,000	$7,083,047	$5,131,033
US TREASURY N/B 02/46 4.625	154,140,000	$145,328,339	$135,233,766
US TREASURY N/B 02/47 3	6,255,000	$6,604,507	$4,231,898
US TREASURY N/B 02/48 3	72,305,400	$67,429,309	$48,300,572
US TREASURY N/B 02/49 3	57,865,000	$46,032,831	$38,168,297
US TREASURY N/B 02/50 2	40,340,000	$36,008,078	$21,126,499
US TREASURY N/B 02/51 1.875	95,980,000	$54,652,063	$47,723,805
US TREASURY N/B 02/52 2.25	64,558,000	$50,320,836	$34,818,450
US TREASURY N/B 02/53 3.625	19,780,000	$18,310,657	$14,246,236
US TREASURY N/B 02/54 4.25	106,816,000	$100,161,419	$85,861,704
US TREASURY N/B 02/55 4.625	129,243,000	$121,805,204	$110,578,494
US TREASURY N/B 02/56 4.75	122,755,000	$114,065,809	$107,257,181
US TREASURY N/B 03/28 3.875	115,440,000	$115,334,643	$113,944,370
US TREASURY N/B 03/29 3.5	330,000,000	$327,560,750	$319,158,985
US TREASURY N/B 03/31 3.875	7,295,000	$7,249,992	$6,948,772
US TREASURY N/B 03/31 4.125	188,370,000	$187,705,534	$181,313,483
US TREASURY N/B 03/33 4.25	8,635,000	$8,487,476	$8,207,298
US TREASURY N/B 04/28 3.5	154,935,000	$154,282,849	$151,878,665
US TREASURY N/B 04/29 2.875	114,052,000	$111,592,947	$108,358,310
US TREASURY N/B 04/29 3.875	49,005,000	$48,934,912	$47,753,075
US TREASURY N/B 04/29 4.625	500,000	$506,087	$496,133
US TREASURY N/B 04/30 3.875	6,862,000	$6,826,275	$6,607,087
US TREASURY N/B 04/31 3.875	40,356,000	$40,045,124	$38,410,715
US TREASURY N/B 04/31 4.625	224,940,000	$228,437,750	$220,898,109
US TREASURY N/B 04/32 4	49,520,000	$49,779,493	$46,875,709
US TREASURY N/B 04/33 4.125	24,285,000	$24,163,748	$22,890,510
US TREASURY N/B 05/28 3.75	124,730,000	$124,640,596	$122,669,031
US TREASURY N/B 05/29 3.875	19,811,000	$19,728,935	$19,290,961
US TREASURY N/B 05/30 0.625	167,240,000	$149,188,419	$143,107,790
US TREASURY N/B 05/30 6.25	11,220,000	$12,006,749	$11,670,991
US TREASURY N/B 05/31 1.625	10,749,000	$9,792,714	$9,239,521
US TREASURY N/B 05/31 4.125	134,640,000	$134,312,725	$129,396,403
US TREASURY N/B 05/32 2.875	45,840,000	$45,416,013	$40,842,366
US TREASURY N/B 05/33 3.375	19,390,000	$18,082,296	$17,457,059
US TREASURY N/B 05/33 4.25	14,235,000	$14,210,490	$13,506,568
US TREASURY N/B 05/34 4.375	8,574,300	$8,498,552	$8,127,164
US TREASURY N/B 05/35 4.25	11,456,000	$11,399,764	$10,667,057

US TREASURY N/B 05/36 4.375	80,001,000	$78,330,110	$74,613,433
US TREASURY N/B 05/37 5	700,000	$860,001	$687,805
US TREASURY N/B 05/38 4.5	12,900,000	$13,945,078	$12,043,359
US TREASURY N/B 05/40 1.125	76,435,000	$51,809,094	$44,759,261
US TREASURY N/B 05/41 2.25	68,353,700	$55,897,182	$46,010,584
US TREASURY N/B 05/41 4.375	60,200,000	$59,928,551	$53,425,149
US TREASURY N/B 05/42 3	18,260,000	$19,961,274	$13,378,303
US TREASURY N/B 05/42 3.25	70,720,000	$60,965,243	$53,658,800
US TREASURY N/B 05/43 2.875	81,800,000	$79,894,377	$57,592,313
US TREASURY N/B 05/43 3.875	226,590,000	$199,817,491	$184,104,375
US TREASURY N/B 05/44 3.375	35,335,000	$41,955,427	$26,392,208
US TREASURY N/B 05/44 4.625	80,340,000	$80,429,637	$71,251,538
US TREASURY N/B 05/45 3	6,205,000	$4,884,394	$4,304,961
US TREASURY N/B 05/45 5	93,185,000	$96,305,167	$86,105,124
US TREASURY N/B 05/46 2.5	15,730,000	$15,445,767	$9,822,033
US TREASURY N/B 05/46 5	90,477,000	$89,914,151	$83,351,936
US TREASURY N/B 05/47 3	42,860,000	$44,320,975	$28,910,409
US TREASURY N/B 05/48 3.125	58,165,000	$54,005,866	$39,631,723
US TREASURY N/B 05/49 2.875	17,045,000	$16,161,538	$10,944,754
US TREASURY N/B 05/50 1.25	51,445,000	$25,577,460	$21,934,460
US TREASURY N/B 05/51 2.375	181,990,000	$117,650,136	$102,191,651
US TREASURY N/B 05/52 2.875	75,456,000	$65,320,241	$46,921,253
US TREASURY N/B 05/53 3.625	223,249,000	$187,276,346	$160,538,704
US TREASURY N/B 05/54 4.625	96,750,000	$88,293,073	$82,849,746
US TREASURY N/B 05/55 4.75	58,694,000	$57,596,899	$51,270,126
US TREASURY N/B 05/56 5	30,494,000	$29,949,587	$27,759,069
US TREASURY N/B 06/28 1.25	143,000	$143,443	$134,481
US TREASURY N/B 06/28 3.875	80,270,000	$80,373,326	$79,012,646
US TREASURY N/B 06/29 4.125	39,217,000	$39,008,194	$38,389,766
US TREASURY N/B 06/29 4.25	20,004,000	$20,014,987	$19,639,083
US TREASURY N/B 06/30 3.875	1,946,000	$1,940,334	$1,869,908
US TREASURY N/B 06/31 4.125	20,832,000	$20,580,878	$20,007,671
US TREASURY N/B 06/31 4.25	399,950,000	$400,726,735	$386,123,605
US TREASURY N/B 06/32 4	2,802,000	$2,788,136	$2,647,233
US TREASURY N/B 06/33 4.25	28,170,000	$27,999,263	$26,707,581
US TREASURY N/B 07/27 4.375	19,100,000	$19,194,546	$19,080,900
US TREASURY N/B 07/28 1	100,000,000	$95,095,702	$93,312,500
US TREASURY N/B 07/29 2.625	193,795,000	$187,741,257	$181,894,776
US TREASURY N/B 07/29 4	8,710,000	$8,792,396	$8,487,487
US TREASURY N/B 07/29 4.125	72,091,000	$71,753,236	$70,508,378
US TREASURY N/B 07/30 3.875	4,135,000	$4,123,214	$3,969,277
US TREASURY N/B 07/31 4.125	133,940,000	$135,637,486	$128,514,384
US TREASURY N/B 07/31 4.375	23,494,000	$23,537,309	$22,794,687
US TREASURY N/B 07/32 4	5,559,000	$5,558,472	$5,246,089
US TREASURY N/B 07/33 4.375	103,045,000	$102,125,307	$98,343,572
US TREASURY N/B 08/28 4.125	22,728,000	$22,651,295	$22,425,256
US TREASURY N/B 08/29 3.125	160,040,000	$156,898,936	$152,063,006
US TREASURY N/B 08/29 3.625	195,105,000	$193,878,206	$187,979,094
US TREASURY N/B 08/29 4.25	34,510,000	$34,176,577	$33,844,065
US TREASURY N/B 08/30 3.625	122,044,000	$120,961,596	$115,946,567
US TREASURY N/B 08/31 1.25	102,570,000	$96,407,892	$85,766,150
US TREASURY N/B 08/31 3.75	179,900,000	$179,863,913	$169,576,832
US TREASURY N/B 08/31 4.375	9,625,000	$9,574,280	$9,337,754
US TREASURY N/B 08/32 2.75	57,450,000	$53,121,549	$50,567,221
US TREASURY N/B 08/33 3.875	130,000,000	$124,946,217	$120,295,703
US TREASURY N/B 08/33 4.5	10,820,000	$10,749,321	$10,400,725
US TREASURY N/B 08/34 3.875	106,950,000	$102,847,735	$97,700,496
US TREASURY N/B 08/35 4.25	138,640,000	$138,275,429	$128,826,888
US TREASURY N/B 08/36 4.625	21,260,000	$20,834,543	$20,206,966
US TREASURY N/B 08/40 1.125	68,810,000	$64,223,180	$39,826,475
US TREASURY N/B 08/40 3.875	15,905,000	$14,592,659	$13,477,624
US TREASURY N/B 08/41 1.75	51,860,000	$36,482,267	$32,013,421

US TREASURY N/B 08/41 3.75	36,037,300	$35,065,240	$29,625,194
US TREASURY N/B 08/42 2.75	34,865,000	$28,379,950	$24,479,044
US TREASURY N/B 08/42 3.375	24,950,000	$21,804,337	$19,179,338
US TREASURY N/B 08/43 3.625	39,620,000	$39,378,757	$30,996,459
US TREASURY N/B 08/43 4.375	87,305,000	$85,295,897	$75,488,132
US TREASURY N/B 08/44 3.125	2,390,000	$2,576,043	$1,710,997
US TREASURY N/B 08/44 4.125	17,185,000	$15,852,603	$14,248,782
US TREASURY N/B 08/45 2.875	69,490,000	$58,973,453	$47,011,614
US TREASURY N/B 08/45 4.875	49,870,000	$50,138,008	$45,297,934
US TREASURY N/B 08/46 2.25	14,235,000	$12,864,021	$8,426,453
US TREASURY N/B 08/46 5.125	9,635,000	$9,473,574	$9,020,769
US TREASURY N/B 08/47 2.75	40,510,000	$37,535,279	$25,992,862
US TREASURY N/B 08/48 3	70,430,000	$71,042,768	$46,725,903
US TREASURY N/B 08/49 2.25	135,490,000	$98,301,333	$75,858,522
US TREASURY N/B 08/50 1.375	98,760,000	$61,806,387	$43,276,940
US TREASURY N/B 08/51 2	11,185,000	$6,375,657	$5,701,292
US TREASURY N/B 08/52 3	133,591,000	$98,789,029	$85,117,297
US TREASURY N/B 08/53 4.125	93,475,000	$86,905,240	$73,607,911
US TREASURY N/B 08/54 4.25	102,548,000	$87,817,036	$82,390,909
US TREASURY N/B 08/55 4.75	33,400,000	$30,561,754	$29,170,203
US TREASURY N/B 08/56 5.125	24,816,000	$24,312,927	$23,032,350
US TREASURY N/B 09/27 3.5	100,000,000	$99,722,508	$98,928,906
US TREASURY N/B 09/29 3.5	4,000	$3,943	$3,836
US TREASURY N/B 09/29 3.875	180,820,000	$181,136,009	$175,289,450
US TREASURY N/B 09/30 4.625	8,940,000	$9,237,576	$8,804,852
US TREASURY N/B 09/31 3.625	13,309,000	$13,292,853	$12,461,591
US TREASURY N/B 09/31 5	25,550,000	$25,513,153	$25,472,152
US TREASURY N/B 09/33 5	27,670,000	$27,532,967	$27,388,977
US TREASURY N/B 10/26 4.625	50,000,000	$50,014,062	$50,005,990
US TREASURY N/B 10/27 3.875	150,990,000	$151,105,583	$149,868,922
US TREASURY N/B 10/29 4.125	454,304,000	$457,988,400	$443,141,610
US TREASURY N/B 10/31 4.125	82,050,000	$81,825,083	$78,543,644
US TREASURY N/B 11/27 3.375	39,984,000	$39,454,949	$39,393,611
US TREASURY N/B 11/29 1.75	9,390,000	$8,699,886	$8,522,525
US TREASURY N/B 11/29 3.875	2,833,000	$2,845,602	$2,739,932
US TREASURY N/B 11/29 4.125	2,750,000	$2,752,088	$2,680,176
US TREASURY N/B 11/31 1.375	161,410,000	$144,722,337	$134,575,588
US TREASURY N/B 11/31 4.125	177,709,000	$176,392,395	$170,003,648
US TREASURY N/B 11/33 4.5	86,590,000	$88,107,879	$83,085,811
US TREASURY N/B 11/34 4.25	78,130,000	$77,354,807	$73,088,173
US TREASURY N/B 11/35 4	8,570,000	$8,191,727	$7,789,661
US TREASURY N/B 11/39 4.375	29,200,000	$31,092,286	$26,378,094
US TREASURY N/B 11/40 1.375	49,050,000	$32,125,396	$29,263,307
US TREASURY N/B 11/41 2	44,210,000	$31,151,953	$28,197,691
US TREASURY N/B 11/41 3.125	23,735,000	$26,254,688	$17,887,475
US TREASURY N/B 11/42 2.75	127,330,000	$119,456,707	$88,902,203
US TREASURY N/B 11/42 4	159,815,000	$146,906,553	$132,839,976
US TREASURY N/B 11/43 3.75	12,460,000	$11,631,986	$9,884,771
US TREASURY N/B 11/43 4.75	53,815,000	$55,389,636	$48,673,145
US TREASURY N/B 11/44 4.625	138,120,000	$136,637,000	$122,085,131
US TREASURY N/B 11/45 3	23,662,500	$27,044,054	$16,290,152
US TREASURY N/B 11/45 4.625	5,130,000	$5,103,934	$4,506,384
US TREASURY N/B 11/46 2.875	2,165,000	$2,415,061	$1,437,526
US TREASURY N/B 11/47 2.75	95,885,000	$72,097,892	$61,317,709
US TREASURY N/B 11/48 3.375	58,600,000	$51,039,750	$41,537,328
US TREASURY N/B 11/49 2.375	86,280,000	$75,578,345	$49,503,150
US TREASURY N/B 11/50 1.625	75,842,000	$56,598,679	$35,447,247
US TREASURY N/B 11/51 1.875	57,781,000	$40,324,333	$28,373,631
US TREASURY N/B 11/52 4	435,477,900	$389,483,572	$336,083,470
US TREASURY N/B 11/53 4.75	175,781,000	$173,086,934	$153,574,917
US TREASURY N/B 11/54 4.5	81,901,000	$78,383,929	$68,630,479
US TREASURY N/B 11/55 4.625	20,640,000	$19,408,778	$17,658,488

US TREASURY N/B 12/29 3.875	5,208,000	$5,174,485	$5,032,230
US TREASURY N/B 12/30 3.625	6,255,000	$6,227,081	$5,915,617
US TREASURY N/B 12/31 4.5	22,435,000	$22,747,398	$21,825,048
US TREASURY STRIP PRINC due 05/15/2041	11,630,000	$5,779,670	$5,217,229
US TREASURY STRIPS due 02/15/2033	26,227,200	$20,541,377	$18,835,783
US TREASURY STRIPS due 02/15/2037	101,305,000	$67,301,634	$58,103,483
US TREASURY STRIPS due 02/15/2038	95,245,000	$55,235,119	$51,479,254
US TREASURY STRIPS due 05/15/2037	114,030,000	$75,909,354	$64,446,685
US TREASURY STRIPS due 08/15/2029	59,080,000	$53,228,665	$51,191,311
US TREASURY STRIPS due 08/15/2030	25,580,000	$22,170,323	$21,019,523
US TREASURY STRIPS due 08/15/2031	21,110,000	$16,861,118	$16,442,819
US TREASURY STRIPS due 08/15/2033	25,580,000	$19,610,450	$17,864,592
US TREASURY STRIPS due 08/15/2035	16,060,000	$10,533,436	$10,023,960
US TREASURY STRIPS due 08/15/2037	56,475,000	$34,037,563	$31,417,821
US TREASURY STRIPS due 08/15/2038	13,025,000	$7,279,857	$6,821,465
US TREASURY STRIPS due 11/15/2037	41,000,000	$24,342,645	$22,469,538
US TSY INFL IX N/B 02/53 1.5	32,367,084	$27,556,790	$21,930,842
US TSY INFL IX N/B 02/55 2.375	6,391,649	$6,175,782	$5,253,919
US TSY INFL IX N/B 02/56 2.375	5,787,364	$5,198,173	$4,754,461
US TSY INFL IX N/B 04/31 1.25	52,493,841	$50,450,123	$49,272,216
US TSY INFL IX N/B 07/35 1.875	1,211,518	$1,228,415	$1,120,152
USA COM PART/USA COM FIN COMPANY GUAR 144A 03/29 7.125	2,907,000	$2,910,567	$2,929,532
USA COM PART/USA COM FIN COMPANY GUAR 144A 04/35 6.75	1,136,000	$1,136,000	$1,105,102
USA COM PART/USA COM FIN COMPANY GUAR 144A 10/33 6.25	1,009,000	$1,008,716	$958,782
USALCO LLC 2025 TERM LOAN due 09/30/2031	697,376	$699,825	$699,099
USB AUTO OWNER TRUST USCAR 2025 1A A2 144A	986,630	$986,611	$986,786
USI INC 2024 TERM LOAN C due 09/29/2030	708,719	$708,719	$708,166
USI INC 2024 TERM LOAN D due 11/21/2029	772,279	$772,279	$771,739
USI INC/NY SR UNSECURED 144A 01/32 7.5	1,804,000	$1,804,000	$1,874,784
UTZ QUALITY FOODS LLC 2025 TERM LOAN B due 01/29/2032	250,000	$251,074	$250,000
UWM HOLDINGS LLC COMPANY GUAR 144A 02/30 6.625	2,474,000	$2,455,454	$2,194,115
UWM HOLDINGS LLC COMPANY GUAR 144A 03/31 6.25	3,142,000	$2,975,451	$2,637,716
UZBEKISTAN INTL BOND SR UNSECURED 144A 04/29 12.25	5,120,000,000	$419,879	$464,517
UZBEKISTAN INTL BOND SR UNSECURED 144A 05/27 5.375	568,000	$616,848	$648,788
UZBEKISTAN INTL BOND SR UNSECURED 144A 10/28 7.85	200,000	$208,630	$206,170
UZBEKISTAN INTL BOND SR UNSECURED REGS 02/28 15.5	20,940,000,000	$1,832,247	$1,918,242
UZBEKISTAN INTL BOND SR UNSECURED REGS 05/32 6.9474	1,307,000	$1,350,300	$1,341,142
VAIL RESORTS INC COMPANY GUAR 144A 05/32 6.5	1,159,000	$1,161,220	$1,140,391
VALARIS LTD SECURED 144A 04/30 8.375	1,687,000	$1,724,269	$1,722,542
VALE OVERSEAS LIMITED COMPANY GUAR 06/54 6.4	1,504,000	$1,495,240	$1,419,099
VALE OVERSEAS LIMITED COMPANY GUAR 07/30 3.75	425,000	$425,699	$393,096
VALIDUS ENERGY II MIDCON COMPANY GUAR 144A 08/31 8	350,000	$351,306	$345,325
VALVOLINE INC COMPANY GUAR 144A 08/34 6.125	3,902,000	$3,902,000	$3,711,322
VAN POOL TRANSPORTATION LLC 2026 TERM LOAN B due 08/06/2030	771,154	$773,924	$772,357
VANTAGE DATA CENTERS LLC VDC 2025 1A A2 144A	4,550,000	$4,550,000	$4,330,614
VANTAGE DATA CENTERS LLC VDC 2025 2A A2 144A	687,000	$687,000	$651,458
VANTAGE DATA CENTERS LLC VDC 2026 1A A21 144A	1,100,000	$1,100,000	$1,083,873
VANTAGE DATA CENTERS LLC VDC 2026 1A A23 144A	1,774,000	$1,774,000	$1,753,648
VANTOR HOLDINGS INC 1ST LIEN TERM LOAN due 03/03/2033	400,000	$394,491	$400,784
VAR ENERGI ASA JR SUBORDINA REGS 04/86 VAR	100,000	$116,292	$109,993
VAR ENERGI ASA JR SUBORDINA REGS 11/83 VAR	400,000	$480,531	$483,323
VAR ENERGI ASA SR UNSECURED 144A 09/29 5.5	2,565,000	$2,560,699	$2,543,938
VAR ENERGI ASA SR UNSECURED 144A 09/31 5.75	2,370,000	$2,368,347	$2,340,276
VAR ENERGI ASA SR UNSECURED 144A 09/36 6.125	3,945,000	$3,914,035	$3,830,797
VB S1 ISSUER LLC VBTEL 2026 1A D 144A	1,491,000	$1,475,589	$1,411,573
VEDANTA RESOURCES SR SECURED REGS 07/32 7	200,000	$200,000	$196,751
VEDANTA RESOURCES SR SECURED REGS 07/34 7.375	200,000	$200,000	$195,469
VEGAS TRUST VEGAS 2024 GCS C 144A	290,000	$283,320	$285,630
VEGAS TRUST VEGAS 2024 TI A 144A	75,000	$74,989	$74,405
VELOCITY COM CAP LLC COMPANY GUAR 144A 02/31 9.375	285,000	$285,000	$283,608
VELOCITY COMMERCIAL CAPITAL LO VCC 2026 1 A 144A	272,102	$272,062	$262,165
VELOCITY VEHICLE GROUP SR UNSECURED 144A 06/29 8	570,000	$569,199	$560,598

VENTURE GLOBAL CALCASI PAS LLC 2026 TERM LOAN B due 04/11/2033	753,113	$742,568	$756,645
VENTURE GLOBAL CALCASIEU SR SECURED 144A 01/30 6.25	164,000	$167,226	$162,914
VENTURE GLOBAL CALCASIEU SR SECURED 144A 05/36 6	837,000	$838,905	$800,221
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/29 3.875	1,503,000	$1,446,378	$1,404,359
VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125	1,983,000	$1,808,152	$1,793,209
VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875	2,696,000	$2,440,798	$2,302,460
VENTURE GLOBAL LNG INC JR SUBORDINA 144A 12/99 VAR	180,000	$178,962	$181,663
VENTURE GLOBAL LNG INC SR SECURED 144A 01/30 7	5,157,000	$5,159,463	$5,184,042
VENTURE GLOBAL LNG INC SR SECURED 144A 02/29 9.5	3,158,000	$3,255,442	$3,330,171
VENTURE GLOBAL LNG INC SR SECURED 144A 02/32 9.875	2,468,000	$2,556,881	$2,608,715
VENTURE GLOBAL LNG INC SR SECURED 144A 06/31 8.375	3,706,000	$3,711,262	$3,793,576
VENTURE GLOBAL LNG INC SR SECURED 144A 06/36 6.625	672,000	$672,277	$645,613
VENTURE GLOBAL LNG INC SR SECURED 144A 12/34 6.375	2,141,000	$2,141,000	$2,040,647
VENTURE GLOBAL PLAQUE SR SECURED 144A 01/34 6.5	4,604,000	$4,677,956	$4,555,411
VENTURE GLOBAL PLAQUE SR SECURED 144A 01/36 6.75	3,596,000	$3,676,063	$3,586,131
VENTURE GLOBAL PLAQUE SR SECURED 144A 05/33 7.5	1,760,000	$1,854,837	$1,831,185
VENTURE GLOBAL PLAQUE SR SECURED 144A 05/35 7.75	2,356,000	$2,438,290	$2,511,587
VENTURE GLOBAL PLAQUE SR SECURED 144A 06/34 6.5	3,222,000	$3,230,552	$3,187,072
VENTURE GLOBAL PLAQUE SR SECURED 144A 12/30 6.125	3,832,000	$3,848,465	$3,783,518
VERALTO CORP COMPANY GUAR 09/33 5.45	1,400,000	$1,417,770	$1,354,980
VERIFONE SYSTEMS INC 2025 TERM LOAN due 08/18/2028	2,525,573	$2,453,765	$2,448,669
VERISURE HOLDING AB SR SECURED 144A 01/32 4.125	800,000	$910,600	$879,501
VERITIV CORPORATION TERM LOAN B due 12/02/2030	1,065,915	$1,058,077	$1,056,439
VERITIV OPERATING CO SR SECURED 144A 11/30 10.5	500,000	$515,992	$513,838
VERIZON COMMUNICATIONS JR SUBORDINA 02/57 VAR	1,350,000	$1,350,000	$1,303,462
VERIZON COMMUNICATIONS JR SUBORDINA 02/59 VAR	1,400,000	$1,400,000	$1,349,427
VERIZON COMMUNICATIONS JR SUBORDINA 05/56 VAR	1,100,000	$1,100,000	$1,026,176
VERIZON COMMUNICATIONS JR SUBORDINA 05/58 VAR	1,475,000	$1,475,000	$1,391,394
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75	3,825,000	$3,366,810	$3,263,527
VERIZON COMMUNICATIONS SR UNSECURED 01/33 4.75	1,200,000	$1,196,928	$1,126,713
VERIZON COMMUNICATIONS SR UNSECURED 02/35 4.78	95,000	$88,678	$86,414
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55	7,913,000	$7,222,659	$6,953,845
VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355	7,532,000	$6,632,747	$6,331,339
VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4	2,000,000	$1,999,087	$1,416,851
VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5	80,000	$81,788	$69,506
VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7	450,000	$423,823	$270,251
VERIZON COMMUNICATIONS SR UNSECURED 07/37 5.401	370,000	$364,356	$343,208
VERIZON COMMUNICATIONS SR UNSECURED 11/28 1.125	100,000	$122,160	$122,229
VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875	500,000	$498,875	$273,187
VERSANT MEDIA GROUP INC SR SECURED 144A 01/31 7.25	828,000	$853,047	$828,349
VERSANT MEDIA GROUP INC TERM LOAN B due 01/30/2031	736,875	$730,574	$741,060
VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125	900,000	$898,560	$881,645
VERTIV HOLDINGS CO SR UNSECURED 03/36 4.85	3,244,000	$3,220,651	$2,950,829
VERUS SECURITIZATION TRUST VERUS 2021 2 A2 144A	899,885	$769,909	$807,229
VERUS SECURITIZATION TRUST VERUS 2021 3 A1 144A	1,044,470	$1,044,384	$898,334
VERUS SECURITIZATION TRUST VERUS 2021 4 A1 144A	4,237,022	$3,630,606	$3,476,866
VERUS SECURITIZATION TRUST VERUS 2021 5 A1 144A	1,314,589	$1,130,089	$1,104,640
VERUS SECURITIZATION TRUST VERUS 2021 6 A1 144A	1,642,494	$1,642,295	$1,365,994
VERUS SECURITIZATION TRUST VERUS 2021 7 A1 144A	2,236,822	$1,990,184	$1,946,442
VERUS SECURITIZATION TRUST VERUS 2021 7 A2 144A	2,252,889	$1,943,702	$1,895,441
VERUS SECURITIZATION TRUST VERUS 2021 R2 A1 144A	56,193	$51,507	$52,520
VERUS SECURITIZATION TRUST VERUS 2022 2 A1 144A	382,759	$338,207	$352,573
VERUS SECURITIZATION TRUST VERUS 2022 3 A1 144A	644,693	$642,995	$591,085
VERUS SECURITIZATION TRUST VERUS 2023 8 A1 144A	718,256	$718,170	$715,985
VERUS SECURITIZATION TRUST VERUS 2023 8 A2 144A	315,201	$315,164	$314,285
VERUS SECURITIZATION TRUST VERUS 2023 INV3 A1 144A	945,339	$945,214	$942,738
VERUS SECURITIZATION TRUST VERUS 2024 4 B1 144A	100,000	$101,975	$100,465
VERUS SECURITIZATION TRUST VERUS 2024 5 A1 144A	533,396	$533,338	$533,191
VERUS SECURITIZATION TRUST VERUS 2024 5 M1 144A	2,290,000	$2,313,503	$2,276,624
VERUS SECURITIZATION TRUST VERUS 2024 6 A3 144A	256,629	$257,553	$256,034
VERUS SECURITIZATION TRUST VERUS 2024 INV1 A1 144A	508,951	$508,887	$508,347
VERUS SECURITIZATION TRUST VERUS 2024 INV1 A2 144A	758,936	$758,841	$757,788

VERUS SECURITIZATION TRUST VERUS 2024 INV2 A1 144A	73,109	$72,925	$72,227
VERUS SECURITIZATION TRUST VERUS 2025 1 B1 144A	1,500,000	$1,506,860	$1,488,401
VERUS SECURITIZATION TRUST VERUS 2025 11 A1 144A	388,673	$388,651	$377,131
VERUS SECURITIZATION TRUST VERUS 2025 3 A1 144A	1,497,624	$1,497,512	$1,480,091
VERUS SECURITIZATION TRUST VERUS 2025 3 A3 144A	1,816,694	$1,816,579	$1,798,676
VERUS SECURITIZATION TRUST VERUS 2025 6 A1 144A	282,495	$282,479	$277,391
VERUS SECURITIZATION TRUST VERUS 2025 6 A3 144A	1,054,652	$1,054,589	$1,039,342
VERUS SECURITIZATION TRUST VERUS 2025 7 A1 144A	4,449,932	$4,452,806	$4,360,926
VERUS SECURITIZATION TRUST VERUS 2025 8 A1 144A	3,948,819	$3,908,332	$3,833,130
VERUS SECURITIZATION TRUST VERUS 2025 8 A1A 144A	4,131,073	$4,133,338	$4,011,149
VERUS SECURITIZATION TRUST VERUS 2025 9 A1 144A	1,003,148	$1,003,089	$970,399
VERUS SECURITIZATION TRUST VERUS 2026 1 A2 144A	618,294	$618,275	$599,983
VERUS SECURITIZATION TRUST VERUS 2026 3 A1 144A	3,697,132	$3,691,895	$3,572,922
VERUS SECURITIZATION TRUST VERUS 2026 4 A2 144A	941,581	$941,548	$918,497
VERUS SECURITIZATION TRUST VERUS 2026 4 A3 144A	708,612	$708,598	$691,925
VERUS SECURITIZATION TRUST VERUS 2026 5 A2 144A	1,754,802	$1,754,755	$1,719,365
VERUS SECURITIZATION TRUST VERUS 2026 6 A1 144A	2,399,464	$2,399,416	$2,355,288
VERUS SECURITIZATION TRUST VERUS 2026 6 A3 144A	1,460,629	$1,460,617	$1,437,120
VERUS SECURITIZATION TRUST VERUS 2026 INV1 A1 144A	5,110,265	$5,110,193	$5,031,356
VF CORP SR UNSECURED 02/28 0.25	100,000	$111,544	$106,913
VF CORP SR UNSECURED 04/30 2.95	205,000	$185,149	$181,197
VF CORP SR UNSECURED 10/33 6	250,000	$251,690	$234,078
VF UKRAINE (VFU FUNDING) SR UNSECURED 144A 02/27 9.625	150,045	$150,245	$149,122
VF UKRAINE (VFU FUNDING) SR UNSECURED REGS 02/27 9.625	150,045	$144,899	$149,122
VFH PARENT LLC 2025 TERM LOAN B due 06/21/2031	731,100	$735,328	$729,272
VIASAT INC SR SECURED 144A 04/27 5.625	122,000	$121,792	$121,378
VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75	1,835,000	$1,684,696	$1,702,362
VICI PROPERTIES / NOTE COMPANY GUAR 144A 01/28 4.5	1,728,000	$1,705,587	$1,705,406
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 3.75	1,506,000	$1,493,874	$1,498,282
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/27 5.75	180,000	$180,074	$180,246
VICI PROPERTIES / NOTE COMPANY GUAR 144A 02/29 3.875	2,400,000	$2,310,627	$2,298,536
VICI PROPERTIES / NOTE COMPANY GUAR 144A 08/30 4.125	600,000	$566,966	$558,454
VICI PROPERTIES / NOTE COMPANY GUAR 144A 12/29 4.625	1,000,000	$973,825	$959,832
VICI PROPERTIES LP SR UNSECURED 02/28 4.75	17,781,000	$17,700,254	$17,633,114
VICTRA HLDG/VICTRA FIN SR SECURED 144A 09/29 8.75	630,000	$639,937	$623,208
VIKING BAKED GOODS ACQUI SR SECURED 144A 11/31 8.625	765,000	$768,506	$745,315
VIKING CRUISES LTD COMPANY GUAR 144A 10/33 5.875	5,470,000	$5,468,009	$5,187,362
VIKING CRUISES LTD SR UNSECURED 144A 02/29 7	74,000	$74,000	$74,040
VIKING OCEAN CRUISES SHI SR SECURED 144A 02/29 5.625	500,000	$500,000	$496,204
VIPER ENERGY PARTNERS LL COMPANY GUAR 08/30 4.9	2,456,000	$2,470,515	$2,378,893
VIPER ENERGY PARTNERS LL COMPANY GUAR 08/35 5.7	5,117,000	$5,121,006	$4,925,982
VIRGIN MEDI O2 VI DAC SR SECURED 144A 03/33 8.5	1,000,000	$891,699	$624,485
VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q due 01/31/2029	500,000	$500,000	$450,535
VIRGIN MEDIA BRISTOL LLC 2023 USD TERM LOAN Y due 03/31/2031	200,000	$180,602	$158,500
VIRGIN MEDIA FINANCE PLC COMPANY GUAR 144A 07/30 5	1,026,000	$978,200	$573,654
VIRGIN MEDIA O2 V DAC SR SECURED REGS 03/32 7.875	100,000	$133,497	$85,174
VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5	135,000	$130,539	$118,356
VIRGIN MEDIA SECURED FIN SR SECURED 144A 08/30 4.5	269,000	$222,325	$209,077
VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/30 4.25	2,500,000	$2,973,019	$2,731,306
VIRGINIA ELEC + POWER CO SR UNSECURED 01/34 5	2,150,000	$2,138,204	$2,021,651
VIRGINIA ELEC + POWER CO SR UNSECURED 03/36 4.95	1,340,000	$1,308,396	$1,223,891
VIRTUSA CORPORATION 2024 TERM LOAN B due 02/15/2029	110,720	$110,797	$107,398
VISTA LEVERAGED INCOME FUND VISTA 2026 MF19 A 144A	2,478,000	$2,478,000	$2,477,989
VISTA OIL + GAS ARGENTIN SR UNSECURED 144A 06/33 8.5	46,000	$46,085	$47,150
VISTA POINT SECURITIZATION TRU VSTA 2025 CES2 A1 144A	2,755,765	$2,755,454	$2,705,326
VISTA POINT SECURITIZATION TRU VSTA 2025 CES3 A1 144A	349,460	$349,431	$340,712
VISTA POINT SECURITIZATION TRU VSTA 2026 CES2 A1 144A	3,553,236	$3,553,070	$3,477,016
VISTAJET MALTA FINANCE P.L.C 2025 TERM LOAN B due 04/01/2031	484,516	$483,154	$485,727
VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 01/32 8.75	1,880,000	$1,868,558	$1,837,707
VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 06/28 9.5	905,000	$907,733	$908,806
VISTRA CORP JR SUBORDINA 144A 12/99 VAR	100,000	$100,017	$99,896
VISTRA CORP JR SUBORDINA 144A VAR	500,000	$500,000	$500,363

VISTRA OPERATIONS CO LLC COMPANY GUAR 03/57 VAR	814,000	$814,000	$815,242
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 01/27 3.7	306,000	$305,120	$304,507
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 01/31 4.7	311,000	$310,878	$294,936
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 01/36 5.35	583,000	$562,789	$538,089
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 04/34 6	2,068,000	$2,111,874	$2,015,857
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 04/36 5.55	510,000	$509,134	$478,031
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 05/29 4.375	100,000	$100,000	$96,332
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 07/27 5	73,000	$73,052	$72,756
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 10/28 4.3	101,000	$99,597	$98,387
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 10/30 4.6	482,000	$481,737	$457,706
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 10/31 7.75	200,000	$200,000	$206,433
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 10/33 6.95	3,528,000	$3,781,103	$3,650,838
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 12/26 5.05	3,076,000	$3,077,685	$3,070,805
VISTRA OPERATIONS CO LLC COMPANY GUAR 144A 12/34 5.7	2,831,000	$2,834,694	$2,705,812
VIVION INVESTMENTS SR SECURED REGS 02/29 6.5	304,279	$349,274	$337,531
VIVION INVESTMENTS SR SECURED REGS 06/30 5.625	100,000	$108,120	$101,610
VM CONSOLIDATED INC COMPANY GUAR 144A 04/29 5.5	345,000	$323,250	$318,960
VMED O2 UK FINAN SR SECURED 144A 01/31 4.25	1,326,000	$1,283,499	$976,338
VMED O2 UK FINAN SR SECURED 144A 07/31 4.75	3,705,000	$3,357,404	$2,734,077
VMED O2 UK FINAN SR SECURED REGS 01/29 4	100,000	$123,091	$118,039
VMED O2 UK FINAN SR SECURED REGS 07/31 4.5	548,000	$653,411	$562,010
VMED O2 UK FINANCING I SR SECURED 144A 01/33 6.75	7,887,000	$6,983,384	$5,968,296
VMED O2 UK FINANCING I SR SECURED REGS 04/32 5.625	171,000	$202,892	$153,485
VMWARE LLC SR UNSECURED 05/30 4.7	435,000	$473,503	$420,789
VMWARE LLC SR UNSECURED 08/31 2.2	875,000	$874,117	$741,419
VOC ESCROW LTD SR SECURED 144A 02/28 5	1,100,000	$1,097,916	$1,088,554
VODAFONE GROUP PLC JR SUBORDINA 04/79 VAR	3,238,000	$3,250,671	$3,260,329
VODAFONE GROUP PLC JR SUBORDINA 06/81 VAR	242,000	$227,422	$215,181
VOLCAN CIA MINERA SAA CM SR SECURED 144A 10/32 8.5	146,000	$146,000	$147,263
VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 B A2A	3,212,537	$3,212,315	$3,207,377
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A3	6,626,000	$6,625,850	$6,613,165
VOLKSWAGEN BANK GMBH REGS 11/30 4	300,000	$347,410	$332,338
VOLKSWAGEN FIN SERV NV COMPANY GUAR REGS 12/26 5.5	100,000	$132,823	$133,009
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/29 5.35	515,000	$514,807	$506,680
VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 12/99 VAR	300,000	$354,430	$326,655
VOLOFIN FINANCE DESIGNATED ACT VFIN 2024 1A A 144A	731,865	$731,864	$729,157
VOLTAGRID LLC SECURED 144A 11/30 7.375	3,678,000	$3,731,098	$3,650,239
VOLVO FINANCIAL EQUIPMENT LLC VFET 2025 2A A2 144A	3,518,280	$3,518,252	$3,506,267
VONOVIA SE SR UNSECURED REGS 05/32 0.875	100,000	$117,573	$99,717
VORNADO REALTY LP SR UNSECURED 06/31 3.4	1,250,000	$1,156,146	$1,095,099
VOYA CLO LTD VOYA 2017 3A AAR2 144A	250,000	$249,649	$250,083
VOYA CLO LTD VOYA 2019 3A BR 144A	250,000	$245,521	$250,165
VOYA CLO LTD VOYA 2019 4A BR 144A	750,000	$750,000	$750,465
VOYAGER PARENT LLC REPRICED TERM LOAN B due 07/01/2032	2,384,414	$2,387,346	$2,385,678
VOYAGER PARENT LLC SR SECURED 144A 07/32 9.25	1,022,000	$1,062,076	$1,058,234
VS BUYER LLC 2025 TERM LOAN B due 04/12/2031	247,500	$248,001	$240,540
VT TOPCO INC 2024 1ST LIEN TERM LOAN B due 08/09/2030	208,405	$200,058	$205,221
VT TOPCO INC SR SECURED 144A 08/30 8.5	205,000	$205,867	$205,882
VTR COMMERCIAL MORTGAGE TRUST VTR 2025 STEM A 144A	297,000	$297,000	$287,525
VZ SECURED FINANCING BV SR SECURED 144A 01/32 5	3,763,000	$3,506,509	$3,079,810
VZ SECURED FINANCING BV SR SECURED 144A 01/33 7.5	2,910,000	$2,831,352	$2,521,743
VZ SECURED FINANCING BV SR SECURED REGS 01/33 5.25	412,000	$482,842	$413,777
W + T OFFSHORE INC SECURED 144A 02/29 10.75	585,000	$585,616	$607,780
WACHOVIA STUDENT LOAN TRUST WSLT 2006 1 B 144A	280,345	$269,184	$254,463
WALKER + DUNLOP INC COMPANY GUAR 144A 04/33 6.625	1,975,000	$1,982,739	$1,889,560
WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65	90,000	$102,055	$94,722
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR10 X	424,805	$4,223	$0
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR12 X	707,490	$5,300	$421
WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR8 X	297,988	-$14,905	$473
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR1 A2A1	257,839	$255,284	$244,967
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR2 B1	1,581,377	$446,612	$1,466,384
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR6 2A1A	86	$69	$82

WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR8 2AB2	668,462	$667,327	$633,020
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR9 A1A	875,554	$855,169	$825,603
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR4 1A1B	225,967	$153,809	$197,798
WAMU MORTGAGE PASS THROUGH CER WAMU 2007 HY6 2A1	321,447	$252,588	$291,910
WAND NEWCO 3 INC 2025 REPRICED TERM LOAN B due 01/30/2031	419,233	$419,233	$416,877
WAND NEWCO 3 INC SR SECURED 144A 01/32 7.625	1,815,000	$1,852,268	$1,819,173
WARWICK CAPITAL CLO LTD WWICK 2023 1A AR 144A	8,275,000	$8,301,128	$8,276,266
WARWICK CAPITAL CLO LTD WWICK 2024 5A A1 144A	500,000	$500,985	$500,259
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR2 A1A	438,631	$295,984	$395,421
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2006 AR6 1A	360	$198	$304
WASTE CONNECTIONS INC SR UNSECURED 01/33 4.2	416,000	$395,116	$381,075
WASTE PRO USA INC SR UNSECURED 144A 02/33 7	3,334,000	$3,360,074	$3,265,591
WATCO COS LLC/FINANCE CO SR UNSECURED 144A 08/32 7.125	3,880,000	$3,934,841	$3,834,265
WAYFAIR LLC SR SECURED 144A 05/34 7.125	1,025,000	$1,025,434	$1,022,033
WAYFAIR LLC SR SECURED 144A 09/30 7.75	120,000	$125,400	$123,394
WAYFAIR LLC SR SECURED 144A 10/29 7.25	615,000	$619,275	$623,148
WAYFAIR LLC SR SECURED 144A 11/32 6.75	215,000	$216,660	$212,386
WBI OPERATING LLC COMPANY GUAR 144A 10/30 6.25	3,214,000	$3,227,241	$3,125,142
WBI OPERATING LLC SR UNSECURED 144A 10/33 6.5	1,695,000	$1,693,721	$1,622,929
WEATHERFORD INTERNATIONA COMPANY GUAR 144A 10/33 6.75	2,680,000	$2,681,750	$2,633,954
WEC US HOLDINGS LTD. 2024 TERM LOAN due 01/27/2031	748,092	$750,667	$747,329
WEEKLEY HOMES LLC/ FINAN SR UNSECURED 144A 01/34 6.75	1,180,000	$1,181,127	$1,134,580
WEEKLEY HOMES LLC/ FINAN SR UNSECURED 144A 09/28 4.875	1,187,000	$1,146,665	$1,143,746
WELLFLEET CLO LTD WELF 2021 1A A1R 144A	1,173,732	$1,173,732	$1,174,283
WELLFLEET CLO LTD WELF 2021 4A A1R 144A	250,000	$250,196	$250,067
WELLINGTON MANAGEMENT CLO WELLI 2025 4A A 144A	124,658	$124,658	$124,511
WELLS FARGO + COMPANY JR SUBORDINA 12/99 VAR	2,325,000	$2,325,000	$2,248,190
WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR	450,000	$450,466	$449,856
WELLS FARGO + COMPANY SR UNSECURED 01/30 VAR	2,600,000	$2,625,824	$2,578,723
WELLS FARGO + COMPANY SR UNSECURED 01/31 VAR	723,000	$723,886	$711,071
WELLS FARGO + COMPANY SR UNSECURED 01/35 VAR	4,710,000	$4,749,374	$4,539,486
WELLS FARGO + COMPANY SR UNSECURED 01/37 VAR	1,317,000	$1,293,595	$1,201,769
WELLS FARGO + COMPANY SR UNSECURED 01/47 VAR	106,000	$98,132	$92,868
WELLS FARGO + COMPANY SR UNSECURED 02/31 VAR	2,555,000	$2,372,540	$2,307,478
WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	4,934,000	$4,855,673	$4,343,922
WELLS FARGO + COMPANY SR UNSECURED 04/28 VAR	1,375,000	$1,375,000	$1,380,152
WELLS FARGO + COMPANY SR UNSECURED 04/29 VAR	837,000	$841,536	$832,314
WELLS FARGO + COMPANY SR UNSECURED 04/34 VAR	1,678,000	$1,669,454	$1,616,462
WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR	235,000	$199,584	$190,806
WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR	613,000	$515,123	$463,995
WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR	1,100,000	$1,101,073	$1,090,020
WELLS FARGO + COMPANY SR UNSECURED 05/32 VAR	3,981,000	$3,975,067	$3,819,287
WELLS FARGO + COMPANY SR UNSECURED 05/45 3.9	108,000	$85,528	$77,751
WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR	1,625,000	$1,596,358	$1,596,464
WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR	4,125,000	$4,034,634	$3,912,264
WELLS FARGO + COMPANY SR UNSECURED 07/34 VAR	6,329,000	$6,322,593	$6,148,202
WELLS FARGO + COMPANY SR UNSECURED 09/37 VAR	879,000	$879,000	$855,610
WELLS FARGO + COMPANY SR UNSECURED 10/26 3	3,000,000	$2,998,123	$2,997,208
WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR	2,200,000	$2,078,462	$2,027,697
WELLS FARGO + COMPANY SR UNSECURED REGS 05/30 VAR	100,000	$109,295	$107,209
WELLS FARGO + COMPANY SR UNSECURED REGS 07/32 VAR	3,177,000	$3,498,978	$3,549,795
WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606	840,000	$841,795	$742,445
WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3	2,900,000	$2,900,474	$2,885,141
WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65	450,000	$401,330	$350,199
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 LC25 XA	859,855	$44,065	$16
WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 NXS6 C	371,328	$341,453	$363,901
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C40 B	1,000,000	$1,064,942	$957,324
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 1745 A 144A	395,000	$416,432	$368,429
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A2	74,466	$78,219	$74,301
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C46 A4	440,000	$451,238	$430,460
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C47 C	1,230,000	$1,190,353	$1,159,754
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C50 B	455,000	$504,161	$422,535

WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI A 144A	2,150,000	$2,121,603	$2,142,148
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI C 144A	845,000	$833,748	$842,770
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 1CHI D 144A	1,165,000	$1,149,421	$1,163,021
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 BPRC C 144A	260,000	$260,000	$252,527
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 C63 AS	1,000,000	$1,028,641	$973,913
WELLS FARGO COMMERCIAL MORTGAG WFCM 2024 SVEN D 144A	1,240,000	$1,266,539	$1,206,417
WELLS FARGO COMMERCIAL MORTGAG WFCM 2025 5C5 A3	653,000	$672,079	$647,706
WELLS FARGO COMMERCIAL MORTGAG WFCM 2025 AGLN A 144A	1,300,000	$1,297,032	$1,300,000
WELLS FARGO COMMERCIAL MORTGAG WFCM 2026 1250B A 144A	2,900,000	$2,900,000	$2,807,111
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/32 6.625	1,015,000	$1,015,000	$1,008,518
WESCO DISTRIBUTION INC COMPANY GUAR 144A 03/33 6.375	1,180,000	$1,180,301	$1,155,019
WESCO DISTRIBUTION INC COMPANY GUAR 144A 04/31 5.25	1,115,000	$1,113,808	$1,063,198
WESCO DISTRIBUTION INC COMPANY GUAR 144A 04/34 5.5	1,935,000	$1,935,000	$1,798,300
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.05	1,370,000	$1,322,637	$1,298,371
WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.25	105,000	$97,445	$84,704
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/31 4.8	1,956,000	$1,957,462	$1,872,537
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5	500,000	$461,586	$416,716
WESTJET ALB PARTNERSHIP SR SECURED 144A 02/31 8	350,000	$347,093	$326,346
WESTJET LOYALTY LP TERM LOAN B due 02/14/2031	613,125	$605,722	$572,082
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2025 1A D 144A	2,072,000	$2,071,821	$2,072,549
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2025 2A A3 144A	3,200,000	$3,199,922	$3,197,138
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2025 3A A2 144A	1,361,021	$1,360,964	$1,361,045
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2026 2A A1 144A	1,478,714	$1,478,714	$1,478,551
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2026 3A A1 144A	9,154,168	$9,154,168	$9,151,748
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2026 P2 A1 144A	1,240,990	$1,240,990	$1,240,679
WESTLAKE CORP SR UNSECURED 11/35 5.55	1,230,000	$1,226,781	$1,154,559
WESTLAKE CORP SR UNSECURED 11/55 6.375	3,045,000	$3,038,878	$2,792,405
WESTPAC BANKING CORP SUBORDINATED 08/36 VAR	230,000	$162,633	$159,645
WESTWAYS FUNDING LTD WEST 2025 ROSE A 144A	1,153,000	$1,152,760	$1,117,961
WEX INC COMPANY GUAR 144A 03/33 6.5	497,000	$493,205	$477,865
WEYERHAEUSER CO SR UNSECURED 04/30 4	2,050,000	$2,188,619	$1,938,125
WEYERHAEUSER CO SR UNSECURED 12/33 6.875	700,000	$859,631	$723,290
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C14 AS	6,385	$6,601	$6,365
WH BORROWER LLC 2026 TERM LOAN B due 02/20/2032	396,000	$396,000	$397,441
WHARF COMMERCIAL MORTGAGE TRUS WHARF 2025 DC B 144A	173,000	$173,000	$168,774
WHATABRANDS LLC 2026 TERM LOAN B due 08/15/2033	733,022	$733,703	$732,047
WHIRLPOOL CORP SR SECURED 144A 07/31 7.5	1,644,000	$1,646,205	$1,557,967
WHIRLPOOL CORP SR SECURED 144A 07/34 7.875	205,000	$201,222	$185,931
WHIRLPOOL CORP SR UNSECURED 02/29 4.75	258,000	$245,790	$236,957
WHIRLPOOL CORP SR UNSECURED 05/50 4.6	110,000	$80,743	$54,890
WHIRLPOOL CORP SR UNSECURED 06/30 6.125	260,000	$250,616	$228,059
WHIRLPOOL CORP SR UNSECURED 06/33 6.5	1,080,000	$965,645	$836,411
WHITE CAP BUYER LLC 2024 TERM LOAN B due 10/19/2029	1,214,183	$1,214,946	$1,204,616
WHITE CAP BUYER LLC 2026 INCREMENTAL TERM LOAN B due 02/10/2033	500,000	$500,000	$492,970
WHITE CAP SUPPLY HOLDING COMPANY GUAR 144A 11/30 7.375	507,000	$508,084	$497,747
WHITEBOX CLO LTD WBOX 2020 2A A1R2 144A	1,000,000	$1,000,000	$1,000,483
WILLIAM CARTER COMPANY GUAR 144A 02/31 7.375	1,720,000	$1,737,338	$1,721,988
WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5	409,000	$444,861	$437,836
WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75	354,000	$411,862	$400,778
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65	1,130,000	$1,128,896	$1,106,911
WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15	590,000	$587,922	$557,625
WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85	490,000	$442,452	$387,685
WILLIAMS COMPANIES INC SR UNSECURED 03/56 5.95	175,000	$166,581	$158,201
WILLIAMS COMPANIES INC SR UNSECURED 06/30 4.625	875,000	$874,461	$844,004
WILLIAMS COMPANIES INC SR UNSECURED 08/28 5.3	2,955,000	$2,975,418	$2,956,151
WILLIAMS COMPANIES INC SR UNSECURED 09/33 5.6	824,000	$823,993	$804,882
WILLIAMS COMPANIES INC SR UNSECURED 09/36 5.8	2,120,000	$2,116,182	$2,047,003
WILLIAMS COMPANIES INC SR UNSECURED 09/56 6.4	140,000	$140,774	$134,501
WILLIAMS COS INC SR UNSECURED 06/31 7.75	334,000	$368,717	$359,149
WILLIAMS SCOTSMAN INC SR SECURED 144A 04/30 6.625	263,000	$264,297	$261,723
WILLIAMS SCOTSMAN INC SR SECURED 144A 06/29 6.625	439,000	$441,974	$437,390
WILLIAMS SCOTSMAN INC SR SECURED 144A 10/31 7.375	1,067,000	$1,065,151	$1,074,243

WILLIAMSBURG VA ECON DEV AUTH WLLDEV 11/35 FIXED 4.957	2,795,000	$2,795,000	$2,628,363
WILLIS ENGINE SECURITIZATION T WESTF 2025 A A 144A	1,209,271	$1,209,239	$1,175,109
WIND RIVER CLO LTD WINDR 2021 2A A2R 144A	2,175,000	$2,175,000	$2,174,620
WIND RIVER CLO LTD WINDR 2021 2A BR 144A	2,050,000	$2,050,000	$2,051,189
WIND RIVER CLO LTD WINDR 2024 1A AR 144A	250,000	$250,000	$250,093
WINDSOR HOLDINGS III LLC 2025 USD TERM LOAN B due 08/01/2030	2,865,094	$2,876,960	$2,868,160
WINDSOR HOLDINGS III LLC SR SECURED 144A 06/30 8.5	1,913,000	$1,936,451	$1,953,737
WINDSTREAM SERVICES/ESCR SR SECURED 144A 10/31 8.25	4,270,000	$4,415,198	$4,283,173
WINNEBAGO INDUSTRIES SR UNSECURED 01/30 3.25	613,000	$598,674	$558,979
WINTERSHALL DEA FIN 2BV COMPANY GUAR REGS 12/99 VAR	197,000	$224,253	$227,168
WIRECO WORLDGROUP INC 2023 TERM LOAN B due 11/13/2028	246,827	$241,999	$245,053
WIRELESS PROPCO FUNDING LLC SYMTOW 2025 1A A2 144A	1,102,000	$1,051,681	$1,020,445
WIRELESS PROPCO FUNDING LLC SYMTOW 2025 1A B 144A	777,000	$724,768	$711,549
WISE CLO LTD WYZE 2023 2A A1R 144A	6,270,000	$6,270,000	$6,262,773
WISE CLO LTD WYZE 2026 1A A 144A	1,000,000	$998,428	$1,000,311
WOLVERINE WORLD WIDE COMPANY GUAR 144A 08/29 4	550,000	$521,382	$509,291
WOM CHILE HOLDCO SPA UNSECURED 144A 04/32 5	267,007	$238,604	$238,903
WOM MOBILE SA SR SECURED 144A 04/31 11	18,973	$22,647	$18,878
WOODSIDE FINANCE LTD COMPANY GUAR 05/35 6	1,725,000	$1,764,260	$1,696,092
WOODSIDE FINANCE LTD COMPANY GUAR 09/54 5.7	1,500,000	$1,494,808	$1,311,010
WOODWARD CAPITAL MANAGEMENT RCKT 2021 1 A1 144A	404,000	$344,979	$310,981
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES2 A1A 144A	1,040,328	$1,044,308	$1,036,158
WOODWARD CAPITAL MANAGEMENT RCKT 2024 CES5 A3 144A	1,260,000	$1,259,516	$1,241,394
WOODWARD CAPITAL MANAGEMENT RCKT 2025 CES10 A1A 144A	1,214,721	$1,214,628	$1,180,204
WOODWARD CAPITAL MANAGEMENT RCKT 2025 CES10 A1B 144A	1,943,404	$1,943,252	$1,881,037
WOODWARD CAPITAL MANAGEMENT RCKT 2025 CES5 M1 144A	1,500,000	$1,499,781	$1,484,562
WOODWARD CAPITAL MANAGEMENT RCKT 2026 CES5 M1 144A	1,000,000	$999,966	$968,584
WORKDAY INC SR UNSECURED 04/32 3.8	325,000	$324,616	$293,777
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2025 A A2A	323,854	$323,845	$323,911
WORLDLINE SA/FRANCE SR UNSECURED REGS 06/30 5.5	200,000	$228,394	$204,586
WORLDLINE SA/FRANCE SR UNSECURED REGS 09/28 4.125	1,000,000	$1,102,610	$1,071,611
WORLDLINE SA/FRANCE SR UNSECURED REGS 11/29 5.25	600,000	$628,517	$616,639
WORTHINGTON STEEL INC TERM LOAN B due 06/01/2033	585,714	$577,222	$589,557
WP CAREY INC SR UNSECURED 02/31 2.4	400,000	$398,374	$348,212
WPP 2025 LLC COMPANY GUAR 03/36 6.5	2,000,000	$1,983,856	$1,905,489
WPP FINANCE 2013 COMPANY GUAR REGS 06/31 3.625	764,000	$886,535	$833,915
WR GRACE HOLDING LLC SR SECURED 144A 03/31 7.375	736,000	$722,637	$714,978
WR GRACE HOLDING LLC SR SECURED 144A 08/32 6.625	1,815,000	$1,790,346	$1,673,510
WR GRACE HOLDING LLC SR SECURED 144A 08/33 7	1,212,000	$1,212,017	$1,127,883
WR GRACE HOLDING LLC SR UNSECURED 144A 08/29 5.625	1,162,000	$1,106,351	$1,056,368
WRANGLER HOLDCO CORP COMPANY GUAR 144A 04/32 6.625	70,000	$70,484	$68,880
WS ESCROW LLC SR SECURED 144A 06/33 7.75	1,673,000	$1,693,083	$1,689,601
WULF COMPUTE LLC SR SECURED 144A 10/30 7.75	3,589,000	$3,736,911	$3,670,417
WW INTERNATIONAL INC 2025 TAKEBACK TERM LOAN due 06/24/2030	188,096	$179,431	$131,353
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 03/33 5.625	90,000	$90,000	$84,487
WYNDHAM HOTELS + RESORTS COMPANY GUAR 144A 08/28 4.375	927,000	$920,842	$895,483
WYNN MACAU LTD SR UNSECURED 144A 02/34 6.75	400,000	$400,890	$380,450
WYNN MACAU LTD SR UNSECURED 144A 10/27 5.5	268,000	$267,605	$266,341
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 02/31 7.125	800,000	$810,895	$808,577
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 03/33 6.25	306,000	$305,853	$292,291
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 03/35 6.875	3,790,000	$3,771,289	$3,701,373
WYNN RESORTS FINANCE LLC COMPANY GUAR 144A 10/29 5.125	1,387,000	$1,364,590	$1,340,450
XEROX CORPORATION SR SECURED 144A 10/30 10.25	173,000	$156,728	$153,949
XHR LP COMPANY GUAR 144A 06/29 4.875	960,000	$935,422	$923,887
XPLOR T1 LLC 2025 TERM LOAN due 12/01/2032	530,640	$506,674	$510,741
XPLORNET COMMUNICATIONS INC 2024 TAKEBACK TERM LOAN due 10/24/2031	212,254	$175,112	$144,863
XPLR INFRAST OPERATING COMPANY GUAR 144A 01/31 8.375	1,374,000	$1,399,250	$1,423,181
XPLR INFRAST OPERATING COMPANY GUAR 144A 03/33 8.625	1,779,000	$1,799,089	$1,850,245
XPLR INFRAST OPERATING COMPANY GUAR 144A 04/34 7.75	1,184,000	$1,197,278	$1,206,157
XPLR INFRAST OPERATING SR UNSECURED 144A 01/29 7.25	1,357,000	$1,356,461	$1,372,770
XPO INC COMPANY GUAR 144A 02/32 7.125	1,030,000	$1,038,357	$1,038,388
XPO INC COMPANY GUAR 144A 06/31 7.125	75,000	$75,000	$75,734

XPO INC SR SECURED 144A 06/28 6.25	531,000	$531,000	$529,908
XYLEM INC SR UNSECURED 01/32 5.45	609,000	$608,034	$598,850
YAMANA GOLD INC COMPANY GUAR 08/31 2.63	1,000,000	$983,943	$860,286
YONDR JK 1 LLC SR SECURED 144A 06/31 6.875	290,000	$290,578	$267,961
YPF SOCIEDAD ANONIMA SR UNSECURED 144A 06/35 7.55	130,000	$127,506	$121,849
YUM BRANDS INC SR UNSECURED 01/32 4.625	268,000	$249,203	$247,319
YUM BRANDS INC SR UNSECURED 03/31 3.625	800,000	$805,692	$714,963
YUM BRANDS INC SR UNSECURED 144A 01/30 4.75	367,000	$362,281	$350,307
ZAMBIA GOVERNMENT BOND BONDS 02/41 17.59	17,183,000	$969,591	$967,384
ZAYO GROUP HOLDINGS INC 2025 USD TERM LOAN due 03/11/2030	872,589	$850,186	$872,641
ZAYO GROUP HOLDINGS INC SR SECURED 144A 03/30 9.25	2,398,130	$2,388,808	$2,374,149
ZAYO GROUP HOLDINGS INC SR SECURED 144A 09/30 13.75	636,047	$627,147	$623,981
ZEBRA TECHNOLOGIES CORP COMPANY GUAR 144A 06/32 6.5	1,017,000	$1,016,885	$1,001,177
ZEGONA FINANCE PLC SR SECURED REGS 01/32 4.25	154,000	$175,198	$168,997
ZENITH ARC LLC SR SECURED 144A 08/31 8.875	522,000	$487,154	$473,682
ZF EUROPE FINANCE BV COMPANY GUAR REGS 02/32 5.5	100,000	$119,125	$110,559
ZF EUROPE FINANCE BV COMPANY GUAR REGS 03/31 5.75	400,000	$459,480	$449,206
ZF EUROPE FINANCE BV COMPANY GUAR REGS 06/30 7	300,000	$363,245	$354,351
ZF FINANCE GMBH COMPANY GUAR REGS 09/28 3.75	2,800,000	$2,929,595	$3,136,509
ZF NA CAPITAL COMPANY GUAR 144A 03/31 7.5	1,660,000	$1,645,475	$1,632,850
ZF NA CAPITAL COMPANY GUAR 144A 04/28 6.875	490,000	$489,765	$492,924
ZF NA CAPITAL COMPANY GUAR 144A 04/30 6.75	340,000	$327,964	$331,072
ZF NA CAPITAL COMPANY GUAR 144A 04/30 7.125	1,160,000	$1,167,856	$1,144,958
ZF NA CAPITAL COMPANY GUAR 144A 04/32 6.875	2,268,000	$2,225,094	$2,157,759
ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875	2,310,000	$2,133,920	$1,997,463
ZIGGO BOND CO BV COMPANY GUAR 144A 02/30 5.125	2,400,000	$2,272,404	$1,995,371

Retirement Assets

Cash and Short-Term Investments

Security Description	Par Value	Book Value	Market Value
Cash and Short-Term Investments Total		**$5,910,290,898**	**$5,910,022,684**
ANTALIS S.A due 11/10/2026	17,000,000	$16,925,956	$16,925,956
AQUITAINE FDG CO LLC due 03/23/2027	53,750,000	$52,595,405	$52,595,405
AUST + NEW ZEA due 04/02/2027	30,000,000	$30,000,000	$30,000,000
AUSTRALIAN DOLLAR	13,174,418	$9,343,128	$9,165,444
BANK NEW YORK MELLON CORP due 09/29/2027	30,500,000	$30,500,000	$30,500,000
BANK NEW YORK MELLON CORP due 11/23/2026	15,000,000	$14,914,538	$14,914,538
BANK OF MONTREAL due 01/05/2027	24,625,000	$24,625,000	$24,625,000
BANK OF NOVA SCOTIA/THE due 05/20/2027	45,000,000	$43,847,888	$43,847,888
BANK OF NOVA SCOTIA/THE due 11/20/2026	30,000,000	$30,000,000	$30,000,000
BARCLAYS BK PLC NEW YORK BRH I 11/26 FIXED 3.95	25,000,000	$25,000,000	$25,000,000
BARCLAYS BK PLC NEW YORK BRH I 12/26 FIXED 3.8	7,000,000	$7,000,000	$7,000,000
BEDFORD ROW FDG CORP due 12/14/2026	30,000,000	$30,000,000	$30,000,000
BENNINGTON SARK CAP CO due 11/05/2026	50,000,000	$49,805,069	$49,805,069
BNK OF NOVA SCOTIA NY TRI A R TRI A REPO due 10/01/2026	500,000,000	$500,000,000	$500,000,000
BNP PARIBAS NY BRANCH 12/26 FIXED 4.0	45,000,000	$45,000,000	$45,000,000
BPCE due 02/02/2027	39,450,000	$38,898,314	$38,898,314
BRAZILIAN REAL	5,263,834	$1,013,685	$1,017,530
BRITANNIA FDG CO LLC IAM COML 02/27 VAR due 02/18/2027	30,000,000	$30,000,000	$30,000,000
BRITANNIA FDG CO LLC IAM COML 11/26 VAR due 11/06/2026	45,000,000	$45,000,000	$45,000,000
BRITANNIA FDG CO LLC IAM COML due 04/09/2027	25,000,000	$25,000,000	$25,000,000
BROOKFIELD CORPORATE TREAS LTD due 11/20/2026	300,000	$298,229	$298,229
CANADIAN DOLLAR	10,665,459	$7,665,842	$7,512,209
CCBOSHUS6 BANK OF AMERICA CCPC CCBOSHUS6 BANK OF AMERICA CCPC	3,196,000	$3,196,000	$3,196,000
CCBOSZUS6 BOA CCPC COC CCBOSZUS6 BOA CCPC COC	3,477,000	$3,477,000	$3,477,000
CCBRCIUS4 SWBC BRC SWAP CASH COLLATERAL USD	-300,000	-$300,000	-$300,000
CCFARIUS1 WELLS FARGO BOC SWBC	-290,000	-$290,000	-$290,000
CD PROGRAM CERT OF DEPOSIT 3.80% due 10/16/2026	30,100,000	$30,100,000	$30,100,000
CD PROGRAM CERT OF DEPOSIT 3.88% due 10/16/2026	13,250,000	$13,250,000	$13,250,000
CD PROGRAM CERT OF DEPOSIT 4.02% due 01/14/2027	11,750,000	$11,750,000	$11,750,000
CHILEAN PESO	43,941,043	$47,639	$45,163
CITIGROUP TRI PARTY A REPO due 10/01/2026	115,000,000	$115,000,000	$115,000,000
CITIGROUP TRI PARTY C REPO due 10/01/2026	335,000,000	$335,000,000	$335,000,000
COLLAT COMM PAPER V CO 02/27 VAR due 02/22/2027	17,500,000	$17,500,000	$17,500,000
COLOMBIAN PESO	4,022,211,644	$1,213,659	$1,215,868
CONCORD MINUTEMEN CAP due 02/17/2027	55,000,000	$55,000,000	$55,000,000
CONCORD MINUTEMEN CAP due 11/23/2026	35,000,000	$35,000,000	$35,000,000
CREDIT AGRICOLE CORP + INVT BK 12/26 FIXED 3.97	12,000,000	$12,000,000	$12,000,000
CREDIT INDL ET COML INSTL CTF due 04/27/2027	45,000,000	$45,000,000	$45,000,000
CZECH KORUNA	943,884	$44,801	$43,882
DANISH KRONE	7,979,139	$1,230,795	$1,212,368
DEUTSCHE TRI PARTY A REPO due 10/01/2026	460,000,000	$460,000,000	$460,000,000
DNB BK ASA NEW YORK 10/26 FIXED 3.74	30,000,000	$30,000,000	$30,000,000
EGYPTIAN POUND	414,729	$8,090	$7,985
ENDEAVOUR FDG CO LLC due 01/14/2027	50,250,000	$49,649,094	$49,649,094
EURO CURRENCY	11,457,156	$13,155,611	$13,013,609
FALCON ASSET FDG CALL FLTG due 01/20/2027	30,000,000	$30,000,000	$30,000,000
FASTNET FDG CO LLC DISC COML P due 03/29/2027	5,000,000	$4,887,628	$4,887,628
FASTNET FDG CO LLC DISC COML P due 10/07/2026	50,000,000	$49,966,500	$49,966,500
FED HOME LN DISCOUNT NT due 10/01/2026	135,700,000	$135,700,000	$135,700,000
FEDERAL HOME LOAN BANK due 01/20/2027	42,500,000	$42,500,000	$42,500,000
FEDERAL HOME LOAN BANK due 01/29/2027	75,000,000	$75,000,000	$75,000,000
FEDERAL HOME LOAN BANK due 02/25/2027	67,000,000	$67,000,000	$67,000,000
FEDERAL HOME LOAN BANK due 03/30/2027	90,000,000	$90,000,000	$90,000,000
FEDERAL HOME LOAN BANK due 06/15/2027	50,000,000	$50,000,000	$50,000,000
FEDERAL HOME LOAN BANK due 11/23/2026	70,000,000	$70,000,000	$70,000,000

FEDERAL HOME LOAN BANK due 11/25/2026	13,400,000	$13,400,000	$13,400,000
FEDERAL HOME LOAN BANK due 12/08/2026	43,500,000	$43,500,000	$43,500,000
FEDERAL HOME LOAN BANK due 12/11/2026	52,500,000	$52,500,000	$52,500,000
FEDERAL HOME LOAN BANK due 12/24/2026	9,800,000	$9,800,000	$9,800,000
FIRST ABU DHABI BANK PJSC due 10/13/2026	300,000	$299,598	$299,598
FORWARDS HSBC BOC CASH COLLATERAL	-120,000	-$120,000	-$120,000
FORWARDS HSBC COCLLATERAL TBA CASH COLLATERAL	90,000	$90,000	$90,000
FREDDIE MAC due 06/16/2027	90,000,000	$90,021,438	$90,021,438
FROZEN RUSSIA EUR FROZEN RUSSIA EUR	98,592	$0	$0
FROZEN RUSSIA USD FROZEN RUSSIA USD	538,878	$0	$0
FUTURES GOLDMAN COC CASH COLLATERAL	5,560,000	$5,560,000	$5,560,000
GOLDMAN SACS TRI PARTY A REPO due 10/01/2026	500,000,000	$500,000,000	$500,000,000
HONG KONG DOLLAR	26,284,157	$3,351,032	$3,349,687
HQLA FDG LLC SER HURON IAM FLT 12/26 VAR due 12/15/2026	6,000,000	$6,000,000	$6,000,000
HQLA FDG LLC SER HURON SER A D due 11/13/2026	25,000,000	$24,882,049	$24,882,049
HSBC BANK PLC due 05/10/2027	18,750,000	$18,750,000	$18,750,000
HSBC BANK PLC due 12/16/2026	15,000,000	$15,000,000	$15,000,000
HSBC TRI PARTY A REPO due 10/01/2026	100,000,000	$100,000,000	$100,000,000
HUNGARIAN FORINT	60,470	$196	$188
INDIAN RUPEE	3,038,952	$31,131	$31,713
INDONESIAN RUPIAH	2,435,659,732	$137,770	$136,261
ING BK NV DISC COML PAPER due 12/18/2026	45,000,000	$44,618,775	$44,618,775
ING BK NV IAM COML PAPER 05/27 VAR due 05/03/2027	39,600,000	$39,600,000	$39,600,000
ING BK NV IAM COML PAPER 06/27 VAR due 06/23/2027	38,750,000	$38,750,000	$38,750,000
INTREPID FDG CO LLC DISC COML 01/27 ZCP	50,000,000	$49,319,056	$49,319,056
JAPANESE YEN	1,779,369,180	$11,222,482	$11,323,825
JP MORGAN SEC INC TBA CASH COLLATERAL	276,000	$276,000	$276,000
JP MORGAN SEC LLC TPR A TRI PARTY REPO A due 10/01/2026	100,000,000	$100,000,000	$100,000,000
JP MORGAN SEC LLC TPR C TRI PARTY REPO C due 10/01/2026	315,000,000	$315,000,000	$315,000,000
JTI FINL SVCS NORTH AMER LLC 10/26 ZCP due 10/27/2026	250,000	$249,224	$249,224
JTI FINL SVCS NORTH AMER LLC 10/26 ZCP due 10/29/2026	300,000	$298,997	$298,997
KUWAITI DINAR	445	$1,441	$1,441
LEGACY CAPITAL COMPANY due 03/01/2027	25,000,000	$25,000,000	$25,000,000
LEGACY CAPITAL COMPANY due 03/02/2027	25,000,000	$25,000,000	$25,000,000
LLOYDS BANK PLC 10/26 ZCP due 10/26/2026	20,000,000	$19,948,681	$19,948,681
LLOYDS BANK PLC due 12/23/2026	30,000,000	$29,724,717	$29,724,717
LMA SA LMA AMERICAS due 11/18/2026	25,900,000	$25,765,320	$25,765,320
LSEG US FIN CORP DISC COML PAP due 10/16/2026	300,000	$299,465	$299,465
LSEG US FIN CORP DISC COML PAP due 10/21/2026	300,000	$299,292	$299,292
MACKINAC FUNDING due 10/07/2026	50,000,000	$49,967,167	$49,967,167
MACQUARIE BANK LIMITED due 01/19/2027	35,000,000	$35,000,000	$35,000,000
MACQUARIE BANK LIMITED due 04/09/2027	30,000,000	$29,336,583	$29,336,583
MACQUARIE GROUP LTD DISC COML 11/26 ZCP due 11/10/2026	300,000	$298,653	$298,653
MACQUARIE GROUP LTD DISC COML due 10/08/2026	300,000	$299,764	$299,764
MACQUARIE GROUP LTD DISC COML due 10/22/2026	600,000	$598,576	$598,576
MALAYSIAN RINGGIT	1,932,014	$473,275	$473,510
MERRILL LYNCH TRI PARTY A REPO due 10/01/2026	93,910,000	$93,910,000	$93,910,000
MEXICAN PESO (NEW)	1,724,448	$115,045	$95,848
MOROCCAN DIRHAM	342	$42	$35
MOUNTCLIFF FDG LLC due 10/16/2026	25,000,000	$24,958,333	$24,958,333
NATIONAL BK OF CANAD due 10/01/2026	30,000,000	$30,000,000	$30,000,000
NATL AUSTRALIA BK LT due 03/25/2027	25,000,000	$25,000,000	$25,000,000
NATL AUSTRALIA BK LT due 04/23/2027	40,000,000	$40,000,000	$40,000,000
NEW ISRAELI SHEQEL	1,345,021	$448,824	$437,484
NEW TAIWAN DOLLAR	98,935,180	$3,108,286	$3,108,286
NEW ZEALAND DOLLAR	140,069	$80,730	$79,083
NOMURA TRIPARTY A REPO due 10/01/2026	100,000,000	$100,000,000	$100,000,000
NORDEA BK AB PUBL due 02/19/2027	25,000,000	$25,000,000	$25,000,000
NORWEGIAN KRONE	4,006,540	$421,471	$417,899
OVERSEA CHINESE BANKING CORP L due 11/04/2026	43,500,000	$43,500,000	$43,500,000
PARK AVE COLL NOTES due 02/17/2027	40,000,000	$40,000,000	$40,000,000
PARK AVE COLL NOTES due 03/10/2027	25,000,000	$25,000,000	$25,000,000

PARK AVE COLL NOTES due 04/20/2027	37,500,000	$37,500,000	$37,500,000
PERUVIAN SOL	441,775	$131,624	$128,880
PHILIPPINE PESO	1,018,938	$16,259	$16,265
POLISH ZLOTY	233,578	$61,276	$60,824
POUND STERLING	9,055,445	$12,130,367	$12,029,706
QATARI RIAL	762	$209	$209
REGATTA FDG CO LLC DISC COML P due 01/07/2027	43,750,000	$43,249,792	$43,249,792
RELIANCE FDG CO LLC due 11/18/2026	45,000,000	$44,762,400	$44,762,400
ROMANIAN LEU	13,814	$3,031	$2,976
RUB PLACEHOLDER CASH RUB PLACEHOLDER CASH	849,376,958	$0	$0
RYL BNK OF SCOT TRI A REPO due 10/01/2026	45,000,000	$45,000,000	$45,000,000
SAUDI RIYAL	168,583	$44,900	$44,898
SINGAPORE DOLLAR	2,292,944	$1,800,999	$1,795,219
SKANDIN ENS BANKEN AG due 04/01/2027	30,000,000	$30,010,132	$30,010,132
SKANDIN ENS BANKEN AG due 04/21/2027	25,000,000	$25,000,000	$25,000,000
SOCIETE GEN BOC CCSOGIUS9	-1,200,000	-$1,200,000	-$1,200,000
SOUTH AFRICAN RAND	59,051,391	$3,596,416	$3,601,529
SOUTH KOREAN WON	216,832,773	$159,566	$160,202
STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	23,413,493	$23,413,493	$23,413,493
SUMITOMO MITSUI BKG CORP due 01/04/2027	50,000,000	$50,000,000	$50,000,000
SUMITOMO MITSUI BKG CORP due 01/28/2027	40,000,000	$40,000,000	$40,000,000
SVENSKA HANDELSBANKEN AB 03/27 VAR due 03/05/2027	25,000,000	$25,000,000	$25,000,000
SVENSKA HANDELSBANKEN AB due 12/16/2026	45,000,000	$45,000,466	$45,000,466
SWAP CCPC BANK OF AMERICA COC SWAP CASH COLLATERAL	449,000	$449,000	$449,000
SWAP HSBC BOC SWAP CASH COLLATERAL USD	-460,000	-$460,000	-$460,000
SWAP HSBC COC SWAP CASH COLLATERAL USD	220,000	$220,000	$220,000
SWAP JP MORGAN BOC SWAP CASH COLLATERAL USD	530,000	$530,000	$530,000
SWAP JP MORGAN COC SWAP CASH COLLATERAL USD	2,100,000	$2,100,000	$2,100,000
SWAP MERRILL LYNCH COC SWAP CASH COLLATERAL USD	330,000	$330,000	$330,000
SWAP MORGAN STANLEY BOC SWAP CASH COLLATERAL USD	-70,000	-$70,000	-$70,000
SWEDBANK SPARBANKEN SVENGE due 12/23/2026	43,750,000	$43,749,007	$43,749,007
SWEDISH KRONA	86,321,397	$8,699,356	$8,650,652
SWISS FRANC	2,049,551	$2,481,512	$2,454,699
THAILAND BAHT	-103,679	-$3,065	-$3,090
TORONTO DOMINION BK N Y BRH IN due 09/01/2027	35,000,000	$35,000,000	$35,000,000
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/27 VAR due 06/11/2027	19,500,000	$19,500,000	$19,500,000
TOYOTA MOTOR CREDIT due 10/13/2026	9,500,000	$9,488,157	$9,488,157
TURKISH LIRA	-2,409,776	-$49,084	-$49,162
UAE DIRHAM	398,146	$108,404	$108,403
UKRAINE HRYVNIA	587	$13	$13
US DOLLAR (Incl. Pay/Rec)	-643,787,675	-$643,787,675	-$643,787,675
US TREASURY BILL due 03/04/2027	126,405,000	$124,306,235	$124,304,787
US TREASURY BILL due 10/08/2026	45,075,000	$45,043,341	$45,043,341
US TREASURY BILL due 10/15/2026	71,900,000	$71,799,158	$71,799,158
US TREASURY BILL due 10/29/2026	63,177,000	$62,991,217	$62,991,217
US TREASURY BILL due 11/05/2026	3,261,000	$3,249,218	$3,248,616
US TREASURY BILL due 11/12/2026	2,670,000	$2,658,440	$2,658,440
US TREASURY BILL due 11/19/2026	196,855,000	$195,869,756	$195,869,756
US TREASURY BILL due 11/24/2026	109,720,000	$109,087,730	$109,086,069
US TREASURY BILL due 11/27/2026	1,015,000	$1,009,044	$1,009,044
US TREASURY BILL due 12/03/2026	125,000,000	$124,174,875	$124,174,875
US TREASURY BILL due 12/15/2026	1,030,000	$1,021,994	$1,021,534
US TREASURY BILL due 12/17/2026	5,585,000	$5,537,396	$5,537,516
VERTO CAP I 144A DISC COML PAP 11/26 ZCP due 11/13/2026	50,000,000	$49,762,903	$49,762,903
VERTO CAP I COMPARTMENT 11/26 ZCP due 11/12/2026	50,000,000	$49,768,417	$49,768,417
VERTO CAP I COMPARTMENT E DISC 10/26 ZCP due 10/28/2026	55,000,000	$54,832,113	$54,832,113
WELLS FARGO BANK NA due 12/03/2026	12,750,000	$12,750,000	$12,750,000
WESTPAC BKG CORP IAM COML PAPE due 02/23/2027	13,000,000	$13,000,000	$13,000,000
YUAN RENMINBI	-1,384,435,498	-$201,863,306	-$206,465,759
YUAN RENMINBI OFFSHORE	1,386,212,537	$201,698,956	$206,642,945
ZAMBIAN KWACHA	256,676	$13,579	$13,098

Retirement Assets

FX Forwards

Security Description	Notional Value	Market Value
FX Forwards Total		**$44,191,491**
Forward Buy AUD Sell USD settle date 01/05/2027	206,300,000	-$561,255
Forward Buy AUD Sell USD settle date 01/20/2027	142,000,000	-$1,672,700
Forward Buy AUD Sell USD settle date 02/05/2027	155,400,000	-$644,501
Forward Buy AUD Sell USD settle date 02/19/2027	57,000,000	-$330,773
Forward Buy AUD Sell USD settle date 03/05/2027	158,200,000	-$2,071,346
Forward Buy AUD Sell USD settle date 03/19/2027	27,700,000	-$407,918
Forward Buy AUD Sell USD settle date 04/06/2027	145,600,000	-$2,973,447
Forward Buy AUD Sell USD settle date 04/20/2027	55,400,000	-$1,209,617
Forward Buy AUD Sell USD settle date 05/07/2027	50,500,000	-$1,281,830
Forward Buy AUD Sell USD settle date 05/20/2027	22,000,000	-$428,095
Forward Buy AUD Sell USD settle date 08/20/2027	28,200,000	-$706,957
Forward Buy AUD Sell USD settle date 10/02/2026	19,591,000	-$143,013
Forward Buy AUD Sell USD settle date 10/06/2026	51,600,000	-$325,331
Forward Buy AUD Sell USD settle date 10/20/2026	36,200,000	$29,583
Forward Buy AUD Sell USD settle date 11/06/2026	149,200,000	$789,875
Forward Buy AUD Sell USD settle date 11/20/2026	57,000,000	-$240,026
Forward Buy AUD Sell USD settle date 12/04/2026	110,600,000	-$445,841
Forward Buy AUD Sell USD settle date 12/18/2026	135,900,000	-$346,537
Forward Buy BRL Sell USD settle date 10/02/2026	36,993,604	-$27,555
Forward Buy BRL Sell USD settle date 12/16/2026	4,478,644	-$5,380
Forward Buy CAD Sell CNY settle date 12/17/2026	14,678,351	-$10,771
Forward Buy CAD Sell EUR settle date 12/17/2026	7,760,845	-$3,779
Forward Buy CAD Sell GBP settle date 12/17/2026	15,744,734	-$29,597
Forward Buy CAD Sell USD settle date 02/05/2027	18,300,000	-$575,340
Forward Buy CAD Sell USD settle date 02/19/2027	18,300,000	-$512,713
Forward Buy CAD Sell USD settle date 10/02/2026	3,292,096	-$9,811
Forward Buy CAD Sell USD settle date 10/06/2026	175,000,000	-$1,921,625
Forward Buy CAD Sell USD settle date 10/20/2026	19,400,000	-$217,550
Forward Buy CAD Sell USD settle date 11/06/2026	136,700,000	-$3,039,032
Forward Buy CAD Sell USD settle date 11/20/2026	65,300,000	-$1,144,121
Forward Buy CAD Sell USD settle date 12/04/2026	84,700,000	-$1,425,942
Forward Buy CAD Sell USD settle date 12/18/2026	19,400,000	-$336,268
Forward Buy CHF Sell CNY settle date 12/17/2026	7,346,706	-$49,924
Forward Buy CHF Sell DKK settle date 12/17/2026	9,003,898	-$57,837
Forward Buy CHF Sell USD settle date 01/20/2027	45,800,000	-$4,512,455
Forward Buy CHF Sell USD settle date 02/05/2027	38,100,000	-$2,279,424
Forward Buy CHF Sell USD settle date 03/05/2027	48,500,000	-$4,151,297
Forward Buy CHF Sell USD settle date 03/19/2027	28,600,000	-$2,878,544
Forward Buy CHF Sell USD settle date 04/06/2027	46,400,000	-$3,083,182
Forward Buy CHF Sell USD settle date 04/20/2027	27,100,000	-$1,968,803
Forward Buy CHF Sell USD settle date 05/07/2027	9,100,000	-$547,857
Forward Buy CHF Sell USD settle date 06/18/2027	18,800,000	-$1,129,801
Forward Buy CHF Sell USD settle date 07/06/2027	98,000,000	-$5,195,727
Forward Buy CHF Sell USD settle date 07/20/2027	38,000,000	-$1,819,472
Forward Buy CHF Sell USD settle date 11/20/2026	36,800,000	-$3,051,968
Forward Buy CHF Sell USD settle date 12/04/2026	46,500,000	-$6,474,319
Forward Buy CHF Sell USD settle date 12/18/2026	19,000,000	-$2,604,418
Forward Buy CLP Sell USD settle date 10/30/2026	4,207,423,530	-$124,821
Forward Buy CNH Sell USD settle date 10/30/2026	59,976,821	$35,076
Forward Buy COP Sell USD settle date 10/30/2026	24,667,608,916	-$286,144
Forward Buy CZK Sell USD settle date 10/30/2026	93,664,927	-$125,866
Forward Buy EGP Sell USD settle date 10/01/2026	83,510,000	-$26,750
Forward Buy EGP Sell USD settle date 10/29/2026	154,561,493	-$38,820
Forward Buy EGP Sell USD settle date 11/30/2026	83,050,000	$328
Forward Buy EUR Sell RON settle date 10/14/2026	4,183,338	$6,009

Forward Buy EUR Sell USD settle date 01/05/2027	5,100,000	-$123,548
Forward Buy EUR Sell USD settle date 01/20/2027	40,000,000	-$876,378
Forward Buy EUR Sell USD settle date 01/27/2027	116,000	$314
Forward Buy EUR Sell USD settle date 02/05/2027	162,900,000	-$7,367,966
Forward Buy EUR Sell USD settle date 02/19/2027	116,300,000	-$3,876,277
Forward Buy EUR Sell USD settle date 03/05/2027	194,800,000	-$4,341,618
Forward Buy EUR Sell USD settle date 04/06/2027	308,200,000	-$8,353,690
Forward Buy EUR Sell USD settle date 10/02/2026	44,279,779	-$238,037
Forward Buy EUR Sell USD settle date 10/06/2026	303,200,000	-$14,341,294
Forward Buy EUR Sell USD settle date 10/16/2026	417,286	-$9,445
Forward Buy EUR Sell USD settle date 11/20/2026	158,500,000	-$5,236,858
Forward Buy EUR Sell USD settle date 12/16/2026	4,748,000	-$4,110
Forward Buy EUR Sell USD settle date 12/17/2026	1,958,000	-$8,304
Forward Buy EUR Sell USD settle date 12/18/2026	152,300,000	-$3,996,979
Forward Buy GBP Sell USD settle date 01/20/2027	1,700,000	$16,116
Forward Buy GBP Sell USD settle date 02/05/2027	78,800,000	-$1,720,540
Forward Buy GBP Sell USD settle date 02/19/2027	28,900,000	-$260,144
Forward Buy GBP Sell USD settle date 03/05/2027	43,000,000	-$357,799
Forward Buy GBP Sell USD settle date 05/20/2027	27,400,000	-$505,831
Forward Buy GBP Sell USD settle date 07/20/2027	13,100,000	-$396,067
Forward Buy GBP Sell USD settle date 08/06/2027	39,600,000	-$1,310,070
Forward Buy GBP Sell USD settle date 10/02/2026	4,285,942	-$10,774
Forward Buy GBP Sell USD settle date 10/20/2026	148,800,000	-$2,804,098
Forward Buy GBP Sell USD settle date 11/06/2026	234,400,000	-$3,369,177
Forward Buy GBP Sell USD settle date 11/20/2026	103,800,000	-$2,293,141
Forward Buy GBP Sell USD settle date 12/18/2026	132,300,000	-$2,279,399
Forward Buy HUF Sell USD settle date 10/30/2026	1,999,167,807	-$175,548
Forward Buy INR Sell USD settle date 12/16/2026	587,122,028	-$87,197
Forward Buy JPY Sell USD settle date 01/05/2027	35,980,000,000	-$6,209,145
Forward Buy JPY Sell USD settle date 02/19/2027	27,840,000,000	-$641,236
Forward Buy JPY Sell USD settle date 04/20/2027	15,160,000,000	-$341,837
Forward Buy JPY Sell USD settle date 05/07/2027	14,190,000,000	-$2,032,131
Forward Buy JPY Sell USD settle date 10/06/2026	87,710,000,000	-$5,386,351
Forward Buy JPY Sell USD settle date 10/20/2026	38,670,000,000	-$6,163,209
Forward Buy JPY Sell USD settle date 11/06/2026	73,090,000,000	-$9,518,506
Forward Buy JPY Sell USD settle date 12/04/2026	19,530,000,000	-$1,920,540
Forward Buy JPY Sell USD settle date 12/18/2026	4,960,000,000	-$384,489
Forward Buy KRW Sell USD settle date 10/30/2026	5,458,171,650	$24,993
Forward Buy KZT Sell USD settle date 10/30/2026	1,685,492,500	$96,186
Forward Buy MXN Sell USD settle date 10/19/2026	48,320,000	-$131,823
Forward Buy MXN Sell USD settle date 10/30/2026	102,856,411	-$242,069
Forward Buy MXN Sell USD settle date 12/16/2026	7,668,169	-$13,286
Forward Buy NGN Sell USD settle date 11/30/2026	10,885,832,707	$166,684
Forward Buy PEN Sell USD settle date 10/30/2026	25,135,810	-$56,195
Forward Buy PEN Sell USD settle date 11/12/2026	5,641,000	-$40,408
Forward Buy PLN Sell USD settle date 10/30/2026	8,718,398	-$54,709
Forward Buy RON Sell USD settle date 10/30/2026	74,191	-$240
Forward Buy RON Sell USD settle date 12/10/2026	7,337,000	-$47,065
Forward Buy SEK Sell USD settle date 01/05/2027	507,200,000	-$5,024,216
Forward Buy SEK Sell USD settle date 01/20/2027	95,100,000	-$970,019
Forward Buy SEK Sell USD settle date 02/05/2027	370,400,000	-$2,457,814
Forward Buy SEK Sell USD settle date 02/19/2027	194,900,000	-$844,427
Forward Buy SEK Sell USD settle date 03/05/2027	352,600,000	-$2,616,918
Forward Buy SEK Sell USD settle date 03/19/2027	191,800,000	-$1,140,606
Forward Buy SEK Sell USD settle date 04/20/2027	71,900,000	-$615,886
Forward Buy SEK Sell USD settle date 05/07/2027	171,200,000	-$1,423,763
Forward Buy SEK Sell USD settle date 05/20/2027	500,000	-$1,905
Forward Buy SEK Sell USD settle date 10/06/2026	506,300,000	-$5,606,866
Forward Buy SEK Sell USD settle date 10/20/2026	75,400,000	-$741,447
Forward Buy SEK Sell USD settle date 11/06/2026	335,400,000	-$2,703,297
Forward Buy SEK Sell USD settle date 11/20/2026	270,300,000	-$2,497,335
Forward Buy SEK Sell USD settle date 12/04/2026	178,300,000	-$1,256,113

Forward Buy SEK Sell USD settle date 12/18/2026	365,900,000	-$3,330,335
Forward Buy TRY Sell USD settle date 10/06/2026	62,825,936	$10,036
Forward Buy TRY Sell USD settle date 10/13/2026	55,281,569	$7,072
Forward Buy TRY Sell USD settle date 10/15/2026	11,701,168	$1,285
Forward Buy TRY Sell USD settle date 10/19/2026	6,741,897	$772
Forward Buy TRY Sell USD settle date 10/21/2026	2,390,239	$203
Forward Buy TRY Sell USD settle date 10/22/2026	11,293,427	$775
Forward Buy TRY Sell USD settle date 10/30/2026	146,922,718	$6,766
Forward Buy TWD Sell USD settle date 10/30/2026	62,796,743	-$37,934
Forward Buy USD Sell AUD settle date 01/05/2027	141,754,839	-$1,573,287
Forward Buy USD Sell AUD settle date 01/20/2027	98,830,465	$190,616
Forward Buy USD Sell AUD settle date 02/05/2027	108,416,774	$486,721
Forward Buy USD Sell AUD settle date 02/19/2027	39,882,265	$299,816
Forward Buy USD Sell AUD settle date 03/05/2027	145,120,740	$492,368
Forward Buy USD Sell AUD settle date 03/19/2027	38,542,562	$290,727
Forward Buy USD Sell AUD settle date 04/06/2027	137,671,884	$1,835,182
Forward Buy USD Sell AUD settle date 04/20/2027	58,540,302	$1,073,267
Forward Buy USD Sell AUD settle date 05/07/2027	71,265,232	$1,590,354
Forward Buy USD Sell AUD settle date 05/20/2027	30,857,893	$325,557
Forward Buy USD Sell AUD settle date 07/20/2027	20,183,549	$552,117
Forward Buy USD Sell AUD settle date 08/06/2027	3,612,208	$74,585
Forward Buy USD Sell AUD settle date 08/20/2027	40,033,738	$913,589
Forward Buy USD Sell AUD settle date 09/03/2027	3,706,627	$99,970
Forward Buy USD Sell AUD settle date 10/02/2026	14,062,121	$432,661
Forward Buy USD Sell AUD settle date 10/06/2026	35,266,734	-$629,002
Forward Buy USD Sell AUD settle date 10/20/2026	24,516,142	-$661,137
Forward Buy USD Sell AUD settle date 11/03/2026	13,765,695	$142,917
Forward Buy USD Sell AUD settle date 11/06/2026	101,272,293	-$2,470,277
Forward Buy USD Sell AUD settle date 11/20/2026	39,186,104	-$438,565
Forward Buy USD Sell AUD settle date 12/04/2026	75,983,776	-$885,385
Forward Buy USD Sell AUD settle date 12/16/2026	2,625,111	$80,843
Forward Buy USD Sell AUD settle date 12/18/2026	93,405,717	-$1,031,695
Forward Buy USD Sell BRL settle date 10/02/2026	7,173,489	$22,410
Forward Buy USD Sell BRL settle date 11/04/2026	4,009,402	-$37,757
Forward Buy USD Sell BRL settle date 11/19/2026	4,878,999	$29,569
Forward Buy USD Sell CAD settle date 02/05/2027	26,764,727	$823,483
Forward Buy USD Sell CAD settle date 02/19/2027	27,491,930	$753,112
Forward Buy USD Sell CAD settle date 04/20/2027	13,680,592	$450,864
Forward Buy USD Sell CAD settle date 07/06/2027	14,574,635	$12,616
Forward Buy USD Sell CAD settle date 07/20/2027	51,122,594	$123,633
Forward Buy USD Sell CAD settle date 10/02/2026	2,377,720	$58,658
Forward Buy USD Sell CAD settle date 10/06/2026	189,854,493	$1,465,886
Forward Buy USD Sell CAD settle date 10/20/2026	27,500,777	$146,598
Forward Buy USD Sell CAD settle date 11/03/2026	2,328,709	$9,838
Forward Buy USD Sell CAD settle date 11/06/2026	149,979,359	$3,145,445
Forward Buy USD Sell CAD settle date 11/20/2026	97,717,652	$1,197,655
Forward Buy USD Sell CAD settle date 12/04/2026	125,491,710	$1,490,809
Forward Buy USD Sell CAD settle date 12/18/2026	27,789,788	$355,469
Forward Buy USD Sell CHF settle date 01/05/2027	62,101,600	$5,776,269
Forward Buy USD Sell CHF settle date 01/20/2027	94,512,204	$6,167,739
Forward Buy USD Sell CHF settle date 02/05/2027	107,304,549	$3,466,200
Forward Buy USD Sell CHF settle date 02/19/2027	36,115,294	$1,158,740
Forward Buy USD Sell CHF settle date 03/05/2027	121,697,281	$6,886,031
Forward Buy USD Sell CHF settle date 03/19/2027	72,385,955	$4,309,111
Forward Buy USD Sell CHF settle date 04/06/2027	119,690,950	$5,037,114
Forward Buy USD Sell CHF settle date 04/20/2027	69,535,956	$3,027,738
Forward Buy USD Sell CHF settle date 05/07/2027	72,220,149	$2,987,160
Forward Buy USD Sell CHF settle date 05/20/2027	36,066,516	$1,701,197
Forward Buy USD Sell CHF settle date 06/04/2027	61,398,648	$3,150,708
Forward Buy USD Sell CHF settle date 06/18/2027	60,114,990	$2,381,948
Forward Buy USD Sell CHF settle date 07/06/2027	187,252,172	$5,109,254
Forward Buy USD Sell CHF settle date 07/20/2027	85,150,596	$2,235,817

Forward Buy USD Sell CHF settle date 08/06/2027	60,679,731	$102,456
Forward Buy USD Sell CHF settle date 08/20/2027	36,343,729	$581,371
Forward Buy USD Sell CHF settle date 09/03/2027	61,339,918	$549,092
Forward Buy USD Sell CHF settle date 09/17/2027	36,256,334	$367,681
Forward Buy USD Sell CHF settle date 11/06/2026	48,996,109	$1,135,403
Forward Buy USD Sell CHF settle date 11/20/2026	82,921,698	$5,231,579
Forward Buy USD Sell CHF settle date 12/04/2026	122,794,337	$11,073,445
Forward Buy USD Sell CHF settle date 12/18/2026	61,282,657	$5,566,691
Forward Buy USD Sell CLP settle date 10/30/2026	5,720,023	$274,542
Forward Buy USD Sell CNH settle date 10/30/2026	602,022	-$316
Forward Buy USD Sell CNY settle date 12/17/2026	47,379,041	$377,236
Forward Buy USD Sell COP settle date 10/30/2026	3,840,000	$125,346
Forward Buy USD Sell CZK settle date 10/30/2026	4,540,000	$60,848
Forward Buy USD Sell EGP settle date 10/01/2026	1,604,928	-$2,889
Forward Buy USD Sell EGP settle date 10/29/2026	989,309	-$8,734
Forward Buy USD Sell EUR settle date 01/05/2027	136,172,946	$7,075,403
Forward Buy USD Sell EUR settle date 01/20/2027	182,331,324	$7,278,276
Forward Buy USD Sell EUR settle date 01/27/2027	5,619,073	$129,653
Forward Buy USD Sell EUR settle date 02/05/2027	374,649,967	$14,831,159
Forward Buy USD Sell EUR settle date 02/19/2027	266,960,129	$4,507,238
Forward Buy USD Sell EUR settle date 03/05/2027	453,946,084	$4,644,475
Forward Buy USD Sell EUR settle date 04/06/2027	586,793,903	$7,068,102
Forward Buy USD Sell EUR settle date 05/07/2027	131,574,507	$2,272,949
Forward Buy USD Sell EUR settle date 05/20/2027	43,096,270	$889,712
Forward Buy USD Sell EUR settle date 06/04/2027	181,158,645	-$168,724
Forward Buy USD Sell EUR settle date 06/18/2027	136,994,962	$115,415
Forward Buy USD Sell EUR settle date 08/06/2027	45,190,017	-$32,579
Forward Buy USD Sell EUR settle date 09/03/2027	139,580,174	$2,022,917
Forward Buy USD Sell EUR settle date 10/02/2026	51,732,518	$1,437,334
Forward Buy USD Sell EUR settle date 10/06/2026	444,015,320	$13,459,554
Forward Buy USD Sell EUR settle date 10/16/2026	3,300,130	$29,670
Forward Buy USD Sell EUR settle date 11/03/2026	37,092,064	$200,411
Forward Buy USD Sell EUR settle date 11/04/2026	12,281,626	$8,760
Forward Buy USD Sell EUR settle date 11/20/2026	274,676,953	$4,373,902
Forward Buy USD Sell EUR settle date 12/16/2026	129,419,519	$2,014,763
Forward Buy USD Sell EUR settle date 12/17/2026	66,414,953	$562,784
Forward Buy USD Sell EUR settle date 12/18/2026	317,783,978	$8,407,595
Forward Buy USD Sell GBP settle date 01/20/2027	90,841,359	$1,927,875
Forward Buy USD Sell GBP settle date 02/05/2027	157,856,608	$756,255
Forward Buy USD Sell GBP settle date 02/19/2027	38,039,659	-$372,917
Forward Buy USD Sell GBP settle date 03/05/2027	56,677,360	-$478,393
Forward Buy USD Sell GBP settle date 05/20/2027	54,669,909	$30,459
Forward Buy USD Sell GBP settle date 06/18/2027	70,350,977	$419,110
Forward Buy USD Sell GBP settle date 07/06/2027	53,731,712	$1,081,572
Forward Buy USD Sell GBP settle date 07/20/2027	104,629,062	$124,032
Forward Buy USD Sell GBP settle date 08/06/2027	106,737,511	$1,431,695
Forward Buy USD Sell GBP settle date 10/02/2026	8,442,362	$217,928
Forward Buy USD Sell GBP settle date 10/20/2026	250,678,910	$637,012
Forward Buy USD Sell GBP settle date 11/03/2026	4,579,156	-$6,137
Forward Buy USD Sell GBP settle date 11/06/2026	363,272,189	-$530,859
Forward Buy USD Sell GBP settle date 11/20/2026	209,462,931	$2,307,976
Forward Buy USD Sell GBP settle date 12/16/2026	14,140,619	$150,076
Forward Buy USD Sell GBP settle date 12/17/2026	28,467,567	$134,819
Forward Buy USD Sell GBP settle date 12/18/2026	229,598,460	$1,293,413
Forward Buy USD Sell HUF settle date 10/16/2026	295,337	$2,474
Forward Buy USD Sell HUF settle date 10/30/2026	7,000,149	$147,117
Forward Buy USD Sell IDR settle date 12/16/2026	1,621,046	$20,473
Forward Buy USD Sell INR settle date 12/16/2026	378,412	$5,769
Forward Buy USD Sell JPY settle date 01/05/2027	350,811,117	$1,024,543
Forward Buy USD Sell JPY settle date 02/19/2027	236,258,685	-$2,678,747
Forward Buy USD Sell JPY settle date 04/20/2027	128,658,650	-$1,491,587
Forward Buy USD Sell JPY settle date 05/07/2027	183,768,063	-$398,859

Forward Buy USD Sell JPY settle date 07/20/2027	97,091,522	$948,151
Forward Buy USD Sell JPY settle date 08/06/2027	98,582,408	$2,237,299
Forward Buy USD Sell JPY settle date 08/20/2027	94,175,590	$1,508,081
Forward Buy USD Sell JPY settle date 09/03/2027	63,751,503	$1,202,890
Forward Buy USD Sell JPY settle date 10/06/2026	619,662,855	$2,231,825
Forward Buy USD Sell JPY settle date 10/20/2026	308,681,485	$3,099,779
Forward Buy USD Sell JPY settle date 11/06/2026	504,447,011	$6,372,357
Forward Buy USD Sell JPY settle date 12/04/2026	214,313,988	-$1,670,445
Forward Buy USD Sell JPY settle date 12/17/2026	10,531,903	-$6,558
Forward Buy USD Sell JPY settle date 12/18/2026	62,977,980	-$544,460
Forward Buy USD Sell KRW settle date 10/30/2026	4,039,605	$11,613
Forward Buy USD Sell KZT settle date 10/30/2026	4,411,184	-$421,841
Forward Buy USD Sell MXN settle date 10/19/2026	6,550,978	$226,899
Forward Buy USD Sell MXN settle date 10/30/2026	20,336,132	$584,293
Forward Buy USD Sell MYR settle date 12/16/2026	2,486,968	-$485
Forward Buy USD Sell PEN settle date 10/30/2026	5,061,000	$47,928
Forward Buy USD Sell PEN settle date 11/12/2026	2,794,063	$28,916
Forward Buy USD Sell PLN settle date 10/30/2026	9,329,928	$140,607
Forward Buy USD Sell RON settle date 10/30/2026	8,279,214	$47,769
Forward Buy USD Sell RON settle date 12/10/2026	1,575,251	$3,598
Forward Buy USD Sell SEK settle date 01/05/2027	73,863,125	$5,955,619
Forward Buy USD Sell SEK settle date 01/20/2027	21,200,032	$1,978,325
Forward Buy USD Sell SEK settle date 02/05/2027	58,502,781	$3,520,581
Forward Buy USD Sell SEK settle date 02/19/2027	30,500,314	$773,012
Forward Buy USD Sell SEK settle date 03/05/2027	55,321,564	$2,818,506
Forward Buy USD Sell SEK settle date 03/19/2027	30,763,408	$1,301,065
Forward Buy USD Sell SEK settle date 04/20/2027	18,082,218	$1,113,208
Forward Buy USD Sell SEK settle date 05/07/2027	36,875,383	$2,276,216
Forward Buy USD Sell SEK settle date 05/20/2027	2,695,868	$155,969
Forward Buy USD Sell SEK settle date 06/04/2027	17,860,392	$361,295
Forward Buy USD Sell SEK settle date 07/06/2027	17,695,806	-$27,490
Forward Buy USD Sell SEK settle date 07/20/2027	10,131,959	$20,244
Forward Buy USD Sell SEK settle date 08/06/2027	17,897,661	$145,602
Forward Buy USD Sell SEK settle date 08/20/2027	10,251,363	$123,226
Forward Buy USD Sell SEK settle date 09/03/2027	18,040,052	$261,934
Forward Buy USD Sell SEK settle date 09/17/2027	10,222,646	$79,631
Forward Buy USD Sell SEK settle date 10/06/2026	74,282,994	$6,852,019
Forward Buy USD Sell SEK settle date 10/20/2026	18,853,485	$1,717,800
Forward Buy USD Sell SEK settle date 11/06/2026	55,081,943	$3,922,706
Forward Buy USD Sell SEK settle date 11/20/2026	40,299,110	$3,159,302
Forward Buy USD Sell SEK settle date 12/04/2026	36,373,208	$1,696,866
Forward Buy USD Sell SEK settle date 12/18/2026	50,230,260	$3,780,775
Forward Buy USD Sell THB settle date 12/16/2026	1,084,276	$17,394
Forward Buy USD Sell TRY settle date 10/16/2026	123,027	-$2,592
Forward Buy USD Sell TRY settle date 10/19/2026	114	-$1
Forward Buy USD Sell TWD settle date 10/30/2026	1,965,592	-$474
Forward Buy USD Sell UZS settle date 10/30/2026	961,414	-$4,537
Forward Buy USD Sell ZAR settle date 10/21/2026	9,258,759	$170,145
Forward Buy USD Sell ZAR settle date 10/30/2026	5,490,038	$72,432
Forward Buy USD Sell ZAR settle date 11/17/2026	3,624,378	$26,071
Forward Buy USD Sell ZAR settle date 12/21/2026	63,169	-$4,302
Forward Buy UZS Sell USD settle date 10/30/2026	11,440,829,567	$34,363
Forward Buy ZAR Sell USD settle date 10/30/2026	86,685,043	-$44,815
Forward Buy ZAR Sell USD settle date 11/17/2026	8,310,000	$737

Retirement Assets

Derivatives

Security Description	Notional Value/ # of Contracts	Book Value	Market Value
Derivatives Total		**$5,161,262**	**$10,786,941**
3 MONTH SOFR FUT DEC27 XCME 20280314	-20,000,000	$0	$0
3 MONTH SOFR FUT DEC28 XCME 20290320	7,250,000	$0	$0
3 MONTH SOFR FUT SEP26 XCME 20261215	-14,500,000	$0	$0
AUST 10Y BOND FUT DEC26 XSFE 20261215	11,500,000	$0	$0
BRYTMPBU2 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP	-35,000,000	-$7,203,054	-$6,765,704
BRYTMPBU2 IRS BRL R F 9.66100 2 NDFPREDISWAP	35,000,000	$7,203,054	$5,928,831
BWU0204Z4 IRS USD P F 3.75000 SWU0204Z4 CCPOIS	-8,600,000	-$8,600,000	-$8,220,739
BWU0204Z4 IRS USD R V 12MSOFR SWUV204Z6 CCPOIS	8,600,000	$8,802,394	$8,600,000
BWU025TR4 IRS USD P F 3.75000 SWU025TR4 CCPOIS	-40,100,000	-$40,100,000	-$38,869,373
BWU025TR4 IRS USD R V 12MSOFR SWUV25TR6 CCPOIS	40,100,000	$39,176,056	$40,100,000
BWU02CLU0 IRS USD P F 3.98235 SWU02CLU0 CCPOIS	-245,000,000	-$245,000,000	-$244,999,481
BWU02CLU0 IRS USD R V 12MSOFR SWUV2CLU2 CCPOIS	245,000,000	$244,918,646	$245,000,000
BWU02G0K6 IRS USD P F 3.25000 SWU02G0K6 CCPOIS	-14,100,000	-$14,100,000	-$13,367,269
BWU02G0K6 IRS USD R V 12MSOFR SWUV2G0K8 CCPOIS	14,100,000	$14,321,014	$14,100,000
BWU02J4V2 IRS CZK P F 3.57500 SWU02J4V2 CCPVANILLA	-53,918,000	-$2,593,650	-$2,392,111
BWU02J4V2 IRS CZK R V 06MPRIBO SWUV2J4V4 CCPVANILLA	53,918,000	$2,633,536	$2,506,712
BWU02JZF3 IRS USD P F 3.50000 SWU02JZF3 CCPOIS	-51,600,000	-$51,600,000	-$50,746,577
BWU02JZF3 IRS USD R V 12MSOFR SWUV2JZF5 CCPOIS	51,600,000	$51,354,599	$51,600,000
BWU02L1O6 IRS USD P F 3.75000 SWU02L1O6 CCPOIS	-14,000,000	-$14,000,000	-$13,446,781
BWU02L1O6 IRS USD R V 12MSOFR SWUV2L1O8 CCPOIS	14,000,000	$13,662,617	$14,000,000
BWU02PP37 IRS USD P F 4.00000 SWU02PP37 CCPOIS	-74,750,000	-$74,750,000	-$69,872,336
BWU02PP37 IRS USD R V 12MSOFR SWUV2PP39 CCPOIS	74,750,000	$74,784,205	$74,750,000
BWU02PP78 IRS USD P F 4.25000 SWU02PP78 CCPOIS	-16,750,000	-$16,750,000	-$14,925,936
BWU02PP78 IRS USD R V 12MSOFR SWUV2PP70 CCPOIS	16,750,000	$17,276,046	$16,750,000
BWU02R1H8 IRS EUR P F 3.25000 SWU02R1H8 CCPVANILLA	-9,989,000	-$11,601,882	-$10,736,966
BWU02R1H8 IRS EUR R V 06MEURIB SWUV2R1H0 CCPVANILLA	9,989,000	$11,848,946	$11,346,005
BYD8VDQ37 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP	-2,617,000	-$476,425	-$505,881
BYD8VDQ37 IRS BRL R F 12.09000 2 NDFPREDISWAP	2,617,000	$476,425	$463,815
BYD9PCVQ7 IRS USD P F 3.61900 2 CCPOIS	-6,925,000	-$6,925,000	-$6,588,487
BYD9PCVQ7 IRS USD R V 12MSOFR 1 CCPOIS	6,925,000	$6,925,065	$6,925,000
BYDM8MQA6 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP	-17,305,000	-$3,170,662	-$3,345,157
BYDM8MQA6 IRS BRL R F 13.09250 2 NDFPREDISWAP	17,305,000	$3,170,662	$3,229,155
BYDSC89Z3 BLACKROCK SWAPTION 4.3 PUT USD 20270920	-22,810,000	-$66,719	-$340,017
BYDXQZ4P4 BLACKROCK SWAPTION 3.85 PUT USD 20261021	-20,066,000	-$25,083	-$347,944
BYJ2Z5GA2 BLACKROCK SWAPTION 3.2 PUT EUR 20261020	-16,544,000	-$25,646	-$134,544
BYJ3SETL1 BLACKROCK SWAPTION 3.52 PUT EUR 20261106	-3,316,000	-$20,857	-$70,874
BYJ3USZF3 BLACKROCK SWAPTION 4.8 PUT GBP 20261109	-3,510,684	-$12,872	-$10,757
BYJ3USZG1 BLACKROCK SWAPTION 5.5 PUT GBP 20261109	5,266,000	$7,896	$1,644
BYJ65X3Q4 BLACKROCK SWAPTION 4.65 PUT USD 20261009	-1,321,000	-$10,832	-$63,790
BYJ81JMA9 BLACKROCK SWAPTION 4.5 PUT USD 20261008	-3,108,700	-$11,900	-$96,443
BYJ86F4D6 BLACKROCK SWAPTION 3.075 PUT EUR 2026101	-7,411,000	-$12,563	-$77,687
BYJ86F4E4 BLACKROCK SWAPTION 3.13 PUT EUR 20261012	-3,166,800	-$9,369	-$77,441
BYJ8VDS13 BLACKROCK SWAPTION 4.35 PUT USD 20261021	-5,349,000	-$16,336	-$110,905
BYJ9UU3B9 BLACKROCK SWAPTION 4.5 PUT USD 20261102	-12,405,000	-$19,538	-$77,507
BYJARTH51 BLACKROCK SWAPTION 3.69 CALL GBP 2027021	-3,126,000	-$3,969	-$1,240
BYJARTH69 BLACKROCK SWAPTION 4.95 PUT GBP 20270215	-6,251,000	-$12,666	-$35,600
BYJARTH77 BLACKROCK SWAPTION 4.1 CALL GBP 20270215	-783,000	-$4,284	-$1,744
BYJBNSAZ6 IRS EUR P F 3.38523 2 CCPVANILLA	-344,200	-$399,995	-$379,819
BYJBNSAZ6 IRS EUR R V 06MEURIB 1 CCPVANILLA	344,200	$402,155	$390,960
BYJBNTFV8 IRS EUR P F 3.09180 2 CCPVANILLA	-9,830,000	-$11,423,445	-$11,085,624
BYJBNTFV8 IRS EUR R V 06MEURIB 1 CCPVANILLA	9,830,000	$11,423,499	$11,165,405
BYJD3XB33 TRS USD P V 12MSOFR BYJD3XB58 IBOXXTRS	-1,058,595	-$1,058,595	-$1,058,595
BYJD3XB33 TRS USD R E BYJD3XB41 IBOXXTRS	3,168	$1,058,595	$1,038,592
BYJD4MGP2 TRS USD P V 12MSOFR BYJD4MGR8 IBOXXTRS	-12,289,563	-$12,289,563	-$12,289,563

BYJD4MGP2 TRS USD R E BYJD4MGQ0 IBOXXTRS	30,840	$12,289,563	$12,115,876
BYJDGF1E5 TRS USD P E BYJDGF1F2 IBOXXTRS	-3,242	-$1,295,161	-$1,273,796
BYJDGF1E5 TRS USD R V 12MSOFR BYJDGF1G0 IBOXXTRS	1,295,300	$1,295,161	$1,295,300
BYJDK8VV5 BLACKROCK SWAPTION 4.5 CALL USD 20261222	2,070,617	$22,685	$10,610
BYJDK8VW3 BLACKROCK SWAPTION 4.2 CALL USD 20261222	-2,070,617	-$5,180	-$3,278
BYJDYCUH3 BLACKROCK SWAPTION 4.5 CALL USD 20270325	-5,151,000	-$16,081	-$14,714
BYJDYCUJ9 BLACKROCK SWAPTION 4.35 CALL USD 2027032	-5,151,000	-$12,063	-$11,032
BYJDYCUK6 BLACKROCK SWAPTION 5.15 PUT USD 20270325	-3,609,000	-$14,694	-$14,378
BYJDYCUL4 BLACKROCK SWAPTION 5.4 PUT USD 20270325	-5,151,000	-$14,081	-$13,685
E-MINI RUSS 1000 DEC26 XCME 20261218	550	$0	$0
EURO-BOBL FUTURE DEC26 XEUR 20261208	-20,500,000	$0	$0
EURO-BUND FUTURE DEC26 XEUR 20261208	-9,800,000	$0	$0
EURO-BUXL 30Y BND DEC26 XEUR 20261208	-700,000	$0	$0
EURO-OAT FUTURE DEC26 XEUR 20261208	-1,700,000	$0	$0
EURO-SCHATZ FUT DEC26 XEUR 20261208	6,400,000	$0	$0
FED FUND 30DAY SEP26 XCBT 20260930	-35,002,800	$0	$0
HANG SENG IDX FUT OCT26 XHKF 20261029	200	$0	$0
LONG GILT FUTURE DEC26 IFLL 20261229	12,900,000	$0	$0
MICRO EMIN RUS2000DEC26 XCME 20261218	295	$0	$0
MSCI EAFE DEC26 IFUS 20261218	42,450	$0	$0
MSCI EMGMKT DEC26 IFUS 20261218	11,800	$0	$0
NASDAQ 100 E-MINI DEC26 XCME 20261218	20	$0	$0
S+P MID 400 EMINI DEC26 XCME 20261218	2,000	$0	$0
S+P/TSX 60 IX FUT DEC26 XMOD 20261217	13,400	$0	$0
S+P500 EMINI FUT DEC26 XCME 20261218	15,100	$0	$0
S95NC6713 CDS EUR P V 03MEVENT 1 CCPCDX	-1,249,578	-$1,273,882	-$1,419,333
S95NC6713 CDS EUR R F 5.00000 2 CCPCDX	1,249,578	$1,290,842	$1,452,502
S97SYLTG6 CDS USD P V 03MEVENT 1 CCPCDX	-52,315,000	-$52,315,000	-$52,315,000
S97SYLTG6 CDS USD R F 1.00000 2 CCPCDX	52,315,000	$53,370,294	$53,262,932
S97TFUYD6 CDS USD P V 03MEVENT 1 CCPCDX	-21,810,000	-$21,810,000	-$21,810,000
S97TFUYD6 CDS USD R F 5.00000 2 CCPCDX	21,810,000	$23,227,650	$23,228,588
SHORT EURO-BTP FU DEC26 XEUR 20261208	1,300,000	$0	$0
SRYHJ8E03 IRS USD P V 12MSOFR 1 CCPOIS	-4,008,783	-$4,008,783	-$4,008,783
SRYHJ8E03 IRS USD R F 3.13750 2 CCPOIS	4,008,783	$4,008,820	$3,723,985
SRYRHGUG2 IRS USD P V 12MSOFR 1 CCPOIS	-7,680,300	-$7,680,300	-$7,680,300
SRYRHGUG2 IRS USD R F 3.87000 2 CCPOIS	7,680,300	$7,680,333	$7,602,161
SWPC0NWZ5 CDS USD P V 03MEVENT 2 CCPCDX	-1,067,000	-$1,067,000	-$1,067,000
SWPC0NWZ5 CDS USD R F 5.00000 1 CCPCDX	1,067,000	$1,148,031	$1,137,512
SWPC0OB94 CDS USD P V 03MEVENT 2 CCPCDX	-31,270,000	-$31,270,000	-$31,270,000
SWPC0OB94 CDS USD R F 1.00000 1 CCPCDX	31,270,000	$31,866,088	$31,879,279
SWPC0ODZ4 CDS USD P V 03MEVENT 2 CCPCDX	-23,422,000	-$23,422,000	-$23,422,000
SWPC0ODZ4 CDS USD R F 5.00000 1 CCPCDX	23,422,000	$24,922,506	$24,949,345
SWPC0OQA5 CDS USD P V 03MEVENT 2 CCPCDX	-48,170,000	-$48,170,000	-$48,170,000
SWPC0OQA5 CDS USD R F 1.00000 1 CCPCDX	48,170,000	$49,106,598	$49,042,826
SWPC0OTT1 CDS USD P V 03MEVENT 2 CCPCDX	-3,700,000	-$3,700,000	-$3,700,000
SWPC0OTT1 CDS USD R F 5.00000 1 CCPCDX	3,700,000	$3,944,575	$3,940,659
SWU01XLH4 IRS AUD P V 06MBBSW SWUV1XLH6 CCPVANILLA	-29,800,000	-$19,627,814	-$20,731,863
SWU01XLH4 IRS AUD R F 4.75000 SWU01XLH4 CCPVANILLA	29,800,000	$19,732,813	$20,183,429
SWU02D1W6 IRS CZK P V 06MPRIBO SWUV2D1W8 CCPVANILLA	-59,900,000	-$2,471,974	-$2,784,822
SWU02D1W6 IRS CZK R F 3.36500 SWU02D1W6 CCPVANILLA	59,900,000	$2,444,828	$2,662,061
SWU02HWT0 IRS BRL P V 00MBRCDI SWUV2HWT2 CCPNDFPREDISWAP	-2,900,000	-$510,820	-$560,587
SWU02HWT0 IRS BRL R F 13.32000 SWU02HWT0 CCPNDFPREDISWAP	2,900,000	$510,820	$550,300
SWU02HXE2 IRS BRL P V 00MBRCDI SWUV2HXE4 CCPNDFPREDISWAP	-5,100,000	-$898,338	-$985,860
SWU02HXE2 IRS BRL R F 13.92550 SWU02HXE2 CCPNDFPREDISWAP	5,100,000	$898,338	$986,752
SWU02HXM4 IRS BRL P V 00MBRCDI SWUV2HXM6 CCPNDFPREDISWAP	-26,700,000	-$4,703,064	-$5,161,265
SWU02HXM4 IRS BRL R F 13.29140 SWU02HXM4 CCPNDFPREDISWAP	26,700,000	$4,703,064	$5,062,819
SWU02HXN2 IRS BRL P V 00MBRCDI SWUV2HXN4 CCPNDFPREDISWAP	-40,300,000	-$7,098,632	-$7,790,225
SWU02HXN2 IRS BRL R F 13.92710 SWU02HXN2 CCPNDFPREDISWAP	40,300,000	$7,098,632	$7,797,315
SWU02MSQ0 IRS BRL P V 00MBRCDI SWUV2MSQ2 CCPNDFPREDISWAP	-19,800,000	-$3,683,858	-$3,827,455
SWU02MSQ0 IRS BRL R F 12.86690 SWU02MSQ0 CCPNDFPREDISWAP	19,800,000	$3,683,858	$3,717,412
SWU02MSS6 IRS BRL P V 00MBRCDI SWUV2MSS8 CCPNDFPREDISWAP	-2,700,000	-$502,344	-$521,926
SWU02MSS6 IRS BRL R F 12.90500 SWU02MSS6 CCPNDFPREDISWAP	2,700,000	$502,344	$511,026

SWU02MZX7 IRS BRL P V 00MBRCDI SWUV2MZX9 CCPNDFPREDISWAP	-52,700,000	-$9,541,743	-$10,187,217
SWU02MZX7 IRS BRL R F 13.25750 SWU02MZX7 CCPNDFPREDISWAP	52,700,000	$9,541,743	$10,054,146
SWU02NML5 IRS BRL P V 00MBRCDI SWUV2NML7 CCPNDFPREDISWAP	-10,200,000	-$1,954,266	-$1,971,719
SWU02NML5 IRS BRL R F 13.01500 SWU02NML5 CCPNDFPREDISWAP	10,200,000	$1,954,266	$1,926,231
SWU02NMM3 IRS BRL P V 00MBRCDI SWUV2NMM5 CCPNDFPREDISWAP	-12,100,000	-$2,318,296	-$2,339,000
SWU02NMM3 IRS BRL R F 12.82000 SWU02NMM3 CCPNDFPREDISWAP	12,100,000	$2,318,296	$2,290,620
SWU02OHA3 IRS BRL P V 00MBRCDI SWUV2OHA5 CCPNDFPREDISWAP	-1,900,000	-$369,431	-$367,281
SWU02OHA3 IRS BRL R F 13.24500 SWU02OHA3 CCPNDFPREDISWAP	1,900,000	$369,431	$361,491
SWU02OHB1 IRS BRL P V 00MBRCDI SWUV2OHB3 CCPNDFPREDISWAP	-14,700,000	-$2,850,772	-$2,841,596
SWU02OHB1 IRS BRL R F 13.25500 SWU02OHB1 CCPNDFPREDISWAP	14,700,000	$2,847,309	$2,797,651
SWU02OJY9 IRS BRL P V 00MBRCDI SWUV2OJY1 CCPNDFPREDISWAP	-1,800,000	-$345,056	-$347,950
SWU02OJY9 IRS BRL R F 13.56000 SWU02OJY9 CCPNDFPREDISWAP	1,800,000	$345,056	$345,369
SWU02OQ47 IRS BRL P V 00MBRCDI SWUV2OQ49 CCPNDFPREDISWAP	-9,600,000	-$1,841,616	-$1,855,736
SWU02OQ47 IRS BRL R F 13.68100 SWU02OQ47 CCPNDFPREDISWAP	9,600,000	$1,839,082	$1,850,758
SWU02OQ62 IRS BRL P V 00MBRCDI SWUV2OQ64 CCPNDFPREDISWAP	-400,000	-$76,876	-$77,322
SWU02OQ62 IRS BRL R F 13.72500 SWU02OQ62 CCPNDFPREDISWAP	400,000	$76,876	$77,195
SWU02R1G0 IRS EUR P V 06MEURIB SWUV2R1G2 CCPVANILLA	-16,225,000	-$18,870,870	-$18,429,165
SWU02R1G0 IRS EUR R F 3.25000 SWU02R1G0 CCPVANILLA	16,225,000	$18,713,773	$17,702,307
SYD9Y0A52 IRS INR P V 06MMIBOR 1 CCPNDFOIS	-50,866,909	-$605,486	-$530,817
SYD9Y0A52 IRS INR R F 6.12300 2 CCPNDFOIS	50,866,909	$605,493	$525,689
SYD9Y0Q06 IRS INR P V 06MMIBOR 1 CCPNDFOIS	-50,866,910	-$605,342	-$530,817
SYD9Y0Q06 IRS INR R F 6.11600 2 CCPNDFOIS	50,866,910	$605,349	$525,575
SYDB5DAG7 IRS MXN P V 00MTIEF 1 CCPOIS	-24,040,300	-$1,177,249	-$1,336,199
SYDB5DAG7 IRS MXN R F 9.11000 2 CCPOIS	24,040,300	$1,177,268	$1,379,217
SYDB5KAY2 IRS MXN P V 00MTIEF 1 CCPOIS	-24,411,400	-$1,195,421	-$1,356,826
SYDB5KAY2 IRS MXN R F 9.04000 2 CCPOIS	24,411,400	$1,195,433	$1,401,034
SYDCPP853 IRS USD P V 12MSOFR 1 CCPOIS	-2,842,642	-$2,842,642	-$2,842,642
SYDCPP853 IRS USD R F 3.67000 2 CCPOIS	2,842,642	$2,842,689	$2,615,924
SYDD0R326 IRS USD P V 12MSOFR 1 CCPOIS	-3,440,703	-$3,440,703	-$3,440,703
SYDD0R326 IRS USD R F 3.70000 2 CCPOIS	3,440,703	$3,440,760	$3,172,091
SYDKXF4W3 IRS EUR P V 06MEURIB 1 CCPVANILLA	-947,839	-$1,079,826	-$1,076,603
SYDKXF4W3 IRS EUR R F 2.20000 2 CCPVANILLA	947,839	$1,079,837	$1,026,343
SYDMNH5P0 IRS USD P V 12MSOFR 1 CCPOIS	-1,719,106	-$1,719,106	-$1,719,106
SYDMNH5P0 IRS USD R F 3.75000 2 CCPOIS	1,719,106	$1,719,134	$1,583,237
SYDQ3ZF80 IRS USD P V 12MSOFR 1 CCPOIS	-7,272,365	-$7,272,365	-$7,272,365
SYDQ3ZF80 IRS USD R F 3.50000 2 CCPOIS	7,272,365	$7,272,421	$7,112,232
SYDVP27D6 IRS GBP P V 12MSONIA 1 CCPOIS	-687,300	-$919,161	-$913,044
SYDVP27D6 IRS GBP R F 4.45000 2 CCPOIS	687,300	$919,182	$800,755
SYJ34X184 IRS EUR P V 06MEURIB 1 CCPVANILLA	-4,226,000	-$4,949,069	-$4,800,102
SYJ34X184 IRS EUR R F 2.94000 2 CCPVANILLA	4,226,000	$4,949,154	$4,515,773
SYJ6G6TQ3 IRS MXN P V 01MTIEF 1 CCPOIS	-21,521,000	-$1,252,091	-$1,196,173
SYJ6G6TQ3 IRS MXN R F 7.67500 2 CCPOIS	21,521,000	$1,252,102	$1,172,413
SYJ6G6WM8 IRS BRL P V 00MBRCDI 1 CCPNDFPREDISWAP	-10,984,000	-$2,170,751	-$2,123,271
SYJ6G6WM8 IRS BRL R F 14.41000 2 CCPNDFPREDISWAP	10,984,000	$2,170,761	$2,157,302
SYJA1YG83 IRS USD P V 12MSOFR 1 CCPOIS	-16,725,000	-$16,725,000	-$16,725,000
SYJA1YG83 IRS USD R F 3.70000 2 CCPOIS	16,725,000	$16,725,073	$16,423,773
SYJADT9R7 IRS JPY P V 12MTONAR 1 CCPOIS	-62,617,658	-$393,933	-$398,496
SYJADT9R7 IRS JPY R F 3.47200 2 CCPOIS	62,617,658	$393,947	$384,210
SYJADTNN0 IRS JPY P V 12MTONAR 1 CCPOIS	-21,360,951	-$134,384	-$135,940
SYJADTNN0 IRS JPY R F 3.47250 2 CCPOIS	21,360,951	$134,388	$131,079
SYJADWA07 IRS JPY P V 12MTONAR 1 CCPOIS	-26,625,391	-$167,503	-$169,443
SYJADWA07 IRS JPY R F 3.47400 2 CCPOIS	26,625,391	$167,509	$163,431
SYJAQ5QA3 IRS GBP P V 12MSONIA 1 CCPOIS	-6,250,000	-$8,455,311	-$8,302,812
SYJAQ5QA3 IRS GBP R F 4.20000 2 CCPOIS	6,250,000	$8,454,187	$8,232,789
SYJB62SQ3 IRS JPY P V 12MTONAR 1 CCPOIS	-87,982,848	-$552,673	-$559,919
SYJB62SQ3 IRS JPY R F 3.53742 2 CCPOIS	87,982,848	$552,693	$546,587
SYJBH4ML4 IRS AUD P V 06MBBSW 1 CCPVANILLA	-2,013,330	-$1,447,887	-$1,400,674
SYJBH4ML4 IRS AUD R F 5.44000 2 CCPVANILLA	2,013,330	$1,448,270	$1,386,174
SYJBNSB28 IRS EUR P V 06MEURIB 1 CCPVANILLA	-782,300	-$909,111	-$888,575
SYJBNSB28 IRS EUR R F 3.28276 2 CCPVANILLA	782,300	$906,484	$859,763
SYJDP9KU2 IRS GBP P V 12MSONIA 1 CCPOIS	-2,016,000	-$2,674,024	-$2,678,155
SYJDP9KU2 IRS GBP R F 4.65600 2 CCPOIS	2,016,000	$2,673,969	$2,676,546

SYJDR4CX4 IRS JPY P V 12MTONAR 1 CCPOIS	-65,021,000	-$409,194	-$413,791
SYJDR4CX4 IRS JPY R F 3.60500 2 CCPOIS	65,021,000	$409,209	$409,084
US 10YR NOTE (CBT)DEC26 XCBT 20261221	490,400,000	$0	$0
US 10YR ULTRA FUT DEC26 XCBT 20261221	-318,800,000	$0	$0
US 2YR NOTE (CBT) DEC26 XCBT 20261231	504,600,000	$0	$0
US 5YR NOTE (CBT) DEC26 XCBT 20261231	-172,600,000	$0	$0
US LONG BOND(CBT) DEC26 XCBT 20261221	-25,300,000	$0	$0
US ULTRA BOND CBT DEC26 XCBT 20261221	378,100,000	$0	$0

Participant-Directed Investment Assets

Stable Value Fund

Security Description	Par Value	Book Value	Market Value
Underlying Fixed Income Securities Total		**$1,329,929,376**	**$1,282,089,207**
ABAY LEASING 2014 LLC US GOVT GUAR 11/26 2.654	33,078	$33,078	$32,992
ABBVIE INC SR UNSECURED 03/30 4.65	330,000	$329,561	$321,459
ABBVIE INC SR UNSECURED 09/31 4.875	580,000	$579,874	$561,227
ACCENTURE CAPITAL INC COMPANY GUAR 07/29 4.75	440,000	$439,930	$432,569
ACCENTURE CAPITAL INC COMPANY GUAR 07/31 5	820,000	$819,898	$797,083
ADVANCED MICRO DEVICES SR UNSECURED 08/29 4.6	700,000	$699,253	$686,344
ADVANCED MICRO DEVICES SR UNSECURED 08/31 5	850,000	$849,343	$825,162
ADVOCATE HEALTH CORP SR UNSECURED 08/28 3.829	450,000	$449,180	$439,126
ADVOCATE HEALTH CORP UNSECURED 06/30 2.211	1,250,000	$1,250,826	$1,107,642
AGILENT TECHNOLOGIES INC SR UNSECURED 06/30 2.1	1,050,000	$993,174	$929,980
AGILENT TECHNOLOGIES INC SR UNSECURED 09/29 2.75	490,000	$497,698	$454,272
AGILENT TECHNOLOGIES INC SR UNSECURED 144A 01/32 4.9	830,000	$829,756	$799,276
AGREE LP COMPANY GUAR 06/28 2	450,000	$425,341	$425,020
AGREE LP COMPANY GUAR 10/30 2.9	1,350,000	$1,222,298	$1,213,558
AIRBNB INC SR UNSECURED 03/31 4.65	340,000	$339,675	$326,034
ALA TRUST ALA 2025 OANA A 144A	2,180,000	$2,174,947	$2,188,133
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/27 FIXED 1.547	1,350,000	$1,319,381	$1,310,726
ALABAMA FEDERAL AID HIGHWAY FI ALSTRN 09/29 FIXED 1.856	145,000	$137,248	$131,516
ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/28 3.95	500,000	$497,189	$491,170
ALEXANDRIA REAL ESTATE E COMPANY GUAR 07/30 4.7	1,000,000	$978,948	$957,737
ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4	600,000	$599,918	$601,634
ALLY AUTO RECEIVABLES TRUST ALLYA 2024 1 A3	411,563	$411,535	$412,323
ALLY AUTO RECEIVABLES TRUST ALLYA 2025 1 A3	1,145,000	$1,144,871	$1,135,889
ALLY AUTO RECEIVABLES TRUST ALLYA 2026 1 A3	600,000	$599,916	$591,281
ALPHABET INC SR UNSECURED 08/31 4.875	990,000	$985,080	$961,887
AMAZON.COM INC SR UNSECURED 07/29 4.6	1,140,000	$1,139,704	$1,117,932
AMAZON.COM INC SR UNSECURED 07/31 4.8	1,650,000	$1,647,990	$1,596,202
AMEREN ILLINOIS CO 1ST MORTGAGE 11/30 1.55	2,030,000	$1,713,829	$1,731,643
AMEREN MISSOURI SEC FU I SR SECURED 10/41 4.85	1,014,334	$1,014,293	$960,889
AMERICAN EXPRESS CO SR UNSECURED 01/31 VAR	420,000	$420,000	$412,699
AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR	640,000	$640,000	$640,092
AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR	170,000	$170,000	$168,713
AMERICAN EXPRESS CO SR UNSECURED 04/31 VAR	430,000	$430,000	$421,526
AMERICAN EXPRESS CO SR UNSECURED 07/29 VAR	170,000	$170,000	$167,299
AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR	280,000	$280,030	$287,900
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2024 1 A	1,405,000	$1,404,849	$1,410,027
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2024 3 A	1,840,000	$1,839,952	$1,840,233
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 1 A	705,000	$704,895	$703,242
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 2 A	910,000	$909,988	$900,506
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A	1,450,000	$1,449,839	$1,432,377
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2026 1 A	615,000	$614,871	$611,979
AMERICAN HONDA FINANCE SR UNSECURED 03/28 4.55	670,000	$669,629	$663,927
AMERICAN HONDA FINANCE SR UNSECURED 03/29 4.9	620,000	$619,858	$611,511
AMERICAN HONDA FINANCE SR UNSECURED 03/30 4.8	600,000	$599,625	$583,331
AMERICAN HONDA FINANCE SR UNSECURED 04/28 4.55	360,000	$359,811	$356,147
AMERICAN HONDA FINANCE SR UNSECURED 04/30 4.6	700,000	$692,866	$674,591
AMERICAN HONDA FINANCE SR UNSECURED 04/31 4.9	240,000	$239,567	$230,933
AMERICAN HONDA FINANCE SR UNSECURED 09/29 4.4	630,000	$629,537	$610,544
AMERICAN INTERNATIONAL SR UNSECURED 05/30 4.85	240,000	$239,734	$234,120
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2024 1 A3	144,809	$144,802	$145,191
AMGEN INC SR UNSECURED 02/31 4.2	320,000	$319,707	$302,761
AMGEN INC SR UNSECURED 03/28 5.15	780,000	$779,579	$779,322
AMPHENOL CORP SR UNSECURED 09/31 2.2	660,000	$658,736	$564,034
AMPHENOL CORP SR UNSECURED 11/30 4.125	590,000	$574,175	$559,779
AMRIZE FINANCE US LLC COMPANY GUAR 04/27 4.6	270,000	$269,982	$269,669

AMRIZE FINANCE US LLC COMPANY GUAR 04/28 4.7	370,000	$370,001	$366,837
AMRIZE FINANCE US LLC COMPANY GUAR 04/30 4.95	640,000	$642,206	$626,161
ANALOG DEVICES INC SR UNSECURED 10/31 5.35	330,000	$329,561	$326,196
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/29 3.875	200,000	$198,852	$192,332
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/31 4.625	530,000	$528,371	$504,158
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	330,000	$329,238	$329,689
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/30 2.625	940,000	$908,576	$836,829
AON CORP COMPANY GUAR 05/29 3.75	500,000	$494,696	$477,987
AON CORP COMPANY GUAR 12/28 4.5	280,000	$278,050	$275,011
AON NA/AON GLOBAL COMPANY GUAR 09/29 5.35	460,000	$459,764	$456,264
AON NA/AON GLOBAL COMPANY GUAR 09/31 5.625	710,000	$709,845	$701,317
AON NORTH AMERICA INC COMPANY GUAR 03/29 5.15	650,000	$654,519	$643,768
APPALACHIAN POW REC FNDG SR SECURED 10/37 4.961	1,685,000	$1,685,041	$1,629,541
ASCENSION HEALTH SR UNSECURED 11/28 4.078	975,000	$975,603	$952,742
ASCENSION HEALTH SR UNSECURED 11/29 2.532	2,000,000	$2,014,298	$1,831,470
ASCENSION HEALTH SR UNSECURED 11/35 4.923	1,050,000	$1,053,609	$970,803
AT+T INC SR UNSECURED 02/28 1.65	1,420,000	$1,381,144	$1,354,099
AT+T INC SR UNSECURED 02/32 2.25	460,000	$459,587	$385,136
AT+T INC SR UNSECURED 05/35 4.5	800,000	$834,955	$707,636
AT+T INC SR UNSECURED 06/27 2.3	250,000	$249,962	$245,818
AT+T INC SR UNSECURED 12/33 2.55	2,199,000	$2,202,626	$1,751,499
ATMOS ENERGY CORP SR UNSECURED 01/32 4.75	760,000	$756,011	$727,709
AUTOZONE INC SR UNSECURED 07/29 5.1	740,000	$739,541	$733,109
AUTOZONE INC SR UNSECURED 07/31 4.95	320,000	$319,717	$309,051
BAE SYSTEMS PLC SR UNSECURED 144A 04/30 3.4	1,840,000	$1,738,900	$1,713,206
BAKER HUGHES LLC/CO OBL COMPANY GUAR 03/29 4.05	240,000	$239,917	$232,887
BAKER HUGHES LLC/CO OBL COMPANY GUAR 06/31 4.35	1,240,000	$1,224,864	$1,172,988
BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 A3	520,006	$515,280	$518,583
BANK BANK 2017 BNK5 A4	1,719,830	$1,662,242	$1,703,593
BANK BANK 2017 BNK6 A5	1,410,000	$1,332,275	$1,392,448
BANK BANK 2018 BN11 A2	2,345,543	$2,327,785	$2,293,440
BANK BANK 2018 BN12 A4	1,290,000	$1,339,787	$1,264,703
BANK BANK 2019 BN21 A5	640,000	$600,405	$590,683
BANK OF AMERICA CORP SR UNSECURED 01/29 VAR	890,000	$890,000	$887,027
BANK OF AMERICA CORP SR UNSECURED 01/31 VAR	560,000	$560,000	$550,534
BANK OF AMERICA CORP SR UNSECURED 04/28 VAR	300,000	$300,000	$298,939
BANK OF AMERICA CORP SR UNSECURED 04/32 VAR	1,650,000	$1,573,188	$1,503,216
BANK OF AMERICA CORP SR UNSECURED 04/33 VAR	340,000	$340,000	$318,269
BANK OF AMERICA CORP SR UNSECURED 05/29 VAR	840,000	$840,000	$830,984
BANK OF AMERICA CORP SR UNSECURED 07/28 VAR	1,510,000	$1,509,494	$1,505,068
BANK OF AMERICA CORP SR UNSECURED 07/31 VAR	950,000	$848,116	$824,860
BANK OF AMERICA CORP SR UNSECURED 10/31 VAR	950,000	$843,257	$817,618
BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	930,000	$911,255	$910,107
BANK OF AMERICA CREDIT CARD TR BACCT 2025 A1 A	1,295,000	$1,294,996	$1,281,970
BANK OF AMERICA CREDIT CARD TR BACCT 2026 A1 A	610,000	$609,943	$596,915
BANK OF MONTREAL SR UNSECURED 01/29 VAR	670,000	$670,000	$668,184
BANK OF MONTREAL SR UNSECURED 03/30 VAR	860,000	$860,000	$837,037
BANK OF MONTREAL SR UNSECURED 09/30 VAR	800,000	$800,000	$779,729
BANK OF MONTREAL SR UNSECURED 09/31 VAR	430,000	$430,000	$409,058
BANK OF NOVA SCOTIA SR UNSECURED 02/29 VAR	2,065,000	$2,069,097	$2,055,904
BANK OF NOVA SCOTIA SR UNSECURED 02/30 4.85	440,000	$439,841	$430,343
BANK OF NOVA SCOTIA SR UNSECURED 02/31 VAR	215,000	$214,996	$211,283
BANK OF NOVA SCOTIA SR UNSECURED 09/28 VAR	995,000	$995,000	$987,181
BANK OF NOVA SCOTIA SR UNSECURED 09/31 VAR	355,000	$355,000	$337,660
BANK OF NY MELLON CORP SR UNSECURED 01/30 VAR	480,000	$480,000	$465,534
BANK OF NY MELLON CORP SR UNSECURED 02/31 VAR	820,000	$825,368	$802,885
BANK OF NY MELLON CORP SR UNSECURED 04/32 VAR	990,000	$990,000	$942,290
BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR	480,000	$474,013	$476,261
BANK OF NY MELLON CORP SR UNSECURED 08/30 VAR	280,000	$280,000	$274,369
BANK5 BANK5 2024 5YR10 A3	1,305,000	$1,338,789	$1,289,099
BANK5 BANK5 2025 5YR15 A3	1,085,000	$1,116,752	$1,071,585
BANK5 BANK5 2026 5YR21 A3	965,000	$981,889	$955,735

BANNER HEALTH UNSECURED 01/30 2.338	775,000	$717,982	$701,125
BAXTER INTERNATIONAL INC SR UNSECURED 02/27 1.915	635,000	$635,000	$627,526
BAXTER INTERNATIONAL INC SR UNSECURED 04/30 3.95	270,000	$269,611	$252,869
BAXTER INTERNATIONAL INC SR UNSECURED 12/28 2.272	590,000	$563,405	$549,950
BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 4.375	1,210,000	$1,207,795	$1,180,844
BAYLOR SCOTT + WHITE HOL UNSECURED 11/30 1.777	190,000	$168,864	$163,308
BECTON DICKINSON + CO SR UNSECURED 02/29 4.874	1,170,000	$1,170,000	$1,155,773
BECTON DICKINSON + CO SR UNSECURED 06/27 3.7	190,000	$188,429	$188,420
BECTON DICKINSON + CO SR UNSECURED 08/32 4.298	130,000	$130,135	$120,481
BENCHMARK MORTGAGE TRUST BMARK 2018 B8 A5	1,270,000	$1,270,765	$1,229,945
BFLD TRUST BFLD 2024 UNIV A 144A	1,185,000	$1,182,303	$1,186,467
BHP BILLITON FIN USA LTD COMPANY GUAR 02/30 5	1,080,000	$1,079,567	$1,065,750
BLACK HILLS CORP SR UNSECURED 01/27 3.15	320,000	$320,070	$318,613
BLACK HILLS CORP SR UNSECURED 01/31 4.55	840,000	$837,401	$800,350
BLP COMMERCIAL MORTGAGE TRUST BLP 2025 IND2 A 144A	261,899	$261,899	$262,144
BMP COMMERCIAL MORTGAGE TRUST BMP 2024 MF23 A 144A	1,960,000	$1,955,638	$1,960,000
BMW US CAPITAL LLC COMPANY GUAR 144A 03/28 4.75	460,000	$459,883	$456,831
BMW US CAPITAL LLC COMPANY GUAR 144A 03/30 5.05	220,000	$219,959	$215,411
BMW US CAPITAL LLC COMPANY GUAR 144A 03/31 4.65	230,000	$229,817	$219,348
BMW US CAPITAL LLC COMPANY GUAR 144A 08/28 3.95	652,000	$647,963	$635,726
BMW US CAPITAL LLC COMPANY GUAR 144A 08/29 4.65	500,000	$499,522	$487,748
BMW US CAPITAL LLC COMPANY GUAR 144A 08/29 4.9	360,000	$359,623	$353,352
BMW US CAPITAL LLC COMPANY GUAR 144A 08/30 4.5	170,000	$169,958	$162,703
BMW US CAPITAL LLC COMPANY GUAR 144A 08/31 5.2	350,000	$349,615	$339,785
BMW VEHICLE LEASE TRUST BMWLT 2026 1 A3	985,000	$984,906	$972,943
BMW VEHICLE OWNER TRUST BMWOT 2026 A A3	825,000	$824,931	$815,582
BNP PARIBAS 144A 01/30 VAR	770,000	$770,000	$763,277
BNP PARIBAS 144A 05/29 VAR	880,000	$880,000	$869,866
BNP PARIBAS 144A 08/28 4.4	1,120,000	$1,118,668	$1,099,129
BNP PARIBAS 144A 09/28 VAR	650,000	$623,398	$629,041
BOCA COMMERCIAL MORTGAGE TRUST BOCA 2025 BOCA A 144A	1,985,000	$1,985,968	$1,990,583
BOEING CO SR UNSECURED 05/27 5.04	50,000	$50,000	$50,031
BOEING CO SR UNSECURED 05/30 5.15	1,060,000	$1,066,831	$1,040,455
BOFA AUTO TRUST BAAT 2024 1A A3 144A	354,458	$354,430	$355,495
BOFA AUTO TRUST BAAT 2026 1A A3 144A	1,490,000	$1,489,793	$1,467,478
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 1 A1B	1,520,698	$1,520,698	$1,502,215
BRAZOS EDUCATION LOAN AUTHORIT BELA 2021 2 A1B	850,064	$850,064	$825,651
BROADCOM INC SR UNSECURED 02/30 4.35	680,000	$679,237	$652,657
BROADCOM INC SR UNSECURED 10/30 4.2	530,000	$519,532	$501,721
BX TRUST BX 2022 IND A 144A	577,673	$576,499	$577,853
BX TRUST BX 2024 AIRC A 144A	2,036,129	$2,031,545	$2,039,947
BX TRUST BX 2024 BIO A 144A	1,700,000	$1,696,277	$1,691,579
BX TRUST BX 2024 GPA3 A 144A	1,609,585	$1,605,969	$1,610,591
BX TRUST BX 2024 MDHS A 144A	484,822	$483,746	$485,428
BX TRUST BX 2024 VLT4 A 144A	710,030	$708,447	$706,924
BX TRUST BX 2024 XL5 A 144A	644,825	$643,408	$645,228
BX TRUST BX 2025 ARIA A 144A	1,405,000	$1,405,000	$1,360,035
BX TRUST BX 2025 DELC A 144A	355,000	$355,000	$355,111
BX TRUST BX 2025 DIME A 144A	2,150,000	$2,150,420	$2,143,339
BX TRUST BX 2025 GW A 144A	1,700,000	$1,700,000	$1,705,260
BX TRUST BX 2025 ROIC A 144A	2,323,131	$2,319,182	$2,317,332
BX TRUST BX 2026 CSMO A 144A	1,590,000	$1,590,000	$1,592,981
BX TRUST BX 2026 RISE A 144A	755,000	$755,000	$755,000
CANADIAN NATL RAILWAY SR UNSECURED 03/31 4.2	1,155,000	$1,153,518	$1,092,874
CANADIAN NATL RAILWAY SR UNSECURED 05/29 4.35	460,000	$459,717	$448,525
CANADIAN NATL RESOURCES SR UNSECURED 06/27 3.85	1,210,000	$1,202,632	$1,202,060
CANADIAN NATL RESOURCES SR UNSECURED 12/29 5	520,000	$519,915	$512,920
CANADIAN PACIFIC RAILWAY COMPANY GUAR 03/30 4.8	660,000	$659,325	$643,367
CANADIAN PACIFIC RR CO COMPANY GUAR 03/29 4	230,000	$229,760	$222,801
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/30 VAR	330,000	$330,000	$312,582
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VAR	200,000	$200,000	$199,768
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/33 VAR	580,000	$580,000	$556,212

CAPITAL ONE FINANCIAL CO SR UNSECURED 09/31 VAR	360,000	$360,000	$342,303
CAPITAL ONE FINANCIAL CO SR UNSECURED 11/27 VAR	725,000	$717,782	$722,943
CAPITAL ONE MULTI ASSET EXECUT COMET 2026 A1 A	705,000	$704,843	$692,521
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2025 1 A3	1,090,000	$1,089,812	$1,073,641
CAPITAL ONE PRIME AUTO RECEIVA COPAR 2026 1 A3	900,000	$899,868	$890,865
CARGILL INC SR UNSECURED 144A 04/30 2.125	560,000	$512,587	$499,490
CARGILL INC SR UNSECURED 144A 11/31 2.125	500,000	$435,404	$424,734
CARMAX AUTO OWNER TRUST CARMX 2025 2 A3	920,000	$919,903	$916,267
CARMAX AUTO OWNER TRUST CARMX 2025 4 A3	835,000	$834,947	$821,221
CARMAX AUTO OWNER TRUST CARMX 2026 1 A3	1,040,000	$1,039,844	$1,025,761
CARMAX AUTO OWNER TRUST CARMX 2026 2 A3	865,000	$864,864	$847,101
CARMAX AUTO OWNER TRUST CARMX 2026 3 A3	560,000	$559,868	$551,822
CEDARS SINAI HEALTH SYS SECURED 08/31 2.288	1,000,000	$967,793	$857,357
CENTERPOINT ENER HOUSTON 1ST MORTGAGE 03/32 3	890,000	$802,625	$782,769
CENTERPOINT ENER HOUSTON GENL REF MOR 03/30 4.8	630,000	$641,773	$616,045
CENTERPOINT ENER HOUSTON GENL REF MOR 03/34 5.15	600,000	$598,356	$574,608
CENTERPOINT ENER HOUSTON GENL REF MOR 10/32 4.45	1,480,000	$1,462,074	$1,385,701
CENTERPOINT ENERG RE III SR SECURED 06/36 4.48	2,185,000	$2,184,974	$2,054,780
CENTERPOINT ENERG RE III SR SECURED 12/31 3.899	1,935,000	$1,935,032	$1,890,880
CES MU2 LLC US GOVT GUAR 05/27 1.994	166,918	$166,918	$165,021
CHARLES SCHWAB CORP SR UNSECURED 05/30 VAR	430,000	$429,940	$421,506
CHARLES SCHWAB CORP SR UNSECURED 07/29 VAR	350,000	$350,000	$345,435
CHARLES SCHWAB CORP SR UNSECURED 08/32 VAR	780,000	$780,000	$754,043
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4	740,000	$738,259	$637,994
CHASE AUTO OWNER TRUST CHAOT 2025 1A A3 144A	995,000	$994,925	$988,291
CHASE AUTO OWNER TRUST CHAOT 2025 2A A3 144A	1,480,000	$1,479,952	$1,461,334
CHASE AUTO OWNER TRUST CHAOT 2026 1A A3 144A	780,000	$779,897	$769,568
CHEROKEE CNTY GA SCH SYS CHESCD 08/28 FIXED 5.626	1,235,000	$1,269,070	$1,241,343
CHRISTUS HEALTH SR SECURED 07/28 4.341	1,000,000	$1,000,000	$982,871
CITIBANK CREDIT CARD ISSUANCE CCCIT 2025 A1 A	1,315,000	$1,314,731	$1,299,512
CITIBANK NA SR UNSECURED 06/32 VAR	670,000	$670,000	$643,120
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC31 A4	137,692	$140,501	$134,649
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A4	530,272	$516,845	$529,375
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016 P6 A5	1,507,803	$1,513,526	$1,485,319
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	1,360,730	$1,311,604	$1,343,070
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 P7 A4	806,000	$805,175	$799,296
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 B2 A4	1,205,000	$1,217,332	$1,179,408
CITIGROUP INC SR UNSECURED 02/28 VAR	1,960,000	$1,954,692	$1,944,951
CITIGROUP INC SR UNSECURED 03/30 VAR	800,000	$763,669	$770,377
CITIGROUP INC SR UNSECURED 03/33 VAR	910,000	$910,000	$817,491
CITIGROUP INC SR UNSECURED 06/31 VAR	1,440,000	$1,440,000	$1,286,617
CITIGROUP INC SR UNSECURED 07/28 VAR	1,100,000	$1,082,852	$1,088,007
CITIGROUP INC SR UNSECURED 09/30 VAR	550,000	$550,000	$533,162
CITIGROUP INC SR UNSECURED 09/31 VAR	460,000	$460,000	$438,464
CITIGROUP INC SR UNSECURED 10/28 VAR	1,200,000	$1,177,272	$1,179,311
CITIZENS BANK NA/RI SR UNSECURED 08/28 VAR	2,020,000	$2,014,656	$2,009,290
CITIZENS BANK NA/RI SR UNSECURED 08/29 VAR	250,000	$250,000	$247,391
CLOROX COMPANY SR UNSECURED 05/30 1.8	260,000	$235,828	$227,649
CLOROX COMPANY SR UNSECURED 05/31 4.7	430,000	$429,982	$411,479
CNH EQUIPMENT TRUST CNH 2024 C A3	1,677,871	$1,677,709	$1,664,161
CNH EQUIPMENT TRUST CNH 2025 A A3	795,000	$794,937	$787,825
CNH EQUIPMENT TRUST CNH 2026 A A3	1,070,000	$1,069,822	$1,043,328
CNH EQUIPMENT TRUST CNH 2026 B A3	615,000	$614,988	$604,861
CNH INDUSTRIAL CAP LLC COMPANY GUAR 03/28 4.75	460,000	$459,200	$456,028
CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/29 5.1	990,000	$985,557	$979,127
CNH INDUSTRIAL CAP LLC COMPANY GUAR 06/31 4.95	450,000	$448,350	$432,744
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/30 4.5	250,000	$243,024	$238,510
CNH INDUSTRIAL NV SR UNSECURED 11/27 3.85	260,000	$258,429	$256,019
COLORADO ST HSG FIN AUTH COSHSG 11/47 FIXED 5	1,055,000	$1,049,728	$1,034,802
COMCAST CORP COMPANY GUAR 01/31 1.95	500,000	$449,260	$426,418
COMCAST CORP COMPANY GUAR 04/30 3.4	250,000	$239,031	$231,104
COMCAST CORP COMPANY GUAR 05/32 4.95	760,000	$758,379	$724,748

COMM MORTGAGE TRUST COMM 2016 COR1 A4	357,829	$349,002	$357,293
COMMONSPIRIT HEALTH SECURED 09/30 4.352	1,330,000	$1,330,000	$1,261,948
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/30 2.2	300,000	$278,129	$269,535
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/32 3.15	900,000	$819,460	$794,239
COMMONWEALTH EDISON CO 1ST MORTGAGE 06/31 4.55	570,000	$568,490	$544,531
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 01/29 4.65	1,140,000	$1,138,874	$1,121,732
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 01/30 4.95	1,030,000	$1,035,481	$1,012,812
CONNECTICUT LIGHT + PWR 1ST MORTGAGE 07/31 2.05	500,000	$437,027	$425,954
CONSUMERS 23 SECURE FUND SR SECURED 09/31 5.21	1,370,000	$1,369,678	$1,362,615
CONSUMERS ENERGY CO 1ST MORTGAGE 05/36 5.125	820,000	$819,210	$769,619
CONSUMERS ENERGY CO 1ST MORTGAGE 08/31 4.9	760,000	$758,430	$737,944
COOPERATIEVE RABOBANK UA 144A 04/28 VAR	960,000	$960,000	$953,264
COOPERATIEVE RABOBANK UA 144A 05/31 VAR	260,000	$260,000	$253,612
COOPERATIEVE RABOBANK UA 144A 12/27 VAR	1,115,000	$1,115,000	$1,108,074
COREBRIDGE GLOB FUNDING SECURED 144A 09/28 5.9	860,000	$866,766	$866,506
COREBRIDGE GLOB FUNDING SR SECURED 144A 01/29 5.2	500,000	$509,332	$496,019
COREBRIDGE GLOB FUNDING SR SECURED 144A 08/28 4.25	300,000	$300,243	$293,845
COREBRIDGE GLOB FUNDING SR SECURED 144A 10/30 4.45	885,000	$884,233	$842,154
CORNELL UNIVERSITY SR UNSECURED 06/30 4.169	1,815,000	$1,815,000	$1,736,761
CORNELL UNIVERSITY SR UNSECURED 06/35 4.733	405,000	$400,984	$372,129
CRH AMERICA FINANCE INC COMPANY GUAR 144A 04/28 3.95	300,000	$298,574	$293,726
CRH AMERICA FINANCE INC COMPANY GUAR 144A 05/27 3.4	350,000	$347,794	$346,967
CRH SMW FINANCE DAC COMPANY GUAR 01/30 5.125	520,000	$519,627	$512,191
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2	1,260,000	$1,267,300	$1,251,109
CUBESMART LP COMPANY GUAR 02/29 4.375	320,000	$318,853	$311,392
CUBESMART LP COMPANY GUAR 12/28 2.25	970,000	$924,629	$906,705
CUYAHOGA CNTY OH CUY 12/34 FIXED 6.034	650,000	$685,106	$661,968
CVS HEALTH CORP SR UNSECURED 02/30 5.125	1,790,000	$1,783,683	$1,759,883
CVS HEALTH CORP SR UNSECURED 03/28 4.3	533,000	$531,675	$525,029
CVS HEALTH CORP SR UNSECURED 08/30 1.75	570,000	$505,461	$492,211
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95	300,000	$299,820	$299,285
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 04/27 3.65	530,000	$529,882	$527,103
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 09/28 5.4	530,000	$529,786	$530,095
DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 10/30 4.65	180,000	$179,808	$173,291
DARTMOUTH COLLEGE SR UNSECURED 06/30 4.273	1,330,000	$1,330,000	$1,284,030
DC COMMERCIAL MORTGAGE TRUST DC 2023 DC A 144A	1,455,000	$1,454,654	$1,458,716
DELL EQUIPMENT FINANCE TRUST DEFT 2024 1 A3 144A	77,534	$77,533	$77,643
DELL EQUIPMENT FINANCE TRUST DEFT 2025 2 A3 144A	835,000	$834,993	$825,897
DELL EQUIPMENT FINANCE TRUST DEFT 2026 1A A3 144A	670,000	$669,875	$660,326
DENVER CITY CNTY CO SCH DIST DENSCD 12/33 FIXED 5.664	750,000	$780,608	$748,652
DEPOSITORY TRUST COMPANY SR UNSECURED 144A 03/31 4.55	250,000	$249,809	$240,201
DEVON ENERGY CORPORATION SR UNSECURED 144A 03/29 4.375	350,000	$348,167	$341,517
DIGITAL REALTY TRUST LP COMPANY GUAR 01/28 5.55	270,000	$269,947	$270,775
DIGITAL REALTY TRUST LP COMPANY GUAR 07/28 4.45	500,000	$499,847	$491,729
DLLAA LLC DLLAA 2023 1A A3 144A	506,588	$506,579	$508,070
DLLAA LLC DLLAA 2026 1A A3 144A	485,000	$484,888	$475,479
DLLMT LLC DLLMT 2026 1A A3 144A	415,000	$414,953	$406,872
DLLST LLC DLLST 2024 1A A3 144A	95,072	$95,070	$95,113
DOC DR LLC COMPANY GUAR 03/27 4.3	375,000	$375,056	$374,238
DOMINION ENERGY SOUTH 1ST MORTGAGE 12/31 2.3	900,000	$851,621	$767,465
DTE ELECT SECUR FND II SR SECURED 03/33 5.97	1,637,378	$1,637,230	$1,669,083
DTE ELECTRIC CO 1ST MORTGAGE 03/31 2.625	1,130,000	$1,098,320	$1,001,944
DUKE ENERGY CAROLINAS 1ST MORTGAGE 06/31 4.65	380,000	$379,570	$365,927
DUKE ENERGY CAROLINAS 1ST MORTGAGE 08/29 2.45	450,000	$424,920	$415,735
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 06/30 1.75	300,000	$274,872	$262,639
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/30 4.2	125,000	$124,854	$118,973
DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 08/31 2	930,000	$929,186	$791,726
EASTMAN CHEMICAL CO SR UNSECURED 08/29 5	410,000	$408,505	$403,980
EASTMAN CHEMICAL CO SR UNSECURED 12/28 4.5	470,000	$467,228	$461,552
EATON CORP COMPANY GUAR 03/29 3.95	390,000	$389,732	$377,612
EATON CORP COMPANY GUAR 03/31 4.2	420,000	$419,176	$396,837
EBAY INC SR UNSECURED 03/29 4.25	300,000	$299,960	$291,723

ECMC GROUP STUDENT LOAN TRUST ECMC 2018 2A A 144A	1,427,101	$1,425,489	$1,413,016
ECMC GROUP STUDENT LOAN TRUST ECMC 2021 1A A1B 144A	778,394	$778,394	$772,305
ECOLAB INC SR UNSECURED 06/31 4.8	890,000	$890,631	$862,451
ELM CLO LTD ELM 2024 ELM A10 144A	765,000	$769,037	$763,066
ELM CLO LTD ELM 2024 ELM A15 144A	830,000	$834,700	$827,901
EMD FINANCE LLC COMPANY GUAR 144A 08/28 4.125	570,000	$569,734	$557,918
EMD FINANCE LLC COMPANY GUAR 144A 10/30 4.375	620,000	$619,555	$591,207
ENBRIDGE INC COMPANY GUAR 03/31 4.85	570,000	$569,275	$549,537
ENBRIDGE INC COMPANY GUAR 06/28 4.6	100,000	$99,998	$98,837
ENBRIDGE INC COMPANY GUAR 07/27 3.7	350,000	$349,109	$346,697
ENBRIDGE INC COMPANY GUAR 11/29 3.125	800,000	$774,219	$745,036
ENERGY TRANSFER LP COMPANY GUAR 04/29 5.25	530,000	$541,918	$526,777
ENERGY TRANSFER LP SR UNSECURED 01/31 4.55	380,000	$379,439	$362,897
ENERGY TRANSFER LP SR UNSECURED 03/27 4.4	200,000	$200,078	$199,665
ENERGY TRANSFER LP SR UNSECURED 04/30 5.2	130,000	$129,814	$128,313
ENERGY TRANSFER LP SR UNSECURED 07/29 5.25	550,000	$549,359	$546,203
ENERGY TRANSFER LP SR UNSECURED 12/28 6.1	870,000	$869,584	$882,226
ENTERGY ARKANSAS LLC 1ST MORTGAGE 01/36 4.95	720,000	$717,613	$663,683
ENTERPRISE FLEET FINANCING LLC EFF 2024 1 A2 144A	310,468	$310,443	$311,111
ENTERPRISE FLEET FINANCING LLC EFF 2024 3 A3 144A	1,017,772	$1,017,697	$1,019,413
ENTERPRISE FLEET FINANCING LLC EFF 2024 4 A3 144A	815,000	$817,165	$812,190
ENTERPRISE FLEET FINANCING LLC EFF 2025 1 A3 144A	725,000	$724,986	$723,888
ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A3 144A	1,345,000	$1,344,946	$1,332,103
ENTERPRISE FLEET FINANCING LLC EFF 2025 4 A3 144A	3,500,000	$3,499,948	$3,424,363
ENTERPRISE FLEET FINANCING LLC EFF 2026 1 A3 144A	1,335,000	$1,334,805	$1,303,183
ENTERPRISE FLEET FINANCING LLC EFF 2026 2 A3 144A	510,000	$509,982	$499,452
ENTERPRISE FLEET FINANCING LLC EFF 2026 3 A3 144A	930,000	$929,831	$915,206
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/31 4.6	615,000	$616,374	$592,519
EOG RESOURCES INC SR UNSECURED 01/31 4.4	470,000	$469,784	$448,784
EOG RESOURCES INC SR UNSECURED 07/32 5	360,000	$359,373	$348,026
EQUIFAX INC SR UNSECURED 06/28 5.1	770,000	$769,186	$766,250
EQUIFAX INC SR UNSECURED 08/29 5	390,000	$389,540	$383,824
EQUIFAX INC SR UNSECURED 08/33 5.65	570,000	$570,492	$550,450
EQUIFAX INC SR UNSECURED 09/29 4.8	790,000	$785,357	$772,558
EQUIFAX INC SR UNSECURED 09/31 2.35	450,000	$392,375	$380,894
EQUIFAX INC SR UNSECURED 12/27 5.1	340,000	$339,927	$339,604
ERP OPERATING LP SR UNSECURED 10/31 4.95	430,000	$429,315	$415,483
ERP OPERATING LP SR UNSECURED 12/30 4.35	370,000	$369,862	$352,775
EVERGY KANSAS CENTRAL 1ST MORTGAGE 01/34 5.6	230,000	$229,913	$225,427
EVERGY KANSAS CENTRAL SR UNSECURED 03/28 4.7	520,000	$519,706	$515,958
EVERGY METRO 1ST MORTGAGE 06/30 2.25	760,000	$759,654	$678,602
EVERGY METRO GENL REF MOR 04/33 4.95	720,000	$719,362	$680,838
EVERGY MISSOURI WEST INC 1ST MORTGAGE 144A 05/29 4.7	260,000	$259,719	$254,380
EVERGY MISSOURI WEST INC 1ST MORTGAGE 144A 12/27 5.15	300,000	$299,848	$299,730
EXELON CORP SR UNSECURED 03/28 5.15	650,000	$649,665	$649,324
EXP IMP IMB SECURED 03/27 2.372	91,337	$91,714	$90,500
EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25	1,890,000	$1,900,143	$1,845,485
EXTENDED STAY AMERICA TRUST ESA 2025 ESH A 144A	1,428,836	$1,428,836	$1,431,488
EXTENDED STAY AMERICA TRUST ESA 2026 ESH2 A 144A	1,691,141	$1,691,141	$1,691,670
EXTRA SPACE STORAGE LP COMPANY GUAR 01/33 4.95	220,000	$219,508	$207,437
EXTRA SPACE STORAGE LP COMPANY GUAR 04/28 5.7	550,000	$557,667	$552,569
EXTRA SPACE STORAGE LP COMPANY GUAR 04/29 3.9	250,000	$249,888	$240,104
EXTRA SPACE STORAGE LP COMPANY GUAR 06/29 4	580,000	$577,004	$557,168
EXTRA SPACE STORAGE LP COMPANY GUAR 07/30 5.5	1,160,000	$1,152,456	$1,147,332
FANNIE MAE FNR 2007 88 HC	20,472	$20,478	$20,940
FANNIEMAE GRANTOR TRUST FNGT 2003 T4 1A	206	$206	$205
FANNIEMAE GRANTOR TRUST FNGT 2004 T2 1A1	5,664	$5,868	$5,642
FANNIEMAE WHOLE LOAN FNW 2003 W2 1A2	14,941	$15,721	$15,264
FANNIEMAE WHOLE LOAN FNW 2003 W4 3A	8,247	$8,654	$7,712
FANNIEMAE WHOLE LOAN FNW 2004 W11 1A3	25,489	$26,537	$24,879
FANNIEMAE WHOLE LOAN FNW 2004 W8 3A	3,486	$3,672	$3,499
FED HM LN PC POOL 1B4924 FH 09/40 FLOATING VAR	98,525	$99,877	$102,076

FED HM LN PC POOL 1B8747 FH 09/41 FLOATING VAR	27,983	$28,389	$29,095
FED HM LN PC POOL 1B8908 FH 11/41 FLOATING VAR	51,934	$52,740	$54,035
FED HM LN PC POOL 1G0062 FH 02/35 FLOATING VAR	29,594	$29,307	$30,277
FED HM LN PC POOL 1G0208 FH 04/35 FLOATING VAR	3,614	$3,580	$3,676
FED HM LN PC POOL 1G1496 FH 02/37 FLOATING VAR	9,997	$9,972	$10,270
FED HM LN PC POOL 1J0248 FH 02/37 FLOATING VAR	4,120	$4,135	$4,257
FED HM LN PC POOL 1J1064 FH 05/38 FLOATING VAR	20,964	$20,932	$21,526
FED HM LN PC POOL 1J1068 FH 04/38 FLOATING VAR	26,000	$27,222	$26,822
FED HM LN PC POOL 1J2841 FH 09/37 FLOATING VAR	23,432	$23,363	$24,172
FED HM LN PC POOL 1Q0001 FH 01/36 FLOATING VAR	7,427	$7,366	$7,646
FED HM LN PC POOL 2B0244 FH 02/42 FLOATING VAR	8,478	$8,772	$8,775
FED HM LN PC POOL 2B0620 FH 07/42 FLOATING VAR	66,375	$67,750	$68,572
FED HM LN PC POOL 2B0635 FH 08/42 FLOATING VAR	30,229	$30,946	$31,241
FED HM LN PC POOL 2B0669 FH 07/42 FLOATING VAR	6,364	$6,505	$6,542
FED HM LN PC POOL 2B1601 FH 08/43 FLOATING VAR	40,235	$40,537	$41,625
FED HM LN PC POOL 2B1649 FH 09/43 FLOATING VAR	76,745	$77,281	$79,089
FED HM LN PC POOL 2B1783 FH 10/43 FLOATING VAR	112,909	$114,114	$117,236
FED HM LN PC POOL 2B2965 FH 08/44 FLOATING VAR	79,561	$80,986	$81,926
FED HM LN PC POOL 2B3360 FH 11/44 FLOATING VAR	20,846	$21,028	$21,603
FED HM LN PC POOL 2B3423 FH 11/44 FLOATING VAR	70,992	$72,497	$73,501
FED HM LN PC POOL 2B3493 FH 12/44 FLOATING VAR	189,890	$194,774	$196,424
FED HM LN PC POOL 2B3623 FH 01/45 FLOATING VAR	177,809	$181,439	$183,837
FED HM LN PC POOL 2B3626 FH 12/44 FLOATING VAR	214,588	$219,338	$222,236
FED HM LN PC POOL 2B3656 FH 01/45 FLOATING VAR	147,159	$150,096	$152,065
FED HM LN PC POOL 2B4151 FH 05/45 FLOATING VAR	134,254	$136,841	$138,231
FED HM LN PC POOL 2B4166 FH 05/45 FLOATING VAR	79,955	$81,710	$82,318
FED HM LN PC POOL 2B4462 FH 08/45 FLOATING VAR	126,509	$128,272	$130,633
FED HM LN PC POOL 2B4739 FH 09/45 FLOATING VAR	75,626	$77,193	$78,316
FED HM LN PC POOL 2B4808 FH 11/45 FLOATING VAR	132,638	$135,113	$137,548
FED HM LN PC POOL 2B4933 FH 12/45 FLOATING VAR	96,774	$98,021	$100,517
FED HM LN PC POOL 2B5033 FH 01/46 FLOATING VAR	48,860	$48,895	$50,696
FED HM LN PC POOL 2B5130 FH 02/46 FLOATING VAR	20,156	$20,286	$20,829
FED HM LN PC POOL 2B5188 FH 03/46 FLOATING VAR	47,605	$47,768	$49,277
FED HM LN PC POOL 2B5599 FH 09/46 FLOATING VAR	94,815	$97,116	$98,516
FED HM LN PC POOL 2B5647 FH 10/46 FLOATING VAR	202,964	$206,864	$211,214
FED HM LN PC POOL 2B5812 FH 01/47 FLOATING VAR	192,401	$195,236	$199,768
FED HM LN PC POOL 2B6451 FH 08/47 FLOATING VAR	135,691	$138,567	$140,577
FED HM LN PC POOL 2B6506 FH 10/47 FLOATING VAR	86,724	$87,583	$90,286
FED HM LN PC POOL 2B6612 FH 11/47 FLOATING VAR	60,388	$60,391	$62,822
FED HM LN PC POOL 2B6628 FH 11/47 FLOATING VAR	177,473	$179,756	$184,689
FED HM LN PC POOL 2B6641 FH 11/47 FLOATING VAR	166,238	$168,059	$172,752
FED HM LN PC POOL 2B7736 FH 02/50 FLOATING VAR	508,566	$518,620	$521,311
FED HM LN PC POOL 781804 FH 07/34 FLOATING VAR	1,900	$1,867	$1,938
FED HM LN PC POOL 782656 FH 03/36 FLOATING VAR	4,277	$4,272	$4,390
FED HM LN PC POOL 840637 FH 03/47 FLOATING VAR	40,685	$40,572	$42,160
FED HM LN PC POOL 847565 FH 04/36 FLOATING VAR	22,994	$22,736	$23,514
FED HM LN PC POOL 8C0269 FH 05/52 FLOATING VAR	3,429,078	$3,290,562	$3,263,848
FED HM LN PC POOL 8C0303 FH 07/52 FLOATING VAR	1,059,458	$1,033,210	$1,022,439
FED HM LN PC POOL 8C0329 FH 08/52 FLOATING VAR	1,381,916	$1,376,946	$1,347,354
FED HM LN PC POOL 8C0376 FH 09/52 FLOATING VAR	507,782	$510,550	$494,687
FED HM LN PC POOL 8C0382 FH 09/52 FLOATING VAR	603,681	$609,587	$596,251
FED HM LN PC POOL 8C0399 FH 10/52 FLOATING VAR	894,574	$879,281	$875,144
FED HM LN PC POOL 8C0430 FH 11/52 FLOATING VAR	799,559	$780,264	$786,126
FED HM LN PC POOL 8C0464 FH 12/52 FLOATING VAR	1,057,926	$1,051,010	$1,046,164
FED HM LN PC POOL 8C1417 FH 03/56 FLOATING VAR	1,393,651	$1,370,436	$1,330,852
FED HM LN PC POOL 8C1432 FH 04/56 FLOATING VAR	532,460	$528,931	$509,018
FED HM LN PC POOL 8C1484 FH 06/56 FLOATING VAR	720,639	$716,054	$696,066
FED HM LN PC POOL 8C1596 FH 09/56 FLOATING VAR	1,453,652	$1,445,361	$1,409,801
FED HM LN PC POOL 8C6080 FH 03/56 FLOATING VAR	2,655,598	$2,540,934	$2,423,240
FED HM LN PC POOL 8C6081 FH 03/56 FLOATING VAR	3,873,244	$3,694,003	$3,521,439
FED HM LN PC POOL 8C6083 FH 04/56 FLOATING VAR	1,171,093	$1,109,406	$1,067,767
FED HM LN PC POOL 8C6084 FH 04/56 FLOATING VAR	2,223,076	$2,204,738	$2,124,933

FED HM LN PC POOL G04540 FG 08/38 FIXED 6	128,867	$130,450	$130,703
FED HM LN PC POOL G14573 FG 04/27 FIXED 3	8,544	$8,584	$8,510
FED HM LN PC POOL G67702 FG 01/47 FIXED 4	672,689	$698,467	$606,182
FED HM LN PC POOL J17545 FG 12/26 FIXED 3	2,163	$2,164	$2,157
FED HM LN PC POOL J18801 FG 04/27 FIXED 3	6,175	$6,189	$6,146
FED HM LN PC POOL Q40083 FG 04/46 FIXED 3.5	701,902	$734,494	$615,303
FED HM LN PC POOL QA5182 FR 12/49 FIXED 3	1,626,661	$1,653,212	$1,344,571
FED HM LN PC POOL QB4931 FR 11/50 FIXED 2	2,544,927	$2,628,230	$1,938,156
FED HM LN PC POOL QE8086 FR 08/52 FIXED 4	1,956,393	$1,963,304	$1,723,403
FED HM LN PC POOL QE8113 FR 08/52 FIXED 4	1,954,520	$1,958,164	$1,717,474
FED HM LN PC POOL QE9162 FR QE9162	1,598,152	$1,601,341	$1,447,258
FED HM LN PC POOL QN1110 FR 12/34 FIXED 2.5	3,500,046	$3,522,360	$3,196,387
FED HM LN PC POOL QN1350 FR 01/35 FIXED 2.5	549,993	$555,318	$501,544
FED HM LN PC POOL QN1355 FR 01/35 FIXED 2.5	1,564,691	$1,579,513	$1,426,817
FED HM LN PC POOL QN1370 FR 01/35 FIXED 3	137,676	$140,472	$127,584
FED HM LN PC POOL QN1374 FR 01/35 FIXED 3	145,066	$148,160	$134,629
FED HM LN PC POOL QN1377 FR 01/35 FIXED 3	204,401	$208,833	$189,946
FED HM LN PC POOL QN1511 FR 02/35 FIXED 2.5	1,041,245	$1,053,335	$944,697
FED HM LN PC POOL QN1577 FR 02/35 FIXED 2.5	147,232	$149,121	$133,566
FED HM LN PC POOL QN1678 FR 02/35 FIXED 2.5	835,667	$844,884	$758,702
FED HM LN PC POOL RA6388 FR 12/51 FIXED 2.5	3,696,413	$3,646,014	$2,946,471
FED HM LN PC POOL RJ5997 FR 03/56 FIXED 5	878,341	$879,062	$821,345
FED HM LN PC POOL RJ6615 FR 05/56 FIXED 5	819,058	$812,882	$763,985
FED HM LN PC POOL SD7557 FR 12/52 FIXED 4.5	2,142,285	$2,081,841	$1,954,938
FED HM LN PC POOL SD8005 FR 08/49 FIXED 3.5	55,485	$56,598	$47,708
FED HM LN PC POOL U40189 FG 03/27 FIXED 3	20,766	$20,806	$20,668
FED HM LN PC POOL U59002 FG 09/32 FIXED 3.5	183,532	$190,652	$175,854
FED HM LN PC POOL U62123 FG 02/43 FIXED 3.5	778,646	$814,538	$686,338
FED HM LN PC POOL U70048 FG 08/27 FIXED 3	13,934	$14,025	$13,840
FED HM LN PC POOL U90739 FG 02/43 FIXED 3.5	42,423	$44,649	$37,498
FEDERAL REALTY OP LP SR UNSECURED 05/28 5.375	1,755,000	$1,764,754	$1,754,567
FEDERAL REALTY OP LP SR UNSECURED 06/29 3.2	380,000	$365,720	$358,291
FEDERAL REALTY OP LP SR UNSECURED 07/27 3.25	300,000	$297,599	$295,937
FEDEX CORP COMPANY GUAR 08/29 3.1	1,540,000	$1,475,864	$1,440,498
FHLMC MULTIFAMILY STRUCTURED P FHMS Q004 A2H	45,101	$45,606	$44,895
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT1	1,851,721	$1,868,537	$1,847,590
FHLMC MULTIFAMILY STRUCTURED P FHMS Q016 APT2	2,276,392	$2,296,394	$2,156,815
FHLMC MULTIFAMILY STRUCTURED P FHMS Q032 A	1,506,205	$1,505,586	$1,475,224
FHLMC MULTIFAMILY STRUCTURED P FHMS Q040 A	2,655,731	$2,644,557	$2,582,818
FHLMC STRUCTURED PASS THROUGH FSPC T 63 1A1	89,049	$84,805	$84,865
FIDELITY NATL INFO SERV SR UNSECURED 03/28 4.45	180,000	$179,903	$177,681
FIDELITY NATL INFO SERV SR UNSECURED 03/29 4.55	180,000	$179,815	$175,379
FIDELITY NATL INFO SERV SR UNSECURED 03/31 4.8	530,000	$529,666	$505,089
FIFTH THIRD BANCORP SR UNSECURED 04/28 VAR	550,000	$550,000	$546,240
FIFTH THIRD BANCORP SR UNSECURED 07/30 VAR	950,000	$950,077	$927,785
FIFTH THIRD BANK NA SR UNSECURED 01/28 VAR	550,000	$550,545	$549,746
FIRSTENERGY PENN ELECTRI SR UNSECURED 144A 04/28 5.2	450,000	$449,795	$449,354
FIRSTENERGY TRANSMISSION SR UNSECURED 144A 09/28 2.866	360,000	$350,910	$343,000
FISERV INC SR UNSECURED 03/28 5.45	430,000	$429,826	$430,113
FISERV INC SR UNSECURED 07/29 3.5	554,000	$534,049	$522,214
FISERV INC SR UNSECURED 08/28 5.375	1,440,000	$1,444,049	$1,438,291
FISERV INC SR UNSECURED 10/28 4.2	350,000	$347,427	$341,227
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 07/30 2.55	1,000,000	$919,455	$893,086
FLORIDA GAS TRANSMISSION SR UNSECURED 144A 10/31 2.3	500,000	$445,614	$425,880
FNMA POOL 295541 FN 10/32 FLOATING VAR	8,066	$8,038	$7,998
FNMA POOL 555743 FN 09/33 FIXED VAR	72,315	$74,511	$70,758
FNMA POOL 725027 FN 11/33 FIXED VAR	133,697	$138,163	$131,954
FNMA POOL 725205 FN 03/34 FIXED VAR	148,227	$153,393	$145,079
FNMA POOL 725206 FN 02/34 FIXED VAR	68,119	$71,533	$67,485
FNMA POOL 725232 FN 03/34 FIXED VAR	28,975	$30,752	$28,361
FNMA POOL 725238 FN 03/34 FIXED VAR	69,975	$72,569	$68,471
FNMA POOL 735803 FN 07/35 FLOATING VAR	64,174	$64,136	$65,276

FNMA POOL 739757 FN 08/33 FLOATING VAR	3,455	$3,446	$3,507
FNMA POOL 739759 FN 08/33 FLOATING VAR	15,425	$15,393	$15,707
FNMA POOL 745484 FN 12/35 FLOATING VAR	18,626	$18,501	$18,968
FNMA POOL 745606 FN 05/36 FLOATING VAR	5,020	$4,958	$5,140
FNMA POOL 745777 FN 07/36 FLOATING VAR	9,603	$9,662	$9,847
FNMA POOL 745859 FN 11/35 FLOATING VAR	7,765	$7,682	$7,964
FNMA POOL 764364 FN 06/34 FLOATING VAR	12,291	$12,280	$12,429
FNMA POOL 776486 FN 03/34 FLOATING VAR	13,354	$13,858	$13,649
FNMA POOL 789463 FN 06/34 FLOATING VAR	81,056	$81,026	$83,101
FNMA POOL 796989 FN 08/34 FLOATING VAR	3,369	$3,418	$3,469
FNMA POOL 815055 FN 04/35 FLOATING VAR	2,848	$2,815	$2,892
FNMA POOL 818982 FN 03/35 FLOATING VAR	45,383	$45,086	$46,283
FNMA POOL 832729 FN 09/35 FLOATING VAR	5,490	$5,469	$5,598
FNMA POOL 888635 FN 09/36 FIXED VAR	53,703	$58,118	$53,200
FNMA POOL 889911 FN 05/36 FLOATING VAR	91,162	$91,780	$90,441
FNMA POOL 933584 FN 05/38 FLOATING VAR	10,725	$10,754	$11,025
FNMA POOL AB5358 FN 06/27 FIXED 2.5	25,968	$26,026	$25,741
FNMA POOL AE8281 FN 12/40 FLOATING VAR	28,717	$29,185	$29,932
FNMA POOL AJ2155 FN 10/41 FLOATING VAR	23,272	$23,533	$24,139
FNMA POOL AJ3295 FN 11/41 FLOATING VAR	29,627	$30,282	$30,822
FNMA POOL AK4888 FN 03/42 FLOATING VAR	8,353	$8,644	$8,671
FNMA POOL AK6431 FN 04/27 FIXED 3	13,636	$13,650	$13,545
FNMA POOL AK7385 FN 03/27 FIXED 3	4,294	$4,301	$4,274
FNMA POOL AL2964 FN 07/27 FIXED VAR	132,182	$132,620	$131,072
FNMA POOL AL9502 FN 11/45 FIXED VAR	321,870	$334,022	$292,904
FNMA POOL AO4573 FN 06/42 FLOATING VAR	76,463	$77,905	$79,157
FNMA POOL AP2392 FN 08/42 FLOATING VAR	22,842	$23,386	$23,648
FNMA POOL AP4058 FN 08/27 FIXED 3	8,343	$8,366	$8,268
FNMA POOL AP5947 FN 09/32 FIXED 4	201,847	$209,098	$194,866
FNMA POOL AP6310 FN 09/42 FLOATING VAR	62,293	$63,684	$64,489
FNMA POOL AP7487 FN 09/27 FIXED 3	23,997	$24,197	$23,768
FNMA POOL AP7557 FN 09/42 FLOATING VAR	10,573	$10,545	$10,939
FNMA POOL AQ4651 FN 11/42 FIXED 3.5	48,312	$50,904	$43,186
FNMA POOL AQ4697 FN 11/42 FIXED 3.5	67,710	$71,089	$60,617
FNMA POOL AQ9465 FN 01/33 FIXED 3	68,687	$70,307	$64,168
FNMA POOL AS7056 FN 04/31 FIXED 3	650,603	$664,356	$623,724
FNMA POOL AU3730 FN 09/43 FLOATING VAR	19,530	$19,901	$20,145
FNMA POOL AW1181 FN 03/44 FLOATING VAR	179,991	$182,136	$186,668
FNMA POOL AW5021 FN 08/44 FLOATING VAR	59,254	$60,608	$61,217
FNMA POOL AW8592 FN 10/44 FLOATING VAR	82,798	$84,658	$85,862
FNMA POOL AX0686 FN 08/44 FLOATING VAR	25,321	$25,927	$26,194
FNMA POOL AY0090 FN 12/44 FLOATING VAR	213,823	$219,493	$222,402
FNMA POOL BC0145 FN 01/46 FLOATING VAR	115,198	$117,007	$119,826
FNMA POOL BF0105 FN 06/56 FIXED 4	1,918,281	$2,024,924	$1,647,298
FNMA POOL BF0107 FN 06/56 FIXED 4.5	1,388,274	$1,487,344	$1,244,925
FNMA POOL BF0108 FN 06/56 FIXED 4.5	812,702	$863,847	$724,763
FNMA POOL BF0118 FN 06/56 FIXED 4.5	716,539	$767,423	$639,004
FNMA POOL BF0125 FN 07/56 FIXED 4	1,232,740	$1,297,976	$1,076,939
FNMA POOL BF0132 FN 07/56 FIXED 4	694,267	$732,910	$599,645
FNMA POOL BF0136 FN 08/56 FIXED 5	1,057,571	$1,158,787	$990,794
FNMA POOL BF0154 FN 11/46 FIXED 3.5	830,576	$858,770	$730,918
FNMA POOL BF0172 FN 01/41 FIXED 4	130,170	$133,480	$118,695
FNMA POOL BF0193 FN 04/41 FIXED 4	992,452	$1,019,019	$902,484
FNMA POOL BF0198 FN 11/40 FIXED 4	2,036,931	$2,084,345	$1,852,221
FNMA POOL BF0201 FN 08/51 FIXED 4	3,063,747	$3,109,228	$2,724,375
FNMA POOL BF0202 FN 01/51 FIXED 4.5	1,273,825	$1,320,081	$1,151,919
FNMA POOL BH2589 FN 08/47 FLOATING VAR	79,583	$81,472	$82,675
FNMA POOL BH5786 FN 11/47 FLOATING VAR	47,202	$47,378	$49,195
FNMA POOL BH7365 FN 08/47 FLOATING VAR	168,225	$172,095	$174,647
FNMA POOL BJ2463 FN 11/47 FLOATING VAR	225,821	$229,003	$235,612
FNMA POOL BK0700 FN 02/35 FIXED 2.5	75,114	$76,188	$68,305
FNMA POOL BK0706 FN 02/35 FIXED 2.5	101,504	$102,831	$92,473

FNMA POOL BK0707 FN 02/35 FIXED 2.5	96,986	$98,358	$88,281
FNMA POOL BK7939 FN 11/48 FIXED 4.5	733,717	$751,772	$670,237
FNMA POOL BM7030 FN 06/52 FLOATING VAR	1,098,485	$1,049,468	$1,046,213
FNMA POOL BM7055 FN 09/52 FLOATING VAR	1,517,608	$1,489,215	$1,479,403
FNMA POOL BO1843 FN 08/49 FLOATING VAR	213,686	$218,044	$221,679
FNMA POOL BO2240 FN 09/49 FLOATING VAR	420,639	$428,932	$436,952
FNMA POOL BO3236 FN 11/49 FLOATING VAR	571,082	$578,908	$592,515
FNMA POOL BO4955 FN 11/49 FLOATING VAR	157,362	$159,961	$163,331
FNMA POOL BO4956 FN 11/49 FLOATING VAR	117,481	$119,615	$121,985
FNMA POOL BO5007 FN 12/49 FLOATING VAR	92,854	$94,403	$96,208
FNMA POOL BO6254 FN 12/49 FLOATING VAR	259,149	$262,734	$268,193
FNMA POOL BO6257 FN 12/49 FLOATING VAR	191,162	$192,949	$197,874
FNMA POOL BO7258 FN 01/35 FIXED 3	350,660	$358,040	$324,761
FNMA POOL BO7259 FN 01/35 FIXED 3	257,025	$262,550	$239,018
FNMA POOL BO7262 FN 01/35 FIXED 3	200,586	$204,602	$185,914
FNMA POOL BO7270 FN 01/50 FLOATING VAR	553,543	$557,709	$570,820
FNMA POOL BO9283 FN 02/35 FIXED 2.5	195,182	$197,609	$177,699
FNMA POOL BP0633 FN 01/50 FLOATING VAR	470,232	$474,836	$485,223
FNMA POOL BS5306 FN 12/30 FIXED 2.59	3,410,000	$3,411,946	$3,056,967
FNMA POOL BS7897 FN 03/33 FIXED 4.32	1,540,000	$1,549,479	$1,444,655
FNMA POOL BS7985 FN 03/28 FIXED 4.79	600,000	$596,930	$593,469
FNMA POOL BT7869 FN 09/52 FIXED 4.5	966,692	$969,973	$877,817
FNMA POOL BT8141 FN 06/52 FLOATING VAR	1,253,980	$1,207,858	$1,193,529
FNMA POOL BT8249 FN 07/52 FLOATING VAR	690,927	$678,546	$670,987
FNMA POOL BT8268 FN 08/52 FLOATING VAR	995,749	$995,520	$976,803
FNMA POOL BU8809 FN 05/52 FLOATING VAR	829,356	$818,345	$797,781
FNMA POOL BV2500 FN 06/52 FLOATING VAR	1,468,421	$1,469,110	$1,433,221
FNMA POOL BV7994 FN 08/52 FLOATING VAR	751,616	$745,848	$742,964
FNMA POOL BW1300 FN 10/52 FLOATING VAR	2,375,341	$2,323,152	$2,350,842
FNMA POOL BW1315 FN 11/52 FIXED 4.5	2,041,215	$1,948,855	$1,860,264
FNMA POOL BW1384 FN 12/52 FLOATING VAR	1,061,435	$1,056,267	$1,060,731
FNMA POOL BW4611 FN 09/56 FLOATING VAR	2,720,000	$2,638,540	$2,615,431
FNMA POOL BW5040 FN 07/52 FLOATING VAR	1,825,839	$1,840,795	$1,785,400
FNMA POOL BW9708 FN 11/52 FLOATING VAR	1,727,039	$1,710,409	$1,727,337
FNMA POOL BZ0085 FN 12/28 FIXED 5.18	820,000	$819,593	$818,270
FNMA POOL BZ0274 FN 01/31 FIXED 4.45	3,760,996	$3,708,800	$3,634,594
FNMA POOL BZ0920 FN 05/31 FIXED 4.57	3,260,000	$3,224,265	$3,141,774
FNMA POOL BZ1599 FN 09/29 FIXED 4.755	3,820,000	$3,822,747	$3,764,015
FNMA POOL BZ2186 FN 12/31 FIXED 3.86	1,540,000	$1,518,517	$1,431,883
FNMA POOL BZ2333 FN 11/31 FIXED 4.14	1,200,000	$1,183,649	$1,132,217
FNMA POOL BZ2593 FN 12/29 FIXED 4.515	2,537,154	$2,512,555	$2,477,357
FNMA POOL BZ2708 FN 01/32 FIXED 4.4	1,715,000	$1,694,938	$1,635,760
FNMA POOL BZ2726 FN 12/29 FIXED 4.35	680,000	$673,735	$662,425
FNMA POOL BZ2727 FN 01/30 FIXED 4.36	320,000	$318,544	$311,166
FNMA POOL BZ2744 FN 01/30 FIXED 4.3	320,000	$317,959	$310,586
FNMA POOL BZ2775 FN 01/30 FIXED 4.325	1,070,000	$1,063,985	$1,037,763
FNMA POOL BZ2785 FN 01/30 FIXED 4.255	110,000	$109,146	$106,550
FNMA POOL BZ2794 FN 02/30 FIXED 4.28	510,000	$505,862	$493,731
FNMA POOL BZ2814 FN 01/30 FIXED 4.32	710,000	$705,842	$689,126
FNMA POOL BZ2848 FN 01/30 FIXED 4.34	550,000	$547,051	$534,162
FNMA POOL BZ2928 FN 01/32 FIXED 4.62	3,514,353	$3,478,671	$3,385,570
FNMA POOL BZ2931 FN 01/30 FIXED 4.63	1,045,000	$1,044,207	$1,022,210
FNMA POOL BZ3244 FN 03/30 FIXED 4.555	1,140,000	$1,131,460	$1,113,779
FNMA POOL BZ3319 FN 08/29 FIXED 5	878,124	$880,716	$869,941
FNMA POOL BZ3506 FN 05/31 FIXED 4.73	3,170,000	$3,174,884	$3,084,649
FNMA POOL BZ4075 FN 12/30 FIXED 5.24	1,683,789	$1,709,741	$1,671,391
FNMA POOL BZ4120 FN 07/30 FIXED 4.99	1,681,464	$1,701,032	$1,656,404
FNMA POOL BZ4291 FN 07/32 FIXED 4.49	2,500,000	$2,467,024	$2,386,410
FNMA POOL BZ4315 FN 07/32 FIXED 4.91	1,700,000	$1,715,541	$1,653,314
FNMA POOL BZ4348 FN 07/30 FIXED 4.71	1,720,000	$1,728,130	$1,676,945
FNMA POOL BZ4447 FN 07/30 FIXED 4.67	2,000,000	$2,018,077	$1,951,686
FNMA POOL BZ4606 FN 10/31 FIXED 4.9	1,140,915	$1,150,282	$1,110,964

FNMA POOL BZ5672 FN 11/30 FIXED 3.94	4,270,000	$4,235,184	$4,043,876
FNMA POOL BZ5739 FN 12/32 FIXED 4.165	2,060,000	$2,041,220	$1,919,419
FNMA POOL BZ5948 FN 06/31 FIXED 4.235	4,280,000	$4,288,237	$4,069,433
FNMA POOL BZ6510 FN 03/33 FIXED 4.39	1,015,322	$1,025,871	$958,426
FNMA POOL BZ6865 FN 06/29 FIXED 4.53	782,000	$784,308	$768,237
FNMA POOL BZ7516 FN 08/33 FIXED 4.69	1,650,000	$1,662,371	$1,575,872
FNMA POOL BZ7533 FN 08/33 FIXED 4.695	1,660,000	$1,673,092	$1,579,496
FNMA POOL BZ7556 FN 08/33 FIXED 4.72	1,660,000	$1,670,657	$1,579,224
FNMA POOL CA3155 FN 02/34 FIXED 4	103,950	$106,376	$100,049
FNMA POOL CA3156 FN 02/34 FIXED 4	68,520	$70,045	$66,007
FNMA POOL CB2624 FN 01/52 FIXED 2.5	2,704,536	$2,707,633	$2,163,512
FNMA POOL CB3854 FN 06/52 FIXED 4	9,092,196	$8,838,278	$8,009,417
FNMA POOL CB4905 FN 10/52 FIXED 5.5	3,344,028	$3,340,059	$3,238,321
FNMA POOL CB6531 FN 06/53 FLOATING VAR	2,413,184	$2,351,327	$2,396,598
FNMA POOL CC1935 FN 02/56 FLOATING VAR	2,413,240	$2,318,282	$2,214,138
FNMA POOL CC2363 FN 04/56 FIXED 5	3,980,481	$3,975,415	$3,733,211
FNMA POOL CC2586 FN 04/56 FLOATING VAR	2,752,014	$2,681,135	$2,576,551
FNMA POOL CC2781 FN 06/56 FLOATING VAR	1,030,085	$970,049	$942,745
FNMA POOL FM2268 FN 01/35 FIXED VAR	478,451	$484,481	$436,337
FNMA POOL FM7075 FN 07/49 FIXED VAR	943,356	$897,264	$840,070
FNMA POOL FM7599 FN 01/51 FIXED VAR	1,450,096	$1,289,353	$1,244,108
FNMA POOL MA0952 FN 01/32 FIXED 4	182,198	$186,296	$176,771
FNMA POOL MA3744 FN 08/49 FIXED 3	581,395	$517,834	$484,170
FNMA POOL MA3937 FN 02/50 FIXED 3	2,958,390	$2,569,946	$2,451,118
FORD CREDIT AUTO LEASE TRUST FORDL 2026 A A3	1,265,000	$1,264,914	$1,249,655
FORD CREDIT AUTO LEASE TRUST FORDL 2026 B A3	500,000	$500,000	$495,941
FORD CREDIT AUTO OWNER TRUST FORDO 2025 A A3	700,000	$699,954	$697,913
FORD CREDIT AUTO OWNER TRUST FORDO 2026 A A3	620,000	$619,895	$607,492
FORD CREDIT AUTO OWNER TRUST FORDO 2026 B A3	465,000	$464,985	$458,193
FORD CREDIT AUTO OWNER TRUST FORDO 2026 C A3	625,000	$624,882	$623,297
FORD CREDIT AUTO OWNER TRUST/F FORDR 2022 1 A 144A	690,000	$689,865	$686,608
FORD CREDIT AUTO OWNER TRUST/F FORDR 2024 1 A 144A	2,050,000	$2,049,472	$2,030,982
FORD CREDIT AUTO OWNER TRUST/F FORDR 2025 1 A 144A	2,045,000	$2,053,173	$2,013,180
FORD CREDIT AUTO OWNER TRUST/F FORDR 2025 2 A 144A	1,800,000	$1,799,342	$1,730,911
FORD CREDIT AUTO OWNER TRUST/F FORDR 2026 1 A 144A	920,000	$919,923	$876,955
FORD CREDIT AUTO OWNER TRUST/F FORDR 2026 2 A 144A	1,980,000	$1,979,530	$1,921,619
FORD CREDIT FLOORPLAN MASTER O FORDF 2024 1 A1 144A	820,000	$819,914	$821,391
FORD CREDIT FLOORPLAN MASTER O FORDF 2025 2 A1	740,000	$739,927	$722,278
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/29 5.303	500,000	$500,000	$488,582
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/26 5.125	520,000	$519,999	$520,075
FREDDIE MAC SCRT SCRT 2018 3 MA	424,795	$422,602	$402,105
FREDDIE MAC SCRT SCRT 2018 4 M55D	258,876	$263,279	$238,114
FREDDIE MAC SCRT SCRT 2019 1 M55D	932,081	$953,119	$851,201
FREDDIE MAC SCRT SCRT 2020 2 M55H	915,889	$962,452	$783,144
FREDDIE MAC SCRT SCRT 2020 3 M5TU	400,987	$421,026	$335,778
FREDDIE MAC SCRT SCRT 2020 3 TTU	364,762	$381,025	$328,815
FREDDIE MAC SCRT SCRT 2021 1 TTU	781,853	$812,872	$704,254
GE HEALTHCARE TECH INC COMPANY GUAR 03/30 5.857	360,000	$360,017	$362,550
GE HEALTHCARE TECH INC COMPANY GUAR 11/27 5.65	680,000	$686,836	$684,250
GE HEALTHCARE TECH INC SR UNSECURED 08/29 4.8	120,000	$119,914	$117,963
GE HEALTHCARE TECH INC SR UNSECURED 12/28 4.15	400,000	$400,000	$390,113
GENERAL MILLS INC SR UNSECURED 04/28 4.2	1,440,000	$1,436,688	$1,415,539
GENERAL MOTORS FINL CO SR UNSECURED 04/28 2.4	275,000	$267,768	$263,073
GENERAL MOTORS FINL CO SR UNSECURED 04/28 5.05	400,000	$399,968	$398,020
GENERAL MOTORS FINL CO SR UNSECURED 04/29 4.3	820,000	$819,422	$794,348
GENERAL MOTORS FINL CO SR UNSECURED 05/27 5.4	630,000	$629,901	$631,336
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4	1,370,000	$1,368,942	$1,289,935
GENERAL MOTORS GFORT 2026 1A A1 144A	655,000	$654,928	$644,093
GEORGIA PACIFIC LLC SR UNSECURED 144A 04/30 2.3	950,000	$867,886	$850,064
GEORGIA PACIFIC LLC SR UNSECURED 144A 05/29 4.4	290,000	$289,601	$282,942
GEORGIA PACIFIC LLC SR UNSECURED 144A 05/31 4.6	430,000	$428,742	$411,277
GGP TRUST GGP 2026 BRK3 A 144A	1,745,000	$1,745,000	$1,743,410

GLAXOSMITHKLINE CAP INC COMPANY GUAR 09/29 4.85	610,000	$609,802	$601,822
GLAXOSMITHKLINE CAP INC COMPANY GUAR 09/31 5	670,000	$666,783	$652,260
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2026 3 A3	590,000	$589,931	$584,481
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A3	945,000	$944,916	$925,867
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 2 A3	1,760,000	$1,759,681	$1,724,023
GM FINANCIAL REVOLVING RECEIVA GMREV 2022 1 A 144A	1,030,000	$1,029,851	$1,041,308
GM FINANCIAL REVOLVING RECEIVA GMREV 2023 2 A 144A	2,240,000	$2,239,685	$2,261,061
GM FINANCIAL REVOLVING RECEIVA GMREV 2024 1 A 144A	1,135,000	$1,134,717	$1,126,982
GM FINANCIAL REVOLVING RECEIVA GMREV 2024 2 A 144A	2,205,000	$2,204,237	$2,154,503
GM FINANCIAL REVOLVING RECEIVA GMREV 2025 1 A 144A	2,265,000	$2,277,298	$2,211,952
GNMA II POOL 082977 G2 11/41 FLOATING VAR	191,222	$195,289	$193,842
GNMA II POOL 082997 G2 12/41 FLOATING VAR	95,949	$98,070	$97,267
GNMA II POOL 725607 G2 11/59 VARIABLE	4	$5	$4
GNMA II POOL 773419 G2 09/61 VARIABLE	29,265	$31,351	$28,520
GNMA II POOL 891615 G2 05/58 FLOATING VAR	27,733	$27,319	$27,788
GNMA II POOL AY8928 G2 02/67 VARIABLE	123,445	$130,636	$122,575
GNMA II POOL AY8939 G2 02/67 VARIABLE	314,798	$334,312	$312,675
GNMA II POOL MA3195 G2 10/45 FLOATING VAR	70,092	$70,900	$71,084
GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VAR	380,000	$380,000	$373,956
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VAR	610,000	$610,000	$576,264
GOLDMAN SACHS GROUP INC SR UNSECURED 02/28 VAR	1,170,000	$1,147,119	$1,159,188
GOLDMAN SACHS GROUP INC SR UNSECURED 04/34 VAR	630,000	$630,000	$594,326
GOLDMAN SACHS GROUP INC SR UNSECURED 06/32 VAR	830,000	$822,635	$795,635
GOLDMAN SACHS GROUP INC SR UNSECURED 07/30 VAR	390,000	$390,000	$383,162
GOLDMAN SACHS GROUP INC SR UNSECURED 08/28 VAR	940,000	$937,536	$933,927
GOLDMAN SACHS GROUP INC SR UNSECURED 10/27 VAR	2,260,000	$2,259,507	$2,256,132
GOVERNMENT NATIONAL MORTGAGE A GNR 2015 H25 FD	391,232	$386,619	$391,585
GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H01 FA	151,621	$153,265	$152,194
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H01 FA	710,054	$711,913	$714,539
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H06 FD	1,929,363	$1,929,363	$1,931,548
GREAT WOLF TRUST GWT 2024 WLF2 A 144A	1,715,000	$1,712,728	$1,717,144
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 A3	216,948	$211,401	$215,798
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS6 A2	1,056,441	$1,026,428	$1,049,437
GS MORTGAGE SECURITIES TRUST GSMS 2017 GS8 A3	3,030,000	$2,922,886	$2,995,347
GS MORTGAGE SECURITIES TRUST GSMS 2018 GS10 A4	2,705,000	$2,679,243	$2,648,676
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC42 A3	820,000	$767,142	$758,703
GUARDIAN LIFE GLOB FUND SECURED 144A 07/29 4.748	160,000	$160,000	$157,088
GUARDIAN LIFE GLOB FUND SR SECURED 144A 04/33 4.916	1,230,000	$1,230,000	$1,166,111
HALEON US CAPITAL LLC COMPANY GUAR 08/29 4.625	340,000	$338,937	$332,777
HALEON US CAPITAL LLC COMPANY GUAR 08/31 4.875	650,000	$647,267	$628,407
HALLIBURTON CO SR UNSECURED 03/30 2.92	1,240,000	$1,239,880	$1,139,751
HEALTH CARE SERVICE CORP SR UNSECURED 144A 06/29 5.2	2,040,000	$2,049,383	$2,016,151
HEALTHPEAK OP LLC COMPANY GUAR 01/31 2.875	890,000	$886,548	$791,546
HEALTHPEAK OP LLC COMPANY GUAR 07/29 3.5	840,000	$828,012	$795,299
HEICO CORP SR UNSECURED 08/31 4.95	760,000	$759,538	$735,674
HEINEKEN NV SR UNSECURED 144A 01/28 3.5	420,000	$415,684	$410,610
HEXCEL CORP SR UNSECURED 05/31 4.9	70,000	$69,942	$67,209
HNA 2015 LLC US GOVT GUAR 06/27 2.291	104,479	$105,099	$102,461
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A4	135,000	$134,982	$135,656
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A3	1,145,000	$1,144,911	$1,138,279
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 1 A3	1,005,000	$1,004,861	$985,747
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A3	805,000	$804,979	$792,758
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 3 A3	605,000	$604,879	$596,957
HONDA MOTOR CO LTD SR UNSECURED 07/28 4.436	620,000	$619,471	$610,534
HONEYWELL AEROSPACE INC SR UNSECURED 03/28 3.9	370,000	$368,554	$363,718
HONEYWELL AEROSPACE INC SR UNSECURED 03/29 4	450,000	$449,387	$435,887
HONEYWELL AEROSPACE INC SR UNSECURED 03/31 4.3	910,000	$908,282	$862,872
HOSPITAL SPECIAL SURGERY SECURED 04/28 3.737	285,000	$285,000	$278,359
HP ENTERPRISE CO SR UNSECURED 03/29 4.6	330,000	$329,655	$323,524
HP ENTERPRISE CO SR UNSECURED 09/27 4.05	380,000	$379,905	$376,705
HP ENTERPRISE CO SR UNSECURED 09/27 4.4	520,000	$519,917	$516,645
HP ENTERPRISE CO SR UNSECURED 09/28 4.15	495,000	$494,881	$483,862

HP ENTERPRISE CO SR UNSECURED 10/29 4.55	1,290,000	$1,289,160	$1,251,919
HP ENTERPRISE CO SR UNSECURED 10/30 4.4	740,000	$739,449	$704,253
HP INC SR UNSECURED 01/28 4.75	200,000	$199,921	$198,886
HP INC SR UNSECURED 04/29 4	1,060,000	$1,056,408	$1,022,436
HSBC HOLDINGS PLC SR UNSECURED 03/29 VAR	1,000,000	$1,000,000	$1,000,078
HSBC HOLDINGS PLC SR UNSECURED 03/31 VAR	560,000	$560,000	$547,756
HSBC HOLDINGS PLC SR UNSECURED 05/31 VAR	270,000	$270,000	$264,775
HSBC HOLDINGS PLC SR UNSECURED 06/28 VAR	580,000	$577,715	$578,402
HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR	440,000	$440,000	$434,064
HSBC HOLDINGS PLC SR UNSECURED 08/29 VAR	750,000	$728,182	$706,668
HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR	1,560,000	$1,560,000	$1,346,161
HUDSON YARDS HY 2025 SPRL A 144A	695,000	$704,271	$688,877
HUNTINGTON AUTO TRUST HUNT 2024 1A A3 144A	788,221	$788,206	$790,285
HUNTINGTON BANCSHARES SR UNSECURED 08/28 VAR	500,000	$500,000	$496,640
HUNTINGTON NATIONAL BANK SR UNSECURED 04/28 VAR	550,000	$550,000	$549,261
HUNTINGTON NATIONAL BANK SR UNSECURED 05/28 VAR	1,060,000	$1,058,375	$1,055,590
HYUNDAI AUTO LEASE SECURITIZAT HALST 2025 C A3 144A	1,310,000	$1,309,875	$1,305,338
HYUNDAI AUTO LEASE SECURITIZAT HALST 2026 B A3 144A	1,205,000	$1,204,849	$1,190,361
HYUNDAI AUTO LEASE SECURITIZAT HALST 2026 C A3 144A	415,000	$414,928	$412,083
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 D A3	1,890,000	$1,889,868	$1,859,308
HYUNDAI AUTO RECEIVABLES TRUST HART 2026 A A3	840,000	$839,950	$821,326
HYUNDAI AUTO RECEIVABLES TRUST HART 2026 C A3	1,050,000	$1,049,933	$1,046,820
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 01/28 5	620,000	$619,460	$618,063
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 01/30 5.3	750,000	$748,801	$739,495
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 04/29 4.75	190,000	$189,942	$185,839
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 04/31 5	340,000	$339,513	$327,114
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 09/27 4.3	410,000	$409,880	$406,886
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 09/31 5.625	520,000	$519,644	$512,587
HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2025 1A A 144A	725,000	$724,928	$707,889
IBM CORP SR UNSECURED 02/30 4.8	580,000	$581,890	$566,804
IBM CORP SR UNSECURED 05/29 3.5	540,000	$527,530	$514,746
IBM CORP SR UNSECURED 05/30 1.95	620,000	$558,176	$546,740
INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 08/35 5.05	1,130,000	$1,126,660	$1,061,131
INDIANAPOLIS PWR + LIGHT 1ST MORTGAGE 144A 12/32 5.65	1,200,000	$1,222,236	$1,185,824
INGREDION INC SR UNSECURED 06/30 2.9	1,350,000	$1,331,474	$1,231,210
INGREDION INC SR UNSECURED 10/26 3.2	500,000	$500,000	$500,000
INT DEVELOPMENT FIN CORP US GOVT GUAR 03/35 3.6	2,032,609	$2,032,609	$1,876,160
INTEL CORP SR UNSECURED 02/31 5	310,000	$309,241	$301,194
INTEL CORP SR UNSECURED 03/30 3.9	730,000	$729,412	$689,939
INTEL CORP SR UNSECURED 05/36 5.3	210,000	$209,435	$195,867
INTEL CORP SR UNSECURED 06/31 4.65	350,000	$349,296	$333,811
INTEL CORP SR UNSECURED 08/31 2	580,000	$512,266	$486,777
INTEL CORP SR UNSECURED 08/33 5	150,000	$149,918	$141,470
INTEL CORP SR UNSECURED 11/29 2.45	740,000	$695,468	$673,822
INTERSTATE POWER + LIGHT SR UNSECURED 04/29 3.6	180,000	$175,158	$172,236
INTERSTATE POWER + LIGHT SR UNSECURED 09/31 5.1	320,000	$319,655	$311,223
INTOWN MORTGAGE TRUST TOWN 2025 STAY A 144A	2,470,000	$2,470,000	$2,470,000
J PAUL GETTY TRUST UNSECURED 04/35 4.905	1,000,000	$985,667	$944,782
JABIL INC SR UNSECURED 02/29 4.2	210,000	$209,880	$203,454
JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985	480,000	$481,969	$473,412
JOHN DEERE OWNER TRUST JDOT 2023 B A3	135,754	$135,746	$135,911
JOHN DEERE OWNER TRUST JDOT 2024 A A3	447,233	$447,221	$447,677
JOHN DEERE OWNER TRUST JDOT 2025 A A3	555,000	$554,977	$550,520
JOHN DEERE OWNER TRUST JDOT 2026 B A3	825,000	$824,901	$810,400
JOHNS HOPKINS HEALTH SYS UNSECURED 01/30 2.42	1,600,000	$1,614,881	$1,444,984
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 JP1 A5	77,624	$78,265	$76,942
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP A 144A	1,563,893	$1,521,118	$1,557,051
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 A5	131,646	$134,899	$128,300
JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2016 C4 A3	457,153	$448,458	$456,083
JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR	640,000	$640,000	$640,072
JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR	715,000	$715,000	$712,478
JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	1,790,000	$1,790,000	$1,775,854

JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR	1,220,000	$1,220,000	$1,223,366
JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR	1,830,000	$1,830,000	$1,742,625
JPMORGAN CHASE + CO SR UNSECURED 06/29 VAR	390,000	$390,000	$369,594
JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR	1,190,000	$1,189,972	$1,188,749
JPMORGAN CHASE + CO SR UNSECURED 07/32 VAR	640,000	$640,000	$619,562
JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR	1,520,000	$1,520,000	$1,488,714
KENTUCKY HIGHER EDUCATION STUD KHESL 2020 1 A1B	1,805,444	$1,786,900	$1,821,693
KEYBANK NATIONAL ASSN SR UNSECURED 01/33 5	470,000	$468,441	$442,363
KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85	250,000	$249,896	$251,815
KEYBANK NATIONAL ASSN SUBORDINATED 04/29 3.9	450,000	$438,695	$431,122
KEYCORP SR UNSECURED 04/31 VAR	790,000	$790,000	$772,251
KIMCO REALTY OP LLC COMPANY GUAR 12/31 2.25	1,500,000	$1,496,282	$1,268,904
KINDER MORGAN INC COMPANY GUAR 02/29 5	640,000	$640,138	$634,154
KUBOTA CREDIT OWNER TRUST KCOT 2024 2A A3 144A	434,101	$434,096	$435,289
KUBOTA CREDIT OWNER TRUST KCOT 2026 1A A3 144A	510,000	$509,901	$495,148
KUBOTA CREDIT OWNER TRUST KCOT 2026 2A A3 144A	430,000	$429,924	$422,983
L3HARRIS TECH INC SR UNSECURED 06/28 4.4	690,000	$689,293	$679,811
L3HARRIS TECH INC SR UNSECURED 06/29 5.05	870,000	$876,780	$861,159
LABORATORY CORP OF AMER COMPANY GUAR 04/30 4.35	580,000	$579,739	$557,526
LABORATORY CORP OF AMER COMPANY GUAR 12/29 2.95	550,000	$521,043	$509,493
LAD AUTO RECEIVABLES TRUST LADAR 2025 3A A3 144A	1,080,000	$1,079,977	$1,063,097
LAD AUTO RECEIVABLES TRUST LADAR 2026 1A A3 144A	370,000	$369,954	$362,030
LAD AUTO RECEIVABLES TRUST LADAR 2026 2A A3 144A	405,000	$404,929	$397,176
LENNOX INTERNATIONAL INC COMPANY GUAR 08/27 1.7	640,000	$631,206	$622,114
LENNOX INTERNATIONAL INC COMPANY GUAR 09/28 5.5	1,200,000	$1,217,046	$1,203,137
LIFE FINANCIAL SERVICES TRUST LIFE 2022 BMR2 A1 144A	640,000	$636,664	$597,600
LINCOLN W HAYMARKET NE JT PUBL LINGEN 12/30 FIXED 5.4	1,730,000	$1,813,173	$1,724,105
LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/30 FIXED 1.806	1,000,000	$920,922	$894,456
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/29 FIXED 3.615	214,084	$214,069	$213,071
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 02/33 FIXED 4.145	1,100,000	$1,047,039	$1,063,470
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 06/31 FIXED 5.081	773,004	$772,159	$769,208
LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 12/34 FIXED 5.048	80,000	$80,303	$77,779
M+T BANK AUTO RECEIVABLES TRUS MTBAT 2024 1A A3 144A	462,525	$462,447	$464,030
M+T BANK AUTO RECEIVABLES TRUS MTBAT 2025 1A A3 144A	270,000	$269,977	$269,586
M+T BANK AUTO RECEIVABLES TRUS MTBAT 2026 1A A3 144A	335,000	$334,968	$331,434
M+T BANK CORPORATION SR UNSECURED 08/28 VAR	430,000	$430,000	$427,671
M+T EQUIPMENT NOTES MTLRF 2023 1A A3 144A	3,910	$3,910	$3,912
MANUF + TRADERS TRUST CO SR UNSECURED 04/30 VAR	1,090,000	$1,088,195	$1,060,661
MANUF + TRADERS TRUST CO SR UNSECURED 07/28 VAR	570,000	$570,050	$568,017
MARATHON PETROLEUM CORP SR UNSECURED 03/30 5.15	860,000	$862,579	$849,436
MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8	650,000	$645,773	$636,751
MARS INC SR UNSECURED 144A 03/32 5	1,210,000	$1,208,047	$1,169,218
MARSH + MCLENNAN COS INC SR UNSECURED 03/30 4.65	780,000	$779,136	$758,211
MARTIN MARIETTA MATERIAL SR UNSECURED 01/32 5.2	590,000	$589,391	$573,939
MARTIN MARIETTA MATERIAL SR UNSECURED 07/31 2.4	1,130,000	$1,012,594	$973,000
MARTIN MARIETTA MATERIAL SR UNSECURED 08/29 4.85	260,000	$259,840	$255,668
MARYLAND ST CMNTY DEV ADMIN DE MDSMFH 09/48 FIXED 3.242	715,000	$694,197	$708,436
MASCO CORP SR UNSECURED 02/28 1.5	490,000	$468,171	$465,361
MASCO CORP SR UNSECURED 10/30 2	1,260,000	$1,259,613	$1,088,959
MASCO CORP SR UNSECURED 11/27 3.5	300,000	$296,520	$294,478
MASSACHUSETTS ST MAS 08/31 FIXED 4.5	1,185,000	$1,224,483	$1,144,722
MASSACHUSETTS ST SPL OBLG REVE MASOBL 07/31 FIXED 4.11	491,048	$489,772	$475,558
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 01/30 4.95	420,000	$421,483	$411,457
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 01/29 4.85	1,630,000	$1,641,706	$1,609,914
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 05/29 5.15	700,000	$716,783	$696,056
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 08/29 4.8	200,000	$199,957	$196,611
MCCORMICK + CO SR UNSECURED 02/29 4.15	340,000	$339,773	$330,338
MERCEDES BENZ AUTO LEASE TRUST MBALT 2025 B A3	1,735,000	$1,734,790	$1,716,271
MERCEDES BENZ AUTO LEASE TRUST MBALT 2026 A A3	1,215,000	$1,214,800	$1,196,352
MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A3	630,000	$629,874	$622,343
MERCEDES BENZ FIN NA COMPANY GUAR 144A 01/29 4.85	1,000,000	$1,002,444	$984,719
MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/28 5.1	390,000	$389,817	$388,446

MERCEDES BENZ FIN NA COMPANY GUAR 144A 08/29 4.875	580,000	$579,074	$569,502
MET GOVT NASHVILLE DAVIDSON MET 07/34 FIXED 5.707	525,000	$610,560	$527,805
MET LIFE GLOB FUNDING I SR SECURED 144A 08/29 4.75	620,000	$619,322	$607,731
MET TOWER GLOBAL FUNDING SECURED 144A 01/28 4.8	400,000	$399,843	$398,049
MET TOWER GLOBAL FUNDING SR SECURED 144A 04/29 5.25	620,000	$619,319	$616,578
META PLATFORMS INC SR UNSECURED 05/31 4.55	400,000	$399,948	$382,069
META PLATFORMS INC SR UNSECURED 05/33 4.875	1,270,000	$1,269,569	$1,195,346
METLIFE SECURITIZATION TRUST MST 2019 1A A1A 144A	189,948	$193,145	$187,529
MEXICAN AIR FINANCE V US GOVT GUAR 01/27 2.329	83,333	$83,322	$82,652
MICHIGAN ST FIN AUTH REVENUE MISFIN 12/34 FIXED 3.084	1,500,000	$1,312,280	$1,271,279
MICROCHIP TECHNOLOGY INC COMPANY GUAR 02/30 5.05	670,000	$669,676	$655,362
MICROCHIP TECHNOLOGY INC COMPANY GUAR 03/28 4.9	500,000	$499,650	$496,828
MICROCHIP TECHNOLOGY INC COMPANY GUAR 03/29 5.05	880,000	$878,918	$869,539
MID AMERICA APARTMENTS SR UNSECURED 03/29 3.95	700,000	$687,988	$676,962
MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1	1,490,000	$1,479,322	$1,463,337
MISSISSIPPI HIGHER EDUCATION A MHEAC 2014 1 A1	358,000	$358,000	$357,958
MISSOURI HIGHER EDUCATION LOAN MHELA 2021 1 A1B	478,906	$478,906	$474,471
MITSUBISHI UFJ FIN GRP SR UNSECURED 01/28 VAR	830,000	$830,000	$823,458
MITSUBISHI UFJ FIN GRP SR UNSECURED 01/31 VAR	310,000	$310,000	$304,954
MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR	540,000	$538,053	$537,049
MITSUBISHI UFJ FIN GRP SR UNSECURED 04/30 VAR	240,000	$240,000	$234,651
MITSUBISHI UFJ FIN GRP SR UNSECURED 04/32 VAR	710,000	$710,000	$680,589
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/30 VAR	210,000	$210,000	$206,512
MITSUBISHI UFJ FIN GRP SR UNSECURED 07/32 VAR	320,000	$320,000	$310,447
MITSUBISHI UFJ FIN GRP SR UNSECURED 09/30 VAR	500,000	$500,000	$492,657
MITSUBISHI UFJ FIN GRP SR UNSECURED 09/31 VAR	475,000	$475,000	$454,225
MITSUBISHI UFJ FIN GRP SR UNSECURED 09/32 VAR	300,000	$300,000	$294,209
MMAF EQUIPMENT FINANCE LLC MMAF 2020 A A4 144A	505,845	$469,139	$496,950
MMAF EQUIPMENT FINANCE LLC MMAF 2023 A A3 144A	1,027,884	$1,027,775	$1,032,516
MMAF EQUIPMENT FINANCE LLC MMAF 2024 A A3 144A	1,331,761	$1,331,600	$1,330,248
MMAF EQUIPMENT FINANCE LLC MMAF 2025 B A3 144A	1,810,000	$1,809,574	$1,757,601
MMAF EQUIPMENT FINANCE LLC MMAF 2026 A A3 144A	885,000	$884,924	$857,495
MMAF EQUIPMENT FINANCE LLC MMAF 2026 B A3 144A	600,000	$599,943	$594,178
MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25	830,000	$828,821	$817,437
MONONGAHELA POWER CO SR SECURED 144A 08/29 4.45	530,000	$528,767	$516,203
MORGAN STANLEY BAML TRUST MSBAM 2016 C32 A4	689,978	$683,667	$688,259
MORGAN STANLEY BAML TRUST MSBAM 2017 C33 A4	1,735,000	$1,642,695	$1,722,621
MORGAN STANLEY BANK NA SR UNSECURED 01/29 VAR	720,000	$720,000	$718,219
MORGAN STANLEY BANK NA SR UNSECURED 07/28 VAR	580,000	$580,569	$579,521
MORGAN STANLEY CAPITAL I TRUST MSC 2018 H3 A5	1,200,000	$1,230,053	$1,173,417
MORGAN STANLEY SR UNSECURED 01/30 VAR	2,020,000	$2,020,000	$1,982,937
MORGAN STANLEY SR UNSECURED 01/32 VAR	1,110,000	$1,110,000	$1,049,455
MORGAN STANLEY SR UNSECURED 04/28 VAR	1,840,000	$1,840,000	$1,833,815
MORGAN STANLEY SR UNSECURED 04/29 VAR	1,070,000	$1,070,000	$1,065,399
MORGAN STANLEY SR UNSECURED 04/30 VAR	1,370,000	$1,370,000	$1,357,114
MORGAN STANLEY SR UNSECURED 04/32 VAR	330,000	$330,000	$315,078
MORGAN STANLEY SR UNSECURED 07/29 VAR	760,000	$759,233	$754,264
MOSAIC CO SR UNSECURED 01/29 4.35	91,000	$90,959	$88,471
MOSAIC CO SR UNSECURED 11/30 4.6	580,000	$579,654	$551,497
MOTOROLA SOLUTIONS INC SR UNSECURED 04/29 5	230,000	$229,723	$227,423
MOTOROLA SOLUTIONS INC SR UNSECURED 08/29 4.85	240,000	$239,975	$235,458
MOTOROLA SOLUTIONS INC SR UNSECURED 11/30 2.3	300,000	$265,353	$262,000
MPLX LP SR UNSECURED 02/31 4.8	680,000	$679,339	$654,723
MPLX LP SR UNSECURED 03/28 4	490,000	$489,628	$481,227
MPLX LP SR UNSECURED 05/32 5	370,000	$366,261	$354,458
MPLX LP SR UNSECURED 08/30 2.65	300,000	$269,688	$268,343
MPLX LP SR UNSECURED 09/32 4.95	280,000	$278,977	$267,112
MPLX LP SR UNSECURED 11/29 4.7	440,000	$437,069	$429,130
MTN COMMERCIAL MORTGAGE TRUST MTN 2026 LPFX A 144A	1,025,000	$1,022,956	$984,913
MUTUAL OF OMAHA GLOBAL SECURED 144A 04/30 5	475,000	$474,621	$463,376
MUTUAL OF OMAHA GLOBAL SECURED 144A 06/28 4.514	250,000	$249,833	$246,643
MUTUAL OF OMAHA GLOBAL SECURED 144A 09/29 5.463	140,000	$140,000	$139,124

MUTUAL OF OMAHA GLOBAL SECURED 144A 12/28 5.45	1,250,000	$1,249,516	$1,249,539
MUTUAL OF OMAHA GLOBAL SR SECURED 144A 10/29 4.75	370,000	$369,897	$360,573
NATIONAL SECS CLEARING SR UNSECURED 144A 06/31 4.7	730,000	$728,730	$705,419
NATURE CONSERVANCY (THE) SR UNSECURED 03/30 3.016	1,000,000	$1,000,000	$911,437
NAVIENT EDUCATION LOAN TRUST NAVEL 2025 A A 144A	828,235	$828,097	$787,616
NAVIENT REFINANCE LOAN TRUST NAVRL 2025 A A 144A	1,564,950	$1,564,787	$1,523,340
NAVIENT REFINANCE LOAN TRUST NAVRL 2025 B A 144A	709,244	$709,105	$685,096
NAVIENT REFINANCE LOAN TRUST NAVRL 2025 C A 144A	594,111	$594,040	$575,141
NAVIENT REFINANCE LOAN TRUST NAVRL 2026 A A 144A	484,362	$484,281	$463,077
NAVIENT STUDENT LOAN TRUST NAVSL 2020 FA A 144A	362,514	$355,893	$338,033
NAVIENT STUDENT LOAN TRUST NAVSL 2021 1A A1B 144A	1,912,413	$1,912,413	$1,875,924
NAVIENT STUDENT LOAN TRUST NAVSL 2021 EA A 144A	596,413	$596,295	$521,948
NAVIENT STUDENT LOAN TRUST NAVSL 2021 GA A 144A	913,899	$912,641	$793,061
NAVIENT STUDENT LOAN TRUST NAVSL 2022 A A 144A	431,027	$431,019	$376,632
NAVIENT STUDENT LOAN TRUST NAVSL 2022 BA A 144A	564,999	$564,905	$528,561
NELNET STUDENT LOAN TRUST NSLT 2021 A A1 144A	365,385	$365,934	$364,465
NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A	1,122,790	$1,122,619	$1,069,422
NELNET STUDENT LOAN TRUST NSLT 2021 BA AFL 144A	267,039	$267,399	$263,183
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFL 144A	556,141	$555,608	$552,316
NELNET STUDENT LOAN TRUST NSLT 2021 CA AFX 144A	196,217	$196,165	$185,402
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFL 144A	541,221	$541,221	$538,903
NELNET STUDENT LOAN TRUST NSLT 2021 DA AFX 144A	965,946	$965,881	$918,822
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/29 4.7	350,000	$351,773	$345,079
NEW YORK LIFE GLOBAL FDG SECURED 144A 07/28 4.15	570,000	$569,802	$559,676
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/29 4.2	240,000	$239,718	$233,250
NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/33 5.875	660,000	$684,196	$654,493
NEW YORK NY NYC 08/28 FIXED 1.623	1,250,000	$1,175,076	$1,174,214
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/30 FIXED 5.5	26,014	$26,339	$26,057
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/39 FIXED 5.427	650,000	$642,944	$624,909
NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/39 FIXED 5.628	595,000	$601,474	$580,003
NEW YORK ST NYS 02/36 FIXED 3.08	1,000,000	$1,022,764	$812,460
NEWMONT / NEWCREST FIN COMPANY GUAR 03/34 5.35	350,000	$349,131	$339,343
NISSAN AUTO LEASE TRUST NALT 2025 B A3	1,215,000	$1,214,921	$1,209,277
NISSAN AUTO LEASE TRUST NALT 2026 A A3	790,000	$789,932	$778,334
NISSAN AUTO LEASE TRUST NALT 2026 B A3	415,000	$414,969	$411,144
NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A4	1,300,000	$1,299,874	$1,309,560
NISSAN AUTO RECEIVABLES OWNER NAROT 2025 A A3	1,590,000	$1,589,782	$1,584,797
NISSAN AUTO RECEIVABLES OWNER NAROT 2025 B A3	2,780,000	$2,779,970	$2,743,355
NISSAN AUTO RECEIVABLES OWNER NAROT 2026 A A3	810,000	$809,934	$799,280
NISSAN AUTO RECEIVABLES OWNER NAROT 2026 B A3	705,000	$704,850	$702,118
NLG GLOBAL FUNDING SECURED 144A 01/30 5.4	795,000	$794,978	$786,103
NLG GLOBAL FUNDING SR SECURED 144A 09/30 4.35	1,065,000	$1,051,214	$1,011,180
NNN REIT INC SR UNSECURED 02/31 4.6	580,000	$576,229	$554,748
NNN REIT INC SR UNSECURED 10/27 3.5	300,000	$297,736	$295,224
NNN REIT INC SR UNSECURED 10/28 4.3	1,260,000	$1,240,039	$1,233,057
NORFOLK SOUTHERN CORP SR UNSECURED 11/29 2.55	380,000	$363,290	$349,404
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 1 A1B	847,829	$847,829	$841,140
NORTH TEXAS HIGHER EDUCATION A NTHEA 2021 2 A1B	1,118,781	$1,118,781	$1,063,726
NORTHWESTERN CORP 1ST MORTGAGE 144A 03/30 5.073	1,470,000	$1,478,212	$1,440,620
NORTHWESTERN MUTUAL GLBL SECURED 144A 04/29 3.3	620,000	$619,496	$589,787
NTT FINANCE CORP SR UNSECURED 144A 07/27 5.104	530,000	$530,000	$530,885
NTT FINANCE CORP SR UNSECURED 144A 07/28 4.62	360,000	$360,000	$355,441
NTT FINANCE CORP SR UNSECURED 144A 07/29 5.11	960,000	$960,000	$947,890
NTT FINANCE CORP SR UNSECURED 144A 07/30 4.876	1,400,000	$1,398,716	$1,354,137
NUTRIEN LTD SR UNSECURED 03/27 4.5	500,000	$499,948	$499,721
NUTRIEN LTD SR UNSECURED 03/28 4.9	480,000	$479,742	$477,733
NUTRIEN LTD SR UNSECURED 05/30 2.95	380,000	$379,845	$347,168
NUTRIEN LTD SR UNSECURED 06/27 5.2	600,000	$599,992	$600,972
NUVEEN LLC COMPANY GUAR 144A 11/28 4	700,000	$695,158	$681,476
NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5	270,000	$269,485	$255,339
NXP BV/NXP FDG/NXP USA COMPANY GUAR 02/32 2.65	1,240,000	$1,238,317	$1,054,750
NXP BV/NXP FDG/NXP USA COMPANY GUAR 08/28 4.3	180,000	$179,984	$176,382

NXP BV/NXP FDG/NXP USA COMPANY GUAR 08/32 4.85	450,000	$449,224	$424,390
NY STATE ELECTRIC + GAS SR UNSECURED 144A 08/28 5.65	240,000	$245,334	$240,781
OHIO ST HGR EDUCTNL FAC COMMIS OHSHGR 01/32 FIXED 4.723	800,000	$800,997	$776,402
OHIO ST HOSP FAC REVENUE OHSMED 01/42 FIXED 3.276	750,000	$809,762	$586,198
OHIOHEALTH CORP SECURED 11/31 2.297	1,500,000	$1,468,727	$1,283,923
OKLAHOMA ST DEV FIN AUTH OKSDEV 02/34 FIXED 4.285	582,633	$581,793	$562,120
OKLAHOMA ST DEV FIN AUTH OKSDEV 05/37 FIXED 3.877	2,090,522	$2,041,438	$1,993,439
ONCOR ELECTRIC DELIVERY SR SECURED 05/30 2.75	630,000	$595,912	$572,718
ONCOR ELECTRIC DELIVERY SR SECURED 09/32 4.55	1,270,000	$1,269,255	$1,192,334
ONCOR ELECTRIC DELIVERY SR SECURED 11/28 3.7	923,000	$900,313	$893,780
ONCOR ELECTRIC DELIVERY SR SECURED 144A 03/31 4.5	810,000	$809,322	$772,686
ONE GAS INC SR UNSECURED 04/29 5.1	780,000	$785,998	$773,318
ONEOK LLC COMPANY GUAR 06/30 3.25	300,000	$275,273	$275,151
ONEOK LLC COMPANY GUAR 09/27 4.25	312,000	$311,982	$309,797
ONEOK LLC COMPANY GUAR 10/29 4.4	300,000	$299,410	$290,622
ONEOK LLC COMPANY GUAR 10/32 4.95	300,000	$299,225	$285,011
ONNI COMMERCIAL MORTGAGE TRUST ONNI 2024 APT A 144A	920,000	$903,368	$910,019
ORACLE CORP SR UNSECURED 02/29 4.55	365,000	$364,630	$352,494
ORACLE CORP SR UNSECURED 03/28 2.3	500,000	$487,014	$475,408
ORACLE CORP SR UNSECURED 04/30 2.95	2,860,000	$2,858,869	$2,537,886
ORACLE CORP SR UNSECURED 08/28 4.8	515,000	$514,803	$505,998
ORACLE CORP SR UNSECURED 09/30 4.45	310,000	$309,843	$285,528
ORACLE CORP SR UNSECURED 09/32 4.8	265,000	$264,919	$236,734
ORACLE CORP SR UNSECURED 09/35 5.2	265,000	$264,963	$227,429
ORANGE SA SR UNSECURED 144A 01/29 4	630,000	$629,796	$611,329
ORANGE SA SR UNSECURED 144A 01/31 4.25	600,000	$596,568	$565,488
OREGON ST ORS 06/27 FIXED 5.892	739,300	$750,126	$742,608
ORLANDO HEALTH OBL GRP UNSECURED 10/28 3.777	1,950,000	$1,937,158	$1,891,599
PACKAGING CORP OF AMERIC SR UNSECURED 12/27 3.4	310,000	$304,992	$303,920
PACKAGING CORP OF AMERIC SR UNSECURED 12/29 3	900,000	$846,552	$833,636
PARKER HANNIFIN CORP SR UNSECURED 09/29 4.875	310,000	$309,823	$305,223
PARKER HANNIFIN CORP SR UNSECURED 09/31 5.125	430,000	$429,958	$421,106
PEACEHEALTH OBLIGATED GR SR UNSECURED 11/28 4.335	240,000	$240,000	$235,087
PECO ENERGY CO 1ST MORTGAGE 09/31 5	330,000	$329,890	$320,879
PENNSYLVANIA HIGHER EDUCATION PHEAA 2014 2A A 144A	783,469	$781,924	$774,662
PERMIAN RESOURC OPTG LLC COMPANY GUAR 144A 01/32 7	410,000	$421,740	$416,915
PFS FINANCING CORP. PFSFC 2023 C A 144A	970,000	$969,942	$972,813
PFS FINANCING CORP. PFSFC 2024 B A 144A	1,255,000	$1,254,970	$1,256,190
PFS FINANCING CORP. PFSFC 2024 F A 144A	310,000	$309,981	$309,309
PLAINS ALL AMER PIPELINE SR UNSECURED 01/31 4.7	600,000	$599,376	$574,599
PLAINS ALL AMER PIPELINE SR UNSECURED 12/29 3.55	300,000	$291,567	$282,593
PLYM COMMERCIAL MORTGAGE TRUST PLYM 2026 IND A 144A	1,681,039	$1,681,039	$1,679,990
PNC BANK NA SUBORDINATED 10/29 2.7	1,800,000	$1,676,687	$1,656,626
PNC FINANCIAL SERVICES SR UNSECURED 01/31 VAR	570,000	$570,000	$561,244
PNC FINANCIAL SERVICES SR UNSECURED 05/31 VAR	390,000	$390,000	$379,622
PNC FINANCIAL SERVICES SR UNSECURED 07/30 VAR	180,000	$180,000	$176,241
PNC FINANCIAL SERVICES SR UNSECURED 10/27 VAR	320,000	$320,002	$320,185
PNC FINANCIAL SERVICES SR UNSECURED 10/29 VAR	490,000	$490,000	$482,379
PPG INDUSTRIES INC SR UNSECURED 03/31 4.375	365,000	$363,686	$346,552
PPG INDUSTRIES INC SR UNSECURED 06/30 2.55	640,000	$638,383	$575,657
PPG INDUSTRIES INC SR UNSECURED 08/29 2.8	500,000	$480,178	$465,507
PPL ELECTRIC UTILITIES 1ST MORTGAGE 05/33 5	1,460,000	$1,449,513	$1,395,993
PRES + FELLOWS OF HARVAR UNSECURED 03/30 4.887	1,175,000	$1,183,722	$1,157,322
PRICOA GLOBAL FUNDING 1 SECURED 144A 05/31 5	640,000	$639,922	$621,100
PRINCIPAL LFE GLB FND II SECURED 144A 08/28 4.25	570,000	$569,806	$558,085
PRINCIPAL LFE GLB FND II SR SECURED 144A 01/29 5.1	890,000	$889,234	$882,172
PROGRESSIVE CORP SR UNSECURED 03/31 4.6	890,000	$889,895	$853,290
PROTECTIVE LIFE GLOBAL SECURED 144A 04/31 4.827	280,000	$280,000	$268,647
PROTECTIVE LIFE GLOBAL SECURED 144A 12/28 5.467	530,000	$531,322	$530,438
PROV ST JOSEPH HLTH OBL UNSECURED 10/26 2.746	500,000	$500,000	$500,000
PUB SVC NEW HAMP 1ST MORTGAGE 06/31 2.2	670,000	$593,047	$575,513
PUB SVC NEW HAMP 1ST MORTGAGE 10/33 5.35	280,000	$281,602	$271,816

PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/31 1.875	420,000	$370,917	$355,159
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 08/31 1.9	1,780,000	$1,712,216	$1,504,112
PUBLIC SERVICE ELECTRIC SECURED 01/31 4.2	480,000	$479,488	$455,405
PUGET SOUND ENERGY INC SR SECURED 06/34 5.33	700,000	$699,999	$676,829
REALTY INCOME CORP SR UNSECURED 02/29 3.95	240,000	$238,996	$232,359
REALTY INCOME CORP SR UNSECURED 04/33 4.75	690,000	$678,708	$646,237
REGIONS BANKS/BIRMGHM AL SR UNSECURED 07/29 VAR	620,000	$620,298	$611,815
RELX CAPITAL INC COMPANY GUAR 03/30 4.75	780,000	$780,828	$760,182
REVVITY INC SR UNSECURED 09/28 1.9	1,010,000	$1,009,788	$943,646
REXFORD INDUSTRIAL REALT COMPANY GUAR 06/28 5	1,210,000	$1,206,137	$1,202,043
RGA GLOBAL FUNDING SECURED 144A 09/29 5.162	550,000	$550,000	$541,554
ROCC TRUST ROCC 2024 CNTR A 144A	1,705,000	$1,704,397	$1,680,272
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/29 5	830,000	$828,808	$818,138
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/27 3.2	650,000	$646,032	$645,295
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/32 3.8	990,000	$988,386	$883,957
ROPER TECHNOLOGIES INC SR UNSECURED 09/28 4.25	230,000	$229,968	$225,138
ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95	1,050,000	$1,019,832	$977,054
ROPER TECHNOLOGIES INC SR UNSECURED 09/30 4.45	450,000	$449,272	$429,871
ROPER TECHNOLOGIES INC SR UNSECURED 10/29 4.5	290,000	$289,203	$281,313
ROYAL BANK OF CANADA SR UNSECURED 01/29 VAR	990,000	$993,388	$986,356
ROYAL BANK OF CANADA SR UNSECURED 02/31 VAR	380,000	$380,000	$373,391
ROYAL BANK OF CANADA SR UNSECURED 04/30 VAR	80,000	$80,000	$77,813
ROYAL BANK OF CANADA SR UNSECURED 08/30 VAR	1,110,000	$1,112,354	$1,092,560
ROYAL BANK OF CANADA SR UNSECURED 08/32 VAR	360,000	$360,000	$346,582
ROYAL BANK OF CANADA SR UNSECURED 10/28 VAR	1,030,000	$1,028,984	$1,023,168
ROYAL BANK OF CANADA SR UNSECURED 10/30 VAR	630,000	$630,000	$612,782
RTX CORP SR UNSECURED 05/27 3.125	1,030,000	$1,020,891	$1,020,022
RTX CORP SR UNSECURED 07/30 2.25	680,000	$679,657	$605,053
RUSH SYSTEM FOR HEALTH UNSECURED 11/29 3.922	505,000	$505,000	$482,538
RYDER SYSTEM INC SR UNSECURED 03/27 5.3	240,000	$239,959	$240,251
SABINE PASS LIQUEFACTION SR SECURED 03/28 4.2	570,000	$568,245	$561,370
SABINE PASS LIQUEFACTION SR SECURED 05/30 4.5	1,410,000	$1,428,281	$1,357,859
SBNA AUTO LEASE TRUST SBALT 2024 C A3 144A	94,071	$94,068	$94,110
SCHLUMBERGER INVESTMENT COMPANY GUAR 05/33 4.8	390,000	$388,998	$369,312
SDR COMMERCIAL MORTGAGE TRUST SDR 2024 DSNY A 144A	1,770,000	$1,766,160	$1,771,099
SFS AUTO RECEIVABLES SECURITIZ SFAST 2023 1A A3 144A	78,080	$78,077	$78,191
SFS AUTO RECEIVABLES SECURITIZ SFAST 2024 1A A3 144A	432,359	$432,345	$432,901
SFS AUTO RECEIVABLES SECURITIZ SFAST 2025 1A A3 144A	429,167	$429,119	$429,060
SFS AUTO RECEIVABLES SECURITIZ SFAST 2025 2A A3 144A	735,000	$734,963	$731,408
SFS AUTO RECEIVABLES SECURITIZ SFAST 2025 3A A3 144A	970,000	$969,990	$958,530
SFS AUTO RECEIVABLES SECURITIZ SFAST 2026 1A A3 144A	1,205,000	$1,204,859	$1,176,903
SHERWIN WILLIAMS CO SR UNSECURED 08/28 4.3	420,000	$419,983	$412,555
SHERWIN WILLIAMS CO SR UNSECURED 08/29 2.95	1,200,000	$1,150,977	$1,117,954
SHERWIN WILLIAMS CO SR UNSECURED 08/30 4.5	460,000	$459,612	$442,157
SHOPS TRUST SHOPS 2026 CSTL A 144A	790,000	$790,000	$758,757
SHR TRUST SHR 2024 LXRY A 144A	1,480,000	$1,480,000	$1,480,463
SHRN TRUST SHRN 2025 MF18 A 144A	2,210,000	$2,210,000	$2,208,619
SIMON PROPERTY GROUP LP SR UNSECURED 02/32 5.25	960,000	$959,957	$940,564
SLG TRUST SLG 2026 OMA A 144A	1,050,000	$1,050,000	$1,010,825
SLM STUDENT LOAN TRUST SLMA 2003 10A A4 144A	2,245,041	$2,246,309	$2,203,239
SLM STUDENT LOAN TRUST SLMA 2010 1 A	84,768	$84,766	$82,825
SLM STUDENT LOAN TRUST SLMA 2013 5 A3	1,059,406	$1,061,384	$1,046,032
SMALL BUSINESS ADMINISTRATION SBAP 2006 20K 1	3,616	$3,616	$3,616
SMALL BUSINESS ADMINISTRATION SBAP 2007 20E 1	4,012	$4,012	$3,987
SMALL BUSINESS ADMINISTRATION SBAP 2008 20F 1	38,500	$38,421	$38,438
SMALL BUSINESS ADMINISTRATION SBAP 2008 20J 1	80,181	$80,181	$80,168
SMALL BUSINESS ADMINISTRATION SBAP 2008 20K 1	40,298	$1,834	$40,452
SMALL BUSINESS ADMINISTRATION SBAP 2008 20L 1	57,712	$58,148	$57,942
SMALL BUSINESS ADMINISTRATION SBAP 2009 20A 1	96,930	$97,936	$96,293
SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1	558,684	$567,625	$521,629
SMALL BUSINESS ADMINISTRATION SBAP 2014 20B 1	360,814	$360,814	$336,297
SMALL BUSINESS ADMINISTRATION SBAP 2014 20C 1	338,206	$338,206	$314,513

SMALL BUSINESS ADMINISTRATION SBAP 2015 20E 1	534,049	$534,049	$486,761
SMALL BUSINESS ADMINISTRATION SBAP 2015 20F 1	604,699	$604,699	$558,591
SMALL BUSINESS ADMINISTRATION SBAP 2017 20F 1	651,202	$651,202	$577,583
SMALL BUSINESS ADMINISTRATION SBAP 2017 20G 1	705,827	$705,827	$635,014
SMALL BUSINESS ADMINISTRATION SBAP 2018 20G 1	1,226,943	$1,226,943	$1,134,851
SMALL BUSINESS ADMINISTRATION SBAP 2022 25E 1	4,320,111	$4,320,111	$3,888,606
SMALL BUSINESS ADMINISTRATION SBAP 2022 25H 1	4,209,326	$4,209,326	$3,722,129
SMALL BUSINESS ADMINISTRATION SBAP 2022 25J 1	1,911,946	$1,911,946	$1,814,024
SMALL BUSINESS ADMINISTRATION SBAP 2022 25K 1	2,225,813	$2,225,813	$2,139,076
SMALL BUSINESS ADMINISTRATION SBAP 2022 25L 1	3,158,877	$3,158,877	$2,985,312
SMALL BUSINESS ADMINISTRATION SBAP 2023 25A 1	751,836	$751,836	$710,593
SMALL BUSINESS ADMINISTRATION SBAP 2023 25D 1	1,629,012	$1,629,012	$1,513,202
SMALL BUSINESS ADMINISTRATION SBAP 2023 25G 1	2,127,170	$2,127,170	$2,052,889
SMALL BUSINESS ADMINISTRATION SBAP 2023 25L 1	1,897,952	$1,897,952	$1,828,913
SMALL BUSINESS ADMINISTRATION SBAP 2024 25A 1	3,537,926	$3,556,296	$3,371,752
SMALL BUSINESS ADMINISTRATION SBAP 2024 25B 1	2,181,297	$2,185,186	$2,080,209
SMALL BUSINESS ADMINISTRATION SBAP 2024 25D 1	1,962,060	$1,962,060	$1,906,684
SMALL BUSINESS ADMINISTRATION SBAP 2025 25E 1	2,493,712	$2,493,712	$2,379,956
SMALL BUSINESS ADMINISTRATION SBAP 2025 25F 1	1,931,189	$1,931,189	$1,847,626
SMALL BUSINESS ADMINISTRATION SBAP 2025 25J 1	1,476,785	$1,476,785	$1,387,063
SMALL BUSINESS ADMINISTRATION SBAP 2026 25I 1	710,000	$710,000	$692,391
SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1	757,623	$757,623	$747,466
SMALL BUSINESS ADMINISTRATION SBIC 2017 10B 1	199,894	$199,894	$194,030
SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1	642,582	$642,582	$622,220
SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1	247,823	$247,823	$236,801
SMALL BUSINESS ADMINISTRATION SBIC 2020 10A 1	1,406,164	$1,406,164	$1,297,566
SMALL BUSINESS ADMINISTRATION SBIC 2020 10B 1	2,730,995	$2,730,995	$2,380,565
SMALL BUSINESS ADMINISTRATION SBIC 2021 10A 1	1,408,716	$1,408,716	$1,241,443
SMALL BUSINESS ADMINISTRATION SBIC 2021 10B 1	3,033,596	$3,033,596	$2,598,928
SMALL BUSINESS ADMINISTRATION SBIC 2022 10A 1	8,778,536	$8,778,536	$8,010,584
SMALL BUSINESS ADMINISTRATION SBIC 2023 10A 1	5,258,606	$5,276,678	$5,099,711
SMALL BUSINESS ADMINISTRATION SBIC 2023 10B 1	6,044,554	$6,044,554	$6,003,550
SMALL BUSINESS ADMINISTRATION SBIC 2024 10A 1	2,910,108	$2,944,808	$2,822,239
SMALL BUSINESS ADMINISTRATION SBIC 2025 10A 1	6,103,134	$6,121,425	$5,861,479
SMALL BUSINESS ADMINISTRATION SBIC 2026 10A 1	1,845,022	$1,845,022	$1,757,600
SMITH + NEPHEW PLC SR UNSECURED 10/30 2.032	380,000	$329,745	$329,392
SMRT COMMERCIAL MORTGAGE TRUST SMRT 2022 MINI A 144A	1,135,000	$1,131,916	$1,134,645
SMRT COMMERCIAL MORTGAGE TRUST SMRT 2026 MINI A 144A	1,165,000	$1,165,000	$1,166,456
SMURFIT KAPPA TREASURY COMPANY GUAR 01/30 5.2	550,000	$549,656	$541,927
SOUTH CAROLINA ST STUDENT LOAN SCSHGR 01/41 FLOATING VAR	275,371	$275,136	$269,338
SOUTH32 TREASURY LTD COMPANY GUAR 144A 04/32 4.35	1,960,000	$1,953,803	$1,842,444
SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/29 5	240,000	$239,847	$236,841
SPACE COAST CREDIT UNION SCCU 2025 1A A3 144A	1,025,000	$1,024,899	$1,019,324
SPACE COAST CREDIT UNION SCCU 2026 1A A3 144A	500,000	$499,979	$491,488
SPIRE MISSOURI INC 1ST MORTGAGE 08/34 5.15	80,000	$79,775	$76,202
SSM HEALTH CARE SECURED 06/29 4.755	970,000	$970,000	$951,967
SSM HEALTH CARE SECURED 06/31 4.999	960,000	$960,000	$932,086
STANFORD HEALTH CARE UNSECURED 08/30 3.31	1,245,000	$1,284,210	$1,152,836
STANFORD UNIVERSITY SECURED 08/30 4.146	1,665,000	$1,665,000	$1,596,657
STANFORD UNIVERSITY UNSECURED 05/29 3.089	1,450,000	$1,390,727	$1,362,527
STANFORD UNIVERSITY UNSECURED 06/27 1.289	410,000	$410,000	$399,941
STARBUCKS CORP SR UNSECURED 03/30 2.25	160,000	$156,637	$143,527
STARBUCKS CORP SR UNSECURED 05/28 4.5	345,000	$344,759	$341,183
STATE STREET BANK + TR SR UNSECURED 07/34 5.217	330,000	$330,000	$316,620
STATE STREET CORP SR UNSECURED 02/28 VAR	650,000	$650,000	$643,829
STATE STREET CORP SR UNSECURED 04/32 VAR	560,000	$560,000	$533,714
STATE STREET CORP SR UNSECURED 05/33 VAR	380,000	$380,000	$355,024
STEEL DYNAMICS INC SR UNSECURED 12/28 4	250,000	$248,909	$243,032
STELLANTIS FINANCIAL UNDERWRIT SFUEL 2025 AA A3 144A	810,000	$809,924	$809,222
STELLANTIS FINANCIAL UNDERWRIT SFUEL 2025 CA A3 144A	1,885,000	$1,884,886	$1,860,615
STELLANTIS FINANCIAL UNDERWRIT SFUEL 2026 AA A3 144A	1,325,000	$1,324,992	$1,303,480
STELLANTIS FINANCIAL UNDERWRIT SFUEL 2026 BA A3 144A	1,025,000	$1,024,813	$1,010,529

SUMITOMO MITSUI FINL GRP SR UNSECURED 07/29 3.04	1,560,000	$1,514,393	$1,462,089
SWCH COMMERCIAL MORTGAGE TRUST SWCH 2025 DATA A 144A	600,000	$598,618	$594,375
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2024 A1 A	2,065,000	$2,064,809	$2,069,053
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2024 A2 A	1,475,000	$1,474,767	$1,477,124
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2025 A2 A	1,400,000	$1,399,767	$1,386,750
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2026 A1 A	1,230,000	$1,229,957	$1,200,029
SYNCHRONY CARD ISSUANCE TRUST SYNIT 2026 A2 A	665,000	$664,827	$654,716
T MOBILE US TRUST TMUST 2025 1A A 144A	510,000	$509,965	$509,394
T MOBILE US TRUST TMUST 2025 2A A 144A	720,000	$719,990	$715,321
T MOBILE US TRUST TMUST 2026 1A A 144A	715,000	$714,865	$702,239
T MOBILE US TRUST TMUST 2026 2A A 144A	675,000	$674,895	$674,799
T MOBILE USA INC COMPANY GUAR 03/32 2.7	460,000	$395,438	$393,148
T MOBILE USA INC COMPANY GUAR 04/29 3.375	580,000	$562,030	$552,194
T MOBILE USA INC COMPANY GUAR 04/30 3.875	1,480,000	$1,428,937	$1,396,376
TAKE TWO INTERACTIVE SOF SR UNSECURED 06/29 5.4	605,000	$605,241	$601,211
TAUBMAN CENTERS COMMERCIAL MOR TCO 2024 DPM A 144A	2,145,000	$2,140,183	$2,145,000
TESLA ELECTRIC VEHICLE TRUST TEVT 2023 1 A3 144A	490,135	$490,121	$491,344
TEVA PHARMACEUTICALS NE COMPANY GUAR 01/32 5.25	440,000	$435,603	$427,888
TEXAS ELECTRIC MKT STABL SR SECURED 144A 08/36 4.265	1,630,176	$1,630,860	$1,554,989
TEXAS NATURAL GAS SECURITIZTN TNGUTL 04/35 FIXED 5.102	1,581,574	$1,610,817	$1,559,309
TEXAS ST TXS 04/33 FIXED 4.631	1,780,000	$1,887,467	$1,721,107
TEXAS TRANSPRTN COMMISSION ST TXSTRN 04/30 FIXED 5.178	800,000	$845,117	$795,856
THERMO FISHER SCIENTIFIC SR UNSECURED 02/31 4.215	150,000	$150,000	$142,348
TORONTO DOMINION BANK SR UNSECURED 01/28 4.861	650,000	$650,000	$646,979
TORONTO DOMINION BANK SR UNSECURED 04/29 4.994	650,000	$650,000	$643,326
TORONTO DOMINION BANK SR UNSECURED 04/33 4.866	490,000	$490,000	$462,646
TORONTO DOMINION BANK SR UNSECURED 06/28 4.574	1,000,000	$999,476	$989,271
TORONTO DOMINION BANK SR UNSECURED 07/29 4.847	240,000	$240,000	$235,915
TORONTO DOMINION BANK SR UNSECURED 09/31 5.473	590,000	$590,000	$582,746
TOTALENERGI CAP USA LLC COMPANY GUAR 01/31 4.248	1,280,000	$1,280,000	$1,218,978
TOWD POINT MORTGAGE TRUST TPMT 2017 6 A1 144A	90,945	$91,167	$90,086
TOWD POINT MORTGAGE TRUST TPMT 2018 3 A1 144A	287,742	$287,785	$279,842
TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A	1,076,428	$1,083,212	$1,017,919
TOWD POINT MORTGAGE TRUST TPMT 2019 HY3 A1A 144A	154,245	$154,426	$154,170
TOWD POINT MORTGAGE TRUST TPMT 2021 1 A1 144A	685,725	$696,390	$632,992
TOWD POINT MORTGAGE TRUST TPMT 2022 1 A1 144A	1,472,496	$1,414,535	$1,338,533
TOWD POINT MORTGAGE TRUST TPMT 2022 4 A1 144A	1,280,713	$1,218,481	$1,177,080
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2024 1A A 144A	3,260,000	$3,259,158	$3,248,170
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2025 1A A 144A	2,385,000	$2,384,359	$2,329,578
TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2026 1A A 144A	3,855,000	$3,853,507	$3,719,727
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A3	990,000	$989,960	$985,594
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A3	1,470,000	$1,469,893	$1,445,414
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 B A3	1,100,000	$1,099,789	$1,080,994
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 C A3	765,000	$764,893	$754,848
TOYOTA LEASE OWNER TRUST TLOT 2025 B A3 144A	975,000	$974,881	$963,012
TOYOTA LEASE OWNER TRUST TLOT 2026 A A3 144A	1,350,000	$1,349,866	$1,331,000
TOYOTA LEASE OWNER TRUST TLOT 2026 B A3 144A	1,110,000	$1,109,775	$1,105,129
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/31 5.1	630,000	$629,876	$618,547
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/33 5	550,000	$549,503	$524,953
TR FINANCE LLC COMPANY GUAR 09/28 5.1	835,000	$834,910	$831,262
TR FINANCE LLC COMPANY GUAR 09/33 5.75	1,170,000	$1,167,159	$1,144,196
TRANSCONT GAS PIPE LINE SR UNSECURED 03/28 4	600,000	$596,712	$590,309
TRAVELERS COS INC SR UNSECURED 07/31 4.95	850,000	$850,320	$823,151
TRUIST BANK SR UNSECURED 07/28 VAR	1,040,000	$1,041,430	$1,034,263
TRUIST BANK SR UNSECURED 10/29 VAR	305,000	$305,000	$297,275
TRUIST BANK SUBORDINATED 03/30 2.25	1,000,000	$911,669	$890,717
TRUIST BANK SUBORDINATED 09/29 VAR	1,200,000	$1,207,092	$1,164,694
TRUIST FINANCIAL CORP SR UNSECURED 01/30 VAR	230,000	$230,000	$229,161
TRUIST FINANCIAL CORP SR UNSECURED 04/32 VAR	870,000	$870,000	$827,190
TRUIST FINANCIAL CORP SR UNSECURED 07/30 VAR	510,000	$510,000	$500,213
UBS AG STAMFORD CT SR UNSECURED 02/32 VAR	630,000	$630,000	$601,693
UBS AG STAMFORD CT SR UNSECURED 08/32 VAR	460,000	$460,000	$443,646

UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C3 A3	1,323,926	$1,256,057	$1,304,312
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C10 A4	1,650,000	$1,763,382	$1,618,429
UBS GROUP AG SR UNSECURED 144A 02/33 VAR	360,000	$360,000	$306,834
UBS GROUP AG SR UNSECURED 144A 10/31 VAR	280,000	$279,982	$274,567
UBS GROUP AG SR UNSECURED 144A 12/27 VAR	350,000	$350,000	$350,954
UDR INC COMPANY GUAR 01/28 3.5	1,170,000	$1,183,126	$1,144,950
UDR INC COMPANY GUAR 01/29 4.4	300,000	$301,047	$293,156
UDR INC COMPANY GUAR 01/30 3.2	700,000	$655,061	$648,126
UNION ELECTRIC CO 1ST MORTGAGE 03/29 3.5	550,000	$544,858	$526,768
UNION ELECTRIC CO 1ST MORTGAGE 03/30 2.95	424,000	$400,807	$390,459
UNIV OF COLORADO CO ENTERPRISE UCOHGR 06/29 FIXED 1.613	5,000	$4,711	$4,560
US BANCORP SR UNSECURED 01/28 VAR	725,000	$725,000	$718,463
US BANCORP SR UNSECURED 01/30 VAR	1,150,000	$1,150,000	$1,147,103
US BANCORP SR UNSECURED 07/28 VAR	800,000	$800,000	$796,485
US BANCORP SR UNSECURED 07/30 VAR	830,000	$830,000	$813,958
US BANCORP SR UNSECURED 10/33 VAR	120,000	$120,000	$119,205
US BANK NA CINCINNATI SR UNSECURED 05/28 VAR	1,260,000	$1,260,377	$1,257,767
US TREASURY N/B 02/29 3.5	5,430,000	$5,431,517	$5,256,919
US TREASURY N/B 02/33 3.5	10,890,000	$10,899,434	$9,918,408
US TREASURY N/B 02/34 4	10,985,000	$10,719,529	$10,181,293
US TREASURY N/B 02/35 4.625	13,805,000	$14,121,391	$13,231,769
US TREASURY N/B 03/29 3.5	8,000,000	$7,937,493	$7,737,188
US TREASURY N/B 04/29 3.875	5,350,000	$5,343,931	$5,213,324
US TREASURY N/B 04/31 3.875	4,160,000	$4,121,043	$3,959,475
US TREASURY N/B 04/33 4.125	4,165,000	$4,124,609	$3,925,838
US TREASURY N/B 05/29 3.875	25,640,000	$25,466,770	$24,966,950
US TREASURY N/B 05/31 4.125	625,000	$623,851	$600,659
US TREASURY N/B 05/33 3.375	4,390,000	$4,306,686	$3,952,372
US TREASURY N/B 05/34 4.375	12,255,000	$12,254,540	$11,615,921
US TREASURY N/B 05/35 4.25	10,900,000	$10,812,442	$10,149,348
US TREASURY N/B 06/29 4.125	19,462,000	$19,453,791	$19,051,473
US TREASURY N/B 07/29 4	11,625,000	$11,663,929	$11,328,018
US TREASURY N/B 07/29 4.125	7,010,000	$6,980,874	$6,856,109
US TREASURY N/B 08/28 4.125	5,180,000	$5,160,401	$5,111,001
US TREASURY N/B 08/31 4.375	4,075,000	$4,052,592	$3,953,387
US TREASURY N/B 08/33 3.875	4,650,000	$4,587,820	$4,302,885
US TREASURY N/B 08/34 3.875	4,465,000	$4,480,082	$4,078,847
US TREASURY N/B 08/35 4.25	17,245,000	$17,408,856	$16,024,377
US TREASURY N/B 09/27 4.125	5,095,000	$5,090,797	$5,071,674
US TREASURY N/B 09/29 4.375	4,925,000	$4,868,334	$4,843,814
US TREASURY N/B 11/33 4.5	7,000,000	$7,177,823	$6,716,719
US TREASURY N/B 11/34 4.25	5,710,000	$5,670,226	$5,341,527
US TREASURY N/B 11/35 4	5,830,000	$5,730,992	$5,299,151
US TSY INFL IX N/B 01/36 1.875	10,836,569	$10,753,918	$9,926,966
US TSY INFL IX N/B 07/36 2.375	2,734,590	$2,721,300	$2,611,391
USAA AUTO OWNER TRUST USAOT 2025 A A3 144A	1,005,000	$1,004,932	$997,744
USAA CAPITAL CORP SR UNSECURED 144A 10/29 5.375	500,000	$498,485	$498,955
USB AUTO OWNER TRUST USCAR 2025 1A A3 144A	1,075,000	$1,074,853	$1,072,045
VENTAS REALTY LP COMPANY GUAR 01/29 4.4	2,150,000	$2,145,626	$2,100,181
VENTAS REALTY LP COMPANY GUAR 04/27 3.85	280,000	$279,153	$278,684
VERISK ANALYTICS INC SR UNSECURED 03/31 4.45	440,000	$439,840	$416,037
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75	1,100,000	$959,146	$938,531
VERIZON COMMUNICATIONS SR UNSECURED 01/33 4.75	1,365,000	$1,361,506	$1,281,636
VERIZON MASTER TRUST VZMT 2024 3 A1A	1,660,000	$1,659,776	$1,663,749
VERIZON MASTER TRUST VZMT 2024 6 A1A	2,420,000	$2,419,580	$2,403,352
VERIZON MASTER TRUST VZMT 2025 5 A1A	840,000	$839,955	$827,783
VERIZON MASTER TRUST VZMT 2025 7 A1A	775,000	$774,874	$756,856
VERIZON MASTER TRUST VZMT 2026 1 A1A	905,000	$904,888	$889,933
VERIZON MASTER TRUST VZMT 2026 2 A1A	855,000	$854,858	$834,666
VERIZON MASTER TRUST VZMT 2026 3 A1A	990,000	$989,880	$983,415
VIRGINIA POWER FUEL SEC SR SECURED 05/33 4.877	2,255,000	$2,272,428	$2,234,029
VIRGINIA ST RESOURCES AUTH INF VASGEN 11/39 FIXED 5.7	440,000	$442,155	$435,553

VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 B A3	745,000	$744,918	$739,353
VOLKSWAGEN AUTO LEASE TRUST VWALT 2026 A A3	845,000	$844,966	$834,819
VOLKSWAGEN AUTO LEASE TRUST VWALT 2026 B A3	680,000	$679,983	$678,256
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A3	715,000	$714,984	$713,615
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 2 A3	1,635,000	$1,634,778	$1,610,366
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/27 4.35	980,000	$980,214	$975,422
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65	1,230,000	$1,229,376	$1,230,080
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/29 5.35	260,000	$259,903	$255,800
VOLVO FINANCIAL EQUIPMENT LLC VFET 2026 1A A3 144A	700,000	$699,896	$683,971
VOLVO FINANCIAL EQUIPMENT LLC VFET 2026 2A A3 144A	595,000	$594,916	$591,299
VOYA GLOBAL FUNDING SECURED 144A 11/30 4.6	180,000	$179,886	$171,344
VULCAN MATERIALS CO SR UNSECURED 12/29 4.95	320,000	$321,955	$315,026
WEC ENERGY GROUP INC SR UNSECURED 10/27 1.375	360,000	$349,919	$346,822
WEC ENERGY GROUP INC SR UNSECURED 10/27 5.15	990,000	$989,552	$990,721
WEC ENERGY GROUP INC SR UNSECURED 12/28 2.2	550,000	$526,490	$515,050
WELLS FARGO + COMPANY SR UNSECURED 01/30 VAR	1,380,000	$1,380,000	$1,368,707
WELLS FARGO + COMPANY SR UNSECURED 03/28 VAR	1,100,000	$1,100,000	$1,092,259
WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	2,460,000	$2,460,000	$2,165,798
WELLS FARGO + COMPANY SR UNSECURED 04/28 VAR	280,000	$280,000	$281,049
WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR	190,000	$185,201	$188,276
WELLS FARGO + COMPANY SR UNSECURED 07/28 VAR	1,390,000	$1,390,000	$1,386,401
WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR	660,000	$660,000	$661,060
WELLS FARGO + COMPANY SR UNSECURED 09/29 VAR	765,000	$765,000	$745,358
WELLS FARGO CARD ISSUANCE TRUS WFCIT 2024 A2 A	1,505,000	$1,504,861	$1,498,154
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C38 A4	699,581	$674,146	$693,601
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A4	2,962,403	$2,852,224	$2,923,590
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 RB1 A5	1,515,000	$1,497,948	$1,498,827
WELLS FARGO COMMERCIAL MORTGAG WFCM 2018 C43 A4	1,180,000	$1,176,579	$1,160,090
WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A3	598,757	$572,690	$563,986
WELLTOWER OP LLC COMPANY GUAR 01/29 2.05	300,000	$287,713	$278,952
WEYERHAEUSER CO SR UNSECURED 04/30 4	850,000	$808,106	$803,613
WEYERHAEUSER CO SR UNSECURED 11/29 4	300,000	$297,995	$286,118
WHARF COMMERCIAL MORTGAGE TRUS WHARF 2025 DC A 144A	1,270,000	$1,270,000	$1,252,671
WHEELS FLEET LEASE FUNDING LLC WFLF 2023 1A A 144A	167,122	$167,116	$167,357
WHEELS FLEET LEASE FUNDING LLC WFLF 2024 1A A1 144A	516,346	$516,314	$518,515
WHEELS FLEET LEASE FUNDING LLC WHEELS 2026 1A A3 144A	490,000	$489,901	$479,391
WILLIAMS COMPANIES INC SR UNSECURED 03/29 4.9	570,000	$569,558	$562,690
WILLIAMS COMPANIES INC SR UNSECURED 03/31 2.6	900,000	$811,565	$789,042
WILLIAMS COMPANIES INC SR UNSECURED 03/33 5.65	500,000	$499,625	$489,784
WILLIAMS COMPANIES INC SR UNSECURED 11/29 4.8	450,000	$453,489	$440,581
WISCONSIN POWER + LIGHT SR UNSECURED 03/34 5.375	500,000	$499,262	$480,862
WISCONSIN POWER + LIGHT SR UNSECURED 09/32 3.95	500,000	$496,250	$455,558
WORCESTER MA WOR 01/28 FIXED OID 6.25	840,000	$856,681	$849,227
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3	394,814	$394,784	$396,676
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 B A3	1,570,000	$1,569,896	$1,562,468
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 C A3	780,000	$779,951	$773,301
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 D A3	1,655,000	$1,654,815	$1,631,274
WORLD OMNI AUTO RECEIVABLES TR WOART 2026 A A3	1,075,000	$1,074,934	$1,055,339
WORLD OMNI AUTO RECEIVABLES TR WOART 2026 B A3	685,000	$684,909	$675,355
WORLD OMNI AUTO RECEIVABLES TR WOART 2026 C A3	605,000	$604,861	$596,407
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2024 A A3	108,363	$108,360	$108,410
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2025 A A3	475,000	$474,984	$474,350
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2026 A A3	930,000	$929,919	$915,947
WORLD OMNI SELECT AUTO TRUST WOSAT 2024 A A3	359,342	$359,294	$359,663
WORLD OMNI SELECT AUTO TRUST WOSAT 2026 A A3	455,000	$454,976	$448,354
WRKCO INC COMPANY GUAR 03/28 4	1,420,000	$1,402,603	$1,394,237
WRKCO INC COMPANY GUAR 06/28 3.9	1,460,000	$1,449,630	$1,426,581
YALE UNIVERSITY SR UNSECURED 04/32 4.701	1,200,000	$1,200,000	$1,155,031

Participant-Directed Investment Assets

Stable Value Fund

Security Description	Par Value	Book Value	Market Value
Cash and Short-Term Investments Total		**$22,852,861**	**$22,852,861**
STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	19,070,822	$19,070,822	$19,070,822
US DOLLAR (Incl. Pay/Rec)	3,782,039	$3,782,039	$3,782,039

Non-Retirement Assets

Public Equity Securities

Security Description	Shares	Book Value	Market Value
Public Equity Securities Total		**$1,612,838,521**	**$4,147,734,055**
3M CO COMMON STOCK USD.01	32,391	$6,178,017	$5,316,983
ABBOTT LABORATORIES COMMON STOCK	109,342	$6,868,347	$10,806,270
ABBVIE INC COMMON STOCK USD.01	111,125	$10,738,702	$29,069,189
ACCENTURE PLC CL A COMMON STOCK USD.0000225	38,066	$6,084,436	$6,980,162
ADOBE INC COMMON STOCK USD.0001	24,988	$5,020,274	$5,995,621
ADVANCED MICRO DEVICES COMMON STOCK USD.01	102,658	$3,107,513	$62,802,058
AES CORP COMMON STOCK USD.01	47,616	$601,497	$709,478
AFLAC INC COMMON STOCK USD.1	28,565	$1,252,880	$3,192,996
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	18,002	$1,316,711	$3,101,925
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	14,076	$2,402,194	$3,916,365
AIRBNB INC CLASS A COMMON STOCK USD.0001	26,070	$3,722,713	$4,188,146
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	9,552	$586,384	$1,015,855
ALBEMARLE CORP COMMON STOCK USD.01	7,360	$1,016,538	$778,541
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	10,686	$1,471,030	$507,158
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	3,681	$945,816	$535,033
ALLEGION PLC COMMON STOCK USD.01	5,513	$457,248	$847,734
ALLIANT ENERGY CORP COMMON STOCK USD.01	16,763	$770,147	$1,061,098
ALLSTATE CORP COMMON STOCK USD.01	16,052	$1,654,798	$3,561,297
ALPHABET INC CL A COMMON STOCK USD.001	369,010	$21,834,918	$126,968,961
ALPHABET INC CL C COMMON STOCK USD.001	298,907	$17,784,301	$101,849,571
ALTRIA GROUP INC COMMON STOCK USD.333	105,644	$6,809,682	$7,114,067
AMAZON.COM INC COMMON STOCK USD.01	617,252	$50,718,988	$153,788,336
AMCOR PLC COMMON STOCK USD.01	27,818	$1,427,769	$1,164,461
AMEREN CORPORATION COMMON STOCK USD.01	17,446	$1,142,706	$1,733,783
AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	34,380	$2,705,026	$4,078,843
AMERICAN EXPRESS CO COMMON STOCK USD.2	32,945	$3,299,572	$10,018,575
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	33,138	$1,927,335	$2,466,130
AMERICAN TOWER CORP REIT USD.01	29,291	$4,763,048	$4,794,644
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	12,420	$1,264,330	$1,608,017
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	5,436	$901,779	$2,676,415
AMETEK INC COMMON STOCK USD.01	14,254	$1,061,548	$3,531,143
AMGEN INC COMMON STOCK USD.0001	33,933	$6,161,446	$14,303,099
AMPHENOL CORP CL A COMMON STOCK USD.001	155,554	$1,960,807	$13,113,202
ANALOG DEVICES INC COMMON STOCK USD.167	30,520	$2,809,124	$12,107,589
AON PLC CLASS A COMMON STOCK	13,398	$2,158,941	$3,708,164
APA CORP COMMON STOCK USD.625	21,218	$834,638	$881,396
APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001	29,544	$4,992,634	$3,428,877
APPLE INC COMMON STOCK USD.00001	917,757	$53,623,636	$305,631,436
APPLIED MATERIALS INC COMMON STOCK USD.01	49,928	$2,752,602	$25,532,181
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	17,057	$10,951,193	$4,953,865
APTIV PLC COMMON STOCK USD.01	13,881	$990,533	$597,161
ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	21,507	$1,236,588	$1,986,387
ARCHER DANIELS MIDLAND CO COMMON STOCK	30,346	$1,257,258	$2,408,865
ARES MANAGEMENT CORP A COMMON STOCK	13,640	$2,371,177	$1,584,559
ARISTA NETWORKS INC COMMON STOCK USD.0001	65,829	$1,590,864	$13,402,126
ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	16,005	$1,790,947	$3,650,901
ASSURANT INC COMMON STOCK USD.01	2,985	$320,109	$786,548
AT+T INC COMMON STOCK USD1.0	430,913	$11,372,585	$10,514,277
ATMOS ENERGY CORP COMMON STOCK	10,915	$1,092,389	$1,707,543
AUTODESK INC COMMON STOCK USD.01	13,384	$1,570,159	$2,797,256
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	25,038	$3,032,589	$6,461,306
AUTOZONE INC COMMON STOCK USD.01	1,036	$836,911	$2,931,901
AVERY DENNISON CORP COMMON STOCK USD1.0	5,117	$586,862	$873,318
AXON ENTERPRISE INC COMMON STOCK USD.00001	5,067	$1,386,422	$2,140,909
BAKER HUGHES CO COMMON STOCK USD.0001	62,914	$1,795,169	$3,453,979

BALL CORP COMMON STOCK	17,406	$711,613	$975,258
BANK OF AMERICA CORP COMMON STOCK USD.01	408,958	$11,956,477	$22,259,584
BANK OF NEW YORK MELLON CORP COMMON STOCK	42,995	$2,231,397	$6,218,367
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	30,926	$2,086,138	$742,224
BECTON DICKINSON AND CO COMMON STOCK USD1.0	17,037	$3,019,442	$3,049,623
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	117,118	$24,412,708	$58,318,908
BEST BUY CO INC COMMON STOCK USD.1	11,946	$783,506	$1,054,115
BIO TECHNE CORP COMMON STOCK USD.01	9,061	$1,016,513	$656,651
BIOGEN INC COMMON STOCK USD.0005	9,184	$2,870,764	$2,074,482
BLACKROCK INC COMMON STOCK USD.01	9,003	$4,855,436	$9,527,785
BLACKSTONE INC COMMON STOCK USD.00001	47,752	$5,493,398	$5,352,522
BLOCK INC COMMON STOCK USD.0000001	33,135	$2,619,788	$2,436,417
BLOOM ENERGY CORP A COMMON STOCK USD.0001	18,737	$4,977,100	$5,189,774
BOEING CO/THE COMMON STOCK USD5.0	49,848	$11,783,795	$9,274,220
BOOKING HOLDINGS INC COMMON STOCK USD.008	47,534	$3,433,387	$7,743,764
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	91,764	$2,741,016	$4,005,499
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	129,330	$7,768,843	$8,070,192
BROADCOM INC COMMON STOCK	299,181	$14,434,311	$105,069,375
BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	7,162	$826,394	$1,153,798
BROWN + BROWN INC COMMON STOCK USD.1	17,924	$1,150,565	$1,091,572
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	11,786	$591,561	$308,793
BUNGE GLOBAL SA COMMON STOCK USD.01	9,762	$1,008,933	$1,044,046
BXP INC REIT USD.01	10,177	$1,220,840	$621,916
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	7,351	$610,528	$1,087,654
CADENCE DESIGN SYS INC COMMON STOCK USD.01	17,408	$846,467	$5,747,860
CAMDEN PROPERTY TRUST REIT USD.01	6,093	$995,025	$589,376
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	38,775	$3,160,285	$7,486,289
CARDINAL HEALTH INC COMMON STOCK	14,439	$879,939	$3,212,678
CARNIVAL CORP LTD COMMON STOCK USD.01	79,251	$2,533,911	$1,944,820
CARRIER GLOBAL CORP COMMON STOCK USD.01	52,030	$1,208,516	$2,854,366
CARVANA CO COMMON STOCK USD.001	44,369	$3,995,158	$2,774,837
CASEY S GENERAL STORES INC COMMON STOCK	2,344	$1,772,744	$1,426,230
CATERPILLAR INC COMMON STOCK USD1.0	28,907	$4,121,418	$23,437,507
CBOE GLOBAL MARKETS INC COMMON STOCK	6,399	$857,087	$1,761,581
CBRE GROUP INC A COMMON STOCK USD.01	18,069	$829,358	$2,321,324
CDW CORP/DE COMMON STOCK USD.01	7,855	$995,755	$1,006,697
CENCORA INC COMMON STOCK USD.01	12,079	$1,448,517	$3,626,720
CENTENE CORP COMMON STOCK USD.001	30,382	$1,739,286	$1,887,330
CENTERPOINT ENERGY INC COMMON STOCK USD.01	41,764	$1,172,899	$1,536,915
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	9,979	$395,755	$1,149,581
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	3,148	$998,313	$928,691
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	6,502	$1,857,296	$721,072
CHEVRON CORP COMMON STOCK USD.75	124,650	$14,278,346	$25,454,777
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	78,475	$738,237	$2,507,276
CHUBB LTD COMMON STOCK	22,158	$3,411,949	$7,206,890
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	15,324	$780,688	$1,443,827
CIENA CORP COMMON STOCK USD.01	8,942	$2,552,143	$3,145,974
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	9,817	$764,854	$1,564,535
CINTAS CORP COMMON STOCK	21,587	$1,036,331	$4,210,760
CISCO SYSTEMS INC COMMON STOCK USD.001	247,858	$9,776,228	$26,676,957
CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR	59,000	$1,789,855	$1,554,060
CITIGROUP INC COMMON STOCK USD.01	106,214	$7,644,583	$13,752,589
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	25,865	$1,026,582	$1,649,152
CLOROX COMPANY COMMON STOCK USD1.0	8,118	$1,160,803	$657,639
CME GROUP INC COMMON STOCK USD.01	22,437	$3,500,945	$5,878,045
CMS ENERGY CORP COMMON STOCK USD.01	20,321	$1,032,071	$1,281,849
COCA COLA CO/THE COMMON STOCK USD.25	243,510	$11,434,878	$20,961,341
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	28,371	$2,011,127	$1,629,630
COHERENT CORP COMMON STOCK	12,238	$3,147,096	$3,522,219
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	14,139	$3,827,500	$2,635,651
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	50,182	$3,612,949	$4,281,528
COMCAST CORP CLASS A COMMON STOCK USD.01	222,251	$7,809,870	$4,836,182

COMFORT SYSTEMS USA INC COMMON STOCK USD.01	2,203	$2,121,501	$3,643,960
CONOCOPHILLIPS COMMON STOCK USD.01	75,546	$4,590,824	$9,454,582
CONSOLIDATED EDISON INC COMMON STOCK USD.1	23,492	$2,067,347	$2,401,117
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	9,209	$1,957,013	$1,041,170
CONSTELLATION ENERGY COMMON STOCK	20,618	$1,082,813	$5,237,384
COOPER COS INC/THE COMMON STOCK USD.1	11,890	$755,260	$672,142
COPART INC COMMON STOCK	52,737	$925,095	$1,438,665
CORNING INC COMMON STOCK USD.5	49,853	$1,822,310	$7,665,397
CORPAY INC COMMON STOCK USD.001	4,170	$954,891	$1,620,462
CORTEVA INC COMMON STOCK USD.01	42,859	$1,744,267	$3,328,001
COSTAR GROUP INC COMMON STOCK USD.01	24,062	$1,565,614	$659,299
COSTCO WHOLESALE CORP COMMON STOCK USD.005	27,888	$5,995,203	$25,387,562
CRH PLC COMMON STOCK EUR.32	41,392	$5,143,858	$3,427,258
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	63,997	$6,143,465	$16,943,206
CROWN CASTLE INC REIT USD.01	26,113	$3,056,738	$1,740,431
CSX CORP COMMON STOCK USD1.0	116,755	$2,185,801	$5,430,275
CUMMINS INC COMMON STOCK USD2.5	8,675	$1,473,011	$4,481,245
CVS HEALTH CORP COMMON STOCK USD.01	79,577	$5,894,091	$6,818,953
DANAHER CORP COMMON STOCK USD.01	39,594	$4,083,364	$8,772,051
DARDEN RESTAURANTS INC COMMON STOCK	7,399	$669,742	$1,429,857
DATADOG INC CLASS A COMMON STOCK USD.00001	21,087	$3,168,283	$5,774,675
DAVITA INC COMMON STOCK USD.001	2,473	$281,179	$432,577
DECKERS OUTDOOR CORP COMMON STOCK USD.01	8,905	$1,350,718	$695,837
DEERE + CO COMMON STOCK USD1.0	15,834	$2,568,468	$10,633,323
DELL TECHNOLOGIES C COMMON STOCK	19,024	$2,564,041	$10,233,961
DELTA AIR LINES INC COMMON STOCK USD.0001	38,055	$1,794,935	$3,176,070
DEVON ENERGY CORP COMMON STOCK USD.1	69,234	$2,407,992	$3,187,533
DEXCOM INC COMMON STOCK USD.001	22,894	$2,397,823	$1,975,523
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	12,649	$1,364,385	$2,325,013
DIGITAL REALTY TRUST INC REIT USD.01	21,843	$2,837,708	$3,834,102
DOLLAR GENERAL CORP COMMON STOCK USD.875	13,588	$1,375,871	$1,624,853
DOLLAR TREE INC COMMON STOCK USD.01	12,560	$1,312,126	$1,432,091
DOMINION ENERGY INC COMMON STOCK	55,828	$4,438,245	$3,378,711
DOMINO S PIZZA INC COMMON STOCK USD.01	2,148	$811,022	$643,562
DOORDASH INC A COMMON STOCK USD.00001	23,985	$4,702,204	$4,402,447
DOVER CORP COMMON STOCK USD1.0	8,193	$725,748	$1,532,501
DOW INC COMMON STOCK USD.01	46,620	$3,003,169	$1,283,915
DR HORTON INC COMMON STOCK USD.01	16,084	$913,489	$2,197,879
DTE ENERGY COMPANY COMMON STOCK	12,618	$1,269,801	$1,536,872
DUKE ENERGY CORP COMMON STOCK USD.001	49,185	$4,449,424	$5,607,582
DUPONT DE NEMOURS INC COMMON STOCK USD.01	8,766	$1,051,207	$1,138,616
EATON CORP PLC COMMON STOCK USD.01	24,454	$1,988,075	$10,508,128
EBAY INC COMMON STOCK USD.001	24,895	$880,345	$2,640,115
ECHOSTAR CORP A COMMON STOCK	9,306	$999,653	$832,049
ECOLAB INC COMMON STOCK USD1.0	15,735	$2,201,031	$4,320,516
EDISON INTERNATIONAL COMMON STOCK	25,188	$1,921,862	$1,353,351
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	36,354	$1,575,489	$3,138,077
ELEVANCE HEALTH INC COMMON STOCK USD.01	13,696	$3,338,372	$5,325,279
ELI LILLY + CO COMMON STOCK	50,318	$6,310,241	$58,221,951
EMCOR GROUP INC COMMON STOCK USD.01	2,760	$1,744,340	$2,082,392
EMERSON ELECTRIC CO COMMON STOCK USD.5	35,248	$2,275,689	$5,466,965
ENTERGY CORP COMMON STOCK USD.01	29,638	$1,380,672	$2,941,868
EOG RESOURCES INC COMMON STOCK USD.01	33,076	$3,289,955	$4,556,550
EQT CORP COMMON STOCK	38,998	$1,565,080	$1,893,743
EQUIFAX INC COMMON STOCK USD1.25	7,347	$883,389	$1,008,302
EQUINIX INC REIT USD.001	6,221	$3,179,999	$6,293,039
ERIE INDEMNITY COMPANY CL A COMMON STOCK	1,717	$894,568	$376,281
ESSEX PROPERTY TRUST INC REIT USD.0001	4,210	$1,047,741	$1,134,132
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	14,999	$2,017,354	$1,391,457
EVEREST GROUP LTD COMMON STOCK USD.01	2,419	$563,000	$883,346
EVERGY INC COMMON STOCK	13,752	$747,774	$1,078,707
EVERPURE INC A COMMON STOCK USD.0001	21,027	$2,189,741	$2,749,911

EVERSOURCE ENERGY COMMON STOCK USD5.0	22,897	$1,547,991	$1,469,072
EXELON CORP COMMON STOCK	63,788	$1,939,012	$2,577,035
EXPAND ENERGY CORP COMMON STOCK USD.01	14,025	$1,508,689	$1,179,362
EXPEDIA GROUP INC COMMON STOCK USD.001	7,152	$956,027	$1,883,551
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	8,264	$537,173	$1,525,865
EXTRA SPACE STORAGE INC REIT USD.01	12,931	$1,466,071	$1,700,556
EXXONMOBIL HOLDINGS CORP COMMON STOCK	258,578	$20,375,695	$42,083,570
F5 INC COMMON STOCK	3,555	$549,837	$1,582,615
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	2,060	$970,125	$556,097
FAIR ISAAC CORP COMMON STOCK USD.01	1,410	$1,036,652	$835,383
FASTENAL CO COMMON STOCK USD.01	72,469	$1,044,604	$3,589,390
FEDERAL REALTY INVS TRUST REIT USD.01	4,909	$612,504	$531,596
FEDEX CORP COMMON STOCK USD.1	13,988	$2,431,042	$3,987,839
FEDEX FREIGHT HOLDING CO COMMON STOCK	7,965	$729,997	$871,212
FERGUSON ENTERPRISES INC COMMON STOCK	11,985	$3,045,258	$2,668,101
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	31,989	$3,593,254	$1,052,438
FIFTH THIRD BANCORP COMMON STOCK	57,491	$2,007,771	$2,907,895
FIRST SOLAR INC COMMON STOCK USD.001	6,417	$1,080,240	$1,124,002
FIRSTENERGY CORP COMMON STOCK USD.1	32,110	$1,163,399	$1,391,326
FISERV INC COMMON STOCK USD.01	32,993	$2,701,478	$1,490,624
FLEX LTD COMMON STOCK	23,692	$3,497,055	$2,605,883
FORD MOTOR CO COMMON STOCK USD.01	243,557	$2,909,997	$2,937,297
FORTINET INC COMMON STOCK USD.001	38,659	$676,815	$6,910,683
FORTIVE CORP COMMON STOCK USD.01	19,144	$911,893	$1,049,283
FOX CORP CLASS A COMMON STOCK USD.01	12,626	$599,983	$791,019
FOX CORP CLASS B COMMON STOCK USD.01	6,770	$270,714	$381,151
FRANKLIN TEMPLETON INC COMMON STOCK USD.1	19,314	$796,662	$620,366
FREEPORT MCMORAN INC COMMON STOCK USD.1	90,268	$1,371,140	$6,318,760
GARMIN LTD COMMON STOCK CHF.1	10,356	$795,656	$2,970,515
GARTNER INC COMMON STOCK USD.0005	3,990	$502,169	$744,295
GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	27,708	$2,157,998	$1,811,272
GE VERNOVA INC COMMON STOCK USD.01	16,732	$1,193,989	$15,903,599
GEN DIGITAL INC COMMON STOCK USD.01	33,458	$896,573	$736,745
GENERAC HOLDINGS INC COMMON STOCK USD.01	3,089	$916,683	$639,269
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	15,830	$3,407,072	$5,252,869
GENERAL ELECTRIC COMMON STOCK USD.01	65,247	$4,596,134	$20,375,986
GENERAL MILLS INC COMMON STOCK USD.1	33,622	$1,890,704	$1,081,284
GENERAL MOTORS CO COMMON STOCK USD.01	55,560	$2,387,915	$4,278,120
GENUINE PARTS CO COMMON STOCK USD1.0	9,066	$908,940	$1,139,959
GILEAD SCIENCES INC COMMON STOCK USD.001	77,975	$5,791,242	$11,622,174
GLOBAL PAYMENTS INC COMMON STOCK	14,080	$1,444,470	$1,149,914
GLOBE LIFE INC COMMON STOCK USD1.0	4,687	$424,845	$776,402
GODADDY INC CLASS A COMMON STOCK USD.001	7,965	$1,104,100	$760,737
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	18,300	$4,396,103	$16,476,588
HALLIBURTON CO COMMON STOCK USD2.5	52,027	$1,895,430	$1,654,459
HARTFORD INSURANCE GROUP INC COMMON STOCK USD.01	17,351	$1,021,051	$2,123,068
HASBRO INC COMMON STOCK USD.5	8,552	$804,762	$749,839
HCA HEALTHCARE INC COMMON STOCK USD.01	9,322	$808,212	$3,978,070
HEALTHPEAK PROPERTIES INC REIT USD1.0	47,167	$1,180,689	$941,925
HENRY SCHEIN INC COMMON STOCK USD.01	5,566	$309,870	$467,377
HERSHEY CO/THE COMMON STOCK USD1.0	8,998	$1,134,307	$1,418,175
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	82,341	$1,225,538	$5,260,766
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	14,385	$1,166,508	$4,576,156
HOME DEPOT INC COMMON STOCK USD.05	62,704	$11,617,692	$17,838,661
HONEYWELL AEROSPACE INC COMMON STOCK	19,930	$2,743,452	$3,088,552
HONEYWELL INTERNATIONAL INC COMMON STOCK	20,127	$2,881,296	$4,245,589
HORMEL FOODS CORP COMMON STOCK USD.01465	20,190	$724,277	$402,589
HOST HOTELS + RESORTS INC REIT USD.01	43,318	$801,648	$969,890
HOWMET AEROSPACE INC COMMON STOCK	25,240	$832,809	$5,708,783
HP INC COMMON STOCK USD.01	59,276	$1,318,472	$1,854,153
HUBBELL INC COMMON STOCK USD.01	3,425	$1,018,170	$1,553,580
HUMANA INC COMMON STOCK USD.1666666	7,486	$1,982,057	$2,856,433

HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	4,448	$499,898	$996,574
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	129,376	$1,952,267	$1,974,278
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	2,542	$587,600	$678,892
IDEX CORP COMMON STOCK USD.01	4,331	$704,484	$987,381
IDEXX LABORATORIES INC COMMON STOCK USD.1	4,842	$836,088	$2,528,444
ILLINOIS TOOL WORKS COMMON STOCK USD.01	16,384	$2,709,447	$4,215,276
ILLUMINA INC COMMON STOCK USD.01	9,396	$2,251,465	$2,571,497
INCYTE CORP COMMON STOCK USD.001	11,060	$1,028,988	$1,342,131
INGERSOLL RAND INC COMMON STOCK USD.01	21,377	$767,713	$1,605,626
INSULET CORP COMMON STOCK USD.001	4,716	$1,417,780	$615,297
INTEL CORP COMMON STOCK USD.001	312,473	$14,526,370	$37,568,629
INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	28,518	$1,770,108	$2,436,008
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	35,016	$2,570,970	$5,323,482
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	32,572	$1,705,880	$1,080,413
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	59,088	$8,640,897	$12,995,224
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	16,212	$2,139,214	$1,353,378
INTUIT INC COMMON STOCK USD.01	17,241	$3,554,292	$4,753,516
INTUITIVE SURGICAL INC COMMON STOCK USD.001	22,216	$3,376,038	$9,033,692
INVESCO LTD COMMON STOCK USD.2	26,432	$768,887	$797,189
INVITATION HOMES INC REIT USD.01	33,227	$1,222,683	$874,867
IQVIA HOLDINGS INC COMMON STOCK USD.01	10,484	$1,309,216	$2,818,623
IRON MOUNTAIN INC REIT USD.01	18,313	$713,575	$2,031,827
JABIL INC COMMON STOCK USD.001	6,688	$888,902	$1,918,520
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	4,686	$661,225	$671,223
JACOBS SOLUTIONS INC COMMON STOCK	7,199	$415,288	$973,809
JM SMUCKER CO/THE COMMON STOCK	6,788	$795,324	$807,161
JOHNSON + JOHNSON COMMON STOCK USD1.0	151,547	$21,358,440	$40,120,553
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	37,637	$1,459,564	$5,594,740
JPMORGAN CHASE + CO COMMON STOCK USD1.0	167,160	$17,680,915	$55,301,543
KENVUE INC COMMON STOCK USD.01	122,619	$2,642,590	$2,165,452
KEURIG DR PEPPER INC COMMON STOCK USD.01	86,770	$2,924,906	$2,632,602
KEYCORP COMMON STOCK USD1.0	54,904	$1,006,636	$1,101,923
KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01	10,829	$732,083	$3,942,189
KIMBERLY CLARK CORP COMMON STOCK USD1.25	20,522	$2,479,376	$1,999,458
KIMCO REALTY CORP REIT USD.01	41,169	$794,956	$914,363
KINDER MORGAN INC COMMON STOCK USD.01	123,312	$2,101,485	$3,717,857
KKR + CO INC COMMON STOCK USD.01	43,681	$4,758,132	$3,988,075
KLA CORP COMMON STOCK USD.001	82,056	$1,060,150	$15,995,176
KRAFT HEINZ CO/THE COMMON STOCK USD.01	52,886	$3,022,712	$1,201,570
KROGER CO COMMON STOCK USD1.0	35,680	$905,320	$2,091,562
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	11,532	$1,763,172	$2,730,547
LABCORP HOLDINGS INC COMMON STOCK USD.1	5,252	$725,553	$1,618,194
LAM RESEARCH CORP COMMON STOCK USD.001	78,690	$1,755,360	$25,850,452
LAS VEGAS SANDS CORP COMMON STOCK USD.001	15,194	$825,713	$574,485
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	7,540	$705,236	$918,598
LENNAR CORP A COMMON STOCK USD.1	12,727	$839,880	$1,038,396
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	2,123	$1,329,272	$753,707
LINDE PLC COMMON STOCK	28,924	$4,983,563	$13,728,777
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	9,948	$753,306	$1,684,196
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	12,656	$4,136,891	$6,445,068
LOEWS CORP COMMON STOCK USD.01	10,498	$538,510	$1,096,306
LOWE S COS INC COMMON STOCK USD.5	35,250	$3,158,870	$6,496,223
LULULEMON ATHLETICA INC COMMON STOCK USD.005	6,198	$2,208,020	$596,186
LUMENTUM HOLDINGS INC COMMON STOCK USD.001	5,632	$4,172,342	$5,470,136
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	16,455	$1,680,732	$945,669
M + T BANK CORP COMMON STOCK USD.5	9,107	$1,504,395	$1,981,683
MARATHON PETROLEUM CORP COMMON STOCK USD.01	17,721	$1,124,052	$7,007,238
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	13,434	$1,762,612	$4,778,071
MARSH + MCLENNAN COS COMMON STOCK	29,796	$2,670,047	$5,087,071
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	3,814	$877,952	$1,829,995
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	54,957	$17,068,265	$14,520,189
MASCO CORP COMMON STOCK USD1.0	12,209	$509,663	$822,887

MASTERCARD INC A COMMON STOCK USD.0001	50,849	$8,647,215	$28,041,698
MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01	16,939	$953,219	$785,970
MCDONALD S CORP COMMON STOCK USD.01	44,272	$7,729,266	$10,224,176
MCKESSON CORP COMMON STOCK USD.01	7,382	$1,248,616	$6,302,825
MEDTRONIC PLC COMMON STOCK USD.1	81,052	$6,754,301	$6,993,977
MERCK + CO. INC. COMMON STOCK USD.5	155,149	$8,884,694	$22,544,701
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	138,670	$25,953,321	$100,560,711
METLIFE INC COMMON STOCK USD.01	34,092	$1,854,007	$3,210,103
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,245	$789,215	$1,881,133
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	10,509	$380,196	$326,304
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	33,808	$1,501,940	$2,629,248
MICRON TECHNOLOGY INC COMMON STOCK USD.1	71,022	$3,459,430	$75,646,242
MICROSOFT CORP COMMON STOCK USD.00000625	466,957	$48,114,435	$239,502,245
MID AMERICA APARTMENT COMM REIT USD.01	7,719	$853,790	$908,835
MODERNA INC COMMON STOCK USD.0001	23,633	$7,157,851	$4,551,007
MONDELEZ INTERNATIONAL INC A COMMON STOCK	80,956	$3,609,592	$4,680,876
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	3,120	$1,243,435	$4,203,326
MONSTER BEVERAGE CORP COMMON STOCK USD.005	90,752	$1,436,943	$3,777,098
MOODY S CORP COMMON STOCK USD.01	9,265	$1,513,936	$4,207,514
MORGAN STANLEY COMMON STOCK USD.01	75,062	$3,912,656	$14,117,661
MOSAIC CO/THE COMMON STOCK USD.01	20,736	$538,315	$448,934
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	10,320	$1,181,685	$4,602,410
MSCI INC COMMON STOCK USD.01	4,568	$842,461	$2,460,599
NASDAQ INC COMMON STOCK USD.01	27,392	$1,031,332	$2,520,338
NETAPP INC COMMON STOCK USD.001	12,552	$709,942	$2,636,924
NETFLIX INC COMMON STOCK USD.001	261,850	$5,916,006	$18,219,523
NEWMONT CORP COMMON STOCK USD1.6	66,052	$2,483,709	$7,618,438
NEWS CORP CLASS A COMMON STOCK USD.01	21,404	$349,955	$613,225
NEWS CORP CLASS B COMMON STOCK	8,792	$169,510	$278,882
NEXTERA ENERGY INC COMMON STOCK USD.01	130,050	$5,941,395	$9,849,987
NIKE INC CL B COMMON STOCK	76,808	$4,982,318	$2,719,003
NISOURCE INC COMMON STOCK USD.01	28,906	$807,128	$1,127,334
NORDSON CORP COMMON STOCK	3,449	$753,822	$1,130,755
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	13,988	$1,971,984	$4,322,292
NORTHERN TRUST CORP COMMON STOCK USD1.666666	11,517	$1,114,953	$1,950,519
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	8,293	$2,657,952	$4,009,500
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	22,982	$792,099	$336,916
NRG ENERGY INC COMMON STOCK USD.01	13,831	$659,663	$1,322,935
NUCOR CORP COMMON STOCK USD.4	14,411	$923,617	$3,368,571
NVIDIA CORP COMMON STOCK USD.001	1,521,821	$11,720,378	$347,553,480
NVR INC COMMON STOCK USD.01	158	$624,391	$972,394
NXP SEMICONDUCTORS NV COMMON STOCK EUR.2	15,623	$3,153,136	$3,710,931
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	50,886	$1,020,721	$4,346,173
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	46,676	$2,778,038	$2,582,116
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	11,388	$875,526	$1,979,690
OMNICOM GROUP COMMON STOCK USD.15	17,812	$1,228,818	$1,311,498
ON SEMICONDUCTOR COMMON STOCK USD.01	23,771	$1,258,764	$1,827,277
ONEOK INC COMMON STOCK USD.01	39,041	$2,220,880	$3,329,026
ORACLE CORP COMMON STOCK USD.01	108,403	$6,779,571	$14,883,732
OTIS WORLDWIDE CORP COMMON STOCK USD.01	24,374	$1,543,541	$1,567,736
P G + E CORP COMMON STOCK	138,196	$1,928,425	$1,692,901
PACCAR INC COMMON STOCK USD1.0	32,857	$1,520,403	$3,608,027
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	5,375	$610,064	$1,232,273
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	144,681	$7,390,890	$27,062,581
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	51,251	$6,935,084	$20,362,535
PARAMOUNT SKYDANCE CL B COMMON STOCK USD.001	33,052	$1,182,278	$341,427
PARKER HANNIFIN CORP COMMON STOCK USD.5	7,891	$1,450,649	$7,539,219
PAYCHEX INC COMMON STOCK USD.01	20,304	$1,421,287	$1,999,944
PAYPAL HOLDINGS INC COMMON STOCK	54,586	$4,350,108	$2,867,403
PENTAIR PLC COMMON STOCK USD.01	10,968	$496,992	$581,194
PEPSICO INC COMMON STOCK USD.017	85,295	$10,257,714	$10,808,582
PFIZER INC COMMON STOCK USD.05	359,406	$12,587,401	$10,250,259

PHILIP MORRIS INTERNATIONAL COMMON STOCK	98,014	$9,826,748	$18,703,031
PHILLIPS 66 COMMON STOCK	24,888	$2,339,275	$6,354,155
PINNACLE WEST CAPITAL COMMON STOCK	7,220	$638,932	$671,749
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	25,224	$3,478,200	$5,606,286
PPG INDUSTRIES INC COMMON STOCK USD1.66666	14,545	$1,692,205	$1,517,480
PPL CORP COMMON STOCK USD.01	49,192	$1,684,671	$1,617,925
PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	11,892	$852,889	$1,331,428
PROCTER + GAMBLE CO/THE COMMON STOCK	146,172	$13,824,264	$21,235,868
PROGRESSIVE CORP COMMON STOCK USD1.0	36,622	$2,195,075	$7,592,107
PROLOGIS INC REIT USD.01	59,622	$4,255,359	$7,741,320
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	21,561	$2,395,714	$2,448,898
PTC INC COMMON STOCK USD.01	6,391	$896,446	$896,657
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	31,957	$1,695,587	$2,151,984
PUBLIC STORAGE REIT USD.1	10,477	$2,334,050	$2,963,315
PULTEGROUP INC COMMON STOCK USD.01	11,991	$488,980	$1,391,675
QNITY ELECTRONICS INC COMMON STOCK	13,606	$1,582,053	$1,710,818
QUALCOMM INC COMMON STOCK USD.0001	67,403	$4,894,958	$12,404,848
QUANTA SERVICES INC COMMON STOCK USD.00001	9,350	$378,972	$6,007,469
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	6,826	$669,293	$1,590,936
RALPH LAUREN CORP COMMON STOCK USD.01	2,263	$247,193	$803,523
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	11,159	$695,546	$1,763,345
REALTY INCOME CORP REIT USD1.0	59,916	$3,626,529	$3,253,439
REDDIT INC CL A COMMON STOCK USD.0001	9,230	$1,488,141	$1,314,721
REGENCY CENTERS CORP REIT USD.01	9,959	$669,329	$715,853
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	6,152	$2,761,333	$4,664,877
REGIONS FINANCIAL CORP COMMON STOCK USD.01	54,934	$904,633	$1,476,626
REPUBLIC SERVICES INC COMMON STOCK USD.01	12,505	$897,891	$2,624,424
RESMED INC COMMON STOCK USD.004	8,829	$927,384	$1,952,092
REVVITY INC COMMON STOCK USD1.0	7,106	$610,765	$1,086,436
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	50,138	$6,212,000	$5,640,525
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	7,039	$1,340,331	$3,064,288
ROLLINS INC COMMON STOCK USD1.0	18,660	$545,398	$562,039
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	6,384	$1,776,654	$2,230,633
ROSS STORES INC COMMON STOCK USD.01	19,969	$1,611,898	$4,660,765
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	15,592	$1,759,803	$4,145,289
RTX CORP COMMON STOCK USD1.0	84,635	$6,378,632	$15,712,488
S+P GLOBAL INC COMMON STOCK USD1.0	19,020	$3,250,930	$7,502,819
SALESFORCE INC COMMON STOCK USD.001	51,693	$6,845,374	$11,867,162
SANDISK CORP COMMON STOCK	9,172	$2,238,290	$15,958,271
SBA COMMUNICATIONS CORP REIT USD.01	7,017	$1,263,258	$1,123,562
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	101,659	$5,225,092	$9,936,151
SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001	14,194	$1,078,362	$13,091,694
SEMPRA COMMON STOCK	40,631	$2,515,548	$3,167,593
SERVICENOW INC COMMON STOCK USD.001	65,463	$4,145,027	$8,772,697
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	14,409	$2,069,584	$4,657,997
SIMON PROPERTY GROUP INC REIT USD.0001	20,263	$3,062,814	$4,068,000
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	8,606	$906,074	$735,641
SLB LTD COMMON STOCK USD.01	93,385	$5,057,263	$4,549,717
SMITH (A.O.) CORP COMMON STOCK USD1.0	7,453	$456,927	$420,126
SMURFIT WESTROCK PLC COMMON STOCK	34,108	$1,597,919	$1,504,163
SNAP ON INC COMMON STOCK USD1.0	3,188	$546,602	$1,158,360
SOLVENTUM CORP COMMON STOCK	8,574	$1,210,430	$755,798
SOUTHERN CO/THE COMMON STOCK USD5.0	72,799	$3,940,370	$6,034,309
SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	32,004	$1,637,299	$1,332,647
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	10,250	$1,562,660	$908,048
STARBUCKS CORP COMMON STOCK USD.001	72,184	$4,341,750	$6,782,409
STATE STREET CORP COMMON STOCK USD1.0	17,075	$1,527,571	$2,981,124
STEEL DYNAMICS INC COMMON STOCK USD.005	8,383	$893,463	$1,857,757
STERIS PLC COMMON STOCK USD75.0	6,193	$1,026,413	$1,300,592
STRYKER CORP COMMON STOCK USD.1	21,887	$3,672,086	$6,027,461
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	36,297	$3,294,013	$1,490,718
SYNCHRONY FINANCIAL COMMON STOCK USD.001	21,260	$761,923	$1,508,822

SYNOPSYS INC COMMON STOCK USD.01	11,914	$2,226,452	$5,181,875
SYSCO CORP COMMON STOCK USD1.0	29,795	$1,858,647	$2,322,818
T MOBILE US INC COMMON STOCK USD.0001	30,631	$3,084,012	$4,995,303
T ROWE PRICE GROUP INC COMMON STOCK USD.2	13,093	$1,351,738	$1,362,327
TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	11,133	$1,290,260	$2,310,098
TAPESTRY INC COMMON STOCK USD.01	13,024	$550,476	$1,498,281
TARGA RESOURCES CORP COMMON STOCK USD.001	13,365	$884,483	$3,612,693
TARGET CORP COMMON STOCK USD.0833	28,205	$1,894,843	$4,419,441
TE CONNECTIVITY PLC COMMON STOCK USD.01	18,089	$1,714,459	$3,818,226
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	2,872	$996,745	$1,742,758
TERADYNE INC COMMON STOCK USD.125	9,726	$784,639	$3,899,251
TESLA INC COMMON STOCK USD.001	177,226	$42,568,286	$62,881,557
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	57,633	$5,844,593	$16,142,427
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	3,786	$1,995,027	$1,233,592
TEXTRON INC COMMON STOCK USD.125	11,157	$585,678	$850,163
THE CIGNA GROUP COMMON STOCK USD.01	16,587	$3,298,244	$4,508,844
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	23,227	$5,225,535	$15,679,386
TJX COMPANIES INC COMMON STOCK USD1.0	69,636	$2,805,331	$9,213,539
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	3,920	$595,869	$704,502
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	31,793	$540,971	$994,803
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	13,787	$1,062,769	$6,231,448
TRANSDIGM GROUP INC COMMON STOCK USD.01	3,424	$1,230,447	$3,706,822
TRAVELERS COS INC/THE COMMON STOCK	13,061	$1,848,500	$4,656,377
TRIMBLE INC COMMON STOCK USD.001	14,169	$1,006,500	$809,192
TRUIST FINANCIAL CORP COMMON STOCK USD5.0	77,498	$3,649,688	$3,588,157
TYLER TECHNOLOGIES INC COMMON STOCK USD.01	2,207	$747,107	$703,150
TYSON FOODS INC CL A COMMON STOCK USD.1	17,496	$1,373,924	$884,073
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	128,993	$8,032,757	$8,837,310
UDR INC REIT USD.01	17,767	$728,696	$596,083
ULTA BEAUTY INC COMMON STOCK	2,680	$657,834	$1,463,736
UNION PACIFIC CORP COMMON STOCK USD2.5	37,359	$4,776,708	$10,166,505
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	20,719	$1,143,028	$2,298,773
UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	47,321	$5,662,794	$4,421,674
UNITED RENTALS INC COMMON STOCK USD.01	3,918	$674,322	$3,921,056
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	56,445	$13,728,017	$20,719,831
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	3,042	$326,924	$530,099
US BANCORP COMMON STOCK USD.01	98,155	$4,999,764	$5,669,433
VALERO ENERGY CORP COMMON STOCK USD.01	18,173	$1,546,691	$7,044,037
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	9,527	$1,588,472	$2,719,482
VENTAS INC REIT USD.25	32,759	$2,072,291	$2,785,170
VERALTO CORP COMMON STOCK USD.01	15,021	$716,631	$1,416,781
VERISIGN INC COMMON STOCK USD.001	5,288	$743,554	$1,491,269
VERISK ANALYTICS INC COMMON STOCK USD.001	7,999	$850,370	$1,342,632
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	260,401	$13,073,464	$11,944,594
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	15,961	$2,606,186	$8,344,570
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	24,235	$6,202,592	$5,848,148
VIATRIS INC COMMON STOCK	75,100	$1,120,218	$1,330,772
VICI PROPERTIES INC REIT USD.01	67,251	$2,105,853	$1,544,755
VISA INC CLASS A SHARES COMMON STOCK USD.0001	107,163	$14,897,613	$38,506,881
VISTRA CORP COMMON STOCK USD.01	20,013	$1,656,829	$2,768,799
VIVMARK RESIDENTIAL REIT USD.01	45,180	$2,971,245	$2,745,137
VULCAN MATERIALS CO COMMON STOCK USD1.0	8,304	$1,028,471	$2,031,408
WABTEC CORP COMMON STOCK USD.01	10,712	$793,516	$3,076,272
WALMART INC COMMON STOCK USD.1	280,249	$10,202,564	$29,123,476
WALT DISNEY CO/THE COMMON STOCK USD.01	108,515	$11,166,461	$11,383,224
WARNER BROS DISCOVERY INC COMMON STOCK	158,278	$4,551,612	$4,898,704
WASTE MANAGEMENT INC COMMON STOCK USD.01	23,199	$2,068,205	$4,730,740
WATERS CORP COMMON STOCK USD.01	6,216	$1,629,382	$2,731,248
WEC ENERGY GROUP INC COMMON STOCK USD.01	20,633	$1,500,363	$2,079,394
WELLS FARGO + CO COMMON STOCK USD1.666	189,931	$9,884,437	$15,203,977
WELLTOWER INC REIT USD1.0	45,602	$3,994,450	$10,499,404
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	4,400	$961,149	$1,631,344

WESTERN DIGITAL CORP COMMON STOCK USD.01	22,635	$1,718,532	$10,286,702
WEYERHAEUSER CO REIT USD1.25	43,235	$1,416,099	$823,627
WILLIAMS COS INC COMMON STOCK USD1.0	76,401	$2,228,312	$5,192,976
WILLIAMS SONOMA INC COMMON STOCK USD.01	7,650	$1,251,910	$1,743,741
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	5,692	$938,790	$1,640,605
WORKDAY INC CLASS A COMMON STOCK USD.001	12,952	$3,527,764	$2,466,838
WR BERKLEY CORP COMMON STOCK USD.2	13,867	$439,486	$936,577
WW GRAINGER INC COMMON STOCK USD.5	2,757	$685,070	$3,434,560
WYNN RESORTS LTD COMMON STOCK USD.01	4,235	$596,916	$336,386
XCEL ENERGY INC COMMON STOCK USD2.5	39,524	$2,139,986	$2,785,652
XYLEM INC COMMON STOCK	15,295	$1,184,627	$1,548,925
YUM BRANDS INC COMMON STOCK	17,213	$1,462,128	$2,346,820
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	2,944	$765,958	$1,099,025
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	11,854	$1,333,961	$1,052,991
ZOETIS INC COMMON STOCK USD.01	25,878	$2,082,522	$1,807,061

Non-Retirement Assets

Fixed Income Securities

Security Description	Par Value	Book Value	Market Value
Fixed Income Securities Total		**$3,033,911,882**	**$2,810,784,706**
ABBOTT LABORATORIES SR UNSECURED 03/36 4.65	6,740,000	$6,724,151	$6,142,282
ABBVIE INC SR UNSECURED 09/36 5.3	1,490,000	$1,487,533	$1,417,888
ABBVIE INC SR UNSECURED 11/39 4.05	4,175,000	$3,641,693	$3,396,300
ACCENTURE CAPITAL INC COMPANY GUAR 10/34 4.5	1,615,000	$1,613,598	$1,461,383
AETNA INC SR UNSECURED 06/36 6.625	1,785,000	$2,380,105	$1,821,191
AGCO CORP COMPANY GUAR 03/27 5.45	810,000	$809,892	$811,341
AGILENT TECHNOLOGIES INC SR UNSECURED 03/31 2.3	3,040,000	$3,037,439	$2,645,521
AIRBNB INC SR UNSECURED 03/36 5.25	1,170,000	$1,168,432	$1,092,093
ALEXANDRIA REAL ESTATE E COMPANY GUAR 02/33 1.875	900,000	$730,845	$698,704
ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2	1,830,000	$1,827,022	$1,478,613
ALEXANDRIA REAL ESTATE E COMPANY GUAR 10/35 5.5	2,180,000	$2,175,011	$2,044,374
ALPHABET INC SR UNSECURED 02/33 4.4	475,000	$477,404	$441,421
ALPHABET INC SR UNSECURED 02/56 5.65	240,000	$221,555	$209,819
ALPHABET INC SR UNSECURED 08/36 5.45	775,000	$770,933	$745,430
ALPHABET INC SR UNSECURED 08/56 6.375	750,000	$749,793	$721,773
ALPHABET INC SR UNSECURED 08/66 6.5	125,000	$124,522	$119,777
ALPHABET INC SR UNSECURED 11/35 4.7	630,000	$629,213	$576,482
ALTRIA GROUP INC COMPANY GUAR 05/30 3.4	770,000	$769,043	$715,077
ALTRIA GROUP INC COMPANY GUAR 08/30 4.5	2,191,000	$2,183,616	$2,109,443
AMAZON.COM INC SR UNSECURED 03/33 4.55	1,960,000	$1,956,638	$1,829,992
AMAZON.COM INC SR UNSECURED 03/36 4.875	1,153,000	$1,150,838	$1,060,441
AMAZON.COM INC SR UNSECURED 03/46 5.65	200,000	$198,879	$178,613
AMAZON.COM INC SR UNSECURED 03/56 5.8	350,000	$348,043	$306,848
AMAZON.COM INC SR UNSECURED 03/66 5.95	825,000	$818,861	$717,393
AMAZON.COM INC SR UNSECURED 07/46 6	1,785,000	$1,775,596	$1,663,629
AMAZON.COM INC SR UNSECURED 07/56 6.1	744,000	$739,251	$682,671
AMAZON.COM INC SR UNSECURED 07/66 6.25	1,852,000	$1,839,349	$1,686,138
AMEREN ILLINOIS CO 1ST MORTGAGE 03/50 3.25	590,000	$382,720	$367,790
AMERICAN EXPRESS CO SR UNSECURED 01/31 VAR	2,005,000	$2,005,000	$1,970,147
AMERICAN TOWER CORP SR UNSECURED 08/29 3.8	1,375,000	$1,324,299	$1,311,805
AMERICAN TOWER CORP SR UNSECURED 10/30 1.875	3,810,000	$3,429,494	$3,286,850
AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2023 1 C	2,100,000	$2,099,785	$2,111,453
AMGEN INC SR UNSECURED 02/40 3.15	910,000	$706,086	$656,439
AMGEN INC SR UNSECURED 03/33 5.25	1,340,000	$1,336,272	$1,298,184
AMGEN INC SR UNSECURED 11/41 5.15	925,000	$874,081	$817,833
ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9	2,116,000	$2,019,258	$1,763,823
AON NA/AON GLOBAL COMPANY GUAR 09/31 5.625	250,000	$249,945	$246,942
AON NA/AON GLOBAL COMPANY GUAR 09/33 5.8	175,000	$174,930	$171,963
AON NA/AON GLOBAL COMPANY GUAR 09/36 5.95	3,720,000	$3,707,466	$3,622,192
AON NA/AON GLOBAL COMPANY GUAR 09/38 6.1	150,000	$149,837	$146,097
ARCH CAPITAL FINANCE LLC COMPANY GUAR 12/26 4.011	2,980,000	$2,983,094	$2,976,060
ARCH CAPITAL GROUP LTD SR UNSECURED 06/36 5.25	4,430,000	$4,410,702	$4,134,946
ARIZONA PUBLIC SERVICE SR UNSECURED 05/50 3.35	580,000	$577,656	$358,976
ARIZONA PUBLIC SERVICE SR UNSECURED 12/31 2.2	3,460,000	$3,432,060	$2,919,121
AT+T INC SR UNSECURED 03/39 4.85	5,340,000	$5,197,939	$4,568,183
AT+T INC SR UNSECURED 03/49 4.55	875,000	$937,024	$632,509
AT+T INC SR UNSECURED 04/31 4.4	625,000	$624,658	$592,759
AT+T INC SR UNSECURED 04/33 4.75	425,000	$424,832	$396,920
AT+T INC SR UNSECURED 06/31 2.75	395,000	$359,937	$347,699
AT+T INC SR UNSECURED 08/37 4.9	150,000	$163,687	$133,374
AT+T INC SR UNSECURED 12/33 2.55	220,000	$186,405	$175,230
ATLANTIC CITY ELECTRIC 1ST MORTGAGE 03/31 2.3	1,475,000	$1,474,624	$1,282,319
AUTONATION INC SR UNSECURED 06/30 4.75	6,915,000	$6,968,459	$6,639,951
AUTOZONE INC SR UNSECURED 01/31 1.65	470,000	$469,383	$397,735
AUTOZONE INC SR UNSECURED 04/29 3.75	2,320,000	$2,318,156	$2,228,611

BANK BANK 2018 BN10 A4	5,382,269	$5,427,350	$5,267,466
BANK BANK 2020 BN27 A4	5,500,000	$5,547,388	$4,831,501
BANK BANK 2020 BN29 A3	2,353,506	$2,373,111	$2,031,550
BANK BANK 2021 BN33 A3	6,646,140	$6,705,142	$6,238,042
BANK BANK 2022 BNK43 A1	573,396	$570,536	$571,751
BANK OF AMERICA CORP SR UNSECURED 01/29 VAR	400,000	$400,000	$398,664
BANK OF AMERICA CORP SR UNSECURED 02/31 VAR	300,000	$275,471	$270,502
BANK OF AMERICA CORP SR UNSECURED 03/32 VAR	7,425,000	$6,592,937	$6,505,534
BANK OF AMERICA CORP SR UNSECURED 04/30 VAR	390,000	$386,438	$379,471
BANK OF AMERICA CORP SR UNSECURED 04/32 VAR	2,795,000	$2,795,000	$2,444,578
BANK OF AMERICA CORP SR UNSECURED 04/34 VAR	85,000	$85,494	$81,621
BANK OF AMERICA CORP SR UNSECURED 05/29 VAR	400,000	$400,000	$395,707
BANK OF AMERICA CORP SR UNSECURED 07/28 VAR	190,000	$189,170	$189,097
BANK OF AMERICA CORP SR UNSECURED 07/29 VAR	590,000	$589,130	$578,441
BANK OF AMERICA CORP SR UNSECURED 07/32 VAR	4,285,000	$4,285,000	$3,650,127
BANK OF AMERICA CORP SR UNSECURED 07/33 VAR	60,000	$59,838	$57,393
BANK OF AMERICA CORP SR UNSECURED 10/32 VAR	70,000	$61,868	$59,948
BANK OF AMERICA CORP SR UNSECURED 11/28 VAR	150,000	$152,406	$151,646
BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	205,000	$200,516	$200,615
BANK OF AMERICA CORP SUBORDINATED 03/37 VAR	1,475,000	$1,345,834	$1,316,422
BANK OF AMERICA CORP SUBORDINATED 04/37 VAR	2,230,000	$2,210,647	$2,081,100
BANK OF AMERICA CORP SUBORDINATED 10/26 4.25	560,000	$559,863	$559,931
BANK OF AMERICA CORP SUBORDINATED 10/35 VAR	6,955,000	$6,856,965	$6,594,631
BANK5 BANK5 2024 5YR10 A3	8,600,000	$8,846,522	$8,495,214
BANK5 BANK5 2026 5YR22 A3	4,000,000	$4,119,150	$3,991,282
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2020 C7 A4	6,700,000	$6,754,312	$5,916,416
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2022 C14 A4	6,900,000	$6,959,572	$5,931,977
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2023 C21 A2	3,304,947	$3,339,321	$3,321,981
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2026 5C42 A3	3,250,000	$3,346,933	$3,221,435
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2026 M1 A3	6,400,000	$6,591,977	$6,522,455
BARCLAYS PLC SR UNSECURED 02/37 VAR	440,000	$440,000	$399,490
BARCLAYS PLC SR UNSECURED 03/32 VAR	4,490,000	$4,490,000	$3,909,650
BARCLAYS PLC SR UNSECURED 06/37 VAR	200,000	$200,000	$186,178
BARCLAYS PLC SR UNSECURED 08/28 VAR	1,300,000	$1,305,898	$1,303,086
BARCLAYS PLC SR UNSECURED 09/28 VAR	1,000,000	$996,430	$996,732
BARCLAYS PLC SR UNSECURED 09/29 VAR	260,000	$267,029	$264,482
BARCLAYS PLC SR UNSECURED 11/27 VAR	1,490,000	$1,464,204	$1,483,750
BARCLAYS PLC SR UNSECURED 11/32 VAR	2,000,000	$1,714,331	$1,722,315
BARCLAYS PLC SUBORDINATED 05/28 4.836	350,000	$348,306	$346,545
BARCLAYS PLC SUBORDINATED 06/30 VAR	335,000	$332,180	$328,566
BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7	1,481,000	$1,529,558	$1,383,278
BAT CAPITAL CORP COMPANY GUAR 03/28 2.259	220,000	$211,936	$210,645
BAT CAPITAL CORP COMPANY GUAR 03/31 2.726	250,000	$226,952	$220,543
BAT CAPITAL CORP COMPANY GUAR 03/32 4.742	975,000	$955,629	$928,013
BAT CAPITAL CORP COMPANY GUAR 08/30 6.343	4,670,000	$4,653,442	$4,773,477
BAT CAPITAL CORP COMPANY GUAR 08/33 6.421	250,000	$263,766	$255,424
BAT CAPITAL CORP COMPANY GUAR 10/32 7.75	140,000	$157,006	$152,609
BAT INTL FINANCE PLC COMPANY GUAR 02/29 5.931	455,000	$455,317	$460,089
BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/49 FIXED 6.263	2,850,000	$3,750,310	$2,723,487
BAYER US FINANCE LLC COMPANY GUAR 144A 01/29 6.25	415,000	$423,755	$420,350
BAYER US FINANCE LLC COMPANY GUAR 144A 11/30 6.375	875,000	$903,032	$891,185
BAYER US FINANCE LLC COMPANY GUAR 144A 11/33 6.5	520,000	$541,528	$528,687
BENCHMARK MORTGAGE TRUST BMARK 2018 B1 A4	407,741	$411,049	$402,672
BENCHMARK MORTGAGE TRUST BMARK 2019 B15 A4	6,500,000	$6,557,862	$5,923,986
BENCHMARK MORTGAGE TRUST BMARK 2020 B21 A4	2,800,000	$2,823,151	$2,442,553
BENCHMARK MORTGAGE TRUST BMARK 2021 B23 A4A1	6,500,000	$6,553,941	$5,566,589
BENCHMARK MORTGAGE TRUST BMARK 2021 B24 A3	3,000,000	$3,025,348	$2,724,215
BENCHMARK MORTGAGE TRUST BMARK 2021 B25 A3	5,610,460	$5,609,777	$5,172,455
BENCHMARK MORTGAGE TRUST BMARK 2021 B27 A4	6,400,000	$6,454,647	$5,590,967
BENCHMARK MORTGAGE TRUST BMARK 2023 V3 A3	3,500,000	$3,598,151	$3,538,747
BENCHMARK MORTGAGE TRUST BMARK 2025 V13 A4	4,000,000	$4,115,865	$4,005,214
BENCHMARK MORTGAGE TRUST BMARK 2025 V18 A3	7,300,000	$7,514,530	$7,156,837

BENCHMARK MORTGAGE TRUST BMARK 2026 V21 A3	5,350,000	$5,444,161	$5,207,075
BHP BILLITON FIN USA LTD COMPANY GUAR 02/35 5.3	360,000	$363,802	$346,104
BHP BILLITON FIN USA LTD COMPANY GUAR 09/30 5.25	5,330,000	$5,364,577	$5,280,580
BLACKROCK INC COMPANY GUAR 03/34 5	5,690,000	$5,682,986	$5,427,476
BMO MORTGAGE TRUST BMO 2023 5C1 A3	7,030,195	$7,227,757	$7,120,215
BMO MORTGAGE TRUST BMO 2023 5C2 A3	3,000,000	$3,085,001	$3,074,312
BMO MORTGAGE TRUST BMO 2025 5C10 A3	5,750,000	$5,973,261	$5,718,272
BMO MORTGAGE TRUST BMO 2025 5C12 A3	4,000,000	$4,117,387	$3,915,907
BNP PARIBAS 144A 01/33 VAR	925,000	$925,000	$908,744
BNP PARIBAS 144A 05/31 VAR	850,000	$854,444	$827,104
BNP PARIBAS SUBORDINATED 144A 03/27 4.625	1,025,000	$1,022,572	$1,023,155
BNP PARIBAS SUBORDINATED 144A 11/35 VAR	300,000	$294,573	$286,680
BNSF RAILWAY CO 2015 1 P PASS THRU CE 144A 06/28 3.442	182,024	$178,117	$177,763
BOEING CO SR UNSECURED 02/35 3.25	865,000	$728,112	$705,452
BOEING CO SR UNSECURED 03/38 3.55	1,080,000	$798,480	$835,739
BOEING CO SR UNSECURED 05/34 3.6	1,135,000	$988,611	$965,617
BOEING CO SR UNSECURED 05/49 3.9	1,400,000	$1,004,735	$945,934
BOEING CO SR UNSECURED 05/60 5.93	450,000	$445,980	$396,482
BOEING CO SR UNSECURED 11/48 3.85	995,000	$749,231	$667,362
BOSTON PROPERTIES LP SR UNSECURED 01/31 3.25	670,000	$612,845	$601,570
BOSTON PROPERTIES LP SR UNSECURED 01/34 6.5	390,000	$409,648	$390,817
BOSTON PROPERTIES LP SR UNSECURED 03/30 2.9	480,000	$440,977	$436,539
BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4	285,000	$271,322	$269,082
BOSTON PROPERTIES LP SR UNSECURED 12/27 6.75	100,000	$101,769	$101,635
BOSTON PROPERTIES LP SR UNSECURED 12/28 4.5	370,000	$364,402	$362,307
BP CAP MARKETS AMERICA COMPANY GUAR 06/51 2.939	660,000	$660,000	$379,721
BRIXMOR OPERATING PART SR UNSECURED 02/34 5.5	3,070,000	$3,108,246	$2,960,241
BRIXMOR OPERATING PART SR UNSECURED 08/31 2.5	605,000	$603,980	$518,949
BROADCOM INC SR UNSECURED 04/34 3.469	3,940,000	$3,637,728	$3,297,741
BROADCOM INC SR UNSECURED 07/32 4.9	3,150,000	$3,142,796	$2,992,973
BUNGE LTD FINANCE CORP COMPANY GUAR 08/35 5.15	4,885,000	$4,872,661	$4,561,509
BURLINGTN NORTH SANTA FE SR UNSECURED 09/51 3.3	1,325,000	$913,555	$817,620
CALIFORNIA ST CAS 03/40 FIXED 7.625	275,000	$335,593	$304,944
CALIFORNIA ST CAS 04/34 FIXED 7.5	280,000	$319,612	$302,978
CALIFORNIA ST CAS 04/39 FIXED 7.55	225,000	$267,585	$249,663
CALIFORNIA ST CAS 10/39 FIXED 7.3	640,000	$735,064	$688,878
CALIFORNIA ST CAS 11/39 FIXED 7.35	550,000	$630,331	$594,334
CALIFORNIA ST CAS 11/40 FIXED 7.6	750,000	$898,972	$834,861
CAPITAL ONE FINANCIAL CO SR UNSECURED 01/32 VAR	400,000	$398,012	$380,657
CAPITAL ONE FINANCIAL CO SR UNSECURED 02/30 VAR	130,000	$131,653	$130,129
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/28 VAR	320,000	$320,261	$319,628
CAPITAL ONE FINANCIAL CO SR UNSECURED 06/29 VAR	250,000	$255,093	$253,204
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/30 VAR	325,000	$327,079	$323,053
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	380,000	$410,925	$402,302
CAPITAL ONE MULTI ASSET EXECUT COMET 2026 A2 A	1,013,000	$1,012,351	$971,292
CARLISLE COS INC SR UNSECURED 03/32 2.2	4,895,000	$4,882,130	$4,066,373
CBOE GLOBAL MARKETS INC SR UNSECURED 12/30 1.625	3,160,000	$3,151,568	$2,692,510
CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5	1,105,000	$974,219	$919,976
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 01/34 4.25	225,000	$190,399	$174,354
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25	150,000	$135,382	$129,479
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/33 7	175,000	$175,000	$160,920
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/36 7.375	200,000	$200,000	$181,961
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/33 4.5	1,280,000	$1,101,733	$1,037,925
CD COMMERCIAL MORTGAGE TRUST CD 2019 CD8 A3	5,153,517	$5,196,685	$4,811,289
CDW LLC/CDW FINANCE COMPANY GUAR 01/32 6.1	405,000	$405,000	$400,811
CDW LLC/CDW FINANCE COMPANY GUAR 09/29 5.7	420,000	$419,617	$416,929
CDW LLC/CDW FINANCE COMPANY GUAR 12/26 2.67	2,715,000	$2,715,000	$2,705,114
CEMEX SAB DE CV COMPANY GUAR 06/36 5.75	2,605,000	$2,594,121	$2,434,008
CEMEX SAB DE CV COMPANY GUAR 144A 07/31 3.875	335,000	$308,067	$303,213
CEMEX SAB DE CV COMPANY GUAR 144A 09/30 5.2	750,000	$740,767	$727,417
CEMEX SAB DE CV COMPANY GUAR 144A 11/29 5.45	255,000	$254,518	$250,852
CENOVUS ENERGY INC SR UNSECURED 06/47 5.4	696,000	$718,084	$600,768

CENOVUS ENERGY INC SR UNSECURED 11/39 6.75	4,350,000	$4,793,441	$4,498,075
CENTERPOINT ENER HOUSTON GENL REF MOR 03/48 3.95	910,000	$906,740	$653,836
CF INDUSTRIES INC COMPANY GUAR 06/43 4.95	1,025,000	$925,506	$862,064
CHARLES SCHWAB CORP SR UNSECURED 03/31 1.65	3,240,000	$3,237,126	$2,729,979
CHARLES SCHWAB CORP SR UNSECURED 05/29 VAR	240,000	$243,224	$241,253
CHARLES SCHWAB CORP SR UNSECURED 05/34 VAR	125,000	$129,432	$123,612
CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR	280,000	$294,837	$281,117
CHARLES SCHWAB CORP SR UNSECURED 11/29 VAR	815,000	$839,118	$827,381
CHARTER COMM OPT LLC/CAP SR SECURED 02/34 6.65	315,000	$330,722	$302,207
CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05	2,800,000	$2,752,595	$2,725,240
CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4	140,000	$128,234	$120,702
CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75	660,000	$563,085	$497,684
CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375	1,250,000	$1,247,681	$909,123
CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384	3,418,000	$3,274,511	$3,168,744
CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484	2,490,000	$2,624,588	$2,071,884
CIGNA GROUP/THE COMPANY GUAR 05/27 7.875	95,000	$96,719	$96,359
CIGNA GROUP/THE COMPANY GUAR 10/28 4.375	225,000	$223,179	$220,930
CIGNA GROUP/THE SR UNSECURED 03/30 2.4	500,000	$459,584	$450,820
CIGNA GROUP/THE SR UNSECURED 03/31 2.375	2,622,000	$2,346,420	$2,288,578
CIGNA GROUP/THE SR UNSECURED 03/40 3.2	2,110,000	$2,200,247	$1,518,649
CITICORP MORTGAGE SECURITIES, CMSI 2005 4 3A4	21,011	$20,467	$19,997
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017 B1 A3	6,266,520	$6,285,001	$6,185,192
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018 C6 A3	5,800,000	$5,846,719	$5,647,787
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2026 MFAM1 A3	6,000,000	$6,179,269	$5,992,703
CITIGROUP INC SR UNSECURED 01/31 VAR	370,000	$345,295	$335,086
CITIGROUP INC SR UNSECURED 03/31 VAR	310,000	$303,569	$296,506
CITIGROUP INC SR UNSECURED 07/28 VAR	4,040,000	$4,020,210	$3,995,953
CITIGROUP INC SR UNSECURED 11/30 VAR	3,950,000	$4,039,065	$3,643,817
CITIGROUP INC SUBORDINATED 01/36 VAR	2,050,000	$2,050,000	$1,987,306
CITIGROUP INC SUBORDINATED 02/35 VAR	1,595,000	$1,553,538	$1,532,415
CITIGROUP INC SUBORDINATED 09/27 4.45	8,950,000	$9,030,385	$8,887,165
CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858	1,175,000	$1,230,760	$885,901
CMS ENERGY CORP JR SUBORDINA 06/50 VAR	665,000	$665,000	$629,716
CNH INDUSTRIAL CAP LLC COMPANY GUAR 01/29 5.5	3,480,000	$3,506,979	$3,476,064
COMCAST CORP COMPANY GUAR 01/51 2.8	1,175,000	$1,141,603	$582,402
COMCAST CORP COMPANY GUAR 05/32 4.95	300,000	$299,360	$286,085
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4	700,000	$699,897	$499,950
CON EDISON CO OF NY INC SR UNSECURED 05/49 4.125	1,920,000	$2,131,084	$1,367,716
CONOCOPHILLIPS COMPANY COMPANY GUAR 01/35 5	1,360,000	$1,351,160	$1,284,934
CONOCOPHILLIPS COMPANY COMPANY GUAR 09/33 5.05	870,000	$868,781	$837,827
CONSTELLATION BRANDS INC COMPANY GUAR 11/28 4.65	1,155,000	$1,154,193	$1,136,216
COPT DEFENSE PROP LP COMPANY GUAR 12/33 2.9	1,520,000	$1,515,417	$1,237,468
COX COMMUNICATIONS LLC SR SECURED 144A 06/33 5.7	105,000	$105,323	$95,452
COX COMMUNICATIONS LLC SR SECURED 144A 08/27 3.5	120,000	$118,683	$118,168
COX COMMUNICATIONS LLC SR SECURED 144A 09/28 5.45	230,000	$232,354	$228,009
COX COMMUNICATIONS LLC SR SECURED 144A 10/30 1.8	40,000	$35,076	$33,253
CREDIT SUISSE FIRST BOSTON MOR CSFB 2005 11 6A8	1,296,964	$1,131,869	$447,743
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2	4,935,000	$4,933,426	$4,900,175
CROWN CASTLE INC SR UNSECURED 06/29 5.6	1,835,000	$1,831,750	$1,832,388
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C17 A4	2,830,869	$2,854,579	$2,615,956
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2019 C18 A3	5,600,000	$5,649,625	$5,147,977
CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A2	5,872,903	$5,925,875	$5,322,409
CSX CORP SR UNSECURED 02/30 2.4	850,000	$850,111	$770,508
CVS HEALTH CORP JR SUBORDINA 03/55 VAR	525,000	$525,477	$529,883
CVS HEALTH CORP JR SUBORDINA 12/54 VAR	150,000	$150,000	$148,744
CVS HEALTH CORP SR UNSECURED 02/30 5.125	500,000	$495,978	$491,588
CVS HEALTH CORP SR UNSECURED 03/28 4.3	115,000	$113,825	$113,280
CVS HEALTH CORP SR UNSECURED 04/30 3.75	580,000	$552,414	$545,195
CVS HEALTH CORP SR UNSECURED 04/40 4.125	85,000	$69,957	$67,214
CVS HEALTH CORP SR UNSECURED 06/29 5.4	205,000	$206,591	$204,478
CVS HEALTH CORP SR UNSECURED 06/31 5.55	125,000	$125,945	$123,849
CVS HEALTH CORP SR UNSECURED 07/45 5.125	400,000	$400,429	$331,230

CVS HEALTH CORP SR UNSECURED 08/30 1.75	445,000	$399,224	$384,270
DELL INT LLC / EMC CORP COMPANY GUAR 07/27 6.1	130,000	$131,427	$130,990
DEUTSCHE BANK NY 01/28 VAR	770,000	$760,509	$764,587
DEUTSCHE BANK NY 01/29 VAR	475,000	$475,109	$475,246
DEUTSCHE BANK NY 11/27 VAR	1,010,000	$1,010,000	$1,010,813
DEUTSCHE BANK NY SUBORDINATED 01/32 VAR	2,840,000	$2,700,619	$2,562,698
DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6	820,000	$921,688	$757,371
DIAMONDBACK ENERGY INC COMPANY GUAR 04/35 5.55	2,365,000	$2,363,734	$2,284,784
DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25	1,375,000	$1,375,000	$1,375,000
DILLARDS INC SR UNSECURED 05/27 7.75	45,000	$45,591	$45,556
DILLARDS INC SR UNSECURED 12/28 7	95,000	$97,489	$96,734
DOMINION ENERGY INC SR UNSECURED 04/30 3.375	80,000	$76,153	$74,302
DOMINION ENERGY INC SR UNSECURED 05/28 4.6	300,000	$299,755	$297,008
DOMINION ENERGY INC SR UNSECURED 06/30 5	650,000	$650,841	$635,613
DOMINION ENERGY INC SR UNSECURED 12/44 4.7	405,000	$500,266	$322,175
DUKE ENERGY CAROLINAS 1ST MORTGAGE 03/48 3.95	3,085,000	$3,073,036	$2,181,444
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 12/31 2.4	2,330,000	$2,328,076	$1,996,783
DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25	450,000	$308,261	$276,692
ECMC GROUP STUDENT LOAN TRUST ECMC 2024 1A A 144A	371,588	$372,281	$372,971
ECOPETROL SA SR UNSECURED 01/29 8.625	2,105,000	$2,104,991	$2,198,974
ECOPETROL SA SR UNSECURED 04/30 6.875	1,000,000	$951,721	$991,591
EDISON INTERNATIONAL SR UNSECURED 11/28 5.25	2,175,000	$2,173,237	$2,136,120
ELANCO ANIMAL HEALTH INC SR UNSECURED 08/28 6.4	760,000	$766,910	$757,782
ELEVANCE HEALTH INC SR UNSECURED 02/30 4.75	400,000	$398,754	$390,298
ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625	1,275,000	$1,471,131	$1,041,987
ELEVANCE HEALTH INC SR UNSECURED 06/29 5.15	350,000	$351,187	$347,496
ELEVANCE HEALTH INC SR UNSECURED 12/47 4.375	400,000	$423,209	$298,695
ELI LILLY + CO SR UNSECURED 02/54 5	1,415,000	$1,407,277	$1,174,116
ENEL FINANCE INTL NV COMPANY GUAR 144A 10/39 6	560,000	$572,870	$533,202
ENERGY TRANSFER LP SR UNSECURED 04/49 6.25	2,525,000	$2,434,126	$2,341,804
ENERGY TRANSFER LP SR UNSECURED 05/34 5.55	1,895,000	$1,890,741	$1,829,670
ENERGY TRANSFER LP SR UNSECURED 06/28 4.95	1,115,000	$1,114,586	$1,108,715
ENERGY TRANSFER LP SR UNSECURED 10/43 5.95	1,850,000	$1,784,701	$1,693,354
ENERGY TRANSFER LP SR UNSECURED 12/30 6.4	80,000	$79,960	$81,876
ENERGY TRANSFER LP SR UNSECURED 12/33 6.55	1,210,000	$1,218,277	$1,241,667
ENTERGY ARKANSAS LLC 1ST MORTGAGE 06/51 2.65	3,315,000	$3,303,778	$1,765,705
ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/77 VAR	4,210,000	$4,208,074	$4,207,938
EOG RESOURCES INC SR UNSECURED 01/36 5.35	2,440,000	$2,438,217	$2,327,874
EOG RESOURCES INC SR UNSECURED 07/32 5	4,380,000	$4,372,369	$4,234,315
EQUINOR ASA COMPANY GUAR 05/30 2.375	1,335,000	$1,331,993	$1,204,074
EVERGY KANSAS CENTRAL 1ST MORTGAGE 03/42 4.125	4,076,000	$4,216,630	$3,189,252
EVERGY METRO MORTGAGE 03/48 4.2	560,000	$559,604	$414,654
FANNIE MAE FNR 2002 76 PH	93,507	$98,633	$93,643
FANNIE MAE FNR 2002 85 PE	152,639	$161,269	$152,376
FANNIE MAE FNR 2003 23 CH	67,191	$70,356	$66,413
FANNIE MAE FNR 2003 46 PJ	357,829	$378,830	$358,399
FANNIE MAE FNR 2004 77 AY	16,795	$17,453	$16,274
FANNIE MAE FNR 2005 37 ZK	37,059	$38,137	$35,117
FANNIE MAE FNR 2012 134 ZA	112,091	$99,721	$97,965
FANNIE MAE FNR 2012 144 PB	2,000,000	$1,754,278	$1,616,004
FANNIE MAE FNR 2012 68 DY	605,000	$590,642	$536,863
FANNIE MAE FNR 2013 15 EB	2,106,854	$2,127,468	$1,832,887
FANNIE MAE FNR 2013 18 DY	480,000	$444,627	$411,843
FANNIE MAE FNR 2013 52 JM	1,724,000	$1,588,864	$1,375,857
FANNIE MAE FNR 2014 61 ZV	128,032	$114,421	$112,479
FANNIE MAE FNR 2014 68 MZ	159,152	$142,067	$138,783
FANNIE MAE FNR 2020 101 AI	3,963,411	$747,898	$715,333
FANNIE MAE FNR 2020 24 SP	1,016,958	$133,562	$73,905
FANNIE MAE FNR 2025 6 FC	892,581	$890,144	$874,388
FANNIE MAE FNR 2026 18 SB	8,822,310	$127,234	$86,666
FANNIE MAE FNR 2026 44 FJ	1,123,956	$1,123,259	$1,123,110
FANNIE MAE FNR 2026 8 BS	18,092,729	$349,769	$237,214

FANNIEMAE STRIP FNS 430 C56	347,344	$55,713	$59,819
FED HM LN PC POOL 841337 FH 08/51 FLOATING VAR	543,813	$502,035	$523,225
FED HM LN PC POOL 841376 FH 11/50 FLOATING VAR	180,237	$163,438	$163,367
FED HM LN PC POOL 841395 FH 05/52 FLOATING VAR	274,288	$244,871	$242,743
FED HM LN PC POOL 841401 FH 04/52 FLOATING VAR	290,461	$258,037	$255,225
FED HM LN PC POOL 841408 FH 05/52 FLOATING VAR	98,021	$88,007	$87,004
FED HM LN PC POOL 841485 FH 09/52 FLOATING VAR	114,549	$111,949	$112,151
FED HM LN PC POOL 841500 FH 10/52 FLOATING VAR	155,320	$149,654	$146,732
FED HM LN PC POOL 841556 FH 04/53 FLOATING VAR	140,940	$137,044	$134,694
FED HM LN PC POOL 841569 FH 06/53 FLOATING VAR	91,816	$89,254	$87,710
FED HM LN PC POOL 841607 FH 08/53 FLOATING VAR	103,795	$101,496	$99,881
FED HM LN PC POOL 841666 FH 01/53 FLOATING VAR	531,890	$517,871	$519,373
FED HM LN PC POOL 841677 FH 12/50 FLOATING VAR	193,633	$176,326	$177,595
FED HM LN PC POOL 8D0285 FH 09/52 FLOATING VAR	86,394	$83,330	$81,540
FED HM LN PC POOL C03818 FG 04/42 FIXED 3.5	566,402	$589,599	$509,066
FED HM LN PC POOL C91960 FG 11/37 FIXED 3.5	167,239	$166,451	$154,697
FED HM LN PC POOL C91967 FG 12/37 FIXED 3	528,649	$519,177	$479,519
FED HM LN PC POOL G08534 FG 06/43 FIXED 3	1,842,119	$1,955,407	$1,599,476
FED HM LN PC POOL G08632 FG 03/45 FIXED 3.5	196,444	$191,771	$172,650
FED HM LN PC POOL G08681 FG 12/45 FIXED 3.5	233,461	$229,047	$204,673
FED HM LN PC POOL G08721 FG 09/46 FIXED 3	1,725,342	$1,542,595	$1,462,518
FED HM LN PC POOL G08731 FG 11/46 FIXED 2.5	191,817	$200,961	$156,538
FED HM LN PC POOL G08732 FG 11/46 FIXED 3	2,939,975	$2,641,839	$2,486,019
FED HM LN PC POOL G08737 FG 12/46 FIXED 3	6,328,613	$5,657,381	$5,324,275
FED HM LN PC POOL G08747 FG 02/47 FIXED 3	3,361,250	$3,532,849	$2,843,046
FED HM LN PC POOL G08768 FG 06/47 FIXED 4.5	127,214	$130,080	$116,825
FED HM LN PC POOL G08774 FG 08/47 FIXED 3.5	269,067	$268,359	$234,160
FED HM LN PC POOL G08775 FG 08/47 FIXED 4	141,431	$141,640	$126,101
FED HM LN PC POOL G08785 FG 10/47 FIXED 4	188,784	$188,997	$167,928
FED HM LN PC POOL G08792 FG 12/47 FIXED 3.5	1,156,450	$1,143,074	$999,975
FED HM LN PC POOL G08799 FG 02/48 FIXED 3	232,149	$241,543	$194,510
FED HM LN PC POOL G08809 FG 04/48 FIXED 4	250,513	$251,046	$223,454
FED HM LN PC POOL G16177 FG 01/32 FIXED 2	395,954	$384,344	$370,800
FED HM LN PC POOL G61502 FG 02/48 FIXED 5	155,667	$161,706	$147,438
FED HM LN PC POOL G61582 FG 08/48 FIXED 4	287,951	$294,566	$256,928
FED HM LN PC POOL Q44452 FG 11/46 FIXED 3	376,732	$397,191	$318,561
FED HM LN PC POOL Q52319 FG 11/47 FIXED 3.5	114,566	$113,703	$99,351
FED HM LN PC POOL Q56364 FG 05/48 FIXED 4	819,303	$821,942	$730,720
FED HM LN PC POOL Q59805 FG 11/48 FIXED 4.5	232,006	$242,182	$212,604
FED HM LN PC POOL QA6364 FR 01/50 FIXED 3.5	3,550,614	$3,247,065	$3,077,611
FED HM LN PC POOL QA7234 FR 02/50 FIXED 3	1,336,187	$1,389,011	$1,108,873
FED HM LN PC POOL QD6056 FR 02/52 FIXED 3	376,696	$323,413	$313,042
FED HM LN PC POOL QE0375 FR 04/52 FIXED 4	888,669	$905,952	$783,785
FED HM LN PC POOL QE0763 FR 04/52 FIXED 3.5	284,239	$257,808	$242,586
FED HM LN PC POOL QE2637 FR 05/52 FIXED 3.5	150,622	$136,172	$128,054
FED HM LN PC POOL QE3344 FR 06/52 FIXED 3.5	94,418	$85,314	$80,270
FED HM LN PC POOL QE4621 FR 06/52 FIXED 3.5	87,249	$78,869	$74,140
FED HM LN PC POOL QE5714 FR 07/52 FIXED 3.5	109,815	$99,265	$93,361
FED HM LN PC POOL QF1212 FR 10/52 FIXED 4	593,836	$537,424	$521,130
FED HM LN PC POOL RA2623 FR 05/50 FIXED 2.5	132,878	$113,543	$105,851
FED HM LN PC POOL RA2859 FR 06/50 FIXED 2.5	491,299	$419,792	$391,369
FED HM LN PC POOL RA2892 FR 06/50 FIXED 2.5	172,655	$147,525	$137,537
FED HM LN PC POOL RA2957 FR 07/50 FIXED 2	360,378	$294,360	$274,254
FED HM LN PC POOL RA2969 FR 07/50 FIXED 2.5	330,280	$282,197	$263,101
FED HM LN PC POOL RA2976 FR 07/50 FIXED 2.5	128,371	$109,683	$102,261
FED HM LN PC POOL RA3019 FR 07/50 FIXED 2.5	191,151	$162,761	$152,078
FED HM LN PC POOL RA3202 FR 07/50 FIXED 2.5	128,164	$109,505	$102,110
FED HM LN PC POOL RA3224 FR 08/50 FIXED 2	225,139	$183,885	$171,398
FED HM LN PC POOL RA3225 FR 08/50 FIXED 2	231,050	$189,313	$176,552
FED HM LN PC POOL RA3354 FR 09/50 FIXED 2	494,936	$404,226	$376,795
FED HM LN PC POOL RA3481 FR 09/50 FIXED 2	298,242	$244,355	$227,896
FED HM LN PC POOL RA3673 FR 10/50 FIXED 2	1,286,302	$1,056,012	$989,735

FED HM LN PC POOL RA3729 FR 10/50 FIXED 2	364,769	$299,233	$278,973
FED HM LN PC POOL RA3991 FR 11/50 FIXED 2.5	278,273	$238,824	$221,626
FED HM LN PC POOL RA4063 FR 12/50 FIXED 2	1,593,490	$1,307,628	$1,218,678
FED HM LN PC POOL RA4119 FR 12/50 FIXED 2	1,840,118	$1,510,015	$1,411,307
FED HM LN PC POOL RA4232 FR 12/50 FIXED 2	316,134	$259,645	$241,774
FED HM LN PC POOL RA6337 FR 11/51 FIXED 2.5	127,903	$108,943	$102,145
FED HM LN PC POOL RA6496 FR 12/51 FIXED 2.5	196,391	$166,393	$155,995
FED HM LN PC POOL RA6613 FR 01/52 FIXED 3	564,052	$496,676	$468,031
FED HM LN PC POOL RA7277 FR 05/52 FIXED 3.5	123,991	$112,892	$106,320
FED HM LN PC POOL RA7326 FR 05/52 FIXED 3.5	108,803	$98,258	$92,434
FED HM LN PC POOL RA7513 FR 06/52 FIXED 3.5	200,303	$182,314	$171,626
FED HM LN PC POOL RA7514 FR 06/52 FIXED 3.5	316,490	$287,284	$270,693
FED HM LN PC POOL RA7533 FR 06/52 FIXED 3.5	162,998	$148,758	$140,097
FED HM LN PC POOL RB5118 FR 07/41 FIXED 2	2,045,270	$1,760,090	$1,696,707
FED HM LN PC POOL RB5121 FR 08/41 FIXED 2	4,472,056	$3,844,830	$3,723,160
FED HM LN PC POOL RB5138 FR 12/41 FIXED 2	609,448	$522,259	$505,714
FED HM LN PC POOL RB5142 FR 01/42 FIXED 2.5	140,047	$123,383	$119,931
FED HM LN PC POOL RQ0041 FR 08/55 FIXED 6	28,433,891	$28,712,255	$27,996,539
FED HM LN PC POOL SB8093 FR 03/36 FIXED 2	1,611,369	$1,477,249	$1,422,148
FED HM LN PC POOL SB8096 FR 04/36 FIXED 1	3,986,330	$3,389,250	$3,334,994
FED HM LN PC POOL SB8106 FR 06/36 FIXED 1.5	128,095	$117,031	$110,488
FED HM LN PC POOL SB8110 FR 07/36 FIXED 1.5	3,980,447	$3,588,401	$3,432,096
FED HM LN PC POOL SB8118 FR 09/36 FIXED 1.5	1,815,886	$1,657,758	$1,566,452
FED HM LN PC POOL SB8131 FR 12/36 FIXED 1.5	1,156,395	$1,029,288	$995,395
FED HM LN PC POOL SB8132 FR 12/36 FIXED 2	270,894	$247,267	$238,860
FED HM LN PC POOL SB8144 FR 03/37 FIXED 1.5	358,939	$318,318	$308,991
FED HM LN PC POOL SB8166 FR 06/37 FIXED 3.5	193,566	$184,873	$176,214
FED HM LN PC POOL SB8504 FR 10/35 FIXED 2.5	1,735,026	$1,661,724	$1,583,061
FED HM LN PC POOL SB8510 FR 02/36 FIXED 2	505,949	$464,698	$446,866
FED HM LN PC POOL SC0258 FR 03/42 FIXED 2.5	106,670	$93,715	$91,434
FED HM LN PC POOL SD1259 FR 06/52 FIXED 3.5	95,718	$87,339	$82,243
FED HM LN PC POOL SD1322 FR 03/52 FIXED 2.5	156,785	$133,124	$125,003
FED HM LN PC POOL SD1355 FR 07/52 FIXED 3.5	400,563	$365,630	$344,393
FED HM LN PC POOL SD1391 FR 07/52 FIXED 3.5	100,030	$90,877	$85,592
FED HM LN PC POOL SD1769 FR 05/52 FIXED 2.5	184,274	$156,178	$146,548
FED HM LN PC POOL SD2253 FR 12/52 FIXED 3.5	258,129	$233,176	$219,037
FED HM LN PC POOL SD2995 FR 05/52 FIXED 2.5	1,310,087	$1,111,028	$1,041,360
FED HM LN PC POOL SD4518 FR 08/53 FIXED 3.5	252,959	$228,529	$215,057
FED HM LN PC POOL SD5322 FR 03/53 FIXED 4	910,780	$848,144	$797,983
FED HM LN PC POOL SD5324 FR 02/53 FIXED 4	268,141	$249,704	$235,103
FED HM LN PC POOL SD5758 FR 08/53 FIXED 3.5	280,121	$252,865	$237,968
FED HM LN PC POOL SD6706 FR 01/54 FIXED 4.5	1,634,746	$1,554,528	$1,475,746
FED HM LN PC POOL SD7485 FR 02/54 FIXED 4.5	235,062	$221,836	$212,260
FED HM LN PC POOL SD7511 FR 01/50 FIXED 3.5	3,186,588	$2,887,398	$2,745,152
FED HM LN PC POOL SD7530 FR 11/50 FIXED 2.5	805,521	$688,142	$642,152
FED HM LN PC POOL SD7536 FR 02/51 FIXED 2.5	705,689	$603,626	$562,953
FED HM LN PC POOL SD7550 FR 02/52 FIXED 3	493,660	$437,872	$411,393
FED HM LN PC POOL SD7555 FR 08/52 FIXED 3	2,514,900	$2,239,742	$2,082,077
FED HM LN PC POOL SD8006 FR 08/49 FIXED 4	3,304,799	$3,197,824	$2,926,520
FED HM LN PC POOL SD8017 FR 10/49 FIXED 3.5	277,862	$249,790	$237,990
FED HM LN PC POOL SD8024 FR 11/49 FIXED 3	82,559	$86,317	$68,585
FED HM LN PC POOL SD8031 FR 12/49 FIXED 3.5	5,038,719	$4,561,335	$4,318,497
FED HM LN PC POOL SD8050 FR 03/50 FIXED 3	801,402	$701,930	$663,388
FED HM LN PC POOL SD8075 FR 07/50 FIXED 3.5	767,821	$807,199	$657,659
FED HM LN PC POOL SD8090 FR 09/50 FIXED 2	3,267,951	$3,303,026	$2,468,091
FED HM LN PC POOL SD8104 FR 11/50 FIXED 1.5	1,331,629	$1,304,447	$951,860
FED HM LN PC POOL SD8106 FR 11/50 FIXED 2	3,718,052	$2,840,013	$2,811,954
FED HM LN PC POOL SD8107 FR 11/50 FIXED 2.5	3,303,933	$2,750,248	$2,611,552
FED HM LN PC POOL SD8113 FR 12/50 FIXED 2	582,542	$472,593	$438,930
FED HM LN PC POOL SD8140 FR 04/51 FIXED 2	1,533,752	$1,244,400	$1,153,024
FED HM LN PC POOL SD8146 FR 05/51 FIXED 2	5,672,603	$4,599,294	$4,251,327
FED HM LN PC POOL SD8147 FR 05/51 FIXED 2.5	4,822,142	$4,062,299	$3,788,377

FED HM LN PC POOL SD8150 FR 06/51 FIXED 2	3,229,790	$2,509,806	$2,426,232
FED HM LN PC POOL SD8156 FR 07/51 FIXED 2.5	366,018	$342,236	$288,751
FED HM LN PC POOL SD8161 FR 08/51 FIXED 2.5	366,473	$341,588	$288,229
FED HM LN PC POOL SD8166 FR 09/51 FIXED 2	3,539,566	$2,914,506	$2,658,346
FED HM LN PC POOL SD8195 FR 02/52 FIXED 3	388,173	$336,651	$318,141
FED HM LN PC POOL SD8202 FR 03/52 FIXED 3.5	125,524	$113,903	$107,109
FED HM LN PC POOL SD8206 FR 04/52 FIXED 3	14,909,074	$13,078,283	$12,227,734
FED HM LN PC POOL SD8207 FR 04/52 FIXED 3.5	554,104	$500,461	$470,966
FED HM LN PC POOL SD8214 FR 05/52 FIXED 3.5	6,400,171	$5,784,141	$5,433,522
FED HM LN PC POOL SD8215 FR 05/52 FIXED 4	5,693,038	$5,434,828	$4,992,296
FED HM LN PC POOL SD8221 FR 06/52 FIXED 3.5	1,789,525	$1,616,845	$1,516,955
FED HM LN PC POOL SD8222 FR 06/52 FIXED 4	738,179	$680,105	$646,644
FED HM LN PC POOL SD8226 FR 07/52 FIXED 3.5	2,599,307	$2,348,114	$2,205,682
FED HM LN PC POOL SD8230 FR 06/52 FIXED 4.5	2,631,571	$2,589,047	$2,381,082
FED HM LN PC POOL SD8236 FR 08/52 FIXED 3.5	706,482	$638,292	$599,491
FED HM LN PC POOL SD8237 FR 08/52 FIXED 4	573,234	$534,139	$503,992
FED HM LN PC POOL SD8243 FR 09/52 FIXED 3.5	1,836,280	$1,658,830	$1,559,461
FED HM LN PC POOL SD8244 FR 09/52 FIXED 4	8,124,758	$7,557,360	$7,137,807
FED HM LN PC POOL SD8246 FR 09/52 FIXED 5	1,328,147	$1,300,867	$1,244,865
FED HM LN PC POOL SD8255 FR 10/52 FIXED 3.5	859,985	$776,554	$729,743
FED HM LN PC POOL SD8256 FR 10/52 FIXED 4	12,265,016	$11,364,465	$10,775,103
FED HM LN PC POOL SD8257 FR 10/52 FIXED 4.5	7,747,953	$7,468,086	$7,012,475
FED HM LN PC POOL SD8258 FR 10/52 FIXED 5	704,563	$689,984	$660,440
FED HM LN PC POOL SD8267 FR 11/52 FIXED 5	1,113,084	$1,114,452	$1,042,305
FED HM LN PC POOL SD8275 FR 12/52 FIXED 4.5	2,219,897	$2,116,052	$2,005,986
FED HM LN PC POOL SD8278 FR 12/52 FIXED 6	1,541,711	$1,584,954	$1,522,401
FED HM LN PC POOL SD8288 FR 01/53 FIXED 5	15,453,961	$15,449,806	$14,450,810
FED HM LN PC POOL SD8300 FR 02/53 FIXED 5.5	5,690,418	$5,665,740	$5,498,955
FED HM LN PC POOL SD8316 FR 04/53 FIXED 5.5	9,538,236	$9,645,253	$9,182,546
FED HM LN PC POOL SD8367 FR 10/53 FIXED 5.5	1,342,568	$1,337,740	$1,290,838
FED HM LN PC POOL SD8384 FR 12/53 FIXED 6	1,329,930	$1,359,165	$1,315,192
FED HM LN PC POOL SD8467 FR 10/54 FIXED 4.5	943,641	$920,838	$847,837
FED HM LN PC POOL SI2130 FR 07/54 FIXED 6.5	483,238	$499,881	$487,455
FED HM LN PC POOL SI2131 FR 07/54 FIXED 6.5	627,853	$649,477	$633,332
FED HM LN PC POOL SI2132 FR 07/54 FIXED 6.5	525,259	$543,350	$529,843
FED HM LN PC POOL SL2622 FR 03/53 FIXED 3	1,186,882	$1,058,988	$973,902
FED HM LN PC POOL SL4556 FR 03/56 FIXED 4.5	1,290,592	$1,228,981	$1,160,252
FED HM LN PC POOL ZK8515 FR 01/32 FIXED 3	54,890	$56,898	$52,316
FED HM LN PC POOL ZL3242 FR 06/42 FIXED 3.5	71,693	$76,317	$64,216
FED HM LN PC POOL ZS4086 FR 07/44 FIXED 4.5	106,883	$104,183	$98,658
FED HM LN PC POOL ZS4754 FR 02/48 FIXED 3	255,090	$258,875	$213,404
FED HM LN PC POOL ZS4768 FR 05/48 FIXED 3.5	393,061	$356,918	$339,324
FED HM LN PC POOL ZS4772 FR 06/48 FIXED 4	221,507	$221,800	$197,254
FED HM LN PC POOL ZS9129 FR 01/35 FIXED 4	147,052	$144,462	$140,537
FED HM LN PC POOL ZT0536 FR 03/48 FIXED 3.5	2,342,531	$2,152,467	$2,035,778
FED HM LN PC POOL ZT2417 FR 02/48 FIXED 3.5	92,776	$83,875	$79,478
FEDERAL FARM CREDIT BANK BONDS 08/31 3.16	4,727,000	$4,758,737	$4,310,129
FEDERAL FARM CREDIT BANK BONDS 10/29 4.375	17,000,000	$17,247,642	$16,669,907
FEDERAL HOME LOAN BANK BONDS 04/27 4.75	3,000,000	$2,998,539	$3,005,859
FEDERAL HOME LOAN BANK BONDS 12/30 4.75	16,000,000	$16,285,946	$15,817,166
FERGUSON ENTERPRISES INC COMPANY GUAR 10/34 5	1,565,000	$1,564,082	$1,457,477
FHLMC MULTIFAMILY STRUCTURED P FHMS K 1511 X1	577,086	$22,008	$22,044
FHLMC MULTIFAMILY STRUCTURED P FHMS K062 X1	759,598	$403	$341
FHLMC MULTIFAMILY STRUCTURED P FHMS K064 X1	1,136,198	$2,757	$1,220
FHLMC MULTIFAMILY STRUCTURED P FHMS K065 X1	1,460,276	$4,751	$3,423
FHLMC MULTIFAMILY STRUCTURED P FHMS K066 X1	1,112,716	$4,028	$2,831
FHLMC MULTIFAMILY STRUCTURED P FHMS K067 X1	1,509,831	$4,875	$4,148
FHLMC MULTIFAMILY STRUCTURED P FHMS K069 X1	301,001	$782	$820
FHLMC MULTIFAMILY STRUCTURED P FHMS K070 X1	624,229	$1,776	$1,619
FHLMC MULTIFAMILY STRUCTURED P FHMS K071 X1	817,164	$2,006	$2,057
FHLMC MULTIFAMILY STRUCTURED P FHMS K089 X1	1,722,819	$16,456	$18,661
FHLMC MULTIFAMILY STRUCTURED P FHMS K091 X1	859,502	$9,199	$10,786

FHLMC MULTIFAMILY STRUCTURED P FHMS K092 X1	1,612,042	$21,525	$23,900
FHLMC MULTIFAMILY STRUCTURED P FHMS K093 X1	730,777	$12,798	$15,119
FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1	1,065,042	$18,372	$21,544
FHLMC MULTIFAMILY STRUCTURED P FHMS K095 X1	731,157	$13,455	$15,930
FHLMC MULTIFAMILY STRUCTURED P FHMS K096 X1	1,775,543	$39,420	$46,008
FHLMC MULTIFAMILY STRUCTURED P FHMS K097 X1	808,466	$17,620	$20,728
FHLMC MULTIFAMILY STRUCTURED P FHMS K098 X1	1,575,879	$36,798	$42,631
FHLMC MULTIFAMILY STRUCTURED P FHMS K099 X1	1,697,792	$31,804	$36,441
FHLMC MULTIFAMILY STRUCTURED P FHMS K101 X1	657,021	$12,047	$13,960
FHLMC MULTIFAMILY STRUCTURED P FHMS K102 X1	1,842,403	$33,443	$38,275
FHLMC MULTIFAMILY STRUCTURED P FHMS K152 X1	388,780	$10,911	$11,797
FHLMC MULTIFAMILY STRUCTURED P FHMS K154 X1	1,195,401	$15,230	$14,384
FIBERCOP SPA SR SECURED 144A 06/38 7.721	410,000	$436,120	$406,523
FIDELITY NATL INFO SERV SR UNSECURED 03/28 4.45	225,000	$224,879	$222,101
FIDELITY NATL INFO SERV SR UNSECURED 03/29 4.55	250,000	$249,743	$243,582
FIDELITY NATL INFO SERV SR UNSECURED 03/31 4.8	3,700,000	$3,698,146	$3,526,091
FIFTH THIRD BANCORP SR UNSECURED 07/29 VAR	1,325,000	$1,325,000	$1,344,109
FISERV INC SR UNSECURED 02/31 4.55	2,175,000	$2,169,208	$2,052,253
FISERV INC SR UNSECURED 03/33 5.6	1,800,000	$1,858,140	$1,725,949
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/48 3.95	1,100,000	$1,095,118	$784,704
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 12/51 2.875	1,670,000	$1,669,403	$940,273
FNMA POOL AL5863 FN 06/41 FIXED VAR	105,424	$103,320	$101,281
FNMA POOL AL7384 FN 09/45 FIXED VAR	83,955	$82,209	$77,859
FNMA POOL AL7487 FN 10/45 FIXED VAR	914,080	$935,208	$823,407
FNMA POOL AL9781 FN 02/46 FIXED VAR	278,847	$307,754	$260,273
FNMA POOL AL9840 FN 03/37 FIXED VAR	79,944	$77,769	$75,803
FNMA POOL AO7352 FN 08/42 FIXED 3.5	448,237	$441,891	$401,216
FNMA POOL AQ8490 FN 01/43 FIXED 3	148,663	$145,100	$129,297
FNMA POOL AS1092 FN 11/43 FIXED 4	190,317	$191,940	$173,037
FNMA POOL AS1317 FN 12/43 FIXED 4	145,759	$146,828	$132,630
FNMA POOL AS3114 FN 08/29 FIXED 2.5	29,967	$29,587	$29,017
FNMA POOL AS6191 FN 11/45 FIXED 3.5	629,940	$617,972	$551,738
FNMA POOL AS6311 FN 12/45 FIXED 3.5	112,501	$110,396	$98,481
FNMA POOL AS8269 FN 11/46 FIXED 3	212,469	$223,235	$179,641
FNMA POOL AS8572 FN 12/46 FIXED 3.5	1,181,220	$1,182,753	$1,027,544
FNMA POOL AS8650 FN 01/47 FIXED 3	596,363	$583,116	$501,186
FNMA POOL AS8983 FN 03/47 FIXED 4.5	84,478	$82,159	$77,472
FNMA POOL AS9618 FN 05/47 FIXED 4.5	157,753	$162,101	$143,932
FNMA POOL AS9986 FN 07/47 FIXED 4.5	325,364	$350,659	$298,301
FNMA POOL AU1706 FN 08/43 FIXED 3	833,472	$875,575	$716,706
FNMA POOL BD2402 FN 12/31 FIXED 3	298,772	$298,121	$284,972
FNMA POOL BF0617 FN 03/62 FIXED 2.5	404,998	$327,373	$307,688
FNMA POOL BH4101 FN 10/47 FIXED 3.5	1,515,503	$1,599,384	$1,315,210
FNMA POOL BH5739 FN 11/47 FIXED 4.5	198,911	$214,478	$182,390
FNMA POOL BJ0669 FN 03/33 FIXED 3.5	156,458	$157,394	$149,331
FNMA POOL BJ9262 FN 06/48 FIXED 4.5	88,092	$85,304	$80,637
FNMA POOL BM2004 FN 01/48 FIXED VAR	34,907	$36,398	$32,012
FNMA POOL BM3386 FN 02/47 FIXED VAR	131,387	$124,487	$118,409
FNMA POOL BM4092 FN 08/43 FIXED VAR	438,086	$459,898	$365,953
FNMA POOL BM4716 FN 12/30 FIXED VAR	65,121	$65,076	$63,289
FNMA POOL BM4804 FN 11/33 FIXED VAR	220,302	$215,449	$210,971
FNMA POOL BM6944 FN 05/52 FLOATING VAR	425,969	$382,401	$379,627
FNMA POOL BM7260 FN 07/53 FLOATING VAR	101,688	$99,194	$97,592
FNMA POOL BN0340 FN 12/48 FIXED 4.5	105,048	$110,136	$95,843
FNMA POOL BN0641 FN 09/48 FIXED 4	525,476	$559,650	$467,542
FNMA POOL BN6824 FN 03/49 FIXED 4	453,201	$481,676	$403,139
FNMA POOL BP8607 FN 06/50 FIXED 2.5	3,133,090	$3,210,399	$2,506,564
FNMA POOL BR7793 FN 04/51 FIXED 2.5	2,413,840	$2,493,514	$1,890,616
FNMA POOL BT9404 FN 11/41 FIXED 2	225,322	$193,071	$187,001
FNMA POOL BU1194 FN 03/42 FIXED 2.5	106,601	$93,660	$91,270
FNMA POOL BU8931 FN 04/52 FIXED 3.5	398,166	$359,947	$338,424
FNMA POOL BV2509 FN 06/52 FIXED 4	227,360	$212,098	$199,783

FNMA POOL BV5397 FN 04/52 FIXED 3.5	78,948	$72,067	$67,703
FNMA POOL BV5398 FN 04/52 FIXED 3.5	98,375	$89,572	$84,132
FNMA POOL BV5582 FN 05/52 FIXED 3.5	103,667	$93,676	$88,178
FNMA POOL BV9868 FN 05/52 FIXED 3.5	236,495	$213,778	$201,011
FNMA POOL BV9913 FN 06/52 FIXED 3.5	217,351	$196,490	$184,784
FNMA POOL BV9928 FN 06/52 FIXED 3.5	105,089	$94,957	$89,387
FNMA POOL BZ3608 FN 04/30 FIXED 4.66	2,200,000	$2,207,835	$2,155,210
FNMA POOL BZ6023 FN 12/30 FIXED 4.12	1,850,000	$1,855,484	$1,764,607
FNMA POOL CA0349 FN 09/47 FIXED 5	163,876	$172,619	$154,698
FNMA POOL CA0562 FN 10/47 FIXED 5	518,260	$544,994	$489,743
FNMA POOL CA0789 FN 11/32 FIXED 3.5	87,640	$87,892	$83,738
FNMA POOL CA1831 FN 06/33 FIXED 4	96,801	$98,646	$93,394
FNMA POOL CA3861 FN 07/49 FIXED 3.5	3,822,114	$3,582,444	$3,298,848
FNMA POOL CA5966 FN 06/50 FIXED 2.5	108,251	$92,655	$86,314
FNMA POOL CA6035 FN 06/50 FIXED 2.5	323,350	$276,286	$257,617
FNMA POOL CA6140 FN 06/50 FIXED 2	278,183	$227,966	$212,288
FNMA POOL CA6247 FN 07/50 FIXED 2.5	188,974	$161,463	$150,537
FNMA POOL CA6252 FN 07/50 FIXED 2	190,893	$156,427	$145,587
FNMA POOL CA6257 FN 07/50 FIXED 2.5	445,008	$380,223	$354,442
FNMA POOL CA6266 FN 07/50 FIXED 2.5	227,345	$193,580	$180,850
FNMA POOL CA6401 FN 07/50 FIXED 2.5	121,426	$103,391	$96,633
FNMA POOL CA6514 FN 07/50 FIXED 2.5	421,798	$359,152	$335,626
FNMA POOL CA6527 FN 07/50 FIXED 2.5	451,469	$385,742	$359,745
FNMA POOL CA6564 FN 08/50 FIXED 2.5	433,517	$370,389	$345,390
FNMA POOL CA6714 FN 08/50 FIXED 2.5	375,809	$321,083	$299,499
FNMA POOL CA6924 FN 09/50 FIXED 2	411,749	$337,515	$314,902
FNMA POOL CA6930 FN 09/50 FIXED 2.5	168,769	$143,691	$134,308
FNMA POOL CA6942 FN 09/50 FIXED 2	308,954	$253,360	$236,285
FNMA POOL CA6949 FN 09/50 FIXED 2.5	273,279	$233,475	$217,789
FNMA POOL CA6954 FN 09/50 FIXED 2	306,612	$250,599	$233,510
FNMA POOL CA6990 FN 09/50 FIXED 2.5	137,411	$117,599	$109,853
FNMA POOL CA7728 FN 11/50 FIXED 2.5	252,003	$215,114	$200,895
FNMA POOL CA8100 FN 12/50 FIXED 2	328,064	$269,446	$250,903
FNMA POOL CA8103 FN 12/50 FIXED 2	570,138	$466,517	$434,205
FNMA POOL CA8427 FN 12/50 FIXED 2	532,669	$437,114	$407,381
FNMA POOL CA8440 FN 01/51 FIXED 2	432,986	$355,602	$331,144
FNMA POOL CA8572 FN 01/51 FIXED 2	536,999	$441,025	$410,691
FNMA POOL CA8847 FN 02/51 FIXED 2	119,246	$97,926	$91,006
FNMA POOL CB0858 FN 06/51 FIXED 3	2,983,933	$2,643,397	$2,432,829
FNMA POOL CB2287 FN 12/51 FIXED 2.5	2,430,865	$2,073,715	$1,930,897
FNMA POOL CB2537 FN 01/52 FIXED 2.5	597,532	$509,657	$477,999
FNMA POOL CB2606 FN 01/52 FIXED 2	642,586	$523,395	$486,495
FNMA POOL CB2623 FN 01/52 FIXED 2.5	585,598	$499,478	$468,415
FNMA POOL CB2628 FN 01/52 FIXED 2.5	474,245	$402,736	$378,087
FNMA POOL CB2859 FN 02/52 FIXED 2.5	142,378	$120,896	$113,338
FNMA POOL CB3123 FN 03/52 FIXED 3.5	3,763,060	$3,425,118	$3,242,773
FNMA POOL CB3126 FN 03/52 FIXED 3.5	1,370,891	$1,222,810	$1,178,641
FNMA POOL CB3333 FN 04/52 FIXED 3.5	344,050	$312,382	$294,392
FNMA POOL CB3577 FN 05/52 FIXED 3	308,546	$271,639	$255,640
FNMA POOL CB3592 FN 05/52 FIXED 3.5	336,782	$306,545	$288,569
FNMA POOL CB3604 FN 05/52 FIXED 3.5	204,290	$185,976	$175,045
FNMA POOL CB3605 FN 05/52 FIXED 3.5	127,460	$115,713	$109,018
FNMA POOL CB3843 FN 06/52 FIXED 3.5	245,210	$222,588	$209,730
FNMA POOL CB3845 FN 06/52 FIXED 3.5	189,075	$171,476	$161,367
FNMA POOL CB4082 FN 07/52 FIXED 3.5	208,069	$188,699	$177,579
FNMA POOL CB4328 FN 08/52 FIXED 3.5	165,396	$149,888	$141,238
FNMA POOL CB4532 FN 06/52 FIXED 3.5	361,545	$326,810	$307,299
FNMA POOL CB4809 FN 10/52 FIXED 4	388,914	$362,709	$340,628
FNMA POOL CB4821 FN 10/52 FIXED 4.5	199,009	$187,543	$179,948
FNMA POOL CB7336 FN 10/53 FIXED 5.5	523,400	$531,810	$503,623
FNMA POOL CC2725 FN 05/56 FIXED 5	1,365,667	$1,289,168	$1,270,844
FNMA POOL FA0425 FN 03/54 FIXED VAR	1,460,168	$1,372,506	$1,319,955

FNMA POOL FA6043 FN 03/55 FIXED VAR	806,426	$778,640	$724,118
FNMA POOL FM0021 FN 03/49 FIXED VAR	1,691,233	$1,806,592	$1,505,154
FNMA POOL FM3473 FN 06/50 FIXED VAR	98,670	$84,020	$78,591
FNMA POOL FM3478 FN 06/50 FIXED VAR	220,004	$187,983	$175,256
FNMA POOL FM3994 FN 07/47 FIXED VAR	1,689,105	$1,816,485	$1,512,280
FNMA POOL FM4132 FN 09/46 FIXED VAR	699,978	$743,990	$607,585
FNMA POOL FM4228 FN 08/50 FIXED VAR	111,252	$95,216	$88,735
FNMA POOL FM4817 FN 06/49 FIXED VAR	360,451	$365,347	$339,355
FNMA POOL FM5976 FN 02/51 FIXED VAR	593,626	$487,088	$454,046
FNMA POOL FM7599 FN 01/51 FIXED VAR	1,845,727	$1,686,810	$1,583,539
FNMA POOL FM8206 FN 08/51 FIXED VAR	86,639	$73,822	$69,197
FNMA POOL FM8325 FN 07/35 FIXED VAR	1,879,099	$1,781,970	$1,730,666
FNMA POOL FM8768 FN 02/51 FIXED VAR	173,798	$147,900	$138,497
FNMA POOL FM8850 FN 09/41 FIXED VAR	120,678	$105,704	$103,711
FNMA POOL FM9480 FN 11/51 FIXED VAR	256,935	$217,853	$204,115
FNMA POOL FM9558 FN 11/41 FIXED VAR	147,979	$129,762	$126,768
FNMA POOL FM9874 FN 12/51 FIXED VAR	423,056	$360,870	$338,428
FNMA POOL FM9958 FN 11/51 FIXED VAR	197,125	$178,331	$167,678
FNMA POOL FS0363 FN 01/52 FIXED VAR	260,288	$221,038	$207,554
FNMA POOL FS0377 FN 02/52 FIXED VAR	588,200	$498,313	$467,168
FNMA POOL FS0605 FN 02/52 FIXED VAR	581,923	$494,153	$463,960
FNMA POOL FS0896 FN 12/51 FIXED VAR	425,577	$392,371	$352,613
FNMA POOL FS1201 FN 01/50 FIXED VAR	364,107	$349,256	$297,421
FNMA POOL FS1427 FN 02/50 FIXED VAR	318,139	$303,724	$264,572
FNMA POOL FS1530 FN 04/52 FIXED VAR	309,229	$273,102	$256,869
FNMA POOL FS1554 FN 04/52 FIXED VAR	419,535	$381,995	$359,561
FNMA POOL FS1864 FN 05/52 FIXED VAR	329,367	$299,841	$282,213
FNMA POOL FS1865 FN 05/52 FIXED VAR	312,033	$283,280	$266,883
FNMA POOL FS2136 FN 06/52 FIXED VAR	287,530	$261,753	$246,488
FNMA POOL FS2137 FN 06/52 FIXED VAR	398,230	$361,526	$340,607
FNMA POOL FS2139 FN 06/52 FIXED VAR	202,411	$183,737	$173,122
FNMA POOL FS2920 FN 07/36 FIXED VAR	1,561,763	$1,483,086	$1,447,305
FNMA POOL FS3816 FN 12/52 FIXED VAR	1,097,982	$991,961	$933,014
FNMA POOL FS4055 FN 01/35 FIXED VAR	2,828,738	$2,638,097	$2,581,758
FNMA POOL FS4227 FN 04/53 FIXED VAR	284,424	$256,980	$241,630
FNMA POOL FS6596 FN 10/53 FIXED VAR	1,009,002	$911,807	$857,220
FNMA POOL FS7754 FN 07/53 FIXED VAR	723,812	$673,996	$633,502
FNMA POOL FS7755 FN 02/53 FIXED VAR	462,227	$430,445	$406,492
FNMA POOL FS8361 FN 12/53 FIXED VAR	546,135	$492,957	$463,952
FNMA POOL FS9443 FN 02/54 FIXED VAR	4,120,366	$3,832,610	$3,721,422
FNMA POOL MA0971 FN 02/42 FIXED 4	75,589	$76,234	$69,300
FNMA POOL MA1983 FN 08/34 FIXED 4	68,827	$67,621	$65,812
FNMA POOL MA2781 FN 10/46 FIXED 2.5	632,690	$597,409	$513,355
FNMA POOL MA2863 FN 01/47 FIXED 3	776,050	$815,487	$653,257
FNMA POOL MA2923 FN 03/37 FIXED 3.5	141,598	$136,688	$133,537
FNMA POOL MA2995 FN 05/47 FIXED 4	255,016	$256,552	$227,689
FNMA POOL MA3027 FN 06/47 FIXED 4	1,204,074	$1,230,722	$1,064,596
FNMA POOL MA3076 FN 07/32 FIXED 2.5	550,665	$525,368	$515,592
FNMA POOL MA3101 FN 08/47 FIXED 4.5	134,604	$138,236	$123,372
FNMA POOL MA3114 FN 08/32 FIXED 2.5	618,457	$589,915	$579,237
FNMA POOL MA3124 FN 09/32 FIXED 2.5	575,804	$549,111	$539,286
FNMA POOL MA3183 FN 11/47 FIXED 4	179,601	$180,280	$160,034
FNMA POOL MA3184 FN 11/47 FIXED 4.5	210,889	$217,333	$192,493
FNMA POOL MA3210 FN 12/47 FIXED 3.5	311,518	$283,023	$268,687
FNMA POOL MA3238 FN 01/48 FIXED 3.5	2,681,699	$2,666,039	$2,312,132
FNMA POOL MA3276 FN 02/48 FIXED 3.5	482,551	$438,354	$415,800
FNMA POOL MA3284 FN 02/33 FIXED 3.5	287,989	$289,566	$275,580
FNMA POOL MA3416 FN 07/48 FIXED 4.5	949,703	$1,014,376	$860,927
FNMA POOL MA3496 FN 10/48 FIXED 4.5	1,245,828	$1,237,562	$1,136,590
FNMA POOL MA3522 FN 11/48 FIXED 4.5	1,316,369	$1,307,635	$1,200,398
FNMA POOL MA3537 FN 12/48 FIXED 4.5	1,613,499	$1,629,125	$1,470,292
FNMA POOL MA3593 FN 02/49 FIXED 4.5	76,255	$76,390	$69,094

FNMA POOL MA3871 FN 12/49 FIXED 3	77,459	$80,967	$64,366
FNMA POOL MA3897 FN 01/35 FIXED 3	94,638	$98,213	$87,891
FNMA POOL MA3937 FN 02/50 FIXED 3	2,364,733	$2,462,817	$1,959,255
FNMA POOL MA3960 FN 03/50 FIXED 3	609,926	$634,171	$505,619
FNMA POOL MA4014 FN 05/35 FIXED 3	2,580,660	$2,453,826	$2,388,281
FNMA POOL MA4043 FN 06/35 FIXED 3	628,680	$594,209	$581,390
FNMA POOL MA4077 FN 07/50 FIXED 2	832,441	$856,672	$630,035
FNMA POOL MA4119 FN 09/50 FIXED 2	1,667,537	$1,669,704	$1,261,077
FNMA POOL MA4158 FN 10/50 FIXED 2	5,758,393	$5,734,926	$4,339,172
FNMA POOL MA4159 FN 10/50 FIXED 2.5	3,296,887	$3,436,049	$2,594,390
FNMA POOL MA4176 FN 11/40 FIXED 2	466,762	$404,108	$386,605
FNMA POOL MA4181 FN 11/50 FIXED 1.5	4,532,381	$3,981,490	$3,239,796
FNMA POOL MA4208 FN 12/50 FIXED 2	59,331	$50,658	$44,874
FNMA POOL MA4209 FN 12/50 FIXED 1.5	3,807,070	$3,717,101	$2,726,666
FNMA POOL MA4236 FN 01/51 FIXED 1.5	3,238,334	$2,674,247	$2,314,451
FNMA POOL MA4237 FN 01/51 FIXED 2	17,066,102	$14,286,071	$12,836,714
FNMA POOL MA4255 FN 02/51 FIXED 2	64,459	$55,029	$48,494
FNMA POOL MA4256 FN 02/51 FIXED 2.5	1,102,085	$910,747	$870,875
FNMA POOL MA4281 FN 03/51 FIXED 2	529,225	$528,559	$397,376
FNMA POOL MA4285 FN 03/31 FIXED 2	630,512	$598,987	$594,659
FNMA POOL MA4305 FN 04/51 FIXED 2	3,663,154	$2,991,596	$2,751,309
FNMA POOL MA4306 FN 04/51 FIXED 2.5	8,628,902	$8,865,814	$6,807,752
FNMA POOL MA4325 FN 05/51 FIXED 2	15,982,626	$13,077,589	$12,013,791
FNMA POOL MA4333 FN 05/41 FIXED 2	972,238	$838,647	$812,001
FNMA POOL MA4377 FN 07/51 FIXED 1.5	370,491	$300,974	$264,704
FNMA POOL MA4378 FN 07/51 FIXED 2	403,747	$323,931	$303,122
FNMA POOL MA4398 FN 08/51 FIXED 2	4,629,222	$3,912,106	$3,481,881
FNMA POOL MA4399 FN 08/51 FIXED 2.5	4,587,277	$3,973,021	$3,611,962
FNMA POOL MA4407 FN 08/41 FIXED 2	890,134	$765,809	$739,065
FNMA POOL MA4414 FN 09/51 FIXED 2.5	1,137,325	$953,206	$894,563
FNMA POOL MA4415 FN 09/51 FIXED 3	1,977,930	$1,773,467	$1,628,746
FNMA POOL MA4417 FN 09/36 FIXED 1.5	562,921	$500,901	$484,572
FNMA POOL MA4422 FN 09/41 FIXED 2	1,890,757	$1,638,391	$1,571,781
FNMA POOL MA4438 FN 10/51 FIXED 2.5	393,635	$349,427	$310,597
FNMA POOL MA4446 FN 10/41 FIXED 2	790,744	$677,782	$656,892
FNMA POOL MA4466 FN 11/51 FIXED 2.5	14,741,229	$12,569,244	$11,579,720
FNMA POOL MA4467 FN 11/51 FIXED 3	346,925	$315,644	$286,067
FNMA POOL MA4475 FN 11/41 FIXED 2.5	89,763	$79,298	$77,001
FNMA POOL MA4501 FN 12/41 FIXED 2	739,322	$633,581	$613,512
FNMA POOL MA4523 FN 01/32 FIXED 2	1,387,105	$1,306,269	$1,292,644
FNMA POOL MA4539 FN 02/42 FIXED 1.5	367,669	$343,777	$293,806
FNMA POOL MA4563 FN 03/52 FIXED 2.5	3,636,887	$2,993,368	$2,853,798
FNMA POOL MA4565 FN 03/52 FIXED 3.5	3,262,679	$2,979,640	$2,775,821
FNMA POOL MA4579 FN 04/52 FIXED 3	5,537,722	$4,773,427	$4,553,496
FNMA POOL MA4580 FN 04/52 FIXED 3.5	5,720,116	$5,289,851	$4,856,158
FNMA POOL MA4600 FN 05/52 FIXED 3.5	22,926,675	$20,971,273	$19,470,717
FNMA POOL MA4625 FN 06/52 FIXED 3.5	2,560,442	$2,313,128	$2,171,952
FNMA POOL MA4626 FN 06/52 FIXED 4	10,003,674	$9,348,059	$8,772,502
FNMA POOL MA4644 FN 05/52 FIXED 4	1,253,926	$1,197,011	$1,099,582
FNMA POOL MA4655 FN 07/52 FIXED 4	95,508	$89,001	$83,671
FNMA POOL MA4656 FN 07/52 FIXED 4.5	6,392,393	$6,099,266	$5,787,171
FNMA POOL MA4684 FN 06/52 FIXED 4.5	2,504,901	$2,411,172	$2,267,745
FNMA POOL MA4686 FN 06/52 FIXED 5	1,582,753	$1,536,357	$1,482,431
FNMA POOL MA4700 FN 08/52 FIXED 4	889,183	$832,318	$779,925
FNMA POOL MA4701 FN 08/52 FIXED 4.5	366,183	$353,562	$332,299
FNMA POOL MA4732 FN 09/52 FIXED 4	2,338,875	$2,176,942	$2,059,117
FNMA POOL MA4733 FN 09/52 FIXED 4.5	6,065,083	$5,804,975	$5,483,288
FNMA POOL MA4737 FN 08/52 FIXED 5	324,997	$314,529	$304,397
FNMA POOL MA4782 FN 10/52 FIXED 3.5	176,826	$159,655	$150,047
FNMA POOL MA4783 FN 10/52 FIXED 4	390,335	$365,545	$343,010
FNMA POOL MA4784 FN 10/52 FIXED 4.5	3,938,065	$3,750,382	$3,570,892
FNMA POOL MA4785 FN 10/52 FIXED 5	2,598,376	$2,555,099	$2,435,445

FNMA POOL MA4804 FN 11/52 FIXED 4	234,084	$217,999	$205,104
FNMA POOL MA4807 FN 11/52 FIXED 5.5	338,623	$340,105	$327,323
FNMA POOL MA4894 FN 01/53 FIXED 6	1,873,035	$1,866,120	$1,858,525
FNMA POOL MA4918 FN 02/53 FIXED 5	1,874,238	$1,823,922	$1,752,576
FNMA POOL MA4941 FN 03/53 FIXED 5.5	816,804	$819,828	$788,716
FNMA POOL MA4977 FN 04/53 FIXED 4.5	474,558	$450,996	$428,988
FNMA POOL MA4979 FN 04/53 FIXED 5.5	10,960,484	$10,631,896	$10,568,692
FNMA POOL MA5010 FN 05/53 FIXED 5.5	4,550,543	$4,503,996	$4,380,648
FNMA POOL MA5108 FN 08/53 FIXED 6	3,949,817	$4,008,465	$3,904,247
FNMA POOL MA5139 FN 09/53 FIXED 6	2,479,098	$2,504,925	$2,451,966
FNMA POOL MA5190 FN 11/53 FIXED 5.5	2,990,465	$3,002,009	$2,877,918
FNMA POOL MA5218 FN 12/53 FIXED 7	490,940	$515,596	$502,776
FNMA POOL MA5271 FN 02/54 FIXED 5.5	1,871,302	$1,883,183	$1,795,196
FNMA POOL MA5880 FN 11/55 FIXED 6	13,110,712	$13,318,749	$12,872,849
FNMA POOL MA6118 FN 07/56 FIXED 5	16,308,974	$15,471,935	$15,111,970
FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE	0	$33,203	$0
FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE	15,500,000	$14,412,441	$13,900,775
FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE	-5,500,000	-$5,205,508	-$5,092,271
FNMA TBA 30 YR 5.5 SINGLE FAMILY MORTGAGE	14,000,000	$13,366,172	$13,351,520
FNMA TBA 30 YR 6 SINGLE FAMILY MORTGAGE	-27,000,000	-$26,687,266	-$26,453,740
FORD CREDIT AUTO OWNER TRUST FORDO 2023 B B	4,400,000	$4,399,487	$4,420,335
FORD CREDIT AUTO OWNER TRUST FORDO 2024 B A3	366,976	$369,462	$367,941
FORD CREDIT AUTO OWNER TRUST FORDO 2024 D A3	939,186	$939,167	$938,280
FORD CREDIT AUTO OWNER TRUST FORDO 2024 D A4	852,000	$851,952	$846,038
FORD CREDIT AUTO OWNER TRUST FORDO 2026 B A4	1,218,000	$1,217,668	$1,188,781
FORD MOTOR CREDI SR UNSECURED 06/31 3.625	2,260,000	$2,071,940	$1,988,108
FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9	2,190,000	$2,048,885	$2,036,971
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/28 5.918	550,000	$550,000	$550,978
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/30 7.35	1,950,000	$2,016,885	$2,003,468
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/32 6.532	350,000	$347,834	$347,710
FORD MOTOR CREDIT CO LLC SR UNSECURED 04/31 5.42	325,000	$322,783	$311,677
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95	220,000	$219,391	$219,459
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/28 6.8	585,000	$595,337	$593,088
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113	450,000	$447,437	$438,902
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/26 5.125	320,000	$319,941	$320,046
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 7.35	255,000	$260,011	$259,308
FORD MOTOR CREDIT CO LLC SR UNSECURED 11/29 5.875	1,000,000	$999,848	$988,213
FREDDIE MAC FHR 2109 PE	9,752	$10,084	$9,825
FREDDIE MAC FHR 2121 PH	9,595	$9,892	$9,635
FREDDIE MAC FHR 2156 ZA	19,114	$19,543	$18,796
FREDDIE MAC FHR 2496 PG	273,669	$288,569	$273,476
FREDDIE MAC FHR 2731 ZA	177,968	$183,530	$172,228
FREDDIE MAC FHR 3014 AZ	27,057	$27,834	$26,164
FREDDIE MAC FHR 3018 MG	400,398	$433,421	$401,753
FREDDIE MAC FHR 3033 DJ	75,919	$78,505	$75,880
FREDDIE MAC FHR 3045 LZ	298,356	$307,906	$287,318
FREDDIE MAC FHR 3065 TZ	152,505	$156,304	$146,809
FREDDIE MAC FHR 3091 GZ	125,115	$131,074	$120,446
FREDDIE MAC FHR 3153 ZL	485,261	$495,146	$464,595
FREDDIE MAC FHR 3202 ZL	452,722	$466,923	$434,459
FREDDIE MAC FHR 3248 ZL	425,143	$435,672	$409,670
FREDDIE MAC FHR 3284 AZ	16,032	$16,485	$15,303
FREDDIE MAC FHR 3336 KC	763,922	$791,472	$761,843
FREDDIE MAC FHR 4139 CB	3,262,003	$2,911,917	$2,624,754
FREDDIE MAC FHR 4139 PB	4,171,360	$3,731,785	$3,669,145
FREDDIE MAC FHR 4215 LZ	90,469	$83,974	$81,411
FREDDIE MAC FHR 4281 BC	84,072	$83,119	$79,471
FREDDIE MAC FHR 4385 EZ	136,105	$117,599	$115,285
FREDDIE MAC FHR 4434 LZ	134,416	$116,100	$113,873
FREDDIE MAC FHR 4978 MI	1,494,875	$219,259	$213,014
FREDDIE MAC FHR 5019 IP	682,695	$93,043	$119,190
FREDDIE MAC FHR 5020 IH	502,586	$62,097	$83,385

FREDDIE MAC FHR 5021 SB	3,036,875	$149,021	$24,941
FREDDIE MAC FHR 5222 SA	379,947	$6,827	$2,146
FREDDIE MAC FHR 5281 AY	1,014,328	$837,315	$770,875
FREDDIE MAC FHR 5492 FM	913,027	$913,027	$909,353
FREDDIEMAC STRIP FHS 405 C20	4,154,916	$924,040	$933,167
GE HEALTHCARE TECH INC SR UNSECURED 08/29 4.8	75,000	$75,022	$73,727
GE HEALTHCARE TECH INC SR UNSECURED 11/32 5.905	520,000	$543,516	$521,606
GENERAL MOTORS CO SR UNSECURED 04/36 6.6	3,396,000	$3,824,507	$3,422,524
GENERAL MOTORS FINL CO SR UNSECURED 10/28 2.4	3,550,000	$3,357,604	$3,342,531
GLP CAPITAL LP / FIN II COMPANY GUAR 01/32 3.25	7,725,000	$7,077,444	$6,621,739
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2023 3 B	1,250,000	$1,249,871	$1,256,413
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2024 4 A3	134,181	$134,048	$134,057
GNMA II POOL 005260 G2 12/41 FIXED 4.5	701,391	$736,587	$655,500
GNMA II POOL MA1998 G2 06/44 FIXED 5	246,408	$259,941	$238,176
GNMA II POOL MA2076 G2 07/44 FIXED 5	224,859	$237,142	$217,166
GNMA II POOL MA2962 G2 07/45 FIXED 4	188,898	$194,107	$170,368
GNMA II POOL MA3522 G2 03/46 FIXED 4	378,596	$388,140	$341,396
GNMA II POOL MA3873 G2 08/46 FIXED 3	256,166	$251,144	$218,058
GNMA II POOL MA3937 G2 09/46 FIXED 3.5	73,371	$73,254	$63,772
GNMA II POOL MA4004 G2 10/46 FIXED 3.5	299,743	$300,673	$259,945
GNMA II POOL MA4006 G2 10/46 FIXED 4.5	291,958	$303,565	$271,721
GNMA II POOL MA4125 G2 12/46 FIXED 2.5	235,378	$223,937	$193,489
GNMA II POOL MA4320 G2 03/47 FIXED 3	560,330	$591,186	$475,237
GNMA II POOL MA4382 G2 04/47 FIXED 3.5	1,190,975	$1,084,854	$1,031,902
GNMA II POOL MA4721 G2 09/47 FIXED 4.5	225,943	$231,698	$209,547
GNMA II POOL MA4839 G2 11/47 FIXED 4.5	130,095	$133,321	$120,644
GNMA II POOL MA4961 G2 01/48 FIXED 3	142,736	$150,717	$120,680
GNMA II POOL MA4964 G2 01/48 FIXED 4.5	257,842	$265,907	$239,081
GNMA II POOL MA5020 G2 02/48 FIXED 4	212,539	$218,198	$190,083
GNMA II POOL MA5078 G2 03/48 FIXED 4	245,650	$230,487	$219,664
GNMA II POOL MA5264 G2 06/48 FIXED 4	295,899	$308,338	$264,759
GNMA II POOL MA5398 G2 08/48 FIXED 4	172,034	$177,962	$153,784
GNMA II POOL MA5399 G2 08/48 FIXED 4.5	156,560	$162,464	$144,972
GNMA II POOL MA5529 G2 10/48 FIXED 4.5	144,806	$150,514	$134,055
GNMA II POOL MA5593 G2 11/48 FIXED 3	245,761	$252,375	$208,780
GNMA II POOL MA5594 G2 11/48 FIXED 3.5	710,047	$734,343	$613,937
GNMA II POOL MA5651 G2 12/48 FIXED 4	156,997	$147,429	$140,235
GNMA II POOL MA5762 G2 02/49 FIXED 3.5	1,299,621	$1,371,458	$1,125,092
GNMA II POOL MA5763 G2 02/49 FIXED 4	5,334,566	$5,040,531	$4,761,390
GNMA II POOL MA5817 G2 03/49 FIXED 4	594,875	$632,715	$531,183
GNMA II POOL MA5874 G2 04/49 FIXED 3	347,566	$356,464	$294,330
GNMA II POOL MA5876 G2 04/49 FIXED 4	749,441	$718,864	$668,033
GNMA II POOL MA5985 G2 06/49 FIXED 3.5	6,079,327	$5,936,593	$5,238,421
GNMA II POOL MA6038 G2 07/49 FIXED 3	403,526	$421,217	$336,392
GNMA II POOL MA6090 G2 08/49 FIXED 3.5	1,112,539	$1,176,063	$957,273
GNMA II POOL MA6153 G2 09/49 FIXED 3	999,553	$1,039,587	$836,284
GNMA II POOL MA6338 G2 12/49 FIXED 3	3,823,707	$3,979,442	$3,182,612
GNMA II POOL MA6409 G2 01/50 FIXED 3	963,925	$932,648	$803,268
GNMA II POOL MA6411 G2 01/50 FIXED 4	1,835,704	$1,933,274	$1,636,048
GNMA II POOL MA6476 G2 02/50 FIXED 4	123,404	$118,320	$110,176
GNMA II POOL MA6768 G2 07/50 FIXED 4	187,842	$180,127	$167,613
GNMA II POOL MA6865 G2 09/50 FIXED 2.5	124,150	$110,233	$100,182
GNMA II POOL MA6931 G2 10/50 FIXED 2.5	6,789,803	$6,111,344	$5,477,531
GNMA II POOL MA6995 G2 11/50 FIXED 2.5	433,278	$384,672	$349,535
GNMA II POOL MA7135 G2 01/51 FIXED 2	1,603,506	$1,343,906	$1,231,906
GNMA II POOL MA7254 G2 03/51 FIXED 2	842,705	$853,225	$647,663
GNMA II POOL MA7310 G2 04/51 FIXED 1.5	2,095,516	$1,603,291	$1,544,361
GNMA II POOL MA7314 G2 04/51 FIXED 3.5	1,481,018	$1,383,947	$1,269,627
GNMA II POOL MA7369 G2 05/51 FIXED 3.5	2,197,566	$2,002,615	$1,877,574
GNMA II POOL MA7591 G2 09/51 FIXED 3.5	981,964	$921,071	$837,910
GNMA II POOL MA7883 G2 02/52 FIXED 3.5	9,004,078	$8,275,017	$7,676,633
GNMA II POOL MA8200 G2 08/52 FIXED 4	2,034,188	$1,892,983	$1,797,238

GNMA II POOL MA8346 G2 10/52 FIXED 4	3,680,548	$3,502,722	$3,258,309
GNMA II POOL MA8347 G2 10/52 FIXED 4.5	10,671,403	$10,222,785	$9,739,306
GNMA II POOL MA8348 G2 10/52 FIXED 5	365,853	$361,410	$344,184
GNMA II POOL MA8428 G2 11/52 FIXED 5	2,713,167	$2,713,042	$2,550,079
GNMA II POOL MA8490 G2 12/52 FIXED 5	544,751	$538,134	$517,756
GNMA II POOL MA8493 G2 12/52 FIXED 6.5	1,109,728	$1,155,037	$1,125,648
GNMA II POOL MA8725 G2 03/53 FIXED 5	3,801,333	$3,746,370	$3,585,703
GNMA II POOL MA8877 G2 05/53 FIXED 4.5	4,203,588	$4,116,310	$3,840,846
GNMA II POOL MA9104 G2 08/53 FIXED 4.5	465,842	$456,832	$425,335
GNMA II POOL MA9105 G2 08/53 FIXED 5	473,680	$470,954	$443,970
GNMA II POOL MA9726 G2 06/54 FIXED 6	3,165,286	$3,196,359	$3,132,270
GNMA II POOL MA9728 G2 06/54 FIXED 7	2,075,119	$2,128,957	$2,128,655
GNMA II POOL MA9780 G2 07/54 FIXED 6	243,293	$247,927	$240,733
GNMA II POOL MA9782 G2 07/54 FIXED 7	1,055,159	$1,082,420	$1,082,381
GNMA II POOL MA9852 G2 08/54 FIXED 6	276,451	$279,403	$273,457
GNMA II POOL MB0024 G2 11/54 FIXED 4.5	2,328,064	$2,234,915	$2,110,034
GNMA II POOL MB0029 G2 11/54 FIXED 7	954,424	$982,248	$978,242
GNMA II POOL MB0091 G2 12/54 FIXED 5	4,908,885	$4,836,918	$4,577,375
GNMA II POOL MB0150 G2 01/55 FIXED 7	786,678	$807,544	$805,465
GNMA II POOL MB0208 G2 02/55 FIXED 7	333,007	$341,637	$340,959
GNMA II POOL MB0262 G2 03/55 FIXED 7	301,006	$308,808	$308,030
GNMA II POOL MB0623 G2 09/55 FIXED 5.5	16,565,719	$16,303,006	$15,883,940
GNMA II TBA 30 YR 6 JUMBOS	4,500,000	$4,486,641	$4,424,726
GOLDMAN SACHS GROUP INC SR UNSECURED 01/32 VAR	645,000	$645,000	$548,012
GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR	1,205,000	$1,190,975	$1,197,414
GOLDMAN SACHS GROUP INC SR UNSECURED 04/28 VAR	300,000	$300,000	$299,693
GOLDMAN SACHS GROUP INC SR UNSECURED 04/30 VAR	230,000	$234,371	$230,140
GOLDMAN SACHS GROUP INC SR UNSECURED 04/31 VAR	750,000	$751,278	$734,673
GOLDMAN SACHS GROUP INC SR UNSECURED 06/37 VAR	4,745,000	$4,657,598	$4,436,118
GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR	1,985,000	$1,985,000	$1,687,711
GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR	2,700,000	$1,950,826	$1,771,030
GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 VAR	160,000	$158,925	$155,116
GOLDMAN SACHS GROUP INC SR UNSECURED 10/31 VAR	8,260,000	$8,258,130	$7,802,825
GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR	1,745,000	$1,745,000	$1,490,466
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 126 BK	98,065	$93,004	$84,381
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 166 PX	345,415	$328,828	$278,209
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 44 DL	2,426,000	$2,440,022	$2,001,692
GOVERNMENT NATIONAL MORTGAGE A GNR 2014 47 AG	24,981	$24,421	$23,254
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H02 BF	35,074	$35,076	$35,125
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H03 F	40,607	$40,612	$40,671
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H13 FQ	60,563	$60,680	$60,423
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H17 FQ	39,023	$39,050	$39,018
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H20 BF	99,306	$99,052	$99,548
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H20 FG	54,370	$54,224	$54,512
GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H22 FA	106,561	$106,271	$106,693
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 121 KS	1,130,013	$16,424	$5,598
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 148 DS	1,420,336	$20,692	$6,746
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H02 HF	88,350	$87,920	$88,076
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H03 FD	104,605	$103,538	$104,280
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H04 FJ	62,378	$62,053	$62,131
GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H17 DF	79,894	$79,265	$79,961
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 92 S	4,407,463	$39,716	$21,630
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 99 SA	2,273,236	$28,078	$11,524
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H17 FA	94,277	$94,404	$95,245
GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H17 FB	212,432	$211,141	$212,365
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 126 BI	2,192,053	$372,863	$363,132
GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H06 FA	197,051	$194,958	$196,634
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 114 TI	1,947,563	$269,651	$254,053
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 165 ST	583,125	$355	$55
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H12 EF	131,524	$134,641	$133,967
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H17 FA	100,326	$99,964	$100,083
GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H19 FM	118,269	$117,694	$117,953

GOVERNMENT NATIONAL MORTGAGE A GNR 2022 125 CS	1,819,291	$155,804	$110,125
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 126 CS	5,130,502	$95,600	$30,506
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 129 SA	11,457,523	$206,894	$113,953
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 133 SA	1,870,210	$27,248	$18,321
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 148 DS	1,970,571	$32,405	$8,886
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 178 SA	14,034,139	$379,447	$387,923
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 46 S	961,693	$21,288	$4,946
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 51 SC	4,366,649	$100,001	$22,327
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 66 SB	1,399,640	$39,427	$11,599
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 68 SP	1,143,831	$28,362	$5,566
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 93 GS	893,506	$19,389	$3,997
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 93 IO	8,332,381	$898,749	$883,763
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 FA	171,448	$167,557	$168,989
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H02 FC	371,845	$371,816	$373,921
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H04 HF	526,255	$523,924	$526,580
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 FA	186,104	$183,990	$185,058
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 FC	119,408	$117,882	$118,388
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 AF	51,048	$50,667	$50,827
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 BF	207,632	$205,953	$206,606
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 F	53,717	$53,664	$53,691
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H07 FB	135,492	$134,468	$134,917
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H08 FE	176,140	$174,766	$175,862
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H08 FL	301,261	$299,641	$301,300
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H09 FC	221,615	$219,729	$221,166
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H10 FA	351,503	$353,693	$353,004
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H11 EF	140,611	$140,610	$141,270
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H11 F	611,163	$609,902	$612,820
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H12 FA	834,577	$834,573	$838,139
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H20 FB	122,226	$122,425	$122,559
GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H23 FA	766,864	$777,491	$780,317
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 EF	201,674	$204,706	$203,930
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 FD	481,629	$487,192	$485,631
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 FE	138,449	$139,602	$139,268
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H08 FG	85,721	$88,040	$87,539
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H13 FJ	190,553	$192,867	$193,885
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H23 DF	197,386	$204,482	$203,358
GOVERNMENT NATIONAL MORTGAGE A GNR 2023 H23 FH	259,181	$264,649	$263,137
GS MORTGAGE SECURITIES TRUST GSMS 2019 GC42 A3	4,400,000	$3,956,038	$4,071,090
GS MORTGAGE SECURITIES TRUST GSMS 2020 GC47 A4	5,700,000	$5,746,471	$5,092,011
HCA INC COMPANY GUAR 03/27 3.125	415,000	$412,498	$411,884
HCA INC COMPANY GUAR 03/29 3.375	400,000	$387,447	$380,553
HCA INC COMPANY GUAR 06/29 4.125	310,000	$303,540	$299,182
HESS CORP SR UNSECURED 08/31 7.3	3,874,000	$4,227,764	$4,153,304
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3	73,312	$73,379	$73,283
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 4 A3	172,807	$172,398	$172,488
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 1 A3	847,325	$847,307	$845,914
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 1 A4	843,000	$842,924	$838,062
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 4 A3	3,345,000	$3,344,473	$3,299,583
HOST HOTELS + RESORTS LP SR UNSECURED 07/34 5.7	387,000	$389,215	$371,668
HOST HOTELS + RESORTS LP SR UNSECURED 09/30 3.5	3,305,000	$3,132,539	$3,030,265
HSBC HOLDINGS PLC SR UNSECURED 05/31 VAR	625,000	$625,000	$612,906
HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR	690,000	$633,881	$622,318
HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR	775,000	$750,138	$721,797
HSBC HOLDINGS PLC SUBORDINATED 05/36 6.5	780,000	$837,437	$793,817
HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5	660,000	$703,088	$662,283
HSBC HOLDINGS PLC SUBORDINATED 11/33 VAR	580,000	$653,032	$630,565
ICON INVESTMENTS SIX DAC SR SECURED 05/29 5.849	1,905,000	$1,905,000	$1,909,091
ILLINOIS ST ILS 06/33 FIXED 5.1	2,220,719	$2,222,908	$2,171,107
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 02/30 5.5	590,000	$595,393	$586,132
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 02/32 4.875	225,000	$224,269	$214,200
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/27 6.125	310,000	$312,864	$312,617
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/29 3.875	875,000	$847,008	$836,488

IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/34 5.875	225,000	$227,582	$220,130
ING GROEP NV SR UNSECURED 03/31 VAR	3,200,000	$3,205,504	$3,130,899
ING GROEP NV SR UNSECURED 03/37 VAR	1,661,000	$1,661,470	$1,555,064
JACOBS SOLUTIONS INC COMPANY GUAR 03/36 5.375	5,145,000	$4,952,607	$4,758,416
JAPAN TOBACCO INC SR UNSECURED 144A 05/28 4.85	175,000	$174,874	$174,062
JAPAN TOBACCO INC SR UNSECURED 144A 06/30 5.25	250,000	$249,771	$247,455
JAPAN TOBACCO INC SR UNSECURED 144A 06/35 5.85	150,000	$149,644	$148,498
JBS NV/USA FOODS/FOOD CO SR UNSECURED 01/32 3.625	1,188,000	$1,068,822	$1,053,372
JBS NV/USA FOODS/FOOD CO SR UNSECURED 02/29 3	2,550,000	$2,401,861	$2,403,943
JBS NV/USA FOODS/FOOD CO SR UNSECURED 04/33 5.75	1,300,000	$1,316,510	$1,265,527
JEFFERIES FIN GROUP INC SR UNSECURED 07/28 5.875	2,580,000	$2,574,262	$2,596,014
JOHNSON + JOHNSON SR UNSECURED 03/37 3.625	3,615,000	$3,999,558	$3,032,324
JPMORGAN CHASE + CO JR SUBORDINA 09/30 8.75	285,000	$323,227	$315,878
JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR	1,165,000	$1,165,000	$1,167,176
JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR	165,000	$165,170	$165,019
JPMORGAN CHASE + CO SR UNSECURED 01/37 VAR	645,000	$627,289	$589,284
JPMORGAN CHASE + CO SR UNSECURED 02/28 VAR	2,200,000	$2,199,468	$2,191,277
JPMORGAN CHASE + CO SR UNSECURED 02/32 VAR	3,870,000	$3,870,000	$3,302,736
JPMORGAN CHASE + CO SR UNSECURED 03/31 VAR	1,270,000	$1,255,248	$1,222,475
JPMORGAN CHASE + CO SR UNSECURED 04/30 VAR	3,100,000	$3,100,000	$3,100,303
JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR	235,000	$215,567	$211,225
JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR	1,330,000	$1,330,000	$1,158,858
JPMORGAN CHASE + CO SR UNSECURED 04/33 VAR	170,000	$166,515	$159,680
JPMORGAN CHASE + CO SR UNSECURED 04/37 VAR	3,340,000	$3,341,175	$3,109,950
JPMORGAN CHASE + CO SR UNSECURED 06/29 VAR	1,640,000	$1,640,000	$1,554,189
JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR	4,255,000	$4,245,137	$4,170,622
JPMORGAN CHASE + CO SR UNSECURED 10/28 VAR	305,000	$304,138	$303,044
JPMORGAN CHASE + CO SR UNSECURED 10/30 VAR	4,185,000	$4,215,432	$3,847,376
JPMORGAN CHASE + CO SR UNSECURED 10/36 VAR	2,535,000	$2,535,000	$2,306,752
JPMORGAN CHASE + CO SR UNSECURED 11/31 VAR	1,240,000	$1,084,711	$1,059,612
JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR	590,000	$546,767	$535,640
JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25	455,000	$453,838	$452,664
JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125	405,000	$404,612	$404,673
KEYCORP SR UNSECURED 01/37 VAR	1,980,000	$1,980,000	$1,828,651
KEYCORP SR UNSECURED 03/35 VAR	800,000	$800,109	$802,469
KIMCO REALTY OP LLC COMPANY GUAR 10/30 2.7	3,180,000	$3,173,853	$2,858,269
KIMCO REALTY OP LLC COMPANY GUAR 12/31 2.25	2,510,000	$2,504,143	$2,123,299
KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95	270,000	$294,263	$284,038
KINDER MORGAN ENER PART COMPANY GUAR 02/37 6.5	175,000	$186,121	$178,247
KINDER MORGAN ENER PART COMPANY GUAR 08/42 5	265,000	$238,814	$225,756
KINDER MORGAN ENER PART COMPANY GUAR 09/39 6.5	250,000	$262,323	$251,516
KINDER MORGAN INC COMPANY GUAR 02/33 4.8	90,000	$87,527	$84,752
KINDER MORGAN INC COMPANY GUAR 08/50 3.25	2,125,000	$2,095,997	$1,270,685
LABORATORY CORP OF AMER COMPANY GUAR 12/29 2.95	2,155,000	$2,061,130	$1,996,286
LAS VEGAS SANDS CORP SR UNSECURED 05/31 5.3	2,335,000	$2,330,370	$2,247,128
LEIDOS INC COMPANY GUAR 03/36 5	1,280,000	$1,276,091	$1,163,056
LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 VAR	360,000	$356,016	$358,089
LLOYDS BANKING GROUP PLC SR UNSECURED 06/29 VAR	300,000	$300,532	$297,383
LLOYDS BANKING GROUP PLC SR UNSECURED 06/30 VAR	405,000	$411,976	$405,622
LLOYDS BANKING GROUP PLC SR UNSECURED 08/32 VAR	550,000	$550,000	$533,543
LLOYDS BANKING GROUP PLC SUBORDINATED 11/33 VAR	540,000	$601,091	$583,583
LPL HOLDINGS INC COMPANY GUAR 05/27 5.7	1,380,000	$1,379,882	$1,386,803
MARKEL GROUP INC SR UNSECURED 09/50 4.15	535,000	$545,419	$373,956
MARRIOTT INTERNATIONAL SR UNSECURED 04/29 4.9	540,000	$536,877	$533,253
MARRIOTT INTERNATIONAL SR UNSECURED 10/32 3.5	4,122,000	$3,691,112	$3,625,479
MARS INC SR UNSECURED 144A 03/27 4.45	125,000	$124,976	$124,863
MARS INC SR UNSECURED 144A 03/28 4.6	200,000	$200,000	$198,434
MARS INC SR UNSECURED 144A 03/30 4.8	750,000	$750,834	$731,887
MASS INSTITUTE OF TECH UNSECURED 12/99 3.885	1,180,000	$1,096,531	$720,251
META PLATFORMS INC SR UNSECURED 05/33 4.875	665,000	$658,597	$625,909
META PLATFORMS INC SR UNSECURED 05/36 5.25	1,379,000	$1,378,886	$1,285,115
META PLATFORMS INC SR UNSECURED 05/46 6.2	1,715,000	$1,717,069	$1,560,517

META PLATFORMS INC SR UNSECURED 05/56 6.3	670,000	$669,101	$590,649
META PLATFORMS INC SR UNSECURED 05/66 6.45	3,370,000	$3,284,929	$2,945,534
META PLATFORMS INC SR UNSECURED 11/32 4.6	320,000	$319,982	$298,675
META PLATFORMS INC SR UNSECURED 11/35 4.875	600,000	$597,071	$545,775
META PLATFORMS INC SR UNSECURED 11/65 5.75	825,000	$805,084	$650,506
MIZUHO FINANCIAL GROUP SR UNSECURED 05/30 VAR	3,945,000	$3,945,000	$3,932,306
MIZUHO FINANCIAL GROUP SR UNSECURED 07/32 VAR	3,205,000	$3,205,000	$3,083,308
MORGAN STANLEY CAPITAL I TRUST MSC 2017 HR2 A3	10,886,625	$10,979,858	$10,653,986
MORGAN STANLEY SR UNSECURED 01/29 VAR	787,000	$777,756	$771,908
MORGAN STANLEY SR UNSECURED 01/30 VAR	275,000	$278,458	$267,955
MORGAN STANLEY SR UNSECURED 01/31 VAR	1,320,000	$1,238,500	$1,197,415
MORGAN STANLEY SR UNSECURED 01/32 VAR	4,125,000	$4,125,000	$3,900,000
MORGAN STANLEY SR UNSECURED 01/33 VAR	820,000	$820,000	$706,630
MORGAN STANLEY SR UNSECURED 01/37 VAR	3,565,000	$3,550,175	$3,260,348
MORGAN STANLEY SR UNSECURED 02/32 VAR	5,945,000	$5,140,537	$5,003,872
MORGAN STANLEY SR UNSECURED 04/30 VAR	420,000	$416,553	$408,825
MORGAN STANLEY SR UNSECURED 04/32 VAR	5,630,000	$5,309,371	$4,730,952
MORGAN STANLEY SR UNSECURED 04/37 VAR	1,615,000	$1,611,431	$1,499,169
MORGAN STANLEY SR UNSECURED 07/32 VAR	4,050,000	$4,035,638	$3,492,359
MOSAIC CO SR UNSECURED 08/36 5.9	2,340,000	$2,216,942	$2,216,872
MOTOROLA SOLUTIONS INC SR UNSECURED 05/31 2.75	3,426,000	$3,049,124	$3,003,989
MPLX LP SR UNSECURED 02/31 4.8	2,600,000	$2,597,473	$2,503,351
MPLX LP SR UNSECURED 04/35 5.4	1,845,000	$1,835,306	$1,745,683
MPLX LP SR UNSECURED 04/38 4.5	620,000	$542,326	$526,025
MPLX LP SR UNSECURED 06/34 5.5	4,575,000	$4,555,049	$4,382,212
MPLX LP SR UNSECURED 08/30 2.65	2,435,000	$2,434,114	$2,178,050
MYLAN INC COMPANY GUAR 11/43 5.4	1,850,000	$2,287,950	$1,543,613
NATIONAL FUEL GAS CO SR UNSECURED 03/30 5.5	920,000	$919,873	$911,126
NATWEST GROUP PLC SR UNSECURED 03/34 VAR	245,000	$254,625	$243,558
NATWEST GROUP PLC SR UNSECURED 06/32 VAR	1,075,000	$1,075,523	$1,034,884
NATWEST GROUP PLC SR UNSECURED 09/29 VAR	555,000	$565,459	$558,258
NATWEST GROUP PLC SUBORDINATED 06/34 VAR	455,000	$465,535	$460,278
NAVIENT STUDENT LOAN TRUST NAVSL 2015 3 A2	108,257	$106,975	$106,995
NAVIENT STUDENT LOAN TRUST NAVSL 2016 1A A 144A	336,949	$334,643	$326,932
NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A	5,385,673	$5,454,930	$5,442,905
NAVIENT STUDENT LOAN TRUST NAVSL 2016 6A A3 144A	328,993	$332,893	$331,372
NAVIENT STUDENT LOAN TRUST NAVSL 2016 7A A 144A	461,853	$465,096	$460,538
NAVIENT STUDENT LOAN TRUST NAVSL 2017 1A A3 144A	465,804	$464,940	$468,757
NAVIENT STUDENT LOAN TRUST NAVSL 2017 2A A 144A	370,472	$371,308	$373,122
NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A	655,958	$655,956	$661,227
NAVIENT STUDENT LOAN TRUST NAVSL 2017 4A A3 144A	302,873	$303,418	$303,080
NAVIENT STUDENT LOAN TRUST NAVSL 2017 5A A 144A	565,531	$563,698	$560,515
NAVIENT STUDENT LOAN TRUST NAVSL 2018 1A A3 144A	270,151	$268,327	$260,050
NAVIENT STUDENT LOAN TRUST NAVSL 2018 3A A3 144A	306,309	$305,274	$306,038
NAVIENT STUDENT LOAN TRUST NAVSL 2018 4A A2 144A	330,049	$327,412	$328,477
NAVIENT STUDENT LOAN TRUST NAVSL 2019 1A A2 144A	375,889	$375,537	$376,680
NAVIENT STUDENT LOAN TRUST NAVSL 2019 2A A2 144A	329,922	$330,064	$329,284
NAVIENT STUDENT LOAN TRUST NAVSL 2019 3A A 144A	131,084	$131,375	$129,790
NAVIENT STUDENT LOAN TRUST NAVSL 2019 4A A2 144A	112,303	$111,365	$111,742
NAVIENT STUDENT LOAN TRUST NAVSL 2020 1A A1B 144A	105,708	$105,479	$105,216
NAVIENT STUDENT LOAN TRUST NAVSL 2020 2A A1B 144A	185,694	$185,024	$185,125
NAVIENT STUDENT LOAN TRUST NAVSL 2021 1A A1B 144A	106,245	$104,968	$104,218
NAVIENT STUDENT LOAN TRUST NAVSL 2021 2A A1B 144A	150,516	$148,557	$147,629
NELNET STUDENT LOAN TRUST NSLT 2020 5A A 144A	121,820	$121,670	$119,125
NEVADA POWER CO GENL REF MOR 05/41 5.45	1,026,000	$1,172,769	$928,197
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414	140,000	$162,226	$153,486
NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102	510,000	$577,505	$542,979
NEXTERA ENERGY CAPITAL COMPANY GUAR 02/28 4.85	125,000	$124,998	$124,417
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/29 4.9	690,000	$692,713	$682,485
NEXTERA ENERGY CAPITAL COMPANY GUAR 03/30 5.05	975,000	$974,041	$959,310
NEXTERA ENERGY CAPITAL COMPANY GUAR 07/27 4.625	480,000	$480,297	$479,081
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/27 4.685	2,615,000	$2,619,168	$2,609,096

NISOURCE INC SR UNSECURED 02/31 1.7	935,000	$934,689	$791,342
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608	595,000	$595,000	$512,079
NORDSON CORP SR UNSECURED 09/28 5.6	550,000	$549,950	$551,623
NORDSTROM INC SR SECURED 03/28 6.95	70,000	$71,096	$70,243
NORTHERN STATES PWR MINN 1ST MORTGAGE 11/39 5.35	1,384,000	$1,617,657	$1,279,358
NORTHERN TRUST CORP SR UNSECURED 05/30 1.95	2,810,000	$2,805,938	$2,490,099
NORTHWEST PIPELINE LLC SR UNSECURED 04/27 4	3,080,000	$3,074,997	$3,064,848
NORTHWESTERN UNIVERSITY UNSECURED 12/38 3.688	875,000	$862,171	$725,534
NORTHWESTERN UNIVERSITY UNSECURED 12/57 3.662	1,500,000	$1,459,129	$979,583
NUTRIEN LTD SR UNSECURED 05/36 5.35	900,000	$898,585	$845,327
OHIO POWER COMPANY SR UNSECURED 06/49 4	1,550,000	$1,546,790	$1,073,261
OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8	1,500,000	$1,604,975	$1,115,980
ONEOK LLC COMPANY GUAR 03/29 4.35	1,150,000	$1,148,968	$1,120,152
ONEOK LLC COMPANY GUAR 09/33 6.05	1,580,000	$1,579,735	$1,575,454
ONEOK LLC COMPANY GUAR 09/53 6.625	725,000	$677,899	$710,326
ORACLE CORP SR UNSECURED 02/31 4.95	250,000	$249,634	$233,202
ORACLE CORP SR UNSECURED 02/36 5.7	225,000	$224,534	$198,878
ORACLE CORP SR UNSECURED 02/46 6.55	540,000	$539,533	$455,275
ORACLE CORP SR UNSECURED 02/56 6.7	965,000	$950,629	$802,571
ORACLE CORP SR UNSECURED 02/66 6.85	675,000	$673,722	$553,530
ORACLE CORP SR UNSECURED 05/33 5.35	675,000	$664,034	$613,423
ORACLE CORP SR UNSECURED 07/46 4	510,000	$352,504	$307,622
ORACLE CORP SR UNSECURED 08/28 4.8	250,000	$249,904	$245,630
ORACLE CORP SR UNSECURED 09/29 4.2	550,000	$539,625	$519,675
ORACLE CORP SR UNSECURED 11/37 3.8	810,000	$608,129	$586,466
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95	2,575,000	$2,076,933	$1,951,120
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 12/47 3.95	2,525,000	$1,932,199	$1,671,547
PECO ENERGY CO 1ST MORTGAGE 06/50 2.8	330,000	$329,717	$185,114
PENTAIR FINANCE SARL COMPANY GUAR 07/29 4.5	2,990,000	$2,984,194	$2,899,277
PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375	470,000	$331,817	$363,008
PETROLEOS MEXICANOS COMPANY GUAR 01/50 7.69	2,695,000	$2,107,275	$2,261,375
PETROLEOS MEXICANOS COMPANY GUAR 02/32 6.7	5,420,000	$5,067,347	$5,221,349
PETROLEOS MEXICANOS COMPANY GUAR 02/48 6.35	80,000	$55,769	$59,274
PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625	660,000	$547,783	$590,538
PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5	155,000	$114,767	$127,161
PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5	1,000,000	$936,232	$722,890
PETROLEOS MEXICANOS COMPANY GUAR 09/47 6.75	1,540,000	$1,247,917	$1,187,417
PHILIP MORRIS INTL INC SR UNSECURED 02/29 4.875	180,000	$180,726	$178,133
PHILIP MORRIS INTL INC SR UNSECURED 02/30 5.125	8,050,000	$8,015,129	$7,943,024
PHILIP MORRIS INTL INC SR UNSECURED 02/31 5.125	125,000	$126,353	$122,650
PHILIP MORRIS INTL INC SR UNSECURED 02/33 5.375	275,000	$278,987	$268,486
PHILIP MORRIS INTL INC SR UNSECURED 11/29 5.625	100,000	$102,607	$100,450
PHILIP MORRIS INTL INC SR UNSECURED 11/32 5.75	120,000	$124,382	$119,806
PILGRIM S PRIDE CORP COMPANY GUAR 03/32 3.5	760,000	$707,682	$664,059
PILGRIM S PRIDE CORP COMPANY GUAR 07/33 6.25	1,459,000	$1,506,240	$1,443,861
PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR	2,615,000	$2,615,000	$2,625,703
PRES + FELLOWS OF HARVAR UNSECURED 07/56 3.3	1,330,000	$1,209,366	$809,361
PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625	1,190,000	$1,560,618	$1,152,774
PRIVATE EXPORT FUNDING GOVT GUARANT 09/33 5.15	1,655,000	$1,650,491	$1,624,395
PROGRESSIVE CORP SR UNSECURED 03/36 5.15	2,345,000	$2,337,705	$2,192,885
PROLOGIS LP SR UNSECURED 02/31 1.75	1,090,000	$955,519	$928,235
PROLOGIS LP SR UNSECURED 04/30 2.25	2,085,000	$2,087,552	$1,863,511
PROSUS NV SR UNSECURED 144A 01/30 3.68	740,000	$698,653	$690,370
PROSUS NV SR UNSECURED 144A 01/32 4.193	470,000	$438,022	$427,115
PROSUS NV SR UNSECURED 144A 01/52 4.987	395,000	$321,723	$283,360
PROSUS NV SR UNSECURED 144A 07/31 3.061	1,940,000	$1,732,224	$1,694,554
PROSUS NV SR UNSECURED 144A 07/36 5.873	700,000	$700,000	$664,730
PROVINCE OF ALBERTA SR UNSECURED 03/28 3.3	175,000	$174,948	$171,209
PROVINCE OF ALBERTA SR UNSECURED 07/30 1.3	500,000	$495,152	$434,552
PUB SVC NEW HAMP 1ST MORTGAGE 10/33 5.35	1,570,000	$1,578,981	$1,524,114
PUBLIC SERVICE COLORADO 1ST MORTGAGE 06/36 5.05	2,560,000	$2,554,134	$2,366,666
PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 05/29 3.2	2,780,000	$2,776,813	$2,635,726

PUBLIC SERVICE ELECTRIC 1ST MORTGAGE 12/47 3.6	1,370,000	$1,382,182	$923,378
PUBLIC SERVICE ELECTRIC SECURED 03/33 4.65	1,570,000	$1,568,998	$1,473,325
PUBLIC STORAGE OP CO COMPANY GUAR 11/31 2.25	1,735,000	$1,734,748	$1,475,619
PUGET ENERGY INC SR SECURED 03/35 5.725	4,625,000	$4,663,844	$4,410,824
QUANTA SERVICES INC SR UNSECURED 01/31 4.5	2,495,000	$2,489,631	$2,376,814
QUANTA SERVICES INC SR UNSECURED 08/36 5.55	5,790,000	$5,772,612	$5,496,048
REALTY INCOME CORP SR UNSECURED 01/31 3.25	2,320,000	$2,364,978	$2,109,424
REALTY INCOME CORP SR UNSECURED 03/33 1.8	150,000	$148,724	$118,196
REALTY INCOME CORP SR UNSECURED 12/32 2.85	2,160,000	$2,223,807	$1,828,938
RELX CAPITAL INC COMPANY GUAR 03/35 5.25	325,000	$324,448	$307,822
RELX CAPITAL INC COMPANY GUAR 05/32 4.75	815,000	$810,546	$776,623
REPUBLIC OF COLOMBIA SR UNSECURED 01/29 5.375	225,000	$223,682	$219,893
REPUBLIC OF COLOMBIA SR UNSECURED 01/31 6.125	675,000	$672,906	$650,498
REPUBLIC OF COLOMBIA SR UNSECURED 04/30 7.375	450,000	$448,270	$458,100
REPUBLIC OF COLOMBIA SR UNSECURED 11/36 7.75	450,000	$444,764	$447,030
REPUBLIC OF INDONESIA SR UNSECURED 03/32 3.55	1,000,000	$942,344	$897,168
REPUBLIC OF PANAMA SR UNSECURED 03/28 3.875	1,000,000	$1,007,854	$974,000
REPUBLIC OF PANAMA SR UNSECURED 04/50 4.5	410,000	$408,488	$292,125
REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3	670,000	$747,701	$453,590
REPUBLIC OF PERU SR UNSECURED 01/31 2.783	827,000	$828,290	$733,301
REPUBLIC OF PHILIPPINES SR UNSECURED 02/35 5.5	1,725,000	$1,719,525	$1,656,542
REPUBLIC OF POLAND BONDS 02/35 5.375	2,455,000	$2,439,200	$2,337,909
REPUBLIC OF POLAND SR UNSECURED 04/36 5.375	2,375,000	$2,369,755	$2,228,245
REYNOLDS AMERICAN INC COMPANY GUAR 08/35 5.7	1,748,000	$1,627,099	$1,694,411
RICE UNIVERSITY UNSECURED 11/47 3.567	1,500,000	$1,424,975	$1,030,197
RIO TINTO FIN USA PLC COMPANY GUAR 03/35 5.25	275,000	$273,629	$263,543
ROGERS COMMUNICATIONS IN COMPANY GUAR 02/34 5.3	3,270,000	$3,247,401	$3,059,688
ROPER TECHNOLOGIES INC SR UNSECURED 09/27 1.4	1,600,000	$1,599,683	$1,544,820
ROYAL BANK OF CANADA SR UNSECURED 08/31 VAR	1,485,000	$1,471,782	$1,429,828
ROYAL BANK OF CANADA SR UNSECURED 11/31 VAR	3,605,000	$3,605,000	$3,414,601
ROYAL CARIBBEAN CRUISES SR UNSECURED 05/33 4.75	1,175,000	$1,171,773	$1,079,769
RPM INTERNATIONAL INC SR UNSECURED 01/32 2.95	1,400,000	$1,398,243	$1,220,287
RTX CORP SR UNSECURED 03/31 6	195,000	$204,066	$198,260
RTX CORP SR UNSECURED 03/34 6.1	215,000	$228,295	$218,259
RTX CORP SR UNSECURED 11/28 4.125	1,155,000	$1,154,914	$1,127,286
SALESFORCE INC SR UNSECURED 03/33 5.2	350,000	$349,279	$335,029
SALESFORCE INC SR UNSECURED 03/36 5.55	350,000	$349,897	$329,752
SALESFORCE INC SR UNSECURED 03/46 6.4	550,000	$549,032	$515,888
SALESFORCE INC SR UNSECURED 03/56 6.55	1,165,000	$1,164,092	$1,080,664
SALESFORCE INC SR UNSECURED 03/66 6.7	870,000	$869,277	$821,123
SALESFORCE INC SR UNSECURED 09/31 4.9	175,000	$174,696	$168,083
SALLIE MAE RESECURITIZATION FF SLMR 2026 1A 78A5 144A	899,056	$885,797	$869,937
SALLIE MAE RESECURITIZATION FF SLMR 2026 2A 676A 144A	2,054,392	$1,989,850	$1,973,274
SANDS CHINA LTD SR UNSECURED 08/28 5.4	1,082,000	$1,052,073	$1,075,433
SANTANDER DRIVE AUTO RECEIVABL SDART 2022 7 C	1,309,764	$1,326,765	$1,320,664
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 1 C	255,314	$255,290	$255,767
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 2 C	1,402,935	$1,391,955	$1,409,158
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 3 C	1,302,827	$1,302,702	$1,312,348
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 4 C	2,500,000	$2,499,596	$2,524,045
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 5 C	3,900,000	$3,899,983	$3,952,751
SANTANDER DRIVE AUTO RECEIVABL SDART 2023 6 B	648,520	$648,452	$651,181
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 2 C	1,500,000	$1,499,909	$1,509,178
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 3 C	5,000,000	$4,999,689	$5,030,140
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 4 C	3,100,000	$3,099,598	$3,094,652
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 5 C	2,500,000	$2,499,853	$2,494,896
SANTANDER DRIVE AUTO RECEIVABL SDART 2025 1 C	5,400,000	$5,398,956	$5,398,891
SANTANDER DRIVE AUTO RECEIVABL SDART 2025 2 C	6,715,000	$6,714,376	$6,705,849
SANTANDER UK GROUP HLDGS SR UNSECURED 09/29 VAR	1,045,000	$1,045,000	$1,019,021
SBA COMMUNICATIONS CORP SR UNSECURED 01/30 4.875	475,000	$471,994	$460,747
SBA COMMUNICATIONS CORP SR UNSECURED 07/31 5.15	400,000	$396,470	$383,483
SBA COMMUNICATIONS CORP SR UNSECURED 07/33 5.45	175,000	$173,161	$166,670
SBA POOL 530851 SBA 07/35 FLOATING VAR	386,566	$414,506	$408,788

SBA POOL 530866 SBA 07/35 FLOATING VAR	597,833	$666,395	$668,197
SBA POOL 530867 SBA 07/35 FLOATING VAR	719,756	$823,090	$824,352
SBA POOL 530868 SBA 07/35 FLOATING VAR	322,658	$353,922	$352,109
SBA POOL 530869 SBA 05/35 FLOATING VAR	103,154	$114,495	$114,560
SBA POOL 530941 SBA 09/35 FLOATING VAR	712,453	$795,789	$794,570
SBA POOL 530944 SBA 02/36 FLOATING VAR	629,570	$738,024	$742,428
SBA POOL 530990 SBA 10/35 FLOATING VAR	401,614	$445,062	$443,578
SBA POOL 530991 SBA 12/35 FLOATING VAR	381,702	$419,529	$417,967
SBA POOL 530992 SBA 12/35 FLOATING VAR	697,640	$778,090	$776,907
SBA POOL 530993 SBA 12/35 FLOATING VAR	239,079	$274,410	$275,164
SBA POOL 531022 SBA 02/36 FLOATING VAR	116,137	$136,771	$138,222
SBA POOL 531025 SBA 01/36 FLOATING VAR	1,189,761	$1,320,131	$1,315,891
SBA POOL 531051 SBA 02/36 FLOATING VAR	281,790	$317,152	$315,335
SBA POOL 531052 SBA 02/36 FLOATING VAR	722,260	$802,682	$799,385
SBA POOL 531213 SBA 09/36 FLOATING VAR	1,561,733	$1,759,909	$1,765,667
SBA POOL 531214 SBA 09/36 FLOATING VAR	127,083	$142,320	$142,938
SBA POOL 540037 SBA 07/32 FLOATING VAR	201,014	$221,017	$215,419
SENTARA HEALTHCARE SR UNSECURED 11/51 2.927	3,300,000	$3,382,421	$1,903,013
SERVICENOW INC SR UNSECURED 05/36 5.4	735,000	$728,861	$692,017
SHERWIN WILLIAMS CO SR UNSECURED 08/30 4.5	1,190,000	$1,200,991	$1,143,841
SLM STUDENT LOAN TRUST SLMA 2004 3A A6A 144A	90,581	$89,588	$89,711
SLM STUDENT LOAN TRUST SLMA 2004 8A A6 144A	167,002	$165,563	$165,521
SLM STUDENT LOAN TRUST SLMA 2007 6 A5	108,049	$104,849	$104,883
SLM STUDENT LOAN TRUST SLMA 2012 5 A3	208,097	$206,790	$207,363
SMB PRIVATE EDUCATION LOAN TRU SMB 2022 D A1A 144A	340,980	$342,019	$324,958
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 B A1A 144A	389,191	$383,975	$367,093
SMB PRIVATE EDUCATION LOAN TRU SMB 2023 D A1A 144A	364,603	$376,545	$365,115
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 A A1A 144A	956,318	$960,186	$927,434
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 C A1A 144A	86,556	$87,586	$83,805
SMB PRIVATE EDUCATION LOAN TRU SMB 2024 E A1A 144A	178,151	$177,989	$172,512
SOLVENTUM CORP SR UNSECURED 03/29 5.4	1,838,000	$1,882,645	$1,835,211
SOUTHERN CAL EDISON 1ST MORTGAGE 02/51 2.95	2,350,000	$2,335,837	$1,261,253
SOUTHERN CAL EDISON 1ST MORTGAGE 06/31 5.45	1,110,000	$1,109,633	$1,086,414
SOUTHERN CO JR SUBORDINA 08/27 5.113	590,000	$591,624	$590,796
SOUTHERN CO SR UNSECURED 03/28 1.75	325,000	$313,674	$308,964
SOUTHERN CO SR UNSECURED 06/28 4.85	330,000	$331,711	$327,707
SOUTHERN COPPER CORP SR UNSECURED 06/36 5.35	3,230,000	$3,223,706	$3,003,254
SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125	1,950,000	$1,978,181	$1,950,009
STANFORD HEALTH CARE UNSECURED 11/48 3.795	1,750,000	$1,745,433	$1,219,992
STEEL DYNAMICS INC SR UNSECURED 04/30 3.45	5,080,000	$5,287,327	$4,722,442
STRYKER CORP SR UNSECURED 02/30 4.85	6,620,000	$6,611,870	$6,486,976
SUMITOMO MITSUI FINL GRP SR UNSECURED 01/32 VAR	430,000	$430,000	$408,074
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/32 VAR	1,015,000	$1,015,000	$974,881
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/33 VAR	5,325,000	$5,325,000	$5,078,227
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/34 VAR	400,000	$400,000	$379,063
SUN COMMUNITIES OPER LP COMPANY GUAR 07/31 2.7	2,720,000	$2,712,605	$2,363,947
SYNOPSYS INC SR UNSECURED 04/30 4.85	775,000	$771,366	$755,447
SYNOPSYS INC SR UNSECURED 04/32 5	300,000	$299,415	$287,820
SYSCO HOLD/SYSC CORP COMPANY GUAR 10/56 VAR	250,000	$250,000	$249,691
T MOBILE USA INC COMPANY GUAR 01/33 5.2	95,000	$95,637	$91,452
T MOBILE USA INC COMPANY GUAR 02/31 2.55	515,000	$475,978	$452,100
T MOBILE USA INC COMPANY GUAR 04/29 3.375	765,000	$736,941	$728,325
T MOBILE USA INC COMPANY GUAR 04/30 3.875	715,000	$692,700	$674,601
T MOBILE USA INC COMPANY GUAR 04/31 3.5	390,000	$366,373	$355,279
TARGA RESOURCES CORP COMPANY GUAR 02/35 5.5	1,678,000	$1,677,214	$1,598,898
TARGA RESOURCES CORP COMPANY GUAR 04/31 4.35	470,000	$459,405	$444,150
TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2	5,180,000	$5,160,835	$5,189,119
TARGA RESOURCES CORP COMPANY GUAR 09/30 4.9	1,460,000	$1,464,033	$1,418,728
TENN VAL AUTH CPN STRIP BONDS 07/34 0.00000	140,000	$97,321	$90,810
TENN VALLEY AUTHORITY SR UNSECURED 02/55 5.25	760,000	$749,009	$670,546
TEXAS ST PRIV ACTIVITY BOND SU TXSTRN 12/49 FIXED 3.922	500,000	$509,495	$365,841
TIME WARNER CABLE LLC SR SECURED 05/37 6.55	160,000	$155,119	$144,938

TIME WARNER CABLE LLC SR SECURED 06/39 6.75	425,000	$416,791	$379,153
TIME WARNER CABLE LLC SR SECURED 07/38 7.3	830,000	$875,169	$784,591
TOLL BROS FINANCE CORP COMPANY GUAR 02/28 4.35	4,250,000	$4,311,220	$4,201,751
TOLL BROS FINANCE CORP COMPANY GUAR 03/27 4.875	3,320,000	$3,313,399	$3,314,162
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A3	316,270	$317,561	$316,790
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A4	175,000	$175,913	$174,561
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A3	162,724	$162,457	$162,450
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A3	369,531	$369,522	$369,413
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 C A4	986,000	$985,754	$961,245
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/34 4.8	2,020,000	$2,018,286	$1,900,184
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/29 5.05	5,300,000	$5,293,693	$5,263,039
TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/32 4.65	135,000	$135,507	$127,855
TRANSCANADA TRUST COMPANY GUAR 03/77 VAR	1,075,000	$1,054,569	$1,070,926
TRANSCANADA TRUST COMPANY GUAR 09/79 VAR	740,000	$712,723	$723,523
TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25	1,835,000	$1,714,061	$1,696,623
TRUIST FINANCIAL CORP JR SUBORDINA 12/99 VAR	585,000	$585,000	$583,430
TRUIST FINANCIAL CORP SR UNSECURED 01/30 VAR	1,675,000	$1,675,000	$1,668,889
TRUIST FINANCIAL CORP SR UNSECURED 10/29 VAR	1,210,000	$1,210,079	$1,247,715
TRUSTEES PRINCETON UNIV UNSECURED 07/50 2.516	1,175,000	$1,198,282	$659,601
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C6 A4	2,276,071	$2,294,969	$2,244,427
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C7 A3	7,364,526	$7,422,905	$7,245,354
UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C9 A3	1,781,133	$1,795,679	$1,742,196
UBS GROUP AG SR UNSECURED 144A 01/34 VAR	1,140,000	$1,180,437	$1,129,598
UBS GROUP AG SR UNSECURED 144A 08/32 VAR	375,000	$375,000	$353,710
UBS GROUP AG SR UNSECURED 144A 09/30 VAR	340,000	$345,926	$339,245
UBS GROUP AG SR UNSECURED 144A 09/34 VAR	740,000	$740,405	$727,894
ULTRAPAR INTERNATIONL SA COMPANY GUAR 144A 10/26 5.25	535,000	$534,989	$534,230
UNICREDIT SPA SUBORDINATED 144A 04/34 VAR	1,485,000	$1,530,133	$1,521,262
UNICREDIT SPA SUBORDINATED 144A 06/35 VAR	770,000	$750,171	$747,099
UNITED MEXICAN STATES SR UNSECURED 01/40 6.05	2,230,000	$2,268,876	$1,992,505
UNITED MEXICAN STATES SR UNSECURED 02/34 3.5	1,040,000	$1,036,286	$842,400
UNITED MEXICAN STATES SR UNSECURED 03/31 4.75	875,000	$855,518	$827,138
UNITED MEXICAN STATES SR UNSECURED 05/37 6.875	2,740,000	$2,730,247	$2,682,049
UNITED MEXICAN STATES SR UNSECURED 09/35 5.625	4,380,000	$4,351,508	$3,998,940
UNITEDHEALTH GROUP INC SR UNSECURED 01/32 4.95	300,000	$300,823	$290,369
UNITEDHEALTH GROUP INC SR UNSECURED 04/33 4.5	305,000	$303,209	$283,571
UNITEDHEALTH GROUP INC SR UNSECURED 04/64 5.5	2,540,000	$2,534,351	$2,136,209
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	1,050,000	$1,047,113	$730,632
UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75	280,000	$265,338	$217,375
UNIV OF NOTRE DAME UNSECURED 02/48 3.394	2,090,000	$2,078,778	$1,406,640
UNIV OF VIRGINIA VA UNIV REVEN UNIHGR 09/17 FIXED 4.179	1,000,000	$963,665	$657,129
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/20 3.226	740,000	$732,806	$376,810
UNIV SOUTHERN CALIFORNIA SR UNSECURED 10/50 2.805	1,700,000	$1,742,573	$972,233
UNIV SOUTHERN CALIFORNIA UNSECURED 10/39 3.028	1,000,000	$931,393	$764,820
UNUM GROUP SR UNSECURED 03/28 7.25	65,000	$66,799	$66,400
UNUM GROUP SR UNSECURED 12/28 6.75	30,000	$30,944	$30,665
US BANCORP SR UNSECURED 01/30 VAR	440,000	$440,000	$438,892
US BANCORP SR UNSECURED 01/35 VAR	585,000	$611,217	$569,321
US TREASURY N/B 01/28 3.5	9,800,000	$9,738,441	$9,643,047
US TREASURY N/B 01/31 3.75	3,217,000	$3,206,522	$3,054,391
US TREASURY N/B 01/32 4.375	3,250,000	$3,234,984	$3,140,186
US TREASURY N/B 01/33 4	16,210,000	$15,946,281	$15,209,539
US TREASURY N/B 02/29 2.625	3,100,000	$3,135,639	$2,941,246
US TREASURY N/B 02/29 4.25	5,000,000	$5,002,095	$4,923,242
US TREASURY N/B 02/31 1.125	3,000,000	$2,933,662	$2,544,375
US TREASURY N/B 02/32 1.875	1,750,000	$1,659,893	$1,486,270
US TREASURY N/B 02/33 3.5	1,475,000	$1,443,040	$1,343,402
US TREASURY N/B 02/33 3.75	6,000,000	$5,891,123	$5,545,313
US TREASURY N/B 02/34 4	2,750,000	$2,685,590	$2,548,799
US TREASURY N/B 02/35 4.625	1,850,000	$1,907,670	$1,773,182
US TREASURY N/B 02/36 4.125	1,650,000	$1,610,361	$1,511,555
US TREASURY N/B 02/49 3	27,375,000	$20,959,735	$18,056,807

US TREASURY N/B 02/55 4.625	473,000	$462,065	$404,692
US TREASURY N/B 02/56 4.75	465,000	$449,679	$406,294
US TREASURY N/B 03/28 3.625	1,000,000	$999,540	$983,242
US TREASURY N/B 03/28 3.875	66,070,000	$66,043,404	$65,202,831
US TREASURY N/B 03/29 2.375	54,890,000	$52,769,503	$51,598,744
US TREASURY N/B 03/33 4.25	8,585,000	$8,587,347	$8,159,774
US TREASURY N/B 04/28 3.5	5,000,000	$4,950,844	$4,901,367
US TREASURY N/B 04/28 3.75	17,895,000	$17,776,476	$17,607,002
US TREASURY N/B 04/29 4.625	5,000,000	$5,009,689	$4,961,328
US TREASURY N/B 04/31 3.875	3,000,000	$2,983,877	$2,855,391
US TREASURY N/B 04/31 4.625	3,000,000	$3,026,659	$2,946,094
US TREASURY N/B 04/33 4.125	8,000,000	$7,925,018	$7,540,625
US TREASURY N/B 05/28 2.875	3,500,000	$3,506,152	$3,394,590
US TREASURY N/B 05/28 3.625	2,500,000	$2,492,503	$2,452,344
US TREASURY N/B 05/28 4	690,000	$689,428	$680,836
US TREASURY N/B 05/31 4.125	4,392,000	$4,388,676	$4,220,952
US TREASURY N/B 05/32 2.875	2,000,000	$1,905,059	$1,781,953
US TREASURY N/B 05/33 3.375	2,000,000	$1,939,591	$1,800,625
US TREASURY N/B 05/35 4.25	7,699,000	$7,672,907	$7,168,792
US TREASURY N/B 05/42 3.25	11,400,000	$9,282,095	$8,649,750
US TREASURY N/B 05/43 3.875	7,770,000	$7,099,308	$6,313,125
US TREASURY N/B 05/45 5	8,231,000	$8,429,935	$7,605,637
US TREASURY N/B 05/51 2.375	18,575,000	$11,802,689	$10,430,298
US TREASURY N/B 05/52 2.875	4,735,000	$3,704,606	$2,944,393
US TREASURY N/B 05/54 4.625	2,775,500	$2,855,353	$2,376,739
US TREASURY N/B 05/55 4.75	4,810,000	$4,639,248	$4,201,610
US TREASURY N/B 05/56 5	790,000	$774,746	$719,147
US TREASURY N/B 06/28 1.25	3,000,000	$2,863,606	$2,821,289
US TREASURY N/B 06/29 3.25	9,000,000	$8,803,882	$8,606,953
US TREASURY N/B 06/30 3.75	5,500,000	$5,440,197	$5,260,234
US TREASURY N/B 06/30 3.875	19,065,000	$18,984,318	$18,319,529
US TREASURY N/B 06/31 4.125	2,211,000	$2,185,036	$2,123,510
US TREASURY N/B 07/27 2.75	685,000	$680,120	$675,030
US TREASURY N/B 07/28 4.125	6,000,000	$5,989,006	$5,925,000
US TREASURY N/B 07/28 4.25	824,000	$825,218	$815,277
US TREASURY N/B 07/30 3.875	5,000,000	$4,942,317	$4,799,609
US TREASURY N/B 07/31 4.375	4,000,000	$4,008,377	$3,880,938
US TREASURY N/B 08/27 3.125	1,750,000	$1,734,204	$1,727,346
US TREASURY N/B 08/27 3.625	1,950,000	$1,950,000	$1,933,871
US TREASURY N/B 08/28 2.875	3,000,000	$2,997,615	$2,894,414
US TREASURY N/B 08/28 4.375	4,000,000	$3,982,888	$3,964,531
US TREASURY N/B 08/29 1.625	6,500,000	$6,257,362	$5,927,188
US TREASURY N/B 08/30 4.125	10,000,000	$9,841,839	$9,675,781
US TREASURY N/B 08/31 1.25	6,000,000	$5,960,305	$5,017,031
US TREASURY N/B 08/32 2.75	2,350,000	$2,189,890	$2,068,459
US TREASURY N/B 08/33 3.875	50,300,000	$50,038,393	$46,545,183
US TREASURY N/B 08/33 4.5	2,500,000	$2,482,901	$2,403,125
US TREASURY N/B 08/34 3.875	4,350,000	$4,355,414	$3,973,793
US TREASURY N/B 08/35 4.25	6,000,000	$5,926,012	$5,575,313
US TREASURY N/B 08/43 3.625	18,340,000	$18,334,828	$14,348,184
US TREASURY N/B 08/44 4.125	7,700,000	$6,933,895	$6,384,383
US TREASURY N/B 08/49 2.25	26,250,000	$17,958,406	$14,696,924
US TREASURY N/B 08/53 4.125	7,285,000	$6,607,033	$5,736,653
US TREASURY N/B 08/54 4.25	1,435,000	$1,314,159	$1,152,933
US TREASURY N/B 09/32 3.875	8,740,000	$8,715,212	$8,175,997
US TREASURY N/B 10/27 3.875	4,000,000	$3,988,079	$3,970,301
US TREASURY N/B 10/29 4.125	6,500,000	$6,481,807	$6,340,293
US TREASURY N/B 10/30 3.625	2,510,000	$2,507,599	$2,379,500
US TREASURY N/B 10/30 4.875	6,000,000	$6,113,040	$5,962,969
US TREASURY N/B 10/31 4.125	17,000,000	$17,024,713	$16,273,516
US TREASURY N/B 11/26 1.25	5,984,800	$5,952,395	$5,956,466
US TREASURY N/B 11/27 3.375	31,915,000	$31,841,850	$31,443,755

US TREASURY N/B 11/28 1.5	6,630,500	$6,238,369	$6,172,063
US TREASURY N/B 11/28 3.125	21,500,000	$21,451,073	$20,742,461
US TREASURY N/B 11/29 1.75	5,000,000	$4,899,079	$4,538,086
US TREASURY N/B 11/30 0.875	7,158,300	$6,200,843	$6,056,872
US TREASURY N/B 11/31 1.375	3,000,000	$2,720,875	$2,501,250
US TREASURY N/B 11/32 3.75	16,000,000	$15,835,545	$14,833,750
US TREASURY N/B 11/32 4.125	9,260,400	$9,219,477	$8,769,165
US TREASURY N/B 11/33 4.5	14,000,000	$13,769,990	$13,433,438
US TREASURY N/B 11/34 4.25	46,330,000	$45,043,908	$43,340,267
US TREASURY N/B 11/35 4	8,600,000	$8,359,843	$7,816,930
US TREASURY N/B 11/39 4.375	5,631,900	$5,611,873	$5,087,630
US TREASURY N/B 11/41 2	4,658,200	$3,287,201	$2,971,058
US TREASURY N/B 11/42 4	2,585,000	$2,398,567	$2,148,680
US TREASURY N/B 11/43 3.75	3,589,400	$3,248,288	$2,847,544
US TREASURY N/B 11/43 4.75	16,045,000	$16,790,909	$14,511,950
US TREASURY N/B 11/44 3	19,970,000	$15,525,271	$13,954,818
US TREASURY N/B 11/45 3	2,742,200	$2,188,529	$1,887,833
US TREASURY N/B 11/47 2.75	2,236,700	$1,680,965	$1,430,352
US TREASURY N/B 11/49 2.375	11,700,900	$8,377,093	$6,713,391
US TREASURY N/B 11/50 1.625	32,440,000	$19,225,177	$15,161,898
US TREASURY N/B 11/51 1.875	1,526,700	$924,631	$749,693
US TREASURY N/B 11/52 4	8,855,000	$7,810,107	$6,833,915
US TREASURY N/B 11/53 4.75	40,899,000	$41,391,056	$35,732,306
US TREASURY N/B 11/54 4.5	4,780,000	$4,595,647	$4,005,491
US TREASURY N/B 11/55 4.625	300,000	$291,174	$256,664
US TREASURY N/B 12/26 1.75	15,000,000	$15,026,813	$14,911,250
US TREASURY N/B 12/27 0.625	15,000,000	$14,883,778	$14,262,891
US TREASURY N/B 12/28 3.75	1,500,000	$1,492,798	$1,463,086
US TREASURY N/B 12/29 4.375	1,500,000	$1,499,611	$1,471,992
US TREASURY N/B 12/30 3.75	2,650,000	$2,639,537	$2,518,432
US TREASURY N/B 12/31 4.5	18,825,000	$19,309,124	$18,313,195
US TREASURY N/B 12/32 3.875	8,670,000	$8,653,951	$8,085,452
US TREASURY STRIP PRINC due 02/15/2054	19,334,900	$6,003,761	$4,145,958
US TREASURY STRIP PRINC due 05/15/2056	615,000	$142,000	$119,372
US TREASURY STRIP PRINC due 11/15/2031	7,354,300	$5,914,829	$5,683,825
US TREASURY STRIP PRINC due 11/15/2040	5,257,100	$2,831,175	$2,439,597
US TREASURY STRIP PRINC due 11/15/2042	4,288,000	$2,066,067	$1,737,865
US TREASURY STRIP PRINC due 11/15/2044	3,192,700	$1,400,612	$1,140,402
US TREASURY STRIP PRINC due 11/15/2046	2,407,700	$965,273	$764,656
US TREASURY STRIP PRINC due 11/15/2048	2,036,400	$748,589	$575,726
US TREASURY STRIP PRINC due 11/15/2050	1,726,300	$589,275	$438,415
US TREASURY STRIP PRINC due 11/15/2052	1,357,500	$437,080	$308,804
US TREASURY STRIP PRINC due 11/15/2053	1,119,700	$350,464	$243,054
US TREASURY STRIP PRINC due 11/15/2055	820,000	$193,275	$161,993
US TREASURY STRIPS due 02/15/2029	15,000,000	$13,713,769	$13,335,515
US TREASURY STRIPS due 02/15/2041	9,720,000	$7,153,992	$4,332,031
US TREASURY STRIPS due 02/15/2042	6,105,000	$3,281,929	$2,545,377
US TREASURY STRIPS due 02/15/2044	1,055,000	$432,830	$386,099
US TREASURY STRIPS due 02/15/2045	16,155,000	$6,252,560	$5,554,243
US TREASURY STRIPS due 02/15/2046	8,830,000	$5,429,451	$2,862,034
US TREASURY STRIPS due 05/15/2041	6,780,000	$4,977,384	$2,974,082
US TREASURY STRIPS due 05/15/2043	75,000	$34,391	$28,818
US TREASURY STRIPS due 05/15/2044	175,000	$112,654	$63,062
US TREASURY STRIPS due 05/15/2045	2,980,000	$1,113,411	$1,009,136
US TREASURY STRIPS due 05/15/2046	875,000	$365,412	$279,412
US TREASURY STRIPS due 08/15/2041	7,525,000	$4,233,595	$3,248,707
US TREASURY STRIPS due 08/15/2043	480,000	$207,298	$181,306
US TREASURY STRIPS due 08/15/2044	8,530,000	$4,851,325	$3,026,477
US TREASURY STRIPS due 08/15/2045	4,990,000	$1,898,123	$1,664,166
US TREASURY STRIPS due 11/15/2027	6,314,000	$6,009,590	$5,995,889
US TREASURY STRIPS due 11/15/2029	7,040,600	$6,145,367	$6,019,530
US TREASURY STRIPS due 11/15/2033	7,706,500	$5,662,741	$5,312,635

US TREASURY STRIPS due 11/15/2034	7,527,800	$5,282,397	$4,903,261
US TREASURY STRIPS due 11/15/2035	7,317,300	$4,800,314	$4,501,837
US TREASURY STRIPS due 11/15/2036	6,983,100	$4,440,874	$4,063,321
US TREASURY STRIPS due 11/15/2037	6,614,000	$4,018,026	$3,624,720
US TREASURY STRIPS due 11/15/2038	6,186,500	$3,577,509	$3,187,864
US TREASURY STRIPS due 11/15/2040	9,955,000	$7,269,003	$4,519,174
US TREASURY STRIPS due 11/15/2041	1,435,000	$709,265	$609,010
US TREASURY STRIPS due 11/15/2042	7,715,000	$5,224,896	$3,060,142
US TREASURY STRIPS due 11/15/2045	4,715,000	$2,907,277	$1,550,538
US TSY INFL IX N/B 02/53 1.5	1,628,858	$1,414,812	$1,103,659
US TSY INFL IX N/B 02/54 2.125	129,476	$120,152	$101,118
US TSY INFL IX N/B 02/55 2.375	834,936	$795,126	$686,315
US TSY INFL IX N/B 02/56 2.375	55,638	$50,385	$45,708
US TSY INFL IX N/B 04/31 1.25	7,258,828	$6,976,688	$6,813,343
UTAH ACQUISITION SUB COMPANY GUAR 06/46 5.25	1,720,000	$1,869,703	$1,373,913
VALERO ENERGY CORP SR UNSECURED 12/31 2.8	2,380,000	$2,376,708	$2,073,310
VENTAS REALTY LP COMPANY GUAR 02/36 5	4,445,000	$4,424,912	$4,087,632
VENTAS REALTY LP COMPANY GUAR 09/31 2.5	2,665,000	$2,385,283	$2,287,072
VERIZON COMMUNICATIONS JR SUBORDINA 02/57 VAR	300,000	$300,000	$289,658
VERIZON COMMUNICATIONS JR SUBORDINA 05/56 VAR	200,000	$200,000	$186,578
VERIZON COMMUNICATIONS JR SUBORDINA 05/58 VAR	275,000	$275,000	$259,413
VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75	400,000	$353,868	$341,284
VERIZON COMMUNICATIONS SR UNSECURED 01/33 4.75	175,000	$174,552	$164,312
VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55	2,943,000	$2,916,135	$2,586,271
VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85	880,000	$878,302	$571,686
VERIZON COMMUNICATIONS SR UNSECURED 10/30 1.68	275,000	$239,914	$236,057
VICI PROPERTIES LP SR UNSECURED 02/28 4.75	1,675,000	$1,674,731	$1,661,069
VIRGINIA ELEC + POWER CO SR UNSECURED 08/34 5.05	927,000	$925,273	$871,304
VODAFONE GROUP PLC JR SUBORDINA 04/79 VAR	850,000	$874,815	$855,862
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A3	1,620,000	$1,619,963	$1,616,862
VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A4	575,000	$577,830	$570,247
WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR	275,000	$275,000	$274,912
WELLS FARGO + COMPANY SR UNSECURED 01/30 VAR	455,000	$458,275	$451,276
WELLS FARGO + COMPANY SR UNSECURED 01/35 VAR	665,000	$665,000	$640,925
WELLS FARGO + COMPANY SR UNSECURED 02/31 VAR	3,770,000	$3,758,130	$3,404,772
WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR	60,000	$54,702	$52,824
WELLS FARGO + COMPANY SR UNSECURED 04/28 VAR	325,000	$326,642	$326,218
WELLS FARGO + COMPANY SR UNSECURED 04/34 VAR	295,000	$297,179	$284,181
WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR	2,465,000	$2,465,000	$1,721,470
WELLS FARGO + COMPANY SR UNSECURED 05/32 VAR	450,000	$450,000	$431,721
WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR	4,095,000	$4,092,323	$4,023,090
WELLS FARGO + COMPANY SR UNSECURED 07/29 VAR	3,640,000	$3,640,000	$3,645,844
WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR	365,000	$359,932	$346,176
WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR	165,000	$154,484	$152,077
WELLS FARGO + COMPANY SR UNSECURED 12/35 VAR	3,600,000	$3,600,000	$3,383,762
WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3	550,000	$548,124	$547,182
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C41 A2	2,682,874	$2,503,613	$2,649,827
WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C42 A3	6,289,659	$6,338,844	$6,178,306
WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3	210,000	$184,090	$171,937
WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5	1,250,000	$1,311,755	$1,041,789
WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75	2,685,000	$2,684,480	$2,661,096
WILLIAMS COMPANIES INC SR UNSECURED 06/30 4.625	3,475,000	$3,470,156	$3,351,900
WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5	1,815,000	$1,752,249	$1,670,290
WORKDAY INC SR UNSECURED 04/32 3.8	2,675,000	$2,675,914	$2,418,010
WP CAREY INC SR UNSECURED 07/30 4.65	3,060,000	$3,038,334	$2,945,216
XCEL ENERGY INC SR UNSECURED 09/41 4.8	1,301,000	$1,411,966	$1,059,494
YAMANA GOLD INC COMPANY GUAR 08/31 2.63	2,900,000	$2,546,023	$2,494,830

Non-Retirement Assets

Cash and Short-Term Investments

Security Description	Par Value	Book Value	Market Value
Cash and Short-Term Investments Total		**$637,501,817**	**$637,501,815**
ANTALIS S.A due 01/04/2027	7,500,000	$7,420,833	$7,420,833
AUST + NEW ZEA due 04/02/2027	6,000,000	$6,000,000	$6,000,000
BANK MONTREAL CHICAGO BRH 09/27 1 due 09/20/2027	6,250,000	$6,250,000	$6,250,000
BANK NEW YORK MELLON CORP due 09/29/2027	3,500,000	$3,500,000	$3,500,000
BANK OF NOVA SCOTIA/THE due 04/08/2027	2,500,000	$2,500,000	$2,500,000
BARCLAYS BK PLC due 11/06/2026	7,000,000	$6,972,630	$6,972,630
BARCLAYS BK PLC NEW YORK BRH I 11/26 FIXED 3.95	5,000,000	$5,000,000	$5,000,000
BARCLAYS CAP TRI PARTY A due 10/01/2026	5,000,000	$5,000,000	$5,000,000
BEDFORD ROW FDG CORP due 12/14/2026	5,000,000	$5,000,000	$5,000,000
BENNINGTON SARK CAP CO due 11/05/2026	5,000,000	$4,980,313	$4,980,313
BNK OF NOVA SCOTIA NY TRI A R TRI A REPO due 10/01/2026	35,000,000	$35,000,000	$35,000,000
BRIGANTINE FDG CO LLC DISC COM 11/26 ZCP due 11/24/2026	5,000,000	$4,969,850	$4,969,850
BRIGANTINE FDG CO LLC DISC COM 12/26 ZCP due 12/03/2026	5,000,000	$4,964,300	$4,964,300
BRITANNIA FDG CO LLC IAM COML due 04/09/2027	2,500,000	$2,500,000	$2,500,000
CITIGROUP TRI PARTY C REPO due 10/01/2026	30,000,000	$30,000,000	$30,000,000
COLLAT COMM PAPER V CO 02/27 VAR due 02/22/2027	4,500,000	$4,500,000	$4,500,000
COLLAT COMM PAPER V CO due 02/10/2027	6,000,000	$6,000,000	$6,000,000
COMMONWEALTH BK AUSTRALIA 02/27 VAR due 02/22/2027	5,000,000	$5,000,000	$5,000,000
CONCORD MINUTEMEN CAP due 11/23/2026	5,000,000	$5,000,000	$5,000,000
CREDIT INDL ET COML INSTL CTF due 04/27/2027	3,000,000	$3,000,000	$3,000,000
DEUTSCHE TRI PARTY A REPO due 10/01/2026	25,000,000	$25,000,000	$25,000,000
DNB NOR BANK ASA due 02/22/2027	4,000,000	$3,936,640	$3,936,640
ENDEAVOUR FDG CO LLC due 01/14/2027	5,000,000	$4,940,208	$4,940,208
EURO CURRENCY	-51	-$55	-$57
FALCON ASSET FDG CALL FLTG due 01/20/2027	5,000,000	$5,000,000	$5,000,000
FASTNET FDG CO LLC DISC COML P due 03/29/2027	6,000,000	$5,865,153	$5,865,153
FASTNET FDG CO LLC DISC COML P due 10/07/2026	5,000,000	$4,996,650	$4,996,650
FEDERAL HOME LOAN BANK due 01/20/2027	7,500,000	$7,500,000	$7,500,000
FEDERAL HOME LOAN BANK due 02/25/2027	8,000,000	$8,000,000	$8,000,000
FEDERAL HOME LOAN BANK due 03/30/2027	10,000,000	$10,000,000	$10,000,000
FEDERAL HOME LOAN BANK due 06/15/2027	10,000,000	$10,000,000	$10,000,000
FEDERAL HOME LOAN BANK due 11/23/2026	5,000,000	$5,000,000	$5,000,000
FEDERAL HOME LOAN BANK due 11/25/2026	1,800,000	$1,800,000	$1,800,000
FEDERAL HOME LOAN BANK due 12/08/2026	6,500,000	$6,500,000	$6,500,000
FEDERAL HOME LOAN BANK due 12/11/2026	7,500,000	$7,500,000	$7,500,000
FEDERAL HOME LOAN BANK due 12/24/2026	1,300,000	$1,300,000	$1,300,000
FREDDIE MAC due 06/16/2027	10,000,000	$10,002,382	$10,002,382
GOLDMAN SACS TRI PARTY A REPO due 10/01/2026	25,000,000	$25,000,000	$25,000,000
HSBC TRI PARTY A REPO due 10/01/2026	25,000,000	$25,000,000	$25,000,000
ING BK NV DISC COML PAPER due 12/18/2026	5,000,000	$4,957,642	$4,957,642
ING US FUNDING LLC due 11/02/2026	7,500,000	$7,500,000	$7,500,000
INTREPID FDG CO LLC DISC COML 01/27 ZCP	5,950,000	$5,868,968	$5,868,968
IONIC FDG LLC MCP SER 1 CL A D due 10/05/2026	5,000,000	$4,997,811	$4,997,811
IONIC FDG LLC MCP SER 1 CL A D due 10/22/2026	5,000,000	$4,988,479	$4,988,479
IONIC FDG LLC SER due 10/02/2026	3,500,000	$3,499,611	$3,499,611
IONIC FDG LLC SER II CL A DISC due 03/09/2027	3,000,000	$2,943,688	$2,943,688
JP MORGAN SEC LLC TPR C TRI PARTY REPO C due 10/01/2026	25,000,000	$25,000,000	$25,000,000
LLOYDS BANK PLC due 12/23/2026	3,000,000	$2,972,472	$2,972,472
MACQUARIE BANK LIMITED due 12/10/2026	1,900,000	$1,900,298	$1,900,298
MERRILL LYNCH TRI PARTY A REPO due 10/01/2026	25,453,000	$25,453,000	$25,453,000
NATL AUSTRALIA BK LT 02/27 VAR due 02/08/2027	8,000,000	$8,000,000	$8,000,000
NATL AUSTRALIA BK LT due 12/18/2026	7,440,000	$7,440,000	$7,440,000
NOMURA TRIPARTY A REPO due 10/01/2026	20,000,000	$20,000,000	$20,000,000
NORDEA BANK ABP due 04/21/2027	3,000,000	$3,000,000	$3,000,000
OVERSEA CHINESE BANKING CORP L due 11/04/2026	6,500,000	$6,500,000	$6,500,000

PARK AVE COLL NOTES due 04/20/2027	4,200,000	$4,200,000	$4,200,000
REGATTA FDG CO LLC DISC COML P due 01/07/2027	5,000,000	$4,942,833	$4,942,833
RELIANCE FDG CO LLC due 11/18/2026	5,000,000	$4,973,600	$4,973,600
RYL BNK OF SCOT TRI A REPO due 10/01/2026	35,000,000	$35,000,000	$35,000,000
SKANDIN ENS BANKEN AG due 04/21/2027	2,500,000	$2,500,000	$2,500,000
STATE STREET BANK + TRUST CO SHORT TERM INVESTMENT FUND	3,894,049	$3,894,049	$3,894,049
SUMITOMO MITSUI BKG CORP IAM C 12/26 VAR due 12/04/2026	5,215,000	$5,216,004	$5,216,004
SVENSKA HANDLSBNKN A due 05/20/2027	5,000,000	$4,873,271	$4,873,271
SWEDBANK AB PUBL IAM COML PAPE 02/27 VAR due 02/11/2027	5,050,000	$5,049,450	$5,049,450
SWEDBANK SPARBANKEN SVENGE due 12/23/2026	6,000,000	$5,999,864	$5,999,864
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/27 VAR due 06/11/2027	2,750,000	$2,750,000	$2,750,000
UBS AG LONDON due 03/04/2027	6,500,000	$6,500,000	$6,500,000
UBS WARBURG TRI PARTY A REPO due 10/01/2026	20,000,000	$20,000,000	$20,000,000
US DOLLAR (Incl. Pay/Rec)	-1,959,421	-$1,959,421	-$1,959,421
US TREASURY BILL due 03/04/2027	12,000,000	$11,800,766	$11,800,766
US TREASURY BILL due 10/08/2026	6,000,000	$5,995,786	$5,995,786
US TREASURY BILL due 10/15/2026	6,900,000	$6,890,323	$6,890,323
US TREASURY BILL due 11/19/2026	20,000,000	$19,900,227	$19,900,227
US TREASURY BILL due 11/24/2026	5,500,000	$5,468,279	$5,468,279
US TREASURY BILL due 12/03/2026	12,000,000	$11,920,788	$11,920,788
VERTO CAP I 144A DISC COML PAP 11/26 ZCP due 11/20/2026	3,500,000	$3,480,556	$3,480,556
VERTO CAP I COMPARTMENT E DISC 10/26 ZCP due 10/28/2026	5,000,000	$4,984,738	$4,984,738
WELLS FARGO BANK NA due 02/10/2027	4,450,000	$4,449,834	$4,449,834
WESTPAC BKG CORP IAM COML PAPE 10/26 VAR due 10/13/2026	2,750,000	$2,750,000	$2,750,000

Non-Retirement Assets

Derivatives

Security Description	Notional Value / # of Contracts	Book Value	Market Value
Derivatives Total		**$0**	**$0**
S+P500 EMINI FUT DEC26 XCME 20261218	2,750	$0	$0
US 10YR NOTE (CBT)DEC26 XCBT 20261221	10,900,000	$0	$0
US 10YR ULTRA FUT DEC26 XCBT 20261221	-1,200,000	$0	$0
US 2YR NOTE (CBT) DEC26 XCBT 20261231	56,600,000	$0	$0
US 5YR NOTE (CBT) DEC26 XCBT 20261231	40,400,000	$0	$0
US LONG BOND(CBT) DEC26 XCBT 20261221	-8,200,000	$0	$0
US ULTRA BOND CBT DEC26 XCBT 20261221	6,700,000	$0	$0

State Cash Accounts

Fixed Income Securities

Security Description	Par Value	Book Value	Market Value
Fixed Income Securities Total		**$6,192,439,352**	**$6,156,604,506**
ALBERT LEA MN ABT 02/30 FIXED 1	135,000	$121,391	$116,864
ALPHABET INC SR UNSECURED 08/28 4.5	10,000,000	$9,986,769	$9,923,949
ALPHABET INC SR UNSECURED 11/28 3.875	5,000,000	$4,996,964	$4,885,346
AMAZON.COM INC SR UNSECURED 03/31 4.25	10,566,000	$10,468,068	$10,012,269
AMAZON.COM INC SR UNSECURED 07/31 4.8	20,000,000	$19,975,639	$19,347,899
AMAZON.COM INC SR UNSECURED 11/28 3.9	25,000,000	$24,996,021	$24,384,297
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A	13,000,000	$12,998,558	$12,841,998
AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2026 1 A	26,000,000	$25,994,550	$25,872,288
AMES IA AME 06/29 FIXED 2	200,000	$189,979	$183,597
ANKENY IA ANK 06/27 FIXED 3	250,000	$250,069	$247,772
APPLE VLY MN APP 12/27 FIXED 3	190,000	$189,836	$187,447
APPLETON WI APP 04/28 FIXED 2	250,000	$243,498	$238,117
APPLETON WI APP 04/30 FIXED 2	730,000	$685,518	$652,067
APPLETON WI APP 04/31 FIXED 2	20,000	$17,743	$17,263
BALDWIN WOODVILLE WI AREA SCH BALSCD 04/34 FIXED 2	175,000	$176,807	$137,087
BARABOO WI BOO 04/27 FIXED 2.75	200,000	$200,000	$198,224
BARRON WI AREA SCH DIST BARSCD 03/33 FIXED 2	40,000	$34,875	$32,274
BAUDETTE MN BAU 02/28 FIXED 2	115,000	$114,319	$110,540
BEAUFORT SC BEA 02/27 FIXED 3	310,000	$310,893	$308,437
BEAVER DAM WI UNIF SCH DIST BEASCD 04/30 FIXED OID 3	475,000	$473,846	$455,335
BELOIT WI BLT 03/28 FIXED 2	480,000	$488,424	$462,647
BERNALILLO CNTY NM BER 08/35 FIXED 2	385,000	$395,645	$298,111
BIG LAKE MN INDEP SCH DIST 72 BIGSCD 02/29 FIXED 2	500,000	$480,088	$466,048
BIG LAKE MN INDEP SCH DIST 72 BIGSCD 02/32 FIXED 1	250,000	$208,401	$195,215
BIG LAKE MN INDEP SCH DIST 72 BIGSCD 02/38 FIXED OID 1.5	375,000	$375,000	$240,162
BIG SANDY TX INDEP SCH DIST UP BGSSCD 02/29 FIXED 3	375,000	$365,318	$363,037
BIG SANDY TX INDEP SCH DIST UP BGSSCD 02/36 FIXED 3	470,000	$460,516	$398,638
BILLINGS MT BIL 07/31 FIXED 1.1	100,000	$100,000	$83,810
BISMARCK ND PUBLIC SCH DIST 1 BISSCD 05/29 FIXED 4	440,000	$453,511	$439,382
BLACK HAWK CNTY IA BLA 06/27 FIXED 2	50,000	$49,397	$49,086
BLAINE MN BLA 02/28 FIXED 2	500,000	$485,875	$479,679
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/27 FIXED 2	210,000	$208,844	$208,154
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/29 FIXED 2	170,000	$163,118	$158,475
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/30 FIXED 2	40,000	$37,230	$36,170
BLOOMINGTON MN INDEP SCH DIST BLOSCD 02/32 FIXED OID 1	410,000	$407,586	$320,969
BMW VEHICLE LEASE TRUST BMWLT 2025 1 A2A	2,035,438	$2,035,337	$2,035,845
BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A	15,155,464	$15,155,101	$15,144,186
BMW VEHICLE OWNER TRUST BMWOT 2024 A A3	5,210,121	$5,209,707	$5,223,710
BMW VEHICLE OWNER TRUST BMWOT 2026 A A2A	28,000,000	$27,998,486	$27,892,841
BROOKLYN CENTER MN BRO 02/27 FIXED 2.25	100,000	$99,330	$99,221
BUFFALO MN INDEP SCH DIST 877 BUFSCD 02/28 FIXED 2.85	160,000	$157,634	$157,682
CALEDONIA WI CAL 04/29 FIXED 1.25	295,000	$295,437	$264,806
CAMPBELLSPORT WI SCH DIST CMPSCD 03/33 FIXED OID 3.125	300,000	$295,685	$276,463
CAPITAL ONE MULTI ASSET EXECUT COMET 2025 A1 A	21,000,000	$20,996,820	$20,510,278
CARGILL INC SR UNSECURED 144A 02/28 4.625 due 02/11/2028	7,000,000	$6,997,826	$6,968,480
CARY NC CRY 09/34 FIXED OID 1.625	2,425,000	$2,021,247	$1,877,028
CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5 due 01/07/2027	25,000,000	$24,998,461	$25,002,084
CATERPILLAR FINL SERVICE SR UNSECURED 08/29 4.65 due 08/14/2029	20,000,000	$19,995,205	$19,640,025
CHANDLER AZ CHA 07/27 FIXED 4	140,000	$141,392	$140,531
CHANDLER AZ CHA 07/29 FIXED 2.5	420,000	$410,053	$397,345
CHARLOTTE NC CHA 06/34 FIXED 2	495,000	$431,690	$403,312
CHARLOTTE NC CHA 06/38 FIXED 2	2,500,000	$2,011,440	$1,792,972
CHARLOTTE NC CHA 07/27 FIXED 5	640,000	$650,935	$646,865
CHASE ISSUANCE TRUST CHAIT 2025 A1 A	20,000,000	$19,999,690	$19,709,936
CHASKA MN CHA 02/34 FIXED OID 2.25	175,000	$155,700	$139,818

CHESTER CNTY TN CHE 06/28 FIXED 2	15,000	$14,758	$14,266
CHIPPEWA FALLS WI CPF 10/26 FIXED 2	200,000	$200,000	$200,000
CHIPPEWA VLY WI TECH CLG DIST CPVHGR 04/34 FIXED OID 1.375	160,000	$129,815	$117,280
CIRCLE PINES MN CIR 02/28 FIXED 2	210,000	$203,540	$200,804
CLACKAMAS WASHINGTON CNTYS O CLASCD 06/39 ZEROCPNOID 0	500,000	$369,535	$264,371
CLARK SKAMANIA CNTYS WA SCHD CLASCD 12/27 FIXED 2.5	200,000	$199,430	$195,284
CLEAR LAKE IA CMNTY SCH DIST CLESCD 06/31 FIXED 2	315,000	$315,000	$271,368
CLG IA CMNTY SCH DIST CLGSCD 06/28 FIXED 3.25	350,000	$350,166	$344,946
CLIVE IA CLV 06/30 FIXED 2	255,000	$260,107	$228,762
CLIVE IA CLV 06/31 FIXED 2	225,000	$228,937	$195,263
CNH EQUIPMENT TRUST CNH 2023 B A3	19,195,316	$19,194,173	$19,275,409
CNH EQUIPMENT TRUST CNH 2024 B A3	7,082,399	$7,082,042	$7,095,566
CNH EQUIPMENT TRUST CNH 2024 C A3	9,732,429	$9,731,490	$9,652,903
CNH EQUIPMENT TRUST CNH 2025 A A2A	9,008,676	$9,008,562	$8,996,908
CNH EQUIPMENT TRUST CNH 2025 A A3	42,500,000	$42,496,645	$42,116,438
CNH EQUIPMENT TRUST CNH 2025 B A2A	13,381,117	$13,380,848	$13,360,166
CNH EQUIPMENT TRUST CNH 2025 B A3	15,000,000	$14,998,470	$14,824,868
CNH EQUIPMENT TRUST CNH 2026 A A2A	26,410,527	$26,408,942	$26,253,656
CNH EQUIPMENT TRUST CNH 2026 B A2A	20,300,000	$20,299,732	$20,165,472
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/27 ZEROCPNOID 0	150,000	$148,700	$147,477
COLUMBIA HEIGHTS MN INDEP SCHD COLSCD 02/29 ZEROCPNOID 0	225,000	$209,931	$199,764
COLUMBUS WI SCH DIST COLSCD 03/32 FIXED 2	85,000	$76,794	$71,181
COON RAPIDS MN COO 02/36 FIXED OID 2.5	100,000	$101,183	$78,837
COTTAGE GROVE MN COT 02/27 FIXED 2.5	400,000	$398,597	$397,383
CRANDALL TX INDEP SCH DIST CRASCD 08/29 FIXED 1	25,000	$23,925	$21,938
CREVE COEUR MO CRE 03/30 FIXED 3	565,000	$565,000	$542,945
DANE CNTY WI DAN 04/28 FIXED 2	35,000	$33,769	$33,664
DANE CNTY WI DAN 06/27 FIXED 2	2,400,000	$2,376,241	$2,358,463
DANE CNTY WI DAN 06/28 FIXED 2	25,000	$24,288	$23,943
DANE CNTY WI DAN 06/29 FIXED 1.5	105,000	$97,270	$94,811
DANE CNTY WI DAN 06/29 FIXED 2	170,000	$162,148	$156,592
DANE CNTY WI DAN 06/30 FIXED 1.5	150,000	$136,007	$130,313
DANE CNTY WI DAN 06/30 FIXED 3	245,000	$244,997	$231,313
DANE CNTY WI DAN 06/31 FIXED 1.5	100,000	$89,572	$83,595
DEFOREST WI DEF 05/29 FIXED 1.25	100,000	$93,312	$89,829
DELAWARE ST DES 10/27 FIXED 5	241,000	$247,130	$244,545
DELL EQUIPMENT FINANCE TRUST DEFT 2025 1 A2 144A	2,002,899	$2,002,866	$2,003,146
DELL EQUIPMENT FINANCE TRUST DEFT 2025 2 A2 144A	13,785,383	$13,784,533	$13,754,310
DELL EQUIPMENT FINANCE TRUST DEFT 2026 1A A2 144A	17,000,000	$16,999,629	$16,925,171
DES MOINES IA DES 06/27 FIXED 2	200,000	$197,882	$196,441
DES MOINES IA DES 06/27 FIXED OID 2.125	250,000	$247,466	$245,989
DES MOINES IA DES 06/28 FIXED OID 2	540,000	$514,572	$517,181
DES MOINES IA DES 06/29 FIXED OID 2.25	200,000	$189,606	$186,493
DES MOINES IA DES 06/30 FIXED OID 2.25	210,000	$210,000	$190,447
DES MOINES IA DES 06/31 FIXED 1	175,000	$152,169	$141,579
DES MOINES IA DES 06/33 FIXED OID 1.125	180,000	$159,346	$134,379
DICKINSON ND PUBLIC SCH DIST DICSCD 08/27 FIXED 3	450,000	$450,000	$444,996
DICKINSON ND PUBLIC SCH DIST DICSCD 08/29 FIXED 3	800,000	$800,000	$767,137
DLLAA LLC DLLAA 2025 1A A2 144A	1,149,583	$1,149,558	$1,149,708
DUBUQUE CNTY IA DUB 06/32 FIXED 2.625	795,000	$728,667	$704,553
DURHAM CNTY NC DUR 10/27 FIXED 5	660,000	$660,000	$660,000
EAST CENTRL TX INDEP SCH DIST ECXSCD 08/29 FIXED OID 2	170,000	$160,992	$156,917
EAU CLAIRE CNTY WI EAU 09/29 FIXED OID 1	115,000	$114,519	$100,737
EAU CLAIRE WI EAU 04/28 FIXED 1	100,000	$94,695	$93,922
EAU CLAIRE WI EAU 04/28 FIXED OID 2.125	100,000	$96,550	$96,494
EDEN PRAIRIE MN EDE 02/27 FIXED 2.35	285,000	$284,018	$282,851
EDINA MN EDI 02/27 FIXED 5	265,000	$267,361	$266,317
EDINA MN INDEP SCH DIST 273 EDISCD 02/30 FIXED 2	20,000	$18,556	$18,085
EDINA MN INDEP SCH DIST 273 EDISCD 02/31 FIXED 2	110,000	$102,115	$96,173
EDINA MN INDEP SCH DIST 273 EDISCD 02/35 FIXED 3	50,000	$50,256	$43,843
ELI LILLY + CO SR UNSECURED 02/28 4.55 due 02/12/2028	5,000,000	$4,998,492	$4,979,674
ELI LILLY + CO SR UNSECURED 02/30 4.75 due 02/12/2030	13,000,000	$13,133,493	$12,775,734

ELI LILLY + CO SR UNSECURED 05/29 4.15 due 05/20/2029	5,000,000	$4,997,390	$4,879,229
ELI LILLY + CO SR UNSECURED 08/27 4.15 due 08/14/2027	7,000,000	$6,998,285	$6,972,642
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/30 FIXED 3	370,000	$370,000	$353,077
ELK RIVER MN INDEP SCH DIST 7 ELKSCD 02/35 FIXED OID 2.125	100,000	$101,220	$79,490
ENTERPRISE FLEET FINANCING LLC EFF 2024 4 A2 144A	4,118,592	$4,118,410	$4,120,854
ENTERPRISE FLEET FINANCING LLC EFF 2025 1 A2 144A	3,372,660	$3,372,535	$3,374,265
ENTERPRISE FLEET FINANCING LLC EFF 2025 1 A3 144A	3,000,000	$2,999,941	$2,995,399
ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A2 144A	15,459,597	$15,458,675	$15,456,090
ENTERPRISE FLEET FINANCING LLC EFF 2025 3 A2 144A	13,417,623	$13,417,232	$13,409,474
ENTERPRISE FLEET FINANCING LLC EFF 2025 4 A2 144A	28,668,852	$28,668,084	$28,549,862
ENTERPRISE FLEET FINANCING LLC EFF 2026 1 A2 144A	44,000,000	$43,999,292	$43,705,988
ENTERPRISE FLEET FINANCING LLC EFF 2026 2 A2 144A	23,000,000	$22,998,338	$22,845,967
ENTERPRISE FLEET FINANCING LLC EFF 2026 3 A2 144A	28,000,000	$27,998,212	$27,800,016
EYOTA MN EYO 02/28 FIXED 3	90,000	$90,008	$88,383
FAIRFAX CNTY VA FAI 10/27 FIXED 5	225,000	$229,087	$228,487
FARGO ND FAR 05/27 FIXED 2	645,000	$637,992	$634,392
FARGO ND FAR 05/31 FIXED 3	100,000	$94,236	$93,258
FARGO ND FAR 05/31 FIXED OID 3.125	265,000	$267,478	$249,586
FARGO ND FAR 07/28 FIXED OID 2	125,000	$118,742	$119,162
FARGO ND FAR 07/35 FIXED 3	300,000	$300,051	$258,039
FED FARM CRD DISCOUNT NT due 02/16/2027	28,000,000	$27,580,921	$27,561,609
FED FARM CRD DISCOUNT NT due 04/02/2027	25,000,000	$24,496,164	$24,469,083
FED FARM CRD DISCOUNT NT due 05/05/2027	35,000,000	$34,117,585	$34,114,971
FED FARM CRD DISCOUNT NT due 10/01/2026	57,000,000	$57,000,000	$56,993,968
FED FARM CRD DISCOUNT NT due 10/05/2026	100,000,000	$99,958,553	$99,947,083
FED FARM CRD DISCOUNT NT due 10/06/2026	40,000,000	$39,979,120	$39,974,600
FED FARM CRD DISCOUNT NT due 10/07/2026	25,000,000	$24,984,627	$24,981,479
FED FARM CRD DISCOUNT NT due 10/08/2026	50,000,000	$49,964,008	$49,957,667
FED FARM CRD DISCOUNT NT due 10/22/2026	50,000,000	$49,892,767	$49,883,584
FED FARM CRD DISCOUNT NT due 11/05/2026	50,000,000	$49,815,798	$49,804,000
FED FARM CRD DISCOUNT NT due 11/13/2026	25,000,000	$24,889,280	$24,880,222
FED FARM CRD DISCOUNT NT due 11/17/2026	25,000,000	$24,872,897	$24,869,333
FED FARM CRD DISCOUNT NT due 11/30/2026	50,000,000	$49,673,811	$49,667,889
FED FARM CRD DISCOUNT NT due 12/29/2026	25,000,000	$24,751,347	$24,754,375
FED HOME LN DISCOUNT NT due 01/22/2027	50,000,000	$49,361,164	$49,368,250
FED HOME LN DISCOUNT NT due 01/29/2027	100,000,000	$98,700,709	$98,658,917
FED HOME LN DISCOUNT NT due 02/24/2027	100,000,000	$98,346,514	$98,344,208
FED HOME LN DISCOUNT NT due 02/26/2027	50,000,000	$49,161,932	$49,160,841
FED HOME LN DISCOUNT NT due 10/07/2026	200,000,000	$199,878,529	$199,851,834
FED HOME LN DISCOUNT NT due 10/08/2026	30,000,000	$29,978,703	$29,974,600
FED HOME LN DISCOUNT NT due 10/09/2026	85,000,000	$84,930,712	$84,919,038
FED HOME LN DISCOUNT NT due 10/13/2026	25,000,000	$24,968,779	$24,965,604
FED HOME LN DISCOUNT NT due 10/14/2026	25,000,000	$24,966,642	$24,962,958
FED HOME LN DISCOUNT NT due 10/15/2026	58,946,000	$58,860,819	$58,852,423
FED HOME LN DISCOUNT NT due 10/16/2026	50,000,000	$49,923,441	$49,915,334
FED HOME LN DISCOUNT NT due 10/21/2026	37,000,000	$36,925,184	$36,917,768
FED HOME LN DISCOUNT NT due 10/27/2026	50,000,000	$49,867,440	$49,857,125
FED HOME LN DISCOUNT NT due 10/30/2026	100,000,000	$99,698,154	$99,682,500
FED HOME LN DISCOUNT NT due 11/04/2026	229,000,000	$228,197,608	$228,127,256
FED HOME LN DISCOUNT NT due 11/25/2026	70,000,000	$69,599,494	$69,573,155
FED HOME LN DISCOUNT NT due 11/30/2026	100,000,000	$99,363,492	$99,335,778
FED HOME LN DISCOUNT NT due 12/01/2026	50,000,000	$49,667,283	$49,661,584
FED HOME LN DISCOUNT NT due 12/02/2026	150,000,000	$149,028,374	$148,968,375
FED HOME LN DISCOUNT NT due 12/08/2026	50,000,000	$49,642,435	$49,623,375
FED HOME LN DISCOUNT NT due 12/24/2026	25,000,000	$24,780,700	$24,768,021
FED HOME LN DISCOUNT NT due 12/30/2026	35,000,000	$34,654,928	$34,652,304
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/27 FIXED 3	500,000	$499,019	$495,849
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/28 FIXED 3.1	1,000,000	$998,387	$982,031
FLORIDA ST FLS 07/27 FIXED 5	185,000	$188,491	$186,888
FLORIDA ST FLS 07/28 FIXED 5	190,000	$195,989	$194,694
FLORIDA ST FLS 07/32 FIXED 2	100,000	$88,112	$83,709
FLORIDA ST FLS 07/36 FIXED OID 2.625	230,000	$197,101	$183,759

FOND DU LAC WI FON 03/29 FIXED 2	635,000	$604,613	$587,468
FOND DU LAC WI FON 03/30 FIXED 2	50,000	$46,836	$44,783
FOREST HILLS OH LOCAL SCH DIST FRHSCD 12/26 FIXED 4	500,000	$499,477	$500,033
FOREST LAKE MN FOR 02/34 FIXED 3	25,000	$25,481	$22,298
FOREST LAKE MN FOR 02/35 FIXED 3	35,000	$36,281	$30,525
FOREST LAKE MN INDEP SCH DIST FORSCD 02/27 FIXED 3	50,000	$49,975	$49,760
FOREST LAKE MN INDEP SCH DIST FORSCD 02/28 FIXED 3	400,000	$400,000	$392,395
FOREST LAKE MN INDEP SCH DIST FORSCD 02/30 FIXED OID 3.125	1,355,000	$1,350,863	$1,292,440
FOREST LAKE MN INDEP SCH DIST FORSCD 02/31 FIXED OID 3.25	325,000	$323,990	$304,962
FOREST LAKE MN INDEP SCH DIST FORSCD 02/32 FIXED 3	100,000	$100,000	$92,950
FORT DODGE IA CMNTY SCH DIST FTDSCD 05/29 FIXED 2.75	1,250,000	$1,250,000	$1,185,329
FRANKLIN WI PUBLIC SCH DIST FRASCD 04/31 FIXED 2	100,000	$91,643	$86,315
FREDERICK CNTY MD FRE 10/34 FIXED OID 1.625	5,000,000	$4,193,805	$3,801,235
FRISCO TX INDEP SCH DIST FSCSCD 08/37 ZEROCPNOID 0	425,000	$319,224	$247,742
GALENA PARK TX INDEP SCH DIST GLPSCD 08/27 ZEROCPNOID 0	60,000	$58,368	$58,001
GATEWAY WI TECH CLG DIST GATHGR 04/28 FIXED 2	75,000	$74,016	$71,823
GEORGIA ST GAS 01/28 FIXED 5	175,000	$176,171	$175,642
GEORGIA ST GAS 02/29 FIXED 5	140,000	$140,644	$140,655
GEORGIA ST GAS 02/33 FIXED OID 2.5	205,000	$191,533	$180,462
GEORGIA ST GAS 07/27 FIXED 5	1,000,000	$1,015,964	$1,011,246
GEORGIA ST GAS 12/26 FIXED 5	565,000	$567,101	$566,183
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 03/27 4.315 due 03/12/2027	3,000,000	$3,000,000	$2,997,236
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2024 3 A3	1,055,876	$1,055,831	$1,055,903
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2025 1 A3	8,085,432	$8,084,984	$8,089,745
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2025 2 A2A	1,569,378	$1,569,350	$1,569,693
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2025 3 A2A	4,119,852	$4,119,734	$4,118,642
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2026 1 A2	9,441,245	$9,440,571	$9,406,043
GM FINANCIAL AUTOMOBILE LEASIN GMALT 2026 2 A2A	35,960,000	$35,957,668	$35,823,104
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2024 2 A3	6,591,858	$6,591,203	$6,606,127
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2024 3 A3	5,308,006	$5,307,558	$5,320,743
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2024 4 A3	4,714,452	$4,713,901	$4,710,112
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 1 A3	12,339,112	$12,338,503	$12,335,563
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 2 A2A	463,071	$463,065	$463,139
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 2 A3	4,000,000	$3,999,571	$3,983,936
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A2A	4,442,206	$4,442,049	$4,442,330
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A3	4,010,000	$4,009,899	$3,984,290
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 4 A2A	29,562,671	$29,561,952	$29,502,543
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 4 A3	4,000,000	$3,999,190	$3,937,636
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A2A	14,649,601	$14,649,564	$14,596,563
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 2 A2A	28,206,747	$28,204,776	$28,095,173
GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 3 A2A	25,000,000	$24,999,397	$24,907,948
GOLDEN VLY MN GOL 02/32 FIXED 3	100,000	$100,000	$92,595
GRAND CHUTE WI GRC 12/27 FIXED 2	50,000	$48,723	$48,295
GRAND CHUTE WI GRC 12/31 FIXED 1.5	380,000	$347,753	$311,588
GREEN BAY WI GRE 04/29 FIXED 2	50,000	$48,161	$46,248
GREENSBORO NC GRE 02/27 FIXED 1.125	300,000	$297,097	$296,131
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/29 ZEROCPNOID 0	140,000	$135,463	$127,405
HASTINGS MN INDEP SCH DIST 20 HASSCD 02/36 ZEROCPNOID 0	395,000	$282,897	$252,766
HAYFIELD MN INDEP SCH DIST 20 HAYSCD 02/35 FIXED OID 3	150,000	$150,931	$131,278
HERSHEY COMPANY due 02/24/2028	7,000,000	$6,997,671	$6,957,728
HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A3	3,232,267	$3,232,047	$3,245,705
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 1 A3	6,040,256	$6,040,142	$6,057,895
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A3	9,448,055	$9,447,494	$9,479,065
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3	9,163,984	$9,163,190	$9,160,385
HONDA AUTO RECEIVABLES OWNER T HAROT 2024 4 A3	5,421,406	$5,420,955	$5,411,395
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 1 A3	33,274,359	$33,273,687	$33,218,980
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A2A	4,540,609	$4,540,411	$4,540,763
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A3	5,500,000	$5,499,573	$5,467,717
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 3 A2A	25,082,168	$25,081,052	$25,069,820
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 3 A3	30,000,000	$29,999,525	$29,689,887
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 4 A2A	63,277,707	$63,275,264	$63,198,179
HONDA AUTO RECEIVABLES OWNER T HAROT 2025 4 A3	16,000,000	$15,997,479	$15,782,758

HONDA AUTO RECEIVABLES OWNER T HAROT 2026 1 A2A	53,898,901	$53,896,658	$53,664,937
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 1 A3	8,000,000	$7,998,892	$7,846,744
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A2A	45,000,000	$44,996,970	$44,806,779
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A3	18,000,000	$17,999,522	$17,726,267
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 3 A2A	36,000,000	$35,998,785	$35,828,269
HONDA AUTO RECEIVABLES OWNER T HAROT 2026 3 A3	18,000,000	$17,996,397	$17,760,712
HOPKINS MN HOP 02/28 FIXED 2	255,000	$248,119	$246,399
HOPKINS MN HOP 02/31 FIXED 1.15	250,000	$228,459	$206,715
HOPKINS MN HOP 02/32 FIXED 3	75,000	$75,095	$69,446
HOWARD LAKE WAVERLY WINSTED MN HOWSCD 02/29 FIXED OID 3	100,000	$100,000	$97,122
HOWARD WI HOW 12/30 FIXED 2	210,000	$194,029	$183,536
HOWARD WI HOW 12/31 FIXED 2	490,000	$443,595	$413,789
HUTCHINSON MN INDEP SCH DIST HUTSCD 02/29 FIXED 2	135,000	$129,767	$127,505
HYUNDAI AUTO LEASE SECURITIZAT HALST 2024 C A3 144A	8,457,044	$8,456,953	$8,461,491
HYUNDAI AUTO LEASE SECURITIZAT HALST 2025 A A3 144A	8,824,188	$8,823,893	$8,833,745
HYUNDAI AUTO LEASE SECURITIZAT HALST 2025 B A2A 144A	7,843,502	$7,843,322	$7,846,285
HYUNDAI AUTO LEASE SECURITIZAT HALST 2025 B A3 144A	8,000,000	$7,999,615	$7,995,061
HYUNDAI AUTO LEASE SECURITIZAT HALST 2025 C A2A 144A	24,038,458	$24,037,161	$24,030,922
HYUNDAI AUTO LEASE SECURITIZAT HALST 2026 A A2A 144A	24,158,879	$24,158,323	$24,056,598
HYUNDAI AUTO LEASE SECURITIZAT HALST 2026 B A2A 144A	100,000,000	$99,995,111	$99,537,710
HYUNDAI AUTO LEASE SECURITIZAT HALST 2026 C A2A 144A	30,000,000	$29,997,919	$29,891,460
HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A3	3,166,932	$3,166,752	$3,177,901
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A3	4,836,314	$4,835,781	$4,844,749
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 B A3	6,170,561	$6,170,055	$6,177,190
HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A3	6,637,710	$6,637,425	$6,627,743
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A2A	2,572,736	$2,572,716	$2,572,899
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A3	40,000,000	$39,996,031	$39,878,424
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 B A2A	4,929,484	$4,929,435	$4,930,788
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 B A3	7,000,000	$6,999,545	$6,969,143
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A2A	39,935,805	$39,933,512	$39,883,417
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A3	12,000,000	$11,998,471	$11,835,042
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 D A2A	51,372,341	$51,368,471	$51,272,432
HYUNDAI AUTO RECEIVABLES TRUST HART 2025 D A3	11,000,000	$10,999,234	$10,821,370
HYUNDAI AUTO RECEIVABLES TRUST HART 2026 A A2A	63,559,351	$63,555,603	$63,265,459
HYUNDAI AUTO RECEIVABLES TRUST HART 2026 B A2A	48,000,000	$47,999,453	$47,792,942
HYUNDAI AUTO RECEIVABLES TRUST HART 2026 C A2A	67,000,000	$66,994,966	$66,887,299
INVER GROVE HEIGHTS MN INV 02/27 FIXED 3	50,000	$49,918	$49,772
IOWA CITY IA IOC 06/27 FIXED 2	220,000	$216,712	$216,085
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/28 FIXED 3	570,000	$574,184	$556,260
IOWA ST WSTRN CMNTY CLG MERGED IAWHGR 06/29 FIXED 3	225,000	$227,980	$215,682
ITASCA CNTY MN ITA 02/33 FIXED 2	255,000	$235,025	$208,926
JACKSON WI JAC 06/36 FIXED 3	200,000	$200,000	$169,152
JANESVILLE WI SCH DIST JANSCD 03/29 FIXED 2	95,000	$91,730	$94,347
JOHN DEERE CAPITAL CORP SR UNSECURED 03/29 3.9 due 03/09/2029	20,000,000	$19,977,976	$19,372,517
JOHN DEERE CAPITAL CORP SR UNSECURED 06/28 4.25 due 06/05/2028	15,000,000	$14,992,331	$14,811,697
JOHN DEERE OWNER TRUST JDOT 2023 C A3	8,116,762	$8,116,558	$8,135,925
JOHN DEERE OWNER TRUST JDOT 2024 A A3	2,893,858	$2,893,782	$2,896,735
JOHN DEERE OWNER TRUST JDOT 2024 B A3	8,429,992	$8,429,114	$8,449,429
JOHN DEERE OWNER TRUST JDOT 2024 C A3	12,453,369	$12,451,682	$12,385,096
JOHN DEERE OWNER TRUST JDOT 2025 A A2A	2,391,331	$2,391,252	$2,387,867
JOHN DEERE OWNER TRUST JDOT 2025 A A3	16,000,000	$15,999,330	$15,870,858
JOHN DEERE OWNER TRUST JDOT 2025 B A2A	11,604,903	$11,604,192	$11,581,414
JOHNSON + JOHNSON SR UNSECURED 03/27 4.5	20,000,000	$20,000,000	$20,005,905
JOHNSON CNTY KS JOH 09/27 FIXED 5	415,000	$425,733	$420,554
JOHNSON CNTY KS UNIF SCH DIST JOHSCD 09/29 FIXED 2	35,000	$33,463	$31,927
JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11	50,000,000	$50,000,000	$50,032,498
KENOSHA CNTY WI KEN 08/28 FIXED 2	300,000	$291,037	$286,097
KENOSHA CNTY WI KEN 08/30 FIXED 1.25	1,150,000	$1,150,000	$985,990
KENOSHA CNTY WI KEN 09/29 FIXED 2	225,000	$215,116	$206,493
KENOSHA WI KEN 10/31 FIXED 2	135,000	$122,873	$114,646
KENOSHA WI UNIF SCH DIST 1 KENSCD 04/28 FIXED 3	25,000	$25,178	$24,489
KENOSHA WI UNIF SCH DIST 1 KENSCD 04/31 FIXED 4.75	195,000	$195,000	$195,129

KING CNTY WA KIN 12/26 FIXED 5	200,000	$200,877	$200,484
KING CNTY WA SCH DIST 210 FED KINSCD 12/28 FIXED 4	300,000	$314,610	$302,209
KING CNTY WA SCH DIST 414 LAK KINSCD 12/29 FIXED 2	300,000	$279,170	$274,937
KINGSLAND MN INDEP SCH DIST 21 KINSCD 02/31 FIXED 3	50,000	$50,000	$46,960
KOHLER WI SCH DIST KOHSCD 03/33 FIXED 2	280,000	$248,581	$227,356
LA CROSSE WI SCH DIST LACSCD 03/31 FIXED 1	785,000	$683,477	$639,933
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/33 FIXED OID 2	130,000	$115,579	$107,326
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/35 FIXED OID 2.125	50,000	$50,637	$39,316
LAC QUI PARLE VLY MN INDEP SCH LACSCD 02/36 FIXED OID 2.25	50,000	$50,658	$38,650
LAKE ELMO MN LKE 01/28 FIXED 2	485,000	$474,428	$467,780
LAKE ELMO MN LKE 02/32 FIXED 1.75	440,000	$392,536	$366,876
LAKE ELMO MN LKE 02/33 FIXED OID 1.75	440,000	$386,221	$354,758
LAKE GENEVA WI LKG 02/31 FIXED 1	695,000	$613,687	$570,360
LAKEVILLE MN INDEP SCH DIST 1 LKVSCD 02/37 FIXED OID 2	450,000	$454,449	$325,612
LAKEVILLE MN LKV 02/27 FIXED 3	100,000	$99,754	$99,600
LAKEVILLE MN LKV 02/31 FIXED 2	280,000	$259,504	$244,804
LAKEVILLE MN LKV 02/33 FIXED 2	25,000	$22,227	$20,515
LANE CNTY OR SCH DIST 19 SPRI LANSCD 06/37 ZEROCPNOID 0	450,000	$337,702	$272,785
LEAVENWORTH KS LEA 09/30 FIXED 1.75	350,000	$316,373	$305,150
LESTER PRAIRIE MN INDEP SCH DI LSTSCD 02/33 FIXED 2.5	465,000	$465,000	$395,813
LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 4	150,000	$147,917	$150,032
LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/34 FIXED OID 2.25	80,000	$70,009	$66,193
LOUDOUN CNTY VA LDN 12/26 FIXED 5	595,000	$597,726	$596,417
LOUDOUN CNTY VA LDN 12/27 FIXED 5	125,000	$129,060	$127,070
LOUDOUN CNTY VA LDN 12/34 FIXED OID 1.625	2,490,000	$2,030,810	$1,881,294
MADISON SD CENTRL SCH DIST 39 NADSCD 08/28 FIXED 3	585,000	$585,000	$569,821
MADISON WI MAD 10/26 FIXED 3	125,000	$125,000	$125,000
MADISON WI MAD 10/26 FIXED 4	500,000	$500,000	$500,000
MADISON WI MAD 10/28 FIXED 2.25	520,000	$503,395	$493,264
MADISON WI MAD 10/29 FIXED 2	320,000	$299,357	$292,031
MADISON WI MET SCH DIST MADSCD 03/28 FIXED 2	1,595,000	$1,560,940	$1,523,187
MADISON WI MET SCH DIST MADSCD 03/29 FIXED 2	560,000	$538,755	$518,082
MAHTOMEDI MN INDEP SCH DIST 8 MTMSCD 02/27 FIXED 2	200,000	$198,951	$198,242
MAHTOMEDI MN MTM 02/29 FIXED 2	45,000	$43,256	$42,291
MAPLE GROVE MN MGR 02/32 FIXED OID 1.375	465,000	$408,949	$373,940
MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/28 FIXED 5	50,000	$51,660	$50,520
MARINETTE WI SCH DIST MARSCD 03/29 FIXED 2	100,000	$95,769	$92,515
MARINETTE WI SCH DIST MARSCD 03/33 FIXED 1.65	115,000	$98,361	$90,005
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 03/28 4.45	25,000,000	$24,984,740	$24,783,775
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 04/27 5.1	25,000,000	$24,998,613	$25,066,880
MASSMUTUAL GLOBAL FUNDIN SECURED 144A 10/30 1.55	15,000,000	$13,480,167	$12,850,140
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 01/29 4	10,000,000	$9,990,182	$9,700,692
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 05/30 4.55	20,000,000	$19,980,253	$19,271,415
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/28 5.05	25,000,000	$24,988,757	$24,932,722
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 08/29 4.8	15,000,000	$14,996,801	$14,745,859
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 09/31 5.6	15,000,000	$14,968,365	$14,903,095
MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 10/27 4.3	30,000,000	$29,992,086	$29,833,631
MASTERCARD INC SR UNSECURED 01/28 4.1	15,000,000	$14,996,958	$14,848,169
MASTERCARD INC SR UNSECURED 06/29 4.425	20,000,000	$19,996,576	$19,594,386
MAUSTON WI JT SCH DIST 1 MAUSCD 03/29 FIXED 2	30,000	$28,932	$27,754
MAUSTON WI JT SCH DIST 1 MAUSCD 03/32 FIXED 1.37	115,000	$98,116	$91,738
MAUSTON WI JT SCH DIST 1 MAUSCD 03/35 FIXED 1.7	120,000	$104,772	$87,390
MCFARLAND WI MCF 03/38 FIXED OID 1.625	100,000	$78,402	$64,896
MECKLENBURG CNTY NC MEC 03/27 FIXED 5	140,000	$141,352	$140,859
MECKLENBURG CNTY NC MEC 12/26 FIXED 5	500,000	$502,062	$501,208
MERCK + CO INC SR UNSECURED 03/29 3.85	10,000,000	$9,989,096	$9,691,356
MERCK + CO INC SR UNSECURED 05/28 4.3	10,000,000	$9,996,694	$9,901,587
MILWAUKEE CNTY WI MLW 09/29 FIXED 2	20,000	$19,028	$18,207
MILWAUKEE WI MLW 03/28 FIXED OID 2.25	135,000	$132,780	$130,636
MILWAUKEE WI MLW 03/29 FIXED OID 2.5	175,000	$170,927	$165,275
MILWAUKEE WI MLW 04/29 FIXED OID 2.25	360,000	$342,627	$335,649
MILWAUKEE WI MLW 04/30 FIXED OID 2.375	410,000	$388,883	$373,738

MINNEAPOLIS MN MIN 12/26 FIXED 2	350,000	$349,425	$348,441
MINNEAPOLIS MN MIN 12/26 FIXED 2.5	150,000	$149,859	$149,520
MINNEAPOLIS MN MIN 12/26 FIXED 5	720,000	$722,246	$721,711
MINNEAPOLIS MN MIN 12/27 FIXED 2	400,000	$389,988	$388,015
MINNEAPOLIS MN MIN 12/27 FIXED 2.5	145,000	$142,062	$141,886
MINNEAPOLIS MN MIN 12/28 FIXED 2	400,000	$385,290	$374,766
MINNETONKA MN INDEP SCH DIST MTKSCD 01/32 FIXED 2	230,000	$209,949	$195,755
MINNETONKA MN INDEP SCH DIST MTKSCD 07/28 FIXED 2.75	50,000	$48,954	$48,657
MINNETRISTA MN MTR 02/28 FIXED 2	190,000	$185,714	$183,520
MINOT ND MIN 10/29 FIXED 3	795,000	$779,804	$760,638
MMAF EQUIPMENT FINANCE LLC MMAF 2025 A A2 144A	11,769,977	$11,769,899	$11,752,560
MMAF EQUIPMENT FINANCE LLC MMAF 2025 B A2 144A	25,007,288	$25,006,467	$24,846,398
MMAF EQUIPMENT FINANCE LLC MMAF 2026 A A2 144A	25,000,000	$24,998,315	$24,783,088
MMAF EQUIPMENT FINANCE LLC MMAF 2026 B A2 144A	35,000,000	$34,997,757	$34,867,949
MONROE CNTY WI MON 03/37 FIXED OID 1.5	120,000	$94,646	$78,481
MONTGOMERY CNTY MD MON 08/27 FIXED 4	200,000	$201,708	$200,750
MONTGOMERY CNTY MD MON 08/27 FIXED 5	115,000	$117,270	$116,367
MONTGOMERY CNTY MD MON 11/26 FIXED 4	100,000	$100,030	$100,036
MONTGOMERY CNTY MD MON 11/26 FIXED 5	570,000	$570,974	$570,670
MONTGOMERY CNTY MD MON 12/26 FIXED 5	130,000	$130,390	$130,307
MONTGOMERY CNTY MD MON 12/27 FIXED 5	135,000	$137,803	$137,220
MONTICELLO MN MON 12/26 FIXED 2.5	110,000	$109,758	$109,499
MOORHEAD MN MOO 11/31 FIXED 2	310,000	$310,000	$264,774
MOORHEAD MN MOO 11/34 FIXED OID 2.125	295,000	$293,369	$232,693
MOUNDS VIEW MN MND 02/29 FIXED 2	20,000	$19,032	$18,938
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/32 ZEROCPNOID 0	200,000	$161,082	$155,430
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/33 ZEROCPNOID 0	700,000	$581,349	$518,282
MULTNOMAH CLACKAMAS CNTYS OR S MULSCD 06/34 ZEROCPNOID 0	700,000	$559,452	$491,637
MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/33 FIXED OID 3	25,000	$22,984	$22,924
MURRAY CNTY MN MRY 04/29 FIXED 2	200,000	$190,116	$184,667
N E WI TECH CLG DIST NWIHGR 04/28 FIXED 3	115,000	$115,031	$113,087
N SAINT PAUL MAPLEWOOD OAKDALE NSPSCD 02/31 FIXED 2	175,000	$160,281	$152,564
NATIONAL SECS CLEARING SR UNSECURED 144A 05/27 4.35	15,000,000	$14,995,636	$14,969,068
NATIONAL SECS CLEARING SR UNSECURED 144A 06/28 4.35	20,000,000	$19,989,299	$19,753,805
NEBO UT SCH DIST NEBSCD 07/31 FIXED 2	130,000	$117,800	$113,888
NEENAH WI NEE 03/28 FIXED 1	125,000	$119,577	$117,199
NEENAH WI NEE 03/31 FIXED 2	300,000	$286,474	$259,641
NEENAH WI NEE 03/32 FIXED 2	290,000	$257,682	$242,854
NEW HOPE MN NWH 02/27 FIXED 2.5	175,000	$174,569	$173,899
NEW LONDON WI NLD 05/35 FIXED 3	210,000	$211,357	$179,794
NEW YORK LIFE GLOBAL FDG SECURED 144A 01/31 4.25	25,000,000	$24,965,321	$23,715,635
NEW YORK LIFE GLOBAL FDG SECURED 144A 06/30 4.6	15,000,000	$14,998,526	$14,528,848
NEW YORK LIFE GLOBAL FDG SECURED 144A 09/29 5.2	7,000,000	$6,993,355	$6,948,038
NEW YORK LIFE GLOBAL FDG SECURED 144A 10/27 3.9	40,000,000	$39,996,952	$39,614,637
NEW YORK LIFE GLOBAL FDG SECURED 144A 12/29 4.6	25,000,000	$24,990,575	$24,392,294
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 02/29 4.05	15,000,000	$14,999,645	$14,551,507
NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/29 4.2	20,000,000	$19,976,480	$19,437,466
NISSAN AUTO LEASE TRUST NALT 2024 B A3	12,754,519	$12,754,497	$12,770,690
NISSAN AUTO LEASE TRUST NALT 2025 A A2A	15,967,605	$15,967,315	$15,976,147
NISSAN AUTO LEASE TRUST NALT 2025 A A3	15,000,000	$14,999,896	$15,002,984
NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A3	8,785,296	$8,784,887	$8,810,367
NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A3	3,731,445	$3,731,248	$3,726,503
NORTH CAROLINA ST NCS 06/27 FIXED 5	220,000	$222,484	$222,263
NORTH CAROLINA ST NCS 06/32 FIXED 2	100,000	$94,426	$83,943
NORTH CAROLINA ST NCS 06/36 FIXED OID 2.125	300,000	$252,029	$230,005
NORTH SAINT PAUL MN NSP 02/30 FIXED 2	510,000	$477,850	$462,277
NORTHFIELD MN NFD 02/29 FIXED 1	75,000	$74,832	$67,375
NORTHWEST TX INDEP SCH DIST NWTSCD 02/30 FIXED 4	515,000	$524,674	$508,394
NORTHWESTERN MUTUAL GLBL SECURED 144A 01/30 4.96	15,000,000	$14,999,590	$14,741,538
NORTHWESTERN MUTUAL GLBL SECURED 144A 01/31 4.3	25,000,000	$24,998,045	$23,804,559
NORTHWESTERN MUTUAL GLBL SECURED 144A 06/30 4.6	15,000,000	$14,997,959	$14,517,454
NORTHWESTERN MUTUAL GLBL SECURED 144A 08/28 4.125	15,000,000	$15,000,000	$14,700,542

NORTHWESTERN MUTUAL GLBL SECURED 144A 09/29 4.94	15,000,000	$14,997,192	$14,800,301
NORTHWESTERN MUTUAL GLBL SR SECURED 144A 03/28 4.49	15,000,000	$14,998,326	$14,873,010
NORTHWESTERN MUTUAL GLBL SR SECURED 144A 06/31 4.74	10,000,000	$9,997,647	$9,628,984
NORTHWESTERN MUTUAL GLBL SR SECURED 144A 09/27 4.11	20,000,000	$19,999,803	$19,845,192
NORWALK IA NWK 06/27 FIXED 2.5	175,000	$173,914	$172,833
OAKDALE MN OKD 02/27 FIXED 2	80,000	$79,541	$79,185
OCONOMOWOC WI OCO 04/29 FIXED 2	130,000	$125,220	$119,949
OREGON WI ORE 03/29 FIXED 3	60,000	$60,000	$58,086
ORONO MN INDEP SCH DIST 278 OROSCD 02/33 FIXED OID 3.125	50,000	$50,250	$46,035
OSHKOSH WI OSH 06/28 FIXED 2	160,000	$155,228	$152,644
OSHKOSH WI OSH 12/38 FIXED OID 3	300,000	$298,036	$240,424
OSSEO MN INDEP SCH DIST 279 OSSSCD 02/31 FIXED OID 1.5	325,000	$294,173	$275,451
OTTER TAIL CNTY MN OTT 05/27 FIXED 2	205,000	$206,430	$201,279
OTTER TAIL CNTY MN OTT 05/28 FIXED 2	60,000	$60,941	$57,126
OTTER TAIL CNTY MN OTT 05/29 FIXED 1.15	160,000	$160,000	$142,958
OUTAGAMIE CNTY WI OUT 11/27 FIXED 2.5	90,000	$88,910	$88,204
PACIFIC LIFE GF II SECURED 144A 02/31 4.375	25,000,000	$24,977,564	$23,876,183
PACIFIC LIFE GF II SECURED 144A 05/28 4.45	20,000,000	$19,999,347	$19,762,868
PALM BEACH FL PAL 07/34 FIXED 2	135,000	$136,750	$105,904
PEORIA AZ PEO 07/35 FIXED 2	450,000	$378,471	$347,581
PEPSICO INC SR UNSECURED 07/30 4.3	10,000,000	$9,986,101	$9,694,768
PEPSICO INC SR UNSECURED 11/26 5.125	12,000,000	$11,999,877	$12,001,602
PERHAM MN INDEP SCH DIST 549 PERSCD 02/30 FIXED 3	25,000	$25,000	$23,781
PFIZER INC SR UNSECURED 11/27 3.875	15,000,000	$14,999,103	$14,863,714
PHOENIX AZ PHO 07/27 FIXED 5	115,000	$117,008	$116,304
PHOENIX AZ PHO 07/28 FIXED OID 3	335,000	$334,125	$328,683
PIERCE CNTY WA SCH DIST 320 S PIESCD 12/27 FIXED 3	115,000	$114,025	$113,319
PIMA CNTY AZ UNIF SCH DIST 6M PIMSCD 07/35 FIXED 4	500,000	$532,885	$476,993
PINE CNTY MN PIN 02/28 FIXED 2.25	25,000	$24,406	$24,150
PLAINVIEW ELGIN MILLVILLE MN I PLASCD 02/28 FIXED 1	240,000	$229,391	$225,207
PLYMOUTH MN PLY 02/31 FIXED 2	250,000	$230,285	$221,873
PLYMOUTH MN PLY 02/33 FIXED 2	580,000	$531,412	$485,866
PRICOA GLOBAL FUNDING 1 SECURED 144A 05/30 4.7	10,000,000	$9,988,994	$9,712,448
PRICOA GLOBAL FUNDING 1 SECURED 144A 05/31 5	25,000,000	$24,996,950	$24,261,727
PRICOA GLOBAL FUNDING 1 SECURED 144A 08/27 4.4	7,000,000	$6,999,514	$6,976,737
PRICOA GLOBAL FUNDING 1 SR SECURED 144A 11/30 4.35	20,000,000	$19,985,642	$19,053,089
PRIOR LAKE MN INDEP SCH DIST PRRSCD 02/27 ZEROCPNOID 0	140,000	$138,247	$138,055
RAMSEY CNTY MN RAM 02/30 FIXED OID 1.25	150,000	$134,671	$130,458
RAMSEY CNTY MN RAM 02/33 FIXED 2	390,000	$396,218	$321,305
RAMSEY CNTY MN RAM 02/39 FIXED 2	240,000	$240,378	$161,108
ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/28 FIXED OID 2.125	30,000	$30,000	$28,906
ROCHESTER MN INDEP SCH DIST 5 ROCSCD 02/34 FIXED OID 2.125	100,000	$100,624	$81,044
ROCHESTER MN ROC 02/31 FIXED 3.75	400,000	$400,000	$386,869
ROCHESTER MN ROC 02/31 FIXED OID 1.25	575,000	$512,647	$480,157
ROCHESTER MN ROC 02/32 FIXED 3.75	625,000	$625,000	$597,931
SAINT CLOUD MN SUD 02/30 FIXED OID 2.125	100,000	$92,460	$90,382
SAINT JOSEPH MN SJS 12/28 FIXED 2	215,000	$206,671	$202,622
SAINT LOUIS CNTY MN STL 12/30 FIXED OID 2.25	110,000	$105,746	$98,141
SAINT LOUIS PARK MN SLP 02/30 FIXED 2	50,000	$48,194	$45,212
SAINT LOUIS PARK MN SLP 02/33 FIXED 1.35	250,000	$216,450	$193,047
SAINT LOUIS PARK MN SLP 02/36 FIXED 2	355,000	$361,122	$265,036
SAINT MICHAEL MN INDEP SCH DIS STMSCD 02/29 FIXED 3	500,000	$498,030	$483,449
SAINT MICHAEL MN STM 02/31 FIXED 2	300,000	$276,342	$262,891
SAINT PAUL MN INDEP SCH DIST STPSCD 02/27 FIXED 3	160,000	$160,105	$159,393
SAINT PAUL MN INDEP SCH DIST STPSCD 02/28 FIXED 2	175,000	$170,498	$169,032
SAINT PAUL MN INDEP SCH DIST STPSCD 02/31 FIXED 2	135,000	$124,100	$118,711
SAINT PAUL MN INDEP SCH DIST STPSCD 02/34 FIXED OID 2	130,000	$131,199	$104,232
SAINT PAUL MN INDEP SCH DIST STPSCD 02/35 FIXED OID 3.125	150,000	$151,055	$133,513
SAINT PAUL MN INDEP SCH DIST STPSCD 02/39 FIXED 3	300,000	$300,000	$240,241
SAINT PAUL MN INDEP SCH DIST STPSCD 02/40 FIXED 2	165,000	$165,000	$106,814
SALT LAKE CNTY UT SLK 12/26 FIXED 5	185,000	$185,798	$185,565
SARTELL MN SAR 08/27 FIXED 3	295,000	$295,091	$292,440

SCOTT CNTY IA SCO 06/27 FIXED 2.125	445,000	$440,286	$436,549
SCOTT CNTY MN SCO 12/36 FIXED 3	200,000	$200,000	$168,080
SHAKOPEE MN SHA 02/30 FIXED 2	300,000	$300,000	$272,549
SHAWNEE CNTY KS UNIF SCH DIST SHASCD 08/27 FIXED 4	380,000	$380,000	$380,120
SHEBOYGAN WI SHE 12/27 FIXED 3	185,000	$182,706	$181,666
SHERBURNE CNTY MN SHB 02/38 FIXED OID 3.25	110,000	$110,000	$92,483
SIOUX CITY IA SIO 06/27 FIXED 1.5	400,000	$396,461	$390,715
SIOUX CITY IA SIO 06/30 FIXED 1.5	470,000	$427,292	$406,239
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/29 FIXED 3	385,000	$385,000	$372,013
SOUTH WASHINGTON CNTY MN INDEP SWHSCD 02/33 FIXED 4	25,000	$25,186	$24,240
ST PAUL MN STP 05/33 FIXED 2	30,000	$26,557	$24,788
STEELE CNTY MN SEE 12/30 FIXED 2	50,000	$47,094	$44,482
STEPHEN MN INDEP SCH DIST 285 SPHSCD 02/29 FIXED 4	40,000	$42,713	$40,145
STEVENS POINT AREA WI PUBLIC S STESCD 04/31 FIXED 4	35,000	$35,558	$34,428
SUN PRAIRIE WI AREA SCH DIST SUNSCD 03/32 FIXED 2	25,000	$22,586	$21,347
SUN PRAIRIE WI SUN 04/31 FIXED 1.5	30,000	$26,710	$25,240
TEA SD SCH DIST 41 5 TEASCD 01/29 FIXED OID 2.45	410,000	$398,748	$389,498
TENNESSEE ST TNS 08/27 FIXED 3	500,000	$499,667	$495,979
TEXAS ST TXS 08/27 FIXED 5	115,000	$116,354	$116,423
TEXAS ST TXS 08/32 FIXED 2.25	100,000	$91,415	$87,218
TEXAS ST TXS 08/36 FIXED OID 2	250,000	$211,511	$189,318
TEXAS ST TXS 10/26 FIXED 5	580,000	$580,000	$580,000
TEXAS ST TXS 10/27 FIXED 5	370,000	$380,914	$375,479
TEXAS ST TXS 10/34 FIXED 5	75,000	$77,444	$75,529
THIEF RIVER FALLS MN INDEP SCH THISCD 02/32 FIXED 2.5	200,000	$179,557	$177,623
TOPEKA KS TOP 08/28 FIXED 1	250,000	$235,973	$230,607
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A3	2,491,586	$2,491,392	$2,495,850
TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A3	4,996,627	$4,996,406	$5,016,620
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A3	9,891,262	$9,890,375	$9,904,696
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 B A3	8,165,429	$8,164,845	$8,197,821
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A3	10,222,870	$10,222,866	$10,239,682
TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A3	5,811,562	$5,811,370	$5,801,801
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A3	41,468,603	$41,467,531	$41,455,312
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A2A	7,681,472	$7,681,302	$7,684,007
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A3	5,000,000	$4,999,800	$4,977,749
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 C A2A	14,840,923	$14,840,712	$14,838,979
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 C A3	25,000,000	$24,998,009	$24,778,828
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 D A2A	25,441,975	$25,441,107	$25,401,866
TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 D A3	26,000,000	$25,997,594	$25,594,273
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A2A	38,483,778	$38,483,288	$38,389,108
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A3	6,500,000	$6,499,526	$6,391,287
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 B A2A	35,000,000	$34,998,894	$34,891,385
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 B A3	11,150,000	$11,147,864	$10,957,346
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 C A2A	45,000,000	$44,995,951	$44,840,502
TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 C A3	28,000,000	$27,996,091	$27,628,437
TOYOTA LEASE OWNER TRUST TLOT 2024 B A3 144A	1,899,543	$1,899,469	$1,899,682
TOYOTA LEASE OWNER TRUST TLOT 2025 A A3 144A	9,495,500	$9,495,441	$9,503,545
TOYOTA LEASE OWNER TRUST TLOT 2025 B A2A 144A	24,681,382	$24,680,318	$24,599,358
TOYOTA LEASE OWNER TRUST TLOT 2026 A A2A 144A	33,688,983	$33,686,892	$33,561,406
TOYOTA LEASE OWNER TRUST TLOT 2026 B A2A 144A	35,000,000	$34,999,951	$34,929,584
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 5	15,000,000	$14,997,001	$15,017,895
TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/26 5.4	40,000,000	$39,998,349	$40,054,392
TRAVIS CNTY TX TRA 03/27 FIXED 1	170,000	$168,806	$166,986
UNITED PARCEL SERVICE SR UNSECURED 10/30 4.65	7,000,000	$7,000,140	$6,806,625
URBANDALE IA URB 06/28 FIXED 2	50,000	$48,875	$47,484
US TREASURY N/B 11/26 1.625	2,380,000	$2,372,636	$2,370,308
US TREASURY N/B 11/27 3.375	1,855,000	$1,851,993	$1,827,610
USAA CAPITAL CORP SR UNSECURED 144A 06/28 4.375	10,000,000	$9,989,199	$9,875,268
USAA CAPITAL CORP SR UNSECURED 144A 10/29 5.375	10,000,000	$9,969,700	$9,979,104
UTAH ST UTS 07/27 FIXED 5	785,000	$792,366	$789,507
VERIZON MASTER TRUST VZMT 2025 3 A1A	18,000,000	$17,999,452	$17,949,933
VERIZON MASTER TRUST VZMT 2025 9 A1A	23,000,000	$22,996,848	$22,731,169

VERIZON MASTER TRUST VZMT 2026 1 A1A	40,000,000	$39,995,030	$39,334,036
VOLVO FINANCIAL EQUIPMENT LLC VFET 2025 1A A2 144A	841,714	$841,696	$841,453
VOLVO FINANCIAL EQUIPMENT LLC VFET 2026 1A A2 144A	11,500,000	$11,499,582	$11,434,778
VOLVO FINANCIAL EQUIPMENT LLC VFET 2026 2A A2 144A	16,000,000	$15,998,571	$15,945,640
W ALLIS WI WTA 04/28 FIXED 2.25	410,000	$400,060	$395,266
W FARGO ND PUBLIC SCH DIST 6 WESSCD 05/29 FIXED OID 2.375	60,000	$60,000	$56,720
W FARGO ND PUBLIC SCH DIST 6 WESSCD 05/31 FIXED 4	625,000	$624,952	$613,480
W FARGO ND PUBLIC SCH DIST 6 WESSCD 08/29 FIXED 2	50,000	$47,085	$46,200
W FARGO ND PUBLIC SCH DIST 6 WESSCD 08/31 FIXED 2	295,000	$267,357	$257,340
W FARGO ND WES 05/28 FIXED 2	300,000	$291,602	$286,611
W FARGO ND WES 05/31 FIXED OID 3.375	200,000	$200,243	$188,143
WACONIA MN WAC 02/27 FIXED 2	35,000	$34,771	$34,692
WACONIA MN WAC 02/29 FIXED 1	505,000	$468,275	$453,659
WARREN CNTY IA WAR 06/32 FIXED 5	25,000	$27,679	$25,648
WASHINGTON CNTY MN WAS 02/28 FIXED 2.25	4,450,000	$4,393,409	$4,339,887
WASHINGTON CNTY OR SCH DIST 4 WASSCD 06/32 ZEROCPNOID 0	230,000	$195,420	$177,750
WASHINGTON ST WAS 12/26 ZEROCPNOID 0	480,000	$477,029	$477,192
WATERLOO IA WAT 06/28 FIXED OID 3.25	215,000	$215,102	$211,525
WAUKESHA CNTY WI WAK 04/27 FIXED 2.125	1,500,000	$1,488,558	$1,479,030
WAUKESHA CNTY WI WAK 04/28 FIXED 2	300,000	$291,920	$286,919
WAUKESHA CNTY WI WAK 04/29 FIXED 2	450,000	$429,612	$415,210
WAUKESHA CNTY WI WAK 04/30 FIXED 1.5	700,000	$657,530	$613,564
WAUKESHA WI WAU 10/29 FIXED 2	1,215,000	$1,162,918	$1,109,777
WAUKESHA WI WAU 10/31 FIXED 4	460,000	$460,000	$459,984
WAUNAKEE WI WNK 06/27 FIXED 3	150,000	$150,049	$148,663
WAUSAU WI WSU 04/27 FIXED 3	490,000	$499,377	$487,106
WAUSAU WI WSU 04/39 FIXED 2.75	380,000	$380,000	$278,891
WAVERLY IA WAV 06/27 FIXED 3	700,000	$700,155	$692,732
WAYZATA MN WAY 02/30 FIXED 2.65	170,000	$168,125	$158,544
WELLS FARGO BANK NA SR UNSECURED 12/26 5.254	40,000,000	$40,000,000	$40,037,748
WEST DE PERE WI SCH DIST WDPSCD 04/40 FIXED 2.5	250,000	$230,354	$239,451
WEST DES MOINES IA CMNTY SCH D WESSCD 05/30 FIXED 2	110,000	$103,600	$98,119
WEST DES MOINES IA WES 06/27 FIXED 4	100,000	$100,000	$100,031
WEST DES MOINES IA WES 06/29 FIXED 3	100,000	$103,152	$95,717
WHITE BEAR MN WHT 02/27 FIXED 2	25,000	$24,857	$24,774
WISCONSIN RAPIDS WI SCH DIST WRPSCD 04/33 FIXED 2	50,000	$44,325	$40,200
WISCONSIN ST WIS 05/28 FIXED 5	100,000	$102,834	$102,327
WISCONSIN ST WIS 11/26 FIXED 5	320,000	$320,559	$320,428
WISCONSIN ST WIS 11/27 FIXED 5	150,000	$152,421	$151,316
WISCONSIN ST WIS 11/28 FIXED 5	175,000	$176,940	$176,469
WORLD OMNI AUTO RECEIVABLES TR WOART 2023 D A3	4,644,875	$4,644,515	$4,666,782
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 A A3	5,738,164	$5,737,788	$5,746,499
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 B A3	6,034,259	$6,033,780	$6,051,684
WORLD OMNI AUTO RECEIVABLES TR WOART 2024 C A3	6,592,822	$6,592,007	$6,580,816
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 A A3	28,836,109	$28,834,647	$28,839,552
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 B A2A	2,950,517	$2,950,352	$2,951,341
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 B A3	8,250,000	$8,249,453	$8,210,419
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 C A2A	11,601,849	$11,601,185	$11,600,268
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 C A3	11,000,000	$10,999,311	$10,905,520
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 D A2A	35,628,933	$35,627,291	$35,588,975
WORLD OMNI AUTO RECEIVABLES TR WOART 2025 D A3	8,600,000	$8,599,039	$8,476,712
WORLD OMNI AUTO RECEIVABLES TR WOART 2026 A A2A	26,126,923	$26,124,881	$26,034,130
WORLD OMNI AUTO RECEIVABLES TR WOART 2026 B A2A	50,000,000	$49,996,533	$49,843,430
WORLD OMNI AUTO RECEIVABLES TR WOART 2026 C A2A	53,000,000	$52,996,912	$52,744,816
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2025 A A2A	1,148,545	$1,148,512	$1,148,744
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2025 A A3	6,000,000	$5,999,801	$5,991,795
WORLD OMNI AUTOMOBILE LEASE SE WOLS 2026 A A2A	49,496,416	$49,493,920	$49,310,349

State Cash Accounts

Cash and Short-Term Investments

Security Description	Par Value	Book Value	Market Value
Cash and Short-Term Investments Total		**$21,111,810,820**	**$21,111,789,728**
ASL REPO due 10/01/2026	1,900,000,000	$1,900,000,000	$1,900,000,000
BANK OF AMERICA due 06/11/2027	100,000,000	$100,000,000	$100,000,000
BANK OF AMERICA N/A due 04/30/2027	100,000,000	$100,000,000	$100,000,000
BANK OF AMERICA N/A due 05/28/2027	150,000,000	$150,000,000	$150,000,000
BANK OF AMERICA, N.A. due 05/14/2027	100,000,000	$100,000,000	$100,000,000
BANK OF AMERICA, N.A. due 11/18/2026	200,000,000	$200,000,000	$200,000,000
CABOT TRAIL FDG 03/27 ZCP due 03/30/2027	100,000,000	$97,787,778	$97,787,778
CABOT TRAIL FDG 10/26 ZCP due 10/30/2026	75,000,000	$74,761,958	$74,761,958
CABOT TRAIL FDG 11/26 ZCP due 11/04/2026	50,000,000	$49,813,472	$49,813,472
CABOT TRAIL FDG 11/26 ZCP due 11/13/2026	100,000,000	$99,537,153	$99,537,153
CABOT TRAIL FDG 12/26 ZCP due 12/02/2026	25,000,000	$24,832,514	$24,832,514
CABOT TRAIL FDG 12/26 ZCP due 12/30/2026	50,000,000	$49,512,500	$49,512,500
CABOT TRAIL FDG due 01/29/2027	150,000,000	$147,900,000	$147,900,000
CABOT TRAIL FDG due 10/05/2026	39,500,000	$39,482,971	$39,482,971
CABOT TRAIL FDG due 10/07/2026	100,000,000	$99,936,000	$99,936,000
CAFCO LLC due 01/22/2027	125,000,000	$123,352,083	$123,352,083
CAFCO LLC due 01/29/2027	125,000,000	$123,229,167	$123,229,167
CAFCO LLC due 10/07/2026	75,000,000	$74,952,500	$74,952,500
CAFCO LLC due 11/13/2026	100,000,000	$99,540,139	$99,540,139
CAFCO LLC due 12/02/2026	50,000,000	$49,665,028	$49,665,028
CAFCO LLC due 12/07/2026	50,000,000	$49,634,292	$49,634,292
CAFCO LLC due 12/14/2026	50,000,000	$49,596,083	$49,596,083
CAFCO LLC due 12/30/2026	50,000,000	$49,518,750	$49,518,750
CANADIAN IMPERIAL BK 12/26 FIXED 3.83 due 12/16/2026	100,000,000	$100,000,000	$100,000,000
CANADIAN IMPERIAL BK due 05/28/2027	100,000,000	$100,000,000	$100,000,000
CANADIAN IMPERIAL BK due 06/02/2027	100,000,000	$100,000,000	$100,000,000
CANADIAN IMPERIAL BK due 06/18/2027	100,000,000	$100,000,000	$100,000,000
CANADIAN IMPERIAL BK due 06/30/2027	100,000,000	$100,000,000	$100,000,000
CANADIAN IMPERIAL BK due 07/14/2027	100,000,000	$100,000,000	$100,000,000
CANADIAN IMPERIAL BK due 07/28/2027	100,000,000	$100,000,000	$100,000,000
CANTOR FITZGERALD REPO REPO due 10/01/2026	250,000,000	$250,000,000	$250,000,000
CDP FINANCIAL INC due 01/08/2027	50,000,000	$49,496,750	$49,496,750
CDP FINANCIAL INC due 11/04/2026	50,000,000	$49,820,083	$49,820,083
CDP FINANCIAL INC due 12/01/2026	29,000,000	$28,798,039	$28,798,039
CHARIOT FNDG LLC due 10/08/2026	50,000,000	$49,962,861	$49,962,861
CHARIOT FNDG LLC due 11/06/2026	50,000,000	$49,810,000	$49,810,000
CHARIOT FNDG LLC due 11/12/2026	50,000,000	$49,773,667	$49,773,667
CISCO SYSTEMS INC due 01/27/2027	100,000,000	$98,656,111	$98,656,111
CISCO SYSTEMS INC due 03/24/2027	50,000,000	$48,985,000	$48,985,000
CISCO SYSTEMS INC due 10/02/2026	50,000,000	$49,994,819	$49,994,819
CRC FUNDING LLC due 01/22/2027	100,000,000	$98,681,667	$98,681,667
CRC FUNDING LLC due 10/07/2026	50,000,000	$49,968,333	$49,968,333
CRC FUNDING LLC due 10/30/2026	50,000,000	$49,846,139	$49,846,139
CRC FUNDING LLC due 11/30/2026	50,000,000	$49,677,500	$49,677,500
CRC FUNDING LLC due 12/17/2026	50,000,000	$49,579,708	$49,579,708
CRC FUNDING LLC due 12/30/2026	50,000,000	$49,518,750	$49,518,750
EMERSON ELECTRIC CO due 12/04/2026	45,000,000	$44,676,800	$44,676,800
EMERSON ELECTRIC CO due 12/11/2026	50,000,000	$49,597,667	$49,597,667
EUROPEAN INVT BNK due 12/30/2026	200,000,000	$198,111,250	$198,111,250
EXPORT DEVELMT CORP due 10/07/2026	25,000,000	$24,984,292	$24,984,292
FAIRWAY FINANCE CORP due 01/29/2027	25,000,000	$24,654,167	$24,654,167
FAIRWAY FINANCE CORP due 10/02/2026	150,000,000	$149,983,569	$149,983,569
FAIRWAY FINANCE CORP due 10/07/2026	50,000,000	$49,968,250	$49,968,250
FAIRWAY FINANCE CORP due 10/15/2026	25,000,000	$24,962,667	$24,962,667
FAIRWAY FINANCE CORP due 10/21/2026	150,000,000	$149,675,000	$149,675,000

FAIRWAY FINANCE CORP due 10/27/2026	40,000,000	$39,888,489	$39,888,489
FAIRWAY FINANCE CORP due 11/04/2026	75,000,000	$74,721,153	$74,721,153
FAIRWAY FINANCE CORP due 11/13/2026	50,000,000	$49,768,875	$49,768,875
FAIRWAY FINANCE CORP due 11/17/2026	25,000,000	$24,870,424	$24,870,424
FAIRWAY FINANCE CORP due 12/07/2026	50,000,000	$49,635,222	$49,635,222
FAIRWAY FINANCE CORP due 12/11/2026	30,000,000	$29,765,700	$29,765,700
FALCON ASSET FDG LLC DISC COML due 10/27/2026	50,000,000	$49,862,778	$49,862,778
FALCON ASSET FDG LLC DISC COML due 11/03/2026	50,000,000	$49,822,625	$49,822,625
FALCON ASSET FDG LLC DISC COML due 11/04/2026	50,000,000	$49,820,556	$49,820,556
FALCON ASSET FDG LLC DISC COML due 11/09/2026	50,000,000	$49,789,833	$49,789,833
FALCON ASSET FDG LLC DISC COML due 11/12/2026	50,000,000	$49,762,000	$49,762,000
FALCON ASSET FDG LLC DISC COML due 11/23/2026	50,000,000	$49,699,667	$49,699,667
FALCON ASSET FDG LLC DISC COML due 11/24/2026	50,000,000	$49,694,000	$49,694,000
FALCON ASSET FDG LLC DISC COML due 12/02/2026	100,000,000	$99,295,611	$99,295,611
FED HOME LN DISCOUNT NT due 10/01/2026	215,000,000	$215,000,000	$214,977,247
GTA FDG LLC DISC due 01/15/2027	97,150,000	$95,934,276	$95,934,276
GTA FDG LLC DISC due 01/27/2027	100,000,000	$98,620,056	$98,620,056
GTA FDG LLC DISC due 01/29/2027	51,000,000	$50,303,000	$50,303,000
GTA FDG LLC DISC due 09/30/2026	50,000,000	$50,000,000	$50,000,000
GTA FDG LLC DISC due 10/07/2026	26,000,000	$25,983,403	$25,983,403
GTA FDG LLC DISC due 10/21/2026	50,000,000	$49,888,889	$49,888,889
GTA FDG LLC DISC due 10/30/2026	100,000,000	$99,681,000	$99,681,000
GTA FDG LLC DISC due 11/04/2026	155,000,000	$154,421,764	$154,421,764
GTA FDG LLC DISC due 11/13/2026	25,000,000	$24,883,243	$24,883,243
GTA FDG LLC DISC due 11/30/2026	70,000,000	$69,550,833	$69,550,833
GTA FDG LLC DISC due 12/02/2026	75,000,000	$74,493,236	$74,493,236
HER MAJESTY RGT CANA due 10/07/2026	50,000,000	$49,969,583	$49,969,583
HSBC REPO due 10/01/2026	1,800,000,000	$1,800,000,000	$1,800,000,000
JEFFERSON OH LOCAL SCH DIST MA JEFSCD 12/26 FIXED 2.25	430,000	$429,403	$429,403
JOHNSON + JOHNSON due 01/29/2027	60,000,000	$59,168,000	$59,168,000
JOHNSON + JOHNSON due 10/07/2026	50,000,000	$49,969,417	$49,969,417
JOHNSON + JOHNSON due 12/24/2026	200,000,000	$198,243,000	$198,243,000
JOHNSON + JOHNSON due 12/30/2026	50,000,000	$49,530,000	$49,530,000
KFW due 02/10/2027	100,000,000	$98,544,333	$98,544,333
KFW due 02/26/2027	50,000,000	$49,188,056	$49,188,056
KFW due 03/05/2027	50,000,000	$49,134,583	$49,134,583
KFW due 03/15/2027	83,000,000	$81,417,467	$81,417,467
KFW due 03/16/2027	71,000,000	$69,621,693	$69,621,693
KFW due 03/30/2027	200,000,000	$195,620,000	$195,620,000
KFW due 12/24/2026	50,000,000	$49,552,000	$49,552,000
KOCH COS LLC DISC COML PAPER 3 10/26 ZCP due 10/26/2026	75,000,000	$74,805,382	$74,805,382
KOCH COS LLC DISC COML PAPER 3 due 11/04/2026	100,000,000	$99,626,944	$99,626,944
KOCH COS LLC DISC COML PAPER 3 due 11/05/2026	25,000,000	$24,903,264	$24,903,264
KOCH COS LLC DISC COML PAPER 3 due 11/09/2026	50,000,000	$49,783,333	$49,783,333
KOCH COS LLC DISC COML PAPER 3 due 11/16/2026	100,000,000	$99,491,444	$99,491,444
KOCH COS LLC DISC COML PAPER 3 due 11/24/2026	50,000,000	$49,703,750	$49,703,750
KOCH COS LLC DISC COML PAPER 3 due 11/25/2026	50,000,000	$49,693,681	$49,693,681
L OREAL S A due 11/23/2026	50,000,000	$49,715,125	$49,715,125
LVMH due 02/12/2027	50,000,000	$49,222,056	$49,222,056
LVMH due 10/15/2026	28,800,000	$28,757,664	$28,757,664
MESA AZ MES 07/29 FIXED OID 2.25	595,000	$578,066	$578,066
METLIFE SHORT TERM FDG due 01/29/2027	36,866,000	$36,352,334	$36,352,334
METLIFE SHORT TERM FDG due 04/07/2027	31,000,000	$30,311,972	$30,311,972
METLIFE SHORT TERM FDG due 10/02/2026	40,093,000	$40,088,801	$40,088,801
METLIFE SHORT TERM FDG due 10/07/2026	25,970,000	$25,953,639	$25,953,639
METLIFE SHORT TERM FDG due 10/30/2026	111,267,000	$110,919,418	$110,919,418
METLIFE SHORT TERM FDG due 11/04/2026	86,974,000	$86,657,753	$86,657,753
METLIFE SHORT TERM FDG due 12/14/2026	50,000,000	$49,602,250	$49,602,250
METLIFE SHORT TERM FDG due 12/30/2026	240,031,000	$237,684,948	$237,684,948
NATIONAL SECS CLEARING 01/27 ZCP due 01/22/2027	50,000,000	$49,340,833	$49,340,833
NATIONAL SECS CLEARING due 01/15/2027	50,000,000	$49,386,083	$49,386,083
NATIONAL SECS CLEARING due 01/27/2027	150,000,000	$147,946,472	$147,946,472

NATIONAL SECS CLEARING due 01/29/2027	275,000,000	$271,231,667	$271,231,667
NATIONAL SECS CLEARING due 10/05/2026	50,000,000	$49,979,167	$49,979,167
NATIONAL SECS CLEARING due 10/07/2026	50,000,000	$49,969,000	$49,969,000
NATIONAL SECS CLEARING due 10/27/2026	25,000,000	$24,931,750	$24,931,750
NATIONAL SECS CLEARING due 11/09/2026	50,000,000	$49,795,792	$49,795,792
NESTLE FIN FRANCE S. due 10/01/2026	45,000,000	$45,000,000	$45,000,000
NESTLE FIN FRANCE S. due 11/09/2026	41,750,000	$41,574,963	$41,574,963
NESTLE FIN FRANCE S. due 11/16/2026	17,825,000	$17,736,855	$17,736,855
NEW YORK LIFE SHORT TERM FDG L due 10/07/2026	87,400,000	$87,344,064	$87,344,064
NEW YORK LIFE SHORT TERM FDG L due 10/21/2026	82,066,000	$81,891,382	$81,891,382
NEW YORK LIFE SHORT TERM FDG L due 10/29/2026	29,500,000	$29,412,811	$29,412,811
NEW YORK LIFE SHORT TERM FDG L due 11/04/2026	49,230,000	$49,052,389	$49,052,389
NEW YORK LIFE SHORT TERM FDG L due 11/10/2026	22,500,000	$22,403,250	$22,403,250
NEW YORK LIFE SHORT TERM FDG L due 12/10/2026	50,000,000	$49,619,861	$49,619,861
OLD LINE FUNDING LLC due 02/26/2027	100,000,000	$98,244,556	$98,244,556
OLD LINE FUNDING LLC due 03/10/2027	113,875,000	$111,759,211	$111,759,211
OLD LINE FUNDING LLC due 03/15/2027	50,000,000	$49,042,083	$49,042,083
OLD LINE FUNDING LLC due 09/30/2026	40,000,000	$40,000,000	$40,000,000
OLD LINE FUNDING LLC due 10/01/2026	50,000,000	$50,000,000	$50,000,000
OLD LINE FUNDING LLC due 10/07/2026	50,000,000	$49,968,333	$49,968,333
OLD LINE FUNDING LLC due 10/30/2026	160,000,000	$159,493,064	$159,493,064
OLD LINE FUNDING LLC due 11/04/2026	50,000,000	$49,815,833	$49,815,833
OLD LINE FUNDING LLC due 12/02/2026	135,000,000	$134,095,575	$134,095,575
OLD LINE FUNDING LLC due 12/11/2026	30,000,000	$29,765,700	$29,765,700
PACIFIC LIFE SHORT TERM due 03/30/2027	101,000,000	$98,843,000	$98,843,000
PACIFIC LIFE SHORT TERM due 09/22/2027	10,540,000	$10,055,336	$10,055,336
PACIFIC LIFE SHORT TERM due 10/21/2026	30,000,000	$29,938,667	$29,938,667
PACIFIC LIFE SHORT TERM due 10/29/2026	25,000,000	$24,924,167	$24,924,167
PACIFIC LIFE SHORT TERM due 11/16/2026	30,295,000	$30,140,159	$30,140,159
PACIFIC LIFE SHORT TERM due 12/02/2026	60,000,000	$59,603,200	$59,603,200
PACIFIC LIFE SHORT TERM due 12/16/2026	10,000,000	$9,917,878	$9,917,878
PEPSICO INC due 10/30/2026	50,000,000	$49,842,917	$49,842,917
PRICOA SHT TRM FNDG LL due 11/04/2026	100,000,000	$99,641,111	$99,641,111
PRICOA SHT TRM FNDG LL due 12/02/2026	100,000,000	$99,326,611	$99,326,611
PROCTOR GAMBLE AND CO due 10/06/2026	52,078,000	$52,050,948	$52,050,948
PROCTOR GAMBLE AND CO due 10/14/2026	13,420,000	$13,401,585	$13,401,585
PROCTOR GAMBLE AND CO due 10/16/2026	50,000,000	$49,921,875	$49,921,875
PROCTOR GAMBLE AND CO due 10/19/2026	100,000,000	$99,810,000	$99,810,000
PROCTOR GAMBLE AND CO due 10/21/2026	75,000,000	$74,843,750	$74,843,750
PROCTOR GAMBLE AND CO due 10/26/2026	50,000,000	$49,869,792	$49,869,792
PROCTOR GAMBLE AND CO due 12/09/2026	50,000,000	$49,631,042	$49,631,042
PROVINCE OF ONTARIO due 12/24/2026	200,000,000	$198,222,000	$198,222,000
PROVINCE OF ONTARIO due 12/30/2026	450,000,000	$445,718,750	$445,718,750
PSP CAPITAL INC. due 10/16/2026	100,000,000	$99,842,500	$99,842,500
PSP CAPITAL INC. due 11/25/2026	100,000,000	$99,411,806	$99,411,806
PSP CAPITAL INC. due 12/02/2026	200,000,000	$198,675,611	$198,675,611
ROYAL BANK OF SCOTLAND REPO REPO due 10/01/2026	100,000,000	$100,000,000	$100,000,000
ROYAL BK CDA N Y due 06/02/2027	100,000,000	$100,000,000	$100,000,000
ROYAL BK CDA N Y due 06/17/2027	200,000,000	$200,000,000	$200,000,000
ROYAL BK CDA N Y due 12/16/2026	100,000,000	$100,000,000	$100,000,000
THUNDER BAY FNDNG LLC due 01/29/2027	100,000,000	$98,583,333	$98,583,333
THUNDER BAY FNDNG LLC due 02/05/2027	50,000,000	$49,282,097	$49,282,097
THUNDER BAY FNDNG LLC due 03/15/2027	70,000,000	$68,623,625	$68,623,625
THUNDER BAY FNDNG LLC due 03/24/2027	100,000,000	$97,887,833	$97,887,833
THUNDER BAY FNDNG LLC due 10/02/2026	50,000,000	$49,994,667	$49,994,667
THUNDER BAY FNDNG LLC due 10/14/2026	15,000,000	$14,978,821	$14,978,821
THUNDER BAY FNDNG LLC due 11/04/2026	50,000,000	$49,815,361	$49,815,361
THUNDER BAY FNDNG LLC due 11/13/2026	50,000,000	$49,765,292	$49,765,292
THUNDER BAY FNDNG LLC due 12/02/2026	60,000,000	$59,598,033	$59,598,033
THUNDER BAY FNDNG LLC due 12/11/2026	50,000,000	$49,609,500	$49,609,500
THUNDER BAY FNDNG LLC due 12/15/2026	75,000,000	$74,384,375	$74,384,375
TORONTO DOMINION BK 12/26 FIXED 3.9	75,000,000	$75,000,000	$75,000,000

TORONTO DOMINION BK N Y BRH IN 04/27 FIXED 4.08	100,000,000	$100,000,000	$100,000,000
TORONTO DOMINION BK N Y BRH IN 07/27 FIXED 4.46	100,000,000	$100,000,000	$100,000,000
TORONTO DOMINION BK N Y BRH IN due 04/02/2027	100,000,000	$100,000,000	$100,000,000
TORONTO DOMINION BK N Y BRH IN due 04/30/2027	100,000,000	$100,000,000	$100,000,000
TORONTO DOMINION BK N Y BRH IN due 07/14/2027	200,000,000	$200,000,000	$200,000,000
TOYOTA CR CDA INC due 02/10/2027	50,000,000	$49,230,000	$49,230,000
TOYOTA CR CDA INC due 02/24/2027	55,000,000	$54,103,317	$54,103,317
TOYOTA MOTOR CREDIT due 02/24/2027	50,000,000	$49,179,764	$49,179,764
TOYOTA MOTOR CREDIT due 04/07/2027	100,000,000	$97,822,333	$97,822,333
TOYOTA MOTOR CREDIT due 04/30/2027	50,000,000	$48,690,042	$48,690,042
TOYOTA MOTOR CREDIT due 05/05/2027	50,000,000	$48,743,000	$48,743,000
TOYOTA MOTOR CREDIT due 10/21/2026	50,000,000	$49,893,056	$49,893,056
TOYOTA MOTOR CREDIT due 10/30/2026	50,000,000	$49,844,931	$49,844,931
TOYOTA MOTOR CREDIT due 11/04/2026	50,000,000	$49,818,667	$49,818,667
TOYOTA MOTOR CREDIT due 11/25/2026	50,000,000	$49,704,375	$49,704,375
TOYOTA MOTOR CREDIT due 12/02/2026	100,000,000	$99,330,056	$99,330,056
US DOLLAR (Incl. Pay/Rec)	9,739,240	$9,739,240	$9,739,240
US TREASURY BILL due 01/05/2027	25,000,000	$24,726,200	$24,726,200
US TREASURY BILL due 01/12/2027	25,000,000	$24,706,879	$24,706,879
US TREASURY BILL due 01/26/2027	50,000,000	$49,331,333	$49,331,333
US TREASURY BILL due 10/01/2026	78,324,000	$78,324,000	$78,324,000
US TREASURY BILL due 10/06/2026	53,137,000	$53,109,718	$53,109,718
US TREASURY BILL due 10/08/2026	50,000,000	$49,962,764	$49,962,764
US TREASURY BILL due 10/13/2026	100,000,000	$99,878,167	$99,878,167
US TREASURY BILL due 10/15/2026	300,000,000	$299,576,879	$299,576,879
US TREASURY BILL due 10/22/2026	50,000,000	$49,890,902	$49,890,902
US TREASURY BILL due 10/27/2026	50,000,000	$49,864,583	$49,864,583
US TREASURY BILL due 10/29/2026	145,989,000	$145,578,919	$145,578,919
US TREASURY BILL due 11/03/2026	100,000,000	$99,660,008	$99,660,008
US TREASURY BILL due 11/05/2026	50,000,000	$49,818,438	$49,818,438
US TREASURY BILL due 11/10/2026	100,000,000	$99,577,667	$99,577,667
US TREASURY BILL due 11/12/2026	50,000,000	$49,781,833	$49,781,833
US TREASURY BILL due 11/17/2026	100,000,000	$99,504,476	$99,504,476
US TREASURY BILL due 11/24/2026	50,000,000	$49,721,938	$49,721,938
US TREASURY BILL due 12/01/2026	75,000,000	$74,515,156	$74,515,156
US TREASURY BILL due 12/03/2026	125,000,000	$124,167,744	$124,167,744
US TREASURY BILL due 12/08/2026	35,000,000	$34,729,479	$34,729,479
US TREASURY BILL due 12/10/2026	50,000,000	$49,616,313	$49,616,313
US TREASURY BILL due 12/15/2026	75,000,000	$74,399,583	$74,399,583
US TREASURY BILL due 12/17/2026	50,000,000	$49,577,463	$49,577,463
US TREASURY BILL due 12/24/2026	425,000,000	$421,244,967	$421,244,967
WAL MART STORES INC due 10/15/2026	30,000,000	$29,954,500	$29,954,500
WAL MART STORES INC due 12/15/2026	50,000,000	$49,581,250	$49,581,250
WELLS FARGO BANK NA due 11/04/2026	75,000,000	$75,000,000	$75,000,000
WELLS FARGO TSY+ MMKT SVCE 12/49 VARI 1	368,324,743	$368,323,081	$368,324,743

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