

**New York State Teachers' Retirement System**  
**Domestic Fixed Income Holdings**  
**As of June 30, 2019**

<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
1011778 BC / NEW RED FIN	4.25	5/15/2024	698,774
1011778 BC / NEW RED FIN	4.63	1/15/2022	124,000
1011778 BC / NEW RED FIN	5.00	10/15/2025	435,370
1211 AVENUE OF THE AMERICAS TR	3.90	8/10/2035	4,248,187
1211 AVENUE OF THE AMERICAS TR	4.28	8/10/2035	32,629,202
280 PARK AVENUE MORTGAGE TRUST	3.93	9/15/2034	2,504,669
3M COMPANY	1.63	9/19/2021	9,888,490
3M COMPANY	2.88	10/15/2027	10,077,169
3M COMPANY	3.00	8/7/2025	10,813,301
3M COMPANY	3.63	9/14/2028	10,606,019
8TH AVE FOOD PROVISIONS INC	-	10/1/2025	71,752
ABB FINANCE USA INC	3.38	4/3/2023	10,347,185
ABBOTT LABORATORIES	2.55	3/15/2022	10,099,117
ABBVIE INC	2.50	5/14/2020	9,999,047
ABBVIE INC	3.20	11/6/2022	10,147,958
ABBVIE INC	3.20	5/14/2026	10,109,322
ABC SUPPLY CO INC	5.75	12/15/2023	671,490
ABC SUPPLY CO INC	5.88	5/15/2026	179,310
ACADIA HEALTHCARE CO INC	5.13	7/1/2022	75,375
ACADIA HEALTHCARE CO INC	5.63	2/15/2023	80,284
ACADIA HEALTHCARE CO INC	6.50	3/1/2024	118,845
ACCO BRANDS CORP	5.25	12/15/2024	227,813
ACI WORLDWIDE INC	5.75	8/15/2026	108,451
ACRISURE LLC / FIN INC	8.13	2/15/2024	129,063
ADIANT GLOBAL HOLDINGS	4.88	8/15/2026	318,000
ADIANT US LLC	-	5/6/2024	48,657
ADIANT US LLC	7.00	5/15/2026	92,475
ADT SEC CORP	6.25	10/15/2021	153,338
AES CORP/THE	4.50	3/15/2023	52,403
AES CORP/THE	5.13	9/1/2027	52,750
AES CORP/THE	5.50	4/15/2025	492,368
AETNA INC	2.80	6/15/2023	5,030,053
AHERN RENTALS INC	7.38	5/15/2023	66,563
AID ISRAEL	5.50	9/18/2023	28,573,345
AID ISRAEL	5.50	4/26/2024	116,250,956
AIG GLOBAL FUNDING	2.70	12/15/2021	10,082,896
AIR CANADA	7.75	4/15/2021	269,500
AIR MEDICAL GROUP HOLDIN	6.38	5/15/2023	89,500
AIR PRODUCTS + CHEMICALS	3.35	7/31/2024	12,552,488
ALBERTSONS COS LLC/SAFEW	5.75	3/15/2025	322,496
ALBERTSONS COS LLC/SAFEW	7.50	3/15/2026	192,150
ALCOA NEDERLAND HOLDING	6.75	9/30/2024	618,963
ALCOA NEDERLAND HOLDING	7.00	9/30/2026	214,000
ALEXANDRIA REAL ESTATE E	4.50	7/30/2029	572,389
ALEXANDRIA REAL ESTATE E	4.85	4/15/2049	366,853
ALGECO GLOBAL FINANCE	8.00	2/15/2023	202,250
ALLERGAN FUNDING SCS	3.00	3/12/2020	10,029,319
ALLIANCE DATA SYSTEMS CO	5.38	8/1/2022	151,950
ALLIED UNIVERSAL HOLDCO	6.63	7/15/2026	101,500
ALLIED UNIVERSAL HOLDCO	9.75	7/15/2027	199,250
ALLISON TRANSMISSION INC	5.00	10/1/2024	229,500

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ALLISON TRANSMISSION INC	5.88	6/1/2029	94,725
ALLY FINANCIAL INC	3.88	5/21/2024	61,425
ALLY FINANCIAL INC	4.13	3/30/2020	25,242
ALLY FINANCIAL INC	4.13	2/13/2022	512,500
ALLY FINANCIAL INC	4.63	5/19/2022	390,938
ALLY FINANCIAL INC	5.13	9/30/2024	268,920
ALLY FINANCIAL INC	5.75	11/20/2025	99,554
ALLY FINANCIAL INC	8.00	11/1/2031	351,575
ALMONDE INC	-	6/13/2024	77,549
ALPHA 3 BV / US BIDCO	6.25	2/1/2025	125,095
ALPHABET INC	3.38	2/25/2024	12,675,022
ALPINE FIN MERGER SUB LLC	-	7/12/2024	295,884
ALTICE FINANCING SA	7.50	5/15/2026	603,060
ALTICE FRANCE SA	-	8/14/2026	121,577
ALTICE FRANCE SA	7.38	5/1/2026	1,058,825
ALTICE FRANCE SA	8.13	2/1/2027	559,650
ALTICE LUXEMBOURG SA	7.75	5/15/2022	406,500
ALTICE LUXEMBOURG SA	10.50	5/15/2027	231,188
ALTRA INDL MOTION CORP	-	10/1/2025	23,235
ALTRIA GROUP INC	2.63	1/14/2020	10,006,693
ALTRIA GROUP INC	3.49	2/14/2022	5,142,038
ALTRIA GROUP INC	4.40	2/14/2026	5,350,251
AMAZON.COM INC	2.80	8/22/2024	7,230,220
AMC ENTERTAINMENT HLDGS	6.13	5/15/2027	244,750
AMC NETWORKS INC	5.00	4/1/2024	216,038
AMEREN ILLINOIS CO	3.25	3/1/2025	10,356,440
AMEREN ILLINOIS CO	3.80	5/15/2028	10,723,518
AMERICAN AIRLINES GROUP	4.63	3/1/2020	201,250
AMERICAN AIRLINES GROUP	5.00	6/1/2022	103,030
AMERICAN AXLE + MFG INC	6.25	3/15/2026	488,813
AMERICAN AXLE + MFG INC	6.50	4/1/2027	54,863
AMERICAN CAMPUS CMNTYS	3.63	11/15/2027	224,420
AMERICAN CAMPUS CMNTYS	4.13	7/1/2024	449,467
AMERICAN EXPRESS CO	3.00	10/30/2024	14,863,516
AMERICAN EXPRESS CO	3.40	2/27/2023	11,905,077
AMERICAN EXPRESS CREDIT	2.25	8/15/2019	9,997,740
AMERICAN EXPRESS CREDIT	2.38	5/26/2020	11,004,632
AMERICAN EXPRESS CREDIT	2.70	3/3/2022	10,106,819
AMERICAN EXPRESS CREDIT	3.30	5/3/2027	13,432,192
AMERICAN EXPRESS CREDIT ACCOUN	2.87	10/15/2024	10,221,427
AMERICAN HOMES 4 RENT	4.90	2/15/2029	887,318
AMERICAN HONDA FINANCE	2.45	9/24/2020	10,020,700
AMERICAN HONDA FINANCE	2.90	2/16/2024	10,182,865
AMERICAN INTL GROUP	3.75	7/10/2025	10,930,079
AMERICAN TOWER CORP	3.80	8/15/2029	386,551
AMERICAN WATER CAPITAL C	3.75	9/1/2028	13,809,514
AMERICAN WOODMARK CORP	4.88	3/15/2026	296,250
AMERIGAS PART/FIN CORP	5.75	5/20/2027	262,500
AMERIGAS PART/FIN CORP	5.88	8/20/2026	190,800
AMGEN INC	2.13	5/1/2020	9,975,300
AMGEN INC	2.25	8/19/2023	9,964,757

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
AMGH HLDG CORP	-	3/14/2025	194,419
AMSTED INDUSTRIES	5.63	7/1/2027	26,063
ANDEAVOR LOGIS LP/CORP	6.38	5/1/2024	209,500
ANHEUSER BUSCH CO/INBEV	3.65	2/1/2026	10,514,542
ANHEUSER BUSCH INBEV FIN	3.30	2/1/2023	9,277,077
ANHEUSER BUSCH INBEV FIN	3.70	2/1/2024	10,529,101
ANHEUSER BUSCH INBEV WOR	4.00	4/13/2028	10,800,508
ANHEUSER BUSCH INBEV WOR	4.15	1/23/2025	10,832,233
ANHEUSER BUSCH INBEV WOR	4.75	1/23/2029	11,352,062
ANHEUSER BUSCH INBEV WOR	6.88	11/15/2019	10,155,853
ANIXTER INC	6.00	12/1/2025	189,875
ANTERO MIDSTREAM PART/FI	5.38	9/15/2024	248,438
ANTERO MIDSTREAM PART/FI	5.75	3/1/2027	169,000
ANTERO MIDSTREAM PART/FI	5.75	1/15/2028	198,000
ANTERO RESOURCES CORP	5.13	12/1/2022	445,440
ANTERO RESOURCES CORP	5.63	6/1/2023	313,690
ANTHEM INC	2.25	8/15/2019	9,996,300
ANTHEM INC	2.95	12/1/2022	10,142,642
ANTHEM INC	3.35	12/1/2024	10,345,131
APERGY CORP	6.38	5/1/2026	251,875
APPLE INC	1.55	2/7/2020	9,958,365
APPLE INC	2.15	2/9/2022	10,039,284
APPLE INC	2.85	5/6/2021	5,073,138
APPLE INC	2.85	2/23/2023	12,799,842
APPLE INC	3.20	5/13/2025	10,453,177
APPLIED MATERIALS INC	2.63	10/1/2020	10,054,750
APPLIED MATERIALS INC	3.30	4/1/2027	3,115,440
APPLIED SYS INC	-	9/19/2024	190,183
APTIM CORP	7.75	6/15/2025	57,375
APX GROUP INC	7.88	12/1/2022	269,409
APX GROUP INC	8.50	11/1/2024	127,635
ARAMARK SERVICES INC	4.75	6/1/2026	78,348
ARAMARK SERVICES INC	5.00	2/1/2028	462,938
ARAMARK SERVICES INC	5.13	1/15/2024	357,570
ARCHROCK PARTNERS LP/FIN	6.00	10/1/2022	116,438
ARCHROCK PARTNERS LP/FIN	6.88	4/1/2027	78,383
ARCONIC INC	5.13	10/1/2024	52,804
ARCONIC INC	5.90	2/1/2027	234,092
ARDAGH PKG FIN/HLDGS USA	4.63	5/15/2023	342,476
ARDAGH PKG FIN/HLDGS USA	6.00	2/15/2025	962,676
ARDAGH PKG FIN/HLDGS USA	7.25	5/15/2024	692,314
ARDONAGH MIDCO THREE PLC	8.63	7/15/2023	186,250
ARIZONA PUBLIC SERVICE	3.15	5/15/2025	10,367,346
ARROW BIDCO LLC	9.50	3/15/2024	25,156
ASCEND LEARNING LLC	6.88	8/1/2025	50,860
ASCENT RESOURCES/ARU FIN	7.00	11/1/2026	136,875
ASCENT RESOURCES/ARU FIN	10.00	4/1/2022	137,625
ASHFORD HOSPITALITY TRUST	0.29	10/15/2019	193,993
ASHLAND LLC	4.75	8/15/2022	182,875
ASHTREAD CAPITAL INC	4.13	8/15/2025	405,000
ASHTON WOODS USA/FINANCE	6.75	8/1/2025	96,500

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ASIAN DEVELOPMENT BANK	2.00	2/16/2022	25,130,620
ASTRAZENECA PLC	2.38	11/16/2020	10,001,518
ASTRAZENECA PLC	3.13	6/12/2027	10,223,413
ASTRAZENECA PLC	3.38	11/16/2025	10,463,484
ASTRAZENECA PLC	3.50	8/17/2023	10,429,449
AT+T INC	3.00	6/30/2022	13,227,657
AT+T INC	3.90	3/11/2024	15,826,939
AT+T INC	4.10	2/15/2028	13,950,594
AT+T INC	4.13	2/17/2026	12,233,039
AT+T INC	4.25	3/1/2027	15,808,816
ATLANTIC CITY ELECTRIC	4.00	10/15/2028	10,976,927
AUTOMATIC DATA PROCESSNG	2.25	9/15/2020	5,003,167
AUTOMATIC DATA PROCESSNG	3.38	9/15/2025	5,293,707
AVALONBAY COMMUNITIES	4.20	12/15/2023	385,834
AVANTOR INC	-	11/21/2024	12,736
AVANTOR INC	6.00	10/1/2024	660,744
AVANTOR INC	9.00	10/1/2025	188,435
AVENTURA MALL TRUST	4.25	7/5/2040	15,789,506
AVIS BUDGET CAR/FINANCE	5.25	3/15/2025	432,150
AVIS BUDGET CAR/FINANCE	5.50	4/1/2023	52,084
AVIS BUDGET CAR/FINANCE	5.75	7/15/2027	25,188
AVIS BUDGET CAR/FINANCE	6.38	4/1/2024	340,438
AVOLON HOLDINGS FNDG LTD	5.13	10/1/2023	23,287
AVOLON HOLDINGS FNDG LTD	5.25	5/15/2024	26,710
AVON INTERNATIONAL CAPIT	6.50	8/15/2022	25,188
AXALTA COATING SYSTEMS	4.88	8/15/2024	522,210
B+G FOODS INC	4.63	6/1/2021	265,331
B+G FOODS INC	5.25	4/1/2025	236,340
BAFFINLAND IRON CORP/LP	8.75	7/15/2026	50,875
BANC OF AMERICA COMMERCIAL MOR	4.51	9/15/2048	1,082,708
BANC OF AMERICA MERRILL LYNCH	0.65	12/10/2030	759,540
BANC OF AMERICA MERRILL LYNCH	0.70	12/15/2035	659,978
BANC OF AMERICA MERRILL LYNCH	3.72	4/14/2033	18,062,172
BANC OF AMERICA MERRILL LYNCH	4.09	9/15/2034	2,463,855
BANC OF AMERICA MERRILL LYNCH	4.37	12/15/2035	8,292,497
BANC OF AMERICA MERRILL LYNCH	5.62	7/11/2033	7,883,026
BANK	3.28	9/15/2060	1,432,643
BANK	3.54	11/15/2054	4,210,737
BANK	4.22	8/15/2061	4,186,330
BANK OF AMERICA CORP	3.00	12/20/2023	9,006,247
BANK OF AMERICA CORP	3.42	12/20/2028	11,603,988
BANK OF AMERICA CORP	3.56	4/23/2027	10,439,155
BANK OF AMERICA CORP	3.71	4/24/2028	10,507,019
BANK OF AMERICA CORP	3.88	8/1/2025	16,054,079
BANK OF AMERICA CORP	3.97	3/5/2029	16,032,152
BANK OF AMERICA CORP	4.13	1/22/2024	10,695,307
BANK OF AMERICA CORP	5.13	12/31/2099	50,313
BANK OF AMERICA CORP	6.25	9/29/2049	326,841
BANK OF AMERICA CORP	6.30	12/29/2049	55,815
BANK OF AMERICA CREDIT CARD TR	1.84	1/17/2023	2,243,424
BANK OF AMERICA CREDIT CARD TR	3.10	12/15/2023	13,637,976

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BANK OF MONTREAL	2.90	3/26/2022	10,153,076
BANK OF NOVA SCOTIA	1.88	4/26/2021	14,948,304
BANK OF NOVA SCOTIA	2.80	7/21/2021	10,112,800
BANK OF NOVA SCOTIA	3.40	2/11/2024	15,601,063
BANK OF NY MELLON CORP	2.20	8/16/2023	14,424,444
BANK OF NY MELLON CORP	2.30	9/11/2019	10,000,274
BANK OF NY MELLON CORP	2.60	8/17/2020	10,554,370
BANK OF NY MELLON CORP	2.60	2/7/2022	10,100,885
BANK OF NY MELLON CORP	3.25	5/16/2027	15,548,669
BANK OF NY MELLON CORP	3.65	2/4/2024	10,562,213
BARCLAYS BANK PLC	2.65	1/11/2021	15,041,952
BARCLAYS COMMERCIAL MORTGAGE S	0.51	9/5/2032	409,206
BARCLAYS COMMERCIAL MORTGAGE S	0.94	12/15/2051	554,100
BARCLAYS COMMERCIAL MORTGAGE S	1.35	5/15/2052	848,661
BARCLAYS COMMERCIAL MORTGAGE S	3.00	5/15/2052	1,780,297
BARCLAYS COMMERCIAL MORTGAGE S	3.31	8/10/2035	1,759,312
BARCLAYS COMMERCIAL MORTGAGE S	3.59	8/15/2036	38,706
BARCLAYS COMMERCIAL MORTGAGE S	4.18	5/15/2052	848,352
BARCLAYS PLC	3.93	5/7/2025	12,212,853
BASIC ENERGY SERVICES	10.75	10/15/2023	19,500
BAUSCH HEALTH AMERICAS	8.50	1/31/2027	260,586
BAUSCH HEALTH AMERICAS	9.25	4/1/2026	590,726
BAUSCH HEALTH COS INC	5.50	3/1/2023	79,632
BAUSCH HEALTH COS INC	5.50	11/1/2025	450,360
BAUSCH HEALTH COS INC	5.75	8/15/2027	26,275
BAUSCH HEALTH COS INC	5.88	5/15/2023	21,244
BAUSCH HEALTH COS INC	6.13	4/15/2025	1,661,525
BAUSCH HEALTH COS INC	7.00	3/15/2024	1,138,045
BAUSCH HEALTH COS INC	7.00	1/15/2028	253,881
BAUSCH HEALTH COS INC	7.25	5/30/2029	78,000
BAUSCH HEALTH COS INC	9.00	12/15/2025	575,410
BAXALTA INC	2.88	6/23/2020	2,985,905
BAYER US FINANCE LLC	2.38	10/8/2019	9,986,882
BAYER US FINANCE LLC	3.00	10/8/2021	10,074,145
BB UBS TRUST	0.73	11/5/2036	507,014
BB+T CORPORATION	3.70	6/5/2025	16,004,434
BB+T CORPORATION	3.75	12/6/2023	10,554,160
BEACON ROOFING SUPPLY IN	4.88	11/1/2025	517,770
BEACON ROOFING SUPPLY IN	6.38	10/1/2023	262,804
BEAR STEARNS COMMERCIAL MORTGA	5.07	9/11/2042	6,486,800
BEAZER HOMES USA	6.75	3/15/2025	205,863
BENCHMARK MORTGAGE TRUST	4.97	3/15/2052	502,780
BERKSHIRE HATHAWAY INC	2.75	3/15/2023	5,080,778
BERKSHIRE HATHAWAY INC	3.13	3/15/2026	5,176,103
BERRY GLOBAL ESCROW CORP	4.88	7/15/2026	440,159
BERRY GLOBAL ESCROW CORP	5.63	7/15/2027	201,760
BERRY GLOBAL INC	4.50	2/15/2026	123,125
BERRY GLOBAL INC	5.13	7/15/2023	386,429
BERRY GLOBAL INC	5.50	5/15/2022	403,489
BERRY PLASTICS GROUP	-	5/15/2026	173,707
BIG RIVER STEEL LLC	-	8/23/2023	22,903

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BIG RIVER STEEL/BRS FIN	7.25	9/1/2025	347,732
BLACKROCK INC	3.20	3/15/2027	5,222,176
BLACKROCK INC	3.25	4/30/2029	10,475,783
BLUE RACER MID LLC/FINAN	6.13	11/15/2022	309,194
BLUE RACER MID LLC/FINAN	6.63	7/15/2026	65,488
BMC EAST LLC	5.50	10/1/2024	253,438
BNSF RAILWAY CO 2015 1 P	3.44	6/16/2028	13,328,270
BOARDWALK PIPELINES LP	5.95	6/1/2026	222,522
BOEING CO	2.20	10/30/2022	9,931,225
BOEING CO	3.20	3/1/2029	13,978,009
BOEING CO	3.25	3/1/2028	6,224,245
BOMBARDIER INC	6.00	10/15/2022	100,429
BOMBARDIER INC	6.13	1/15/2023	137,870
BOMBARDIER INC	7.50	12/1/2024	102,000
BOMBARDIER INC	7.50	3/15/2025	74,207
BOMBARDIER INC	7.88	4/15/2027	574,718
BOSTON PROPERTIES LP	3.13	9/1/2023	512,819
BOSTON PROPERTIES LP	3.40	6/21/2029	1,321,348
BOSTON PROPERTIES LP	3.80	2/1/2024	377,340
BOSTON PROPERTIES LP	4.50	12/1/2028	527,359
BOSTON PROPERTIES LP	5.63	11/15/2020	311,482
BOYD GAMING CORP	6.00	8/15/2026	236,531
BOYD GAMING CORP	6.38	4/1/2026	395,647
BOYD GAMING CORP	6.88	5/15/2023	842,520
BOYNE USA INC	7.25	5/1/2025	162,375
BP CAP MARKETS AMERICA	3.22	11/28/2023	10,315,158
BP CAP MARKETS AMERICA	3.80	9/21/2025	10,671,738
BP CAPITAL MARKETS PLC	3.99	9/26/2023	5,319,029
BRANCH BANKING + TRUST	2.85	4/1/2021	10,091,943
BRANDYWINE OPER PARTNERS	4.55	10/1/2029	1,423,293
BRAZOS VAL LONGHRN/FIN	6.88	2/1/2025	188,000
BRISTOL MYERS SQUIBB CO	3.20	6/15/2026	7,273,075
BRISTOL MYERS SQUIBB CO	3.25	11/1/2023	10,347,761
BRIXMOR OPERATING PART	4.13	6/15/2026	1,033,698
BRIXMOR OPERATING PART	4.13	5/15/2029	365,692
BROOKFIELD PPTY REIT INC	5.75	5/15/2026	3,218,750
BROOKFIELD RESIDENTIAL	6.38	5/15/2025	121,200
BROOKLYN UNION GAS CO	3.41	3/10/2026	10,295,578
BRUIN E+P PARTNERS LLC	8.88	8/1/2023	63,000
BUILDERS FIRSTSOURCE INC	5.63	9/1/2024	257,668
BUILDERS FIRSTSOURCE INC	6.75	6/1/2027	79,125
BURLINGTN NORTH SANTA FE	3.40	9/1/2024	10,555,816
BURLINGTN NORTH SANTA FE	3.85	9/1/2023	10,631,202
BWAY HLDG CO	-	4/3/2024	383,873
BWAY MORTGAGE TRUST	2.81	3/10/2033	1,323,781
BWAY MORTGAGE TRUST	3.45	3/10/2033	2,044,424
BWAY MORTGAGE TRUST	3.72	3/10/2033	2,534,865
BWX TECHNOLOGIES INC	5.38	7/15/2026	51,623
BX TRUST	4.09	11/15/2035	1,224,278
BX TRUST	4.19	11/15/2035	9,374,487
BXP TRUST	3.54	6/13/2039	39,189,720

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
BXP TRUST	3.67	8/13/2037	1,501,125
CABLEVISION SYSTEMS CORP	8.00	4/15/2020	309,849
CAESARS RESORT / FINCO	5.25	10/15/2025	354,103
CALFRAC HOLDINGS LP	8.50	6/15/2026	116,900
CALIFORNIA RESOURCES CRP	8.00	12/15/2022	94,219
CALLON PETROLEUM CO	6.13	10/1/2024	154,530
CALLON PETROLEUM CO	6.38	7/1/2026	429,250
CALPINE CORP	5.25	6/1/2026	299,145
CALPINE CORP	5.38	1/15/2023	528,060
CALPINE CORP	6.00	1/15/2022	75,375
CAMB COMMERCIAL MORTGAGE TRUST	4.14	12/15/2037	975,551
CAMDEN PROPERTY TRUST	4.25	1/15/2024	459,166
CAMELOT FINANCE SA	7.88	10/15/2024	262,188
CAMPBELL SOUP CO	3.65	3/15/2023	10,295,184
CAMPBELL SOUP CO	3.95	3/15/2025	10,402,469
CANADA GOVERNMENT	2.00	11/15/2022	24,155,464
CANADIAN NATL RAILWAY	2.75	3/1/2026	7,053,242
CANADIAN NATL RAILWAY	2.95	11/21/2024	10,219,551
CAPITAL ONE FINANCIAL CO	3.30	10/30/2024	10,257,536
CAPITAL ONE FINANCIAL CO	3.75	3/9/2027	3,096,903
CAPITAL ONE NA	2.95	7/23/2021	10,107,033
CARDINAL HEALTH INC	2.40	11/15/2019	9,992,019
CARDINAL HEALTH INC	2.62	6/15/2022	10,060,052
CARDINAL HEALTH INC	3.08	6/15/2024	10,067,427
CARDINAL HEALTH INC	3.75	9/15/2025	10,380,329
CARGILL INC	3.25	3/1/2023	10,296,425
CARGILL INC	3.25	5/23/2029	15,541,470
CARLSON TRAVEL INC	6.75	12/15/2023	202,500
CARRIZO OIL + GAS INC	6.25	4/15/2023	365,735
CARRIZO OIL + GAS INC	8.25	7/15/2025	123,125
CARVANA CO	8.88	10/1/2023	50,513
CASCADES INC	5.50	7/15/2022	100,375
CATALENT PHARMA SOLUTION	4.88	1/15/2026	270,671
CATALENT PHARMA SOLUTION	5.00	7/15/2027	60,033
CATERPILLAR FINANCIAL SE	3.75	11/24/2023	10,638,535
CATERPILLAR FINL SERVICE	2.75	8/20/2021	9,553,499
CBL + ASSOCIATES LP	4.60	10/15/2024	1,005,000
CBS CORP	4.00	1/15/2026	10,463,882
CCO HLDGS LLC/CAP CORP	5.13	2/15/2023	558,690
CCO HLDGS LLC/CAP CORP	5.13	5/1/2027	993,946
CCO HLDGS LLC/CAP CORP	5.25	9/30/2022	124,857
CCO HLDGS LLC/CAP CORP	5.38	5/1/2025	228,459
CCO HLDGS LLC/CAP CORP	5.38	6/1/2029	388,220
CCO HLDGS LLC/CAP CORP	5.50	5/1/2026	262,684
CCO HLDGS LLC/CAP CORP	5.75	2/15/2026	1,562,638
CCO HLDGS LLC/CAP CORP	5.88	4/1/2024	757,625
CCO HLDGS LLC/CAP CORP	5.88	5/1/2027	701,575
CD COMMERCIAL MORTGAGE TRUST	2.46	8/10/2049	4,960,162
CD COMMERCIAL MORTGAGE TRUST	3.15	2/10/2050	243,989
CDK GLOBAL INC	4.88	6/1/2027	198,574
CDK GLOBAL INC	5.25	5/15/2029	82,900

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CDK GLOBAL INC	5.88	6/15/2026	142,763
CDW LLC/CDW FINANCE	5.00	9/1/2023	76,313
CDW LLC/CDW FINANCE	5.00	9/1/2025	572,688
CEDAR FAIR LP	5.25	7/15/2029	49,995
CEDAR FAIR LP/CANADA S W	5.38	6/1/2024	345,240
CELGENE CORP	3.55	8/15/2022	10,355,143
CELGENE CORP	3.90	2/20/2028	16,074,148
CENTENE CORP	5.38	6/1/2026	832,590
CENTENE CORP	6.13	2/15/2024	251,400
CENTENNIAL RESOURCE PROD	5.38	1/15/2026	455,050
CENTENNIAL RESOURCE PROD	6.88	4/1/2027	112,110
CENTRAL GARDEN + PET CO	5.13	2/1/2028	520,725
CENTURY COMMUNITIES	6.75	6/1/2027	228,094
CENTURYLINK INC	5.80	3/15/2022	570,248
CENTURYLINK INC	6.45	6/15/2021	158,625
CENTURYLINK INC	6.75	12/1/2023	733,550
CENTURYLINK INC	7.50	4/1/2024	654,900
CF INDUSTRIES INC	5.38	3/15/2044	164,115
CFCRE COMMERCIAL MORTGAGE TRUS	3.28	5/10/2058	1,230,435
CFCRE COMMERCIAL MORTGAGE TRUS	3.87	1/10/2048	1,342,531
CFCRE COMMERCIAL MORTGAGE TRUS	5.04	5/10/2058	1,064,269
CGRBS COMMERCIAL MORTGAGE TRUS	3.37	3/13/2035	4,481,069
CGRBS COMMERCIAL MORTGAGE TRUS	3.70	3/13/2035	1,051,880
CHANGE HEALTH / FIN INC	5.75	3/1/2025	261,870
CHARLES RIVER LABORATORI	5.50	4/1/2026	289,383
CHARLES SCHWAB CORP	3.20	3/2/2027	10,299,781
CHARLES SCHWAB CORP	3.85	5/21/2025	10,675,759
CHASE ISSUANCE TRUST	1.84	4/15/2022	14,967,207
CHC COMMERCIAL MORTGAGE TRUST	3.80	6/15/2034	968,000
CHEMOURS CO	6.63	5/15/2023	165,499
CHEMOURS CO	7.00	5/15/2025	265,430
CHENIERE CORP CHRISTI HD	5.13	6/30/2027	487,726
CHENIERE CORP CHRISTI HD	5.88	3/31/2025	397,609
CHENIERE CORP CHRISTI HD	7.00	6/30/2024	258,773
CHENIERE ENERGY PARTNERS	5.25	10/1/2025	186,075
CHENIERE ENERGY PARTNERS	5.63	10/1/2026	232,100
CHESAPEAKE ENERGY CORP	7.50	10/1/2026	289,250
CHESAPEAKE ENERGY CORP	8.00	1/15/2025	417,375
CHEVRON CORP	2.43	6/24/2020	10,009,176
CHEVRON CORP	3.19	6/24/2023	15,568,119
CHEVRON CORP	3.33	11/17/2025	7,392,075
CHEVRON PHILLIPS CHEM CO	3.30	5/1/2023	10,212,231
CHEVRON PHILLIPS CHEM CO	3.70	6/1/2028	10,473,529
CHS/COMMUNITY HEALTH SYS	6.25	3/31/2023	111,650
CHS/COMMUNITY HEALTH SYS	6.88	2/1/2022	59,400
CHS/COMMUNITY HEALTH SYS	8.00	3/15/2026	96,220
CHS/COMMUNITY HEALTH SYS	8.63	1/15/2024	220,000
CHUBB INA HOLDINGS INC	2.30	11/3/2020	10,004,278
CHUBB INA HOLDINGS INC	2.88	11/3/2022	12,223,048
CHUBB INA HOLDINGS INC	3.35	5/15/2024	10,527,209
CHURCHILL DOWNS INC	5.50	4/1/2027	52,344



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CIGNA CORP	3.75	7/15/2023	5,205,666
CIGNA CORP	4.13	11/15/2025	5,324,707
CINCINNATI BELL INC	7.00	7/15/2024	66,188
CINCINNATI BELL INC	8.00	10/15/2025	29,750
CINEMARK USA INC	4.88	6/1/2023	495,113
CINEMARK USA INC	5.13	12/15/2022	152,250
CISCO SYSTEMS INC	2.60	2/28/2023	10,150,470
CISCO SYSTEMS INC	2.90	3/4/2021	10,122,658
CISCO SYSTEMS INC	3.00	6/15/2022	5,140,561
CISCO SYSTEMS INC	3.63	3/4/2024	16,005,166
CIT GROUP INC	4.13	3/9/2021	25,476
CIT GROUP INC	5.00	8/1/2023	160,125
CITIBANK CREDIT CARD ISSUANCE	1.80	9/20/2021	14,979,428
CITIBANK CREDIT CARD ISSUANCE	1.92	4/7/2022	9,978,958
CITIBANK CREDIT CARD ISSUANCE	3.29	5/23/2025	15,618,540
CITIBANK NA	3.65	1/23/2024	12,634,703
CITIGROUP COMMERCIAL MORTGAGE	1.65	9/15/2048	214,121
CITIGROUP COMMERCIAL MORTGAGE	2.90	7/10/2049	1,976,704
CITIGROUP COMMERCIAL MORTGAGE	3.51	5/10/2049	417,556
CITIGROUP COMMERCIAL MORTGAGE	3.55	3/10/2047	1,947,696
CITIGROUP COMMERCIAL MORTGAGE	3.71	4/14/2050	4,284,674
CITIGROUP COMMERCIAL MORTGAGE	3.73	4/10/2046	1,174,481
CITIGROUP COMMERCIAL MORTGAGE	3.75	3/10/2047	1,173,309
CITIGROUP COMMERCIAL MORTGAGE	3.86	5/10/2047	1,061,830
CITIGROUP COMMERCIAL MORTGAGE	4.03	5/10/2047	3,178,112
CITIGROUP COMMERCIAL MORTGAGE	4.13	11/10/2046	4,378,816
CITIGROUP COMMERCIAL MORTGAGE	4.13	4/10/2046	817,168
CITIGROUP COMMERCIAL MORTGAGE	4.15	1/10/2024	3,214,718
CITIGROUP COMMERCIAL MORTGAGE	4.27	11/15/2049	923,480
CITIGROUP COMMERCIAL MORTGAGE	4.27	4/15/2049	621,018
CITIGROUP COMMERCIAL MORTGAGE	4.33	5/10/2047	1,050,533
CITIGROUP COMMERCIAL MORTGAGE	4.43	12/10/2049	1,365,405
CITIGROUP COMMERCIAL MORTGAGE	4.99	4/15/2049	2,802,166
CITIGROUP COMMERCIAL MORTGAGE	5.12	5/10/2049	1,637,924
CITIGROUP INC	2.65	10/26/2020	15,052,795
CITIGROUP INC	2.88	7/24/2023	10,128,965
CITIGROUP INC	2.90	12/8/2021	15,155,562
CITIGROUP INC	3.70	1/12/2026	15,790,495
CITIGROUP INC	4.08	4/23/2029	16,113,867
CITIGROUP INC	5.90	12/29/2049	259,110
CITIGROUP INC	6.25	12/29/2049	82,372
CITYCENTER HLDGS LLC	-	4/18/2024	103,197
CLEAN HARBORS INC	4.88	7/15/2027	127,044
CLEAN HARBORS INC	5.13	6/1/2021	225,000
CLEAN HARBORS INC	5.13	7/15/2029	68,340
CLEAR CHANNEL WORLDWIDE	6.50	11/15/2022	1,864,331
CLEAR CHANNEL WORLDWIDE	9.25	2/15/2024	979,755
CLEARWAY ENERGY OP LLC	5.00	9/15/2026	296,473
CLEARWAY ENERGY OP LLC	5.38	8/15/2024	185,185
CLEARWAY ENERGY OP LLC	5.75	10/15/2025	177,625
CLEAVER BROOKS INC	7.88	3/1/2023	105,486

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CLEVELAND CLIFFS INC	5.75	3/1/2025	58,705
CLEVELAND CLIFFS INC	5.88	6/1/2027	72,938
CLOROX COMPANY	3.50	12/15/2024	10,470,641
CLOROX COMPANY	3.90	5/15/2028	10,805,091
CNX MIDSTREAM PTR/CNX	6.50	3/15/2026	142,500
COCA COLA CO/THE	2.45	11/1/2020	15,072,477
COEUR MINING INC	5.88	6/1/2024	97,375
COGENT COMMUNICATIONS GR	5.38	3/1/2022	310,500
COLFAX CORP	6.00	2/15/2024	232,650
COLFAX CORP	6.38	2/15/2026	89,018
COLGATE PALMOLIVE CO	3.25	3/15/2024	10,513,319
COMCAST CORP	3.38	8/15/2025	14,642,547
COMCAST CORP	3.55	5/1/2028	14,740,852
COMCAST CORP	3.60	3/1/2024	10,544,733
COMM MORTGAGE TRUST	0.50	12/10/2047	792,878
COMM MORTGAGE TRUST	1.05	8/10/2048	486,045
COMM MORTGAGE TRUST	2.44	10/15/2045	471,386
COMM MORTGAGE TRUST	2.77	12/10/2045	1,929,867
COMM MORTGAGE TRUST	3.18	2/10/2035	2,587,165
COMM MORTGAGE TRUST	3.18	2/10/2048	4,552,812
COMM MORTGAGE TRUST	3.28	10/10/2036	4,767,755
COMM MORTGAGE TRUST	3.29	12/10/2044	9,882
COMM MORTGAGE TRUST	3.35	2/10/2035	20,095,850
COMM MORTGAGE TRUST	3.37	2/10/2028	1,227,524
COMM MORTGAGE TRUST	3.50	5/10/2048	4,055,628
COMM MORTGAGE TRUST	3.53	2/10/2048	1,038,296
COMM MORTGAGE TRUST	3.53	2/10/2028	12,472,349
COMM MORTGAGE TRUST	3.55	7/15/2047	1,045,391
COMM MORTGAGE TRUST	3.63	10/10/2048	5,307,842
COMM MORTGAGE TRUST	3.73	8/10/2049	8,639,114
COMM MORTGAGE TRUST	3.74	1/10/2046	191,041
COMM MORTGAGE TRUST	3.76	8/10/2048	3,504,148
COMM MORTGAGE TRUST	3.76	2/10/2049	2,306,498
COMM MORTGAGE TRUST	3.77	10/10/2046	3,150,693
COMM MORTGAGE TRUST	3.83	2/10/2048	3,016,703
COMM MORTGAGE TRUST	3.90	3/10/2031	2,121,173
COMM MORTGAGE TRUST	3.90	7/10/2050	760,473
COMM MORTGAGE TRUST	3.93	11/10/2046	5,311,906
COMM MORTGAGE TRUST	3.96	2/10/2047	4,259,400
COMM MORTGAGE TRUST	3.98	5/10/2047	4,557,128
COMM MORTGAGE TRUST	3.99	12/10/2047	1,052,904
COMM MORTGAGE TRUST	4.01	4/10/2047	1,318,175
COMM MORTGAGE TRUST	4.05	10/10/2046	4,254,069
COMM MORTGAGE TRUST	4.05	4/10/2047	7,508,212
COMM MORTGAGE TRUST	4.10	7/15/2047	1,859,096
COMM MORTGAGE TRUST	4.21	8/10/2046	48,209
COMM MORTGAGE TRUST	4.26	8/10/2050	8,600,509
COMM MORTGAGE TRUST	4.35	8/10/2030	1,991,002
COMM MORTGAGE TRUST	4.40	2/10/2048	4,537,760
COMM MORTGAGE TRUST	4.54	8/10/2030	1,043,740
COMM MORTGAGE TRUST	4.58	12/10/2047	2,100,596

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COMM MORTGAGE TRUST	4.69	8/10/2048	4,721,430
COMM MORTGAGE TRUST	4.71	9/10/2050	1,269,235
COMM MORTGAGE TRUST	4.76	10/10/2046	135,794
COMM MORTGAGE TRUST	4.90	2/10/2047	2,156,040
COMM MORTGAGE TRUST	5.28	8/10/2050	2,242,110
COMMERCIAL METALS CO	5.75	4/15/2026	49,913
COMMONWEALTH EDISON CO	3.70	8/15/2028	10,748,398
COMMSCOPE INC	-	4/6/2026	24,900
COMMSCOPE INC	5.00	6/15/2021	339,150
COMMSCOPE INC	5.50	3/1/2024	153,938
COMMSCOPE INC	6.00	3/1/2026	538,125
COMMSCOPE INC	8.25	3/1/2027	346,749
COMMSCOPE TECH LLC	5.00	3/15/2027	53,070
COMMSCOPE TECH LLC	6.00	6/15/2025	572,635
CON EDISON CO OF NY INC	3.80	5/15/2028	10,806,758
CONNECTICUT LIGHT + PWR	3.20	3/15/2027	10,302,051
CONSOLIDATED ENERGY FIN	6.50	5/15/2026	148,875
CONSTELLIUM SE	5.75	5/15/2024	51,250
CONSTELLIUM SE	5.88	2/15/2026	447,990
CONSTELLIUM SE	6.63	3/1/2025	260,000
CONSUMERS ENERGY CO	3.13	8/31/2024	10,290,468
CONSUMERS ENERGY CO	3.80	11/15/2028	10,925,903
CONUMA COAL RESOURCES	10.00	5/1/2023	31,543
COOPER STANDARD AUTOMOTI	5.63	11/15/2026	270,688
COOPERATIEVE RABOBANK UA	4.50	1/11/2021	10,329,964
CORE INDUSTRIAL TRUST	3.29	2/10/2037	2,413,305
CORE INDUSTRIAL TRUST	3.98	2/10/2034	5,171,215
CORE INDUSTRIAL TRUST	4.37	2/10/2037	18,880,600
CORECIVIC INC	4.13	4/1/2020	74,438
CORNING INC	2.90	5/15/2022	10,154,797
CORPORATE OFFICE PROP LP	3.60	5/15/2023	941,556
CORPORATE OFFICE PROP LP	5.25	2/15/2024	1,339,544
COSTCO WHOLESALE CORP	1.75	2/15/2020	9,960,885
COSTCO WHOLESALE CORP	2.25	2/15/2022	10,051,928
COTT HOLDINGS INC	5.50	4/1/2025	76,406
COTY INC	6.50	4/15/2026	116,850
COVEY PARK ENERGY LLC/FI	7.50	5/15/2025	324,000
CREDIT ACCEPTANC	6.63	3/15/2026	52,563
CREDIT SUISSE MORTGAGE TRUST	0.02	11/10/2032	40,680
CREDIT SUISSE MORTGAGE TRUST	0.13	11/13/2039	379,641
CREDIT SUISSE MORTGAGE TRUST	0.47	11/10/2032	1,349,625
CREDIT SUISSE MORTGAGE TRUST	3.64	11/15/2034	2,390,454
CREDIT SUISSE MORTGAGE TRUST	3.79	12/15/2049	4,270,822
CREDIT SUISSE MORTGAGE TRUST	3.94	11/15/2034	30,708,339
CREDIT SUISSE MORTGAGE TRUST	4.28	11/15/2037	28,531,302
CRESTWOOD MID PARTNER LP	5.63	5/1/2027	159,600
CRESTWOOD MID PARTNER LP	5.75	4/1/2025	75,938
CRESTWOOD MIDSTREAM PART	6.25	4/1/2023	402,900
CRH AMERICA FINANCE INC	3.40	5/9/2027	9,979,409
CRH AMERICA INC	3.88	5/18/2025	10,459,703
CRH AMERICA INC	5.75	1/15/2021	10,453,915

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CROWN CASTLE INTL CORP	4.88	4/15/2022	191,370
CROWNROCK LP/CROWNROCK F	5.63	10/15/2025	590,473
CSAIL COMMERCIAL MORTGAGE TRUS	1.57	6/15/2052	2,013,323
CSAIL COMMERCIAL MORTGAGE TRUS	3.33	6/15/2052	3,106,520
CSAIL COMMERCIAL MORTGAGE TRUS	3.50	6/15/2057	4,184,690
CSAIL COMMERCIAL MORTGAGE TRUS	4.04	4/15/2050	783,072
CSAIL COMMERCIAL MORTGAGE TRUS	4.24	6/15/2052	1,036,180
CSAIL COMMERCIAL MORTGAGE TRUS	4.46	8/15/2051	1,758,827
CSAIL COMMERCIAL MORTGAGE TRUS	4.69	11/15/2048	2,488,480
CSAIL COMMERCIAL MORTGAGE TRUS	5.15	3/15/2052	727,128
CSC HOLDINGS LLC	5.13	12/15/2021	98,000
CSC HOLDINGS LLC	5.38	7/15/2023	228,105
CSC HOLDINGS LLC	5.38	2/1/2028	219,176
CSC HOLDINGS LLC	5.50	5/15/2026	755,064
CSC HOLDINGS LLC	6.50	2/1/2029	519,435
CSC HOLDINGS LLC	6.63	10/15/2025	578,870
CSC HOLDINGS LLC	7.50	4/1/2028	386,426
CSC HOLDINGS LLC	10.88	10/15/2025	354,191
CSX CORP	3.35	11/1/2025	10,472,061
CUBESMART LP	4.00	11/15/2025	378,156
CUBESMART LP	4.38	12/15/2023	417,758
CUBESMART LP	4.38	2/15/2029	933,515
CUMBERLAND FARMS	6.75	5/1/2025	86,920
CUMMINS INC	3.65	10/1/2023	13,170,556
CVS HEALTH CORP	2.25	8/12/2019	13,994,738
CVS HEALTH CORP	3.50	7/20/2022	9,249,095
CVS HEALTH CORP	3.70	3/9/2023	9,824,391
CVS HEALTH CORP	3.88	7/20/2025	12,530,143
CVS HEALTH CORP	4.00	12/5/2023	10,466,172
CVS HEALTH CORP	4.10	3/25/2025	7,382,831
CVS HEALTH CORP	4.30	3/25/2028	11,599,258
CVS PASS THROUGH TRUST	6.04	12/10/2028	4,951,094
CYRUSONE LP/CYRUSONE FIN	5.00	3/15/2024	447,990
CYRUSONE LP/CYRUSONE FIN	5.38	3/15/2027	193,660
DAE FUNDING LLC	5.00	8/1/2024	416,500
DAE FUNDING LLC	5.25	11/15/2021	77,906
DAIMLER FINANCE NA LLC	2.25	3/2/2020	9,988,100
DAIMLER FINANCE NA LLC	3.50	8/3/2025	15,530,087
DAIMLER FINANCE NA LLC	3.70	5/4/2023	15,520,844
DAIMLER FINANCE NA LLC	4.30	2/22/2029	10,870,893
DANA FINANCING LUX SARL	6.50	6/1/2026	457,838
DANA INC	6.00	9/15/2023	102,250
DANAHER CORP	2.40	9/15/2020	6,011,953
DANAHER CORP	3.35	9/15/2025	7,326,599
DARLING INGREDIENTS INC	5.25	4/15/2027	56,430
DAVITA INC	5.00	5/1/2025	355,410
DAVITA INC	5.13	7/15/2024	202,061
DBGS MORTGAGE TRUST	0.43	4/10/2037	1,301,376
DBGS MORTGAGE TRUST	3.74	6/15/2033	997,815
DBGS MORTGAGE TRUST	4.09	5/15/2035	1,841,337
DBGS MORTGAGE TRUST	4.47	10/15/2051	5,679,569

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
DBUBS MORTGAGE TRUST	3.45	10/10/2034	2,800,443
DBUBS MORTGAGE TRUST	3.65	10/10/2034	32,730,322
DBUBS MORTGAGE TRUST	4.54	7/10/2044	2,840,049
DBUBS MORTGAGE TRUST	5.00	11/10/2046	1,335,953
DBUBS MORTGAGE TRUST	5.88	11/10/2046	4,458,335
DCP MIDSTREAM OPERATING	5.13	5/15/2029	279,480
DCP MIDSTREAM OPERATING	5.38	7/15/2025	487,886
DCP MIDSTREAM OPERATING	5.60	4/1/2044	114,680
DELEK LOG PART/FINANCE	6.75	5/15/2025	154,440
DELL INT LLC / EMC CORP	5.88	6/15/2021	810,230
DELL INT LLC / EMC CORP	6.02	6/15/2026	110,318
DELMARVA PWR + LIGHT CO	3.50	11/15/2023	10,457,019
DELPHI TECHNOLOGIES PLC	5.00	10/1/2025	512,295
DENBURY RESOURCES INC	7.75	2/15/2024	62,250
DENBURY RESOURCES INC	9.00	5/15/2021	172,375
DENBURY RESOURCES INC	9.25	3/31/2022	135,938
DEUTSCHE BANK COMMERCIAL MORTG	2.76	8/10/2049	1,014,484
DEUTSCHE BANK COMMERCIAL MORTG	3.26	8/10/2049	1,003,724
DEUTSCHE BANK COMMERCIAL MORTG	3.50	8/10/2036	4,875,036
DEUTSCHE BANK NY	2.95	8/20/2020	14,891,920
DIAGEO CAPITAL PLC	3.50	9/18/2023	10,466,378
DIAMOND OFFSHORE DRILL	7.88	8/15/2025	213,750
DIGICEL LTD	6.00	4/15/2021	149,500
DIGITAL REALTY TRUST LP	3.70	8/15/2027	256,941
DISH DBS CORP	5.00	3/15/2023	251,225
DISH DBS CORP	5.13	5/1/2020	112,559
DISH DBS CORP	5.88	11/15/2024	1,179,028
DISH DBS CORP	7.75	7/1/2026	1,596,620
DISH DBS CORP	7.88	9/1/2019	501,875
DONNELLEY FINANCIAL SOL	8.25	10/15/2024	199,755
DOWNSTREAM DEVELOPMENT	10.50	2/15/2023	26,438
DUKE ENERGY CAROLINAS	2.50	3/15/2023	10,089,764
DUKE ENERGY CAROLINAS	2.95	12/1/2026	12,256,903
DUKE ENERGY FLORIDA LLC	3.80	7/15/2028	11,851,370
DUKE ENERGY OHIO INC	3.65	2/1/2029	10,735,028
DUKE ENERGY OHIO INC	3.80	9/1/2023	10,533,975
DUKE ENERGY PROGRESS LLC	3.25	8/15/2025	10,390,919
DUKE REALTY LP	3.75	12/1/2024	1,051,656
DUN + BRADSTREET CORP	-	2/8/2026	95,970
DUN + BRADSTREET CORP	6.88	8/15/2026	213,363
DUN + BRADSTREET CORP	10.25	2/15/2027	159,188
DUPONT DE NEMOURS INC	4.21	11/15/2023	9,633,896
DUPONT DE NEMOURS INC	4.49	11/15/2025	13,278,718
EAGLE HOLDING CO II LLC	7.75	5/15/2022	50,375
EAGLE INT GLO/RUYI US FI	7.50	5/1/2025	142,500
EASTMAN CHEMICAL CO	2.70	1/15/2020	3,123,979
EBAY INC	2.88	8/1/2021	15,126,068
ELDORADO RESORTS INC	6.00	4/1/2025	673,851
ELDORADO RESORTS INC	6.00	9/15/2026	54,625
ELDORADO RESORTS INC	7.00	8/1/2023	123,310
ELEMENT SOLUTIONS INC	5.88	12/1/2025	392,551

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ELLIE MAE INC	-	4/2/2026	174,270
EMBARQ CORP	8.00	6/1/2036	96,782
EMERSON ELECTRIC CO	3.15	6/1/2025	10,397,325
ENCOMPASS HEALTH CORP	5.75	11/1/2024	518,315
ENDEAVOR ENERGY RESOURCE	5.75	1/30/2028	75,780
ENERGIZER HOLDINGS INC	5.50	6/15/2025	177,188
ENERGIZER HOLDINGS INC	6.38	7/15/2026	53,430
ENERGIZER HOLDINGS INC	7.75	1/15/2027	541,165
ENERGY TRANSFER OPERATNG	7.50	10/15/2020	291,695
ENLINK MIDSTREAM LLC	5.38	6/1/2029	90,200
ENLINK MIDSTREAM PARTNER	4.40	4/1/2024	293,257
ENLINK MIDSTREAM PARTNER	4.85	7/15/2026	292,175
ENLINK MIDSTREAM PARTNER	5.45	6/1/2047	42,750
ENLINK MIDSTREAM PARTNER	5.60	4/1/2044	114,688
ENPRO INDUSTRIES INC	5.75	10/15/2026	195,298
ENSIGN DRILLING INC	9.25	4/15/2024	172,375
ENTEGRIS INC	4.63	2/10/2026	226,688
ENTERCOM MEDIA CORP	7.25	11/1/2024	131,719
ENTERGY ARKANSAS LLC	3.50	4/1/2026	13,668,744
ENTERGY ARKANSAS LLC	4.00	6/1/2028	8,523,814
ENTERGY LOUISIANA LLC	3.12	9/1/2027	10,220,247
ENTERPRISE DEVELOP AUTH	12.00	7/15/2024	135,625
ENTERPRISE MERGER SUB INC	-	10/10/2025	311,280
ENVISION HEALTHCARE CORP	8.75	10/15/2026	163,913
EP ENER/EVEREST ACQ FIN	7.75	5/15/2026	397,163
EP ENER/EVEREST ACQ FIN	8.00	11/29/2024	30,600
EP ENER/EVEREST ACQ FIN	9.38	5/1/2020	10,500
EP ENER/EVEREST ACQ FIN	9.38	5/1/2024	23,000
EPIC CRUDE SERVICES LP	-	2/20/2026	540,205
EPR PROPERTIES	4.95	4/15/2028	306,556
EQUINIX INC	5.38	4/1/2023	1,169,940
EQUINIX INC	5.75	1/1/2025	364,350
EQUINIX INC	5.88	1/15/2026	1,132,863
EQUINOR ASA	2.75	11/10/2021	10,173,020
EQUINOR ASA	2.90	11/8/2020	10,095,082
EQUINOR ASA	3.63	9/10/2028	10,746,383
ERAC USA FINANCE LLC	2.70	11/1/2023	12,021,613
ERAC USA FINANCE LLC	3.80	11/1/2025	10,588,729
ERAC USA FINANCE LLC	4.50	8/16/2021	10,424,527
ERP OPERATING LP	3.00	7/1/2029	1,063,296
ESH HOSPITALITY INC	5.25	5/1/2025	286,650
ESSEX PORTFOLIO LP	3.25	5/1/2023	305,604
ESSEX PORTFOLIO LP	3.88	5/1/2024	1,336,943
EUROPEAN INVESTMENT BANK	1.25	12/16/2019	24,896,115
EUROPEAN INVESTMENT BANK	2.00	3/15/2021	25,038,384
EUROPEAN INVESTMENT BANK	2.25	3/15/2022	25,306,351
EVERSOURCE ENERGY	3.80	12/1/2023	5,803,291
EXELA INTERMED/EXELA FIN	10.00	7/15/2023	182,813
EXELON CORP	2.85	6/15/2020	5,517,421
EXPORT DEVELOPMNT CANADA	1.38	10/21/2021	24,734,500
EXPORT DEVELOPMNT CANADA	2.00	11/30/2020	29,999,400

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EXPORT DEVELOPMNT CANADA	2.50	1/24/2023	25,586,629
EXPRESS SCRIPTS HOLDING	3.30	2/25/2021	10,132,765
EXTERRAN NRG SOLUTIONS/F	8.13	5/1/2025	76,219
EXTRACTION OIL + GAS INC	5.63	2/1/2026	49,258
EXXON MOBIL CORPORATION	1.91	3/6/2020	11,979,758
EXXON MOBIL CORPORATION	2.40	3/6/2022	10,587,216
EXXON MOBIL CORPORATION	2.73	3/1/2023	10,212,781
EXXON MOBIL CORPORATION	3.04	3/1/2026	10,364,002
FAGE INTL / FAGE USA	5.63	8/15/2026	93,280
FAIR ISAAC CORP	5.25	5/15/2026	39,900
FAIRSTONE FINANCIAL INC	7.88	7/15/2024	101,875
FANNIE MAE	0.88	8/2/2019	14,981,814
FANNIE MAE	1.38	10/7/2021	19,800,975
FANNIE MAE	1.75	11/26/2019	24,963,485
FANNIE MAE	1.88	12/28/2020	21,996,563
FANNIE MAE	1.88	9/24/2026	29,694,240
FED HM LN PC POOL A26657	6.00	9/1/2034	518,114
FED HM LN PC POOL A36744	5.50	8/1/2030	587,705
FED HM LN PC POOL A36810	5.50	8/1/2030	41,991
FED HM LN PC POOL A39348	5.50	11/1/2035	426,046
FED HM LN PC POOL A39581	5.50	11/1/2035	889,264
FED HM LN PC POOL A39598	5.50	11/1/2035	225,499
FED HM LN PC POOL A40001	5.50	11/1/2035	1,273,504
FED HM LN PC POOL A40537	5.50	12/1/2035	666,747
FED HM LN PC POOL A41046	5.50	12/1/2035	189,856
FED HM LN PC POOL A42553	6.00	2/1/2036	482,017
FED HM LN PC POOL A42717	5.50	2/1/2036	656,936
FED HM LN PC POOL A44071	5.50	4/1/2036	506,388
FED HM LN PC POOL A44503	6.00	4/1/2036	798,970
FED HM LN PC POOL A47208	5.00	10/1/2035	922,919
FED HM LN PC POOL A48405	5.50	3/1/2036	442,077
FED HM LN PC POOL A48581	6.00	4/1/2036	481,675
FED HM LN PC POOL A50115	6.00	4/1/2036	751,962
FED HM LN PC POOL A54173	6.00	11/1/2036	307,174
FED HM LN PC POOL A54678	6.00	6/1/2036	597,464
FED HM LN PC POOL A54855	5.00	4/1/2035	2,345,724
FED HM LN PC POOL A56336	5.50	1/1/2037	1,045,559
FED HM LN PC POOL A59246	5.50	4/1/2037	648,939
FED HM LN PC POOL A61176	5.50	6/1/2036	1,053,775
FED HM LN PC POOL A61622	5.00	2/1/2034	3,666,153
FED HM LN PC POOL A66969	6.00	10/1/2037	268,162
FED HM LN PC POOL A87429	4.50	7/1/2039	7,608,861
FED HM LN PC POOL A90659	4.50	1/1/2040	10,001,245
FED HM LN PC POOL A95822	4.00	12/1/2040	9,687,110
FED HM LN PC POOL B19271	5.50	5/1/2020	78,185
FED HM LN PC POOL C00122	8.50	5/1/2022	920
FED HM LN PC POOL C00210	8.00	1/1/2023	5,035
FED HM LN PC POOL C00875	7.50	10/1/2029	67,171
FED HM LN PC POOL C00971	7.50	4/1/2030	10,029
FED HM LN PC POOL C01079	7.50	10/1/2030	29,880
FED HM LN PC POOL C01095	7.00	11/1/2030	79,550

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FED HM LN PC POOL C01527	5.50	4/1/2033	552,934
FED HM LN PC POOL C01785	5.00	2/1/2034	2,746,167
FED HM LN PC POOL C02549	6.00	6/1/2036	1,248,100
FED HM LN PC POOL C03811	3.50	4/1/2042	13,841,926
FED HM LN PC POOL C39498	7.50	6/1/2030	10,563
FED HM LN PC POOL C60539	6.50	11/1/2031	49,995
FED HM LN PC POOL C78238	5.50	4/1/2033	189,400
FED HM LN PC POOL C90588	5.50	11/1/2022	119,995
FED HM LN PC POOL C90893	5.50	4/1/2025	545,591
FED HM LN PC POOL C91007	5.50	12/1/2026	436,436
FED HM LN PC POOL E02746	3.50	11/1/2025	9,846,540
FED HM LN PC POOL E02920	3.50	6/1/2026	3,740,389
FED HM LN PC POOL E04114	2.50	11/1/2027	17,713,582
FED HM LN PC POOL E04359	2.50	4/1/2028	10,877,369
FED HM LN PC POOL G00045	9.00	1/1/2022	247
FED HM LN PC POOL G00124	9.50	12/1/2022	554
FED HM LN PC POOL G00128	9.50	12/1/2022	100
FED HM LN PC POOL G00134	8.00	4/1/2023	2,093
FED HM LN PC POOL G00139	8.50	5/1/2023	4,745
FED HM LN PC POOL G01771	5.50	2/1/2035	1,331,294
FED HM LN PC POOL G01774	6.00	10/1/2034	4,003,102
FED HM LN PC POOL G01839	5.00	6/1/2035	2,633,002
FED HM LN PC POOL G01883	5.00	8/1/2035	980,010
FED HM LN PC POOL G01918	5.50	10/1/2035	407,297
FED HM LN PC POOL G01956	6.00	11/1/2035	1,493,507
FED HM LN PC POOL G01974	5.00	12/1/2035	1,493,909
FED HM LN PC POOL G02206	6.00	3/1/2036	406,898
FED HM LN PC POOL G02354	5.50	4/1/2034	2,891,365
FED HM LN PC POOL G02391	6.00	11/1/2036	505,530
FED HM LN PC POOL G02540	5.00	11/1/2034	1,239,654
FED HM LN PC POOL G02726	5.50	3/1/2037	477,819
FED HM LN PC POOL G02914	5.50	4/1/2037	637,482
FED HM LN PC POOL G02995	6.00	3/1/2037	466,917
FED HM LN PC POOL G03185	6.00	1/1/2036	1,339,391
FED HM LN PC POOL G03697	6.00	1/1/2038	921,371
FED HM LN PC POOL G03758	5.50	1/1/2038	1,531,379
FED HM LN PC POOL G04219	5.50	4/1/2038	722,614
FED HM LN PC POOL G04239	5.50	8/1/2037	2,473,196
FED HM LN PC POOL G04297	6.00	12/1/2037	955,835
FED HM LN PC POOL G04452	6.00	7/1/2038	1,711,133
FED HM LN PC POOL G06828	4.00	9/1/2041	9,699,832
FED HM LN PC POOL G07930	3.00	6/1/2043	22,268,280
FED HM LN PC POOL G08067	5.00	7/1/2035	1,316,581
FED HM LN PC POOL G08086	5.50	10/1/2035	1,044,740
FED HM LN PC POOL G08105	5.50	1/1/2036	583,348
FED HM LN PC POOL G08123	6.00	4/1/2036	905,733
FED HM LN PC POOL G08174	6.00	1/1/2037	945,933
FED HM LN PC POOL G08364	4.50	9/1/2039	9,768,179
FED HM LN PC POOL G11681	5.00	4/1/2020	89,942
FED HM LN PC POOL G11742	5.00	7/1/2020	88,653
FED HM LN PC POOL G11820	5.50	12/1/2020	253,864



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FED HM LN PC POOL G11851	5.50	1/1/2021	261,216
FED HM LN PC POOL G11941	5.50	4/1/2021	219,949
FED HM LN PC POOL G11953	5.50	6/1/2020	41,082
FED HM LN PC POOL G11967	5.50	1/1/2021	192,658
FED HM LN PC POOL G11994	5.50	5/1/2021	172,444
FED HM LN PC POOL G12189	5.50	3/1/2021	204,889
FED HM LN PC POOL G12220	5.50	3/1/2021	120,913
FED HM LN PC POOL G12335	5.00	5/1/2021	212,082
FED HM LN PC POOL G12336	5.00	5/1/2021	203,904
FED HM LN PC POOL G12358	5.00	5/1/2021	175,851
FED HM LN PC POOL G12501	5.00	9/1/2021	231,202
FED HM LN PC POOL G14543	3.50	4/1/2027	4,525,371
FED HM LN PC POOL G14669	2.50	1/1/2028	8,659,831
FED HM LN PC POOL G18069	5.00	8/1/2020	101,778
FED HM LN PC POOL G18082	5.00	11/1/2020	77,597
FED HM LN PC POOL G18245	4.50	3/1/2023	324,655
FED HM LN PC POOL G60099	3.50	4/1/2045	16,378,265
FED HM LN PC POOL G60344	4.00	12/1/2045	41,764,804
FED HM LN PC POOL G60505	4.00	4/1/2046	31,035,890
FED HM LN PC POOL G60985	3.00	5/1/2047	23,091,972
FED HM LN PC POOL G60990	3.00	4/1/2047	22,885,944
FED HM LN PC POOL G61132	4.50	7/1/2047	29,071,233
FED HM LN PC POOL G61202	3.50	10/1/2047	28,516,435
FED HM LN PC POOL G61206	4.50	11/1/2047	50,868,455
FED HM LN PC POOL G61212	3.50	12/1/2047	29,141,107
FED HM LN PC POOL G61266	4.00	1/1/2048	23,562,308
FED HM LN PC POOL G61293	3.00	12/1/2047	27,865,337
FED HM LN PC POOL G61607	4.50	9/1/2048	30,496,288
FED HM LN PC POOL G67700	3.50	8/1/2046	20,655,252
FED HM LN PC POOL G67704	4.00	8/1/2047	47,804,844
FED HM LN PC POOL G67705	4.00	10/1/2047	27,897,437
FED HM LN PC POOL G67711	4.00	3/1/2048	58,409,572
FED HM LN PC POOL G67715	4.50	8/1/2048	29,725,443
FED HM LN PC POOL J00974	5.00	1/1/2021	183,309
FED HM LN PC POOL J02648	5.00	10/1/2020	40,521
FED HM LN PC POOL J02726	5.50	9/1/2020	367,422
FED HM LN PC POOL J06831	4.50	1/1/2023	115,158
FED HM LN PC POOL J14965	3.50	4/1/2026	7,741,135
FED HM LN PC POOL J22423	2.50	2/1/2028	9,157,962
FED HM LN PC POOL J23115	2.50	4/1/2028	8,445,399
FED HM LN PC POOL J23340	2.50	4/1/2028	15,741,519
FED HM LN PC POOL Q05266	4.00	12/1/2041	12,745,741
FED HM LN PC POOL Q12171	4.00	10/1/2042	10,238,514
FED HM LN PC POOL Q15805	3.50	2/1/2043	15,420,889
FED HM LN PC POOL Q19334	3.50	6/1/2043	17,585,351
FED HM LN PC POOL Q20860	3.50	8/1/2043	15,910,368
FED HM LN PC POOL Q45099	3.50	12/1/2046	23,710,547
FED HM LN PC POOL Q57863	4.50	8/1/2048	27,553,963
FED HM LN PC POOL Q59050	4.50	10/1/2048	30,520,132
FED HM LN PC POOL V80284	3.50	8/1/2043	19,230,031
FED HM LN PC POOL V82647	3.00	10/1/2046	22,652,351

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FED HM LN PC POOL V82851	3.00	1/1/2047	29,461,436
FED HM LN PC POOL V82942	3.00	2/1/2047	34,686,459
FEDERAL FARM CREDIT BANK	3.50	12/20/2023	10,692,201
FEDERAL HOME LOAN BANK	0.88	8/5/2019	14,980,525
FEDERAL HOME LOAN BANK	1.38	2/18/2021	24,816,446
FEDERAL HOME LOAN BANK	1.88	3/13/2020	29,953,348
FEDERAL REALTY INVESTMEN	3.20	6/15/2029	480,478
FEDEX CORP	3.40	2/15/2028	10,304,313
FEDEX CORP	4.00	1/15/2024	10,964,174
FELCOR LODGING LP	6.00	6/1/2025	263,438
FERRELLGAS LP/FERRELLGAS	6.50	5/1/2021	90,750
FHLMC MULTIFAMILY STRUCTURED P	3.95	12/25/2029	2,178,362
FIDELITY + GUARANTY LIFE	5.50	5/1/2025	77,813
FIFTH THIRD BANK	2.88	10/1/2021	10,123,749
FIFTH THIRD BANK	3.95	7/28/2025	10,785,007
FINANCIAL RISK US HLDGS INC	-	10/1/2025	674,912
FIRST DATA CORPORATION	5.00	1/15/2024	203,876
FIRST DATA CORPORATION	5.38	8/15/2023	1,256,212
FIRST DATA CORPORATION	5.75	1/15/2024	195,344
FIRST QUANTUM MINERALS L	7.25	4/1/2023	194,750
FIRST QUANTUM MINERALS L	7.50	4/1/2025	190,500
FISERV INC	2.70	6/1/2020	5,010,069
FISERV INC	2.75	7/1/2024	10,089,118
FISERV INC	3.20	7/1/2026	10,206,801
FLORIDA POWER + LIGHT CO	2.75	6/1/2023	10,187,783
FLORIDA POWER + LIGHT CO	3.13	12/1/2025	10,437,161
FLORIDA POWER + LIGHT CO	3.25	6/1/2024	10,472,540
FLY LEASING LTD	5.25	10/15/2024	255,000
FNMA POOL 190312	6.50	4/1/2031	66,978
FNMA POOL 251236	7.50	10/1/2027	52,901
FNMA POOL 252656	7.00	6/1/2029	65,505
FNMA POOL 252754	7.00	7/1/2029	173,668
FNMA POOL 252945	8.00	10/1/2029	37,927
FNMA POOL 252981	7.50	1/1/2030	87,455
FNMA POOL 253134	8.00	1/1/2030	29,272
FNMA POOL 253346	7.50	6/1/2030	22,601
FNMA POOL 253397	7.50	8/1/2030	15,363
FNMA POOL 253545	7.00	12/1/2030	67,643
FNMA POOL 254147	6.50	1/1/2032	195,516
FNMA POOL 254868	5.00	9/1/2033	1,700,775
FNMA POOL 255028	5.50	1/1/2034	1,485,531
FNMA POOL 255225	5.50	6/1/2034	1,141,998
FNMA POOL 255230	5.00	6/1/2034	1,519,437
FNMA POOL 255745	5.50	5/1/2025	652,163
FNMA POOL 255934	6.00	11/1/2035	1,427,820
FNMA POOL 256041	5.50	12/1/2025	770,493
FNMA POOL 256064	5.50	1/1/2026	359,838
FNMA POOL 256103	5.50	2/1/2026	891,773
FNMA POOL 256153	5.50	3/1/2026	500,508
FNMA POOL 256198	5.50	4/1/2026	1,423,812
FNMA POOL 256800	6.00	7/1/2037	1,020,533

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
FNMA POOL 357672	4.50	12/1/2019	77,842
FNMA POOL 357832	6.00	6/1/2035	293,682
FNMA POOL 357959	5.50	9/1/2035	3,878,126
FNMA POOL 357960	5.50	9/1/2035	860,533
FNMA POOL 519266	7.00	1/1/2030	31,829
FNMA POOL 529011	7.50	1/1/2030	21,963
FNMA POOL 535083	7.50	12/1/2029	35,005
FNMA POOL 535143	7.50	2/1/2030	38,479
FNMA POOL 535161	7.50	2/1/2030	75,091
FNMA POOL 555880	5.50	11/1/2033	422,809
FNMA POOL 558126	7.50	10/1/2030	1,608
FNMA POOL 604565	6.50	12/1/2031	15,669
FNMA POOL 607397	6.50	10/1/2031	196,765
FNMA POOL 621283	6.00	12/1/2031	347,346
FNMA POOL 624876	6.50	3/1/2032	307,593
FNMA POOL 628668	6.50	3/1/2032	272,900
FNMA POOL 628882	6.50	4/1/2032	102,646
FNMA POOL 709688	5.50	6/1/2033	446,406
FNMA POOL 711167	5.00	8/1/2033	2,735,094
FNMA POOL 725027	5.00	11/1/2033	2,956,842
FNMA POOL 725206	5.50	2/1/2034	706,679
FNMA POOL 725424	5.50	4/1/2034	745,906
FNMA POOL 725598	5.50	7/1/2034	1,682,682
FNMA POOL 725704	6.00	8/1/2034	1,506,768
FNMA POOL 727205	5.50	8/1/2033	1,801,908
FNMA POOL 728790	5.50	8/1/2033	885,263
FNMA POOL 731726	5.00	8/1/2033	1,227,348
FNMA POOL 734831	5.00	8/1/2033	1,280,013
FNMA POOL 735224	5.50	2/1/2035	2,609,451
FNMA POOL 735502	6.00	4/1/2035	3,135,884
FNMA POOL 735871	5.50	7/1/2035	354,135
FNMA POOL 735897	5.50	10/1/2035	3,572,497
FNMA POOL 735989	5.50	2/1/2035	631,941
FNMA POOL 739729	6.00	11/1/2033	676,875
FNMA POOL 743272	6.00	10/1/2033	379,476
FNMA POOL 745079	5.00	12/1/2020	259,630
FNMA POOL 745096	5.50	11/1/2034	1,714,520
FNMA POOL 745257	6.00	1/1/2036	1,423,637
FNMA POOL 745931	5.00	1/1/2034	2,699,134
FNMA POOL 745944	5.00	12/1/2033	1,659,700
FNMA POOL 747691	5.50	11/1/2033	1,758,833
FNMA POOL 753091	5.50	12/1/2033	1,434,997
FNMA POOL 758322	5.50	12/1/2033	1,475,464
FNMA POOL 759230	5.50	1/1/2034	747,944
FNMA POOL 762204	5.50	12/1/2033	764,673
FNMA POOL 763703	5.50	4/1/2034	2,275,091
FNMA POOL 796244	5.50	11/1/2034	745,177
FNMA POOL 802084	5.50	11/1/2034	3,354,345
FNMA POOL 808094	5.50	2/1/2035	258,447
FNMA POOL 811751	5.00	3/1/2035	10,103,905
FNMA POOL 814915	5.50	3/1/2035	1,369,620

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
FNMA POOL 815975	5.50	3/1/2035	3,967,624
FNMA POOL 831546	6.00	5/1/2036	1,665,362
FNMA POOL 836866	5.50	10/1/2035	346,899
FNMA POOL 842060	5.50	7/1/2025	655,224
FNMA POOL 842164	5.50	10/1/2035	702,053
FNMA POOL 844786	5.50	12/1/2035	552,434
FNMA POOL 848060	5.50	9/1/2035	254,314
FNMA POOL 848216	5.50	11/1/2035	2,253,122
FNMA POOL 849897	5.50	9/1/2035	1,458,094
FNMA POOL 852841	6.00	11/1/2035	253,137
FNMA POOL 867435	6.00	5/1/2036	461,915
FNMA POOL 867481	6.00	7/1/2036	1,349,630
FNMA POOL 870608	6.00	6/1/2036	835,845
FNMA POOL 870699	6.00	8/1/2036	170,922
FNMA POOL 878095	6.00	4/1/2036	440,925
FNMA POOL 878200	6.00	9/1/2036	1,615,001
FNMA POOL 880009	6.00	4/1/2036	876,246
FNMA POOL 891781	6.00	6/1/2036	818,693
FNMA POOL 893368	5.00	12/1/2033	1,264,017
FNMA POOL 893372	5.50	4/1/2035	3,390,359
FNMA POOL 898808	6.00	11/1/2036	780,582
FNMA POOL 908735	5.50	1/1/2037	424,218
FNMA POOL 908906	5.50	3/1/2037	1,896,127
FNMA POOL 911606	6.00	5/1/2037	1,004,979
FNMA POOL 916939	6.00	5/1/2037	1,432,492
FNMA POOL 928554	5.50	8/1/2037	1,629,237
FNMA POOL 938506	6.00	5/1/2037	185,768
FNMA POOL 960660	5.50	9/1/2037	2,611,090
FNMA POOL 968603	5.50	1/1/2038	523,590
FNMA POOL 969809	4.50	2/1/2023	158,963
FNMA POOL 985125	6.00	7/1/2038	1,873,428
FNMA POOL 985527	6.00	6/1/2038	879,723
FNMA POOL 986783	5.50	7/1/2038	910,208
FNMA POOL AA4091	4.50	7/1/2039	8,931,298
FNMA POOL AB1801	4.00	11/1/2040	20,196,832
FNMA POOL AB2080	4.00	1/1/2041	12,779,300
FNMA POOL AB2300	3.50	2/1/2026	5,943,852
FNMA POOL AB3854	4.00	11/1/2041	13,542,196
FNMA POOL AB4085	3.00	12/1/2026	5,612,853
FNMA POOL AB4236	4.00	1/1/2042	13,454,751
FNMA POOL AB4605	4.00	3/1/2042	8,425,078
FNMA POOL AB4696	4.00	3/1/2042	13,767,777
FNMA POOL AB5671	3.50	7/1/2042	21,414,493
FNMA POOL AB6292	3.00	9/1/2027	7,088,194
FNMA POOL AB6647	2.50	10/1/2027	6,288,702
FNMA POOL AB6780	2.50	11/1/2027	7,289,884
FNMA POOL AB7143	2.50	12/1/2027	8,939,238
FNMA POOL AB7904	2.50	2/1/2028	9,721,241
FNMA POOL AB8451	2.50	2/1/2028	12,318,220
FNMA POOL AB8548	2.50	3/1/2028	11,805,468
FNMA POOL AB8550	2.50	3/1/2028	11,448,588

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
FNMA POOL AB8798	2.50	3/1/2028	8,284,698
FNMA POOL AB8993	2.50	4/1/2028	9,497,170
FNMA POOL AB9673	3.50	6/1/2043	14,265,414
FNMA POOL AI8492	4.50	8/1/2041	13,707,876
FNMA POOL AJ8539	3.00	1/1/2027	5,033,937
FNMA POOL AK6784	3.00	3/1/2027	5,988,128
FNMA POOL AK7800	3.00	3/1/2027	8,710,811
FNMA POOL AL0146	4.00	3/1/2041	14,716,739
FNMA POOL AL1368	4.00	1/1/2042	6,904,522
FNMA POOL AL1406	4.00	2/1/2042	18,739,457
FNMA POOL AL1998	4.00	3/1/2042	12,674,455
FNMA POOL AL2720	3.00	11/1/2027	7,124,114
FNMA POOL AL3305	2.50	3/1/2028	8,966,928
FNMA POOL AL3314	3.50	12/1/2042	14,390,864
FNMA POOL AL3481	2.50	4/1/2028	9,875,592
FNMA POOL AL3484	4.50	10/1/2042	8,852,430
FNMA POOL AL3687	4.00	5/1/2043	25,578,982
FNMA POOL AL3821	4.50	3/1/2042	11,577,431
FNMA POOL AL4224	4.00	9/1/2043	15,923,473
FNMA POOL AL9319	3.50	10/1/2046	28,531,104
FNMA POOL AL9773	3.00	1/1/2047	18,293,936
FNMA POOL AO4669	2.50	2/1/2028	5,317,296
FNMA POOL AP3080	3.50	9/1/2042	12,781,755
FNMA POOL AP5066	2.50	9/1/2027	4,567,643
FNMA POOL AP7539	3.00	9/1/2027	15,723,381
FNMA POOL AQ0437	2.50	10/1/2027	8,785,137
FNMA POOL AR4635	2.50	2/1/2028	6,146,466
FNMA POOL AR6882	2.50	2/1/2028	8,692,335
FNMA POOL AR8581	3.50	6/1/2043	16,812,375
FNMA POOL AS0021	3.00	7/1/2043	37,185,698
FNMA POOL AS0075	3.50	8/1/2043	15,940,367
FNMA POOL AS0357	4.00	9/1/2043	12,343,533
FNMA POOL AS0359	4.00	9/1/2043	20,009,848
FNMA POOL AS2274	4.50	4/1/2044	11,316,257
FNMA POOL AS2948	4.00	7/1/2044	18,717,781
FNMA POOL AS3104	4.00	8/1/2044	13,351,383
FNMA POOL AS4083	4.00	1/1/2045	20,557,366
FNMA POOL AS4570	3.50	3/1/2045	19,064,692
FNMA POOL AS4792	3.50	4/1/2045	27,658,623
FNMA POOL AS5014	4.00	5/1/2045	20,897,167
FNMA POOL AS5130	3.50	6/1/2045	16,279,884
FNMA POOL AS5168	3.00	6/1/2045	17,591,583
FNMA POOL AS5173	3.50	6/1/2045	16,901,359
FNMA POOL AS5175	3.50	6/1/2045	31,680,825
FNMA POOL AS5190	3.50	6/1/2045	44,832,995
FNMA POOL AS5951	4.00	10/1/2045	19,662,966
FNMA POOL AS6008	4.00	10/1/2045	20,478,373
FNMA POOL AS6220	4.00	11/1/2045	42,121,302
FNMA POOL AS6590	3.50	2/1/2046	26,384,926
FNMA POOL AS6656	3.50	2/1/2046	23,711,642
FNMA POOL AS6663	4.00	2/1/2046	36,917,515

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
FNMA POOL AS6935	3.50	4/1/2046	23,488,551
FNMA POOL AS6991	4.00	4/1/2046	19,846,664
FNMA POOL AS6997	3.50	4/1/2046	21,536,173
FNMA POOL AS7103	3.50	5/1/2046	21,475,072
FNMA POOL AS7392	3.50	6/1/2046	29,364,550
FNMA POOL AS7587	3.50	7/1/2046	39,459,211
FNMA POOL AS7589	3.50	7/1/2046	21,783,459
FNMA POOL AS7591	3.50	7/1/2046	39,538,012
FNMA POOL AS7689	3.50	8/1/2046	42,381,317
FNMA POOL AS7837	3.00	9/1/2046	24,494,155
FNMA POOL AS8057	3.50	10/1/2046	25,266,733
FNMA POOL AS8104	3.00	10/1/2046	41,456,180
FNMA POOL AS8118	3.00	10/1/2046	90,582,220
FNMA POOL AS8299	3.00	11/1/2046	41,027,694
FNMA POOL AS8361	3.50	11/1/2046	41,356,927
FNMA POOL AS8456	3.50	12/1/2046	21,854,017
FNMA POOL AS8486	3.00	12/1/2046	20,358,446
FNMA POOL AS8488	3.00	12/1/2046	20,669,451
FNMA POOL AS8491	3.00	1/1/2047	24,839,686
FNMA POOL AS8493	3.50	12/1/2046	45,984,087
FNMA POOL AS8522	3.00	12/1/2046	22,245,311
FNMA POOL AS8646	3.00	1/1/2047	22,423,406
FNMA POOL AS8682	3.50	1/1/2047	21,655,206
FNMA POOL AS8689	3.50	1/1/2047	21,215,044
FNMA POOL AS8792	3.00	2/1/2047	22,530,191
FNMA POOL AS8803	3.50	2/1/2047	21,190,188
FNMA POOL AS8942	3.00	3/1/2047	32,540,470
FNMA POOL AS8960	4.00	3/1/2047	21,880,693
FNMA POOL AS9467	4.00	4/1/2047	27,112,188
FNMA POOL AS9786	4.00	6/1/2047	23,005,599
FNMA POOL AT0358	3.50	5/1/2043	16,873,225
FNMA POOL BC1513	3.00	8/1/2046	28,354,517
FNMA POOL BD2429	3.00	1/1/2047	24,044,110
FNMA POOL BD6047	3.00	9/1/2046	24,568,286
FNMA POOL BE1498	3.00	12/1/2046	28,133,102
FNMA POOL BH5750	3.50	11/1/2047	24,496,010
FNMA POOL BJ7214	4.00	10/1/2048	31,218,669
FNMA POOL BM1939	3.50	11/1/2046	24,537,123
FNMA POOL BM5040	4.50	12/1/2048	29,825,445
FNMA POOL BM5082	4.50	11/1/2048	31,089,792
FNMA POOL CA0123	4.00	8/1/2047	27,655,867
FNMA POOL CA0127	4.00	8/1/2047	23,658,345
FNMA POOL CA0684	3.50	11/1/2047	27,925,894
FNMA POOL CA2044	4.50	7/1/2048	25,539,938
FORD CREDIT AUTO OWNER TRUST/F	2.31	4/15/2026	9,992,421
FORD CREDIT AUTO OWNER TRUST/F	2.31	8/15/2027	5,970,185
FORD CREDIT AUTO OWNER TRUST/F	2.62	8/15/2028	10,118,824
FORD MOTOR COMPANY	4.35	12/8/2026	10,083,538
FORD MOTOR CREDIT CO LLC	3.10	5/4/2023	11,824,422
FORD MOTOR CREDIT CO LLC	3.16	8/4/2020	12,044,906
FORD MOTOR CREDIT CO LLC	3.47	4/5/2021	7,048,888

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
FORD MOTOR CREDIT CO LLC	4.69	6/9/2025	410,755
FORESTAR GROUP INC	8.00	4/15/2024	104,875
FORTRESS TRANS + INFRAST	6.50	10/1/2025	51,500
FORTRESS TRANS + INFRAST	6.75	3/15/2022	25,969
FREDDIE MAC	1.25	10/2/2019	14,963,624
FREDDIE MAC	5.25	3/15/2035	278,903
FREEMPORT MCMORAN INC	3.88	3/15/2023	225,000
FREEMPORT MCMORAN INC	4.55	11/14/2024	579,616
FREEMPORT MCMORAN INC	5.45	3/15/2043	443,775
FREEMPORT MCMORAN INC	6.88	2/15/2023	210,500
FRONTDOOR INC	6.75	8/15/2026	108,630
FRONTIER COMMUNICATIONS	8.00	4/1/2027	239,200
FRONTIER COMMUNICATIONS	8.50	4/1/2026	406,430
FRONTIER COMMUNICATIONS	10.50	9/15/2022	220,188
FTS INTERNATIONAL INC	6.25	5/1/2022	162,313
FXI HOLDINGS INC	7.88	11/1/2024	46,625
GARTNER INC	5.13	4/1/2025	370,080
GATES GLOBAL LLC	6.00	7/15/2022	245,153
GCI LLC	6.63	6/15/2024	130,975
GCI LLC	6.88	4/15/2025	52,125
GCP APPLIED TECHNOLOGIES	5.50	4/15/2026	194,880
GENERAL DYNAMICS CORP	1.88	8/15/2023	9,899,086
GENERAL DYNAMICS CORP	2.38	11/15/2024	10,078,184
GENERAL DYNAMICS CORP	3.75	5/15/2028	10,945,559
GENERAL ELECTRIC CO	3.10	1/9/2023	10,088,423
GENERAL ELECTRIC CO	3.38	3/11/2024	15,378,971
GENERAL ELECTRIC CO	6.00	8/7/2019	10,032,781
GENERAL MILLS INC	2.20	10/21/2019	9,986,876
GENERAL MILLS INC	3.20	2/10/2027	15,161,195
GENERAL MILLS INC	3.65	2/15/2024	11,497,752
GENERAL MILLS INC	4.00	4/17/2025	10,635,923
GENERAL MOTORS CO	4.88	10/2/2023	212,101
GENWORTH HOLDINGS INC	7.70	6/15/2020	100,250
GEO GROUP INC/THE	5.88	10/15/2024	110,000
GEORGIA POWER CO	2.40	4/1/2021	12,008,790
GEORGIA POWER CO	3.25	4/1/2026	10,123,659
GILEAD SCIENCES INC	2.35	2/1/2020	2,997,300
GILEAD SCIENCES INC	2.50	9/1/2023	10,075,153
GILEAD SCIENCES INC	2.55	9/1/2020	10,029,425
GILEAD SCIENCES INC	3.25	9/1/2022	5,138,942
GILEAD SCIENCES INC	3.50	2/1/2025	10,493,003
GLAXOSMITHKLINE CAP INC	3.38	5/15/2023	10,408,972
GLAXOSMITHKLINE CAP INC	3.63	5/15/2025	5,314,641
GLP CAPITAL LP / FIN II	5.25	6/1/2025	353,562
GLP CAPITAL LP / FIN II	5.75	6/1/2028	88,158
GNMA II POOL 002576	6.00	4/20/2028	165,210
GNMA II POOL 002754	6.50	5/20/2029	158,094
GNMA II POOL 002838	7.00	11/20/2029	83,841
GNMA II POOL 002839	7.50	11/20/2029	88,023
GNMA II POOL 002852	7.00	12/20/2029	87,019
GNMA II POOL 002867	7.50	1/20/2030	69,331

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GNMA II POOL 002883	7.50	2/20/2030	51,945
GNMA II POOL 002896	7.50	3/20/2030	111,255
GNMA II POOL 002908	7.50	4/20/2030	64,196
GNMA II POOL 002909	8.00	4/20/2030	76,357
GNMA II POOL 002921	7.50	5/20/2030	175,229
GNMA II POOL 002934	7.50	6/20/2030	73,430
GNMA II POOL 002945	7.50	7/20/2030	65,091
GNMA II POOL 002957	7.50	8/20/2030	47,428
GNMA II POOL 002972	7.50	9/20/2030	116,052
GNMA II POOL 002986	7.00	10/20/2030	129,746
GNMA II POOL 002987	7.50	10/20/2030	86,970
GNMA II POOL 003010	7.00	12/20/2030	98,728
GNMA II POOL 003053	6.50	3/20/2031	237,098
GNMA II POOL 003841	5.50	4/20/2036	1,895,398
GNMA II POOL 003851	5.50	5/20/2036	1,110,329
GNMA II POOL 003865	6.00	6/20/2036	950,729
GNMA II POOL 003985	5.50	5/20/2037	960,024
GNMA II POOL 004168	5.00	6/20/2038	1,504,173
GNMA II POOL 004195	6.00	7/20/2038	1,166,622
GNMA II POOL 784295	3.50	3/20/2047	25,953,885
GNMA II POOL 784519	3.50	11/20/2047	43,168,613
GNMA II POOL BC4800	3.50	9/20/2047	45,125,551
GNMA II POOL BD2903	4.00	1/20/2048	21,053,223
GNMA II POOL BD3828	3.50	11/20/2047	28,500,450
GNMA II POOL BD3853	4.00	12/20/2047	31,849,150
GNMA II POOL BD3893	3.50	1/20/2048	23,253,785
GNMA II POOL BD3983	4.00	4/20/2048	24,353,172
GNMA II POOL MA0783	3.50	2/20/2043	21,389,546
GNMA II POOL MA4197	4.00	1/20/2047	32,787,904
GNMA POOL 186963	7.00	9/15/2029	23,807
GNMA POOL 186981	7.50	10/15/2029	29,810
GNMA POOL 187002	7.50	12/15/2029	51,291
GNMA POOL 306512	8.50	7/15/2021	1,028
GNMA POOL 332701	8.50	9/15/2022	2,785
GNMA POOL 354823	8.00	5/15/2024	140,787
GNMA POOL 385724	7.50	6/15/2024	71,360
GNMA POOL 434550	7.50	10/15/2029	67,721
GNMA POOL 434654	7.50	1/15/2030	175,033
GNMA POOL 434716	7.50	2/15/2030	28,325
GNMA POOL 462680	7.00	4/15/2028	72,867
GNMA POOL 472597	7.00	5/15/2028	19,048
GNMA POOL 479066	7.50	1/15/2030	115,880
GNMA POOL 486794	6.50	12/15/2028	125,781
GNMA POOL 487111	7.00	4/15/2029	161,351
GNMA POOL 489030	7.00	8/15/2029	47,207
GNMA POOL 499934	7.00	7/15/2029	23,089
GNMA POOL 510083	7.00	7/15/2029	136,053
GNMA POOL 516439	8.00	2/15/2030	27,902
GNMA POOL 520085	7.50	1/15/2030	50,031
GNMA POOL 523039	8.00	2/15/2030	72,683
GNMA POOL 587032	6.50	4/15/2032	242,142



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GNMA POOL 605619	6.00	7/15/2034	2,705,595
GNMA POOL 617404	5.50	2/15/2037	968,971
GNMA POOL 658243	5.50	1/15/2037	684,143
GNMA POOL 686735	6.00	5/15/2038	891,127
GNMA POOL 780410	7.50	8/15/2026	186,498
GNMA POOL 781035	6.50	5/15/2029	244,088
GO DADDY OPCO/FINCO	5.25	12/1/2027	51,750
GOEASY LTD	7.88	11/1/2022	26,188
GOLDEN ENTERTAINMENT INC	7.63	4/15/2026	76,688
GOLDEN NUGGET INC	6.75	10/15/2024	154,500
GOLDEN NUGGET INC	8.75	10/1/2025	26,250
GOLDMAN SACHS GROUP INC	3.50	1/23/2025	11,380,175
GOLDMAN SACHS GROUP INC	3.63	2/20/2024	5,216,695
GOLDMAN SACHS GROUP INC	3.75	2/25/2026	5,219,084
GOLDMAN SACHS GROUP INC	3.81	4/23/2029	15,677,472
GOLDMAN SACHS GROUP INC	3.85	1/26/2027	10,451,956
GOLDMAN SACHS GROUP INC	5.75	1/24/2022	10,807,839
GOLDMAN SACHS GROUP INC	6.00	6/15/2020	5,166,341
GOODYEAR TIRE + RUBBER	5.00	5/31/2026	145,780
GRACE MORTGAGE TRUST	3.71	6/10/2028	20,096,813
GRAHAM HOLDINGS CO	5.75	6/1/2026	52,875
GRAPHIC PACKAGING INTERN	4.75	7/15/2027	135,465
GRAY TELEVISION INC	5.13	10/15/2024	229,219
GRAY TELEVISION INC	7.00	5/15/2027	321,160
GREENEDEN US HLDGS II LLC	-	12/1/2023	113,716
GREIF INC	6.50	3/1/2027	258,125
GREYSTAR REAL ESTATE PAR	5.75	12/1/2025	25,500
GRIFFON CORPORATION	5.25	3/1/2022	223,875
GRINDING MED/MOLY COP	7.38	12/15/2023	110,113
GROUP 1 AUTOMOTIVE INC	5.00	6/1/2022	126,563
GROUP 1 AUTOMOTIVE INC	5.25	12/15/2023	255,938
GRUBHUB HOLDINGS INC	5.50	7/1/2027	86,215
GS MORTGAGE SECURITIES TRUST	0.84	12/10/2027	44,180
GS MORTGAGE SECURITIES TRUST	1.00	7/15/2032	2,160
GS MORTGAGE SECURITIES TRUST	2.71	12/10/2027	1,144,273
GS MORTGAGE SECURITIES TRUST	2.85	10/10/2049	1,017,457
GS MORTGAGE SECURITIES TRUST	2.86	5/10/2034	3,012,821
GS MORTGAGE SECURITIES TRUST	3.00	8/10/2050	4,107,909
GS MORTGAGE SECURITIES TRUST	3.16	7/10/2052	2,059,918
GS MORTGAGE SECURITIES TRUST	3.38	5/10/2045	691,808
GS MORTGAGE SECURITIES TRUST	3.43	8/10/2050	6,770,745
GS MORTGAGE SECURITIES TRUST	3.44	11/10/2049	1,138,781
GS MORTGAGE SECURITIES TRUST	3.60	9/10/2037	2,993,899
GS MORTGAGE SECURITIES TRUST	3.67	3/5/2033	11,801,214
GS MORTGAGE SECURITIES TRUST	3.72	4/10/2031	12,159,526
GS MORTGAGE SECURITIES TRUST	3.73	11/10/2048	4,257,482
GS MORTGAGE SECURITIES TRUST	3.78	5/10/2050	798,025
GS MORTGAGE SECURITIES TRUST	3.93	10/10/2035	25,395,584
GS MORTGAGE SECURITIES TRUST	3.98	2/10/2048	1,045,315
GS MORTGAGE SECURITIES TRUST	3.99	3/10/2051	1,311,593
GS MORTGAGE SECURITIES TRUST	4.07	1/10/2047	2,228,261

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GS MORTGAGE SECURITIES TRUST	4.56	7/10/2048	3,133,369
GS MORTGAGE SECURITIES TRUST	4.90	11/10/2045	871,600
GS MORTGAGE SECURITIES TRUST	5.16	11/10/2046	351,327
GULFPORT ENERGY CORP	6.00	10/15/2024	285,825
GULFPORT ENERGY CORP	6.38	1/15/2026	113,625
H+E EQUIPMENT SERVICES	5.63	9/1/2025	311,636
HANESBRANDS INC	4.63	5/15/2024	79,941
HANESBRANDS INC	4.88	5/15/2026	207,478
HARLAND CLARKE HOLDINGS	8.38	8/15/2022	106,094
HARLEY DAVIDSON FINL SER	2.85	1/15/2021	10,019,565
HASBRO INC	3.15	5/15/2021	10,087,721
HASBRO INC	3.50	9/15/2027	5,074,089
HAT HOLDINGS I LLC/HAT	5.25	7/15/2024	51,000
HCA INC	4.13	6/15/2029	25,700
HCA INC	5.38	2/1/2025	804,134
HCA INC	5.38	9/1/2026	134,688
HCA INC	5.63	9/1/2028	487,125
HCA INC	5.88	2/15/2026	2,752,555
HCA INC	5.88	2/1/2029	331,068
HCA INC	7.50	2/15/2022	330,750
HCP INC	3.25	7/15/2026	836,490
HCP INC	4.25	11/15/2023	1,040,848
HEALTHCARE REALTY TRUST	3.75	4/15/2023	255,662
HEALTHCARE REALTY TRUST	3.88	5/1/2025	1,136,010
HEALTHCARE TRUST OF AMER	3.50	8/1/2026	439,479
HECLA MINING CO	6.88	5/1/2021	71,587
HERC HOLDINGS INC	5.50	7/15/2027	356,213
HERC RENTALS INC	7.50	6/1/2022	103,850
HERC RENTALS INC	7.75	6/1/2024	162,058
HERSHEY COMPANY	3.20	8/21/2025	10,488,467
HERSHEY COMPANY	3.38	5/15/2023	10,456,294
HERTZ CORP	5.50	10/15/2024	668,710
HERTZ CORP	7.63	6/1/2022	426,926
HESS INF PART / FIN CORP	5.63	2/15/2026	154,313
HEXION INC	6.63	4/15/2020	77,500
HEXION INC	7.88	7/15/2027	50,375
HILCORP ENERGY I/HILCORP	6.25	11/1/2028	50,250
HILL ROM HOLDINGS INC	5.00	2/15/2025	164,800
HILL ROM HOLDINGS INC	5.75	9/1/2023	198,442
HILTON DOMESTIC OPERATIN	4.88	1/15/2030	77,250
HILTON DOMESTIC OPERATIN	5.13	5/1/2026	860,050
HILTON GRAND VACA LLC/IN	6.13	12/1/2024	128,100
HILTON WORLDWIDE FIN LLC	4.63	4/1/2025	174,038
HILTON WORLDWIDE FIN LLC	4.88	4/1/2027	31,004
HILTON WORLDWIDE FINANCE LLC	-	6/22/2026	25,000
HMH TRUST	3.06	7/5/2031	2,522,775
HOLLY ENERGY PARTNERS LP	6.00	8/1/2024	461,760
HOLOGIC INC	4.38	10/15/2025	283,850
HOME DEPOT INC	2.63	6/1/2022	10,170,433
HOME DEPOT INC	3.00	4/1/2026	10,352,065
HOME DEPOT INC	3.35	9/15/2025	5,283,617

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HOME DEPOT INC	3.90	12/6/2028	6,052,840
HONDA AUTO RECEIVABLES OWNER T	1.68	8/16/2021	7,778,027
HONDA AUTO RECEIVABLES OWNER T	2.64	2/15/2022	12,804,618
HONEYWELL INTERNATIONAL	3.35	12/1/2023	10,485,736
HOSPITALITY PROPERTIES T	4.50	3/15/2025	374,991
HOUSTON GALLERIA MALL TRUST	3.98	3/5/2037	17,901,665
HP ENTERPRISE CO	4.40	10/15/2022	13,185,423
HSBC HOLDINGS PLC	3.95	5/18/2024	10,461,928
HSBC HOLDINGS PLC	3.97	5/22/2030	10,445,562
HSBC HOLDINGS PLC	4.04	3/13/2028	10,504,580
HSBC HOLDINGS PLC	4.30	3/8/2026	7,518,578
HSBC HOLDINGS PLC	4.88	1/14/2022	12,709,912
HSBC USA INC	2.75	8/7/2020	15,075,644
HUB INTERNATIONAL LTD	7.00	5/1/2026	99,348
HUB INTL LTD	-	4/25/2025	188,045
HUDBAY MINERALS INC	7.25	1/15/2023	129,780
HUDBAY MINERALS INC	7.63	1/15/2025	530,705
HUDSON YARDS	1.00	7/10/2039	4,824,287
HUDSON YARDS	2.84	8/10/2038	6,413,964
HUDSON YARDS	3.08	8/10/2038	8,867,381
HUGHES SATELLITE SYSTEMS	5.25	8/1/2026	77,063
HUGHES SATELLITE SYSTEMS	6.63	8/1/2026	105,125
HUGHES SATELLITE SYSTEMS	7.63	6/15/2021	160,500
HUNT COS INC	6.25	2/15/2026	47,250
HUNTSMAN INTERNATIONAL L	5.13	11/15/2022	174,451
HYUNDAI CAPITAL AMERICA	3.00	10/30/2020	10,045,014
HYUNDAI CAPITAL AMERICA	3.95	2/1/2022	12,318,329
HYUNDAI CAPITAL AMERICA	4.13	6/8/2023	15,558,714
IAA INC	5.50	6/15/2027	68,640
IAA SPINCO INC	-	6/28/2026	25,063
IAMGOLD CORP	7.00	4/15/2025	155,250
IBM CORP	2.25	2/19/2021	12,497,875
IBM CORP	3.38	8/1/2023	12,951,556
IBM CORP	3.45	2/19/2026	13,066,712
IBM CORP	3.50	5/15/2029	17,530,178
IBM CORP	3.63	2/12/2024	10,513,598
IBM CORP	8.38	11/1/2019	3,029,607
ICAHN ENTERPRISES/FIN	6.25	2/1/2022	713,554
ICAHN ENTERPRISES/FIN	6.25	5/15/2026	177,406
ICAHN ENTERPRISES/FIN	6.38	12/15/2025	25,520
IHEARTCOMMUNICATIONS INC	6.38	5/1/2026	121,202
IHEARTCOMMUNICATIONS INC	8.38	5/1/2027	241,378
IHS MARKIT LTD	4.75	2/15/2025	78,300
II VI INCORPORATED	-	5/8/2026	354,377
ILLINOIS TOOL WORKS INC	2.65	11/15/2026	11,113,321
ILLINOIS TOOL WORKS INC	3.50	3/1/2024	11,066,542
IMT TRUST	0.14	6/15/2034	338,280
INDEPENDENCE PLAZA TRUST	4.36	7/10/2035	15,648,296
INDIGO NATURAL RES LLC	6.88	2/15/2026	137,318
INEOS GROUP HOLDINGS SA	5.63	8/1/2024	847,620
INTEL CORP	2.45	7/29/2020	6,012,240

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INTEL CORP	3.10	7/29/2022	10,310,716
INTEL CORP	3.15	5/11/2027	10,411,012
INTEL CORP	3.70	7/29/2025	6,433,118
INTELSAT CONNECT FINANCE	9.50	2/15/2023	88,500
INTELSAT JACKSON HLDG	8.00	2/15/2024	338,813
INTELSAT JACKSON HLDG	8.50	10/15/2024	153,450
INTELSAT JACKSON HLDG	9.75	7/15/2025	178,500
INTER AMERICAN DEVEL BK	2.13	1/18/2022	25,199,347
INTER AMERICAN DEVEL BK	3.00	10/4/2023	5,233,728
INTERNATIONAL GAME TECH	6.25	2/15/2022	192,238
INTERNATIONAL GAME TECH	6.25	1/15/2027	218,750
INTERNATIONAL GAME TECH	6.50	2/15/2025	274,218
INTERNATIONAL PAPER CO	3.80	1/15/2026	10,434,968
INTERSTATE POWER + LIGHT	3.40	8/15/2025	12,897,597
INTERSTATE POWER + LIGHT	4.10	9/26/2028	13,015,144
INTL BK RECON + DEVELOP	1.25	7/26/2019	24,978,961
INTL BK RECON + DEVELOP	1.38	9/20/2021	19,801,400
INTL BK RECON + DEVELOP	2.13	11/1/2020	15,031,838
INTL BK RECON + DEVELOP	2.13	2/13/2023	10,119,517
IQVIA INC	4.88	5/15/2023	151,885
IQVIA INC	5.00	10/15/2026	619,500
IQVIA INC	5.00	5/15/2027	51,625
IRB HLDG CORP	-	2/5/2025	188,437
IRON MOUNTAIN INC	4.38	6/1/2021	125,240
IRON MOUNTAIN INC	5.25	3/15/2028	300,375
IRON MOUNTAIN INC	5.75	8/15/2024	290,920
IRON MOUNTAIN INC	6.00	8/15/2023	128,438
ISTAR INC	4.63	9/15/2020	126,094
ISTAR INC	5.25	9/15/2022	77,805
J2 CLOUD LLC/GLOBAL INC	6.00	7/15/2025	288,063
JACK OHIO FIN LLC/FIN 1	6.75	11/15/2021	436,560
JACOBS ENTERTAINMENT INC	7.88	2/1/2024	346,938
JAGGED PEAK ENERGY LLC	5.88	5/1/2026	303,380
JAGUAR HL / PPD	6.38	8/1/2023	274,275
JAMES HARDIE INTL FIN	4.75	1/15/2025	567,120
JAMES HARDIE INTL FIN	5.00	1/15/2028	278,600
JB POINDEXTER + CO INC	7.13	4/15/2026	25,500
JBS USA LLC/JBS USA FINA	5.75	6/15/2025	26,000
JBS USA LLC/JBS USA FINA	5.88	7/15/2024	25,719
JBS USA/FOOD/FINANCE	6.50	4/15/2029	162,938
JELD WEN INC	4.63	12/15/2025	220,781
JELD WEN INC	4.88	12/15/2027	4,838
JM SMUCKER CO	2.50	3/15/2020	9,997,638
JM SMUCKER CO	3.00	3/15/2022	12,442,034
JOHN DEERE CAPITAL CORP	2.45	9/11/2020	5,014,228
JOHN DEERE CAPITAL CORP	2.80	3/6/2023	10,215,261
JOHN DEERE CAPITAL CORP	3.35	6/12/2024	10,475,905
JOHNSON + JOHNSON	2.45	12/5/2021	10,103,431
JOHNSON + JOHNSON	2.45	3/1/2026	11,060,207
JOHNSON + JOHNSON	2.63	1/15/2025	10,196,525
JOHNSON + JOHNSON	2.90	1/15/2028	10,282,409

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JOHNSON + JOHNSON	3.38	12/5/2023	10,576,075
JP MORGAN CHASE COMMERCIAL MOR	0.12	2/15/2035	25,079
JP MORGAN CHASE COMMERCIAL MOR	0.50	1/15/2049	614,065
JP MORGAN CHASE COMMERCIAL MOR	2.84	12/15/2047	962,601
JP MORGAN CHASE COMMERCIAL MOR	2.95	10/6/2038	6,138,264
JP MORGAN CHASE COMMERCIAL MOR	3.39	6/13/2052	3,152,133
JP MORGAN CHASE COMMERCIAL MOR	3.48	6/15/2045	4,091,130
JP MORGAN CHASE COMMERCIAL MOR	3.74	9/5/2032	2,010,401
JP MORGAN CHASE COMMERCIAL MOR	3.75	6/13/2052	863,745
JP MORGAN CHASE COMMERCIAL MOR	3.78	6/5/2039	20,909,141
JP MORGAN CHASE COMMERCIAL MOR	3.88	12/15/2046	2,118,952
JP MORGAN CHASE COMMERCIAL MOR	3.91	5/5/2030	1,827,175
JP MORGAN CHASE COMMERCIAL MOR	3.91	1/15/2049	5,030,144
JP MORGAN CHASE COMMERCIAL MOR	4.17	12/15/2046	4,823,736
JP MORGAN CHASE COMMERCIAL MOR	4.26	12/15/2047	3,126,679
JP MORGAN CHASE COMMERCIAL MOR	4.39	1/15/2049	1,011,353
JP MORGAN CHASE COMMERCIAL MOR	4.67	7/5/2032	2,054,842
JPMBB COMMERCIAL MORTGAGE SECU	3.64	11/15/2047	7,057,064
JPMBB COMMERCIAL MORTGAGE SECU	3.77	12/15/2048	1,067,231
JPMBB COMMERCIAL MORTGAGE SECU	4.00	8/15/2047	1,052,725
JPMBB COMMERCIAL MORTGAGE SECU	4.11	9/15/2047	1,059,943
JPMBB COMMERCIAL MORTGAGE SECU	4.27	12/15/2048	6,006,548
JPMBB COMMERCIAL MORTGAGE SECU	4.34	8/15/2047	2,632,184
JPMBB COMMERCIAL MORTGAGE SECU	4.71	9/15/2047	1,038,580
JPMBB COMMERCIAL MORTGAGE SECU	5.05	1/15/2047	1,192,040
JPMDB COMMERCIAL MORTGAGE SECU	3.22	12/15/2049	906,618
JPMDB COMMERCIAL MORTGAGE SECU	4.51	3/15/2050	1,059,818
JPMDB COMMERCIAL MORTGAGE SECU	4.90	6/15/2051	659,676
JPMORGAN CHASE + CO	2.25	1/23/2020	9,996,939
JPMORGAN CHASE + CO	3.54	5/1/2028	10,408,995
JPMORGAN CHASE + CO	3.88	2/1/2024	15,929,146
JPMORGAN CHASE + CO	3.90	7/15/2025	10,678,433
JPMORGAN CHASE + CO	3.96	1/29/2027	16,045,463
JPMORGAN CHASE + CO	4.01	4/23/2029	16,180,886
JPMORGAN CHASE + CO	4.45	12/5/2029	11,150,376
JPMORGAN CHASE + CO	4.50	1/24/2022	5,268,668
JPMORGAN CHASE + CO	4.63	5/10/2021	10,409,969
JPMORGAN CHASE + CO	6.13	12/31/2049	266,900
KANSAS CITY POWER + LT	3.65	8/15/2025	10,566,443
KAR AUCTION SERVICES INC	5.13	6/1/2025	197,395
KB HOME	6.88	6/15/2027	53,375
KB HOME	7.00	12/15/2021	150,255
KB HOME	7.63	5/15/2023	27,938
KELLOGG CO	3.25	4/1/2026	10,171,805
KELLOGG CO	3.40	11/15/2027	10,183,525
KELLOGG CO	4.30	5/15/2028	14,294,562
KENNEDY WILSON INC	5.88	4/1/2024	198,900
KENTUCKY UTILITIES CO	3.30	10/1/2025	5,165,289
KEURIG DR PEPPER INC	3.13	12/15/2023	10,151,935
KFC HLD/PIZZA HUT/TACO	5.00	6/1/2024	155,063
KFC HLD/PIZZA HUT/TACO	5.25	6/1/2026	132,141

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KFW	1.25	9/30/2019	17,954,145
KFW	1.63	3/15/2021	19,919,019
KFW	1.75	3/31/2020	17,450,650
KIK CUSTOM PRODUCTS INC.	-	5/15/2023	155,135
KILROY REALTY LP	4.38	10/1/2025	480,811
KIMBERLY CLARK CORP	3.05	8/15/2025	10,365,439
KIMBERLY CLARK CORP	3.95	11/1/2028	11,053,059
KIMCO REALTY CORP	3.80	4/1/2027	415,872
KIMCO REALTY CORP	4.25	4/1/2045	435,548
KINETIC CONCEPT/KCI USA	7.88	2/15/2021	111,744
KISSNER HLD / MILL / BSC	8.38	12/1/2022	73,840
KNDL 2019 KNSQ MORTGAGE TRUST	0.87	5/15/2036	793,464
KRATON POLYMERS LLC/CAP	7.00	4/15/2025	75,938
KROGER CO	3.30	1/15/2021	15,188,290
KROGER CO	3.70	8/1/2027	10,306,233
KROGER CO	4.00	2/1/2024	9,514,881
KROGER CO	4.50	1/15/2029	10,886,527
L BRANDS INC	5.25	2/1/2028	111,783
L BRANDS INC	6.88	11/1/2035	32,017
L BRANDS INC	7.50	6/15/2029	138,986
LABL ESCROW ISSUER LLC	6.75	7/15/2026	131,138
LADDER CAP FIN LLLP/CORP	5.25	3/15/2022	51,000
LAMAR MEDIA CORP	5.00	5/1/2023	200,448
LAMAR MEDIA CORP	5.38	1/15/2024	228,383
LAMAR MEDIA CORP	5.75	2/1/2026	262,813
LAREDO PETROLEUM INC	5.63	1/15/2022	79,765
LAREDO PETROLEUM INC	6.25	3/15/2023	88,379
LENNAR CORP	4.13	1/15/2022	153,893
LENNAR CORP	4.50	4/30/2024	118,791
LENNAR CORP	4.88	12/15/2023	523,714
LENNAR CORP	5.00	6/15/2027	192,379
LENNAR CORP	5.88	11/15/2024	164,438
LEVEL 3 FINANCING INC	5.38	1/15/2024	204,500
LEVEL 3 FINANCING INC	5.63	2/1/2023	520,404
LEVEL 3 PARENT LLC	5.75	12/1/2022	353,063
LIBERTY PROPERTY LP	4.38	2/1/2029	930,832
LIFE STORAGE LP	4.00	6/15/2029	769,407
LIONS GATE CAPITAL HOLD	5.88	11/1/2024	153,750
LIONS GATE CAPITAL HOLD	6.38	2/1/2024	52,563
LIVE NATION ENTERTAINMEN	4.88	11/1/2024	426,931
LIVE NATION ENTERTAINMEN	5.38	6/15/2022	253,125
LIVE NATION ENTERTAINMEN	5.63	3/15/2026	26,219
LOCKHEED MARTIN CORP	2.50	11/23/2020	10,039,334
LOCKHEED MARTIN CORP	3.55	1/15/2026	10,628,072
LSTAR COMMERCIAL MORTGAGE TRUS	2.58	3/10/2049	1,164,399
MACYS RETAIL HLDGS INC	3.45	1/15/2021	12,552,360
MAGNA INTERNATIONAL INC	4.15	10/1/2025	5,341,638
MAGNOLIA OIL GAS/MAG FIN	6.00	8/1/2026	51,000
MALLINCKRODT FIN/SB	5.63	10/15/2023	302,000
MANITOWOC COMPANY INC	9.00	4/1/2026	25,000
MARATHON OIL CORP	2.70	6/1/2020	10,009,119

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MARATHON PETROLEUM CORP	3.40	12/15/2020	10,103,751
MARRIOTT OWNERSHIP RESORTS INC	-	8/29/2025	24,854
MARRIOTT OWNERSHIP/ILG	6.50	9/15/2026	560,918
MARSH + MCLENNAN COS INC	3.30	3/14/2023	10,278,709
MASONITE INTERNATIONAL C	5.63	3/15/2023	187,460
MASONITE INTERNATIONAL C	5.75	9/15/2026	339,900
MASTERCARD INC	2.95	6/1/2029	8,251,893
MASTERCARD INC	3.50	2/26/2028	5,386,631
MATADOR RESOURCES CO	5.88	9/15/2026	250,480
MATCH GROUP INC	5.63	2/15/2029	52,750
MATCH GROUP INC	6.38	6/1/2024	302,400
MATTEL INC	6.75	12/31/2025	645,026
MATTHEWS INTERNATIONAL C	5.25	12/1/2025	270,531
MAUSER PACKAGING SOLUT	5.50	4/15/2024	565,283
MCDERMOTT TEC AMR/US INC	10.63	5/1/2024	163,569
MCDONALD S CORP	2.20	5/26/2020	9,980,100
MCDONALD S CORP	3.25	6/10/2024	20,816,319
MCDONALD S CORP	3.70	1/30/2026	10,630,633
MCDONALD S CORP	3.80	4/1/2028	16,106,218
MCKESSON CORP	3.95	2/16/2028	10,367,996
MEDNAX INC	6.25	1/15/2027	49,188
MEDTRONIC INC	3.15	3/15/2022	10,280,667
MEDTRONIC INC	3.63	3/15/2024	5,834,000
MEG ENERGY CORP	-	12/31/2023	116,533
MEG ENERGY CORP	6.38	1/30/2023	190,500
MEG ENERGY CORP	6.50	1/15/2025	169,845
MEG ENERGY CORP	7.00	3/31/2024	337,250
MERCER INTL INC	7.38	1/15/2025	53,125
MERCK + CO INC	1.85	2/10/2020	4,987,925
MERCK + CO INC	2.35	2/10/2022	10,083,407
MERCK + CO INC	3.40	3/7/2029	7,450,695
MEREDITH CORP	6.88	2/1/2026	291,811
MERITAGE HOMES CORP	5.13	6/6/2027	108,605
MERITAGE HOMES CORP	6.00	6/1/2025	156,950
MERITAGE HOMES CORP	7.00	4/1/2022	421,200
MET LIFE GLOB FUNDING I	2.50	12/3/2020	15,035,244
MET LIFE GLOB FUNDING I	3.45	12/18/2026	10,523,985
MET LIFE GLOB FUNDING I	3.60	1/11/2024	12,668,447
METLIFE INC	3.60	4/10/2024	5,304,329
METLIFE INC	3.60	11/13/2025	5,310,463
MGIC INVESTMENT CORP	5.75	8/15/2023	27,125
MGM CHINA HOLDINGS LTD	5.38	5/15/2024	205,200
MGM GROWTH/MGM FINANCE	5.63	5/1/2024	527,975
MGM GROWTH/MGM FINANCE	5.75	2/1/2027	281,228
MGM RESORTS INTL	-	12/21/2023	123,985
MGM RESORTS INTL	4.63	9/1/2026	879,375
MGM RESORTS INTL	5.50	4/15/2027	251,700
MGM RESORTS INTL	5.75	6/15/2025	641,802
MGM RESORTS INTL	6.00	3/15/2023	622,073
MGM RESORTS INTL	6.63	12/15/2021	675,000
MICHAELS STORES INC	8.00	7/15/2027	24,885

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MICRON TECHNOLOGY INC	4.64	2/6/2024	26,069
MICRON TECHNOLOGY INC	5.50	2/1/2025	257,188
MICROSOFT CORP	1.85	2/12/2020	13,972,572
MICROSOFT CORP	2.38	2/12/2022	10,606,190
MICROSOFT CORP	2.40	8/8/2026	10,553,090
MICROSOFT CORP	3.13	11/3/2025	10,527,174
MICROSOFT CORP	3.63	12/15/2023	11,704,363
MID AMERICA APARTMENTS	3.95	3/15/2029	423,281
MID AMERICA APARTMENTS	4.30	10/15/2023	817,600
MIDAMERICAN ENERGY CO	3.50	10/15/2024	10,532,364
MIDAMERICAN ENERGY CO	3.65	4/15/2029	10,788,604
MIDAMERICAN ENERGY CO	3.70	9/15/2023	10,521,597
MINERAL RESOURCES LTD	8.13	5/1/2027	104,125
MOHEGAN GAMING + ENT	7.88	10/15/2024	146,813
MONDELEZ INTERNATIONAL	3.63	5/7/2023	12,322,236
MONDELEZ INTERNATIONAL	3.63	2/13/2026	10,504,998
MONDELEZ INTERNATIONAL	4.13	5/7/2028	10,799,373
MOOG INC	5.25	12/1/2022	189,255
MORGAN STANLEY	2.65	1/27/2020	10,011,442
MORGAN STANLEY	3.63	1/20/2027	15,743,044
MORGAN STANLEY	3.70	10/23/2024	10,550,290
MORGAN STANLEY	3.77	1/24/2029	15,737,114
MORGAN STANLEY	5.75	1/25/2021	10,503,281
MORGAN STANLEY BAML TRUST	2.66	2/15/2046	574,544
MORGAN STANLEY BAML TRUST	3.06	10/15/2048	1,857,479
MORGAN STANLEY BAML TRUST	3.07	10/15/2048	757,657
MORGAN STANLEY BAML TRUST	3.14	3/15/2048	11,035,103
MORGAN STANLEY BAML TRUST	3.18	8/15/2045	4,856,338
MORGAN STANLEY BAML TRUST	3.25	2/15/2048	207,435
MORGAN STANLEY BAML TRUST	3.38	12/15/2048	277,179
MORGAN STANLEY BAML TRUST	3.53	12/15/2047	5,251,563
MORGAN STANLEY BAML TRUST	3.53	10/15/2048	5,091,934
MORGAN STANLEY BAML TRUST	3.73	5/15/2048	5,332,508
MORGAN STANLEY BAML TRUST	3.79	2/15/2047	4,208,149
MORGAN STANLEY BAML TRUST	3.85	5/15/2050	1,593,567
MORGAN STANLEY BAML TRUST	3.89	10/15/2048	263,811
MORGAN STANLEY BAML TRUST	3.89	6/15/2047	4,486,881
MORGAN STANLEY BAML TRUST	4.00	12/15/2047	3,155,680
MORGAN STANLEY BAML TRUST	4.04	11/15/2046	4,275,642
MORGAN STANLEY BAML TRUST	4.27	7/15/2050	976,810
MORGAN STANLEY BAML TRUST	4.44	12/15/2049	17,271,235
MORGAN STANLEY BAML TRUST	4.55	10/15/2048	731,349
MORGAN STANLEY BAML TRUST	4.56	5/15/2050	721,587
MORGAN STANLEY BAML TRUST	4.68	10/15/2048	3,492,970
MORGAN STANLEY BAML TRUST	4.91	2/15/2047	297,082
MORGAN STANLEY CAPITAL BARCLAY	2.20	9/13/2031	2,272,304
MORGAN STANLEY CAPITAL I TRUST	0.11	2/5/2035	248,160
MORGAN STANLEY CAPITAL I TRUST	0.35	8/11/2033	763,594
MORGAN STANLEY CAPITAL I TRUST	0.40	3/15/2034	227,872
MORGAN STANLEY CAPITAL I TRUST	0.51	9/9/2032	1,864,479
MORGAN STANLEY CAPITAL I TRUST	0.69	8/15/2019	45,691



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MORGAN STANLEY CAPITAL I TRUST	1.97	8/5/2034	530,013
MORGAN STANLEY CAPITAL I TRUST	3.05	11/15/2049	2,191,354
MORGAN STANLEY CAPITAL I TRUST	3.56	7/13/2029	3,939,737
MORGAN STANLEY CAPITAL I TRUST	3.59	3/15/2049	1,058,443
MORGAN STANLEY CAPITAL I TRUST	3.63	1/11/2032	11,520,050
MORGAN STANLEY CAPITAL I TRUST	3.78	5/15/2048	4,323,941
MORGAN STANLEY CAPITAL I TRUST	3.83	2/5/2035	11,689,886
MORGAN STANLEY CAPITAL I TRUST	4.04	7/15/2035	4,014,768
MORGAN STANLEY CAPITAL I TRUST	4.17	5/15/2048	1,071,283
MORGAN STANLEY CAPITAL I TRUST	4.18	7/15/2051	2,778,044
MORGAN STANLEY CAPITAL I TRUST	4.44	9/9/2032	1,512,628
MORGAN STANLEY CAPITAL I TRUST	5.01	7/15/2051	993,179
MOSAIC CO	4.25	11/15/2023	10,606,509
MOSS CREEK RESOURCES HLD	7.50	1/15/2026	85,250
MOUNTAIN PROVINCE DIAMON	8.00	12/15/2022	24,875
MPH ACQUISITION HOLDINGS	7.13	6/1/2024	142,530
MRO HOLDINGS INC	-	6/4/2026	49,813
MSCI INC	5.38	5/15/2027	171,200
MSCI INC	5.75	8/15/2025	126,000
MUELLER WATER PRODUCTS	5.50	6/15/2026	170,569
MULTI COLOR CORP	6.13	12/1/2022	381,563
MURPHY OIL CORP	5.75	8/15/2025	259,100
MURPHY OIL CORP	6.88	8/15/2024	52,500
MURRAY ENERGY CORP	12.00	4/15/2024	15,344
NABORS INDUSTRIES INC	5.50	1/15/2023	140,250
NABORS INDUSTRIES INC	5.75	2/1/2025	478,575
NARRAGANSETT ELECTRIC	3.92	8/1/2028	10,676,058
NATIONAL CINEMEDIA LLC	6.00	4/15/2022	186,850
NATIONAL INTERGOVERNMENTAL PUR	-	5/23/2025	49,219
NATIONAL RETAIL PROP INC	3.90	6/15/2024	748,893
NATIONAL RETAIL PROP INC	4.00	11/15/2025	870,378
NATIONAL RETAIL PROP INC	4.80	10/15/2048	585,267
NATIONAL RURAL UTIL COOP	2.30	11/15/2019	4,997,812
NATIONAL RURAL UTIL COOP	2.30	11/1/2020	10,012,638
NATIONAL RURAL UTIL COOP	2.40	4/25/2022	10,069,353
NATIONAL RURAL UTIL COOP	2.95	2/7/2024	5,128,857
NATIONAL RURAL UTIL COOP	3.25	11/1/2025	10,409,515
NATIONSTAR MTG HLD INC	8.13	7/15/2023	51,000
NATIONSTAR MTG HLD INC	9.13	7/15/2026	50,750
NATIXIS COMMERCIAL MORTGAGE SE	0.79	8/15/2038	2,328,364
NATIXIS COMMERCIAL MORTGAGE SE	3.86	4/9/2037	2,912,575
NATIXIS COMMERCIAL MORTGAGE SE	4.27	5/15/2039	1,010,258
NAVIENT CORP	5.50	1/25/2023	268,178
NAVIENT CORP	5.88	3/25/2021	203,595
NAVIENT CORP	6.13	3/25/2024	125,050
NAVIENT CORP	6.50	6/15/2022	194,390
NAVIENT CORP	6.75	6/25/2025	25,875
NAVIENT CORP	6.75	6/15/2026	466,875
NAVIENT CORP	7.25	9/25/2023	453,688
NAVIENT CORP	8.00	3/25/2020	77,625
NCR CORP	4.63	2/15/2021	77,193

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NCR CORP	5.88	12/15/2021	199,559
NCR CORP	6.38	12/15/2023	526,969
NESTLE HOLDINGS INC	3.35	9/24/2023	10,424,381
NESTLE HOLDINGS INC	3.50	9/24/2025	10,618,188
NETFLIX INC	4.88	4/15/2028	807,469
NETFLIX INC	5.38	2/1/2021	77,531
NETFLIX INC	5.38	11/15/2029	455,680
NETFLIX INC	5.88	11/15/2028	623,309
NETFLIX INC	6.38	5/15/2029	486,443
NEW ENTERPRISE STONE + L	6.25	3/15/2026	253,750
NEW YORK LIFE GLOBAL FDG	1.95	2/11/2020	9,973,593
NEW YORK LIFE GLOBAL FDG	2.90	1/17/2024	10,235,903
NEW YORK LIFE GLOBAL FDG	3.25	8/6/2021	10,225,384
NEWMARK GROUP INC	6.13	11/15/2023	973,467
NEXSTAR BROADCASTING INC	-	6/19/2026	99,625
NEXSTAR BROADCASTING INC	5.63	8/1/2024	310,788
NEXSTAR ESCROW INC	5.63	7/15/2027	143,325
NEXTERA ENERGY OPERATING	4.25	7/15/2024	189,179
NEXTERA ENERGY OPERATING	4.25	9/15/2024	201,060
NEXTERA ENERGY OPERATING	4.50	9/15/2027	160,963
NFP CORP	6.88	7/15/2025	123,713
NGPL PIPECO LLC	4.88	8/15/2027	267,864
NGPL PIPECO LLC	7.77	12/15/2037	80,010
NIAGARA MOHAWK POWER	4.28	12/15/2028	6,602,424
NIELSEN CO LUX SARL/THE	5.50	10/1/2021	124,465
NIELSEN FINANCE LLC/CO	5.00	4/15/2022	558,600
NINE ENERGY SERVICE INC	8.75	11/1/2023	24,375
NISSAN AUTO RECEIVABLES OWNER	1.75	10/15/2021	14,954,024
NOBLE HOLDING INTL LTD	7.75	1/15/2024	8,388
NOBLE HOLDING INTL LTD	7.88	2/1/2026	107,540
NOBLE HOLDING INTL LTD	8.95	4/1/2045	16,250
NORTHERN STATES PWR MINN	2.20	8/15/2020	10,002,000
NORTHERN STATES PWR MINN	2.60	5/15/2023	10,089,234
NORTHROP GRUMMAN CORP	2.55	10/15/2022	10,020,807
NORTHROP GRUMMAN CORP	2.93	1/15/2025	10,184,965
NORTHROP GRUMMAN CORP	3.20	2/1/2027	10,260,823
NORTHROP GRUMMAN CORP	5.05	8/1/2019	10,296,449
NOVA CHEMICALS CORP	4.88	6/1/2024	207,000
NOVA CHEMICALS CORP	5.25	6/1/2027	319,125
NOVARTIS CAPITAL CORP	3.00	11/20/2025	10,330,432
NOVARTIS CAPITAL CORP	3.40	5/6/2024	10,515,810
NOVELIS CORP	5.88	9/30/2026	526,500
NOVELIS CORP	6.25	8/15/2024	317,683
NRG ENERGY INC	5.25	6/15/2029	257,268
NRG ENERGY INC	6.63	1/15/2027	217,250
NRG ENERGY INC	7.25	5/15/2026	437,196
NSTAR ELECTRIC CO	3.25	5/15/2029	10,376,873
NUSTAR LOGISTICS LP	4.75	2/1/2022	190,950
NUSTAR LOGISTICS LP	5.63	4/28/2027	188,403
NUSTAR LOGISTICS LP	6.00	6/1/2026	144,900
NXP BV/NXP FUNDING LLC	4.13	6/1/2021	204,620

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NXP BV/NXP FUNDING LLC	4.63	6/1/2023	210,820
NY STATE ELECTRIC + GAS	3.25	12/1/2026	10,223,726
NYT MORTGAGE TRUST	1.37	11/15/2035	811,391
NYT MORTGAGE TRUST	4.09	11/15/2035	5,532,705
O REILLY AUTOMOTIVE INC	3.90	6/1/2029	10,486,892
OASIS PETROLEUM INC	6.25	5/1/2026	319,275
OASIS PETROLEUM INC	6.88	3/15/2022	249,375
OASIS PETROLEUM INC	6.88	1/15/2023	200,000
OCCIDENTAL PETROLEUM COR	3.50	6/15/2025	10,324,514
OFFICE PPTY INCOME TRST	3.60	2/1/2020	1,078,410
OLYMPIC TOWER MORTGAGE TRUST	0.38	5/10/2039	705,836
OLYMPIC TOWER MORTGAGE TRUST	4.08	5/10/2039	3,791,134
OMEGA HLTHCARE INVESTORS	4.95	4/1/2024	381,111
ONCOR ELECTRIC DELIVERY	3.70	11/15/2028	10,769,023
ONTARIO (PROVINCE OF)	2.20	10/3/2022	25,179,531
ONTARIO (PROVINCE OF)	2.50	9/10/2021	20,232,891
ONTARIO (PROVINCE OF)	3.05	1/29/2024	20,879,200
ORACLE CORP	2.80	7/8/2021	10,135,700
ORACLE CORP	2.95	11/15/2024	10,302,335
ORACLE CORP	3.25	11/15/2027	10,471,340
ORACLE CORP	3.63	7/15/2023	10,544,615
ORANGE + ROCKLAND UTILIT	6.50	12/1/2027	7,352,022
OUTFRONT MEDIA CAP LLC/C	5.00	8/15/2027	199,622
OUTFRONT MEDIA CAP LLC/C	5.25	2/15/2022	122,621
OUTFRONT MEDIA CAP LLC/C	5.63	2/15/2024	228,383
OUTFRONT MEDIA CAP LLC/C	5.88	3/15/2025	178,839
OWENS BROCKWAY	5.00	1/15/2022	205,000
OWENS BROCKWAY	5.88	8/15/2023	561,925
OWENS BROCKWAY	6.38	8/15/2025	81,750
OXFORD FIN LLC/CO ISS II	6.38	12/15/2022	25,688
PACCAR FINANCIAL CORP	2.20	9/15/2019	9,996,098
PACIFICORP	3.60	4/1/2024	10,492,940
PANTHER BF AGGREGATOR 2	6.25	5/15/2026	247,223
PANTHER BF AGGREGATOR 2	8.50	5/15/2027	223,510
PANTHER BF AGGREGATOR 2 L P	-	4/30/2026	123,985
PAR PHARMACEUTICAL INC	7.50	4/1/2027	338,963
PARK AEROSPACE HOLDINGS	3.63	3/15/2021	151,320
PARK AEROSPACE HOLDINGS	5.25	8/15/2022	26,395
PARK AEROSPACE HOLDINGS	5.50	2/15/2024	26,950
PARK AVENUE TRUST	3.51	6/5/2037	5,267,081
PARK AVENUE TRUST	3.78	6/5/2037	34,857,645
PARK OHIO INDUSTRIES INC	6.63	4/15/2027	225,000
PARKER HANNIFIN CORP	3.25	3/1/2027	10,345,581
PARKER HANNIFIN CORP	3.25	6/14/2029	7,260,351
PARKER HANNIFIN CORP	3.30	11/21/2024	10,383,806
PARKLAND FUEL CORP	5.88	7/15/2027	76,196
PARSLEY ENERGY LLC/FINAN	5.25	8/15/2025	486,185
PARSLEY ENERGY LLC/FINAN	5.63	10/15/2027	632,225
PARTY CITY HOLDINGS INC	6.63	8/1/2026	39,770
PATTERN ENERGY GROUP INC	5.88	2/1/2024	49,735
PBF LOGISTICS LP/FINANCE	6.88	5/15/2023	154,688

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PCI GAMING AUTHORITY	-	5/29/2026	25,026
PDC ENERGY INC	6.13	9/15/2024	204,000
PECO ENERGY CO	1.70	9/15/2021	14,856,531
PECO ENERGY CO	3.15	10/15/2025	10,369,948
PENSKE AUTO GROUP INC	5.75	10/1/2022	124,691
PEPSICO INC	1.85	4/30/2020	11,969,212
PEPSICO INC	3.00	10/15/2027	10,395,230
PEPSICO INC	3.10	7/17/2022	10,309,419
PEPSICO INC	3.50	7/17/2025	12,739,771
PETSMART INC	5.88	6/1/2025	497,610
PFIZER INC	2.20	12/15/2021	10,008,934
PFIZER INC	3.00	6/15/2023	10,282,382
PFIZER INC	3.40	5/15/2024	7,362,845
PFIZER INC	3.60	9/15/2028	15,980,636
PGT ESCROW ISSUER INC	6.75	8/1/2026	184,844
PHILIP MORRIS INTL INC	1.88	2/25/2021	9,944,895
PHILIP MORRIS INTL INC	2.63	2/18/2022	10,084,084
PHILIP MORRIS INTL INC	2.88	5/1/2024	15,223,873
PILGRIM S PRIDE CORP	5.75	3/15/2025	126,875
PILGRIM S PRIDE CORP	5.88	9/30/2027	25,906
PLANTRONICS INC	-	7/2/2025	218,425
PLANTRONICS INC	5.50	5/31/2023	99,500
PNC BANK NA	2.30	6/1/2020	15,007,950
PNC BANK NA	2.55	12/9/2021	10,083,086
PNC BANK NA	3.50	6/8/2023	10,455,027
POST HOLDINGS INC	5.00	8/15/2026	371,033
POST HOLDINGS INC	5.50	3/1/2025	428,488
POST HOLDINGS INC	5.50	12/15/2029	139,348
POST HOLDINGS INC	5.63	1/15/2028	66,788
POST HOLDINGS INC	5.75	3/1/2027	905,503
PPG INDUSTRIES INC	3.20	3/15/2023	10,262,086
PPG INDUSTRIES INC	3.75	3/15/2028	10,675,421
PQ CORP	5.75	12/15/2025	199,216
PQ CORP	6.75	11/15/2022	561,154
PRAXAIR INC	2.45	2/15/2022	10,082,624
PRECISION CASTPARTS CORP	2.25	6/15/2020	15,004,372
PRECISION DRILLING CORP	7.13	1/15/2026	72,563
PRECISION DRILLING CORP	7.75	12/15/2023	76,478
PRESTIGE BRANDS INC	5.38	12/15/2021	49,245
PRESTIGE BRANDS INC	6.38	3/1/2024	235,406
PRICOA GLOBAL FUNDING 1	2.45	9/21/2022	7,023,725
PRICOA GLOBAL FUNDING 1	2.55	11/24/2020	7,027,196
PRIME SECSRVC BRW/FINANC	5.25	4/15/2024	50,875
PRIME SECSRVC BRW/FINANC	9.25	5/15/2023	97,669
PRINCIPAL FINANCIAL GRP	3.70	5/15/2029	5,226,350
PRINCIPAL LFE GLB FND II	2.38	11/21/2021	10,004,818
PRIVATE EXPORT FUNDING	1.45	8/15/2019	9,990,654
PRIVATE EXPORT FUNDING	3.55	1/15/2024	10,646,939
PROCTER + GAMBLE CO/THE	1.85	2/2/2021	5,980,198
PROCTER + GAMBLE CO/THE	1.90	11/1/2019	9,990,301
PROCTER + GAMBLE CO/THE	2.70	2/2/2026	10,186,139

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PROCTER + GAMBLE CO/THE	3.10	8/15/2023	10,403,005
PROGRESSIVE CORP	4.00	3/1/2029	16,613,627
PROJECT ALPHA INTERMEDIATE HL	-	4/26/2024	171,419
PROVIDENT FDG/PFG FIN	6.38	6/15/2025	235,940
PROVINCE OF QUEBEC	2.38	1/31/2022	25,285,427
PROVINCE OF QUEBEC	2.75	4/12/2027	15,582,600
PRUDENTIAL FINANCIAL INC	3.50	5/15/2024	15,319,557
PRUDENTIAL FINANCIAL INC	3.88	3/27/2028	11,686,927
PTC INC	6.00	5/15/2024	173,885
PUBLIC SERVICE COLORADO	3.70	6/15/2028	10,785,564
PUBLIC SERVICE ELECTRIC	1.90	3/15/2021	10,465,876
PUBLIC SERVICE ELECTRIC	3.00	5/15/2027	10,179,487
PUBLIC SERVICE ELECTRIC	3.20	5/15/2029	6,208,701
PUBLIC SERVICE ELECTRIC	3.70	5/1/2028	11,299,071
PUBLIC SERVICE ELECTRIC	3.75	3/15/2024	8,408,833
PUBLIC STORAGE	3.39	5/1/2029	522,248
PURE FISHING INC.	-	11/30/2025	321,769
QEP RESOURCES INC	5.63	3/1/2026	42,300
QORVO INC	5.50	7/15/2026	238,118
QTS LP/FINANCE	4.75	11/15/2025	473,220
QUALCOMM INC	3.00	5/20/2022	14,769,302
QUALCOMM INC	3.45	5/20/2025	13,494,418
QUEBECOR MEDIA INC	5.75	1/15/2023	133,750
QUEENS CENTER MORTGAGE TRUST	3.59	1/11/2037	17,973,053
QUICKEN LOANS INC	5.75	5/1/2025	431,063
RACKSPACE HOSTIN	8.63	11/15/2024	114,688
RADIAN GROUP INC	4.88	3/15/2027	125,781
RADIATE HOLDCO / FINANCE	6.63	2/15/2025	128,678
RAIN CII CARBON LLC/CII	7.25	4/1/2025	138,750
RANGE RESOURCES CORP	4.88	5/15/2025	197,438
RANGE RESOURCES CORP	5.00	8/15/2022	110,055
RANGE RESOURCES CORP	5.00	3/15/2023	188,500
RAYTHEON COMPANY	3.15	12/15/2024	11,473,086
RBS GLOBAL + REXNORD LLC	4.88	12/15/2025	126,563
REALOGY GROUP/CO ISSUER	4.88	6/1/2023	225,000
REALOGY GROUP/CO ISSUER	5.25	12/1/2021	181,440
REALOGY GROUP/CO ISSUER	9.38	4/1/2027	65,719
REALTY INCOME CORP	3.25	6/15/2029	1,105,167
REALTY INCOME CORP	3.88	4/15/2025	531,988
REFINITIV US HOLDINGS	6.25	5/15/2026	77,138
REFINITIV US HOLDINGS	8.25	11/15/2026	333,234
REGENCY CENTERS LP	3.60	2/1/2027	413,164
REGIONS FINANCIAL CORP	3.80	8/14/2023	10,985,516
REPUBLIC SERVICES INC	3.95	5/15/2028	10,787,508
RESIDEO FUNDING INC	6.13	11/1/2026	177,840
RETAIL OPPORTUNITY IN	5.00	12/15/2023	18,518,392
RETAIL PROPERTIES OF AME	4.00	3/15/2025	7,736,739
REYNOLDS GRP ISS/REYNOLD	5.13	7/15/2023	1,019,769
REYNOLDS GRP ISS/REYNOLD	5.75	10/15/2020	461,477
REYNOLDS GRP ISS/REYNOLD	6.88	2/15/2021	69,481
RHP HOTEL PPTY/RHP FINAN	5.00	4/15/2021	249,688

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RHP HOTEL PPTY/RHP FINAN	5.00	4/15/2023	151,049
RIO TINTO FIN USA LTD	3.75	6/15/2025	16,118,239
RITCHIE BROS AUCTIONEERS	5.38	1/15/2025	130,568
RITE AID CORP	6.13	4/1/2023	248,906
RIVERS PITTSBURGH LP/FIN	6.13	8/15/2021	192,850
ROCHE HOLDINGS INC	2.88	9/29/2021	10,126,536
ROCHE HOLDINGS INC	3.00	11/10/2025	10,331,862
ROCHE HOLDINGS INC	3.35	9/30/2024	10,478,652
ROCHE HOLDINGS INC	3.63	9/17/2028	16,325,101
ROCHESTER GAS + ELECTRIC	3.10	6/1/2027	7,160,326
ROCKPOINT GAS STORAGE CA	7.00	3/31/2023	192,613
ROYAL BANK OF CANADA	2.10	10/14/2020	15,007,142
ROYAL BANK OF CANADA	3.70	10/5/2023	10,523,772
ROYAL BK SCOTLND GRP PLC	4.27	3/22/2025	7,239,338
ROYAL BK SCOTLND GRP PLC	8.63	12/29/2049	431,100
RPAI SR NT 4.12 SERIES A	4.12	6/30/2021	9,957,484
SABRA HEALTH CARE LP	5.13	8/15/2026	1,405,282
SABRA HEALTH/CAPTL CORP	4.80	6/1/2024	1,631,670
SABRE GLBL INC	5.25	11/15/2023	206,000
SABRE INDUSTRIES INC	-	4/2/2026	24,953
SAN DIEGO G + E	3.60	9/1/2023	12,206,892
SANOFI	3.38	6/19/2023	15,636,926
SANOFI	3.63	6/19/2028	16,131,091
SBA COMMUNICATIONS CORP	4.88	9/1/2024	1,096,950
SCHLUMBERGER INVESTMENT	3.65	12/1/2023	10,521,110
SCHWEITZER MAUDUIT INTL	6.88	10/1/2026	25,563
SCIENTIFIC GAMES INTERNA	5.00	10/15/2025	352,490
SCOTTS MIRACLE GRO CO	5.25	12/15/2026	431,375
SCOTTS MIRACLE GRO CO	6.00	10/15/2023	204,955
SEALED AIR CORP	5.13	12/1/2024	157,500
SELECT MEDICAL CORP	6.38	6/1/2021	250,338
SEMGROUP/ROSE ROCK FIN	5.63	7/15/2022	264,184
SENIOR HOUSING PROP TRUS	6.75	4/15/2020	1,230,945
SENIOR HOUSING PROPRTIE	4.75	2/15/2028	971,267
SENSATA TECH UK FIN CO	6.25	2/15/2026	690,625
SENSATA TECHNOLOGIES BV	5.63	11/1/2024	53,875
SERVICE CORP INTL	5.13	6/1/2029	150,508
SERVICE CORP INTL	5.38	5/15/2024	231,469
SERVICE CORP INTL	7.50	4/1/2027	448,125
SESI LLC	7.13	12/15/2021	52,313
SESI LLC	7.75	9/15/2024	111,795
SEVEN GENERATIONS ENERGY	5.38	9/30/2025	96,250
SG COMMERCIAL MORTGAGE SECURIT	3.06	10/10/2048	4,331,603
SHEA HOMES LP/FNDG CP	5.88	4/1/2023	28,560
SHEA HOMES LP/FNDG CP	6.13	4/1/2025	252,373
SHELF DRILL HOLD LTD	8.25	2/15/2025	46,150
SHELL INTERNATIONAL FIN	2.13	5/11/2020	9,998,316
SHELL INTERNATIONAL FIN	3.25	5/11/2025	10,491,831
SHELL INTERNATIONAL FIN	3.40	8/12/2023	13,049,602
SHELL INTERNATIONAL FIN	3.88	11/13/2028	16,414,557
SIERRA PACIFIC POWER CO	3.38	8/15/2023	12,414,852

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SILVERSEA CRUISE FINANCE	7.25	2/1/2025	107,470
SINCLAIR TELEVISION GROU	5.13	2/15/2027	137,200
SINCLAIR TELEVISION GROU	6.13	10/1/2022	152,438
SIRIUS XM RADIO INC	3.88	8/1/2022	103,258
SIRIUS XM RADIO INC	4.63	7/15/2024	368,381
SIRIUS XM RADIO INC	5.00	8/1/2027	101,740
SIRIUS XM RADIO INC	5.38	4/15/2025	447,563
SIRIUS XM RADIO INC	5.50	7/1/2029	287,056
SIRIUS XM RADIO INC	6.00	7/15/2024	1,125,386
SIX FLAGS ENTERTAINMENT	4.88	7/31/2024	126,953
SL GREEN OPERATING PARTN	3.25	10/15/2022	344,539
SM ENERGY CO	5.00	1/15/2024	183,500
SM ENERGY CO	6.13	11/15/2022	210,410
SM ENERGY CO	6.63	1/15/2027	206,275
SM ENERGY CO	6.75	9/15/2026	525,000
SONIC AUTOMOTIVE INC	5.00	5/15/2023	252,188
SONIC AUTOMOTIVE INC	6.13	3/15/2027	98,250
SOUTHERN CAL EDISON	2.40	2/1/2022	9,938,039
SOUTHERN CAL EDISON	3.50	10/1/2023	11,546,097
SOUTHERN CAL EDISON	3.65	3/1/2028	12,122,414
SOUTHERN CALIF GAS CO	3.15	9/15/2024	10,332,860
SOUTHERN CALIF GAS CO	3.20	6/15/2025	6,609,544
SOUTHERN CO	2.75	6/15/2020	15,548,113
SOUTHWEST AIRLINES CO	2.65	11/5/2020	10,041,893
SOUTHWESTERN ELEC POWER	4.10	9/15/2028	16,165,959
SOUTHWESTERN ENERGY CO	6.20	1/23/2025	379,600
SOUTHWESTERN PUBLIC SERV	3.30	6/15/2024	15,515,778
SPCM SA	4.88	9/15/2025	316,575
SPECTRUM BRANDS INC	5.75	7/15/2025	394,725
SPECTRUM BRANDS INC	6.13	12/15/2024	263,680
SPIRIT REALTY CAPITAL IN	3.75	5/15/2021	839,638
SPIRIT REALTY LP	4.00	7/15/2029	3,511,079
SPIRIT REALTY LP	4.45	9/15/2026	999,975
SPRINGLEAF FINANCE CORP	5.63	3/15/2023	239,063
SPRINGLEAF FINANCE CORP	6.13	3/15/2024	324,650
SPRINGLEAF FINANCE CORP	6.63	1/15/2028	157,500
SPRINGLEAF FINANCE CORP	6.88	3/15/2025	400,763
SPRINGLEAF FINANCE CORP	7.13	3/15/2026	235,559
SPRINT CAPITAL CORP	8.75	3/15/2032	1,493,175
SPRINT COMMUNICATIONS	7.00	3/1/2020	260,350
SPRINT COMMUNICATIONS	7.00	8/15/2020	544,031
SPRINT CORP	7.13	6/15/2024	37,111
SPRINT CORP	7.63	2/15/2025	1,897,830
SPRINT CORP	7.63	3/1/2026	495,690
SPRINT CORP	7.88	9/15/2023	190,094
SPX FLOW INC	5.63	8/15/2024	812,108
SPX FLOW INC	5.88	8/15/2026	10,500
SS+C TECHNOLOGIES INC	5.50	9/30/2027	207,500
STANDARD INDUSTRIES INC	4.75	1/15/2028	272,938
STANDARD INDUSTRIES INC	5.00	2/15/2027	25,313
STANDARD INDUSTRIES INC	5.38	11/15/2024	207,000

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STANDARD INDUSTRIES INC	6.00	10/15/2025	159,188
STANLEY BLACK + DECKER I	4.25	11/15/2028	11,108,532
STAPLES INC	-	4/16/2026	71,894
STAPLES INC	7.50	4/15/2026	372,791
STAPLES INC	10.75	4/15/2027	233,825
STARBUCKS CORP	2.10	2/4/2021	6,727,057
STARBUCKS CORP	2.70	6/15/2022	10,134,311
STARBUCKS CORP	3.80	8/15/2025	10,672,356
STARFRUIT FINCO B V	-	10/1/2025	339,808
STARFRUIT FINCO/STAR US	8.00	10/1/2026	440,798
STARS GRP HLDS/STARS GRP	7.00	7/15/2026	276,008
STARWOOD PROPERTY TRUST	3.63	2/1/2021	127,680
STATE STREET CORP	3.30	12/16/2024	10,468,496
STATE STREET CORP	4.14	12/3/2029	6,087,759
STEEL DYNAMICS INC	5.13	10/1/2021	75,782
STEEL DYNAMICS INC	5.50	10/1/2024	77,719
STEINWAY MUSICAL INSTRS INC	-	2/14/2025	417,113
STEVENS HOLDING CO INC	6.13	10/1/2026	199,159
STRIPS	-	2/15/2026	44,006,284
STRIPS	-	2/15/2027	42,952,037
STRIPS	-	2/15/2028	41,930,855
STRIPS	-	2/15/2029	40,898,402
SUMMIT MATERIALS LLC/FIN	5.13	6/1/2025	150,375
SUMMIT MATERIALS LLC/FIN	6.13	7/15/2023	101,250
SUMMIT MATERIALS LLC/FIN	6.50	3/15/2027	26,000
SUMMIT MID HLDS LLC / FI	5.75	4/15/2025	218,750
SUMMIT MIDSTREAM PARTNER	9.50	12/31/2099	90,000
SUNOCO LP/FINANCE CORP	4.88	1/15/2023	181,783
SUNOCO LP/FINANCE CORP	5.50	2/15/2026	380,056
SUNOCO LP/FINANCE CORP	6.00	4/15/2027	105,000
SUNTRUST BANK	3.00	2/2/2023	13,260,698
SUNTRUST BANKS INC	4.00	5/1/2025	10,707,787
SUPERIOR PLUS/GEN PRTNR	7.00	7/15/2026	180,906
SWEDISH EXPORT CREDIT	1.75	5/18/2020	10,959,272
SYMANTEC CORP	5.00	4/15/2025	306,521
SYNEOS HEALTH INC	7.50	10/1/2024	209,000
SYSCO CORPORATION	2.60	10/1/2020	5,016,755
SYSCO CORPORATION	3.55	3/15/2025	10,480,313
SYSCO CORPORATION	3.75	10/1/2025	4,237,859
T MOBILE USA INC	4.50	2/1/2026	51,188
T MOBILE USA INC	4.75	2/1/2028	525,742
T MOBILE USA INC	5.38	4/15/2027	190,460
T MOBILE USA INC	6.00	3/1/2023	485,688
T MOBILE USA INC	6.38	3/1/2025	129,813
T MOBILE USA INC	6.50	1/15/2026	1,330,785
TALEN ENERGY SUPPLY LLC	6.63	1/15/2028	49,688
TALEN ENERGY SUPPLY LLC	7.25	5/15/2027	25,625
TALEN ENERGY SUPPLY LLC	10.50	1/15/2026	49,875
TALLGRASS HOLDCO	-	3/11/2026	50,037
TALLGRASS NRG PRTNR/FIN	4.75	10/1/2023	25,344
TALLGRASS NRG PRTNR/FIN	5.50	9/15/2024	188,948



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TALLGRASS NRG PRTNR/FIN	5.50	1/15/2028	113,260
TANGER PROPERTIES LP	3.13	9/1/2026	343,338
TANGER PROPERTIES LP	3.88	12/1/2023	807,159
TARGA RESOURCES PARTNERS	5.00	1/15/2028	392,980
TARGA RESOURCES PARTNERS	5.13	2/1/2025	258,125
TARGA RESOURCES PARTNERS	5.25	5/1/2023	125,717
TARGA RESOURCES PARTNERS	5.38	2/1/2027	431,595
TARGA RESOURCES PARTNERS	5.88	4/15/2026	132,500
TARGA RESOURCES PARTNERS	6.50	7/15/2027	354,656
TARGA RESOURCES PARTNERS	6.75	3/15/2024	390,000
TARGA RESOURCES PARTNERS	6.88	1/15/2029	567,649
TASEKO MINES LTD	8.75	6/15/2022	48,125
TAYLOR MORR COMM/HLDGS	5.63	3/1/2024	51,625
TAYLOR MORR COMM/HLDGS	5.88	4/15/2023	132,300
TECK RESOURCES LIMITED	6.25	7/15/2041	168,418
TELECOM ITALIA CAPITAL	6.00	9/30/2034	281,520
TELECOM ITALIA CAPITAL	6.38	11/15/2033	98,563
TELECOM ITALIA SPA	5.30	5/30/2024	79,695
TELEFLEX INC	4.88	6/1/2026	77,813
TEMPO ACQUISITION LLC	-	5/1/2024	154,520
TEMPUR SEALY INTL INC	5.63	10/15/2023	272,950
TENET HEALTHCARE CORP	4.63	7/15/2024	1,042,875
TENET HEALTHCARE CORP	5.13	5/1/2025	51,255
TENET HEALTHCARE CORP	6.00	10/1/2020	591,927
TENET HEALTHCARE CORP	6.25	2/1/2027	844,560
TENET HEALTHCARE CORP	6.75	6/15/2023	506,894
TENET HEALTHCARE CORP	8.13	4/1/2022	124,801
TENN VALLEY AUTHORITY	2.88	9/15/2024	15,566,685
TENN VALLEY AUTHORITY	2.88	2/1/2027	26,136,110
TENNANT CO	5.63	5/1/2025	206,500
TENNECO INC	5.00	7/15/2026	268,065
TEREX CORP	5.63	2/1/2025	253,750
TERRAFORM POWER OPERATIN	4.25	1/31/2023	51,935
TERRAFORM POWER OPERATIN	5.00	1/31/2028	206,773
TERRAFORM POWER OPERATIN	6.63	6/15/2025	330,750
TEVA PHARMACEUTICALS NE	2.80	7/21/2023	8,650,000
TEXAS INSTRUMENTS INC	2.63	5/15/2024	10,183,737
TITAN ACQUISITION LIMITED	-	3/28/2025	235,422
TITAN INTERNATIONAL INC	6.50	11/30/2023	86,750
TJX COS INC	2.75	6/15/2021	10,108,669
TMSQ MORTGAGE TRUST	0.28	10/10/2036	1,401,280
TOPBUILD CORP	5.63	5/1/2026	102,250
TORONTO DOMINION BANK	2.25	11/5/2019	9,996,780
TORONTO DOMINION BANK	2.50	12/14/2020	15,086,195
TORONTO DOMINION BANK	3.50	7/19/2023	15,736,738
TOTAL CAPITAL INTL SA	2.75	6/19/2021	15,172,973
TOTAL CAPITAL INTL SA	3.70	1/15/2024	10,609,901
TOTAL CAPITAL SA	3.88	10/11/2028	10,993,412
TOYOTA AUTO RECEIVABLES OWNER	1.78	11/15/2021	8,968,269
TOYOTA MOTOR CORP	3.42	7/20/2023	12,554,403
TOYOTA MOTOR CREDIT CORP	2.75	5/17/2021	8,351,587

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TOYOTA MOTOR CREDIT CORP	2.80	7/13/2022	10,202,219
TOYOTA MOTOR CREDIT CORP	3.20	1/11/2027	11,466,048
TOYOTA MOTOR CREDIT CORP	3.40	4/14/2025	13,704,058
TOYOTA MOTOR CREDIT CORP	3.65	1/8/2029	16,214,560
TPC GROUP INC	8.75	12/15/2020	149,438
TRANSDIGM INC	6.00	7/15/2022	328,250
TRANSDIGM INC	6.25	3/15/2026	966,195
TRANSDIGM INC	6.50	7/15/2024	123,373
TRANSDIGM INC	6.50	5/15/2025	493,612
TRANSDIGM INC	7.50	3/15/2027	454,031
TRANSMONTAIGE PARTNERS	6.13	2/15/2026	236,775
TRANSOCEAN GUARDIAN LTD	5.88	1/15/2024	173,824
TRANSOCEAN INC	9.00	7/15/2023	159,750
TRANSOCEAN PONTUS LTD	6.13	8/1/2025	161,576
TRANSOCEAN POSEIDON LTD	6.88	2/1/2027	131,053
TRANSOCEAN SENTRY LTD	5.38	5/15/2023	148,185
TREEHOUSE FOODS INC	6.00	2/15/2024	130,000
TRI POINTE GROUP / HOMES	5.88	6/15/2024	80,512
TRI POINTE GROUP INC	4.88	7/1/2021	193,800
TRI POINTE GROUP INC	5.25	6/1/2027	216,563
TRICON AMERICAN HOMES	2.72	9/17/2034	499,580
TRINSEO OP / TRINSEO FIN	5.38	9/1/2025	505,313
TRIUMPH GROUP INC	7.75	8/15/2025	77,400
TRONOX FINANCE PLC	5.75	10/1/2025	97,000
TWDC ENTERPRISES 18 CORP	2.15	9/17/2020	13,503,853
TWDC ENTERPRISES 18 CORP	2.45	3/4/2022	10,082,409
TWDC ENTERPRISES 18 CORP	3.15	9/17/2025	10,516,456
TWIN RIVER WORLDWIDE HLD	6.75	6/1/2027	26,063
TYSON FOODS INC	2.25	8/23/2021	4,986,343
TYSON FOODS INC	3.55	6/2/2027	10,341,896
TYSON FOODS INC	4.00	3/1/2026	5,317,931
UBS COMMERCIAL MORTGAGE TRUST	3.40	5/10/2045	2,593,895
UDR INC	3.75	7/1/2024	261,184
UDR INC	4.40	1/26/2029	469,829
ULTIMATE SOFTWARE GROUP INC TH	-	5/4/2026	97,121
UNILEVER CAPITAL CORP	2.10	7/30/2020	6,995,261
UNILEVER CAPITAL CORP	3.10	7/30/2025	5,182,661
UNILEVER CAPITAL CORP	3.13	3/22/2023	15,449,468
UNILEVER CAPITAL CORP	3.50	3/22/2028	10,656,539
UNION ELECTRIC CO	2.95	6/15/2027	10,137,835
UNION PACIFIC CORP	2.25	6/19/2020	7,990,822
UNION PACIFIC CORP	3.75	3/15/2024	10,562,051
UNION PACIFIC CORP	3.95	9/10/2028	10,941,852
UNION PACIFIC RR 2014 1	3.23	5/14/2026	8,572,348
UNITED AIRLINES HOLDINGS	4.25	10/1/2022	205,250
UNITED PARCEL SERVICE	2.50	4/1/2023	19,710,038
UNITED RENTALS NORTH AM	4.63	10/15/2025	508,125
UNITED RENTALS NORTH AM	4.88	1/15/2028	51,000
UNITED RENTALS NORTH AM	5.25	1/15/2030	154,125
UNITED RENTALS NORTH AM	5.50	5/15/2027	289,438
UNITED RENTALS NORTH AM	5.88	9/15/2026	669,885

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UNITED RENTALS NORTH AM	6.50	12/15/2026	423,258
UNITED TECHNOLOGIES CORP	3.65	8/16/2023	10,472,913
UNITEDHEALTH GROUP INC	2.70	7/15/2020	7,028,482
UNITEDHEALTH GROUP INC	2.88	12/15/2021	10,147,739
UNITEDHEALTH GROUP INC	3.75	7/15/2025	10,680,498
UNITEDHEALTH GROUP INC	3.85	6/15/2028	14,080,348
UNITI GROUP/CSL CAPITAL	6.00	4/15/2023	166,250
UNITI GROUP/CSL CAPITAL	8.25	10/15/2023	69,563
UNITYMEDIA GMBH	6.13	1/15/2025	381,772
UNITYMEDIA HESSEN / NRW	5.00	1/15/2025	382,130
UPCB FINANCE IV LTD	5.38	1/15/2025	616,686
US BANCORP	2.35	1/29/2021	10,029,800
US BANCORP	3.70	1/30/2024	15,898,265
US BANCORP	3.90	4/26/2028	16,476,309
US BANK NA CINCINNATI	2.13	10/28/2019	9,994,275
US CELLULAR CORP	6.70	12/15/2033	148,666
US CONCRETE INC	6.38	6/1/2024	260,000
US FOODS INC	5.88	6/15/2024	256,875
US RENAL CARE INC	-	6/26/2026	112,718
US TREASURY N/B	0.75	7/15/2019	24,985,822
US TREASURY N/B	0.88	7/31/2019	24,971,603
US TREASURY N/B	1.00	8/31/2019	49,893,683
US TREASURY N/B	1.00	9/30/2019	24,928,711
US TREASURY N/B	1.00	11/30/2019	62,010,402
US TREASURY N/B	1.13	12/31/2019	24,878,906
US TREASURY N/B	1.13	3/31/2020	24,835,938
US TREASURY N/B	1.13	4/30/2020	24,816,406
US TREASURY N/B	1.13	2/28/2021	20,762,930
US TREASURY N/B	1.13	6/30/2021	24,693,360
US TREASURY N/B	1.13	7/31/2021	49,355,469
US TREASURY N/B	1.13	8/31/2021	49,335,938
US TREASURY N/B	1.13	9/30/2021	74,009,766
US TREASURY N/B	1.25	8/31/2019	111,807,736
US TREASURY N/B	1.25	10/31/2019	24,925,781
US TREASURY N/B	1.25	1/31/2020	24,876,953
US TREASURY N/B	1.25	2/29/2020	29,842,969
US TREASURY N/B	1.25	3/31/2021	20,803,125
US TREASURY N/B	1.25	10/31/2021	24,721,680
US TREASURY N/B	1.25	7/31/2023	75,520,156
US TREASURY N/B	1.38	7/31/2019	49,963,693
US TREASURY N/B	1.38	9/30/2019	99,792,969
US TREASURY N/B	1.38	1/31/2020	29,878,125
US TREASURY N/B	1.38	2/29/2020	49,777,344
US TREASURY N/B	1.38	3/31/2020	54,731,445
US TREASURY N/B	1.38	4/30/2020	49,736,328
US TREASURY N/B	1.38	5/31/2020	49,710,938
US TREASURY N/B	1.38	8/31/2020	24,845,703
US TREASURY N/B	1.38	9/15/2020	36,775,976
US TREASURY N/B	1.38	9/30/2020	24,839,844
US TREASURY N/B	1.38	10/31/2020	49,675,781
US TREASURY N/B	1.38	1/31/2021	24,824,219

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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
US TREASURY N/B	1.38	6/30/2023	75,439,160
US TREASURY N/B	1.38	8/31/2023	51,244,375
US TREASURY N/B	1.38	9/30/2023	49,250,000
US TREASURY N/B	1.50	10/31/2019	24,948,242
US TREASURY N/B	1.50	11/30/2019	49,871,094
US TREASURY N/B	1.50	4/15/2020	24,896,485
US TREASURY N/B	1.50	5/31/2020	49,769,531
US TREASURY N/B	1.50	8/15/2020	24,884,766
US TREASURY N/B	1.50	1/31/2022	74,578,125
US TREASURY N/B	1.50	3/31/2023	49,583,985
US TREASURY N/B	1.50	8/15/2026	73,092,773
US TREASURY N/B	1.63	7/31/2019	49,973,936
US TREASURY N/B	1.63	8/31/2019	49,944,895
US TREASURY N/B	1.63	12/31/2019	49,880,860
US TREASURY N/B	1.63	6/30/2020	29,901,563
US TREASURY N/B	1.63	7/31/2020	29,900,391
US TREASURY N/B	1.63	8/15/2022	24,923,828
US TREASURY N/B	1.63	8/31/2022	50,836,641
US TREASURY N/B	1.63	11/15/2022	24,916,992
US TREASURY N/B	1.63	4/30/2023	49,802,735
US TREASURY N/B	1.63	5/31/2023	14,940,820
US TREASURY N/B	1.63	10/31/2023	49,750,000
US TREASURY N/B	1.63	5/15/2026	59,053,125
US TREASURY N/B	1.75	9/30/2019	49,947,266
US TREASURY N/B	1.75	11/30/2019	49,921,875
US TREASURY N/B	1.75	10/31/2020	49,914,063
US TREASURY N/B	1.75	11/15/2020	37,943,594
US TREASURY N/B	1.75	12/31/2020	49,933,594
US TREASURY N/B	1.75	11/30/2021	50,015,625
US TREASURY N/B	1.75	2/28/2022	50,031,250
US TREASURY N/B	1.75	3/31/2022	50,031,250
US TREASURY N/B	1.75	4/30/2022	50,042,969
US TREASURY N/B	1.75	5/15/2022	75,055,664
US TREASURY N/B	1.75	5/31/2022	25,016,602
US TREASURY N/B	1.75	6/30/2022	25,031,250
US TREASURY N/B	1.75	9/30/2022	50,035,156
US TREASURY N/B	1.75	1/31/2023	50,035,156
US TREASURY N/B	1.75	5/15/2023	50,027,344
US TREASURY N/B	1.88	6/30/2020	24,978,516
US TREASURY N/B	1.88	12/15/2020	71,033,281
US TREASURY N/B	1.88	11/30/2021	25,079,102
US TREASURY N/B	1.88	2/28/2022	36,836,192
US TREASURY N/B	1.88	5/31/2022	25,113,281
US TREASURY N/B	1.88	7/31/2022	25,112,305
US TREASURY N/B	1.88	8/31/2022	35,157,227
US TREASURY N/B	1.88	9/30/2022	50,246,094
US TREASURY N/B	1.88	10/31/2022	40,193,750
US TREASURY N/B	1.88	8/31/2024	75,375,000
US TREASURY N/B	2.00	1/31/2020	24,992,188
US TREASURY N/B	2.00	7/31/2020	25,016,602
US TREASURY N/B	2.00	9/30/2020	25,035,156

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US TREASURY N/B	2.00	11/30/2020	50,103,516
US TREASURY N/B	2.00	1/15/2021	25,062,500
US TREASURY N/B	2.00	2/28/2021	25,075,195
US TREASURY N/B	2.00	5/31/2021	50,214,844
US TREASURY N/B	2.00	8/31/2021	50,265,625
US TREASURY N/B	2.00	10/31/2021	25,151,367
US TREASURY N/B	2.00	7/31/2022	50,414,063
US TREASURY N/B	2.00	10/31/2022	75,656,250
US TREASURY N/B	2.00	11/30/2022	75,676,758
US TREASURY N/B	2.00	2/15/2023	50,472,656
US TREASURY N/B	2.00	4/30/2024	50,544,922
US TREASURY N/B	2.00	5/31/2024	50,587,891
US TREASURY N/B	2.00	6/30/2024	75,811,523
US TREASURY N/B	2.00	2/15/2025	60,609,375
US TREASURY N/B	2.00	8/15/2025	60,574,219
US TREASURY N/B	2.00	11/15/2026	75,571,289
US TREASURY N/B	2.13	8/31/2020	25,058,594
US TREASURY N/B	2.13	1/31/2021	25,114,258
US TREASURY N/B	2.13	6/30/2021	50,359,375
US TREASURY N/B	2.13	8/15/2021	64,991,309
US TREASURY N/B	2.13	9/30/2021	50,421,875
US TREASURY N/B	2.13	12/31/2021	50,482,422
US TREASURY N/B	2.13	6/30/2022	50,589,844
US TREASURY N/B	2.13	12/31/2022	101,363,281
US TREASURY N/B	2.13	2/29/2024	50,824,219
US TREASURY N/B	2.13	3/31/2024	50,835,938
US TREASURY N/B	2.13	7/31/2024	76,277,344
US TREASURY N/B	2.13	9/30/2024	76,271,484
US TREASURY N/B	2.13	11/30/2024	50,859,375
US TREASURY N/B	2.13	5/15/2025	61,012,500
US TREASURY N/B	2.25	3/31/2021	50,388,672
US TREASURY N/B	2.25	4/30/2021	50,419,922
US TREASURY N/B	2.25	7/31/2021	50,496,094
US TREASURY N/B	2.25	12/31/2023	66,401,563
US TREASURY N/B	2.25	1/31/2024	51,083,985
US TREASURY N/B	2.25	10/31/2024	102,332,031
US TREASURY N/B	2.25	11/15/2024	61,396,875
US TREASURY N/B	2.25	12/31/2024	76,769,531
US TREASURY N/B	2.25	11/15/2025	61,446,094
US TREASURY N/B	2.25	2/15/2027	66,609,765
US TREASURY N/B	2.25	8/15/2027	103,122,276
US TREASURY N/B	2.25	11/15/2027	82,262,408
US TREASURY N/B	2.38	12/31/2020	25,197,266
US TREASURY N/B	2.38	1/31/2023	25,558,594
US TREASURY N/B	2.38	8/15/2024	51,464,844
US TREASURY N/B	2.38	5/15/2027	62,032,031
US TREASURY N/B	2.38	5/15/2029	7,326,795
US TREASURY N/B	2.50	3/31/2023	25,697,266
US TREASURY N/B	2.50	8/15/2023	51,509,766
US TREASURY N/B	2.50	5/15/2024	25,858,399
US TREASURY N/B	2.50	1/31/2025	77,777,344

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US TREASURY N/B	2.63	7/31/2020	25,183,594
US TREASURY N/B	2.63	8/15/2020	50,390,625
US TREASURY N/B	2.63	8/31/2020	35,287,111
US TREASURY N/B	2.63	11/15/2020	25,256,836
US TREASURY N/B	2.63	5/15/2021	25,385,742
US TREASURY N/B	2.63	6/15/2021	25,416,992
US TREASURY N/B	2.63	2/28/2023	25,790,039
US TREASURY N/B	2.63	12/31/2023	51,882,813
US TREASURY N/B	2.63	3/31/2025	78,313,477
US TREASURY N/B	2.63	2/15/2029	26,363,281
US TREASURY N/B	2.75	4/30/2023	25,937,500
US TREASURY N/B	2.75	5/31/2023	51,912,110
US TREASURY N/B	2.75	11/15/2023	78,152,344
US TREASURY N/B	2.75	2/15/2024	26,105,469
US TREASURY N/B	2.75	2/28/2025	52,529,297
US TREASURY N/B	2.75	6/30/2025	78,928,711
US TREASURY N/B	2.75	8/31/2025	26,330,078
US TREASURY N/B	2.75	2/15/2028	79,746,094
US TREASURY N/B	2.88	10/15/2021	25,635,742
US TREASURY N/B	2.88	11/15/2021	26,171,367
US TREASURY N/B	2.88	9/30/2023	31,383,984
US TREASURY N/B	2.88	4/30/2025	52,917,969
US TREASURY N/B	2.88	5/31/2025	52,943,360
US TREASURY N/B	2.88	7/31/2025	79,494,141
US TREASURY N/B	2.88	11/30/2025	26,551,758
US TREASURY N/B	2.88	5/15/2028	80,534,180
US TREASURY N/B	2.88	8/15/2028	53,730,469
US TREASURY N/B	3.00	9/30/2025	80,126,954
US TREASURY N/B	3.00	10/31/2025	80,170,898
US TREASURY N/B	3.13	5/15/2021	51,230,469
US TREASURY N/B	3.13	11/15/2028	27,420,899
US TREASURY N/B	3.38	11/15/2019	18,582,383
US TREASURY N/B	3.63	8/15/2019	57,595,100
US TREASURY N/B	3.63	2/15/2020	75,703,125
US TREASURY N/B	3.63	2/15/2021	25,718,750
USA COM PART/USA COM FIN	6.88	4/1/2026	208,308
USA COM PART/USA COM FIN	6.88	9/1/2027	52,506
USAA CAPITAL CORP	2.45	8/1/2020	10,029,421
VALEANT PHARMACEUTICALS INTL I	-	6/2/2025	34,305
VALVOLINE INC	5.50	7/15/2024	439,810
VANTIV LLC/ISSUER CORP	4.38	11/15/2025	259,688
VENATOR FIN SARL/VENATOR	5.75	7/15/2025	206,438
VENTAS REALTY LP	3.85	4/1/2027	436,067
VENTAS REALTY LP	4.88	4/15/2049	397,013
VEREIT OPERATING PARTNER	4.88	6/1/2026	643,423
VERIZON COMMUNICATIONS	2.95	3/15/2022	10,632,231
VERIZON COMMUNICATIONS	3.38	2/15/2025	10,437,836
VERIZON COMMUNICATIONS	4.02	12/3/2029	16,355,889
VERIZON COMMUNICATIONS	4.13	3/16/2027	16,313,786
VERIZON COMMUNICATIONS	4.15	3/15/2024	7,535,431
VERSCEND HLDG CORP	-	8/27/2025	24,797

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VERSUM MATERIALS INC	5.50	9/30/2024	187,469
VERTIV INT HOLD CORP	12.00	2/15/2022	96,500
VIASAT INC	5.63	4/15/2027	124,800
VICI PROP 1 / VICI FC	8.00	10/15/2023	524,875
VIDEOTRON LTD	5.00	7/15/2022	181,218
VIDEOTRON LTD	5.38	6/15/2024	26,750
VIDEOTRON LTD / LTEE	5.13	4/15/2027	534,400
VIKING CRUISES LTD	5.88	9/15/2027	194,400
VIKING CRUISES LTD	6.25	5/15/2025	237,930
VINE OIL + GAS LP / FIN	8.75	4/15/2023	48,750
VINE OIL + GAS LP / FIN	9.75	4/15/2023	32,375
VIRGIN MEDIA FINANCE PLC	5.75	1/15/2025	183,193
VIRGIN MEDIA FINANCE PLC	6.00	10/15/2024	207,250
VIRGIN MEDIA SECURED FIN	5.25	1/15/2026	443,699
VIRGIN MEDIA SECURED FIN	5.50	8/15/2026	233,156
VIRGIN MEDIA SECURED FIN	5.50	5/15/2029	202,940
VIRGINIA ELEC + POWER CO	3.15	1/15/2026	10,328,064
VIRGINIA ELEC + POWER CO	3.45	2/15/2024	15,627,257
VISA INC	2.20	12/14/2020	10,015,691
VISA INC	2.80	12/14/2022	10,239,641
VISA INC	3.15	12/14/2025	10,490,777
VISTA OUTDOOR INC	5.88	10/1/2023	297,503
VISTAJET MALTA/XO MGMT	10.50	6/1/2024	74,813
VISTRA ENERGY CORP	7.63	11/1/2024	335,221
VISTRA OPERATIONS CO LLC	3.55	7/15/2024	100,588
VISTRA OPERATIONS CO LLC	4.30	7/15/2029	50,688
VISTRA OPERATIONS CO LLC	5.00	7/31/2027	307,766
VISTRA OPERATIONS CO LLC	5.50	9/1/2026	184,844
VISTRA OPERATIONS CO LLC	5.63	2/15/2027	339,859
VIZIENT INC	6.25	5/15/2027	26,408
VNO MORTGAGE TRUST	0.45	11/15/2030	2,132,838
VNO MORTGAGE TRUST	3.45	11/15/2030	3,083,153
VNO MORTGAGE TRUST	4.08	12/13/2029	3,428,297
VOC ESCROW LTD	5.00	2/15/2028	25,344
VOLKSWAGEN GROUP AMERICA	2.45	11/20/2019	6,997,033
VOLKSWAGEN GROUP AMERICA	4.63	11/13/2025	16,297,930
WABASH NATIONAL CORP	5.50	10/1/2025	189,500
WALGREENS BOOTS ALLIANCE	2.70	11/18/2019	5,000,734
WALGREENS BOOTS ALLIANCE	3.30	11/18/2021	10,201,339
WALMART INC	2.55	4/11/2023	12,173,083
WALMART INC	3.05	7/8/2026	10,475,941
WALMART INC	3.25	7/8/2029	10,542,990
WALMART INC	3.30	4/22/2024	10,512,707
WALMART INC	3.55	6/26/2025	12,287,690
WALMART INC	3.70	6/26/2028	11,185,431
WARRIOR MET COAL INC	8.00	11/1/2024	36,488
WASHINGTON PG LP	5.95	8/15/2024	593,135
WASTE MANAGEMENT INC	2.95	6/15/2024	4,123,099
WASTE MANAGEMENT INC	3.20	6/15/2026	7,281,848
WASTE PRO USA INC	5.50	2/15/2026	25,563
WEATHERFORD INTL LLC	9.88	3/1/2025	38,438

**New York State Teachers' Retirement System**  
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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
WEEKLEY HOMES LLC/ FINAN	6.63	8/15/2025	148,125
WEINGARTEN REALTY INVEST	3.25	8/15/2026	637,467
WELLCARE HEALTH PLANS	5.25	4/1/2025	178,268
WELLCARE HEALTH PLANS	5.38	8/15/2026	157,940
WELLS FARGO + COMPANY	2.15	1/30/2020	10,989,673
WELLS FARGO + COMPANY	3.00	1/22/2021	10,091,095
WELLS FARGO + COMPANY	3.07	1/24/2023	10,155,694
WELLS FARGO + COMPANY	3.30	9/9/2024	14,486,585
WELLS FARGO + COMPANY	3.55	9/29/2025	12,536,002
WELLS FARGO + COMPANY	3.58	5/22/2028	10,440,734
WELLS FARGO BANK NA	3.55	8/14/2023	10,437,424
WELLS FARGO COMMERCIAL MORTGAG	0.92	5/15/2051	986,472
WELLS FARGO COMMERCIAL MORTGAG	1.63	5/15/2052	1,887,774
WELLS FARGO COMMERCIAL MORTGAG	2.92	11/15/2049	4,067,849
WELLS FARGO COMMERCIAL MORTGAG	2.94	11/15/2059	6,756,195
WELLS FARGO COMMERCIAL MORTGAG	3.00	5/15/2051	5,424,881
WELLS FARGO COMMERCIAL MORTGAG	3.17	2/15/2048	155,016
WELLS FARGO COMMERCIAL MORTGAG	3.43	3/15/2059	2,259,251
WELLS FARGO COMMERCIAL MORTGAG	3.45	2/15/2048	162,523
WELLS FARGO COMMERCIAL MORTGAG	3.54	5/15/2048	3,272,395
WELLS FARGO COMMERCIAL MORTGAG	3.64	1/15/2059	1,878,301
WELLS FARGO COMMERCIAL MORTGAG	3.64	12/15/2059	4,781,677
WELLS FARGO COMMERCIAL MORTGAG	3.72	12/15/2048	5,331,101
WELLS FARGO COMMERCIAL MORTGAG	3.79	12/15/2049	5,379,026
WELLS FARGO COMMERCIAL MORTGAG	3.81	12/15/2048	6,969,508
WELLS FARGO COMMERCIAL MORTGAG	3.81	11/15/2049	2,632,296
WELLS FARGO COMMERCIAL MORTGAG	3.90	3/15/2059	1,011,446
WELLS FARGO COMMERCIAL MORTGAG	4.01	3/15/2051	1,641,392
WELLS FARGO COMMERCIAL MORTGAG	4.12	9/15/2050	3,947,622
WELLS FARGO COMMERCIAL MORTGAG	4.19	8/17/2036	328,061
WELLS FARGO COMMERCIAL MORTGAG	4.22	12/15/2048	1,053,301
WELLS FARGO COMMERCIAL MORTGAG	4.35	5/15/2052	1,251,317
WELLS FARGO COMMERCIAL MORTGAG	4.46	11/15/2049	1,231,096
WELLS FARGO COMMERCIAL MORTGAG	4.51	3/15/2059	1,068,457
WELLS FARGO COMMERCIAL MORTGAG	4.57	12/15/2059	832,779
WELLS FARGO COMMERCIAL MORTGAG	4.64	12/15/2049	647,779
WELLS FARGO COMMERCIAL MORTGAG	4.66	11/15/2050	491,904
WELLS FARGO COMMERCIAL MORTGAG	4.73	6/15/2051	422,482
WELLS FARGO COMMERCIAL MORTGAG	4.75	12/15/2048	1,199,568
WELLS FARGO COMMERCIAL MORTGAG	5.04	1/15/2059	5,317,709
WELLTOWER INC	4.00	6/1/2025	226,526
WELLTOWER INC	4.13	3/15/2029	493,187
WELLTOWER INC	4.25	4/15/2028	192,486
WELLTOWER INC	4.95	9/1/2048	200,863
WELLTOWER INC	6.50	3/15/2041	223,535
WESCO DISTRIBUTION INC	5.38	12/15/2021	172,283
WESCO DISTRIBUTION INC	5.38	6/15/2024	19,475
WESTAR ENERGY INC	3.25	12/1/2025	12,676,515
WESTERN DIGITAL CORP	4.75	2/15/2026	294,315
WEX INC	4.75	2/1/2023	192,960
WF RBS COMMERCIAL MORTGAGE TRU	3.07	3/15/2045	7,170,323



**New York State Teachers' Retirement System**  
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<b>Security Name</b>	<b>Coupon Rate</b>	<b>Maturity Date</b>	<b>Market Value</b>
WF RBS COMMERCIAL MORTGAGE TRU	3.31	3/15/2045	2,048,821
WF RBS COMMERCIAL MORTGAGE TRU	3.75	12/15/2046	1,055,289
WF RBS COMMERCIAL MORTGAGE TRU	3.91	5/15/2045	2,573,536
WF RBS COMMERCIAL MORTGAGE TRU	3.91	9/15/2057	995,037
WF RBS COMMERCIAL MORTGAGE TRU	4.37	9/15/2057	1,059,516
WHITING PETROLEUM CORP	5.75	3/15/2021	185,380
WHITING PETROLEUM CORP	6.25	4/1/2023	109,725
WHITING PETROLEUM CORP	6.63	1/15/2026	327,888
WILLIAM CARTER	5.63	3/15/2027	78,563
WILLIAM LYON HOMES INC	6.00	9/1/2023	25,375
WILLIAM LYON HOMES INC	6.63	7/15/2027	24,938
WILLIAMS SCOTSMAN INTL	6.88	8/15/2023	156,375
WILLIAMS SCOTSMAN INTL	7.88	12/15/2022	52,500
WIND TRE SPA	5.00	1/20/2026	535,304
WINDSTREAM HOLDINGS INC.	-	2/26/2021	50,000
WINDSTREAM SRVC / FIN	8.63	10/31/2025	306,000
WISCONSIN ELECTRIC POWER	3.10	6/1/2025	10,209,286
WMG ACQUISITION CORP	4.88	11/1/2024	102,375
WP CAREY INC	3.85	7/15/2029	1,040,847
WP CAREY INC	4.00	2/1/2025	1,033,024
WP CAREY INC	4.60	4/1/2024	791,747
WPX ENERGY INC	5.75	6/1/2026	377,066
WPX ENERGY INC	6.00	1/15/2022	249,158
WPX ENERGY INC	8.25	8/1/2023	399,000
WR GRACE + CO CONN	5.63	10/1/2024	134,688
WYNN LAS VEGAS LLC/CORP	4.25	5/30/2023	103,740
WYNN LAS VEGAS LLC/CORP	5.25	5/15/2027	100,375
WYNN LAS VEGAS LLC/CORP	5.50	3/1/2025	592,827
XPO LOGISTICS INC	6.13	9/1/2023	393,775
XPO LOGISTICS INC	6.50	6/15/2022	246,840
ZAYO GROUP LLC/ZAYO CAP	5.75	1/15/2027	303,626
ZAYO GROUP LLC/ZAYO CAP	6.00	4/1/2023	481,598
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/2025	756,803
ZEKELMAN INDUSTRIES INC	9.88	6/15/2023	118,230
ZIGGO BOND CO BV	6.00	1/15/2027	401,000
ZIGGO BV	5.50	1/15/2027	602,188