

New York State Teachers' Retirement System
Global Fixed Income Holdings
As of June 30, 2021

Security Name	Coupon Rate	Maturity Date	Market Value
1011778 BC / NEW RED FIN	3.875	1/15/2028	860,625
ABBVIE INC	2.300	11/21/2022	3,258,895
ABBVIE INC	2.600	11/21/2024	1,476,226
ABBVIE INC	3.200	11/21/2029	841,684
ABBVIE INC	4.050	11/21/2039	842,034
ABBVIE INC	4.250	11/21/2049	946,826
ABU DHABI GOVT INT L	3.125	4/16/2030	2,852,404
ABU DHABI GOVT INT L	4.125	10/11/2047	1,310,375
ABU DHABI GOVT INT L	3.875	4/16/2050	1,162,763
ACCESS GROUP INC	0.411	9/26/2033	794,226
ACCESS GROUP INC	0.592	2/25/2036	124,425
ADEVINTA ASA	3.000	11/15/2027	275,833
ADLER GROUP SA	2.250	1/14/2029	804,189
AERCAP IRELAND CAP/GLOBA	3.500	5/26/2022	206,838
AERCAP IRELAND CAP/GLOBA	4.625	7/1/2022	3,119,518
AEROPORTI DI ROMA SPA	1.625	2/2/2029	623,812
AES CORP/THE	3.950	7/15/2030	1,027,890
AFLAC INC	0.932	1/25/2027	2,454,078
AFLAC INC	2.108	10/23/2047	3,508,005
AFRICAN EXPORT IMPORT BA	2.634	5/17/2026	344,151
AFRICAN EXPORT IMPORT BA	3.798	5/17/2031	307,656
AGEAS	1.875	11/24/2051	1,072,841
AIB GROUP PLC	4.263	4/10/2025	1,131,171
AIB GROUP PLC	0.500	11/17/2027	1,366,825
AIB GROUP PLC	2.875	5/30/2031	7,925,418
AIB MORTGAGE BANK	0.875	2/4/2023	1,332,613
AIR LEASE CORP	3.875	7/3/2023	2,015,511
AIR LEASE CORP	3.000	9/15/2023	642,872
AIRBUS FINANCE BV	0.875	5/13/2026	153,915
AIRBUS SE	2.375	4/7/2032	1,267,706
AIRBUS SE	2.375	6/9/2040	2,165,878
AKER BP ASA	3.750	1/15/2030	1,883,004
AKER BP ASA	4.000	1/15/2031	2,877,768
ALBERTSONS COS/SAFEWAY	7.500	3/15/2026	840,685
ALCON FINANCE CORP	2.600	5/27/2030	638,264
ALIBABA GROUP HOLDING	4.000	12/6/2037	332,133
ALLISON TRANSMISSION INC	3.750	1/30/2031	860,011
ALLY FINANCIAL INC	3.875	5/21/2024	457,955
ALLY FINANCIAL INC	5.800	5/1/2025	7,576,773
ALLY FINANCIAL INC	5.750	11/20/2025	2,990,951
ALTRIA GROUP INC	3.125	6/15/2031	340,989
AMAZON.COM INC	2.875	5/12/2041	1,109,138
AMEREN CORP	2.500	9/15/2024	157,734
AMERICA MOVIL SAB DE CV	3.625	4/22/2029	4,179,498
AMERICA MOVIL SAB DE CV	2.875	5/7/2030	2,956,460
AMERICAN AXLE + MFG INC	6.250	4/1/2025	121,889
AMERICAN HONDA FINANCE	2.050	1/10/2023	3,217,447
AMERICAN HONDA FINANCE	0.750	11/25/2026	1,838,733
AMERICAN INTL GROUP	4.125	2/15/2024	735,005
AMERICAN INTL GROUP	2.500	6/30/2025	474,863
AMERICAN INTL GROUP	3.750	7/10/2025	969,718

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AMERICAN INTL GROUP	3.900	4/1/2026	2,566,664
AMERICAN INTL GROUP	4.750	4/1/2048	158,860
AMERICAN TOWER CORP	0.450	1/15/2027	2,669,637
AMERICAN TOWER CORP	3.800	8/15/2029	1,142,076
AMERICAN TOWER CORP	2.900	1/15/2030	4,229,844
AMERICAN WATER CAPITAL C	2.800	5/1/2030	846,736
AMERICAN WATER CAPITAL C	3.450	5/1/2050	286,341
AMERICAN WATER CAPITAL C	3.250	6/1/2051	602,162
AMERICREDIT AUTOMOBILE RECEIVA	0.280	6/18/2024	1,835,829
AMGEN INC	3.150	2/21/2040	93,780
ANGLO AMERICAN CAPITAL	2.625	9/10/2030	612,307
ANGLO AMERICAN CAPITAL	2.875	3/17/2031	531,580
ANHEUSER BUSCH CO/INBEV	4.700	2/1/2036	4,363,206
ANHEUSER BUSCH CO/INBEV	4.900	2/1/2046	1,075,888
ANHEUSER BUSCH INBEV SA/	1.125	7/1/2027	745,537
ANHEUSER BUSCH INBEV SA/	2.000	3/17/2028	247,577
ANHEUSER BUSCH INBEV SA/	1.500	4/18/2030	1,281,298
ANHEUSER BUSCH INBEV SA/	1.650	3/28/2031	610,265
ANHEUSER BUSCH INBEV SA/	2.750	3/17/2036	287,012
ANHEUSER BUSCH INBEV WOR	4.750	1/23/2029	1,161,483
ANHEUSER BUSCH INBEV WOR	3.500	6/1/2030	8,582,055
ANHEUSER BUSCH INBEV WOR	4.600	4/15/2048	1,648,139
ANTHEM INC	3.125	5/15/2022	1,383,150
ANTHEM INC	2.950	12/1/2022	3,619,035
ANTHEM INC	3.600	3/15/2051	835,361
APPLE INC	3.450	2/9/2045	949,353
APPLE INC	2.800	2/8/2061	438,285
ARAB REPUBLIC OF EGYPT	4.550	11/20/2023	310,950
ARAB REPUBLIC OF EGYPT	4.750	4/11/2025	3,364,353
ARCH CAPITAL FINANCE LLC	4.011	12/15/2026	2,199,044
ARI FLEET LEASE TRUST	2.840	10/15/2026	498,458
ASSICURAZIONI GENERALI	5.500	10/27/2047	1,416,739
AT+T INC	3.000	6/30/2022	102,253
AT+T INC	5.500	3/15/2027	1,860,987
AT+T INC	1.600	5/19/2028	6,767,574
AT+T INC	4.375	9/14/2029	2,106,591
AT+T INC	2.550	12/1/2033	1,047,108
AT+T INC	1.800	9/14/2039	789,181
AT+T INC	7.000	4/30/2040	1,027,612
AT+T INC	4.350	6/15/2045	229,463
AT+T INC	4.850	7/15/2045	121,536
AT+T INC	4.750	5/15/2046	60,726
AT+T INC	5.450	3/1/2047	131,357
AT+T INC	3.650	6/1/2051	6,093,950
AT+T INC	3.500	9/15/2053	148,691
AT+T INC	3.550	9/15/2055	576,928
AT+T INC	3.650	9/15/2059	811,279
AUSTRALIAN GOVERNMENT	5.500	4/21/2023	1,998,551
AUSTRALIAN GOVERNMENT	2.750	4/21/2024	2,052,249
AUSTRALIAN GOVERNMENT	3.250	4/21/2025	1,944,772
AUSTRALIAN GOVERNMENT	2.250	5/21/2028	139,704

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AUSTRALIAN GOVERNMENT	3.250	4/21/2029	2,478,163
AUSTRALIAN GOVERNMENT	4.500	4/21/2033	572,225
AUSTRALIAN GOVERNMENT	3.000	3/21/2047	2,626,145
AUSTRALIAN GOVERNMENT	1.750	6/21/2051	7,183,187
AVIS BUDGET RENTAL CAR FUNDING	3.450	3/20/2023	1,757,715
AVIS BUDGET RENTAL CAR FUNDING	3.070	9/20/2023	3,385,167
AVIVA PLC	6.125	11/14/2036	506,187
AVIVA PLC	4.375	9/12/2049	2,254,005
AVIVA PLC	5.125	6/4/2050	164,876
AVIVA PLC	4.000	6/3/2055	4,858,391
AVOLON HOLDINGS FNDG LTD	3.950	7/1/2024	479,917
AXA SA	5.125	7/4/2043	3,586,149
AXA SA	5.125	1/17/2047	1,126,780
AXA SA	3.375	7/6/2047	5,392,632
AXA SA	3.250	5/28/2049	2,680,790
AXALTA COATING SYSTEMS	3.375	2/15/2029	855,313
BALTIMORE GAS + ELECTRIC	3.200	9/15/2049	1,203,054
BANCO BILBAO VIZCAYA ARG	1.000	1/16/2030	5,841,699
BANCO DO BRASIL (CAYMAN)	4.625	1/15/2025	1,195,040
BANCO SANTANDER SA	0.875	9/28/2021	2,022,531
BANCO SANTANDER SA	1.000	3/3/2022	4,071,052
BANCO SANTANDER SA	2.706	6/27/2024	841,813
BANCO SANTANDER SA	5.179	11/19/2025	1,142,842
BANCO SANTANDER SA	4.250	4/11/2027	2,031,118
BANCO SANTANDER SA	4.379	4/12/2028	1,828,507
BANCO SANTANDER SA	3.306	6/27/2029	217,624
BANCO SANTANDER SA	3.490	5/28/2030	647,887
BANCO SANTANDER SA	1.625	10/22/2030	1,465,489
BANCO SANTANDER SA	2.958	3/25/2031	1,442,518
BANK BANK 2018 BN14 D 144A	3.000	9/15/2060	358,899
BANK BANK 2020 BN30 C	2.757	12/15/2053	1,201,190
BANK BANK 2020 BN30 E 144A	2.500	12/15/2053	304,254
BANK BANK 2021 BN31 A4	2.036	2/15/2054	850,362
BANK BANK 2021 BN31 E 144A	2.500	2/15/2054	171,366
BANK OF AMERICA CORP	3.500	4/19/2026	1,432,157
BANK OF AMERICA CORP	3.559	4/23/2027	1,040,463
BANK OF AMERICA CORP	4.271	7/23/2029	919,031
BANK OF AMERICA CORP	3.974	2/7/2030	1,417,476
BANK OF AMERICA CORP	3.194	7/23/2030	3,100,499
BANK OF AMERICA CORP	2.884	10/22/2030	1,711,760
BANK OF AMERICA CORP	2.496	2/13/2031	1,689,745
BANK OF AMERICA CORP	2.592	4/29/2031	9,098,021
BANK OF AMERICA CORP	1.898	7/23/2031	413,205
BANK OF IRELAND GROUP	0.375	5/10/2027	913,847
BANK OF IRELAND GROUP	1.375	8/11/2031	1,444,907
BARCLAYS COMMERCIAL MORTGAGE S	3.494	2/15/2050	376,252
BARCLAYS PLC	3.684	1/10/2023	711,974
BARCLAYS PLC	4.610	2/15/2023	871,762
BARCLAYS PLC	3.375	4/2/2025	1,614,470
BARCLAYS PLC	2.667	3/10/2032	1,342,267
BARCLAYS PLC	3.564	9/23/2035	713,660

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BAT INTL FINANCE PLC	1.250	3/13/2027	1,462,016
BAUSCH HEALTH AMERICAS	9.250	4/1/2026	113,121
BAUSCH HEALTH COS INC	9.000	12/15/2025	1,340,375
BAYER AG	1.125	1/6/2030	730,120
BAYVIEW OPPORTUNITY MASTER FUN	3.500	1/28/2055	133,641
BAYVIEW OPPORTUNITY MASTER FUN	4.000	4/28/2055	255,903
BECTON DICKINSON AND CO	2.894	6/6/2022	2,614,265
BECTON DICKINSON AND CO	3.363	6/6/2024	2,249,918
BECTON DICKINSON EURO	1.213	2/12/2036	510,356
BELDEN INC	3.375	7/15/2027	760,681
BELGIUM KINGDOM	0.200	10/22/2023	1,317,980
BELGIUM KINGDOM	0.010	10/22/2027	2,571,448
BELGIUM KINGDOM	0.900	6/22/2029	1,845,661
BELGIUM KINGDOM	3.000	6/22/2034	4,210,946
BELGIUM KINGDOM	5.000	3/28/2035	1,719,086
BELGIUM KINGDOM	4.250	3/28/2041	4,861,939
BELGIUM KINGDOM	1.700	6/22/2050	3,647,968
BELGIUM KINGDOM	2.250	6/22/2057	1,089,243
BENCHMARK MORTGAGE TRUST	3.000	8/15/2052	679,360
BENCHMARK MORTGAGE TRUST	3.750	3/15/2062	851,731
BERKSHIRE HATHAWAY ENERG	2.850	5/15/2051	411,179
BERKSHIRE HATHAWAY INC	0.010	3/12/2025	1,236,346
BERKSHIRE HATHAWAY INC	1.125	3/16/2027	843,458
BHARTI AIRTEL LTD	4.375	6/10/2025	6,278,288
BLACKSTONE PP EUR HOLD	1.250	4/26/2027	1,780,086
BLACKSTONE PP EUR HOLD	1.000	5/4/2028	825,517
BNP PARIBAS	2.950	5/23/2022	1,725,049
BNP PARIBAS	1.125	11/22/2023	2,384,644
BNP PARIBAS	3.375	1/9/2025	1,233,447
BNP PARIBAS	2.219	6/9/2026	566,834
BNP PARIBAS	1.323	1/13/2027	592,731
BNP PARIBAS	2.125	1/23/2027	2,558,818
BNP PARIBAS	1.875	12/14/2027	1,408,554
BNP PARIBAS	0.500	9/1/2028	1,182,507
BNP PARIBAS	1.250	7/13/2031	1,553,222
BNP PARIBAS	4.375	3/1/2033	4,663,100
BOC AVIATION USA CORP	1.625	4/29/2024	211,652
BOEING CO	2.196	2/4/2026	3,679,840
BOEING CO	3.100	5/1/2026	280,148
BOEING CO	2.250	6/15/2026	142,926
BOEING CO	3.250	2/1/2028	4,219,157
BOEING CO	3.250	3/1/2028	89,185
BOEING CO	5.150	5/1/2030	1,095,343
BOEING CO	3.625	2/1/2031	3,516,977
BOEING CO	3.250	2/1/2035	267,948
BOEING CO	3.550	3/1/2038	200,278
BOEING CO	3.375	6/15/2046	221,364
BOEING CO	3.625	3/1/2048	149,986
BOEING CO	3.850	11/1/2048	492,572
BOEING CO	3.900	5/1/2049	547,584
BOEING CO	3.750	2/1/2050	1,046,922

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BOEING CO	5.805	5/1/2050	457,855
BOEING CO	3.825	3/1/2059	331,627
BOEING CO	3.950	8/1/2059	978,229
BON SECOURS MERCY	2.095	6/1/2031	421,092
BONOS DE TESORERIA	5.400	8/12/2034	469,728
BONOS Y OBLIG DEL ESTADO	0.010	4/30/2023	1,567,871
BONOS Y OBLIG DEL ESTADO	0.010	5/31/2024	5,729,672
BONOS Y OBLIG DEL ESTADO	0.010	1/31/2026	5,241,477
BONOS Y OBLIG DEL ESTADO	5.900	7/30/2026	1,042,788
BONOS Y OBLIG DEL ESTADO	1.300	10/31/2026	10,518,332
BONOS Y OBLIG DEL ESTADO	1.500	4/30/2027	9,504,457
BONOS Y OBLIG DEL ESTADO	0.010	1/31/2028	828,432
BONOS Y OBLIG DEL ESTADO	1.950	7/30/2030	6,080,341
BONOS Y OBLIG DEL ESTADO	1.250	10/31/2030	5,340,890
BONOS Y OBLIG DEL ESTADO	0.100	4/30/2031	7,748,177
BONOS Y OBLIG DEL ESTADO	0.500	10/31/2031	7,023,777
BONOS Y OBLIG DEL ESTADO	2.350	7/30/2033	946,136
BONOS Y OBLIG DEL ESTADO	4.200	1/31/2037	9,462,320
BONOS Y OBLIG DEL ESTADO	0.850	7/30/2037	2,106,593
BONOS Y OBLIG DEL ESTADO	2.700	10/31/2048	2,833,751
BONOS Y OBLIG DEL ESTADO	3.450	7/30/2066	747,669
BOOKING HOLDINGS INC	0.100	3/8/2025	886,008
BOOKING HOLDINGS INC	0.500	3/8/2028	788,606
BORGWARNER INC	1.000	5/19/2031	870,967
BOSTON GAS COMPANY	3.001	8/1/2029	610,400
BOSTON SCIENTIFIC CORP	2.650	6/1/2030	181,004
BP CAP MARKETS AMERICA	3.790	2/6/2024	161,808
BP CAP MARKETS AMERICA	2.939	6/4/2051	296,787
BP CAP MARKETS AMERICA	3.379	2/8/2061	1,306,912
BP CAPITAL MARKETS PLC	3.535	11/4/2024	1,089,017
BP CAPITAL MARKETS PLC	1.104	11/15/2034	267,530
BP CAPITAL MARKETS PLC	3.250	12/31/2099	569,944
BP CAPITAL MARKETS PLC	3.625	12/31/2099	580,254
BPCE SA	4.000	9/12/2023	2,733,361
BPCE SA	1.652	10/6/2026	3,766,550
BRASS PLC	0.856	11/16/2066	1,149,448
BRIGHTSE FIN GL	2.000	6/28/2028	805,557
BRISTOL MYERS SQUIBB CO	4.250	10/26/2049	315,455
BRITISH COLUMBIA PROV OF	3.250	12/18/2021	2,701,693
BRITISH COLUMBIA PROV OF	2.850	6/18/2025	1,641,584
BRITISH COLUMBIA PROV OF	4.950	6/18/2040	1,345,175
BRITISH TELECOMMUNICATIO	5.125	12/4/2028	1,747,659
BRITISH TELECOMMUNICATIO	1.125	9/12/2029	122,052
BRITISH TELECOMMUNICATIO	3.250	11/8/2029	3,981,431
BROADCOM CRP / CAYMN FI	3.875	1/15/2027	3,138,137
BROADCOM INC	3.459	9/15/2026	2,497,071
BROADCOM INC	1.950	2/15/2028	799,657
BROADCOM INC	2.450	2/15/2031	368,510
BROADCOM INC	4.300	11/15/2032	1,952,914
BROADCOM INC	3.469	4/15/2034	4,461,609
BROADCOM INC	3.500	2/15/2041	716,120

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BUNDESobligation	0.010	4/14/2023	11,451,152
BUNDESobligation	0.010	10/18/2024	2,523,858
BUNDESobligation	0.010	10/10/2025	7,574,199
BUNDESREPUB. DEUTSCHLAND	1.500	5/15/2023	12,516,697
BUNDESREPUB. DEUTSCHLAND	1.000	8/15/2025	15,183,656
BUNDESREPUB. DEUTSCHLAND	0.010	8/15/2030	62,192,049
BUNDESREPUB. DEUTSCHLAND	4.750	7/4/2034	13,591,727
BUNDESREPUB. DEUTSCHLAND	4.000	1/4/2037	7,484,222
BUNDESREPUB. DEUTSCHLAND	2.500	8/15/2046	2,411,182
BUNDESREPUB. DEUTSCHLAND	1.250	8/15/2048	2,146,586
BUONI POLIENNALI DEL TES	5.500	11/1/2022	2,072,277
BUONI POLIENNALI DEL TES	0.950	3/1/2023	12,110,593
BUONI POLIENNALI DEL TES	0.010	4/15/2024	4,925,527
BUONI POLIENNALI DEL TES	1.450	5/15/2025	3,577,333
BUONI POLIENNALI DEL TES	1.850	7/1/2025	6,624,743
BUONI POLIENNALI DEL TES	0.010	4/1/2026	7,932,128
BUONI POLIENNALI DEL TES	2.800	12/1/2028	11,957,987
BUONI POLIENNALI DEL TES	5.250	11/1/2029	3,641,603
BUONI POLIENNALI DEL TES	3.500	3/1/2030	3,951,966
BUONI POLIENNALI DEL TES	1.350	4/1/2030	29,636,364
BUONI POLIENNALI DEL TES	0.950	12/1/2031	5,058,447
BUONI POLIENNALI DEL TES	0.950	3/1/2037	932,608
BUONI POLIENNALI DEL TES	2.950	9/1/2038	1,982,626
BUONI POLIENNALI DEL TES	3.100	3/1/2040	2,566,688
BUONI POLIENNALI DEL TES	5.000	9/1/2040	846,902
BUONI POLIENNALI DEL TES	1.800	3/1/2041	216,673
BUONI POLIENNALI DEL TES	1.500	4/30/2045	591,937
BUONI POLIENNALI DEL TES	2.700	3/1/2047	163,524
BUONI POLIENNALI DEL TES	3.850	9/1/2049	1,424,846
BUONI POLIENNALI DEL TES	1.700	9/1/2051	850,696
BUONI POLIENNALI DEL TES	2.800	3/1/2067	2,757,744
BUONI POLIENNALI DEL TES	2.150	3/1/2072	581,780
CAISSE D AMORT DETTE SOC	0.125	10/25/2023	6,255,742
CAIXABANK SA	4.500	4/26/2022	1,542,551
CAIXABANK SA	1.125	8/5/2022	1,326,617
CAIXABANK SA	1.125	5/17/2024	980,588
CAIXABANK SA	1.000	9/25/2025	373,991
CAIXABANK SA	0.375	11/18/2026	1,068,421
CAIXABANK SA	2.250	4/17/2030	5,465,075
CALPINE CORP	3.750	3/1/2031	857,115
CANADIAN GOVERNMENT	0.250	2/1/2023	2,804,189
CANADIAN GOVERNMENT	1.500	6/1/2023	3,570,863
CANADIAN GOVERNMENT	1.250	3/1/2025	4,428,729
CANADIAN GOVERNMENT	0.500	9/1/2025	6,995,108
CANADIAN GOVERNMENT	0.250	3/1/2026	4,170,297
CANADIAN GOVERNMENT	2.250	6/1/2029	7,487,447
CANADIAN GOVERNMENT	5.750	6/1/2033	4,285,481
CANADIAN GOVERNMENT	3.500	12/1/2045	3,865,664
CANADIAN GOVERNMENT	2.750	12/1/2048	3,876,621
CANADIAN GOVERNMENT	2.000	12/1/2051	12,018,980
CANPACK SA EASTERN LAND	2.375	11/1/2027	454,163

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CAPITAL ONE FINANCIAL CO	4.200	10/29/2025	781,679
CARRIER GLOBAL CORP	2.722	2/15/2030	155,507
CARRIER GLOBAL CORP	3.377	4/5/2040	970,255
CARRIER GLOBAL CORP	3.577	4/5/2050	609,768
CCG RECEIVABLES TRUST	2.800	9/14/2026	923,981
CCO HLDGS LLC/CAP CORP	4.250	2/1/2031	764,063
CCTS EU	1.323	1/15/2025	5,863,327
CELLNEX FINANCE	3.875	7/7/2041	324,012
CELLNEX FINANCE CO SA	1.250	1/15/2029	580,337
CELLNEX FINANCE CO SA	2.000	2/15/2033	586,996
CEMEX SAB DE CV	5.450	11/19/2029	478,283
CEMEX SAB DE CV	5.200	9/17/2030	654,262
CEMEX SAB DE CV	3.875	7/11/2031	4,802,963
CENTENE CORP	2.450	7/15/2028	2,204,363
CENTENE CORP	4.625	12/15/2029	4,058,151
CENTENE CORP	3.375	2/15/2030	3,245,719
CENTENE CORP	3.000	10/15/2030	7,103,641
CENTENE CORP	2.500	3/1/2031	2,263,444
CHANNEL LINK	2.706	6/30/2050	1,238,461
CHANNEL LINK	1.761	6/30/2050	1,529,869
CHARTER COMM OPT LLC/CAP	4.464	7/23/2022	1,345,875
CHARTER COMM OPT LLC/CAP	4.500	2/1/2024	4,737,890
CHARTER COMM OPT LLC/CAP	4.908	7/23/2025	2,322,467
CHARTER COMM OPT LLC/CAP	3.500	6/1/2041	604,062
CHARTER COMM OPT LLC/CAP	4.800	3/1/2050	2,294,801
CHARTER COMM OPT LLC/CAP	3.700	4/1/2051	3,976,048
CHARTER COMM OPT LLC/CAP	3.900	6/1/2052	514,194
CHARTER COMM OPT LLC/CAP	4.400	12/1/2061	295,483
CHEMOURS CO	5.750	11/15/2028	615,118
CHESAPEAKE FUNDING II LLC	0.470	4/15/2033	1,736,957
CIE FINANCEMENT FONCIER	2.375	11/21/2022	894,009
CIT GROUP INC	5.250	3/7/2025	1,462,500
CITIGROUP COMMERCIAL MORTGAGE	3.717	9/15/2048	794,872
CITIGROUP COMMERCIAL MORTGAGE	3.000	11/10/2052	138,839
CITIGROUP COMMERCIAL MORTGAGE	3.000	8/10/2056	238,793
CITIGROUP INC	3.500	5/15/2023	737,973
CITIGROUP INC	3.750	6/16/2024	1,006,001
CITIGROUP INC	0.776	10/30/2024	1,829,553
CITIGROUP INC	3.875	3/26/2025	2,100,877
CITIGROUP INC	4.400	6/10/2025	2,094,036
CITIGROUP INC	3.106	4/8/2026	1,926,347
CITIGROUP INC	3.887	1/10/2028	428,484
CITIGROUP INC	4.075	4/23/2029	516,036
CITIGROUP INC	2.976	11/5/2030	158,877
CITIGROUP INC	4.412	3/31/2031	3,727,194
CITIGROUP INC	2.572	6/3/2031	3,294,811
CK HUTCHISON INTL 19 LTD	3.625	4/11/2029	4,147,101
CLARIOS GLOBAL LP/US FIN	8.500	5/15/2027	573,445
CLOVERIE PLC ZURICH INS	5.625	6/24/2046	289,380
CMS ENERGY CORP	3.750	12/1/2050	635,813
CNH CAPITAL CANADA RECEIVABLES	1.001	11/16/2026	736,692

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CNP ASSURANCES	0.375	3/8/2028	1,044,763
CO OPERATIVE BANK PLC	4.750	11/11/2021	2,871,643
COCA COLA FEMSA SAB CV	2.750	1/22/2030	5,850,870
CODELCO INC	3.150	1/14/2030	708,023
CODELCO INC	3.700	1/30/2050	263,393
COMCAST CORP	3.950	10/15/2025	896,384
COMCAST CORP	4.150	10/15/2028	405,145
COMCAST CORP	3.750	4/1/2040	281,820
COMCAST CORP	4.750	3/1/2044	572,931
COMCAST CORP	4.000	3/1/2048	526,893
COMCAST CORP	2.800	1/15/2051	336,745
COMCAST CORP	4.049	11/1/2052	595,134
COMM MORTGAGE TRUST	3.612	6/10/2046	2,364,711
COMM MORTGAGE TRUST	2.500	8/15/2057	533,443
COMMERZBANK AG	4.000	3/23/2026	736,313
COMMONSPIRIT HEALTH	3.347	10/1/2029	74,729
COMMONSPIRIT HEALTH	2.782	10/1/2030	2,123,140
COMMONSPIRIT HEALTH	3.910	10/1/2050	467,129
COMMONWEALTH BANK AUST	3.610	9/12/2034	1,111,362
CONSTELLATION BRANDS INC	3.200	2/15/2023	1,563,294
CONSTELLATION BRANDS INC	3.700	12/6/2026	833,921
CONSTELLATION BRANDS INC	3.750	5/1/2050	874,223
COOPERATIEVE RABOBANK UA	3.875	7/25/2023	705,534
CORNING INC	0.698	8/9/2024	5,311,025
COX COMMUNICATIONS INC	3.500	8/15/2027	1,015,439
COX COMMUNICATIONS INC	4.500	6/30/2043	779,963
COX COMMUNICATIONS INC	2.950	10/1/2050	260,501
CPPIB CAPITAL INC	0.250	4/6/2027	8,060,626
CPPIB CAPITAL INC	0.875	2/6/2029	3,015,822
CREDIT ACCEPTANCE AUTO LOAN TR	0.960	2/15/2030	1,701,128
CREDIT ACCEPTANCE AUTO LOAN TR	1.000	5/15/2030	966,922
CREDIT AGRICOLE LONDON	1.375	3/13/2025	1,986,184
CREDIT AGRICOLE LONDON	1.907	6/16/2026	458,793
CREDIT AGRICOLE LONDON	4.125	1/10/2027	450,075
CREDIT AGRICOLE SA	1.247	1/26/2027	1,206,054
CREDIT AGRICOLE SA	3.250	1/14/2030	3,842,556
CREDIT SUISSE GROUP AG	3.250	4/2/2026	1,175,865
CREDIT SUISSE GROUP AG	0.650	1/14/2028	379,306
CREDIT SUISSE GROUP AG	2.250	6/9/2028	1,629,538
CREDIT SUISSE GROUP AG	3.869	1/12/2029	3,303,521
CREDIT SUISSE GROUP AG	0.625	1/18/2033	2,635,321
CREDIT SUISSE NEW YORK	3.625	9/9/2024	983,213
CREDIT SUISSE NEW YORK	2.950	4/9/2025	1,124,226
CRH FUNDING	1.875	1/9/2024	2,977,939
CROATIA	1.125	6/19/2029	1,857,870
CROATIA	1.500	6/17/2031	2,469,140
CROATIA	1.750	3/4/2041	359,714
CROWN CASTLE INTL CORP	2.250	1/15/2031	962,353
CROWN CASTLE INTL CORP	2.900	4/1/2041	510,681
CSAIL COMMERCIAL MORTGAGE TRUS	3.000	3/15/2052	447,452
CSC HOLDINGS LLC	5.500	4/15/2027	708,784

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CVS HEALTH CORP	3.250	8/15/2029	1,638,412
CVS HEALTH CORP	3.750	4/1/2030	979,186
CVS HEALTH CORP	1.875	2/28/2031	7,129,188
CVS HEALTH CORP	4.780	3/25/2038	645,879
CVS HEALTH CORP	4.125	4/1/2040	377,012
CVS HEALTH CORP	5.050	3/25/2048	487,078
CZECH REPUBLIC	4.700	9/12/2022	497,548
CZECH REPUBLIC	1.200	3/13/2031	1,310,305
DAIMLER FINANCE NA LLC	2.000	7/6/2021	4,000,800
DANA INC	5.625	6/15/2028	865,760
DANAHER CORP	2.500	3/30/2030	4,416,916
DANFOSS FIN I BV	0.375	10/28/2028	1,117,748
DANSKE BANK A/S	2.250	1/14/2028	3,507,726
DANSKE BANK A/S	1.375	2/12/2030	845,895
DELL INT LLC / EMC CORP	6.020	6/15/2026	1,590,697
DELL INT LLC / EMC CORP	4.900	10/1/2026	1,298,344
DELL INT LLC / EMC CORP	5.300	10/1/2029	301,658
DELL INT LLC / EMC CORP	6.200	7/15/2030	128,585
DELTA AIR LINES/SKYMILES	4.750	10/20/2028	7,626,658
DEUTSCHE BANK AG	4.500	5/19/2026	546,259
DEUTSCHE BANK AG	1.750	11/19/2030	1,252,401
DEUTSCHE BANK AG	5.625	5/19/2031	10,802,487
DEUTSCHE BANK NY	2.222	9/18/2024	667,564
DEUTSCHE BANK NY	2.129	11/24/2026	304,412
DEUTSCHE BANK NY	3.729	1/14/2032	2,544,080
DEUTSCHE TELEKOM AG	1.750	3/25/2031	630,967
DEUTSCHE TELEKOM INT FIN	2.485	9/19/2023	1,559,798
DEVELOPMENT BK OF JAPAN	1.700	9/20/2022	1,489,328
DEVELOPMENT BK OF JAPAN	1.050	6/20/2023	1,395,394
DEVELOPMENT BK OF JAPAN	0.875	10/10/2025	5,098,178
DEVON ENERGY CORPORATION	5.850	12/15/2025	117,373
DEXIA CREDIT LOCAL	1.125	6/15/2022	3,623,306
DH EUROPE FINANCE	0.450	3/18/2028	1,290,404
DH EUROPE FINANCE	0.750	9/18/2031	2,235,990
DH EUROPE FINANCE	1.350	9/18/2039	126,516
DH EUROPE FINANCE II	2.050	11/15/2022	3,375,716
DH EUROPE FINANCE II	2.200	11/15/2024	965,065
DH EUROPE FINANCE SA	1.200	6/30/2027	1,467,731
DIAMOND RESORTS OWNER TRUST	3.700	1/21/2031	986,676
DISCOVERY COMMUNICATIONS	3.950	3/20/2028	417,079
DISCOVERY COMMUNICATIONS	4.125	5/15/2029	1,623,477
DISCOVERY COMMUNICATIONS	5.200	9/20/2047	652,464
DOLLAR TREE INC	4.000	5/15/2025	607,116
DOMINICAN REPUBLIC	6.000	7/19/2028	238,665
DOMINICAN REPUBLIC	6.400	6/5/2049	258,000
DOMINION ENERGY INC	3.071	8/15/2024	1,616,601
DOMINION ENERGY INC	4.250	6/1/2028	1,526,862
DOMINION ENERGY INC	3.375	4/1/2030	1,197,801
DP WORLD CRESCENT LTD	4.848	9/26/2028	1,000,034
DP WORLD PLC	5.625	9/25/2048	455,776
DP WORLD PLC	4.700	9/30/2049	1,999,038

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DTE ENERGY CO	2.250	11/1/2022	102,241
DUKE UNIVERSITY HEALTH	3.920	6/1/2047	763,482
DUPONT DE NEMOURS INC	4.725	11/15/2028	774,959
E.ON SE	1.625	5/22/2029	1,849,976
EAST OHIO GAS CO/THE	1.300	6/15/2025	938,425
ECMC GROUP STUDENT LOAN TRUST	1.292	12/27/2066	1,164,174
ECMC GROUP STUDENT LOAN TRUST	0.892	9/25/2068	2,198,214
EDP FINANCE BV	3.625	7/15/2024	1,032,064
EDP FINANCE BV	0.375	9/16/2026	431,098
EDP FINANCE BV	1.710	1/24/2028	515,076
EFSF	0.400	2/17/2025	6,753,263
EFSF	0.875	4/10/2035	6,186,670
ELANCO ANIMAL HEALTH INC	5.272	8/28/2023	1,222,946
ELECTRICITE DE FRANCE SA	4.500	9/21/2028	1,804,778
ELECTRICITE DE FRANCE SA	2.875	12/31/2099	1,710,846
ELECTRONIC ARTS INC	2.950	2/15/2051	435,176
EMBRAER NETHERLANDS FINA	5.050	6/15/2025	2,033,089
EMBRAER NETHERLANDS FINA	5.400	2/1/2027	591,430
EMD FINANCE LLC	3.250	3/19/2025	1,502,813
EMERA US FINANCE LP	3.550	6/15/2026	1,310,640
ENEL FINANCE INTL NV	4.625	9/14/2025	2,273,962
ENEL FINANCE INTL NV	5.750	9/14/2040	3,175,782
ENEL SPA	1.375	12/31/2099	1,815,169
ENERGIAS DE PORTUGAL SA	4.496	4/30/2079	129,115
ENERGY TRANSFER LP	5.500	6/1/2027	410,475
ENERGY TRANSFER LP	5.300	4/1/2044	230,605
ENERGY TRANSFER LP	5.300	4/15/2047	58,500
ENERGY TRANSFER LP	5.400	10/1/2047	177,712
ENGIE ENERGIA CHILE SA	3.400	1/28/2030	1,291,500
ENTERPRISE FLEET FINANCING LLC	2.060	5/20/2025	1,434,755
ENTERPRISE PRODUCTS OPER	3.350	3/15/2023	702,476
ENTERPRISE PRODUCTS OPER	3.750	2/15/2025	709,000
ENTERPRISE PRODUCTS OPER	2.800	1/31/2030	306,361
ENTERPRISE PRODUCTS OPER	5.950	2/1/2041	137,872
ENTERPRISE PRODUCTS OPER	4.850	8/15/2042	550,566
EQT CORP	3.625	5/15/2031	500,400
EQUINIX INC	2.500	5/15/2031	661,068
EQUINIX INC	3.400	2/15/2052	334,285
ERAC USA FINANCE LLC	3.850	11/15/2024	4,382,246
ERAC USA FINANCE LLC	4.500	2/15/2045	1,061,101
ERAC USA FINANCE LLC	4.200	11/1/2046	344,428
EUROPEAN INVESTMENT BANK	2.375	7/6/2023	5,487,864
EUROPEAN INVESTMENT BANK	0.875	1/14/2028	6,113,099
EUROPEAN INVESTMENT BANK	1.125	9/15/2036	2,704,069
EUROPEAN UNION	0.010	3/4/2026	9,254,202
EUROPEAN UNION	0.010	7/4/2035	4,105,534
EUROPEAN UNION	0.200	6/4/2036	6,271,361
EXELON CORP	4.450	4/15/2046	606,156
EXETER AUTOMOBILE RECEIVABLES	0.790	9/16/2024	5,844,719
EXETER AUTOMOBILE RECEIVABLES	0.500	2/18/2025	2,176,166
EXPEDIA GROUP INC	3.250	2/15/2030	835,637

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EXPORT DEVELOPMNT CANADA	1.800	9/1/2022	1,727,662
FANNIEMAE ACES	3.061	5/25/2027	384,212
FANNIEMAE ACES	3.023	9/25/2027	397,618
FANNIEMAE ACES	2.964	11/25/2027	1,267,598
FCC AQUALIA SA	2.629	6/8/2027	1,113,724
FED HM LN PC POOL A86705	4.500	6/1/2039	65,951
FED HM LN PC POOL A87063	5.000	6/1/2039	56,200
FED HM LN PC POOL A91538	4.500	3/1/2040	46,037
FED HM LN PC POOL A93346	5.000	8/1/2040	58,037
FED HM LN PC POOL A95582	4.000	12/1/2040	37,668
FED HM LN PC POOL A95803	4.000	12/1/2040	51,217
FED HM LN PC POOL A97607	4.500	3/1/2041	21,760
FED HM LN PC POOL C91468	4.000	7/1/2032	84,837
FED HM LN PC POOL C91569	3.500	10/1/2032	155,391
FED HM LN PC POOL C91710	3.500	6/1/2033	87,743
FED HM LN PC POOL C91794	3.000	10/1/2034	13,336
FED HM LN PC POOL C91798	3.000	12/1/2034	18,913
FED HM LN PC POOL C91799	3.500	11/1/2034	170,490
FED HM LN PC POOL C91800	4.000	11/1/2034	91,395
FED HM LN PC POOL C91810	3.500	2/1/2035	20,691
FED HM LN PC POOL C91815	3.000	3/1/2035	26,914
FED HM LN PC POOL C91838	3.500	6/1/2035	33,696
FED HM LN PC POOL C91840	3.000	7/1/2035	63,982
FED HM LN PC POOL C91841	3.500	7/1/2035	100,477
FED HM LN PC POOL C91846	3.000	9/1/2035	44,784
FED HM LN PC POOL C91908	3.000	1/1/2037	171,271
FED HM LN PC POOL G03432	5.500	11/1/2037	36,173
FED HM LN PC POOL G03812	5.500	2/1/2038	79,891
FED HM LN PC POOL G04617	6.000	7/1/2038	39,240
FED HM LN PC POOL G05132	5.000	12/1/2038	14,172
FED HM LN PC POOL G05208	5.000	6/1/2036	26,240
FED HM LN PC POOL G05253	5.000	2/1/2039	32,573
FED HM LN PC POOL G05721	5.500	11/1/2035	75,224
FED HM LN PC POOL G05982	4.500	9/1/2040	7,900
FED HM LN PC POOL G06962	6.000	5/1/2040	96,062
FED HM LN PC POOL G07021	5.000	9/1/2039	54,382
FED HM LN PC POOL G07508	4.500	10/1/2043	38,384
FED HM LN PC POOL G07560	4.000	11/1/2043	162,322
FED HM LN PC POOL G07763	4.500	3/1/2044	74,399
FED HM LN PC POOL G08567	4.000	1/1/2044	32,921
FED HM LN PC POOL G08568	4.500	1/1/2044	45,040
FED HM LN PC POOL G08600	4.500	8/1/2044	4,035
FED HM LN PC POOL G08715	3.000	8/1/2046	194,329
FED HM LN PC POOL G08721	3.000	9/1/2046	285,642
FED HM LN PC POOL G08726	3.000	10/1/2046	144,513
FED HM LN PC POOL G08737	3.000	12/1/2046	480,634
FED HM LN PC POOL G08741	3.000	1/1/2047	290,570
FED HM LN PC POOL G08750	3.000	3/1/2047	178,094
FED HM LN PC POOL G08760	3.000	4/1/2047	57,314
FED HM LN PC POOL G08779	3.500	9/1/2047	385,675
FED HM LN PC POOL G08780	4.000	9/1/2047	599,751

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FED HM LN PC POOL G08784	3.500	10/1/2047	190,087
FED HM LN PC POOL G08788	3.500	11/1/2047	637,284
FED HM LN PC POOL G08792	3.500	12/1/2047	199,363
FED HM LN PC POOL G08800	3.500	2/1/2048	431,264
FED HM LN PC POOL G13342	4.500	11/1/2023	5,810
FED HM LN PC POOL G14445	3.000	5/1/2027	27,995
FED HM LN PC POOL G14778	3.500	5/1/2028	37,254
FED HM LN PC POOL G14929	4.000	10/1/2028	41,159
FED HM LN PC POOL G15190	3.000	9/1/2029	41,688
FED HM LN PC POOL G15450	2.000	12/1/2029	31,618
FED HM LN PC POOL G18470	2.500	6/1/2028	45,218
FED HM LN PC POOL G18471	2.000	7/1/2028	33,289
FED HM LN PC POOL G18475	2.500	8/1/2028	52,548
FED HM LN PC POOL G18485	2.500	10/1/2028	6,122
FED HM LN PC POOL G18502	3.000	2/1/2029	105,917
FED HM LN PC POOL G18509	3.500	4/1/2029	61,285
FED HM LN PC POOL G18529	2.500	10/1/2029	56,658
FED HM LN PC POOL G18533	2.500	12/1/2029	18,970
FED HM LN PC POOL G18558	3.500	6/1/2030	66,615
FED HM LN PC POOL G18684	3.000	4/1/2033	379,462
FED HM LN PC POOL G60038	3.500	1/1/2044	87,497
FED HM LN PC POOL G60105	5.000	6/1/2044	32,646
FED HM LN PC POOL G60148	4.500	7/1/2045	89,866
FED HM LN PC POOL G60564	5.000	2/1/2042	117,957
FED HM LN PC POOL G61242	4.500	12/1/2045	334,358
FED HM LN PC POOL G61658	5.000	8/1/2048	527,485
FED HM LN PC POOL G61861	3.500	3/1/2048	1,893,414
FED HM LN PC POOL G61879	4.500	3/1/2047	402,306
FED HM LN PC POOL J09912	4.000	6/1/2024	25,187
FED HM LN PC POOL J12923	4.000	9/1/2025	10,579
FED HM LN PC POOL J18702	3.000	3/1/2027	13,940
FED HM LN PC POOL J24414	2.500	6/1/2028	130,955
FED HM LN PC POOL J25055	2.500	8/1/2028	4,573
FED HM LN PC POOL J30875	2.500	3/1/2030	21,025
FED HM LN PC POOL J32208	2.500	7/1/2030	76,145
FED HM LN PC POOL Q02173	4.500	7/1/2041	174,440
FED HM LN PC POOL Q06734	3.500	3/1/2042	36,965
FED HM LN PC POOL Q07677	3.500	4/1/2042	186,080
FED HM LN PC POOL Q15797	3.500	2/1/2043	51,623
FED HM LN PC POOL Q22416	4.000	10/1/2043	65,756
FED HM LN PC POOL Q26379	4.000	5/1/2044	96,641
FED HM LN PC POOL Q31030	3.500	1/1/2045	137,798
FED HM LN PC POOL Q34167	4.000	6/1/2045	106,640
FED HM LN PC POOL Q41307	4.500	4/1/2046	554,232
FED HM LN PC POOL Q45872	3.000	1/1/2047	1,105,517
FED HM LN PC POOL Q48582	4.000	6/1/2047	131,222
FED HM LN PC POOL Q50580	4.500	9/1/2047	811,684
FED HM LN PC POOL Q55052	3.500	4/1/2048	106,546
FED HM LN PC POOL RA2794	3.500	6/1/2050	1,425,238
FED HM LN PC POOL RA5204	2.000	5/1/2051	1,490,617
FED HM LN PC POOL RC1727	2.000	12/1/2035	1,221,244

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FED HM LN PC POOL RC2005	2.000	5/1/2036	279,163
FED HM LN PC POOL SB0372	4.000	1/1/2033	453,471
FED HM LN PC POOL SB8083	1.500	1/1/2036	454,744
FED HM LN PC POOL SD0093	5.000	10/1/2049	5,326,637
FED HM LN PC POOL SD7531	3.000	12/1/2050	4,850,215
FED HM LN PC POOL SD8120	1.500	1/1/2051	811,439
FED HM LN PC POOL SD8155	2.000	7/1/2051	1,111,403
FED HM LN PC POOL SD8156	2.500	7/1/2051	4,710,468
FED HM LN PC POOL V83764	4.000	12/1/2047	82,822
FED HM LN PC POOL Z40032	6.000	4/1/2029	22,860
FED HM LN PC POOL Z40054	4.000	7/1/2042	18,745
FED HM LN PC POOL ZM8305	5.000	9/1/2048	3,483,907
FED HM LN PC POOL ZN1436	5.000	11/1/2048	911,796
FED HM LN PC POOL ZT0714	5.000	10/1/2048	1,517,171
FEDEX CORP	5.100	1/15/2044	384,943
FEDEX CORP	4.050	2/15/2048	258,257
FEDEX CORP	5.250	5/15/2050	1,051,430
FIDELITY NATIONAL INFORM	4.750	5/15/2048	884,677
FIDELITY NATL INFO SERV	1.500	5/21/2027	1,811,286
FINNISH GOVERNMENT	1.500	4/15/2023	3,165,530
FINNISH GOVERNMENT	0.875	9/15/2025	1,490,534
FINNISH GOVERNMENT	0.010	9/15/2030	1,869,913
FISERV INC	3.200	7/1/2026	703,416
FISERV INC	3.500	7/1/2029	1,243,386
FISERV INC	4.400	7/1/2049	693,543
FLAGSHIP CREDIT AUTO TRUST	0.310	6/16/2025	4,559,610
FNMA POOL 357539	5.500	4/1/2034	46,097
FNMA POOL 735141	5.500	1/1/2035	173,997
FNMA POOL 735580	5.000	6/1/2035	56,152
FNMA POOL 745755	5.000	12/1/2035	188,508
FNMA POOL 745840	6.000	9/1/2036	10,205
FNMA POOL 745946	5.500	11/1/2036	38,302
FNMA POOL 888022	5.000	2/1/2036	67,083
FNMA POOL 888209	5.500	5/1/2036	91,965
FNMA POOL 889299	6.000	4/1/2038	38,996
FNMA POOL 889406	6.000	4/1/2038	65,283
FNMA POOL 995018	5.500	6/1/2038	26,506
FNMA POOL 995951	5.000	4/1/2039	66,744
FNMA POOL AB1051	4.500	5/1/2040	104,174
FNMA POOL AB7728	2.500	1/1/2043	23,861
FNMA POOL AB9136	2.500	4/1/2043	20,673
FNMA POOL AD6392	4.500	5/1/2025	31,390
FNMA POOL AD7128	4.500	7/1/2040	57,993
FNMA POOL AE0028	6.000	10/1/2039	14,047
FNMA POOL AE0042	5.500	5/1/2040	44,255
FNMA POOL AE0616	6.000	3/1/2040	111,985
FNMA POOL AE3881	4.500	11/1/2040	15,581
FNMA POOL AE4414	4.000	11/1/2040	29,253
FNMA POOL AE5880	4.000	11/1/2040	24,216
FNMA POOL AH0945	4.000	12/1/2040	41,388
FNMA POOL AH5639	4.000	2/1/2041	37,340

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FNMA POOL AH5800	3.500	2/1/2026	8,230
FNMA POOL AH6486	4.000	3/1/2041	114,226
FNMA POOL AH9374	4.500	4/1/2041	57,817
FNMA POOL AI8869	3.500	8/1/2026	46,118
FNMA POOL AJ2564	4.500	12/1/2041	72,881
FNMA POOL AJ2913	4.500	9/1/2041	61,581
FNMA POOL AJ4093	3.500	10/1/2026	42,187
FNMA POOL AJ4261	3.500	10/1/2026	28,831
FNMA POOL AK5553	4.000	4/1/2042	140,394
FNMA POOL AL0603	6.500	10/1/2039	82,402
FNMA POOL AL2146	4.500	7/1/2042	131,306
FNMA POOL AL2654	3.000	11/1/2027	37,073
FNMA POOL AL2740	3.000	7/1/2027	21,261
FNMA POOL AL2830	3.500	3/1/2027	53,273
FNMA POOL AL3781	3.000	6/1/2028	145,845
FNMA POOL AL3908	4.000	10/1/2026	109,962
FNMA POOL AL5097	4.500	9/1/2043	49,014
FNMA POOL AL5400	4.500	1/1/2043	120,087
FNMA POOL AL5876	4.500	1/1/2042	169,026
FNMA POOL AL6226	2.500	1/1/2030	37,298
FNMA POOL AL6523	6.000	5/1/2041	51,233
FNMA POOL AN8017	2.960	1/1/2028	843,188
FNMA POOL AO2961	4.000	5/1/2042	77,712
FNMA POOL AO4595	4.000	6/1/2042	262,376
FNMA POOL AP7881	3.500	10/1/2042	190,666
FNMA POOL AR2014	3.500	2/1/2043	340,722
FNMA POOL AR6867	2.000	2/1/2028	23,665
FNMA POOL AS0490	2.500	9/1/2028	13,618
FNMA POOL AS0513	2.500	8/1/2043	11,366
FNMA POOL AS2979	3.000	8/1/2029	33,771
FNMA POOL AS3114	2.500	8/1/2029	46,819
FNMA POOL AS4184	4.000	1/1/2045	17,034
FNMA POOL AS4485	2.500	2/1/2030	66,034
FNMA POOL AS5322	2.500	7/1/2030	78,845
FNMA POOL AS5328	3.000	7/1/2030	124,536
FNMA POOL AS6527	4.000	1/1/2046	286,598
FNMA POOL AS7478	2.500	7/1/2031	1,735,603
FNMA POOL AS9865	3.000	6/1/2032	720,692
FNMA POOL AT2721	3.000	5/1/2043	173,033
FNMA POOL AT2769	2.000	5/1/2028	13,392
FNMA POOL AT5905	3.500	6/1/2043	34,017
FNMA POOL AT8492	3.500	8/1/2043	117,028
FNMA POOL AU0278	2.500	7/1/2028	47,454
FNMA POOL AU1625	3.500	7/1/2043	102,598
FNMA POOL AU3370	2.000	8/1/2028	13,223
FNMA POOL AU3792	3.000	8/1/2028	64,186
FNMA POOL AU4424	3.500	10/1/2028	44,432
FNMA POOL AU5848	3.500	9/1/2043	273,437
FNMA POOL AU6677	2.500	9/1/2028	158,140
FNMA POOL AV8009	3.500	2/1/2044	92,688
FNMA POOL AW2093	3.000	6/1/2029	34,046

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FNMA POOL AW4181	3.500	5/1/2029	19,999
FNMA POOL AW6732	4.500	6/1/2044	220,347
FNMA POOL AW8671	2.500	7/1/2029	19,451
FNMA POOL AW9476	3.500	10/1/2044	190,720
FNMA POOL AX2403	2.500	9/1/2029	12,109
FNMA POOL AX3703	4.000	9/1/2042	104,693
FNMA POOL AX5302	4.000	1/1/2042	78,762
FNMA POOL AX6897	2.500	11/1/2029	33,050
FNMA POOL AY7928	3.000	6/1/2046	185,086
FNMA POOL AZ0857	3.000	7/1/2045	66,540
FNMA POOL AZ2285	3.500	6/1/2045	1,305,119
FNMA POOL AZ3729	3.000	8/1/2045	208,406
FNMA POOL BC9025	3.000	11/1/2046	416,285
FNMA POOL BC9083	3.000	12/1/2046	301,126
FNMA POOL BC9764	4.000	6/1/2046	26,757
FNMA POOL BD5115	4.500	8/1/2046	450,201
FNMA POOL BD8051	2.500	9/1/2031	529,622
FNMA POOL BD9321	3.000	10/1/2046	183,969
FNMA POOL BE7213	4.000	4/1/2047	210,717
FNMA POOL BF0202	4.500	1/1/2051	507,577
FNMA POOL BF0219	3.500	9/1/2057	865,267
FNMA POOL BF0264	3.500	5/1/2058	361,967
FNMA POOL BH2618	3.500	8/1/2047	120,558
FNMA POOL BH9216	4.000	1/1/2048	4,852,545
FNMA POOL BH9314	3.500	9/1/2047	1,741,232
FNMA POOL BJ2681	5.000	4/1/2048	207,041
FNMA POOL BK4770	4.500	8/1/2048	3,986,890
FNMA POOL BM1257	2.500	4/1/2037	690,754
FNMA POOL BM3083	4.000	6/1/2045	116,027
FNMA POOL BM3138	4.000	11/1/2047	748,178
FNMA POOL BM3280	4.500	11/1/2047	2,037,301
FNMA POOL BM5538	5.000	11/1/2048	3,908,233
FNMA POOL CA0451	3.500	9/1/2047	438,008
FNMA POOL CA1050	3.000	1/1/2048	243,720
FNMA POOL CA2364	4.500	9/1/2048	535,463
FNMA POOL CB0494	2.000	5/1/2051	5,321,737
FNMA POOL CB0615	2.500	5/1/2036	570,796
FNMA POOL FM2902	3.500	1/1/2048	1,453,578
FNMA POOL FM3664	4.000	3/1/2049	2,837,474
FNMA POOL FM3834	4.500	2/1/2050	1,902,970
FNMA POOL FM6837	3.000	8/1/2047	863,936
FNMA POOL FM6898	3.500	6/1/2049	1,847,138
FNMA POOL FM7475	4.500	10/1/2050	1,072,866
FNMA POOL MA0420	4.500	5/1/2025	36,151
FNMA POOL MA0606	4.500	12/1/2030	47,438
FNMA POOL MA1542	2.000	8/1/2028	15,129
FNMA POOL MA1917	3.000	4/1/2034	130,425
FNMA POOL MA1971	4.500	6/1/2044	73,503
FNMA POOL MA2017	4.000	9/1/2044	23,947
FNMA POOL MA2065	3.000	10/1/2034	53,817
FNMA POOL MA2070	3.500	10/1/2029	29,024

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FNMA POOL MA2158	4.500	1/1/2045	123,433
FNMA POOL MA2197	3.000	3/1/2035	38,661
FNMA POOL MA2339	4.000	7/1/2035	35,361
FNMA POOL MA2354	3.500	8/1/2035	33,706
FNMA POOL MA2415	4.000	10/1/2045	59,537
FNMA POOL MA2448	3.000	11/1/2030	91,155
FNMA POOL MA2539	4.000	2/1/2046	25,527
FNMA POOL MA2550	3.000	3/1/2036	145,967
FNMA POOL MA2561	3.000	3/1/2031	278,669
FNMA POOL MA2737	3.000	9/1/2046	321,420
FNMA POOL MA2806	3.000	11/1/2046	598,178
FNMA POOL MA2808	4.000	11/1/2046	165,837
FNMA POOL MA2833	3.000	12/1/2046	303,918
FNMA POOL MA2866	3.000	1/1/2037	258,609
FNMA POOL MA2871	3.000	1/1/2032	36,586
FNMA POOL MA3120	3.500	9/1/2047	641,186
FNMA POOL MA3148	3.500	10/1/2047	382,838
FNMA POOL MA3149	4.000	10/1/2047	163,087
FNMA POOL MA3210	3.500	12/1/2047	356,344
FNMA POOL MA3211	4.000	12/1/2047	331,232
FNMA POOL MA3238	3.500	1/1/2048	435,711
FNMA POOL MA3239	4.000	1/1/2048	456,591
FNMA POOL MA3351	3.000	4/1/2048	157,464
FNMA POOL MA3416	4.500	7/1/2048	766,413
FNMA POOL MA3444	4.500	8/1/2048	117,012
FNMA POOL MA3527	5.000	11/1/2048	53,413
FNMA POOL MA3564	4.500	1/1/2049	61,658
FNMA POOL MA3776	4.000	9/1/2049	760,088
FNMA POOL MA3907	4.000	1/1/2050	706,448
FNMA POOL MA4014	3.000	5/1/2035	227,153
FNMA POOL MA4121	3.000	9/1/2050	3,051,549
FNMA POOL MA4157	1.500	10/1/2050	73,029
FNMA POOL MA4206	2.000	12/1/2035	472,997
FNMA POOL MA4330	2.500	5/1/2036	925,246
FNMA POOL MA4356	2.500	6/1/2051	722,826
FNMA POOL MA4379	2.500	7/1/2051	3,002,277
FNMA POOL MA4398	2.000	8/1/2051	9,598,483
FNMA TBA 30 YR 2	2.000	9/14/2051	13,905,317
FNMA TBA 30 YR 2.5	2.500	7/14/2051	42,426,858
FNMA TBA 30 YR 2.5	2.500	9/14/2051	6,647,346
FNMA TBA 30 YR 3	3.000	7/14/2051	2,084,727
FNMA TBA 30 YR 4.5	4.500	8/12/2051	2,154,922
FORD AUTO SECURITIZATION TRUST	2.321	10/15/2023	470,921
FORD AUTO SECURITIZATION TRUST	2.552	9/15/2024	851,110
FORD MOTOR CREDIT CO LLC	3.250	9/15/2025	825,757
FRANCE (GOVT OF)	0.010	3/25/2025	23,302,428
FRANCE (GOVT OF)	0.010	2/25/2026	10,448,782
FRANCE (GOVT OF)	1.000	5/25/2027	413,207
FRANCE (GOVT OF)	2.750	10/25/2027	1,502,598
FRANCE (GOVT OF)	0.010	11/25/2030	23,861,005
FRANCE (GOVT OF)	1.500	5/25/2031	3,386,031

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FRANCE (GOVT OF)	1.750	6/25/2039	1,928,200
FRANCE (GOVT OF)	4.500	4/25/2041	3,457,714
FRANCE (GOVT OF)	0.500	6/25/2044	5,079,079
FRANCE (GOVT OF)	3.250	5/25/2045	4,126,969
FRANCE (GOVT OF)	1.750	5/25/2066	1,148,099
FREDDIE MAC STACR	3.892	3/25/2029	290,981
FREDDIE MAC STACR	2.818	10/25/2050	422,223
FREEPORT MCMORAN INC	5.000	9/1/2027	205,969
FREEPORT MCMORAN INC	4.125	3/1/2028	1,570,844
FREEPORT MCMORAN INC	4.250	3/1/2030	3,090,556
FREEPORT MCMORAN INC	4.625	8/1/2030	8,234,400
GALAXY PIPELINE ASSETS	2.160	3/31/2034	1,648,582
GALAXY PIPELINE ASSETS	2.940	9/30/2040	397,044
GE CAPITAL FUNDING LLC	4.400	5/15/2030	699,200
GENERAL DYNAMICS CORP	3.375	5/15/2023	316,352
GENERAL ELECTRIC CO	6.750	3/15/2032	1,663,366
GENERAL ELECTRIC CO	4.250	5/1/2040	560,928
GENERAL ELECTRIC CO	4.125	10/9/2042	48,380
GENERAL MOTORS CO	5.000	10/1/2028	2,608,646
GENERAL MOTORS FINL CO	4.200	11/6/2021	5,065,485
GENERAL MOTORS FINL CO	4.000	1/15/2025	484,796
GENERAL MOTORS FINL CO	5.650	1/17/2029	912,450
GENERAL MOTORS FINL CO	2.350	1/8/2031	2,343,413
GEORGIA POWER CO	4.300	3/15/2042	5,892
GFL ENVIRONMENTAL INC	5.125	12/15/2026	1,005,024
GILEAD SCIENCES INC	2.600	10/1/2040	1,419,962
GLENCORE FUNDING LLC	4.125	5/30/2023	1,223,182
GLENCORE FUNDING LLC	4.125	3/12/2024	970,243
GLENCORE FUNDING LLC	1.625	4/27/2026	727,463
GLOBAL PAYMENTS INC	1.200	3/1/2026	470,464
GLOBAL PAYMENTS INC	3.200	8/15/2029	1,337,951
GLS AUTO RECEIVABLES TRUST	0.310	11/15/2024	2,529,467
GNMA II POOL 003984	5.000	5/20/2037	52,721
GNMA II POOL 004266	5.500	10/20/2038	33,715
GNMA II POOL 004268	6.000	10/20/2038	28,897
GNMA II POOL 004290	5.500	11/20/2038	53,120
GNMA II POOL 004696	4.500	5/20/2040	102,963
GNMA II POOL 004882	4.000	12/20/2040	11,073
GNMA II POOL 005085	6.000	6/20/2041	43,466
GNMA II POOL 005280	4.000	1/20/2042	204,805
GNMA II POOL 005317	5.500	2/20/2042	31,165
GNMA II POOL 777447	3.630	1/20/2063	12,330
GNMA II POOL 782611	5.500	2/20/2039	42,404
GNMA II POOL AE0480	1.881	5/20/2064	303,087
GNMA II POOL AE0495	4.653	7/20/2064	415,544
GNMA II POOL AF5191	2.430	10/20/2063	481,877
GNMA II POOL AF7371	4.657	5/20/2064	639,460
GNMA II POOL AH4638	4.639	7/20/2064	356,147
GNMA II POOL AK0219	2.106	11/20/2064	255,180
GNMA II POOL AK8710	2.157	11/20/2064	276,431
GNMA II POOL AL7419	4.611	2/20/2065	896,148

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GNMA II POOL MA0023	4.000	4/20/2042	182,078
GNMA II POOL MA0318	3.500	8/20/2042	68,529
GNMA II POOL MA0624	3.000	12/20/2042	196,516
GNMA II POOL MA1012	3.500	5/20/2043	213,528
GNMA II POOL MA1088	2.500	6/20/2043	49,311
GNMA II POOL MA1156	3.000	7/20/2043	50,153
GNMA II POOL MA1374	3.000	10/20/2043	122,070
GNMA II POOL MA1375	3.500	10/20/2043	5,778
GNMA II POOL MA1376	4.000	10/20/2043	377,322
GNMA II POOL MA1447	3.000	11/20/2043	116,536
GNMA II POOL MA1450	4.500	11/20/2043	103,707
GNMA II POOL MA1679	4.500	2/20/2044	92,029
GNMA II POOL MA1840	4.500	4/20/2044	44,745
GNMA II POOL MA2072	3.000	7/20/2044	5,520
GNMA II POOL MA2074	4.000	7/20/2044	42,243
GNMA II POOL MA2679	4.000	3/20/2045	50,656
GNMA II POOL MA3175	4.500	10/20/2045	133,741
GNMA II POOL MA3455	4.000	2/20/2046	166,324
GNMA II POOL MA4320	3.000	3/20/2047	326,663
GNMA II POOL MA4509	3.000	6/20/2047	1,169,783
GNMA II POOL MA4586	3.500	7/20/2047	1,479,104
GNMA II POOL MA4587	4.000	7/20/2047	402,650
GNMA II POOL MA4651	3.000	8/20/2047	62,607
GNMA II POOL MA4652	3.500	8/20/2047	102,618
GNMA II POOL MA4719	3.500	9/20/2047	16,491
GNMA II POOL MA4837	3.500	11/20/2047	789,663
GNMA II POOL MA4899	3.000	12/20/2047	321,732
GNMA II POOL MA4900	3.500	12/20/2047	52,267
GNMA II POOL MA5019	3.500	2/20/2048	128,640
GNMA II POOL MA5077	3.500	3/20/2048	120,547
GNMA II POOL MA5193	4.500	5/20/2048	578,440
GNMA II POOL MA5330	4.000	7/20/2048	1,606,420
GNMA II POOL MA5399	4.500	8/20/2048	793,543
GNMA II POOL MA5400	5.000	8/20/2048	334,335
GNMA II POOL MA5466	4.000	9/20/2048	498,004
GNMA II POOL MA5467	4.500	9/20/2048	2,566,621
GNMA II POOL MA5468	5.000	9/20/2048	556,529
GNMA II POOL MA5530	5.000	10/20/2048	796,663
GNMA II POOL MA5597	5.000	11/20/2048	2,098,139
GNMA II POOL MA5652	4.500	12/20/2048	2,510,927
GNMA II POOL MA5653	5.000	12/20/2048	1,454,853
GNMA II POOL MA5711	4.500	1/20/2049	4,635,607
GNMA II POOL MA5712	5.000	1/20/2049	2,463,006
GNMA II POOL MA5763	4.000	2/20/2049	1,119,328
GNMA II POOL MA5764	4.500	2/20/2049	805,927
GNMA II POOL MA5817	4.000	3/20/2049	1,070,238
GNMA II POOL MA5818	4.500	3/20/2049	1,312,310
GNMA II POOL MA5819	5.000	3/20/2049	1,119,345
GNMA II POOL MA5877	4.500	4/20/2049	140,011
GNMA II POOL MA5931	4.000	5/20/2049	1,388,070
GNMA II POOL MA6221	4.500	10/20/2049	779,945

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GNMA II POOL MA6656	3.000	5/20/2050	66,669
GNMA II POOL MA6657	3.500	5/20/2050	889,103
GNMA II POOL MA7137	3.000	1/20/2051	1,135,231
GNMA II POOL MA7367	2.500	5/20/2051	8,220,829
GNMA II POOL MA7368	3.000	5/20/2051	1,463,971
GNMA II POOL MA7369	3.500	5/20/2051	793,308
GNMA II TBA 30 YR 2.5	2.500	7/21/2051	2,069,688
GNMA II TBA 30 YR 3	3.000	7/21/2051	4,173,516
GNMA II TBA 30 YR 4.5	4.500	7/21/2051	1,065,625
GNMA POOL 615654	5.000	10/15/2033	15,654
GNMA POOL 675477	5.000	6/15/2038	70,065
GNMA POOL 676940	5.000	4/15/2038	19,858
GNMA POOL 698342	5.000	5/15/2039	78,154
GNMA POOL 705997	5.000	1/15/2039	51,840
GNMA POOL 723518	5.000	12/15/2039	60,414
GNMA POOL 729511	4.500	4/15/2040	107,283
GNMA POOL 781905	5.000	4/15/2035	61,976
GNMA POOL AD9094	3.000	5/15/2043	104,383
GNMA POOL AD9110	3.000	5/15/2043	54,355
GNMA POOL AE0391	3.500	4/15/2045	182,808
GNMA POOL AL9337	3.000	3/15/2045	34,451
GNMA POOL AN1007	4.000	5/15/2045	76,588
GOLDMAN SACHS GROUP INC	1.375	7/26/2022	3,893,249
GOLDMAN SACHS GROUP INC	3.375	3/27/2025	1,229,591
GOLDMAN SACHS GROUP INC	1.250	5/1/2025	1,556,641
GOLDMAN SACHS GROUP INC	3.850	1/26/2027	1,680,417
GOLDMAN SACHS GROUP INC	1.500	12/7/2027	1,795,634
GOLDMAN SACHS GROUP INC	4.223	5/1/2029	2,452,066
GOLDMAN SACHS GROUP INC	1.992	1/27/2032	602,141
GOLDMAN SACHS GROUP INC	3.210	4/22/2042	748,051
GOSFORTH FUNDING PLC	0.597	8/25/2060	507,204
GOVT OF BERMUDA	2.375	8/20/2030	199,500
GREAT WEST LIFECO FINANC	4.150	6/3/2047	3,031,912
GRUBHUB HOLDINGS INC	5.500	7/1/2027	397,373
GRUPO BIMBO SAB DE CV	4.700	11/10/2047	235,077
GRUPO TELEVISA SAB	4.625	1/30/2026	255,496
HCA INC	5.375	2/1/2025	1,297,200
HCA INC	5.250	4/15/2025	457,627
HEATHROW FUNDING LTD	1.500	2/11/2030	2,776,703
HEATHROW FUNDING LTD	1.125	10/8/2032	821,426
HEATHROW FUNDING LTD	1.875	3/14/2034	2,915,416
HEATHROW FUNDING LTD	2.750	8/9/2051	1,880,590
HELVETIA EUROPE SA	2.750	9/30/2041	767,444
HESS CORP	4.300	4/1/2027	1,224,261
HIGHER EDUCATION FUNDING	1.197	5/25/2034	852,498
HILTON DOMESTIC OPERATIN	3.625	2/15/2032	864,063
HOME DEPOT INC	3.125	12/15/2049	768,081
HOME DEPOT INC	3.350	4/15/2050	116,082
HOME DEPOT INC	2.375	3/15/2051	231,229
HP ENTERPRISE CO	4.450	10/2/2023	757,013
HP ENTERPRISE CO	4.900	10/15/2025	2,162,978

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HP ENTERPRISE CO	6.350	10/15/2045	403,006
HPEFS EQUIPMENT TRUST	2.210	9/20/2029	215,807
HSBC HOLDINGS PLC	3.803	3/11/2025	2,688,211
HSBC HOLDINGS PLC	1.750	7/24/2027	1,990,032
HSBC HOLDINGS PLC	4.950	3/31/2030	543,065
HSBC HOLDINGS PLC	2.804	5/24/2032	287,350
HUNGARY	1.750	10/10/2027	3,809,053
HUNGARY	1.500	11/17/2050	275,578
HUNGARY GOVERNMENT BOND	2.250	4/20/2033	832,479
IBM CORP	2.950	5/15/2050	417,659
IHS MARKIT LTD	4.750	2/15/2025	447,800
INDIGO MERGER SUB INC	2.875	7/15/2026	203,162
INDONESIA GOVERNMENT	7.000	9/15/2030	5,693,534
INDONESIA GOVERNMENT	8.750	5/15/2031	1,474,342
INDONESIA GOVERNMENT	6.625	5/15/2033	3,820,372
INDONESIA GOVERNMENT	7.500	6/15/2035	1,516,422
ING GROEP NV	3.150	3/29/2022	597,567
ING GROEP NV	4.625	1/6/2026	1,078,408
ING GROEP NV	0.250	2/18/2029	1,742,210
INTER AMERICAN DEVEL BK	4.400	1/26/2026	2,330,500
INTERCONTINENTALEXCHANGE	0.700	6/15/2023	5,695,810
INTERCONTINENTALEXCHANGE	1.850	9/15/2032	441,864
INTERCONTINENTALEXCHANGE	3.000	6/15/2050	418,833
INTESA SANPAOLO SPA	5.017	6/26/2024	1,577,836
INTESA SANPAOLO SPA	0.750	12/4/2024	145,873
INTESA SANPAOLO SPA	4.000	9/23/2029	2,304,127
INTESA SANPAOLO SPA	5.148	6/10/2030	5,938,709
INTESA SANPAOLO SPA	1.350	2/24/2031	828,420
INTL FLAVOR + FRAGRANCES	1.230	10/1/2025	497,312
INTL FLAVOR + FRAGRANCES	1.832	10/15/2027	199,432
IPALCO ENTERPRISES INC	4.250	5/1/2030	1,931,662
IRISH TSY 0 2031	0.010	10/18/2031	13,697,764
IRISH TSY 0.2 2030	0.200	10/18/2030	744,029
IRISH TSY 0.9 2028	0.900	5/15/2028	1,375,665
IRISH TSY 1.10 2029	1.100	5/15/2029	1,948,959
IRISH TSY 1.5 2050	1.500	5/15/2050	495,557
IRISH TSY 2.4 2030	2.400	5/15/2030	359,624
IRON MOUNTAIN INC	4.500	2/15/2031	860,625
ISRAEL FIXED BOND	2.000	3/31/2027	1,187,517
ISRAEL FIXED BOND	1.000	3/31/2030	161,529
ISRAEL FIXED BOND	1.500	5/31/2037	469,338
IVORY COAST	6.125	6/15/2033	769,887
JAB HOLDINGS BV	1.000	12/20/2027	1,335,237
JAPAN (10 YEAR ISSUE)	0.800	6/20/2023	1,531,115
JAPAN (10 YEAR ISSUE)	0.800	9/20/2023	9,596,761
JAPAN (10 YEAR ISSUE)	0.300	12/20/2024	11,239,237
JAPAN (10 YEAR ISSUE)	0.100	9/20/2027	4,327,242
JAPAN (10 YEAR ISSUE)	0.100	3/20/2028	13,682,354
JAPAN (10 YEAR ISSUE)	0.100	6/20/2029	428,300
JAPAN (10 YEAR ISSUE)	0.100	12/20/2030	2,914,745
JAPAN (2 YEAR ISSUE)	0.100	7/1/2022	198,187

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JAPAN (2 YEAR ISSUE)	0.005	6/1/2023	37,643,676
JAPAN (20 YEAR ISSUE)	2.100	3/20/2027	1,285,788
JAPAN (20 YEAR ISSUE)	2.100	12/20/2027	6,241,550
JAPAN (20 YEAR ISSUE)	1.700	6/20/2033	14,597,378
JAPAN (20 YEAR ISSUE)	1.500	6/20/2034	2,946,319
JAPAN (20 YEAR ISSUE)	0.200	6/20/2036	1,858,275
JAPAN (20 YEAR ISSUE)	0.700	3/20/2037	4,052,802
JAPAN (20 YEAR ISSUE)	0.500	3/20/2041	17,074,589
JAPAN (30 YEAR ISSUE)	2.000	12/20/2033	7,397,406
JAPAN (30 YEAR ISSUE)	2.500	9/20/2036	5,753,443
JAPAN (30 YEAR ISSUE)	1.800	3/20/2043	11,719,666
JAPAN (30 YEAR ISSUE)	1.700	12/20/2043	9,362,066
JAPAN (30 YEAR ISSUE)	0.300	6/20/2046	8,310,134
JAPAN (30 YEAR ISSUE)	0.800	9/20/2047	12,990,879
JAPAN (30 YEAR ISSUE)	0.500	3/20/2049	16,268,864
JAPAN (40 YEAR ISSUE)	0.400	3/20/2056	222,614
JAPAN (40 YEAR ISSUE)	0.700	3/20/2061	4,376,317
JAPAN (5 YEAR ISSUE)	0.100	12/20/2023	2,119,525
JAPAN (5 YEAR ISSUE)	0.100	6/20/2024	4,243,993
JAPAN (5 YEAR ISSUE)	0.100	9/20/2024	949,789
JAPAN FIN ORG MUNICIPAL	0.875	9/22/2021	5,167,897
JAPAN FIN ORG MUNICIPAL	0.050	2/12/2027	3,258,067
JAPAN GOVT CPI LINKED	0.100	3/10/2028	16,377,594
JAPAN GOVT CPI LINKED	0.100	3/10/2029	13,777,388
JELD WEN INC	4.875	12/15/2027	613,140
JP MORGAN MORTGAGE TRUST	2.500	10/25/2051	1,235,546
JPMBB COMMERCIAL MORTGAGE SECU	4.079	2/15/2047	1,705,226
JPMBB COMMERCIAL MORTGAGE SECU	3.775	8/15/2047	1,145,479
JPMDB COMMERCIAL MORTGAGE SECU	3.000	10/15/2050	376,124
JPMDB COMMERCIAL MORTGAGE SECU	2.500	11/13/2052	318,914
JPMORGAN CHASE + CO	3.300	4/1/2026	2,898,539
JPMORGAN CHASE + CO	4.203	7/23/2029	224,103
JPMORGAN CHASE + CO	3.702	5/6/2030	2,205,448
JPMORGAN CHASE + CO	2.739	10/15/2030	1,282,092
JPMORGAN CHASE + CO	2.956	5/13/2031	840,405
JPMORGAN CHASE + CO	2.580	4/22/2032	354,087
JPMORGAN CHASE + CO	3.328	4/22/2052	827,555
KEURIG DR PEPPER INC	4.597	5/25/2028	1,350,215
KFW	1.250	8/28/2023	5,464,434
KFW	0.375	4/23/2025	2,974,087
KFW	0.250	9/15/2025	10,756,140
KFW	0.625	1/7/2028	4,135,256
KFW	0.875	7/4/2039	5,442,921
KINDER MORGAN ENER PART	3.950	9/1/2022	154,792
KINGDOM OF DENMARK	1.750	11/15/2025	10,430,113
KINGDOM OF DENMARK	0.010	11/15/2031	653,045
KINGDOM OF DENMARK	4.500	11/15/2039	2,165,375
KOREA TREASURY BOND	2.375	3/10/2023	3,763,725
KOREA TREASURY BOND	3.500	3/10/2024	1,870,961
KOREA TREASURY BOND	2.125	6/10/2027	3,060,027
KOREA TREASURY BOND	2.375	12/10/2027	3,643,816

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KOREA TREASURY BOND	5.500	3/10/2028	225,665
KOREA TREASURY BOND	1.875	6/10/2029	3,463,967
KOREA TREASURY BOND	1.375	12/10/2029	5,925,064
KOREA TREASURY BOND	1.375	6/10/2030	16,650,265
KOREA TREASURY BOND	3.750	12/10/2033	943,388
KOREA TREASURY BOND	3.000	12/10/2042	179,052
KOREA TREASURY BOND	2.750	12/10/2044	1,846,784
KOREA TREASURY BOND	1.500	3/10/2050	1,566,834
KOREA TREASURY ILB	1.000	6/10/2026	1,663,090
KRAFT HEINZ FOODS CO	5.000	7/15/2035	668,508
KRAFT HEINZ FOODS CO	5.200	7/15/2045	111,730
KRAFT HEINZ FOODS CO	4.375	6/1/2046	849,899
KRAFT HEINZ FOODS CO	4.875	10/1/2049	546,278
KRAFT HEINZ FOODS CO	5.500	6/1/2050	325,736
LA MONDIALE	0.750	4/20/2026	720,238
LA MONDIALE	2.125	6/23/2031	746,076
LANARK MASTER ISSUER PLC	0.619	12/22/2069	1,015,241
LANARK MASTER ISSUER PLC	2.277	12/22/2069	1,671,627
LANARK MASTER ISSUER PLC	2.710	12/22/2069	2,640,906
LAND NORDRHEIN WESTFALEN	1.550	6/16/2048	2,161,190
LB BADEN WUERTTEMBERG	3.625	6/16/2025	659,892
LEGAL + GENERAL GROUP	3.750	11/26/2049	826,675
LEIDOS INC	2.300	2/15/2031	780,496
LENNAR CORP	5.000	6/15/2027	110,241
LEONARDO US HOLDINGS INC	6.250	1/15/2040	1,025,440
LEVEL 3 FINANCING INC	4.250	7/1/2028	862,546
LONDON WALL MORTGAGE CAPITAL	0.936	11/15/2049	791,315
LUMEN TECHNOLOGIES INC	7.500	4/1/2024	683,603
M+G PLC	6.340	12/19/2063	181,080
MACQUARIE GROUP LTD	3.763	11/28/2028	273,213
MALAYSIA GOVERNMENT	3.502	5/31/2027	5,137,067
MALAYSIA GOVERNMENT	3.899	11/16/2027	1,822,103
MALAYSIA GOVERNMENT	3.885	8/15/2029	977,032
MANITOBA (PROVINCE OF)	4.400	9/5/2025	6,842,562
MANITOWOC COMPANY INC	9.000	4/1/2026	581,560
MANSARD MORTGAGES PLC	0.263	4/15/2047	2,495,142
MARRIOTT INTERNATIONAL	4.650	12/1/2028	741,827
MARTIN MARIETTA	2.400	7/15/2031	675,536
MARTIN MARIETTA	3.200	7/15/2051	375,231
MASSACHUSETTS ELECTRIC	1.729	11/24/2030	914,307
MATTEL INC	6.750	12/31/2025	140,794
MATTEL INC	5.875	12/15/2027	130,800
MEITUAN	3.050	10/28/2030	197,139
MERCER INTL INC	5.500	1/15/2026	538,405
MET TRANSPRTN AUTH NY REVENUE	6.548	11/15/2031	491,367
METHANEX CORP	5.125	10/15/2027	837,000
METLIFE INC	4.368	9/15/2023	1,433,918
METLIFE SECURITIZATION TRUST	3.750	4/25/2058	1,514,636
MEX BONOS DESARR FIX RT	8.000	12/7/2023	482,724
MEX BONOS DESARR FIX RT	10.000	12/5/2024	2,402,210
MEX BONOS DESARR FIX RT	7.500	6/3/2027	2,069,416

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MEX BONOS DESARR FIX RT	8.500	5/31/2029	10,851,835
MEX BONOS DESARR FIX RT	8.500	11/18/2038	356,152
MEXICO CITY ARPT TRUST	3.875	4/30/2028	1,024,100
MEXICO CITY ARPT TRUST	5.500	10/31/2046	202,002
MEXICO CITY ARPT TRUST	5.500	7/31/2047	334,554
MGM RESORTS INTL	5.500	4/15/2027	878,000
MICRON TECHNOLOGY INC	2.497	4/24/2023	981,939
MICROSOFT CORP	2.675	6/1/2060	860,608
MICROSOFT CORP	3.041	3/17/2062	373,363
MILL CITY MORTGAGE TRUST	3.750	5/25/2058	875,748
MILL CITY MORTGAGE TRUST	3.472	8/25/2058	1,618,359
MILL CITY MORTGAGE TRUST	3.500	10/25/2069	1,708,011
MITSUBISHI UFJ FIN GRP	3.287	7/25/2027	1,484,112
MIZUHO FINANCIAL GROUP	2.839	7/16/2025	2,217,496
MONDELEZ INTERNATIONAL	0.250	3/17/2028	2,455,230
MONDELEZ INTERNATIONAL	1.375	3/17/2041	617,196
MONDELEZ INTL HLDINGS NE	2.125	9/19/2022	4,465,492
MORGAN STANLEY	3.875	1/27/2026	1,062,096
MORGAN STANLEY	1.342	10/23/2026	934,172
MORGAN STANLEY	4.431	1/23/2030	1,750,482
MORGAN STANLEY	3.622	4/1/2031	3,739,452
MORGAN STANLEY	2.802	1/25/2052	970,594
MORGAN STANLEY CAPITAL I TRUST	2.704	7/15/2053	2,045,165
MORTGAGE FUNDING PLC	1.184	3/13/2046	282,361
MPLX LP	3.500	12/1/2022	296,018
MPLX LP	4.125	3/1/2027	2,430,338
MPLX LP	4.500	4/15/2038	286,864
MPLX LP	5.500	2/15/2049	453,018
MPT OPER PARTNERSP/FINL	3.692	6/5/2028	1,397,711
MPT OPER PARTNERSP/FINL	3.500	3/15/2031	757,493
MUSKRAT FALLS/LABRADOR T	3.630	6/1/2029	511,917
N TX TOLLWAY AUTH REVENUE	3.011	1/1/2043	986,402
NABORS INDUSTRIES INC	4.625	9/15/2021	120,000
NASDAQ INC	2.500	12/21/2040	636,112
NASDAQ INC	3.250	4/28/2050	551,440
NATIONAL GRID GAS PLC	1.125	1/14/2033	568,085
NATIONWIDE BLDG SOCIETY	4.375	2/28/2022	244,826
NATIONWIDE BLDG SOCIETY	3.622	4/26/2023	205,086
NATWEST GROUP PLC	3.498	5/15/2023	1,077,342
NATWEST GROUP PLC	3.875	9/12/2023	213,649
NATWEST GROUP PLC	1.750	3/2/2026	687,150
NATWEST GROUP PLC	1.642	6/14/2027	1,679,790
NAVIENT CORP	5.000	3/15/2027	801,931
NAVIENT STUDENT LOAN TRUST	1.142	12/27/2066	1,863,016
NETHERLANDS GOVERNMENT	0.010	1/15/2027	2,423,235
NETHERLANDS GOVERNMENT	0.010	7/15/2031	2,728,745
NETHERLANDS GOVERNMENT	0.010	1/15/2038	1,154,422
NETHERLANDS GOVERNMENT	2.750	1/15/2047	7,081,022
NETHERLANDS GOVERNMENT	0.010	1/15/2052	641,827
NETWORK RAIL INFRA FIN	4.750	1/22/2024	1,828,141
NEW JERSEY ST TURNPIKE AUTH	7.414	1/1/2040	696,188

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NEW S WALES TREASURY CRP	3.000	2/20/2030	4,125,366
NEW YORK LIFE INSURANCE	3.750	5/15/2050	3,003,867
NEW ZEALAND GOVERNMENT	3.000	4/20/2029	1,670,674
NEXTERA ENERGY CAPITAL	1.950	9/1/2022	2,189,230
NEXTERA ENERGY CAPITAL	2.750	11/1/2029	132,003
NEXTGEAR FLOORPLAN MASTER OWNE	0.673	10/15/2023	2,258,350
NISOURCE INC	3.600	5/1/2030	442,883
NORDIC INVESTMENT BANK	0.200	1/16/2023	3,046,037
NORDIC INVESTMENT BANK	1.500	3/13/2025	3,697,326
NORTHEASTERN UNIVERSITY	2.894	10/1/2050	608,373
NORTHROP GRUMMAN CORP	2.930	1/15/2025	1,759,040
NORTHROP GRUMMAN CORP	5.150	5/1/2040	1,148,216
NORTHWESTERN MUTUAL GLBL	1.700	6/1/2028	1,005,960
NORWEGIAN GOVERNMENT	2.000	5/24/2023	8,073,080
NORWEGIAN GOVERNMENT	1.500	2/19/2026	6,616,071
NORWEGIAN GOVERNMENT	1.250	9/17/2031	2,109,779
NOTA DO TESOIRO NACIONAL	10.000	1/1/2029	4,835,001
NXP BV/NXP FUNDING LLC	3.875	9/1/2022	2,073,769
NY + PRESBYTERIAN HOSPIT	2.256	8/1/2040	564,404
NY + PRESBYTERIAN HOSPIT	2.606	8/1/2060	197,491
OBRIGACOES DO TESOIRO	0.700	10/15/2027	1,490,041
OBRIGACOES DO TESOIRO	1.950	6/15/2029	1,647,718
OBRIGACOES DO TESOIRO	0.475	10/18/2030	1,075,438
OBRIGACOES DO TESOIRO	4.100	4/15/2037	902,254
OCCIDENTAL PETROLEUM COR	5.550	3/15/2026	331,500
OCCIDENTAL PETROLEUM COR	3.200	8/15/2026	50,375
OCCIDENTAL PETROLEUM COR	6.450	9/15/2036	239,120
ONE GAS INC	1.100	3/11/2024	1,275,880
ONEMAIN FINANCIAL ISSUANCE TRU	3.300	3/14/2029	2,762,698
ONTARIO (PROVINCE OF)	1.950	1/27/2023	4,227,155
ONTARIO (PROVINCE OF)	2.850	6/2/2023	4,458,971
ONTARIO (PROVINCE OF)	0.875	1/21/2025	1,583,899
ONTARIO (PROVINCE OF)	2.650	2/5/2025	5,472,447
ONTARIO (PROVINCE OF)	2.600	6/2/2025	4,508,723
ONTARIO (PROVINCE OF)	2.500	4/27/2026	1,047,114
ONTARIO (PROVINCE OF)	0.250	12/15/2026	10,833,293
ONTARIO (PROVINCE OF)	3.450	6/2/2045	1,791,819
ONTARIO TEACHERS FINANC	0.500	5/6/2025	4,631,380
ONTARIO TEACHERS FINANC	1.250	9/27/2030	7,771,923
ONTARIO TEACHERS FINANC	2.000	4/16/2031	6,700,424
OOREDOO INTL FINANCE	2.625	4/8/2031	278,223
ORACLE CORP	2.500	5/15/2022	5,217,483
ORACLE CORP	2.875	3/25/2031	691,652
ORACLE CORP	3.650	3/25/2041	222,675
ORACLE CORP	3.600	4/1/2050	333,727
ORACLE CORP	3.950	3/25/2051	65,489
ORANGE SA	1.625	4/7/2032	527,508
ORBIA ADVANCE CORP SAB	5.875	9/17/2044	3,085,838
ORIGIN ENERGY FINANCE	1.000	9/17/2029	879,097
OWENS CORNING	3.875	6/1/2030	1,679,483
PACIFIC GAS + ELECTRIC	2.500	2/1/2031	187,509

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PACIFIC GAS + ELECTRIC	3.300	8/1/2040	180,615
PACIFIC GAS + ELECTRIC	3.500	8/1/2050	178,252
PACIFIC LIFE GF II	0.500	9/23/2023	2,302,492
PACIFIC LIFECORP	3.350	9/15/2050	396,436
PARAGON MORTGAGES PLC	0.326	11/15/2038	4,024,535
PENARTH MASTER ISSUER	0.623	7/19/2021	1,575,151
PENNSYLVANIA HIGHER EDUCATION	0.316	10/25/2035	1,155,006
PENNSYLVANIA HIGHER EDUCATION	0.682	8/25/2040	3,674,855
PENNSYLVANIA HIGHER EDUCATION	0.642	5/25/2057	673,600
PENNSYLVANIA HIGHER EDUCATION	1.242	9/25/2065	553,892
PENSKE TRUCK LEASING/PTL	3.450	7/1/2024	1,753,111
PERUSAHAAN LISTRIK NEGAR	3.375	2/5/2030	512,500
PERUSAHAAN LISTRIK NEGAR	4.375	2/5/2050	409,000
PERUSAHAAN PENERBIT SBSN	4.325	5/28/2025	2,859,494
PETRONAS CAPITAL LTD	3.500	4/21/2030	345,041
PFIZER INC	2.700	5/28/2050	1,019,728
PHILLIPS 66	1.300	2/15/2026	199,861
PNC FINANCIAL SERVICES	3.300	3/8/2022	381,877
POLAND GOVERNMENT BOND	2.750	10/25/2029	1,275,281
PRIME SECSRVC BRW/FINANC	3.375	8/31/2027	848,750
PRINCIPAL FINANCIAL GRP	3.300	9/15/2022	1,990,699
PRINCIPAL FINANCIAL GRP	2.125	6/15/2030	1,115,314
PRINCIPAL LFE GLB FND II	1.250	6/23/2025	1,121,732
PROLOGIS EURO FINANCE	1.875	1/5/2029	3,351,681
PROLOGIS YEN FINANCE	0.972	9/25/2028	5,007,148
PROVINCE OF QUEBEC	3.000	9/1/2023	1,061,689
PROVINCE OF QUEBEC	2.750	4/12/2027	1,057,995
PROVINCE OF QUEBEC	3.500	12/1/2045	3,883,967
PT PERTAMINA (PERSERO)	3.100	1/21/2030	205,060
PT PERTAMINA (PERSERO)	5.625	5/20/2043	234,059
QATAR PETROLEUM	1.375	9/12/2026	909,136
QATAR PETROLEUM	0.010	7/12/2031	3,700,244
QATAR PETROLEUM	3.300	7/12/2051	2,340,000
QUEENSLAND TREASURY CORP	2.750	8/20/2027	16,482,909
QUICKEN LOANS INC	5.250	1/15/2028	1,076,250
QUICKEN LOANS LLC/QUICKN	3.625	3/1/2029	1,713,313
QUICKEN LOANS LLC/QUICKN	3.875	3/1/2031	3,415,391
RAYTHEON TECH CORP	3.650	8/16/2023	26,530
RCI BANQUE SA	1.250	6/8/2022	3,456,058
RCI BANQUE SA	2.000	7/11/2024	3,463,046
REPUBLIC OF AUSTRIA	0.750	10/20/2026	2,673,509
REPUBLIC OF AUSTRIA	0.010	2/20/2031	586,928
REPUBLIC OF AUSTRIA	2.400	5/23/2034	1,950,923
REPUBLIC OF AUSTRIA	0.750	3/20/2051	275,182
REPUBLIC OF AUSTRIA	1.500	11/2/2086	317,212
REPUBLIC OF AUSTRIA	0.850	12/31/2099	576,806
REPUBLIC OF AUSTRIA	2.100	12/31/2099	1,064,614
REPUBLIC OF CHILE	3.240	2/6/2028	1,395,213
REPUBLIC OF CHILE	3.100	5/7/2041	515,515
REPUBLIC OF CHILE	3.500	1/25/2050	313,932
REPUBLIC OF CHILE	3.500	4/15/2053	209,888

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REPUBLIC OF CHILE	3.100	1/22/2061	286,998
REPUBLIC OF COLOMBIA	3.125	4/15/2031	1,301,458
REPUBLIC OF COLOMBIA	5.000	6/15/2045	212,440
REPUBLIC OF COLOMBIA	3.875	2/15/2061	250,530
REPUBLIC OF ECUADOR	-	7/31/2030	7,606
REPUBLIC OF ECUADOR	1.000	7/31/2030	54,782
REPUBLIC OF INDONESIA	4.125	1/15/2025	5,031,978
REPUBLIC OF INDONESIA	4.350	1/8/2027	1,103,370
REPUBLIC OF INDONESIA	3.850	7/18/2027	1,670,791
REPUBLIC OF INDONESIA	3.400	9/18/2029	324,219
REPUBLIC OF INDONESIA	3.350	3/12/2071	1,610,233
REPUBLIC OF NIGERIA	7.875	2/16/2032	775,080
REPUBLIC OF PANAMA	3.160	1/23/2030	1,038,272
REPUBLIC OF PANAMA	2.252	9/29/2032	268,394
REPUBLIC OF PANAMA	3.870	7/23/2060	596,612
REPUBLIC OF PERU	2.783	1/23/2031	886,321
REPUBLIC OF PERU	2.780	12/1/2060	8,900
REPUBLIC OF PERU	3.230	7/28/2121	61,324
REPUBLIC OF PHILIPPINES	3.950	1/20/2040	777,115
REPUBLIC OF SOUTH AFRICA	10.500	12/21/2026	1,638,329
REPUBLIC OF SOUTH AFRICA	4.300	10/12/2028	392,350
REPUBLIC OF SOUTH AFRICA	4.850	9/30/2029	392,348
REPUBLIC OF SOUTH AFRICA	7.000	2/28/2031	9,554,887
REPUBLIC OF TURKEY	4.250	4/14/2026	662,469
REPUBLIC OF TURKEY	5.250	3/13/2030	379,219
REPUBLICA ORIENT URUGUAY	4.375	1/23/2031	337,418
REPUBLIKA SLOVENIJA	3.125	8/7/2045	350,346
ROMANIA	2.875	3/11/2029	321,343
ROMANIA	1.375	12/2/2029	3,440,074
ROMANIA	3.624	5/26/2030	973,041
ROMANIA	3.000	2/14/2031	134,605
ROMANIA	2.124	7/16/2031	1,467,516
ROMANIA	2.000	1/28/2032	1,054,028
ROMANIA	2.000	4/14/2033	635,038
ROMANIA	2.750	4/14/2041	382,553
ROMANIA	3.375	1/28/2050	416,894
ROMANIA	4.000	2/14/2051	325,333
ROYALTY PHARMA PLC	2.200	9/2/2030	637,302
ROYALTY PHARMA PLC	3.300	9/2/2040	50,349
RUSSIA GOVT BOND OFZ	8.150	2/3/2027	1,653,861
RUSSIAN FEDERATION	4.750	5/27/2026	681,750
SABINE PASS LIQUEFACTION	5.625	3/1/2025	1,657,259
SALESFORCE.COM INC	1.500	7/15/2028	144,574
SALESFORCE.COM INC	1.950	7/15/2031	275,038
SALESFORCE.COM INC	2.700	7/15/2041	110,455
SALESFORCE.COM INC	2.900	7/15/2051	95,926
SALESFORCE.COM INC	3.050	7/15/2061	55,727
SAMPO OYJ	2.500	9/3/2052	4,255,089
SANTANDER DRIVE AUTO RECEIVABL	2.900	10/15/2024	2,027,550
SANTANDER HOLDINGS USA	3.244	10/5/2026	1,490,028
SANTANDER UK GROUP HLDGS	1.089	3/15/2025	1,279,077

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SANTANDER UK GROUP HLDGS	1.532	8/21/2026	1,151,964
SAUDI ARABIAN OIL CO	2.250	11/24/2030	2,031,436
SAUDI INTERNATIONAL BOND	2.500	2/3/2027	208,502
SAUDI INTERNATIONAL BOND	3.625	3/4/2028	2,961,132
SAUDI INTERNATIONAL BOND	2.250	2/2/2033	2,210,049
SAUDI INTERNATIONAL BOND	3.450	2/2/2061	503,828
SCRIPPS ESCROW INC	5.875	7/15/2027	596,362
SENSATA TECHNOLOGIES INC	3.750	2/15/2031	840,506
SERVICIOS MEDIO AMBIENTE	1.661	12/4/2026	312,891
SIGMA ALIMENTOS SA	4.125	5/2/2026	3,324,500
SIGMA FINANCE NL	4.875	3/27/2028	2,463,188
SINGAPORE GOVERNMENT	2.750	7/1/2023	2,581,015
SINGAPORE GOVERNMENT	2.875	9/1/2030	555,667
SINGAPORE GOVERNMENT	2.750	4/1/2042	594,703
SINOPEC GRP OVERSEAS DEV	3.250	9/13/2027	866,151
SLOVAKIA GOVERNMENT BOND	3.375	11/15/2024	302,674
SOCIAL PROFESSIONAL LOAN PROGR	2.130	11/16/2048	74,246
SOCIETE GENERALE	1.488	12/14/2026	1,337,735
SOCIETE GENERALE	0.875	9/22/2028	481,680
SOCIETE GENERALE	1.750	3/22/2029	2,158,607
SOFI CONSUMER LOAN PROGRAM TRU	3.010	4/25/2028	217,791
SOFI CONSUMER LOAN PROGRAM TRU	2.900	5/25/2028	470,288
SOFI CONSUMER LOAN PROGRAM TRU	2.450	8/25/2028	611,810
SOFI CONSUMER LOAN PROGRAM TRU	2.020	1/25/2029	588,100
SOFTBANK GROUP CORP	5.125	9/19/2027	210,326
SOUTHERN CO	3.250	7/1/2026	759,685
SOUTHERN CO	4.400	7/1/2046	557,826
SPCM SA	2.625	2/1/2029	638,941
SPRINT COMMUNICATIONS	6.000	11/15/2022	1,494,955
STANDARD CHARTERED PLC	1.456	1/14/2027	1,683,738
STANDARD CHARTERED PLC	4.644	4/1/2031	502,866
STANDARD INDUSTRIES INC	4.375	7/15/2030	747,656
STARBUCKS CORP	1.300	5/7/2022	5,650,712
STATE GRID OVERSEAS INV	1.250	5/19/2022	1,485,251
STATE OF ISRAEL	2.750	7/3/2030	544,379
STATE OF ISRAEL	4.500	12/31/2099	467,125
STATE OF QATAR	3.375	3/14/2024	1,404,975
STATE OF QATAR	3.400	4/16/2025	239,569
STATE OF QATAR	4.000	3/14/2029	1,392,420
STATE OF QATAR	4.625	6/2/2046	495,740
STATE OF QATAR	5.103	4/23/2048	2,296,748
STATE OF QATAR	4.817	3/14/2049	2,791,163
STATE OF QATAR	4.400	4/16/2050	657,260
STRIP PRINC	0.010	11/15/2050	6,071,983
STRIPS	-	8/15/2048	2,187,542
SUMMIT MATERIALS LLC/FIN	6.500	3/15/2027	647,790
SUNCOR ENERGY INC	3.100	5/15/2025	1,121,894
SUZANO AUSTRIA GMBH	3.750	1/15/2031	2,233,838
SWEDISH GOVERNMENT	1.500	11/13/2023	3,119,702
SWEDISH GOVERNMENT	1.000	11/12/2026	8,379,308
SWEDISH GOVERNMENT	0.125	5/12/2031	2,455,198

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SWITZERLAND	4.000	2/11/2023	2,214,553
SWITZERLAND	3.250	6/27/2027	3,234,089
SWITZERLAND	4.000	4/8/2028	1,480,242
SWITZERLAND	2.250	6/22/2031	946,620
SWITZERLAND	1.500	4/30/2042	1,032,180
SYNCHRONY CARD ISSUANCE TRUST	2.950	3/15/2025	3,950,295
SYNGENTA FINANCE NV	4.441	4/24/2023	422,277
SYNGENTA FINANCE NV	4.892	4/24/2025	387,827
SYSCO CORPORATION	5.950	4/1/2030	1,079,915
SYSCO CORPORATION	4.450	3/15/2048	8,367
SYSCO CORPORATION	6.600	4/1/2050	517,270
T MOBILE USA INC	3.750	4/15/2027	5,221,125
T MOBILE USA INC	4.750	2/1/2028	214,250
T MOBILE USA INC	3.875	4/15/2030	8,629,570
T MOBILE USA INC	2.550	2/15/2031	3,706,048
T MOBILE USA INC	2.250	11/15/2031	611,611
T MOBILE USA INC	3.000	2/15/2041	419,760
T MOBILE USA INC	3.300	2/15/2051	1,447,608
TAKEDA PHARMACEUTICAL	2.250	11/21/2026	916,954
TALEN ENERGY SUPPLY LLC	7.250	5/15/2027	769,775
TARGA RESOURCES PARTNERS	5.875	4/15/2026	1,365,403
TEGNA INC	5.000	9/15/2029	449,986
TELECOM ITALIA SPA	4.000	4/11/2024	703,590
TELEDYNE TECHNOLOGIES IN	0.950	4/1/2024	1,276,997
TELEFONICA EMISIONES SAU	1.788	3/12/2029	3,141,832
TELEFONICA EUROPE BV	2.376	12/31/2099	1,274,994
TELENET FINANCE LUX NOTE	5.500	3/1/2028	841,600
TENCENT HOLDINGS LTD	3.840	4/22/2051	253,006
THAILAND GOVERNMENT BOND	2.400	12/17/2023	3,012,279
THAILAND GOVERNMENT BOND	0.950	6/17/2025	2,630,125
THAILAND GOVERNMENT BOND	2.125	12/17/2026	72,610
THAILAND GOVERNMENT BOND	4.875	6/22/2029	1,948,119
THAILAND GOVERNMENT BOND	3.650	6/20/2031	1,275,585
THAILAND GOVERNMENT BOND	3.775	6/25/2032	210,158
THAILAND GOVERNMENT BOND	2.875	6/17/2046	755,805
THAMES WATER UTIL FIN	5.750	9/13/2030	1,087,044
THERMO FISHER SCIENTIFIC	2.950	9/19/2026	1,509,703
TIME WARNER ENT	8.375	3/15/2023	3,361,732
TITULOS DE TESORERIA	7.500	8/26/2026	7,069,518
TITULOS DE TESORERIA	5.750	11/3/2027	942,668
TOWD POINT ASSET FUNDING, LLC	0.992	4/25/2048	478,359
TOWD POINT MORTGAGE TRUST	2.750	2/25/2055	109,481
TOWD POINT MORTGAGE TRUST	2.750	10/25/2057	1,080,157
TRANS ALLEGHENY INTERSTA	3.850	6/1/2025	972,922
TRANSDIGM INC	5.500	11/15/2027	1,459,500
TREASURY BILL	-	7/13/2021	5,816,918
TREASURY BILL	0.010	7/22/2021	10,405,711
TREASURY BILL	0.010	9/23/2021	20,537,604
TRI POINTE HOMES INC	5.250	6/1/2027	460,040
TRINITY HEALTH CORP	2.632	12/1/2040	522,025
UBS COMMERCIAL MORTGAGE TRUST	3.887	4/15/2052	3,326,906

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UBS GROUP AG	0.250	11/5/2028	2,023,336
UBS GROUP AG	3.126	8/13/2030	1,050,283
UBS GROUP AG	2.095	2/11/2032	671,048
ULTRAPAR INTERNATIONL SA	5.250	6/6/2029	3,101,375
UNICREDIT SPA	3.750	4/12/2022	3,384,504
UNICREDIT SPA	2.200	7/22/2027	535,715
UNICREDIT SPA	2.000	9/23/2029	2,424,268
UNICREDIT SPA	2.731	1/15/2032	357,597
UNICREDIT SPA	5.861	6/19/2032	579,700
UNICREDIT SPA	7.296	4/2/2034	2,627,069
UNICREDIT SPA	5.459	6/30/2035	1,189,280
UNION PACIFIC CORP	3.799	10/1/2051	314,482
UNION PACIFIC CORP	3.839	3/20/2060	28,462
UNITED AIRLINES INC	4.375	4/15/2026	11,174,768
UNITED KINGDOM GILT	0.750	7/22/2023	1,278,221
UNITED KINGDOM GILT	1.500	7/22/2026	14,957,029
UNITED KINGDOM GILT	0.375	10/22/2026	24,182,452
UNITED KINGDOM GILT	0.875	10/22/2029	9,793,686
UNITED KINGDOM GILT	4.250	6/7/2032	16,833,072
UNITED KINGDOM GILT	4.500	9/7/2034	932,559
UNITED KINGDOM GILT	4.250	3/7/2036	5,787,492
UNITED KINGDOM GILT	4.250	9/7/2039	2,816,030
UNITED KINGDOM GILT	4.250	12/7/2040	1,856,433
UNITED KINGDOM GILT	3.250	1/22/2044	1,681,874
UNITED KINGDOM GILT	4.250	12/7/2046	11,665,157
UNITED KINGDOM GILT	1.500	7/22/2047	1,921,562
UNITED KINGDOM GILT	4.250	12/7/2049	2,432,493
UNITED KINGDOM GILT	0.625	10/22/2050	253,546
UNITED KINGDOM GILT	0.500	10/22/2061	709,505
UNITED KINGDOM GILT	2.500	7/22/2065	2,315,678
UNITED MEXICAN STATES	1.350	9/18/2027	319,434
UNITED MEXICAN STATES	4.500	4/22/2029	1,619,204
UNITED MEXICAN STATES	2.659	5/24/2031	6,383,976
UNITED MEXICAN STATES	4.750	4/27/2032	1,116,375
UNITED MEXICAN STATES	4.280	8/14/2041	2,120,273
UNITED MEXICAN STATES	3.771	5/24/2061	227,728
UNITEDHEALTH GROUP INC	2.875	3/15/2022	4,148,818
UNITEDHEALTH GROUP INC	4.750	7/15/2045	622,225
UNITEDHEALTH GROUP INC	2.900	5/15/2050	838,359
UNIV OF CALIFORNIA CA REVENUES	1.316	5/15/2027	877,673
UNIV OF CALIFORNIA CA REVENUES	1.614	5/15/2030	832,102
UNIV OF CALIFORNIA CA REVENUES	4.601	5/15/2031	877,799
UPJOHN FINANCE BV	1.908	6/23/2032	3,834,280
US TREASURY N/B	0.125	8/31/2022	60,557,365
US TREASURY N/B	0.125	12/31/2022	91,581,229
US TREASURY N/B	0.125	12/15/2023	49,736
US TREASURY N/B	2.500	5/15/2024	6,452,999
US TREASURY N/B	0.500	3/31/2025	38,403,533
US TREASURY N/B	2.000	8/15/2025	479,869
US TREASURY N/B	0.375	12/31/2025	176,590
US TREASURY N/B	0.375	1/31/2026	22,716,475

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US TREASURY N/B	0.750	1/31/2028	5,237,724
US TREASURY N/B	0.625	5/15/2030	18,376,724
US TREASURY N/B	0.875	11/15/2030	4,930,611
US TREASURY N/B	1.125	2/15/2031	9,820,423
US TREASURY N/B	1.625	5/15/2031	5,487,764
US TREASURY N/B	1.375	11/15/2040	7,130,557
US TREASURY N/B	1.875	2/15/2041	17,879,723
US TREASURY N/B	3.750	8/15/2041	9,874,768
US TREASURY N/B	2.875	5/15/2043	2,300,156
US TREASURY N/B	3.625	2/15/2044	3,593,259
US TREASURY N/B	3.000	11/15/2044	3,932,067
US TREASURY N/B	3.000	11/15/2045	3,758,547
US TREASURY N/B	2.875	11/15/2046	3,690,788
US TREASURY N/B	3.000	5/15/2047	3,341,375
US TREASURY N/B	2.750	11/15/2047	2,936,967
US TREASURY N/B	2.875	5/15/2049	4,098,418
US TREASURY N/B	2.000	2/15/2050	5,557,561
US TREASURY N/B	1.250	5/15/2050	6,070,852
US TREASURY N/B	1.625	11/15/2050	6,620,079
US TREASURY N/B	1.875	2/15/2051	4,918,849
VANTAGE TOWERS AG	0.375	3/31/2027	1,538,621
VANTAGE TOWERS AG	0.750	3/31/2030	1,537,909
VERIZON COMMUNICATIONS	2.100	3/22/2028	1,352,713
VERIZON COMMUNICATIONS	4.329	9/21/2028	1,423,010
VERIZON COMMUNICATIONS	2.550	3/21/2031	393,518
VERIZON COMMUNICATIONS	0.875	3/19/2032	988,006
VERIZON COMMUNICATIONS	2.650	11/20/2040	1,217,331
VERIZON COMMUNICATIONS	4.522	9/15/2048	1,515,401
VERIZON COMMUNICATIONS	3.550	3/22/2051	106,837
VIACOMCBS INC	4.750	5/15/2025	1,131,592
VIATRIS INC	2.700	6/22/2030	3,989,112
VODAFONE GROUP PLC	2.200	8/25/2026	2,850,169
VODAFONE GROUP PLC	1.625	11/24/2030	1,642,455
VOLKSWAGEN BANK GMBH	1.250	6/10/2024	1,106,199
VOLKSWAGEN FIN SERV AG	3.375	4/6/2028	1,396,764
VOLKSWAGEN FIN SERV NV	4.250	10/9/2025	4,997,304
VOLKSWAGEN GROUP AMERICA	2.700	9/26/2022	5,652,472
VOLKSWAGEN GROUP AMERICA	3.350	5/13/2025	2,994,523
VOLKSWAGEN INTL FIN NV	1.500	1/21/2041	931,998
VOLKSWAGEN LEASING GMBH	1.625	8/15/2025	943,111
VOLKSWAGEN LEASING GMBH	1.500	6/19/2026	943,129
VONOVIA FINANCE BV	1.000	7/9/2030	1,948,103
VONOVIA FINANCE BV	1.000	1/28/2041	661,859
WALMART INC	0.183	7/15/2022	5,040,305
WALMART INC	2.950	9/24/2049	153,603
WEA FINANCE LLC	3.500	6/15/2029	290,880
WELLS FARGO + COMPANY	0.500	4/26/2024	4,606,288
WELLS FARGO + COMPANY	2.000	4/27/2026	1,375,228
WELLS FARGO + COMPANY	2.393	6/2/2028	829,676
WELLS FARGO COMMERCIAL MORTGAG	3.514	10/15/2052	1,509,095
WELLS FARGO COMMERCIAL MORTGAG	2.626	4/15/2054	1,891,884

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Security Name	Coupon Rate	Maturity Date	Market Value
WELLS FARGO COMMERCIAL MORTGAG	3.250	1/15/2060	232,029
WESTLAKE AUTOMOBILE RECEIVABLE	0.320	4/15/2025	1,415,144
WESTLAKE AUTOMOBILE RECEIVABLE	0.620	7/15/2026	754,844
WHEELS SPV LLC	0.379	8/20/2029	4,790,154
WILLIAMS COMPANIES INC	3.600	3/15/2022	4,900,897
WILLIAMS COMPANIES INC	4.500	11/15/2023	10,825
WILLIAMS COMPANIES INC	4.550	6/24/2024	2,451,306
WILLIAMS COMPANIES INC	3.750	6/15/2027	449,939
WILLIAMS COMPANIES INC	3.500	11/15/2030	682,147
WILLOW NO.2 FOR ZURICH I	4.250	10/1/2045	303,450
WINTERSHALL DEA FINANCE	0.840	9/25/2025	3,865,186
WINTERSHALL DEA FINANCE	1.332	9/25/2028	972,987
WINTERSHALL DEA FINANCE	1.823	9/25/2031	2,456,399
WPP FINANCE 2010	3.625	9/7/2022	533,577
WR GRACE + CO CONN	4.875	6/15/2027	874,748
XCEL ENERGY INC	3.350	12/1/2026	897,356
XCEL ENERGY INC	4.000	6/15/2028	853,619
XCEL ENERGY INC	3.400	6/1/2030	685,085
XCEL ENERGY INC	3.500	12/1/2049	1,483,850
XLIT LTD	3.250	6/29/2047	1,773,950
ZF FINANCE GMBH	3.750	9/21/2028	778,710
ZURICH FINANCE IRELAND	3.000	4/19/2051	395,858