

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
ALTERNATIVE INVESTMENTS						
U.S. DOLLAR						
42,366.550	ARISTEIA INTERNATIONAL (ARP)	2,334.9700	58,388,465.61	98,924,623.25		40,536,157.64
99VVAF0M8	CLASS A VOTING OSEFHF005602: ARISTEIA INTL	2,334.9700	58,388,465.61	98,924,623.25	4.05	40,536,157.64
11,692.542	PHARO (ARP) CLASS A SERIES 01	4,806.7700	28,117,254.28	56,203,360.11		28,086,105.83
99VVAF8J7	MAY 2005 OSEFHF007202: PHARO MACRO	4,806.7700	28,117,254.28	56,203,360.11	2.30	28,086,105.83
TOTAL U.S. DOLLAR ALTERNATIVE INVESTMENTS			86,505,719.89	155,127,983.36		68,622,263.47
			86,505,719.89	155,127,983.36	6.35	68,622,263.47
TOTAL ASSETS ALTERNATIVE INVESTMENTS			86,505,719.89	155,127,983.36	6.35	68,622,263.47
CASH & CASH EQUIVALENTS						
ARGENTINA PESO						
	NON-BASE CURRENCY		5.03	5.03		0.00
	OSEF00096002: LOOMIS CORE PLUS		0.02	0.01	0.00	(0.01)
AUSTRALIAN DOLLAR						
	NON-BASE CURRENCY		238,574.00	238,574.00		0.00
	OSEF00064802: WESTERN CORE PLUS		153,212.23	159,331.65	0.01	6,119.42
	NON-BASE CURRENCY		16,300.00	16,300.00		0.00
	OSEF00096002: LOOMIS CORE PLUS		10,801.19	10,885.96	0.00	84.77
	NON-BASE CURRENCY - BROKER		1.90	1.90		0.00
	OSEF00064802: WESTERN CORE PLUS		1.21	1.27	0.00	0.06
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(458,771.00)	(458,771.00)		0.00
	OSEF00064802: WESTERN CORE PLUS		(299,790.33)	(306,525.05)	(0.01)	(6,734.72)



Asset Detail - By Asset type

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TOTAL AUSTRALIAN DOLLAR CASH & CASH EQUIVALENTS			(203,895.10)	(203,895.10)		0.00
			(135,775.70)	(136,306.17)	(0.01)	(530.47)
BRAZIL REAL						
	INTEREST RECEIVABLE		82,975.05	82,975.05		0.00
	OSEF00099502: NINETY ONE EMD		16,272.73	14,938.48	0.00	(1,334.25)
	INTEREST RECEIVABLE		354,889.15	354,889.15		0.00
	OSEF00096002: LOOMIS CORE PLUS		69,890.15	63,892.76	0.00	(5,997.39)
	VAR MARGIN ON SWAPS		18,277.31	18,277.31		0.00
	OSEF00094102: GSAM CORE PLUS		2,939.34	2,939.34	0.00	0.00
	NON-BASE CURRENCY		687,716.70	687,716.70		0.00
	OSEF00096002: LOOMIS CORE PLUS		140,946.51	123,813.64	0.01	(17,132.87)
	NON-BASE CURRENCY		50.08	50.08		0.00
	OSEF00099502: NINETY ONE EMD		9.50	9.02	0.00	(0.48)
	FFX CONTRACTS RECEIVABLE		32,170,141.29	32,170,141.29		0.00
	OSEF00099502: NINETY ONE EMD		6,172,832.36	5,751,641.95	0.24	(421,190.41)
	FFX CONTRACTS RECEIVABLE		7,970,527.15	7,970,527.15		0.00
	OSEF00064802: WESTERN CORE PLUS		1,527,239.19	1,433,054.91	0.06	(94,184.28)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(2,596,695.22)	(2,596,695.22)		0.00
	OSEF00064802: WESTERN CORE PLUS		(474,598.81)	(467,458.99)	(0.02)	7,139.82
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(7,240,000.00)	(7,240,000.00)		0.00
	OSEF00099502: NINETY ONE EMD		(1,329,050.02)	(1,294,426.63)	(0.05)	34,623.39



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TOTAL BRAZIL REAL CASH & CASH EQUIVALENTS			31,447,881.51	31,447,881.51		0.00
			6,126,480.95	5,628,404.48	0.23	(498,076.47)
CANADIAN DOLLAR						
	VAR MARGIN ON SWAPS		61.08	61.08		0.00
	OSEF00064802: WESTERN CORE PLUS		117.47	117.47	0.00	0.00
	VAR MARGIN ON SWAPS		1,095.74	1,095.74		0.00
	OSEF00094102: GSAM CORE PLUS		5,222.71	5,222.71	0.00	0.00
	NON-BASE CURRENCY		(465.12)	(465.12)		0.00
	OSEF00094102: GSAM CORE PLUS		(365.90)	(339.91)	(0.00)	25.99
	NON-BASE CURRENCY		124,247.89	124,247.89		0.00
	OSEF00064802: WESTERN CORE PLUS		90,921.21	90,801.25	0.00	(119.96)
	NON-BASE CURRENCY		89.35	89.35		0.00
	OSEF00096002: LOOMIS CORE PLUS		73.36	65.30	0.00	(8.06)
	FFX CONTRACTS RECEIVABLE		2,598,407.13	2,598,407.13		0.00
	OSEF00064802: WESTERN CORE PLUS		1,889,793.53	1,899,677.08	0.08	9,883.55
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(2,720,000.00)	(2,720,000.00)		0.00
	OSEF00064802: WESTERN CORE PLUS		(1,997,804.78)	(1,988,572.78)	(0.08)	9,232.00
TOTAL CANADIAN DOLLAR CASH & CASH EQUIVALENTS			3,436.07	3,436.07		0.00
			(12,042.40)	6,971.12	0.00	19,013.52
CHILEAN PESO						
	INTEREST RECEIVABLE		1,693,942.35	1,693,942.35		0.00
	OSEF00099502: NINETY ONE EMD		1,803.13	1,794.58	0.00	(8.55)



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	FFX CONTRACTS RECEIVABLE		1,673,195,322.00	1,673,195,322.00		0.00
	OSEF00099502: NINETY ONE EMD		1,816,255.09	1,771,513.95	0.07	(44,741.14)
	FOREIGN TAXES PAYABLE - INTEREST		(65,659.06)	(65,659.06)		0.00
	OSEF00099502: NINETY ONE EMD		(69.88)	(69.56)	(0.00)	0.32
	INTEREST PAYABLE-SHORT SELL		(26,087,066.51)	(26,087,066.51)		0.00
	OSEF00099502: NINETY ONE EMD		(28,064.45)	(27,636.79)	(0.00)	427.66
TOTAL CHILEAN PESO CASH & CASH EQUIVALENTS			1,648,736,538.78	1,648,736,538.78		0.00
			1,789,923.89	1,745,602.18	0.07	(44,321.71)
CHINESE YUAN RENMINBI						
	INTEREST RECEIVABLE		122,636.67	122,636.67		0.00
	OSEF00099502: NINETY ONE EMD		16,932.23	16,878.04	0.00	(54.19)
	NON-BASE CURRENCY		49.97	49.97		0.00
	OSEF00099502: NINETY ONE EMD		6.88	6.88	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(8,820,761.10)	(8,820,761.10)		0.00
	OSEF00064802: WESTERN CORE PLUS		(1,221,204.64)	(1,236,098.98)	(0.05)	(14,894.34)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(24,752,225.00)	(24,752,225.00)		0.00
	OSEF00099502: NINETY ONE EMD		(3,431,294.33)	(3,466,827.65)	(0.14)	(35,533.32)
	INTEREST PAYABLE-SHORT SELL		(19.96)	(19.96)		0.00
	OSEF00099502: NINETY ONE EMD		(2.75)	(2.75)	(0.00)	0.00
TOTAL CHINESE YUAN RENMINBI CASH & CASH EQUIVALENTS			(33,450,319.42)	(33,450,319.42)		0.00
			(4,635,562.61)	(4,686,044.46)	(0.19)	(50,481.85)
COLOMBIAN PESO						



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	INTEREST RECEIVABLE		242,606,093.36	242,606,093.36		0.00
	OSEF00099502: NINETY ONE EMD		60,871.08	58,541.82	0.00	(2,329.26)
	NON-BASE CURRENCY		(29,542,963.00)	(29,542,963.00)		0.00
	OSEF00099502: NINETY ONE EMD		(7,158.23)	(7,128.84)	(0.00)	29.39
	FFX CONTRACTS RECEIVABLE		6,046,480,000.00	6,046,480,000.00		0.00
	OSEF00099502: NINETY ONE EMD		1,436,518.80	1,441,450.60	0.06	4,931.80
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(12,162,244,299.15)	(12,162,244,299.15)		0.00
	OSEF00099502: NINETY ONE EMD		(2,942,667.90)	(2,899,418.22)	(0.12)	43,249.68
	FOREIGN TAXES PAYABLE - INTEREST		(11,579,919.65)	(11,579,919.65)		0.00
	OSEF00099502: NINETY ONE EMD		(2,905.05)	(2,794.28)	(0.00)	110.77
	INTEREST PAYABLE-SHORT SELL		(16,275,158.74)	(16,275,158.74)		0.00
	OSEF00099502: NINETY ONE EMD		(3,926.79)	(3,927.26)	(0.00)	(0.47)
	TOTAL COLOMBIAN PESO CASH & CASH EQUIVALENTS		(5,930,556,247.18)	(5,930,556,247.18)		0.00
			(1,459,268.09)	(1,413,276.18)	(0.06)	45,991.91
CZECH KORUNA						
	RECEIVABLE FOR INVESTMENTS SOLD		192,581.33	192,581.33		0.00
	OSEF00094102: GSAM CORE PLUS		8,242.00	8,240.95	0.00	(1.05)
	INTEREST RECEIVABLE		1,684,866.46	1,684,866.46		0.00
	OSEF00099502: NINETY ONE EMD		73,011.17	72,098.98	0.00	(912.19)
	VAR MARGIN ON SWAPS		22,086.18	22,086.18		0.00
	OSEF00099502: NINETY ONE EMD		314.60	314.60	0.00	0.00



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	VAR MARGIN ON SWAPS		(154,331.37)	(154,331.37)		0.00
	OSEF00094102: GSAM CORE PLUS		(8,025.93)	(8,025.93)	(0.00)	0.00
	NON-BASE CURRENCY		7,000.19	7,000.19		0.00
	OSEF00099502: NINETY ONE EMD		300.50	299.55	0.00	(0.95)
	PAYABLE FOR INVESTMENTS PURCHASED		(0.06)	(0.06)		0.00
	OSEF00094102: GSAM CORE PLUS		0.00	0.00	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(160,510,000.00)	(160,510,000.00)		0.00
	OSEF00099502: NINETY ONE EMD		(6,981,938.97)	(6,880,323.75)	(0.28)	101,615.22
TOTAL CZECH KORUNA CASH & CASH EQUIVALENTS			(158,757,797.27)	(158,757,797.27)		0.00
			(6,908,096.63)	(6,807,395.60)	(0.28)	100,701.03
EGYPTIAN POUND						
17,200,000.000	EGYPT TREASURY BILLS	84.4755	13,300,164.50	14,529,786.17		1,229,621.67
KE9UVZE07	0.000% 03/18/2025	1.7588	278,246.12	302,514.81	0.01	24,268.69
	OSEF00099502: NINETY ONE EMD					
17,700,000.000	EGYPT TREASURY BILLS	85.1930	13,771,308.00	15,079,167.20		1,307,859.20
KEBQ5J599	0.000% 03/04/2025	1.7737	284,237.52	313,953.10	0.01	29,715.58
	OSEF00099502: NINETY ONE EMD					
4,800,000.000	EGYPT TREASURY BILLS	89.3766	3,954,285.53	4,290,077.18		335,791.65
KEBQGGMP8	0.000% 12/17/2024	1.8609	83,937.29	89,320.78	0.00	5,383.49
	OSEF00099502: NINETY ONE EMD					
	INTEREST RECEIVABLE		4,026,944.30	4,026,944.30		0.00
	OSEF00099502: NINETY ONE EMD		84,705.19	83,842.27	0.00	(862.92)
	NON-BASE CURRENCY		33,631,893.40	33,631,893.40		0.00
	OSEF00099502: NINETY ONE EMD		702,044.30	700,226.82	0.03	(1,817.48)

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	FFX CONTRACTS RECEIVABLE		12,467,600.00	12,467,600.00		0.00
	OSEF00099502: NINETY ONE EMD		253,149.24	238,234.39	0.01	(14,914.85)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(12,394,727.98)	(12,394,727.98)		0.00
	OSEF00099502: NINETY ONE EMD		(236,427.07)	(236,841.93)	(0.01)	(414.86)
	FOREIGN TAXES PAYABLE - INTEREST		(604,041.54)	(604,041.54)		0.00
	OSEF00099502: NINETY ONE EMD		(12,705.67)	(12,576.34)	(0.00)	129.33
TOTAL EGYPTIAN POUND CASH & CASH EQUIVALENTS			68,153,426.21	71,026,698.73		2,873,272.52
			1,437,186.92	1,478,673.90	0.06	41,486.98
EURO CURRENCY UNIT						
	INTEREST RECEIVABLE		68,240.21	68,240.21		0.00
	OSEF00099502: NINETY ONE EMD		73,663.60	73,136.43	0.00	(527.17)
	INTEREST RECEIVABLE		24,877.61	24,877.61		0.00
	OSEF00096002: LOOMIS CORE PLUS		26,796.88	26,662.58	0.00	(134.30)
	INTEREST RECEIVABLE		7,230.01	7,230.01		0.00
	OSEF00094102: GSAM CORE PLUS		7,795.71	7,748.76	0.00	(46.95)
	VAR MARGIN ON SWAPS		64,771.75	64,771.75		0.00
	OSEF00094102: GSAM CORE PLUS		62,456.26	62,456.26	0.00	0.00
	VAR MARGIN ON SWAPS		31,615.93	31,615.93		0.00
	OSEF00064802: WESTERN CORE PLUS		40,781.47	40,781.47	0.00	0.00
	NON-BASE CURRENCY		264,181.54	264,181.54		0.00
	OSEF00064802: WESTERN CORE PLUS		283,640.66	283,136.57	0.01	(504.09)



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	NON-BASE CURRENCY		6,250.39	6,250.39		0.00
	OSEF00094102: GSAM CORE PLUS		6,686.74	6,698.86	0.00	12.12
	NON-BASE CURRENCY		2,058.65	2,058.65		0.00
	OSEF00099502: NINETY ONE EMD		2,206.24	2,206.36	0.00	0.12
	NON-BASE CURRENCY		28,239.81	28,239.81		0.00
	OSEF00096002: LOOMIS CORE PLUS		30,326.72	30,266.02	0.00	(60.70)
	NON-BASE CURRENCY - BROKER		0.82	0.82		0.00
	OSEF00064802: WESTERN CORE PLUS		0.89	0.88	0.00	(0.01)
	FFX CONTRACTS RECEIVABLE		1,635,000.00	1,635,000.00		0.00
	OSEF00099502: NINETY ONE EMD		1,763,162.41	1,758,878.72	0.07	(4,283.69)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(192,201.73)	(192,201.73)		0.00
	OSEF00064802: WESTERN CORE PLUS		(205,388.31)	(206,155.75)	(0.01)	(767.44)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(669,000.00)	(669,000.00)		0.00
	OSEF00096002: LOOMIS CORE PLUS		(728,895.57)	(719,687.99)	(0.03)	9,207.58
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(4,887,740.00)	(4,887,740.00)		0.00
	OSEF00099502: NINETY ONE EMD		(5,272,551.77)	(5,258,068.42)	(0.22)	14,483.35
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(622,832.44)	(622,832.44)		0.00
	OSEF00094102: GSAM CORE PLUS		(673,578.34)	(668,398.63)	(0.03)	5,179.71
	INTEREST PAYABLE-SHORT SELL		(1,400.01)	(1,400.01)		0.00
	OSEF00094102: GSAM CORE PLUS		(1,515.27)	(1,500.46)	(0.00)	14.81



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TOTAL EURO CURRENCY UNIT CASH & CASH EQUIVALENTS			(4,240,707.46)	(4,240,707.46)		0.00
			(4,584,411.68)	(4,561,838.34)	(0.19)	22,573.34
HONG KONG DOLLAR						
	VAR MARGIN ON SWAPS		293.47	293.47		0.00
	OSEF00094102: GSAM CORE PLUS		67.06	67.06	0.00	0.00
NON-BASE CURRENCY			34,194.50	34,194.50		0.00
	OSEF00094102: GSAM CORE PLUS		4,369.53	4,379.76	0.00	10.23
TOTAL HONG KONG DOLLAR CASH & CASH EQUIVALENTS			34,487.97	34,487.97		0.00
			4,436.59	4,446.82	0.00	10.23
HUNGARIAN FORINT						
	INTEREST RECEIVABLE		41,485,016.73	41,485,016.73		0.00
	OSEF00099502: NINETY ONE EMD		115,181.38	112,582.27	0.00	(2,599.11)
	VAR MARGIN ON SWAPS		22,676,425.80	22,676,425.80		0.00
	OSEF00099502: NINETY ONE EMD		60,572.73	60,572.73	0.00	0.00
NON-BASE CURRENCY			779,774.11	779,774.11		0.00
	OSEF00099502: NINETY ONE EMD		2,102.09	2,116.16	0.00	14.07
NON-BASE CURRENCY			24,400.00	24,400.00		0.00
	OSEF00096002: LOOMIS CORE PLUS		85.77	66.22	0.00	(19.55)
PAYABLE FOR FORWARD FOREIGN EXCHANGE			(424,053,200.00)	(424,053,200.00)		0.00
	OSEF00099502: NINETY ONE EMD		(1,150,223.65)	(1,147,693.62)	(0.05)	2,530.03
INTEREST PAYABLE-SHORT SELL			(11,956,459.55)	(11,956,459.55)		0.00
	OSEF00099502: NINETY ONE EMD		(32,883.24)	(32,447.51)	(0.00)	435.73

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TOTAL HUNGARIAN FORINT CASH & CASH EQUIVALENTS			(371,044,042.91)	(371,044,042.91)		0.00
			(1,005,164.92)	(1,004,803.75)	(0.04)	361.17
INDIAN RUPEE						
	NON-BASE CURRENCY		4,660,000.00	4,660,000.00		0.00
	OSEF00099502: NINETY ONE EMD		55,706.65	55,883.68	0.00	177.03
	FFX CONTRACTS RECEIVABLE		29,510,000.00	29,510,000.00		0.00
	OSEF00099502: NINETY ONE EMD		353,222.81	353,169.28	0.01	(53.53)
	FFX CONTRACTS RECEIVABLE		44,869,396.00	44,869,396.00		0.00
	OSEF00064802: WESTERN CORE PLUS		536,778.28	538,085.93	0.02	1,307.65
TOTAL INDIAN RUPEE CASH & CASH EQUIVALENTS			79,039,396.00	79,039,396.00		0.00
			945,707.74	947,138.89	0.04	1,431.15
INDONESIAN RUPIAH						
	INTEREST RECEIVABLE		237,249,675.55	237,249,675.55		0.00
	OSEF00096002: LOOMIS CORE PLUS		14,647.13	14,488.60	0.00	(158.53)
	INTEREST RECEIVABLE		265,145,964.79	265,145,964.79		0.00
	OSEF00099502: NINETY ONE EMD		16,544.48	16,192.20	0.00	(352.28)
	NON-BASE CURRENCY		50.00	50.00		0.00
	OSEF00099502: NINETY ONE EMD		0.00	0.00	0.00	0.00
	NON-BASE CURRENCY		473,061,963.00	473,061,963.00		0.00
	OSEF00096002: LOOMIS CORE PLUS		29,412.16	28,889.42	0.00	(522.74)
	FFX CONTRACTS RECEIVABLE		44,020,608,857.00	44,020,608,857.00		0.00
	OSEF00099502: NINETY ONE EMD		2,698,248.49	2,686,929.92	0.11	(11,318.57)



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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	FOREIGN TAXES PAYABLE - INTEREST		(23,724,967.78)	(23,724,967.78)		0.00
	OSEF00096002: LOOMIS CORE PLUS		(1,464.76)	(1,448.86)	(0.00)	15.90
	FOREIGN TAXES PAYABLE - INTEREST		(26,514,595.79)	(26,514,595.79)		0.00
	OSEF00099502: NINETY ONE EMD		(1,654.63)	(1,619.22)	(0.00)	35.41
TOTAL INDONESIAN RUPIAH CASH & CASH EQUIVALENTS			44,945,826,946.77	44,945,826,946.77		0.00
			2,755,732.87	2,743,432.06	0.11	(12,300.81)
ISRAELI SHEKEL						
	VAR MARGIN ON SWAPS		93.44	93.44		0.00
	OSEF00099502: NINETY ONE EMD		(80.02)	(80.02)	(0.00)	0.00
JAPANESE YEN						
	NON-BASE CURRENCY		39,485,024.00	39,485,024.00		0.00
	OSEF00064802: WESTERN CORE PLUS		256,872.87	245,462.05	0.01	(11,410.82)
	NON-BASE CURRENCY - BROKER		8,563,700.00	8,563,700.00		0.00
	OSEF00064802: WESTERN CORE PLUS		56,732.58	53,236.98	0.00	(3,495.60)
	FFX CONTRACTS RECEIVABLE		144,816,866.00	144,816,866.00		0.00
	OSEF00064802: WESTERN CORE PLUS		968,652.11	902,595.16	0.04	(66,056.95)
TOTAL JAPANESE YEN CASH & CASH EQUIVALENTS			192,865,590.00	192,865,590.00		0.00
			1,282,257.56	1,201,294.19	0.05	(80,963.37)
MALAYSIAN RINGGIT						
	INTEREST RECEIVABLE		154,831.45	154,831.45		0.00
	OSEF00099502: NINETY ONE EMD		32,748.99	32,820.67	0.00	71.68
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(376,202.00)	(376,202.00)		0.00
	OSEF00099502: NINETY ONE EMD		(80,119.69)	(79,992.49)	(0.00)	127.20



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL MALAYSIAN RINGGIT CASH & CASH EQUIVALENTS			(221,370.55)	(221,370.55)		0.00
			(47,370.70)	(47,171.82)	(0.00)	198.88
MEXICAN PESO						
	INTEREST RECEIVABLE		413,848.15	413,848.15		0.00
	OSEF00099502: NINETY ONE EMD		22,628.06	22,632.59	0.00	4.53
	INTEREST RECEIVABLE		79,359.58	79,359.58		0.00
	OSEF00096002: LOOMIS CORE PLUS		4,320.11	4,340.03	0.00	19.92
	INTEREST RECEIVABLE		725,233.05	725,233.05		0.00
	OSEF00064802: WESTERN CORE PLUS		39,535.51	39,661.65	0.00	126.14
	VAR MARGIN ON SWAPS		80,486.95	80,486.95		0.00
	OSEF00094102: GSAM CORE PLUS		10,250.57	10,250.57	0.00	0.00
	VAR MARGIN ON SWAPS		16,349,618.60	16,349,618.60		0.00
	OSEF00064802: WESTERN CORE PLUS		898,976.03	898,976.03	0.04	0.00
	VAR MARGIN ON SWAPS		1,689,313.37	1,689,313.37		0.00
	OSEF00099502: NINETY ONE EMD		97,236.79	97,236.79	0.00	0.00
	NON-BASE CURRENCY		(0.01)	(0.01)		0.00
	OSEF00094102: GSAM CORE PLUS		0.00	0.00	0.00	0.00
	NON-BASE CURRENCY		1,689,614.00	1,689,614.00		0.00
	OSEF00096002: LOOMIS CORE PLUS		93,848.74	92,401.85	0.00	(1,446.89)
	NON-BASE CURRENCY		9,168,997.24	9,168,997.24		0.00
	OSEF00064802: WESTERN CORE PLUS		514,016.91	501,435.41	0.02	(12,581.50)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		13,102.76	13,102.76		0.00
	OSEF00099502: NINETY ONE EMD		716.16	716.57	0.00	0.41
	FFX CONTRACTS RECEIVABLE		49,590,000.00	49,590,000.00		0.00
	OSEF00064802: WESTERN CORE PLUS		2,871,479.62	2,705,004.97	0.11	(166,474.65)
	FFX CONTRACTS RECEIVABLE		27,180,000.00	27,180,000.00		0.00
	OSEF00099502: NINETY ONE EMD		1,561,877.03	1,468,574.51	0.06	(93,302.52)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(59,256,374.78)	(59,256,374.78)		0.00
	OSEF00064802: WESTERN CORE PLUS		(3,555,710.46)	(3,232,280.47)	(0.13)	323,429.99
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(8,187,210.00)	(8,187,210.00)		0.00
	OSEF00099502: NINETY ONE EMD		(441,753.39)	(442,366.74)	(0.02)	(613.35)
	INTEREST PAYABLE-SHORT SELL		(145,288.69)	(145,288.69)		0.00
	OSEF00064802: WESTERN CORE PLUS		(7,945.28)	(7,945.57)	(0.00)	(0.29)
	INTEREST PAYABLE-SHORT SELL		(290,578.47)	(290,578.47)		0.00
	OSEF00099502: NINETY ONE EMD		(15,907.41)	(15,891.20)	(0.00)	16.21
	TOTAL MEXICAN PESO CASH & CASH EQUIVALENTS		39,100,121.75	39,100,121.75		0.00
			2,093,568.99	2,142,746.99	0.09	49,178.00
	NEW TAIWAN DOLLAR					
	FFX CONTRACTS RECEIVABLE		68,250,000.00	68,250,000.00		0.00
	OSEF00099502: NINETY ONE EMD		2,128,320.41	2,108,739.91	0.09	(19,580.50)
	NEW ZEALAND DOLLAR					
	INTEREST RECEIVABLE		13,911.07	13,911.07		0.00
	OSEF00096002: LOOMIS CORE PLUS		8,430.46	8,476.71	0.00	46.25



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		32,637.51	32,637.51		0.00
	OSEF00096002: LOOMIS CORE PLUS		19,399.74	19,887.67	0.00	487.93
TOTAL NEW ZEALAND DOLLAR CASH & CASH EQUIVALENTS			46,548.58	46,548.58		0.00
			27,830.20	28,364.38	0.00	534.18
NIGERIAN NAIRA						
249,304,000.000	NIGERIA OMO BILL	79.8851	198,040,224.26	199,156,749.70		1,116,525.44
KN9UV01T5	0.000% 05/20/2025	0.0527	134,828.09	131,456.60	0.01	(3,371.49)
	OSEF00099502: NINETY ONE EMD					
346,945,000.000	NIGERIA TREASURY BILL	84.5513	280,912,026.80	293,346,480.03		12,434,453.23
KNBNK9BW3	0.000% 03/27/2025	0.0558	209,000.35	193,628.04	0.01	(15,372.31)
	OSEF00099502: NINETY ONE EMD					
	INTEREST RECEIVABLE		19,163,577.74	19,163,577.74		0.00
	OSEF00099502: NINETY ONE EMD		13,477.03	12,649.22	0.00	(827.81)
	FFX CONTRACTS RECEIVABLE		1,050,914,941.50	1,050,914,941.50		0.00
	OSEF00099502: NINETY ONE EMD		665,053.74	659,080.07	0.03	(5,973.67)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(545,037,266.50)	(545,037,266.50)		0.00
	OSEF00099502: NINETY ONE EMD		(336,448.46)	(345,358.69)	(0.01)	(8,910.23)
TOTAL NIGERIAN NAIRA CASH & CASH EQUIVALENTS			1,003,993,503.80	1,017,544,482.47		13,550,978.67
			685,910.75	651,455.24	0.03	(34,455.51)
NORWEGIAN KRONE						
	INTEREST RECEIVABLE		58,725.68	58,725.68		0.00
	OSEF00096002: LOOMIS CORE PLUS		5,466.08	5,515.44	0.00	49.36
	NON-BASE CURRENCY		194,962.50	194,962.50		0.00
	OSEF00096002: LOOMIS CORE PLUS		18,606.13	18,310.64	0.00	(295.49)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	FFX CONTRACTS RECEIVABLE		11,590,885.43	11,590,885.43		0.00
	OSEF00064802: WESTERN CORE PLUS		1,061,312.65	1,089,076.53	0.04	27,763.88
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(11,590,000.00)	(11,590,000.00)		0.00
	OSEF00064802: WESTERN CORE PLUS		(1,079,439.18)	(1,088,993.35)	(0.04)	(9,554.17)
TOTAL NORWEGIAN KRONE CASH & CASH EQUIVALENTS			254,573.61	254,573.61		0.00
			5,945.68	23,909.26	0.00	17,963.58
PERUVIAN SOL						
	INTEREST RECEIVABLE		106,006.45	106,006.45		0.00
	OSEF00099502: NINETY ONE EMD		28,354.99	27,672.50	0.00	(682.49)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(19,869,294.05)	(19,869,294.05)		0.00
	OSEF00099502: NINETY ONE EMD		(5,257,737.93)	(5,186,500.71)	(0.21)	71,237.22
TOTAL PERUVIAN SOL CASH & CASH EQUIVALENTS			(19,763,287.60)	(19,763,287.60)		0.00
			(5,229,382.94)	(5,158,828.21)	(0.21)	70,554.73
PHILIPPINES PESO						
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(100,470,000.00)	(100,470,000.00)		0.00
	OSEF00099502: NINETY ONE EMD		(1,712,739.77)	(1,717,983.15)	(0.07)	(5,243.38)
POLISH ZLOTY						
	INTEREST RECEIVABLE		308,337.60	308,337.60		0.00
	OSEF00099502: NINETY ONE EMD		76,276.16	76,699.94	0.00	423.78
	VAR MARGIN ON SWAPS		(189,513.06)	(189,513.06)		0.00
	OSEF00094102: GSAM CORE PLUS		(42,673.48)	(42,673.48)	(0.00)	0.00
	VAR MARGIN ON SWAPS		43,220.86	43,220.86		0.00
	OSEF00099502: NINETY ONE EMD		10,281.25	10,281.25	0.00	0.00



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		50.00	50.00		0.00
	OSEF00096002: LOOMIS CORE PLUS		13.02	12.44	0.00	(0.58)
	NON-BASE CURRENCY		9,576.97	9,576.97		0.00
	OSEF00099502: NINETY ONE EMD		2,374.74	2,382.30	0.00	7.56
	FFX CONTRACTS RECEIVABLE		21,475,000.00	21,475,000.00		0.00
	OSEF00099502: NINETY ONE EMD		5,306,480.32	5,337,002.39	0.22	30,522.07
	INTEREST PAYABLE-SHORT SELL		(216,440.96)	(216,440.96)		0.00
	OSEF00099502: NINETY ONE EMD		(54,014.42)	(53,840.37)	(0.00)	174.05
	TOTAL POLISH ZLOTY CASH & CASH EQUIVALENTS		21,430,231.41	21,430,231.41		0.00
			5,298,737.59	5,329,864.47	0.22	31,126.88
POUND STERLING						
	INTEREST RECEIVABLE		1,231.87	1,231.87		0.00
	OSEF00096002: LOOMIS CORE PLUS		1,556.39	1,557.21	0.00	0.82
	VAR MARGIN ON SWAPS		60.40	60.40		0.00
	OSEF00099502: NINETY ONE EMD		75.41	75.41	0.00	0.00
	VAR MARGIN ON SWAPS		233.26	233.26		0.00
	OSEF00064802: WESTERN CORE PLUS		9,264.57	9,264.57	0.00	0.00
	NON-BASE CURRENCY		15.48	15.48		0.00
	OSEF00094102: GSAM CORE PLUS		19.57	19.57	0.00	0.00
	NON-BASE CURRENCY		244,716.12	244,716.12		0.00
	OSEF00064802: WESTERN CORE PLUS		304,279.30	309,345.65	0.01	5,066.35



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		141.52	141.52		0.00
	OSEF00099502: NINETY ONE EMD		173.44	178.90	0.00	5.46
	NON-BASE CURRENCY - BROKER		114,208.79	114,208.79		0.00
	OSEF00064802: WESTERN CORE PLUS		144,936.83	144,371.33	0.01	(565.50)
	FFX CONTRACTS RECEIVABLE		206,570.38	206,570.38		0.00
	OSEF00094102: GSAM CORE PLUS		263,286.96	261,125.62	0.01	(2,161.34)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(399,408.00)	(399,408.00)		0.00
	OSEF00064802: WESTERN CORE PLUS		(501,064.53)	(504,942.44)	(0.02)	(3,877.91)
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(206,659.45)	(206,659.45)		0.00
	OSEF00094102: GSAM CORE PLUS		(261,080.53)	(261,238.21)	(0.01)	(157.68)
TOTAL POUND STERLING CASH & CASH EQUIVALENTS			(38,889.63)	(38,889.63)		0.00
			(38,552.59)	(40,242.39)	(0.00)	(1,689.80)
ROMANIAN LEU						
	NON-BASE CURRENCY		3,200.30	3,200.30		0.00
	OSEF00099502: NINETY ONE EMD		689.47	689.13	0.00	(0.34)
	FFX CONTRACTS RECEIVABLE		6,402,847.00	6,402,847.00		0.00
	OSEF00099502: NINETY ONE EMD		1,381,546.64	1,377,514.56	0.06	(4,032.08)
TOTAL ROMANIAN LEU CASH & CASH EQUIVALENTS			6,406,047.30	6,406,047.30		0.00
			1,382,236.11	1,378,203.69	0.06	(4,032.42)
SINGAPORE DOLLAR						
	VAR MARGIN ON SWAPS		166.52	166.52		0.00
	OSEF00094102: GSAM CORE PLUS		(71.56)	(71.56)	(0.00)	0.00



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	NON-BASE CURRENCY		14,010.01	14,010.01		0.00
	OSEF00094102: GSAM CORE PLUS		10,576.28	10,337.58	0.00	(238.70)
	FFX CONTRACTS RECEIVABLE		4,790,000.00	4,790,000.00		0.00
	OSEF00099502: NINETY ONE EMD		3,556,784.86	3,547,388.57	0.15	(9,396.29)
TOTAL SINGAPORE DOLLAR CASH & CASH EQUIVALENTS			4,804,176.53	4,804,176.53		0.00
			3,567,289.58	3,557,654.59	0.15	(9,634.99)
SOUTH AFRICAN RAND						
	INTEREST RECEIVABLE		4,256,997.23	4,256,997.23		0.00
	OSEF00099502: NINETY ONE EMD		228,031.69	233,132.38	0.01	5,100.69
	INTEREST RECEIVABLE		485,426.03	485,426.03		0.00
	OSEF00096002: LOOMIS CORE PLUS		26,024.35	26,584.12	0.00	559.77
	VAR MARGIN ON SWAPS		(89,090.64)	(89,090.64)		0.00
	OSEF00099502: NINETY ONE EMD		(6,315.16)	(6,315.16)	(0.00)	0.00
	VAR MARGIN ON SWAPS		76,842.32	76,842.32		0.00
	OSEF00094102: GSAM CORE PLUS		5,599.43	5,599.43	0.00	0.00
	NON-BASE CURRENCY		983,367.22	983,367.22		0.00
	OSEF00096002: LOOMIS CORE PLUS		52,794.70	53,853.63	0.00	1,058.93
	NON-BASE CURRENCY		97,886.78	97,886.78		0.00
	OSEF00094102: GSAM CORE PLUS		5,221.68	5,360.72	0.00	139.04
	NON-BASE CURRENCY		7,751.74	7,751.74		0.00
	OSEF00099502: NINETY ONE EMD		424.53	424.52	0.00	(0.01)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	FFX CONTRACTS RECEIVABLE		31,920,000.00	31,920,000.00		0.00
	OSEF00099502: NINETY ONE EMD		1,718,752.15	1,737,846.03	0.07	19,093.88
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(89,710,339.19)	(89,710,339.19)		0.00
	OSEF00099502: NINETY ONE EMD		(4,781,196.80)	(4,884,171.59)	(0.20)	(102,974.79)
	INTEREST PAYABLE-SHORT SELL		(353,251.88)	(353,251.88)		0.00
	OSEF00099502: NINETY ONE EMD		(19,187.80)	(19,345.66)	(0.00)	(157.86)
TOTAL SOUTH AFRICAN RAND CASH & CASH EQUIVALENTS			(52,324,410.39)	(52,324,410.39)		0.00
			(2,769,851.23)	(2,847,031.58)	(0.12)	(77,180.35)
SOUTH KOREAN WON						
	NON-BASE CURRENCY		6,141,750.00	6,141,750.00		0.00
	OSEF00099502: NINETY ONE EMD		4,435.76	4,461.86	0.00	26.10
THAILAND BAHT						
	INTEREST RECEIVABLE		85,261.94	85,261.94		0.00
	OSEF00099502: NINETY ONE EMD		2,321.43	2,323.37	0.00	1.94
	NON-BASE CURRENCY		2.20	2.20		0.00
	OSEF00099502: NINETY ONE EMD		0.06	0.06	0.00	0.00
	FFX CONTRACTS RECEIVABLE		45,860,000.00	45,860,000.00		0.00
	OSEF00099502: NINETY ONE EMD		1,256,714.43	1,257,569.58	0.05	855.15
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(128,589,452.00)	(128,589,452.00)		0.00
	OSEF00099502: NINETY ONE EMD		(3,537,507.81)	(3,526,170.56)	(0.14)	11,337.25
TOTAL THAILAND BAHT CASH & CASH EQUIVALENTS			(82,644,187.86)	(82,644,187.86)		0.00
			(2,278,471.89)	(2,266,277.55)	(0.09)	12,194.34
TURKISH LIRA						



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	INTEREST RECEIVABLE		849,386.53	849,386.53		0.00
	OSEF00099502: NINETY ONE EMD		26,370.58	25,908.97	0.00	(461.61)
	NON-BASE CURRENCY		6,831.64	6,831.64		0.00
	OSEF00099502: NINETY ONE EMD		207.99	208.39	0.00	0.40
	FFX CONTRACTS RECEIVABLE		146,152,000.00	146,152,000.00		0.00
	OSEF00099502: NINETY ONE EMD		3,351,938.75	3,564,917.82	0.15	212,979.07
TOTAL TURKISH LIRA CASH & CASH EQUIVALENTS			147,008,218.17	147,008,218.17		0.00
			3,378,517.32	3,591,035.18	0.15	212,517.86
U.S. DOLLAR						
2,921,487.920	BLCKRCK LIQ FDFND-INST	1.0000	2,921,487.92	2,921,487.92		0.00
09248U700	OSEF00096002: LOOMIS CORE PLUS	1.0000	2,921,487.92	2,921,487.92	0.12	0.00
10,781,735.300	BLCKRCK LIQ FDFND-INST	1.0000	10,781,735.30	10,781,735.30		0.00
09248U700	OSEF00099002: LOOMIS CORE	1.0000	10,781,735.30	10,781,735.30	0.44	0.00
4,857,038.470	BLCKRCK LIQ FDFND-INST	1.0000	4,857,038.47	4,857,038.47		0.00
09248U700	OSEF00064802: WESTERN CORE PLUS	1.0000	4,857,038.47	4,857,038.47	0.20	0.00
350.390	BLCKRCK LIQ FDFND-INST	1.0000	350.39	350.39		0.00
09248U700	OSEFFIETF002: SERS FI ETF	1.0000	350.39	350.39	0.00	0.00
700,098.930	BLCKRCK LIQ FDFND-INST	1.0000	700,098.93	700,098.93		0.00
09248U700	OSEF00094102: GSAM CORE PLUS	1.0000	700,098.93	700,098.93	0.03	0.00
5,865,801.040	FIDELITY INV MMKT GOVT-INST	1.0000	5,865,801.04	5,865,801.04		0.00
31607A703	OSEF00097702: JP MORGAN CORE	1.0000	5,865,801.04	5,865,801.04	0.24	0.00



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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,839,918.470	FIDELITY INV MMKT GOVT-INST	1.0000	11,839,918.47	11,839,918.47		0.00
31607A703	OSEF00064502: DODGE & COX CORE	1.0000	11,839,918.47	11,839,918.47	0.49	0.00
308,603.360	FIDELITY INV MMKT GOVT-INST	1.0000	308,603.36	308,603.36		0.00
31607A703	OSEF00098502: C.S. MCKEE	1.0000	308,603.36	308,603.36	0.01	0.00
932,021.000	FIDELITY INV MMKT GOVT-INST	1.0000	932,021.00	932,021.00		0.00
31607A703	OSEF00061202: JOHNSON CORE	1.0000	932,021.00	932,021.00	0.04	0.00
707,000.000	U S TREASURY BILL	99.7810	705,027.96	705,451.97		424.01
912797KP1	0.000% 07/16/2024 DD 03/19/24	99.7810	705,027.96	705,451.97	0.03	424.01
	OSEF00099502: NINETY ONE EMD					
	CASH		170,400.00	170,400.00		0.00
	OSEF00098502: C.S. MCKEE		170,400.00	170,400.00	0.01	0.00
	CASH		23,732.97	23,732.97		0.00
	OSEF00064502: DODGE & COX CORE		23,732.97	23,732.97	0.00	0.00
	CASH		630,011.48	630,011.48		0.00
	OSEF00099502: NINETY ONE EMD		630,011.48	630,011.48	0.03	0.00
	CASH		110,569.68	110,569.68		0.00
	OSEF00097702: JP MORGAN CORE		110,569.68	110,569.68	0.00	0.00
	CASH		103,939.67	103,939.67		0.00
	OSEF00099002: LOOMIS CORE		103,939.67	103,939.67	0.00	0.00
	CASH		10,616.02	10,616.02		0.00
	OSEF00064802: WESTERN CORE PLUS		10,616.02	10,616.02	0.00	0.00



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	CASH		3,427.58	3,427.58		0.00
	OSEF00094102: GSAM CORE PLUS		3,427.58	3,427.58	0.00	0.00
	CASH		46,460.55	46,460.55		0.00
	OSEF00096002: LOOMIS CORE PLUS		46,460.55	46,460.55	0.00	0.00
	CASH - BROKER		2.28	2.28		0.00
	OSEFCE001902: AC REBAL FI		2.28	2.28	0.00	0.00
	CASH - BROKER		251,900.57	251,900.57		0.00
	OSEF00064802: WESTERN CORE PLUS		251,900.57	251,900.57	0.01	0.00
	CASH - BROKER		(749,405.15)	(749,405.15)		0.00
	OSEF00096002: LOOMIS CORE PLUS		(749,405.15)	(749,405.15)	(0.03)	0.00
	CASH - BROKER		683,929.47	683,929.47		0.00
	OSEF00094102: GSAM CORE PLUS		683,929.47	683,929.47	0.03	0.00
	CASH - BROKER		288,618.02	288,618.02		0.00
	OSEF00064502: DODGE & COX CORE		288,618.02	288,618.02	0.01	0.00
	CASH - NON CUSTODIED		(140,245.18)	(140,245.18)		0.00
	OSEF00094102: GSAM CORE PLUS		(140,245.18)	(140,245.18)	(0.01)	0.00
	CASH - NON CUSTODIED		110,000.00	110,000.00		0.00
	OSEF00099502: NINETY ONE EMD		110,000.00	110,000.00	0.00	0.00
	CASH - NON CUSTODIED		230,000.00	230,000.00		0.00
	OSEF00064802: WESTERN CORE PLUS		230,000.00	230,000.00	0.01	0.00



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	RECEIVABLE FOR INVESTMENTS SOLD		12,296,251.01	12,296,251.01		0.00
	OSEF00099002: LOOMIS CORE		12,296,251.01	12,296,251.01	0.50	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		55,886.54	55,886.54		0.00
	OSEF00064802: WESTERN CORE PLUS		55,886.54	55,886.54	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		1,763,752.84	1,763,752.84		0.00
	OSEF00099502: NINETY ONE EMD		1,763,752.84	1,763,752.84	0.07	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		76,390.61	76,390.61		0.00
	OSEF00096002: LOOMIS CORE PLUS		76,390.61	76,390.61	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		14,110.72	14,110.72		0.00
	OSEF00064502: DODGE & COX CORE		14,110.72	14,110.72	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		1,268.82	1,268.82		0.00
	OSEF00097702: JP MORGAN CORE		1,268.82	1,268.82	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		22.14	22.14		0.00
	OSEF00061202: JOHNSON CORE		22.14	22.14	0.00	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		4,198,757.81	4,198,757.81		0.00
	OSEF00094102: GSAM CORE PLUS		4,198,757.81	4,198,757.81	0.17	0.00
	DIVIDENDS RECEIVABLE		487.47	487.47		0.00
	OSEF00096002: LOOMIS CORE PLUS		487.47	487.47	0.00	0.00
	INTEREST RECEIVABLE		2,643,828.77	2,643,828.77		0.00
	OSEF00097702: JP MORGAN CORE		2,643,828.77	2,643,828.77	0.11	0.00



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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	INTEREST RECEIVABLE		618,213.04	618,213.04		0.00
	OSEF00099502: NINETY ONE EMD		618,213.04	618,213.04	0.03	0.00
	INTEREST RECEIVABLE		3,056,258.89	3,056,258.89		0.00
	OSEF00064502: DODGE & COX CORE		3,056,258.89	3,056,258.89	0.13	0.00
	INTEREST RECEIVABLE		1,587,333.50	1,587,333.50		0.00
	OSEF00098502: C.S. MCKEE		1,587,333.50	1,587,333.50	0.07	0.00
	INTEREST RECEIVABLE		2,442,416.10	2,442,416.10		0.00
	OSEF00096002: LOOMIS CORE PLUS		2,442,416.10	2,442,416.10	0.10	0.00
	INTEREST RECEIVABLE		1,410,926.46	1,410,926.46		0.00
	OSEF00094102: GSAM CORE PLUS		1,410,926.46	1,410,926.46	0.06	0.00
	INTEREST RECEIVABLE		1,571,146.09	1,571,146.09		0.00
	OSEF00064802: WESTERN CORE PLUS		1,571,146.09	1,571,146.09	0.06	0.00
	INTEREST RECEIVABLE		127.08	127.08		0.00
	OSEFFIETF002: SERS FI ETF		127.08	127.08	0.00	0.00
	INTEREST RECEIVABLE		2,723,485.27	2,723,485.27		0.00
	OSEF00099002: LOOMIS CORE		2,723,485.27	2,723,485.27	0.11	0.00
	INTEREST RECEIVABLE		1,536,520.95	1,536,520.95		0.00
	OSEF00061202: JOHNSON CORE		1,536,520.95	1,536,520.95	0.06	0.00
	SECURITIES LENDING INCOME REC		29,516.52	29,516.52		0.00
	OSEFFTCFIX02: FIXED MISC INCOME		29,516.52	29,516.52	0.00	0.00



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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	VAR MARGIN ON SWAPS		1,178,942.13	1,178,942.13		0.00
	OSEF00094102: GSAM CORE PLUS		1,178,942.13	1,178,942.13	0.05	0.00
	VAR MARGIN ON SWAPS		341,788.82	341,788.82		0.00
	OSEF00064802: WESTERN CORE PLUS		341,788.82	341,788.82	0.01	0.00
	VAR MARGIN ON SWAPS		133,007.71	133,007.71		0.00
	OSEF00099502: NINETY ONE EMD		133,007.71	133,007.71	0.01	0.00
	EXPENSE REIMBURSEMENT FROM ADVISOR		(23,929.69)	(23,929.69)		0.00
	OSEFFTCFIX02: FIXED MISC INCOME		(23,929.69)	(23,929.69)	(0.00)	0.00
	FEE REIMBURSEMENT RECEIVABLE		(172.59)	(172.59)		0.00
	OSEFFTCFIX02: FIXED MISC INCOME		(172.59)	(172.59)	(0.00)	0.00
	FFX CONTRACTS RECEIVABLE		37,491,657.56	37,491,657.56		0.00
	OSEF00099502: NINETY ONE EMD		37,491,657.56	37,491,657.56	1.54	0.00
	FFX CONTRACTS RECEIVABLE		934,658.87	934,658.87		0.00
	OSEF00094102: GSAM CORE PLUS		934,658.87	934,658.87	0.04	0.00
	FFX CONTRACTS RECEIVABLE		728,895.57	728,895.57		0.00
	OSEF00096002: LOOMIS CORE PLUS		728,895.57	728,895.57	0.03	0.00
	FFX CONTRACTS RECEIVABLE		9,335,001.04	9,335,001.04		0.00
	OSEF00064802: WESTERN CORE PLUS		9,335,001.04	9,335,001.04	0.38	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		(31,694,188.54)	(31,694,188.54)		0.00
	OSEF00099002: LOOMIS CORE		(31,694,188.54)	(31,694,188.54)	(1.30)	0.00



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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR INVESTMENTS PURCHASED		(1,859,310.14)	(1,859,310.14)		0.00
	OSEF00096002: LOOMIS CORE PLUS		(1,859,310.14)	(1,859,310.14)	(0.08)	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		(8,860,525.17)	(8,860,525.17)		0.00
	OSEF00064502: DODGE & COX CORE		(8,860,525.17)	(8,860,525.17)	(0.36)	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		(481,658.01)	(481,658.01)		0.00
	OSEF00064802: WESTERN CORE PLUS		(481,658.01)	(481,658.01)	(0.02)	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		(2,523,143.14)	(2,523,143.14)		0.00
	OSEF00099502: NINETY ONE EMD		(2,523,143.14)	(2,523,143.14)	(0.10)	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		(1,193,735.80)	(1,193,735.80)		0.00
	OSEF00097702: JP MORGAN CORE		(1,193,735.80)	(1,193,735.80)	(0.05)	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		(7,917,519.72)	(7,917,519.72)		0.00
	OSEF00094102: GSAM CORE PLUS		(7,917,519.72)	(7,917,519.72)	(0.32)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(123,685.19)	(123,685.19)		0.00
	OSEF00064502: DODGE & COX CORE		(123,685.19)	(123,685.19)	(0.01)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(96,634.74)	(96,634.74)		0.00
	OSEF00099502: NINETY ONE EMD		(96,634.74)	(96,634.74)	(0.00)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(121,479.93)	(121,479.93)		0.00
	OSEF00064802: WESTERN CORE PLUS		(121,479.93)	(121,479.93)	(0.00)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(79,671.82)	(79,671.82)		0.00
	OSEF00098502: C.S. MCKEE		(79,671.82)	(79,671.82)	(0.00)	0.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	PAYABLE FOR INVESTMENT ADVISORY FEES		(257,228.35)	(257,228.35)		0.00
	OSEF00097702: JP MORGAN CORE		(257,228.35)	(257,228.35)	(0.01)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(169,697.33)	(169,697.33)		0.00
	OSEF00099002: LOOMIS CORE		(169,697.33)	(169,697.33)	(0.01)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(48,954.31)	(48,954.31)		0.00
	OSEFCM080302: JP MORGAN CORP HY		(48,954.31)	(48,954.31)	(0.00)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(172,861.80)	(172,861.80)		0.00
	OSEF00096002: LOOMIS CORE PLUS		(172,861.80)	(172,861.80)	(0.01)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(74,695.19)	(74,695.19)		0.00
	OSEF00061202: JOHNSON CORE		(74,695.19)	(74,695.19)	(0.00)	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		(178,849.38)	(178,849.38)		0.00
	OSEF00094102: GSAM CORE PLUS		(178,849.38)	(178,849.38)	(0.01)	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(8,855,255.38)	(8,855,255.38)		0.00
	OSEF00064802: WESTERN CORE PLUS		(8,855,255.38)	(8,855,255.38)	(0.36)	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(35,420,857.53)	(35,420,857.53)		0.00
	OSEF00099502: NINETY ONE EMD		(35,420,857.53)	(35,420,857.53)	(1.45)	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE		(263,286.96)	(263,286.96)		0.00
	OSEF00094102: GSAM CORE PLUS		(263,286.96)	(263,286.96)	(0.01)	0.00
	INTEREST PAYABLE-SHORT SELL		(9,283.54)	(9,283.54)		0.00
	OSEF00064802: WESTERN CORE PLUS		(9,283.54)	(9,283.54)	(0.00)	0.00



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	INTEREST PAYABLE-SHORT SELL		(534.72)	(534.72)		0.00
	OSEF00099502: NINETY ONE EMD		(534.72)	(534.72)	(0.00)	0.00
	INTEREST PAYABLE-SHORT SELL		(57,616.88)	(57,616.88)		0.00
	OSEF00094102: GSAM CORE PLUS		(57,616.88)	(57,616.88)	(0.00)	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS			26,371,917.28	26,372,341.29		424.01
			26,371,917.28	26,372,341.29	1.08	424.01
TOTAL ASSETS CASH & CASH EQUIVALENTS			28,469,665.04	28,257,461.29	1.16	(212,203.75)
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
U.S. DOLLAR						
1,617.000	APOLLO GLOBAL MANAGEMENT INC	65.6100	101,665.70	106,091.37		4,425.67
03769M304	PFD 6.750%	65.6100	101,665.70	106,091.37	0.00	4,425.67
	OSEF00096002: LOOMIS CORE PLUS					
174.000	BANK OF AMERICA CORP	1,196.1600	243,330.16	208,131.84		(35,198.32)
060505682	PFD 7.250% NON-CUMULATIVE	1,196.1600	243,330.16	208,131.84	0.01	(35,198.32)
	OSEF00096002: LOOMIS CORE PLUS					
1,455,000.000	BIOMARIN PHARMACEUTICAL INC	95.4718	1,443,196.00	1,389,114.63		(54,081.37)
09061GAK7	1.250% 05/15/2027 DD 05/14/20	95.4718	1,443,196.00	1,389,114.63	0.06	(54,081.37)
	OSEF00096002: LOOMIS CORE PLUS					
55,000.000	BOOKING HOLDINGS INC	210.3112	103,302.52	115,671.15		12,368.63
09857LAN8	0.750% 05/01/2025 DD 04/14/20	210.3112	103,302.52	115,671.15	0.00	12,368.63
	OSEF00096002: LOOMIS CORE PLUS					
385,000.000	CARNIVAL CORP	163.1000	572,117.09	627,935.00		55,817.91
143658BV3	5.750% 12/01/2027 DD 11/18/22	163.1000	572,117.09	627,935.00	0.03	55,817.91
	OSEF00096002: LOOMIS CORE PLUS					
60,000.000	DATADOG INC	144.7500	84,782.52	86,850.00		2,067.48
23804LAB9	0.125% 06/15/2025 DD 06/02/20	144.7500	84,782.52	86,850.00	0.00	2,067.48
	OSEF00096002: LOOMIS CORE PLUS					



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1,275,000.000	DISH NETWORK CORP	62.0160	997,888.67	790,704.15		(207,184.52)
25470MAB5	3.375% 08/15/2026 DD 08/08/16 OSEF00096002: LOOMIS CORE PLUS	62.0160	997,888.67	790,704.15	0.03	(207,184.52)
595,000.000	DISH NETWORK CORP	73.5103	445,060.18	437,386.12		(7,674.06)
25470MAF6	0.000% 12/15/2025 DD 12/21/20 OSEF00096002: LOOMIS CORE PLUS	73.5103	445,060.18	437,386.12	0.02	(7,674.06)
803.000	EL PASO ENERGY CAPITAL TRUST I	47.3400	34,566.53	38,014.02		3,447.49
283678209	PFD 4.750% CUMULATIVE OSEF00096002: LOOMIS CORE PLUS	47.3400	34,566.53	38,014.02	0.00	3,447.49
150,000.000	ETSY INC	83.5224	121,279.28	125,283.66		4,004.38
29786AALO	0.125% 09/01/2027 DD 08/24/20 OSEF00096002: LOOMIS CORE PLUS	83.5224	121,279.28	125,283.66	0.01	4,004.38
355,000.000	ETSY INC	78.6444	267,248.99	279,187.47		11,938.48
29786AAN6	0.250% 06/15/2028 DD 06/11/21 OSEF00096002: LOOMIS CORE PLUS	78.6444	267,248.99	279,187.47	0.01	11,938.48
100,000.000	EVERGY INC 144A	100.8000	100,881.22	100,800.00		(81.22)
30034WAC0	4.500% 12/15/2027 DD 12/07/23 OSEF00096002: LOOMIS CORE PLUS	100.8000	100,881.22	100,800.00	0.00	(81.22)
200,000.000	JAZZ INVESTMENTS I LTD	96.0500	192,980.00	192,100.00		(880.00)
472145AF8	2.000% 06/15/2026 DD 06/11/20 OSEF00096002: LOOMIS CORE PLUS	96.0500	192,980.00	192,100.00	0.01	(880.00)
100,000.000	LIBERTY MEDIA CORP-LIBERTY FOR	106.1287	103,232.32	106,128.71		2,896.39
531229AQ5	2.250% 08/15/2027 DD 08/12/22 OSEF00096002: LOOMIS CORE PLUS	106.1287	103,232.32	106,128.71	0.00	2,896.39
70,000.000	NRG ENERGY INC	191.7500	111,859.32	134,225.00		22,365.68
629377CG5	2.750% 06/01/2048 DD 05/24/18 OSEF00096002: LOOMIS CORE PLUS	191.7500	111,859.32	134,225.00	0.01	22,365.68
180,000.000	NORTHERN OIL & GAS INC	115.1000	200,429.67	207,180.00		6,750.33
665531AJ8	3.625% 04/15/2029 DD 10/14/22 OSEF00096002: LOOMIS CORE PLUS	115.1000	200,429.67	207,180.00	0.01	6,750.33



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000	NUTANIX INC	116.6000	81,641.94	75,790.00		(5,851.94)
67059NAH1	0.250% 10/01/2027 DD 09/22/21 OSEF00096002: LOOMIS CORE PLUS	116.6000	81,641.94	75,790.00	0.00	(5,851.94)
205,000.000	ON SEMICONDUCTOR CORP	95.8000	200,869.68	196,390.00		(4,479.68)
682189AU9	0.500% 03/01/2029 DD 02/28/23 OSEF00096002: LOOMIS CORE PLUS	95.8000	200,869.68	196,390.00	0.01	(4,479.68)
525,000.000	PPL CAPITAL FUNDING INC	95.6500	509,165.00	502,162.50		(7,002.50)
69352PAS2	2.875% 03/15/2028 DD 02/24/23 OSEF00096002: LOOMIS CORE PLUS	95.6500	509,165.00	502,162.50	0.02	(7,002.50)
30,000.000	PALO ALTO NETWORKS INC	340.7198	86,827.39	102,215.95		15,388.56
697435AF2	0.375% 06/01/2025 DD 06/08/20 OSEF00096002: LOOMIS CORE PLUS	340.7198	86,827.39	102,215.95	0.00	15,388.56
40,000.000	ROYAL CARIBBEAN CRUISES LTD	322.5500	108,933.10	129,020.00		20,086.90
780153BQ4	6.000% 08/15/2025 DD 08/05/22 OSEF00096002: LOOMIS CORE PLUS	322.5500	108,933.10	129,020.00	0.01	20,086.90
110,000.000	SHIFT4 PAYMENTS INC	94.4500	103,805.51	103,895.00		89.49
82452JAD1	0.500% 08/01/2027 DD 07/26/21 OSEF00096002: LOOMIS CORE PLUS	94.4500	103,805.51	103,895.00	0.00	89.49
600,000.000	SOUTHWEST AIRLINES CO	100.1000	825,027.06	600,600.00		(224,427.06)
844741BG2	1.250% 05/01/2025 DD 05/01/20 OSEF00096002: LOOMIS CORE PLUS	100.1000	825,027.06	600,600.00	0.02	(224,427.06)
265,000.000	SPOTIFY USA INC	95.1500	216,368.43	252,147.50		35,779.07
84921RAB6	0.000% 03/15/2026 DD 03/02/21 OSEF00096002: LOOMIS CORE PLUS	95.1500	216,368.43	252,147.50	0.01	35,779.07
745,000.000	TELADOC HEALTH INC	82.8697	806,813.02	617,379.30		(189,433.72)
87918AAF2	1.250% 06/01/2027 DD 05/19/20 OSEF00096002: LOOMIS CORE PLUS	82.8697	806,813.02	617,379.30	0.03	(189,433.72)
155,000.000	UBER TECHNOLOGIES INC 144A	118.9000	183,592.29	184,295.00		702.71
90353TAL4	0.875% 12/01/2028 DD 11/24/23 OSEF00096002: LOOMIS CORE PLUS	118.9000	183,592.29	184,295.00	0.01	702.71



Asset Detail - By Asset type

Report ID: IACS0005
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
390,000.000	UNITY SOFTWARE INC	86.1500	291,531.94	335,985.00		44,453.06
91332UAB7	0.000% 11/15/2026 DD 11/19/21 OSEF00096002: LOOMIS CORE PLUS	86.1500	291,531.94	335,985.00	0.01	44,453.06
1.000	WELLS FARGO & CO	1,188.9700	1,389.65	1,188.97		(200.68)
949746804	PFD 7.500% NON-CUMULATIVE OSEF00096002: LOOMIS CORE PLUS	1,188.9700	1,389.65	1,188.97	0.00	(200.68)
60,000.000	ZSCALER INC	134.2449	83,601.77	80,546.93		(3,054.84)
98980GAB8	0.125% 07/01/2025 DD 06/25/20 OSEF00096002: LOOMIS CORE PLUS	134.2449	83,601.77	80,546.93	0.00	(3,054.84)
54,792.000	SUNAC CHINA HOLDINGS LTD 144A	6.0000	6,832.23	3,287.52		(3,544.71)
NABVMNW6	1.000% 09/30/2032 OSEF00096002: LOOMIS CORE PLUS	6.0000	6,832.23	3,287.52	0.00	(3,544.71)
TOTAL U.S. DOLLAR CONVERTIBLE OR EXCHANGEABLE SECURITIES			8,630,219.18	8,129,706.79		(500,512.39)
TOTAL ASSETS CONVERTIBLE OR EXCHANGEABLE SECURITIES			8,630,219.18	8,129,706.79	0.33	(500,512.39)
EQUITY						
U.S. DOLLAR						
497.000	BATTALION OIL CORP	3.3400	9,880.89	1,659.98		(8,220.91)
07134L107	OSEF00096002: LOOMIS CORE PLUS	3.3400	9,880.89	1,659.98	0.00	(8,220.91)
499,468.691	JPMCB CORPORATE HIGH YIELD	60.5500	24,969,150.35	30,242,829.24		5,273,678.89
99VVB37V7	FUND OSEFCM080302: JP MORGAN CORP HY	60.5500	24,969,150.35	30,242,829.24	1.24	5,273,678.89
1,106,000.000	TRS R JPEIFNTR	(0.0250)	0.00	(27,663.27)		(27,663.27)
99QAHY2F5	P SOFR 110 BPS 2024 AUG 01 OSEF00064802: WESTERN CORE PLUS OWR302878	(0.0250)	0.00	(27,663.27)	(0.00)	(27,663.27)
TOTAL U.S. DOLLAR EQUITY			24,979,031.24	30,216,825.95		5,237,794.71
TOTAL ASSETS EQUITY			24,979,031.24	30,216,825.95	1.24	5,237,794.71

FIXED INCOME SECURITIES

BRAZIL REAL

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,148,000.000 LB9UUBTB6	BRAZIL LETRAS DO TESOURO NACIO 0.000% 01/01/2025 OSEF00099502: NINETY ONE EMD	94.9747 17.0988	2,760,434.42 549,897.11	2,989,803.56 538,271.76	0.02	229,369.14 (11,625.35)
1,700,000.000 LBBF4LY50	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2029 OSEF00099502: NINETY ONE EMD	93.0054 16.7443	1,663,825.92 333,405.32	1,581,091.80 284,653.17	0.01	(82,734.12) (48,752.15)
7,271,000.000 LBBF4LY50	BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2029 OSEF00096002: LOOMIS CORE PLUS	93.0054 16.7443	7,145,170.38 1,481,865.56	6,762,422.63 1,217,478.35	0.05	(382,747.75) (264,387.21)
17,210,000.000 LB9QQ2PT5	IRS. P BRL-CDI 1D R 10.2617% 2029 JAN 02 OSEF00064802: WESTERN CORE PLUS OWP302235/OWR302233	(9.8769) (1.7782)	0.01 0.00	(1,699,811.56) (306,026.98)	(0.01)	(1,699,811.57) (306,026.98)
(17,210,000.000) LB9QQ2PV0	IRS._P BRL-CDI 1D R 10.2617% 2029 JAN 02 OSEF00064802: WESTERN CORE PLUS OWP302235/OWR302233	0.0000 0.0000	(0.01) 0.00	0.00 0.00	0.00	0.01 0.00
(1,460,000.000) LB9QLVVG7	CCP_ZCS._R BRL-CDI 1D CME PAY 11.26% 2027 JAN 04 OSEF00094102: GSAM CORE PLUS IR2168712254516RDQF1	0.0000 0.0000	(0.15) (0.03)	0.00 0.00	0.00	0.15 0.03
1,460,000.000 LB9QLVVF9	CCP_ZCS. R BRL-CDI 1D CME PAY 11.26% 2027 JAN 04É OSEF00094102: GSAM CORE PLUS IR2168712254516RDQF1	2.6178 0.4713	55,495.12 10,647.77	38,219.66 6,880.91	0.00	(17,275.46) (3,766.86)
4,800,000.000 LB9QQCPJ5	CCP_OIS. P BRL-CDI 1D CME REC 10.88% 2026 JAN 02É OSEF00094102: GSAM CORE PLUS IR223072CEN2962580	(2.1798) (0.3924)	0.05 0.01	(104,630.30) (18,837.20)	(0.00)	(104,630.35) (18,837.21)
(4,800,000.000) LB9QQCPK2	CCP_OIS._P BRL-CDI 1D CME REC 10.88% 2026 JAN 02 OSEF00094102: GSAM CORE PLUS IR223072CEN2962580	0.0000 0.0000	(15,881.10) (3,262.01)	0.00 0.00	0.00	15,881.10 3,262.01

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
(2,710,000.000)	CCP_ZCS._R BRL-CDI 1D CME	0.0000	(37,199.58)	0.00		37,199.58
LB9QRKHN6	PAYÉ 11.54% 2029 JAN 02 OSEF00094102: GSAM CORE PLUS IR2246312429226RDQF1	0.0000	(7,640.87)	0.00	0.00	7,640.87
2,710,000.000	CCP_ZCS. R BRL-CDI 1D CME	2.5569	0.05	69,292.04		69,291.99
LB9QRKHM8	PAYÉ 11.54% 2029 JAN 02É OSEF00094102: GSAM CORE PLUS IR2246312429226RDQF1	0.4603	0.01	12,475.05	0.00	12,475.04
8,080,000.000	CCP_ZCS. P BRL-CDI 1D CME	(2.4781)	0.05	(200,230.56)		(200,230.61)
LB9QR1HF5	RECÉ 9.75% 2026 JAN 02É OSEF00094102: GSAM CORE PLUS IR226557CEN3444242	(0.4461)	0.01	(36,048.67)	(0.00)	(36,048.68)
(8,080,000.000)	CCP_ZCS._P BRL-CDI 1D CME	0.0000	(1,815.98)	0.00		1,815.98
LB9QR1HG3	RECÉ 9.75% 2026 JAN 02 OSEF00094102: GSAM CORE PLUS IR226557CEN3444242	0.0000	(364.75)	0.00	0.00	364.75
(4,600,000.000)	CCP_ZCS._R BRL-CDI 1D CME	0.0000	(0.20)	0.00		0.20
LB9QR1KY0	PAY 10.25% 2029 JAN 02 OSEF00094102: GSAM CORE PLUS IR226558FIIQBPAHDFT5	0.0000	(0.04)	0.00	0.00	0.04
4,600,000.000	CCP_ZCS. R BRL-CDI 1D CME	5.1892	151,755.03	238,702.92		86,947.89
LB9QR1KX2	PAY 10.25% 2029 JAN 02 OSEF00094102: GSAM CORE PLUS IR226558FIIQBPAHDFT5	0.9342	29,648.43	42,975.08	0.00	13,326.65
4,663,989.860	IRS. P BRL-CDI 1D	(5.6780)	0.05	(264,822.79)		(264,822.84)
LB9QQRD06	R 10.249208% 2027 JAN 04 OSEF00099502: NINETY ONE EMD OIS347643	(1.0222)	0.01	(47,677.59)	(0.00)	(47,677.60)
(4,663,989.860)	IRS._P BRL-CDI 1D	0.0000	(0.05)	0.00		0.05
LB9QQRD14	R 10.249208% 2027 JAN 04 OSEF00099502: NINETY ONE EMD OIS347643	0.0000	(0.01)	0.00	0.00	0.01
3,258,501.710	IRS. P BRL-CDI 1D	(2.5754)	0.05	(83,917.99)		(83,918.04)
LB9QRQ9H5	R 10.159766% 2026 JAN 02 OSEF00099502: NINETY ONE EMD OIS350793	(0.4637)	0.01	(15,108.24)	(0.00)	(15,108.25)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
(3,258,501.710)	IRS._P BRL-CDI 1D	0.0000	(0.05)	0.00		0.05
LB9QRQ9J1	R 10.159766% 2026 JAN 02	0.0000	(0.01)	0.00	0.00	0.01
	OSEF00099502: NINETY ONE EMD					
	OIS350793					
6,277,154.630	IRS. P BRL-CDI 1D	(0.4983)	0.05	(31,277.74)		(31,277.79)
LB9QRSR16	R 10.447112% 2025 JAN 02	(0.0897)	0.01	(5,631.11)	(0.00)	(5,631.12)
	OSEF00099502: NINETY ONE EMD					
	OIS351042					
(6,277,154.630)	IRS._P BRL-CDI 1D	0.0000	(0.05)	0.00		0.05
LB9QRSR24	R 10.447112% 2025 JAN 02	0.0000	(0.01)	0.00	0.00	0.01
	OSEF00099502: NINETY ONE EMD					
	OIS351042					
2,816,022.440	IRS. P BRL-CDI 1D	(0.4993)	0.05	(14,061.19)		(14,061.24)
LB9QRSYY6	R 10.439727% 2025 JAN 02	(0.0899)	0.01	(2,531.52)	(0.00)	(2,531.53)
	OSEF00099502: NINETY ONE EMD					
	OIS351057					
(2,816,022.440)	IRS._P BRL-CDI 1D	0.0000	(0.05)	0.00		0.05
LB9QRSYZ3	R 10.439727% 2025 JAN 02	0.0000	(0.01)	0.00	0.00	0.01
	OSEF00099502: NINETY ONE EMD					
	OIS351057					
2,002,966.490	IRS. P BRL-CDI 1D	(0.4457)	0.05	(8,927.82)		(8,927.87)
LB9QSJP41	R 9.99% 2025 JAN 02	(0.0802)	0.01	(1,607.33)	(0.00)	(1,607.34)
	OSEF00099502: NINETY ONE EMD					
	OIS353954					
(2,002,966.490)	IRS._P BRL-CDI 1D	0.0000	(0.05)	0.00		0.05
LB9QSJP58	R 9.99% 2025 JAN 02	0.0000	(0.01)	0.00	0.00	0.01
	OSEF00099502: NINETY ONE EMD					
	OIS353954					
1,604,021.440	IRS. P BRL-CDI 1D	(5.7273)	0.05	(91,866.38)		(91,866.43)
LB9QSJ4F9	R 10.79% 2029 JAN 02	(1.0311)	0.01	(16,539.24)	(0.00)	(16,539.25)
	OSEF00099502: NINETY ONE EMD					
	OIS354002					
(1,604,021.440)	IRS._P BRL-CDI 1D	0.0000	(0.05)	0.00		0.05
LB9QSJ4G7	R 10.79% 2029 JAN 02	0.0000	(0.01)	0.00	0.00	0.01
	OSEF00099502: NINETY ONE EMD					
	OIS354002					

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,446,025.580	IRS. P BRL-CDI 1D	(0.8592)	0.06	(12,424.67)		(12,424.73)
LB9QS3SA9	R 11.99% 2029 JAN 02	(0.1547)	0.01	(2,236.89)	(0.00)	(2,236.90)
	OSEF00099502: NINETY ONE EMD					
	OIS355902					
(1,446,025.580)	IRS._P BRL-CDI 1D	0.0000	(0.06)	0.00		0.06
LB9QS3SB7	R 11.99% 2029 JAN 02	0.0000	(0.01)	0.00	0.00	0.01
	OSEF00099502: NINETY ONE EMD					
	OIS355902					
TOTAL BRAZIL REAL FIXED INCOME SECURITIES			11,721,784.01	9,167,561.61		(2,554,222.40)
			2,394,196.52	1,650,489.55	0.07	(743,706.97)
CHILEAN PESO						
193,645,655.000	BONOS DE LA TESORERIA DE 144A	105.0360	194,225,527.44	203,397,650.19		9,172,122.75
LCBN71M97	3.400% 10/01/2039	0.1113	207,060.14	215,480.69	0.01	8,420.55
	OSEF00099502: NINETY ONE EMD					
(982,067,255.840)	IRS._R CL-CLICP-BLOOMBERG 1D	0.0000	(8,697,678.00)	0.00		8,697,678.00
LC9QSUY10	P 4.99% 2026 MAY 23	0.0000	(9,820.67)	0.00	0.00	9,820.67
	OSEF00099502: NINETY ONE EMD					
	IRS354759					
982,067,255.840	IRS. R CL-CLICP-BLOOMBERG 1D	0.6573	8,697,678.00	6,455,304.84		(2,242,373.16)
LC9QSUY02	P 4.99% 2026 MAY 23	0.0007	9,820.67	6,838.79	0.00	(2,981.88)
	OSEF00099502: NINETY ONE EMD					
	IRS354759					
(1,336,063,277.440)	IRS._R CL-CLICP-BLOOMBERG 6M	0.0000	(14,466,996.92)	0.00		14,466,996.92
LC9QSUYJ2	P 5.04% 2026 MAY 20	0.0000	(16,032.76)	0.00	0.00	16,032.76
	OSEF00099502: NINETY ONE EMD					
	IRS354775					
1,336,063,277.440	IRS. R CL-CLICP-BLOOMBERG 6M	0.5840	14,466,996.92	7,802,823.31		(6,664,173.61)
LC9QSUYJ74	P 5.04% 2026 MAY 20	0.0006	16,032.76	8,266.36	0.00	(7,766.40)
	OSEF00099502: NINETY ONE EMD					
	IRS354775					
(14,869,466.560)	IRS._R CL-CLICP-BLOOMBERG 6M	0.0000	(9.06)	0.00		9.06
LC9QSVFD3	P 5.04% 2026 MAY 24	0.0000	(0.01)	0.00	0.00	0.01
	OSEF00099502: NINETY ONE EMD					
	IRS354865					



Asset Detail - By Asset type

Report ID: IACS0005
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,869,466.560	IRS. R CL-CLICP-BLOOMBERG 6M LC9QSVFC5 P 5.04% 2026 MAY 24 OSEF00099502: NINETY ONE EMD IRS354865	0.5495	9.06	81,710.25		81,701.19
		0.0006	0.01	86.56	0.00	86.55
(1,876,746,806.510)	IRS._R CL-CLICP-BLOOMBERG 6M LC9QSYRL6 P 4.93% 2026 JUN 10 OSEF00099502: NINETY ONE EMD IRS355303	0.0000	(17,102,037,458.24)	0.00		17,102,037,458.24
		0.0000	(18,767,468.07)	0.00	0.00	18,767,468.07
1,876,746,806.510	IRS. R CL-CLICP-BLOOMBERG 6M LC9QSYRK8 P 4.93% 2026 JUN 10 OSEF00099502: NINETY ONE EMD IRS355303	0.7232	17,102,037,458.24	13,571,900.97		(17,088,465,557.27)
		0.0008	18,767,468.07	14,378.15	0.00	(18,753,089.92)
(692,391,921.000)	IRS._R CL-CLICP-BLOOMBERG 6M LC9QSY0Y7 P 5.04% 2026 JUN 11 OSEF00099502: NINETY ONE EMD IRS355319	0.0000	(6,349,231.97)	0.00		6,349,231.97
		0.0000	(6,923.92)	0.00	0.00	6,923.92
692,391,921.000	IRS. R CL-CLICP-BLOOMBERG 6M LC9QSY0X9 P 5.04% 2026 JUN 11 OSEF00099502: NINETY ONE EMD IRS355319	0.5141	6,349,231.97	3,559,579.94		(2,789,652.03)
		0.0005	6,923.92	3,771.04	0.00	(3,152.88)
(2,390,000,000.000)	IRS._R CL-CLICP-BLOOMBERG 1D LC9QSZ3Y1 P 4.89% 2029 JUN 14 OSEF00099502: NINETY ONE EMD IRS355464	0.0000	(2,190,721.06)	0.00		2,190,721.06
		0.0000	(2,390.00)	0.00	0.00	2,390.00
2,390,000,000.000	IRS. R CL-CLICP-BLOOMBERG 1D LC9QSZ3X3 P 4.89% 2029 JUN 14 OSEF00099502: NINETY ONE EMD IRS355464	1.7233	2,190,721.06	41,187,228.50		38,996,507.44
		0.0018	2,390.00	43,634.00	0.00	41,244.00
TOTAL CHILEAN PESO FIXED INCOME SECURITIES			194,225,527.44	276,056,198.00		81,830,670.56
			207,060.14	292,455.59	0.01	85,395.45
CHINESE YUAN RENMINBI						
5,140,000.000	CHINA GOVERNMENT BOND FC99WRCB9 2.880% 02/25/2033 OSEF00099502: NINETY ONE EMD	105.0181	5,200,518.56	5,397,931.47		197,412.91
		14.4533	745,769.21	742,897.65	0.03	(2,871.56)



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,990,000.000	CHINA GOVERNMENT BOND FC9UV01N8 2.270% 05/25/2034 OSEF00099502: NINETY ONE EMD	100.4423 13.8235	6,005,532.07 827,162.70	6,016,493.77 828,028.13	0.03	10,961.70 865.43
2,220,000.000	CHINA GOVERNMENT BOND FCBNNJZV4 3.120% 10/25/2052 OSEF00099502: NINETY ONE EMD	112.2784 15.4525	2,225,014.81 317,966.08	2,492,580.61 343,044.79	0.01	267,565.80 25,078.71
2,310,000.000	CHINA GOVERNMENT BOND FCBNVQZH0 3.000% 10/15/2053 OSEF00099502: NINETY ONE EMD	111.3761 15.3283	2,566,007.35 353,425.06	2,572,788.81 354,083.55	0.01	6,781.46 658.49
3,480,000.000	CHINA GOVERNMENT BOND FCBNW10F6 2.800% 03/25/2030 OSEF00099502: NINETY ONE EMD	103.8099 14.2870	3,491,687.52 504,528.71	3,612,586.23 497,187.09	0.02	120,898.71 (7,341.62)
(450,000.000)	CCP_IRS_R CNY-FIXING REPO RAT FC9QSXS6 PAY 2.0% 2029 SEP 18 OSEF00094102: GSAM CORE PLUS IR227833FIAFCLZETGLZ	0.0000 0.0000	(0.07) (0.01)	0.00 0.00	0.00	0.07 0.01
450,000.000	CCP_IRS_R CNY-FIXING REPO RAT FC9QSXS6 PAY 2.0% 2029 SEP 18 OSEF00094102: GSAM CORE PLUS IR227833FIAFCLZETGLZ	(0.3098) (0.0426)	772.07 106.57	(1,393.92) (191.84)	(0.00)	(2,165.99) (298.41)
7,285,000.000	CCP_IRS_P CNY-FIXING REPO RAT FC9QS4C35 REC 1.95% 2029 JUN 21 OSEF00099502: NINETY ONE EMD IRS355722	0.0000 0.0000	0.07 0.01	0.07 0.01	0.00	0.00 0.00
(7,285,000.000)	CCP_IRS_P CNY-FIXING REPO RAT FC9QS4C43 REC 1.95% 2029 JUN 21 OSEF00099502: NINETY ONE EMD IRS355722	0.0000 0.0000	(0.07) (0.01)	(0.07) (0.01)	(0.00)	0.00 0.00
TOTAL CHINESE YUAN RENMINBI FIXED INCOME SECURITIES			19,489,532.31	20,090,986.97		601,454.66
			2,748,958.32	2,765,049.37	0.11	16,091.05

COLOMBIAN PESO



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
630,900,000.000	COLOMBIAN TES	113.5930	704,695,118.77	716,658,237.00		11,963,118.23
LL9UVPI99	13.250% 02/09/2033 OSEF00099502: NINETY ONE EMD	0.0274	157,825.33	172,932.50	0.01	15,107.17
3,300,000,000.000	INTERNATIONAL FINANCE CORP	67.2590	2,077,897,743.32	2,219,547,000.00		141,649,256.68
LL9UVUYE9	0.000% 08/16/2028 OSEF00099502: NINETY ONE EMD	0.0162	515,081.76	535,585.57	0.02	20,503.81
9,080,500,000.000	COLOMBIAN TES	87.4761	7,902,504,663.00	7,943,263,628.30		40,758,965.30
LLB8CLGQ9	6.000% 04/28/2028 OSEF00099502: NINETY ONE EMD	0.0211	1,941,603.94	1,916,741.29	0.08	(24,862.65)
1,205,800,000.000	COLOMBIAN TES	78.2776	905,506,500.35	943,870,806.42		38,364,306.07
LLBHPGGV5	7.250% 10/18/2034 OSEF00099502: NINETY ONE EMD	0.0189	221,707.95	227,759.80	0.01	6,051.85
1,100,000,000.000	COLOMBIAN TES	88.4497	965,866,000.00	972,946,535.00		7,080,535.00
LLBJP4CY6	5.750% 11/03/2027 OSEF00099502: NINETY ONE EMD	0.0213	248,175.41	234,775.89	0.01	(13,399.52)
2,904,000,000.000	IRS. P COP-IBR-OIS-COMPOUND 1D	(0.5299)	11,720,310.77	(15,389,312.40)		(27,109,623.17)
LL9QSZ3V7	R 8.03% 2029 JUN 14 OSEF00099502: NINETY ONE EMD IRS355455	(0.0001)	2,904.00	(3,713.50)	(0.00)	(6,617.50)
(2,904,000,000.000)	IRS._P COP-IBR-OIS-COMPOUND 1D	0.0000	(11,720,310.77)	0.00		11,720,310.77
LL9QSZ3W5	R 8.03% 2029 JUN 14 OSEF00099502: NINETY ONE EMD IRS355455	0.0000	(2,904.00)	0.00	0.00	2,904.00
TOTAL COLOMBIAN PESO FIXED INCOME SECURITIES			12,556,470,025.44	12,780,896,894.32		224,426,868.88
			3,084,394.39	3,084,081.55	0.13	(312.84)
CZECH KORUNA						
25,030,000.000	CZECH REPUBLIC GOVERNMENT BOND	105.5000	26,909,993.40	26,406,650.00		(503,343.40)
IC9UVSIA4	4.900% 04/14/2034 OSEF00099502: NINETY ONE EMD	4.5146	1,154,433.41	1,129,995.98	0.05	(24,437.43)
4,690,000.000	CZECH REPUBLIC GOVERNMENT BOND	83.6800	3,965,137.02	3,924,592.00		(40,545.02)
ICBFYN3F7	2.000% 10/13/2033 OSEF00099502: NINETY ONE EMD	3.5808	180,672.11	167,941.53	0.01	(12,730.58)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,260,000.000	CZECH REPUBLIC GOVERNMENT BOND ICBM91K28 1.750% 06/23/2032 OSEF00099502: NINETY ONE EMD	84.2000 3.6031	7,361,038.20 325,757.80	7,796,920.00 333,646.57	0.01	435,881.80 7,888.77
3,480,000.000	CZECH REPUBLIC GOVERNMENT BOND ICBM9HZJ0 5.000% 09/30/2030 OSEF00099502: NINETY ONE EMD	105.0500 4.4953	3,555,858.00 150,370.26	3,655,740.00 156,436.79	0.01	99,882.00 6,066.53
15,250,000.000	CZECH REPUBLIC GOVERNMENT BOND ICBM9HZK7 5.500% 12/12/2028 OSEF00099502: NINETY ONE EMD	105.8635 4.5301	15,995,744.00 723,373.57	16,144,183.75 690,843.51	0.03	148,439.75 (32,530.06)
21,470,000.000	CZECH REPUBLIC GOVERNMENT BOND ICBMDVXM9 3.000% 03/03/2033 OSEF00099502: NINETY ONE EMD	91.5000 3.9155	19,879,528.68 850,755.52	19,645,050.00 840,652.92	0.03	(234,478.68) (10,102.60)
7,050,000.000	CZECH REPUBLIC GOVERNMENT BOND ICBMGDP37 4.500% 11/11/2032 OSEF00099502: NINETY ONE EMD	102.4400 4.3836	7,462,072.50 322,491.77	7,222,020.00 309,045.39	0.01	(240,052.50) (13,446.38)
2,190,000.000	CZECH REPUBLIC GOVERNMENT BOND ICBN324D4 1.200% 03/13/2031 OSEF00099502: NINETY ONE EMD	83.4150 3.5695	1,927,090.50 88,529.21	1,826,788.50 78,172.11	0.00	(100,302.00) (10,357.10)
22,350,000.000	CZECH REPUBLIC GOVERNMENT BOND ICBN7KFR7 5.750% 03/29/2029 OSEF00099502: NINETY ONE EMD	107.3000 4.5916	24,283,662.50 1,049,876.26	23,981,550.00 1,026,220.86	0.04	(302,112.50) (23,655.40)
TOTAL CZECH KORUNA FIXED INCOME SECURITIES			111,340,124.80	110,603,494.25		(736,630.55)
			4,846,259.91	4,732,955.66	0.19	(113,304.25)
DOMINICAN REP PESO						
33,850,000.000	DOMINICAN REPUBLIC INTERN 144A MD9UV10O9 10.750% 06/01/2036 OSEF00099502: NINETY ONE EMD	101.6000 1.7191	33,592,066.24 568,682.34	34,391,600.00 581,922.17	0.02	799,533.76 13,239.83
EURO CURRENCY UNIT						
340,000.000	REPUBLIC OF UZBEKISTAN IN 144A DZ9UV0WU9 5.375% 05/29/2027 OSEF00096002: LOOMIS CORE PLUS	99.6250 106.7731	340,000.00 369,240.00	338,725.00 363,028.52	0.01	(1,275.00) (6,211.48)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
602,000.000	SERBIA INTERNATIONAL BOND REGS	84.9300	492,135.76	511,278.60		19,142.84
EJBK4K0P5	1.500% 06/26/2029	91.0237	530,271.54	547,962.84	0.02	17,691.30
	OSEF00099502: NINETY ONE EMD					
256,000.000	SERBIA INTERNATIONAL BOND REGS	85.0130	197,510.00	217,633.28		20,123.28
EJBMCQCN1	1.000% 09/23/2028	91.1127	215,074.14	233,248.47	0.01	18,174.33
	OSEF00099502: NINETY ONE EMD					
118,000.000	ROMANIAN GOVERNMENT INTER 144A	99.2758	117,857.22	117,145.44		(711.78)
EKBQ7X3V2	5.375% 03/22/2031	106.3988	126,837.94	125,550.63	0.01	(1,287.31)
	OSEF00099502: NINETY ONE EMD					
88,000.000	ROMANIAN GOVERNMENT INTER 144A	97.5000	87,184.24	85,800.00		(1,384.24)
EKBRZXFT1	5.625% 02/22/2036	104.4956	93,827.68	91,956.15	0.00	(1,871.53)
	OSEF00099502: NINETY ONE EMD					
395,000.000	HUNGARY GOVERNMENT INTERN REGS	99.6250	360,881.82	393,518.75		32,636.93
EMBMZ0K31	4.250% 06/16/2031	106.7731	381,179.21	421,753.72	0.02	40,574.51
	OSEF00099502: NINETY ONE EMD					
863,000.000	HUNGARY GOVERNMENT INTERN REGS	103.9700	843,037.50	897,261.10		54,223.60
EMBNTB2M0	5.375% 09/12/2033	111.4298	901,249.24	961,639.58	0.04	60,390.34
	OSEF00099502: NINETY ONE EMD					
250,000.000	TEVA PHARMACEUTICAL FINANCE NE	115.1050	250,000.00	287,762.50		37,762.50
ENBQXJJQ2	7.875% 09/15/2031	123.3638	266,787.50	308,409.46	0.01	41,621.96
	OSEF00096002: LOOMIS CORE PLUS					
300,000.000	TEVA PHARMACEUTICAL FINANCE NE	110.6250	300,000.00	331,875.00		31,875.00
ENBQXJJW9	7.375% 09/15/2029	118.5623	320,145.00	355,687.03	0.01	35,542.03
	OSEF00096002: LOOMIS CORE PLUS					
710,000.000	TURKIYE GOVERNMENT INTERNATION	100.1300	700,876.50	710,923.00		10,046.50
ETBSHSM8	5.875% 05/21/2030	107.3143	763,114.33	761,931.73	0.03	(1,182.60)
	OSEF00096002: LOOMIS CORE PLUS					
200,000.000	AIB GROUP PLC REGS	99.9625	224,148.00	199,925.00		(24,223.00)
EZBMY7D85	VAR RT 12/31/2049	107.1348	269,257.79	214,269.62	0.01	(54,988.17)
	OSEF00094102: GSAM CORE PLUS					

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
213,000.000	EP INFRASTRUCTURE AS REGS	87.1555	185,310.00	185,641.22		331.22
ICBKLX9G0	2.045% 10/09/2028 OSEF00099502: NINETY ONE EMD	93.4089	200,431.30	198,960.98	0.01	(1,470.32)
168,000.000	EGYPT GOVERNMENT INTERNAT REGS	79.3766	88,678.80	133,352.69		44,673.89
KEBJV9C33	6.375% 04/11/2031 OSEF00099502: NINETY ONE EMD	85.0719	95,112.45	142,920.75	0.01	47,808.30
265,000.000	IVORY COAST GOVERNMENT IN REGS	83.5000	187,090.69	221,275.00		34,184.31
KIBL0HMB6	6.875% 10/17/2040 OSEF00099502: NINETY ONE EMD	89.4911	200,472.84	237,151.48	0.01	36,678.64
230,000.000	IVORY COAST GOVERNMENT IN REGS	83.6280	233,588.00	192,344.40		(41,243.60)
KIBMYD8L0	4.875% 01/30/2032 OSEF00094102: GSAM CORE PLUS	89.6283	275,458.65	206,145.11	0.01	(69,313.54)
193,000.000	SENEGAL GOVERNMENT INTERN REGS	92.2764	176,836.25	178,093.45		1,257.20
KQBF2LTQ0	4.750% 03/13/2028 OSEF00099502: NINETY ONE EMD	98.8972	191,487.13	190,871.66	0.01	(615.47)
641,000.000	SENEGAL GOVERNMENT INTERN REGS	72.6250	482,510.31	465,526.25		(16,984.06)
KQBKPC8N4	5.375% 06/08/2037 OSEF00099502: NINETY ONE EMD	77.8358	539,207.25	498,927.76	0.02	(40,279.49)
150,000.000	MEXICO GOVERNMENT INTERNATIONAL	92.4538	147,505.50	138,680.70		(8,824.80)
LMBMC43T2	1.350% 09/18/2027 OSEF00094102: GSAM CORE PLUS	99.0874	175,118.53	148,631.04	0.01	(26,487.49)
271,000.000	MEXICO GOVERNMENT INTERNATIONAL	98.8810	271,000.00	267,967.51		(3,032.49)
LMBRBGHC7	4.490% 05/25/2032 OSEF00099502: NINETY ONE EMD	105.9757	294,075.65	287,194.18	0.01	(6,881.47)
110,000.000	PERUVIAN GOVERNMENT INTERNATIO	78.6100	109,707.40	86,471.00		(23,236.40)
LPBMXMRQ2	1.250% 03/11/2033 OSEF00094102: GSAM CORE PLUS	84.2503	132,098.68	92,675.29	0.00	(39,423.39)
200,000.000	NETFLIX INC	100.4658	189,125.00	200,931.60		11,806.60
NABFYF5J2	3.625% 05/15/2027 OSEF00096002: LOOMIS CORE PLUS	107.6742	200,425.22	215,348.44	0.01	14,923.22

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
(210,000.000)	CCP_IRS_R EUR-EURIBOR-REUTERS XX9QG2DR2 PAY 1.25% 2028 DEC 19 OSEF00094102: GSAM CORE PLUS IR212021	0.0000	(5,509.10)	0.00		5,509.10
		0.0000	(6,441.79)	0.00	0.00	6,441.79
210,000.000	CCP_IRS_R EUR-EURIBOR-REUTERS XX9QG2DQ4 PAY 1.25% 2028 DEC 19 OSEF00094102: GSAM CORE PLUS IR212021	(11.9101)	0.01	(25,011.30)		(25,011.31)
		(12.7647)	0.01	(26,805.86)	(0.00)	(26,805.87)
(260,000.000)	CCP_IRS_R EUR-EURIBOR-REUTERS XX9QS0ED3 PAY 2.5% 2031 SEP 18 OSEF00094102: GSAM CORE PLUS IR227916FIBYPO3Q3GNI	0.0000	(0.01)	0.00		0.01
		0.0000	(0.01)	0.00	0.00	0.01
260,000.000	CCP_IRS_R EUR-EURIBOR-REUTERS XX9QS0EB7 PAY 2.5% 2031 SEP 18 OSEF00094102: GSAM CORE PLUS IR227916FIBYPO3Q3GNI	1.7643	4,468.59	4,587.14		118.55
		1.8909	4,813.34	4,916.27	0.00	102.93
TOTAL EURO CURRENCY UNIT FIXED INCOME SECURITIES			5,983,942.48	6,141,707.33		157,764.85
			6,539,243.62	6,582,374.85	0.27	43,131.23
HUNGARIAN FORINT						
229,050,000.000	HUNGARY GOVERNMENT BOND EMB555B63 6.750% 10/22/2028 OSEF00099502: NINETY ONE EMD	100.1395	211,026,180.47	229,369,570.56		18,343,390.09
		0.2718	608,756.37	622,464.52	0.03	13,708.15
44,090,000.000	HUNGARY GOVERNMENT BOND EMBFM4539 3.000% 10/27/2038 OSEF00099502: NINETY ONE EMD	65.7635	26,241,045.30	28,995,118.33		2,754,073.03
		0.1785	77,067.85	78,687.13	0.00	1,619.28
225,960,000.000	HUNGARY GOVERNMENT BOND EMBMH2BK9 4.750% 11/24/2032 OSEF00099502: NINETY ONE EMD	87.0584	187,560,988.48	196,717,070.26		9,156,081.78
		0.2363	540,618.60	533,851.97	0.02	(6,766.63)
206,000,000.000	HUNGARY GOVERNMENT BOND EMBNHWY91 4.500% 03/23/2028 OSEF00099502: NINETY ONE EMD	92.9851	191,248,912.00	191,549,306.00		300,394.00
		0.2523	525,588.01	519,827.66	0.02	(5,760.35)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
137,960,000.000	HUNGARY GOVERNMENT BOND	105.8531	142,778,755.82	146,034,991.94		3,256,236.12
EMBNKBJ58	9.500% 10/21/2026 OSEF00099502: NINETY ONE EMD	0.2873	399,052.99	396,310.64	0.02	(2,742.35)
127,000,000.000	CCP_IRS. P HUF-BUBOR 6M CME	(3.8230)	0.01	(4,855,196.03)		(4,855,196.04)
EM9QRXTU3	REC 5.96% 2033 DEC 20 OSEF00099502: NINETY ONE EMD IRS351538	(0.0104)	0.00	(13,176.06)	(0.00)	(13,176.06)
(127,000,000.000)	CCP_IRS_P HUF-BUBOR 6M CME	0.0000	(0.01)	0.00		0.01
EM9QRXTX7	REC 5.96% 2033 DEC 20 OSEF00099502: NINETY ONE EMD IRS351538	0.0000	0.00	0.00	0.00	0.00
150,455,200.000	CCP_IRS. P HUF-BUBOR 6M CME	(2.8561)	0.01	(4,297,181.06)		(4,297,181.07)
EM9QR9TL6	REC 5.62% 2029 FEB 27 OSEF00099502: NINETY ONE EMD IRS353052	(0.0078)	0.00	(11,661.72)	(0.00)	(11,661.72)
(150,455,200.000)	CCP_IRS_P HUF-BUBOR 6M CME	0.0000	(0.01)	0.00		0.01
EM9QR9TM4	REC 5.62% 2029 FEB 27 OSEF00099502: NINETY ONE EMD IRS353052	0.0000	0.00	0.00	0.00	0.00
132,330,000.000	CCP_IRS. P HUF-BUBOR 6M CME	(2.7177)	0.01	(3,596,292.71)		(3,596,292.72)
EM9QR9LU4	REC 5.66% 2029 FEB 26 OSEF00099502: NINETY ONE EMD IRS353063	(0.0074)	0.00	(9,759.64)	(0.00)	(9,759.64)
(132,330,000.000)	CCP_IRS_P HUF-BUBOR 6M CME	0.0000	(0.01)	0.00		0.01
EM9QR9LV2	REC 5.66% 2029 FEB 26 OSEF00099502: NINETY ONE EMD IRS353063	0.0000	0.00	0.00	0.00	0.00
118,214,800.000	CCP_IRS. P HUF-BUBOR 6M CME	(2.7177)	0.01	(3,212,688.16)		(3,212,688.17)
EM9QR9LS9	REC 5.66% 2029 FEB 26 OSEF00099502: NINETY ONE EMD IRS353093	(0.0074)	0.00	(8,718.61)	(0.00)	(8,718.61)
(118,214,800.000)	CCP_IRS_P HUF-BUBOR 6M CME	0.0000	(0.01)	0.00		0.01
EM9QR9LT7	REC 5.66% 2029 FEB 26 OSEF00099502: NINETY ONE EMD IRS353093	0.0000	0.00	0.00	0.00	0.00



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL HUNGARIAN FORINT FIXED INCOME SECURITIES			758,855,882.07	776,704,699.13		17,848,817.06
			2,151,083.82	2,107,825.89	0.09	(43,257.93)
INDIAN RUPEE						
59,000,000.000	INTER-AMERICAN DEVELOPMENT BAN	101.1660	59,107,606.84	59,687,940.00		580,333.16
FIBRX98V3	7.350% 10/06/2030	1.2132	711,443.39	715,790.01	0.03	4,346.62
OSEF00064802: WESTERN CORE PLUS						
INDONESIAN RUPIAH						
5,488,000,000.000	INDONESIA TREASURY BOND	99.8930	5,500,992,120.00	5,482,127,455.84		(18,864,664.16)
FLBK5HHR3	7.000% 09/15/2030	0.0061	348,267.75	334,788.04	0.01	(13,479.71)
OSEF00099502: NINETY ONE EMD						
16,403,000,000.000	INDONESIA TREASURY BOND	99.6380	16,365,784,468.00	16,343,621,140.00		(22,163,328.00)
FLBMGC005	6.875% 04/15/2029	0.0061	1,032,444.74	998,088.60	0.04	(34,356.14)
OSEF00096002: LOOMIS CORE PLUS						
2,771,000,000.000	INDONESIA TREASURY BOND	96.3250	2,639,568,231.00	2,669,166,470.46		29,598,239.46
FLBNBQFR2	6.875% 08/15/2051	0.0059	169,014.20	163,003.33	0.01	(6,010.87)
OSEF00099502: NINETY ONE EMD						
3,274,000,000.000	INDONESIA TREASURY BOND	98.3047	3,205,824,000.00	3,218,496,008.96		12,672,008.96
FLBPK4YJ3	6.375% 08/15/2028	0.0060	201,586.99	196,550.33	0.01	(5,036.66)
OSEF00099502: NINETY ONE EMD						
689,000,000.000	INDONESIA TREASURY BOND	99.8850	715,096,185.00	688,207,650.00		(26,888,535.00)
FLBPLJ0D9	7.125% 06/15/2043	0.0061	47,541.09	42,028.15	0.00	(5,512.94)
OSEF00099502: NINETY ONE EMD						
TOTAL INDONESIAN RUPIAH FIXED INCOME SECURITIES			28,427,265,004.00	28,401,618,725.26		(25,646,278.74)
			1,798,854.77	1,734,458.45	0.07	(64,396.32)
MALAYSIAN RINGGIT						
1,044,000.000	MALAYSIA GOVERNMENT BOND	99.8800	1,056,346.65	1,042,747.20		(13,599.45)
FNB1YBKV9	3.502% 05/31/2027	21.1722	252,503.08	221,038.09	0.01	(31,464.99)
OSEF00099502: NINETY ONE EMD						
4,922,000.000	MALAYSIA GOVERNMENT BOND	101.0679	5,039,385.97	4,974,560.12		(64,825.85)
FNBD6RZ27	3.900% 11/30/2026	21.4240	1,148,424.09	1,054,490.75	0.04	(93,933.34)
OSEF00099502: NINETY ONE EMD						



Asset Detail - By Asset type

Report ID: IACS0005
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OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,661,000.000 FNBDVLNF6	MALAYSIA GOVERNMENT BOND 3.885% 08/15/2029 OSEF00099502: NINETY ONE EMD	100.9930 21.4082	1,625,201.91 361,717.35	1,677,493.73 355,589.56	0.01	52,291.82 (6,127.79)
1,612,000.000 FNBGW75F9	MALAYSIA GOVERNMENT BOND 3.906% 07/15/2026 OSEF00099502: NINETY ONE EMD	100.9127 21.3911	1,635,749.26 361,432.47	1,626,713.27 344,825.28	0.01	(9,035.99) (16,607.19)
3,394,000.000 FNBMH24M0	MALAYSIA GOVERNMENT BOND 3.582% 07/15/2032 OSEF00099502: NINETY ONE EMD	98.1026 20.7955	3,369,009.51 775,681.01	3,329,600.65 705,797.70	0.03	(39,408.86) (69,883.31)
647,000.000 FNBMVN6M6	MALAYSIA GOVERNMENT BOND 4.065% 06/15/2050 OSEF00099502: NINETY ONE EMD	97.4563 20.6585	621,628.26 136,561.10	630,542.40 133,660.29	0.01	8,914.14 (2,900.81)
640,000.000 FNBNTDBD3	MALAYSIA GOVERNMENT INVESTMENT 4.662% 03/31/2038 OSEF00099502: NINETY ONE EMD	106.9895 22.6793	697,429.68 147,401.39	684,733.09 145,147.45	0.01	(12,696.59) (2,253.94)
300,000.000 FNBPSJ7J8	MALAYSIA GOVERNMENT BOND 4.696% 10/15/2042 OSEF00099502: NINETY ONE EMD	107.4071 22.7678	323,040.79 69,255.18	322,221.28 68,303.40	0.00	(819.51) (951.78)
611,000.000 FNBY4K927	MALAYSIA GOVERNMENT BOND 4.254% 05/31/2035 OSEF00099502: NINETY ONE EMD	102.5727 21.7430	627,520.02 149,498.51	626,719.37 132,849.89	0.01	(800.65) (16,648.62)
607,000.000 FNBYQJ0V1	MALAYSIA GOVERNMENT BOND 4.762% 04/07/2037 OSEF00099502: NINETY ONE EMD	107.5336 22.7946	650,660.45 139,447.16	652,728.68 138,363.26	0.01	2,068.23 (1,083.90)
1,324,000.000 FNBKTCZQ6	MALAYSIA GOVERNMENT BOND 3.757% 05/22/2040 OSEF00099502: NINETY ONE EMD ZQ6789759	96.4011 20.4348	1,265,350.54 290,399.47	1,276,349.98 270,556.44	0.01	10,999.44 (19,843.03)
TOTAL MALAYSIAN RINGGIT FIXED INCOME SECURITIES			16,911,323.04	16,844,409.77		(66,913.27)
			3,832,320.81	3,570,622.11	0.15	(261,698.70)

MEXICAN PESO



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,974,500.000	MEXICAN BONOS	94.0910	7,828,383.07	7,503,286.80		(325,096.27)
LMB4XH543	8.500% 05/31/2029 OSEF00099502: NINETY ONE EMD	5.1457	436,208.79	410,340.81	0.02	(25,867.98)
4,808,600.000	MEXICAN BONOS	89.1150	4,410,467.94	4,285,183.89		(125,284.05)
LMB6TC403	7.750% 05/29/2031 OSEF00099502: NINETY ONE EMD	4.8735	237,848.83	234,348.74	0.01	(3,500.09)
54,862,000.000	MEXICAN BONOS	80.5580	57,239,865.74	44,195,729.96		(13,044,135.78)
LMB7V21L7	7.750% 11/13/2042 OSEF00064802: WESTERN CORE PLUS	4.4056	3,877,423.88	2,416,982.31	0.10	(1,460,441.57)
21,780,000.000	MEXICAN BONOS	88.5970	23,718,509.31	19,296,426.60		(4,422,082.71)
LMB9DDVC6	8.500% 11/18/2038 OSEF00064802: WESTERN CORE PLUS	4.8452	1,148,693.43	1,055,285.70	0.04	(93,407.73)
29,650,000.000	MEXICAN BONOS	81.6270	32,637,392.17	24,202,405.50		(8,434,986.67)
LMBDH3PR9	8.000% 11/07/2047 OSEF00064802: WESTERN CORE PLUS	4.4640	1,673,479.02	1,323,584.56	0.05	(349,894.46)
18,430,000.000	MEXICAN BONOS	86.0520	17,045,575.32	15,859,383.60		(1,186,191.72)
LMBLT1SS7	7.750% 11/23/2034 OSEF00064802: WESTERN CORE PLUS	4.7060	864,505.74	867,320.21	0.04	2,814.47
9,760,000.000	MEXICAN BONOS	86.0330	8,500,077.88	8,396,820.80		(103,257.08)
LMBQXQSG2	7.500% 05/26/2033 OSEF00099502: NINETY ONE EMD	4.7050	502,070.76	459,206.52	0.02	(42,864.24)
16,562,000.000	MEXICAN BONOS	86.0330	14,416,433.32	14,248,785.46		(167,647.86)
LMBQXQSG2	7.500% 05/26/2033 OSEF00096002: LOOMIS CORE PLUS	4.7050	841,619.81	779,239.59	0.03	(62,380.22)
57,300,000.000	CCP_IRS. P MXN-TIIE-BANXICO 28	(8.4005)	465,987.94	(4,813,512.86)		(5,279,500.80)
LM9QH4BR6	REC 7.45% 2029 JUL 18 OSEF00064802: WESTERN CORE PLUS OWS0317240WZ031726	(0.4594)	23,769.56	(263,242.07)	(0.01)	(287,011.63)
(57,300,000.000)	CCP_IRS._P MXN-TIIE-BANXICO 28	0.0000	(7,523.10)	0.00		7,523.10
LM9QH4BS4	REC 7.45% 2029 JUL 18 OSEF00064802: WESTERN CORE PLUS OWS0317240WZ031726	0.0000	(396.32)	0.00	0.00	396.32



Asset Detail - By Asset type

Report ID: IACS0005
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OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
59,570,000.000	CCP_IRS. P MXN-TIIE-BANXICO 28 LM9QH4JJ6 REC 7.44% 2029 JUL 20 OSEF00064802: WESTERN CORE PLUS OWS0318490WZ031841	(8.4459) (0.4619)	579,185.83 29,597.38	(5,031,194.63) (275,146.68)		(5,610,380.46) (304,744.06)
(59,570,000.000)	CCP_IRS._P MXN-TIIE-BANXICO 28 LM9QH4JK3 REC 7.44% 2029 JUL 20 OSEF00064802: WESTERN CORE PLUS OWS0318490WZ031841	0.0000 0.0000	(0.05) 0.00	0.00 0.00	0.00	0.05 0.00
(3,740,000.000)	CCP_IRS._R MXN-TIIE-BANXICO 28 LM9QSZSH9 PAY 10.0% 2026 SEP 16 OSEF00094102: GSAM CORE PLUS IR227878FIFB75PELGM6	0.0000 0.0000	(0.01) 0.00	0.00 0.00	0.00	0.01 0.00
3,740,000.000	CCP_IRS. R MXN-TIIE-BANXICO 28 LM9QSZSG1 PAY 10.0% 2026 SEP 16 OSEF00094102: GSAM CORE PLUS IR227878FIFB75PELGM6	0.1154 0.0063	25,121.66 1,362.68	4,317.19 236.10	0.00	(20,804.47) (1,126.58)
32,200,000.000	CCP_IRS. P MXN-TIIE 28D CME LM9QQW6K5 REC 9.72% 2025 JUL 18 OSEF00099502: NINETY ONE EMD IRS348025	(1.0566) (0.0578)	0.01 0.00	(340,210.07) (18,605.46)	(0.00)	(340,210.08) (18,605.46)
(32,200,000.000)	CCP_IRS._P MXN-TIIE 28D CME LM9QQW6L3 REC 9.72% 2025 JUL 18 OSEF00099502: NINETY ONE EMD IRS348025	0.0000 0.0000	(0.01) 0.00	0.00 0.00	0.00	0.01 0.00
(4,047,985.000)	CCP_IRS. R MXN-TIIE 28D CME LM9QRHZ17 PAY 9.52% 2033 SEP 16 OSEF00099502: NINETY ONE EMD IRS349539	0.0000 0.0000	(6,197.01) (351.69)	0.00 0.00	0.00	6,197.01 351.69
4,047,985.000	CCP_IRS. R MXN-TIIE 28D CME LM9QRGCT3 PAY 9.52% 2033 SEP 16 OSEF00099502: NINETY ONE EMD IRS349539	(0.7986) (0.0437)	0.01 0.00	(32,328.02) (1,767.96)	(0.00)	(32,328.03) (1,767.96)
(6,815,232.000)	CCP_IRS._R MXN-TIIE 28D CME LM9QRJ9V6 PAY 9.76% 2033 OCT 13 OSEF00099502: NINETY ONE EMD IRS349883	0.0000 0.0000	(0.01) 0.00	0.00 0.00	0.00	0.01 0.00

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,815,232.000	CCP_IRS. R MXN-TIIE 28D CME	(2.3292)	0.01	(158,739.97)		(158,739.98)
LM9QRJ9U8	PAY 9.76% 2033 OCT 13	(0.1274)	0.00	(8,681.19)	(0.00)	(8,681.19)
	OSEF00099502: NINETY ONE EMD					
	IRS349883					
(6,814,768.000)	CCP_IRS._R MXN-TIIE 28D CME	0.0000	(0.01)	0.00		0.01
LM9QRJ9S3	PAY 9.74% 2033 OCT 13	0.0000	0.00	0.00	0.00	0.00
	OSEF00099502: NINETY ONE EMD					
	IRS350035					
6,814,768.000	CCP_IRS. R MXN-TIIE 28D CME	(2.1938)	0.01	(149,503.95)		(149,503.96)
LM9QRJ9R5	PAY 9.74% 2033 OCT 13	(0.1200)	0.00	(8,176.09)	(0.00)	(8,176.09)
	OSEF00099502: NINETY ONE EMD					
	IRS350035					
44,703,012.000	CCP_IRS. P MXN-TIIE 1M CME	(1.0558)	0.01	(471,994.52)		(471,994.53)
LM9QSA1R1	REC 9.74% 2026 FEB 27	(0.0577)	0.00	(25,812.50)	(0.00)	(25,812.50)
	OSEF00099502: NINETY ONE EMD					
	IRS353235					
(44,703,012.000)	CCP_IRS._P MXN-TIIE 1M CME	0.0000	(0.01)	0.00		0.01
LM9QSA1S9	REC 9.74% 2026 FEB 27	0.0000	0.00	0.00	0.00	0.00
	OSEF00099502: NINETY ONE EMD					
	IRS353235					
	TOTAL MEXICAN PESO FIXED INCOME SECURITIES		166,853,280.02	126,994,855.78		(39,858,424.24)
			9,635,831.87	6,945,112.59	0.28	(2,690,719.28)
NEW ZEALAND DOLLAR						
1,865,000.000	NEW ZEALAND GOVERNMENT BO REGS	91.7820	1,709,885.97	1,711,734.30		1,848.33
ANBYZTRB9	3.500% 04/14/2033	55.9274	1,045,317.88	1,043,045.30	0.04	(2,272.58)
	OSEF00096002: LOOMIS CORE PLUS					
NORWEGIAN KRONE						
11,135,000.000	NORWAY GOVERNMENT BOND 144A	98.1630	10,851,846.98	10,930,450.05		78,603.07
SNBWC54R1	1.750% 03/13/2025	9.2193	1,019,533.53	1,026,574.31	0.04	7,040.78
	OSEF00096002: LOOMIS CORE PLUS					
PERUVIAN SOL						
2,627,000.000	PERUVIAN GOVERNMENT INTER REGS	102.4635	2,685,003.49	2,691,714.88		6,711.39
715638BE1	6.950% 08/12/2031 DD 04/24/08	26.7476	722,321.68	702,660.02	0.03	(19,661.66)
	OSEF00099502: NINETY ONE EMD					

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,486,000.000	PERU GOVERNMENT BOND LPBF8F0J5 6.150% 08/12/2032 OSEF00099502: NINETY ONE EMD	96.2902 25.1361	1,428,214.21 383,371.73	1,430,872.55 373,522.82	0.02	2,658.34 (9,848.91)
1,905,000.000	PERU GOVERNMENT BOND LPBJ5CSV0 5.400% 08/12/2034 OSEF00099502: NINETY ONE EMD	87.8737 22.9390	1,646,776.06 444,985.69	1,673,994.65 436,988.75	0.02	27,218.59 (7,996.94)
1,073,000.000	PERU GOVERNMENT BOND 144A LPBQ0MKN3 7.300% 08/12/2033 OSEF00099502: NINETY ONE EMD	102.5260 26.7640	1,129,525.93 301,959.80	1,100,104.24 287,177.25	0.01	(29,421.69) (14,782.55)
2,275,000.000	PERU GOVERNMENT BOND 144A LPBRT7427 7.600% 08/12/2039 OSEF00099502: NINETY ONE EMD	100.7858 26.3097	2,265,124.17 599,001.50	2,292,876.50 598,545.06	0.02	27,752.33 (456.44)
2,364,000.000	PERUVIAN GOVERNMENT INTER REGS P78024AC3 6.350% 08/12/2028 DD 10/07/16 OSEF00099502: NINETY ONE EMD	102.7497 26.8224	2,307,123.65 615,749.46	2,429,003.33 634,080.36	0.03	121,879.68 18,330.90
1,786,000.000	PERUVIAN GOVERNMENT INTER REGS P78024AE9 5.940% 02/12/2029 DD 12/06/18 OSEF00099502: NINETY ONE EMD	100.5520 26.2487	1,796,629.47 483,777.71	1,795,859.42 468,801.00	0.02	(770.05) (14,976.71)
2,894,000.000	PERUVIAN GOVERNMENT INTER REGS P87324BE1 6.900% 08/12/2037 DD 07/26/07 OSEF00099502: NINETY ONE EMD	95.5967 24.9551	2,839,481.75 757,980.68	2,766,568.44 722,200.21	0.03	(72,913.31) (35,780.47)
TOTAL PERUVIAN SOL FIXED INCOME SECURITIES			16,097,878.73	16,180,994.01		83,115.28
			4,309,148.25	4,223,975.47	0.17	(85,172.78)
POLISH ZLOTY						
4,980,000.000	CCP_IRS_P PLN-WIBOR 6M CME EG9QQ0UY9 REC 5.26% 2025 AUG 01 OSEF00099502: NINETY ONE EMD IRS348241	(0.5379) (0.1338)	0.01 0.00	(26,785.38) (6,662.95)		(26,785.39) (6,662.95)
(4,980,000.000)	CCP_IRS_P PLN-WIBOR 6M CME EG9QQ0UZ6 REC 5.26% 2025 AUG 01 OSEF00099502: NINETY ONE EMD IRS348241	0.0000 0.0000	(3,527.01) (882.09)	0.00 0.00	0.00	3,527.01 882.09

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
(1,190,000.000)	CCP_IRS_R PLN-WIBOR 6M CME EG9QQ0UX1 PAY 4.71% 2033 AUG 01 OSEF00099502: NINETY ONE EMD IRS348243	0.0000	(0.01)	0.00		0.01
		0.0000	0.00	0.00	0.00	0.00
1,190,000.000	CCP_IRS_R PLN-WIBOR 6M CME EG9QQ0UW3 PAY 4.71% 2033 AUG 01 OSEF00099502: NINETY ONE EMD IRS348243	2.6723	3,107.01	31,800.48		28,693.47
		0.6647	777.05	7,910.47	0.00	7,133.42
1,840,000.000	CCP_IRS_P PLN-WIBOR 6M CME EG9QR47H3 REC 5.13% 2026 FEB 01 OSEF00099502: NINETY ONE EMD IRS352650	(0.6386)	0.01	(11,750.04)		(11,750.05)
		(0.1589)	0.00	(2,922.86)	(0.00)	(2,922.86)
(1,840,000.000)	CCP_IRS_P PLN-WIBOR 6M CME EG9QR47J9 REC 5.13% 2026 FEB 01 OSEF00099502: NINETY ONE EMD IRS352650	0.0000	(0.01)	0.00		0.01
		0.0000	0.00	0.00	0.00	0.00
TOTAL POLISH ZLOTY FIXED INCOME SECURITIES			(420.00)	(6,734.94)		(6,314.94)
			(105.04)	(1,675.34)	(0.00)	(1,570.30)
POUND STERLING						
1,180,000.000	UNITED KINGDOM GILT REGS EXBLPK715 0.250% 01/31/2025 OSEF00096002: LOOMIS CORE PLUS	97.6485	1,136,755.00	1,152,252.06		15,497.06
		123.4374	1,437,924.95	1,456,561.83	0.06	18,636.88
SOUTH AFRICAN RAND						
8,100,000.000	REPUBLIC OF SOUTH AFRICA GOVER KS6148784 10.500% 12/21/2026 OSEF00099502: NINETY ONE EMD	103.7500	8,345,403.27	8,403,750.00		58,346.73
		5.6818	439,289.55	460,227.28	0.02	20,937.73
7,000,000.000	ESKOM HOLDINGS SOC LTD KSB1J1DP2 7.500% 09/15/2033 OSEF00099502: NINETY ONE EMD	73.3497	5,337,173.88	5,134,477.60		(202,696.28)
		4.0170	343,754.63	281,187.17	0.01	(62,567.46)
26,010,000.000	REPUBLIC OF SOUTH AFRICA GOVER KSBFDTGL2 8.500% 01/31/2037 OSEF00099502: NINETY ONE EMD	78.5300	19,643,230.17	20,425,653.00		782,422.83
		4.3007	1,058,573.64	1,118,600.94	0.05	60,027.30



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,900,000.000	REPUBLIC OF SOUTH AFRICA GOVER KSBH6XNR6 8.000% 01/31/2030 OSEF00099502: NINETY ONE EMD	91.6250 5.0178	37,472,401.08 2,069,488.51	38,390,875.00 2,102,457.57	0.09	918,473.92 32,969.06
12,460,000.000	REPUBLIC OF SOUTH AFRICA GOVER KSBPXR8C1 8.750% 01/31/2044 OSEF00099502: NINETY ONE EMD	74.6200 4.0865	9,028,152.25 492,035.09	9,297,652.00 509,181.38	0.02	269,499.75 17,146.29
17,720,000.000	REPUBLIC OF SOUTH AFRICA GOVER KSBYM2NZ1 9.000% 01/31/2040 OSEF00099502: NINETY ONE EMD	78.7700 4.3138	13,513,789.94 734,779.76	13,958,044.00 764,405.48	0.03	444,254.06 29,625.72
16,100,000.000	REPUBLIC OF SOUTH AFRICA GOVER KSBYY9RY2 8.875% 02/28/2035 OSEF00096002: LOOMIS CORE PLUS	84.2200 4.6123	13,466,724.73 731,836.38	13,559,420.00 742,575.03	0.03	92,695.27 10,738.65
9,500,000.000	REPUBLIC OF SOUTH AFRICA GOVER KSBYY9RY2 8.875% 02/28/2035 OSEF00099502: NINETY ONE EMD	84.2200 4.6123	7,673,280.64 408,488.41	8,000,900.00 438,165.39	0.02	327,619.36 29,676.98
(25,350,000.000)	CCP_IRS_R ZAR-JIBAR 3M CME KS9QRRMU3 PAY 8.19% 2028 NOV 23 OSEF00099502: NINETY ONE EMD IRS350937	0.0000 0.0000	(0.01) 0.00	0.00 0.00	0.00	0.01 0.00
25,350,000.000	CCP_IRS_R ZAR-JIBAR 3M CME KS9QRRMT6 PAY 8.19% 2028 NOV 23 OSEF00099502: NINETY ONE EMD IRS350937	(0.3932) (0.0215)	0.01 0.00	(99,673.16) (5,458.55)	(0.00)	(99,673.17) (5,458.55)
23,000,000.000	CCP_IRS_P ZAR-JIBAR 3M CME KS9QSB7C4 REC 8.33% 2029 MAR 06 OSEF00099502: NINETY ONE EMD IRS353333	0.7399 0.0405	0.01 0.00	170,169.87 9,319.27	0.00	170,169.86 9,319.27
(23,000,000.000)	CCP_IRS_P ZAR-JIBAR 3M CME KS9QSB7D2 REC 8.33% 2029 MAR 06 OSEF00099502: NINETY ONE EMD IRS353333	0.0000 0.0000	(0.01) 0.00	0.00 0.00	0.00	0.01 0.00

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL SOUTH AFRICAN RAND FIXED INCOME SECURITIES			114,480,155.96	117,241,268.31		2,761,112.35
			6,278,245.97	6,420,660.96	0.26	142,414.99
THAILAND BAHT						
6,311,000.000	THAILAND GOVERNMENT BOND	105.0826	6,512,810.77	6,631,765.16		118,954.39
FBBLFGTJ9	3.350% 06/17/2033	2.8635	181,946.01	180,714.36	0.01	(1,231.65)
OSEF00099502: NINETY ONE EMD						
112,000.000	THAILAND GOVERNMENT BOND	87.1886	89,758.90	97,651.19		7,892.29
FBBNYLMZ4	2.750% 06/17/2052	2.3759	2,557.78	2,660.98	0.00	103.20
OSEF00099502: NINETY ONE EMD						
2,297,000.000	THAILAND GOVERNMENT BOND	102.5471	2,463,727.38	2,355,505.78		(108,221.60)
FBBP6KM33	3.450% 06/17/2043	2.7944	72,907.52	64,187.09	0.00	(8,720.43)
OSEF00099502: NINETY ONE EMD						
66,878,000.000	THAILAND GOVERNMENT BOND	100.6932	68,405,083.67	67,341,568.87		(1,063,514.80)
FBBPLFNC6	2.650% 06/17/2028	2.7439	1,940,794.94	1,835,045.16	0.08	(105,749.78)
OSEF00099502: NINETY ONE EMD						
5,457,000.000	THAILAND GOVERNMENT BOND	92.2843	5,694,131.65	5,035,955.89		(658,175.76)
FBBYZ73Q1	2.875% 06/17/2046	2.5147	168,428.06	137,228.86	0.01	(31,199.20)
OSEF00099502: NINETY ONE EMD						
TOTAL THAILAND BAHT FIXED INCOME SECURITIES			83,165,512.37	81,462,446.89		(1,703,065.48)
			2,366,634.31	2,219,836.45	0.09	(146,797.86)
TURKISH LIRA						
5,663,251.000	TURKIYE GOVERNMENT BOND	102.8500	5,765,904.65	5,824,653.65		58,749.00
ETBP47SR7	31.080% 11/08/2028	3.1372	186,001.51	177,670.28	0.01	(8,331.23)
OSEF00099502: NINETY ONE EMD						
4,949,462.000	TURKIYE GOVERNMENT BOND	98.0000	5,025,330.80	4,850,472.76		(174,858.04)
ETBP6MJ19	26.200% 10/05/2033	2.9893	86,960.37	147,954.69	0.01	60,994.32
OSEF00099502: NINETY ONE EMD						
4,748,752.000	TURKIYE GOVERNMENT BOND	74.8000	3,547,509.70	3,552,066.50		4,556.80
ETBS82064	17.300% 07/19/2028	2.2816	122,700.99	108,349.21	0.00	(14,351.78)
OSEF00099502: NINETY ONE EMD						



Asset Detail - By Asset type

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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL TURKISH LIRA FIXED INCOME SECURITIES			14,338,745.15	14,227,192.91		(111,552.24)
			395,662.87	433,974.18	0.02	38,311.31
U.S. DOLLAR						
176,343.030	AASET 2021-1 TRUST 1A A 144A	92.1630	174,531.55	162,523.03		(12,008.52)
00038PAA8	2.950% 11/16/2041 DD 11/12/21 OSEF00096002: LOOMIS CORE PLUS	92.1630	174,531.55	162,523.03	0.01	(12,008.52)
200,000.000	ABN AMRO BANK NV 144A	98.6071	199,464.00	197,214.11		(2,249.89)
00080QAF2	4.750% 07/28/2025 DD 07/28/15 OSEF00064802: WESTERN CORE PLUS	98.6071	199,464.00	197,214.11	0.01	(2,249.89)
200,000.000	ABN AMRO BANK NV 144A	87.9684	200,000.00	175,936.87		(24,063.13)
00084DAW0	VAR RT 12/13/2029 DD 12/13/21 OSEF00097702: JP MORGAN CORE	87.9684	200,000.00	175,936.87	0.01	(24,063.13)
200,000.000	ABN AMRO BANK NV 144A	101.3209	200,000.00	202,641.75		2,641.75
00084DBA7	VAR RT 09/18/2027 DD 09/18/23 OSEF00097702: JP MORGAN CORE	101.3209	200,000.00	202,641.75	0.01	2,641.75
300,000.000	ABN AMRO BANK NV 144A	101.0055	300,000.00	303,016.55		3,016.55
00084DBC3	VAR RT 10/13/2026 DD 10/13/23 OSEF00097702: JP MORGAN CORE	101.0055	300,000.00	303,016.55	0.01	3,016.55
112,000.000	AGCO CORP	99.6100	111,697.60	111,563.24		(134.36)
001084AS1	5.800% 03/21/2034 DD 03/21/24 OSEF00094102: GSAM CORE PLUS	99.6100	111,697.60	111,563.24	0.00	(134.36)
95,000.000	AEP TRANSMISSION CO LLC	73.8284	94,443.30	70,136.98		(24,306.32)
00115AAK5	3.800% 06/15/2049 DD 06/12/19 OSEF00097702: JP MORGAN CORE	73.8284	94,443.30	70,136.98	0.00	(24,306.32)
18,000.000	SOUTHERN CO GAS CAPITAL CORP	100.0805	17,969.94	18,014.48		44.54
001192AH6	5.875% 03/15/2041 DD 03/21/11 OSEF00097702: JP MORGAN CORE	100.0805	17,969.94	18,014.48	0.00	44.54
305,000.000	AES CORP/THE	82.3310	304,884.10	251,109.64		(53,774.46)
00130HCG8	2.450% 01/15/2031 DD 07/15/21 OSEF00096002: LOOMIS CORE PLUS	82.3310	304,884.10	251,109.64	0.01	(53,774.46)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 00139PAA6	AIG SUNAMERICA GLOBAL FIN 144A 6.900% 03/15/2032 DD 03/20/02 OSEF00097702: JP MORGAN CORE	108.5814	101,140.60	92,294.16	0.00	(8,846.44)
303,041.790 00140LAG9	AIMCO CLO 12 LTD 12A AR 144A VAR RT 01/17/2032 DD 02/17/22 OSEF00096002: LOOMIS CORE PLUS	100.2257	298,193.12	303,725.60	0.01	5,532.48
595,000.000 00144GAJ0	AIMCO CLO 14 LTD 14A D 144A VAR RT 04/20/2034 DD 04/08/21 OSEF00096002: LOOMIS CORE PLUS	100.3689	595,000.00	597,194.96	0.02	2,194.96
900,000.000 00178UAD1	AMSR 2020-SFR2 TRU SFR2 D 144A 3.282% 07/17/2037 DD 06/18/20 OSEF00097702: JP MORGAN CORE	96.8814	869,062.50	871,932.60	0.04	2,870.10
1,000,000.000 00179VAD8	AMSR 2021-SFR2 TRU SFR2 D 144A 2.278% 08/17/2038 DD 07/08/21 OSEF00097702: JP MORGAN CORE	92.6840	878,437.50	926,839.60	0.04	48,402.10
30,000.000 00206RBA9	AT&T INC 5.550% 08/15/2041 DD 08/18/11 OSEF00064802: WESTERN CORE PLUS	97.4118	39,846.80	29,223.55	0.00	(10,623.25)
45,000.000 00206RBK7	AT&T INC 4.350% 06/15/2045 DD 06/15/13 OSEF00064802: WESTERN CORE PLUS	82.9255	43,060.53	37,316.48	0.00	(5,744.05)
125,000.000 00206RFW7	AT&T INC 4.900% 08/15/2037 DD 08/14/18 OSEF00094102: GSAM CORE PLUS	93.6039	129,632.50	117,004.86	0.00	(12,627.64)
175,000.000 00206RHA3	AT&T INC 5.150% 11/15/2046 DD 11/15/18 OSEF00094102: GSAM CORE PLUS	92.8541	210,115.75	162,494.63	0.01	(47,621.12)
168,000.000 00206RJX1	AT&T INC 2.300% 06/01/2027 DD 05/28/20 OSEF00094102: GSAM CORE PLUS	92.5051	178,092.24	155,408.64	0.01	(22,683.60)



Asset Detail - By Asset type

Report ID: IACS0005
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000	AT&T INC	85.6294	399,356.00	342,517.53		(56,838.47)
00206RJY9	2.750% 06/01/2031 DD 05/28/20 OSEF00064502: DODGE & COX CORE	85.6294	399,356.00	342,517.53	0.01	(56,838.47)
185,000.000	AT&T INC	85.6294	155,024.45	158,414.36		3,389.91
00206RJY9	2.750% 06/01/2031 DD 05/28/20 OSEF00097702: JP MORGAN CORE	85.6294	155,024.45	158,414.36	0.01	3,389.91
154,000.000	AT&T INC	76.4001	155,503.04	117,656.19		(37,846.85)
00206RJZ6	3.500% 06/01/2041 DD 05/28/20 OSEF00097702: JP MORGAN CORE	76.4001	155,503.04	117,656.19	0.00	(37,846.85)
85,000.000	AT&T INC	70.6334	66,274.40	60,038.37		(6,236.03)
00206RKA9	3.650% 06/01/2051 DD 05/28/20 OSEF00097702: JP MORGAN CORE	70.6334	66,274.40	60,038.37	0.00	(6,236.03)
25,000.000	AT&T INC	88.8035	24,968.50	22,200.87		(2,767.63)
00206RKG6	1.650% 02/01/2028 DD 08/04/20 OSEF00094102: GSAM CORE PLUS	88.8035	24,968.50	22,200.87	0.00	(2,767.63)
60,000.000	AT&T INC	88.8035	59,924.40	53,282.09		(6,642.31)
00206RKG6	1.650% 02/01/2028 DD 08/04/20 OSEF00097702: JP MORGAN CORE	88.8035	59,924.40	53,282.09	0.00	(6,642.31)
150,000.000	AT&T INC	81.1200	121,962.00	121,680.01		(281.99)
00206RKH4	2.250% 02/01/2032 DD 08/04/20 OSEF00064802: WESTERN CORE PLUS	81.1200	121,962.00	121,680.01	0.00	(281.99)
575,000.000	AT&T INC	81.1200	480,510.25	466,440.03		(14,070.22)
00206RKH4	2.250% 02/01/2032 DD 08/04/20 OSEF00094102: GSAM CORE PLUS	81.1200	480,510.25	466,440.03	0.02	(14,070.22)
420,000.000	AT&T INC	81.1200	419,239.80	340,704.02		(78,535.78)
00206RKH4	2.250% 02/01/2032 DD 08/04/20 OSEF00097702: JP MORGAN CORE	81.1200	419,239.80	340,704.02	0.01	(78,535.78)
921,000.000	AT&T INC	67.8838	690,266.88	625,209.61		(65,057.27)
00206RKJ0	3.500% 09/15/2053 DD 03/15/21 OSEF00099002: LOOMIS CORE	67.8838	690,266.88	625,209.61	0.03	(65,057.27)



Asset Detail - By Asset type

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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000	AT&T INC	67.8838	128,428.78	88,248.91		(40,179.87)
00206RKJ0	3.500% 09/15/2053 DD 03/15/21 OSEF00064802: WESTERN CORE PLUS	67.8838	128,428.78	88,248.91	0.00	(40,179.87)
105,000.000	AT&T INC	67.4191	106,542.06	70,790.00		(35,752.06)
00206RLJ9	3.550% 09/15/2055 DD 03/15/21 OSEF00097702: JP MORGAN CORE	67.4191	106,542.06	70,790.00	0.00	(35,752.06)
169,000.000	AT&T INC	67.4191	145,699.49	113,938.19		(31,761.30)
00206RLJ9	3.550% 09/15/2055 DD 03/15/21 OSEF00064802: WESTERN CORE PLUS	67.4191	145,699.49	113,938.19	0.00	(31,761.30)
40,000.000	AT&T INC	67.0622	40,585.00	26,824.88		(13,760.12)
00206RLV2	3.650% 09/15/2059 DD 03/15/21 OSEF00064802: WESTERN CORE PLUS	67.0622	40,585.00	26,824.88	0.00	(13,760.12)
19,000.000	AT&T INC	79.5147	18,890.68	15,107.79		(3,782.89)
00206RMM1	2.550% 12/01/2033 DD 06/01/21 OSEF00094102: GSAM CORE PLUS	79.5147	18,890.68	15,107.79	0.00	(3,782.89)
444,000.000	AT&T INC	79.5147	357,121.00	353,045.28		(4,075.72)
00206RMM1	2.550% 12/01/2033 DD 06/01/21 OSEF00099002: LOOMIS CORE	79.5147	357,121.00	353,045.28	0.01	(4,075.72)
150,000.000	AT&T INC	79.5147	130,020.21	119,272.05		(10,748.16)
00206RMM1	2.550% 12/01/2033 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	79.5147	130,020.21	119,272.05	0.00	(10,748.16)
475,000.000	AT&T INC	69.8636	335,483.00	331,852.06		(3,630.94)
00206RMN9	3.800% 12/01/2057 DD 06/01/21 OSEF00064502: DODGE & COX CORE	69.8636	335,483.00	331,852.06	0.01	(3,630.94)
10,000.000	AT&T INC	69.8636	10,475.00	6,986.36		(3,488.64)
00206RMN9	3.800% 12/01/2057 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	69.8636	10,475.00	6,986.36	0.00	(3,488.64)
40,000.000	ABBOTT LABORATORIES	97.0812	39,744.00	38,832.47		(911.53)
002824BG4	4.750% 11/30/2036 DD 11/22/16 OSEF00064802: WESTERN CORE PLUS	97.0812	39,744.00	38,832.47	0.00	(911.53)



Asset Detail - By Asset type

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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000	ABBVIE INC	87.6832	251,160.01	223,592.04		(27,567.97)
00287YAM1	4.400% 11/06/2042 DD 05/06/13 OSEF00097702: JP MORGAN CORE	87.6832	251,160.01	223,592.04	0.01	(27,567.97)
150,000.000	ABBVIE INC	98.3824	149,737.50	147,573.65		(2,163.85)
00287YAQ2	3.600% 05/14/2025 DD 05/14/15 OSEF00064802: WESTERN CORE PLUS	98.3824	149,737.50	147,573.65	0.01	(2,163.85)
100,000.000	ABBVIE INC	94.3259	99,317.78	94,325.91		(4,991.87)
00287YAR0	4.500% 05/14/2035 DD 05/14/15 OSEF00097702: JP MORGAN CORE	94.3259	99,317.78	94,325.91	0.00	(4,991.87)
42,000.000	ABBVIE INC	92.0539	39,279.66	38,662.62		(617.04)
00287YAV1	4.300% 05/14/2036 DD 05/12/16 OSEF00094102: GSAM CORE PLUS	92.0539	39,279.66	38,662.62	0.00	(617.04)
20,000.000	ABBVIE INC	91.8676	22,538.10	18,373.53		(4,164.57)
00287YBD0	4.875% 11/14/2048 DD 09/18/18 OSEF00064802: WESTERN CORE PLUS	91.8676	22,538.10	18,373.53	0.00	(4,164.57)
130,000.000	ABBVIE INC	95.3247	129,845.30	123,922.06		(5,923.24)
00287YBV0	2.950% 11/21/2026 DD 05/21/20 OSEF00064802: WESTERN CORE PLUS	95.3247	129,845.30	123,922.06	0.01	(5,923.24)
430,000.000	ABBVIE INC	91.7602	429,408.60	394,569.02		(34,839.58)
00287YBX6	3.200% 11/21/2029 DD 05/21/20 OSEF00064802: WESTERN CORE PLUS	91.7602	429,408.60	394,569.02	0.02	(34,839.58)
410,000.000	ABBVIE INC	98.8978	405,731.20	405,480.92		(250.28)
00287YBZ1	2.600% 11/21/2024 DD 05/21/20 OSEF00064802: WESTERN CORE PLUS	98.8978	405,731.20	405,480.92	0.02	(250.28)
279,000.000	ABBVIE INC	86.8598	278,015.13	242,338.82		(35,676.31)
00287YCA5	4.050% 11/21/2039 DD 05/21/20 OSEF00094102: GSAM CORE PLUS	86.8598	278,015.13	242,338.82	0.01	(35,676.31)
701,000.000	ABBVIE INC	86.8598	695,583.47	608,887.13		(86,696.34)
00287YCA5	4.050% 11/21/2039 DD 05/21/20 OSEF00097702: JP MORGAN CORE	86.8598	695,583.47	608,887.13	0.02	(86,696.34)



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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	ABBVIE INC	83.3355	92,120.20	83,335.49		(8,784.71)
00287YCB3	4.250% 11/21/2049 DD 05/21/20 OSEF00064802: WESTERN CORE PLUS	83.3355	92,120.20	83,335.49	0.00	(8,784.71)
150,000.000	ABBVIE INC	98.7664	164,682.00	148,149.62		(16,532.38)
00287YCX5	3.800% 03/15/2025 DD 09/15/20 OSEF00064802: WESTERN CORE PLUS	98.7664	164,682.00	148,149.62	0.01	(16,532.38)
150,000.000	ABBVIE INC	99.6135	149,689.50	149,420.20		(269.30)
00287YDS5	4.800% 03/15/2029 DD 02/26/24 OSEF00064802: WESTERN CORE PLUS	99.6135	149,689.50	149,420.20	0.01	(269.30)
275,000.000	ABBVIE INC	99.7399	274,977.90	274,284.71		(693.19)
00287YDT3	4.950% 03/15/2031 DD 02/26/24 OSEF00094102: GSAM CORE PLUS	99.7399	274,977.90	274,284.71	0.01	(693.19)
60,000.000	ABBVIE INC	99.7399	59,937.60	59,843.94		(93.66)
00287YDT3	4.950% 03/15/2031 DD 02/26/24 OSEF00064802: WESTERN CORE PLUS	99.7399	59,937.60	59,843.94	0.00	(93.66)
90,000.000	ABBVIE INC	99.7075	89,716.50	89,736.74		20.24
00287YDU0	5.050% 03/15/2034 DD 02/26/24 OSEF00064802: WESTERN CORE PLUS	99.7075	89,716.50	89,736.74	0.00	20.24
529,000.000	ABBVIE INC	98.8819	527,185.53	523,085.19		(4,100.34)
00287YDW6	5.400% 03/15/2054 DD 02/26/24 OSEF00099002: LOOMIS CORE	98.8819	527,185.53	523,085.19	0.02	(4,100.34)
215,000.000	ABBVIE INC	98.7183	214,195.90	212,244.31		(1,951.59)
00287YDX4	5.500% 03/15/2064 DD 02/26/24 OSEF00099002: LOOMIS CORE	98.7183	214,195.90	212,244.31	0.01	(1,951.59)
240,000.000	ABU DHABI CRUDE OIL PIPEL 144A	89.5550	254,114.92	214,932.00		(39,182.92)
00401MAB2	4.600% 11/02/2047 DD 11/02/17 OSEF00099002: LOOMIS CORE	89.5550	254,114.92	214,932.00	0.01	(39,182.92)
112,485.010	ACCESSLEX INSTITUTE 1 A2	97.8775	111,219.56	110,097.48		(1,122.08)
00432CBN0	VAR RT 09/26/2033 DD 05/06/04 OSEF00094102: GSAM CORE PLUS	97.8775	111,219.56	110,097.48	0.00	(1,122.08)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000	CHUBB INA HOLDINGS LLC	96.7644	109,831.52	106,440.81		(3,390.71)
00440EAV9	3.350% 05/03/2026 DD 11/03/15 OSEF00064802: WESTERN CORE PLUS	96.7644	109,831.52	106,440.81	0.00	(3,390.71)
300,000.000	ADAPTHEALTH LLC 144A	87.4756	257,364.00	262,426.92		5,062.92
00653VAE1	5.125% 03/01/2030 DD 08/19/21 OSEF00094102: GSAM CORE PLUS	87.4756	257,364.00	262,426.92	0.01	5,062.92
150,000.000	AERCAP IRELAND CAPITAL DAC / A	94.9141	114,750.00	142,371.08		27,621.08
00774MAB1	3.650% 07/21/2027 DD 07/21/17 OSEF00096002: LOOMIS CORE PLUS	94.9141	114,750.00	142,371.08	0.01	27,621.08
660,000.000	AERCAP IRELAND CAPITAL DAC / A	94.7443	537,039.60	625,312.43		88,272.83
00774MAE5	3.875% 01/23/2028 DD 01/23/18 OSEF00096002: LOOMIS CORE PLUS	94.7443	537,039.60	625,312.43	0.03	88,272.83
270,000.000	AERCAP IRELAND CAPITAL DAC / A	93.2834	269,546.40	251,865.05		(17,681.35)
00774MAV7	2.450% 10/29/2026 DD 10/29/21 OSEF00064802: WESTERN CORE PLUS	93.2834	269,546.40	251,865.05	0.01	(17,681.35)
330,000.000	AERCAP IRELAND CAPITAL DAC / A	93.2834	314,373.60	307,835.06		(6,538.54)
00774MAV7	2.450% 10/29/2026 DD 10/29/21 OSEF00097702: JP MORGAN CORE	93.2834	314,373.60	307,835.06	0.01	(6,538.54)
500,000.000	AERCAP IRELAND CAPITAL DAC / A	93.2834	499,160.00	466,416.76		(32,743.24)
00774MAV7	2.450% 10/29/2026 DD 10/29/21 OSEF00094102: GSAM CORE PLUS	93.2834	499,160.00	466,416.76	0.02	(32,743.24)
225,000.000	AERCAP IRELAND CAPITAL DAC / A	90.8771	224,590.50	204,473.38		(20,117.12)
00774MAW5	3.000% 10/29/2028 DD 10/29/21 OSEF00097702: JP MORGAN CORE	90.8771	224,590.50	204,473.38	0.01	(20,117.12)
295,000.000	AERCAP IRELAND CAPITAL DAC / A	90.8771	294,463.10	268,087.32		(26,375.78)
00774MAW5	3.000% 10/29/2028 DD 10/29/21 OSEF00096002: LOOMIS CORE PLUS	90.8771	294,463.10	268,087.32	0.01	(26,375.78)
300,000.000	AERCAP IRELAND CAPITAL DAC / A	90.8771	299,454.00	272,631.17		(26,822.83)
00774MAW5	3.000% 10/29/2028 DD 10/29/21 OSEF00094102: GSAM CORE PLUS	90.8771	299,454.00	272,631.17	0.01	(26,822.83)



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
410,000.000 00774MAX3	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 OSEF00064802: WESTERN CORE PLUS	85.9216 85.9216	392,105.90 392,105.90	352,278.72 352,278.72	0.01	(39,827.18) (39,827.18)
375,000.000 00774MAX3	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 OSEF00096002: LOOMIS CORE PLUS	85.9216 85.9216	373,590.00 373,590.00	322,206.14 322,206.14	0.01	(51,383.86) (51,383.86)
215,000.000 00774MAX3	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21 OSEF00097702: JP MORGAN CORE	85.9216 85.9216	214,191.60 214,191.60	184,731.52 184,731.52	0.01	(29,460.08) (29,460.08)
150,000.000 00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21 OSEF00096002: LOOMIS CORE PLUS	83.8789 83.8789	116,854.50 116,854.50	125,818.38 125,818.38	0.01	8,963.88 8,963.88
200,000.000 00774MAY1	AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21 OSEF00094102: GSAM CORE PLUS	83.8789 83.8789	205,842.00 205,842.00	167,757.84 167,757.84	0.01	(38,084.16) (38,084.16)
300,000.000 00774MBD6	AERCAP IRELAND CAPITAL DAC / A 6.100% 01/15/2027 DD 09/25/23 OSEF00097702: JP MORGAN CORE	101.4668 101.4668	298,620.00 298,620.00	304,400.41 304,400.41	0.01	5,780.41 5,780.41
180,000.000 00774MBE4	AERCAP IRELAND CAPITAL DAC / A 6.150% 09/30/2030 DD 09/25/23 OSEF00096002: LOOMIS CORE PLUS	103.3832 103.3832	178,867.80 178,867.80	186,089.85 186,089.85	0.01	7,222.05 7,222.05
60,000.000 007944AF8	ADVENTIST HEALTH SYSTEM/WEST 2.952% 03/01/2029 DD 10/31/19 OSEF00094102: GSAM CORE PLUS	89.7892 89.7892	64,867.20 64,867.20	53,873.52 53,873.52	0.00	(10,993.68) (10,993.68)
105,000.000 007944AK7	ADVENTIST HEALTH SYSTEM/WEST 5.757% 12/01/2034 DD 05/23/24 OSEF00094102: GSAM CORE PLUS	99.9171 99.9171	105,000.00 105,000.00	104,912.93 104,912.93	0.00	(87.07) (87.07)
70,000.000 00817YAG3	AETNA INC 6.750% 12/15/2037 DD 12/04/07 OSEF00097702: JP MORGAN CORE	106.6617 106.6617	90,937.14 90,937.14	74,663.19 74,663.19	0.00	(16,273.95) (16,273.95)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 00831TAB7	AFRICAN EXPORT-IMPORT BAN 144A 2.634% 05/17/2026 DD 05/17/21 OSEF00094102: GSAM CORE PLUS	93.6460 93.6460	200,000.00 200,000.00	187,292.00 187,292.00	0.01	(12,708.00) (12,708.00)
200,000.000 00831TAC5	AFRICAN EXPORT-IMPORT BAN 144A 3.798% 05/17/2031 DD 05/17/21 OSEF00094102: GSAM CORE PLUS	85.4060 85.4060	200,000.00 200,000.00	170,812.00 170,812.00	0.01	(29,188.00) (29,188.00)
365,000.000 00900CAS3	AIMCO CLO SERIES 20 AA DR 144A VAR RT 04/20/2034 DD 04/20/21 OSEF00096002: LOOMIS CORE PLUS	100.3713 100.3713	365,000.00 365,000.00	366,355.25 366,355.25	0.02	1,355.25 1,355.25
237,124.490 009089AA1	AIR CANADA 2013-1 CLASS A 144A 4.125% 11/15/2026 DD 05/09/13 OSEF00097702: JP MORGAN CORE	97.8640 97.8640	238,995.52 238,995.52	232,059.51 232,059.51	0.01	(6,936.01) (6,936.01)
51,006.400 00908PAA5	AIR CANADA 2017-1 CLASS A 144A 3.300% 07/15/2031 DD 12/21/17 OSEF00097702: JP MORGAN CORE	91.3890 91.3890	51,006.40 51,006.40	46,614.24 46,614.24	0.00	(4,392.16) (4,392.16)
512,219.200 00908PAB3	AIR CANADA 2017-1 CLASS A 144A 3.550% 07/15/2031 DD 12/21/17 OSEF00097702: JP MORGAN CORE	89.5250 89.5250	490,334.94 490,334.94	458,564.24 458,564.24	0.02	(31,770.70) (31,770.70)
538,538.320 009090AA9	AIR CANADA 2015-1 CLASS A 144A 3.600% 09/15/2028 DD 03/25/15 OSEF00097702: JP MORGAN CORE	94.9009 94.9009	539,061.28 539,061.28	511,077.71 511,077.71	0.02	(27,983.57) (27,983.57)
5,000.000 00912XBF0	AIR LEASE CORP 4.625% 10/01/2028 DD 09/17/18 OSEF00096002: LOOMIS CORE PLUS	96.9682 96.9682	4,750.00 4,750.00	4,848.41 4,848.41	0.00	98.41 98.41
470,000.000 00912XBJ2	AIR LEASE CORP VAR RT 12/31/2049 DD 03/02/21 OSEF00096002: LOOMIS CORE PLUS	94.9219 94.9219	467,118.75 467,118.75	446,132.74 446,132.74	0.02	(20,986.01) (20,986.01)
325,000.000 00912XBK9	AIR LEASE CORP VAR RT 12/31/2049 DD 10/13/21 OSEF00094102: GSAM CORE PLUS	90.3963 90.3963	325,000.00 325,000.00	293,788.11 293,788.11	0.01	(31,211.89) (31,211.89)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
425,000.000	AIR LEASE CORP	96.6240	420,112.50	410,651.87		(9,460.63)
00914AAB8	3.750% 06/01/2026 DD 05/23/19 OSEF00094102: GSAM CORE PLUS	96.6240	420,112.50	410,651.87	0.02	(9,460.63)
40,000.000	AIR LEASE CORP	90.4806	37,292.33	36,192.25		(1,100.08)
00914AAE2	3.250% 10/01/2029 DD 09/16/19 OSEF00096002: LOOMIS CORE PLUS	90.4806	37,292.33	36,192.25	0.00	(1,100.08)
90,000.000	AIR LEASE CORP	97.7146	89,077.50	87,943.11		(1,134.39)
00914AAH5	3.375% 07/01/2025 DD 06/24/20 OSEF00064802: WESTERN CORE PLUS	97.7146	89,077.50	87,943.11	0.00	(1,134.39)
225,000.000	AIR LEASE CORP	95.9421	228,053.25	215,869.82		(12,183.43)
00914AAJ1	2.875% 01/15/2026 DD 08/17/20 OSEF00094102: GSAM CORE PLUS	95.9421	228,053.25	215,869.82	0.01	(12,183.43)
340,000.000	AIR LEASE CORP	87.3766	332,880.40	297,080.32		(35,800.08)
00914AAK8	3.125% 12/01/2030 DD 11/24/20 OSEF00096002: LOOMIS CORE PLUS	87.3766	332,880.40	297,080.32	0.01	(35,800.08)
70,000.000	AIR LEASE CORP	99.7836	69,205.50	69,848.54		643.04
00914AAU6	5.300% 02/01/2028 DD 01/13/23 OSEF00064802: WESTERN CORE PLUS	99.7836	69,205.50	69,848.54	0.00	643.04
2,400,000.000	AIR PRODUCTS AND CHEMICALS INC	98.9507	2,397,600.00	2,374,816.73		(22,783.27)
009158BJ4	4.750% 02/08/2031 DD 02/08/24 OSEF00061202: JOHNSON CORE	98.9507	2,397,600.00	2,374,816.73	0.10	(22,783.27)
440,000.000	AIRCASTLE LTD 144A	101.8744	439,388.15	448,247.31		8,859.16
00928QAX9	6.500% 07/18/2028 DD 07/18/23 OSEF00096002: LOOMIS CORE PLUS	101.8744	439,388.15	448,247.31	0.02	8,859.16
55,000.000	AIRCASTLE LTD 144A	99.9713	54,665.05	54,984.19		319.14
00928QAY7	5.950% 02/15/2029 DD 01/22/24 OSEF00096002: LOOMIS CORE PLUS	99.9713	54,665.05	54,984.19	0.00	319.14
160,000.000	AKER BP ASA 144A	90.7631	158,993.60	145,220.96		(13,772.64)
00973RAJ2	4.000% 01/15/2031 DD 09/30/20 OSEF00096002: LOOMIS CORE PLUS	90.7631	158,993.60	145,220.96	0.01	(13,772.64)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,000.000	ALABAMA POWER CO	101.1525	142,965.60	121,382.95		(21,582.65)
010392EE4	5.600% 03/15/2033 DD 03/14/03 OSEF00097702: JP MORGAN CORE	101.1525	142,965.60	121,382.95	0.00	(21,582.65)
18,000.000	ALABAMA POWER CO	105.4012	20,668.84	18,972.21		(1,696.63)
010392EZ7	6.125% 05/15/2038 DD 05/14/08 OSEF00097702: JP MORGAN CORE	105.4012	20,668.84	18,972.21	0.00	(1,696.63)
60,000.000	ALABAMA POWER CO	92.6224	69,898.20	55,573.45		(14,324.75)
010392FF0	5.200% 06/01/2041 DD 05/24/11 OSEF00097702: JP MORGAN CORE	92.6224	69,898.20	55,573.45	0.00	(14,324.75)
17,000.000	ALABAMA POWER CO	82.4480	16,864.68	14,016.17		(2,848.51)
010392FL7	4.150% 08/15/2044 DD 08/26/14 OSEF00097702: JP MORGAN CORE	82.4480	16,864.68	14,016.17	0.00	(2,848.51)
166,000.000	ALABAMA POWER CO	71.2978	121,170.04	118,354.39		(2,815.65)
010392FT0	3.450% 10/01/2049 DD 09/17/19 OSEF00099002: LOOMIS CORE	71.2978	121,170.04	118,354.39	0.00	(2,815.65)
50,000.000	ALBEMARLE CORP	91.0212	53,500.50	45,510.61		(7,989.89)
012725AD9	5.450% 12/01/2044 DD 11/24/14 OSEF00097702: JP MORGAN CORE	91.0212	53,500.50	45,510.61	0.00	(7,989.89)
601,000.000	OVINTIV INC	112.9619	674,272.34	678,901.24		4,628.90
012873AH8	8.125% 09/15/2030 DD 09/15/00 OSEF00099002: LOOMIS CORE	112.9619	674,272.34	678,901.24	0.03	4,628.90
65,000.000	OVINTIV INC	112.9619	86,937.50	73,425.26		(13,512.24)
012873AH8	8.125% 09/15/2030 DD 09/15/00 OSEF00096002: LOOMIS CORE PLUS	112.9619	86,937.50	73,425.26	0.00	(13,512.24)
55,000.000	OVINTIV INC	108.9430	72,273.35	59,918.64		(12,354.71)
012873AK1	7.375% 11/01/2031 DD 10/26/01 OSEF00096002: LOOMIS CORE PLUS	108.9430	72,273.35	59,918.64	0.00	(12,354.71)
30,000.000	ALEXANDRIA REAL ESTATE EQUITIE	97.1619	29,967.90	29,148.57		(819.33)
015271AP4	3.800% 04/15/2026 DD 03/21/19 OSEF00097702: JP MORGAN CORE	97.1619	29,967.90	29,148.57	0.00	(819.33)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 015271AR0	ALEXANDRIA REAL ESTATE EQUITIE 3.375% 08/15/2031 DD 07/15/19 OSEF00094102: GSAM CORE PLUS	88.1942 88.1942	174,753.25 174,753.25	154,339.85 154,339.85	0.01	(20,413.40) (20,413.40)
155,000.000 015271AS8	ALEXANDRIA REAL ESTATE EQUITIE 4.000% 02/01/2050 DD 07/15/19 OSEF00097702: JP MORGAN CORE	74.2021 74.2021	154,345.90 154,345.90	115,013.23 115,013.23	0.00	(39,332.67) (39,332.67)
205,000.000 01626PAP1	ALIMENTATION COUCHE-TARD 144A 3.439% 05/13/2041 DD 05/13/21 OSEF00097702: JP MORGAN CORE	75.4603 75.4603	205,000.00 205,000.00	154,693.69 154,693.69	0.01	(50,306.31) (50,306.31)
110,000.000 01626PAQ9	ALIMENTATION COUCHE-TARD 144A 3.625% 05/13/2051 DD 05/13/21 OSEF00097702: JP MORGAN CORE	71.7722 71.7722	109,939.50 109,939.50	78,949.38 78,949.38	0.00	(30,990.12) (30,990.12)
130,000.000 01748NAF1	ALLEGION US HOLDING CO INC 5.600% 05/29/2034 DD 05/29/24 OSEF00094102: GSAM CORE PLUS	100.0495 100.0495	129,567.10 129,567.10	130,064.29 130,064.29	0.01	497.19 497.19
1,250,000.000 01750CAL7	ALLEGRO CLO VII LTD 1A AR 144A VAR RT 06/13/2031 DD 06/25/24 OSEF00094102: GSAM CORE PLUS	100.0006 100.0006	1,249,998.61 1,249,998.61	1,250,007.50 1,250,007.50	0.05	8.89 8.89
25,000.000 01882YAB2	ALLIANT ENERGY FINANCE LL 144A 4.250% 06/15/2028 DD 06/12/18 OSEF00094102: GSAM CORE PLUS	96.0794 96.0794	24,951.50 24,951.50	24,019.85 24,019.85	0.00	(931.65) (931.65)
345,000.000 019736AG2	ALLISON TRANSMISSION INC 144A 3.750% 01/30/2031 DD 11/19/20 OSEF00096002: LOOMIS CORE PLUS	87.6732 87.6732	345,000.00 345,000.00	302,472.54 302,472.54	0.01	(42,527.46) (42,527.46)
30,000.000 020002AQ4	ALLSTATE CORP/THE 5.350% 06/01/2033 DD 06/02/03 OSEF00097702: JP MORGAN CORE	100.2885 100.2885	34,461.60 34,461.60	30,086.55 30,086.55	0.00	(4,375.05) (4,375.05)
2,000,000.000 020002BK6	ALLSTATE CORP/THE 5.250% 03/30/2033 DD 03/31/23 OSEF00061202: JOHNSON CORE	99.5760 99.5760	2,040,650.00 2,040,650.00	1,991,519.30 1,991,519.30	0.08	(49,130.70) (49,130.70)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000	ALPHABET INC	81.6711	69,808.20	57,169.75		(12,638.45)
02079KAD9	1.100% 08/15/2030 DD 08/05/20 OSEF00064802: WESTERN CORE PLUS	81.6711	69,808.20	57,169.75	0.00	(12,638.45)
80,000.000	ALPHABET INC	65.1298	58,306.40	52,103.81		(6,202.59)
02079KAE7	1.900% 08/15/2040 DD 08/05/20 OSEF00064802: WESTERN CORE PLUS	65.1298	58,306.40	52,103.81	0.00	(6,202.59)
106,560.320	ALTERNATIVE LOAN TRU 40T1 1A11	58.9507	104,058.95	62,818.02		(41,240.93)
02148KAL8	6.000% 01/25/2037 DD 11/01/06 OSEF00064802: WESTERN CORE PLUS	58.9507	104,058.95	62,818.02	0.00	(41,240.93)
80,000.000	ALTRIA GROUP INC	72.0241	66,900.00	57,619.26		(9,280.74)
02209SAV5	3.875% 09/16/2046 DD 09/16/16 OSEF00064802: WESTERN CORE PLUS	72.0241	66,900.00	57,619.26	0.00	(9,280.74)
61,000.000	ALTRIA GROUP INC	98.3683	61,370.94	60,004.66		(1,366.28)
02209SBC6	4.400% 02/14/2026 DD 02/14/19 OSEF00064802: WESTERN CORE PLUS	98.3683	61,370.94	60,004.66	0.00	(1,366.28)
8,000.000	ALTRIA GROUP INC	98.3520	8,040.86	7,868.16		(172.70)
02209SBD4	4.800% 02/14/2029 DD 02/14/19 OSEF00064802: WESTERN CORE PLUS	98.3520	8,040.86	7,868.16	0.00	(172.70)
90,000.000	ALTRIA GROUP INC	100.0556	89,871.75	90,050.06		178.31
02209SBE2	5.800% 02/14/2039 DD 02/14/19 OSEF00064802: WESTERN CORE PLUS	100.0556	89,871.75	90,050.06	0.00	178.31
340,000.000	ALTRIA GROUP INC	98.0489	373,937.79	333,366.31		(40,571.48)
02209SBF9	5.950% 02/14/2049 DD 02/14/19 OSEF00064802: WESTERN CORE PLUS	98.0489	373,937.79	333,366.31	0.01	(40,571.48)
24,000.000	ALTRIA GROUP INC	99.1851	24,308.60	23,804.43		(504.17)
02209SBG7	6.200% 02/14/2059 DD 02/14/19 OSEF00064802: WESTERN CORE PLUS	99.1851	24,308.60	23,804.43	0.00	(504.17)
40,000.000	ALTRIA GROUP INC	97.2328	39,983.20	38,893.11		(1,090.09)
02209SBH5	2.350% 05/06/2025 DD 05/06/20 OSEF00064802: WESTERN CORE PLUS	97.2328	39,983.20	38,893.11	0.00	(1,090.09)



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40,000.000 02209SBL6	ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 OSEF00064802: WESTERN CORE PLUS	80.8579 80.8579	39,226.50 39,226.50	32,343.17 32,343.17	0.00	(6,883.33) (6,883.33)
200,000.000 02209SBL6	ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21 OSEF00097702: JP MORGAN CORE	80.8579 80.8579	199,790.00 199,790.00	161,715.87 161,715.87	0.01	(38,074.13) (38,074.13)
160,000.000 02209SBR3	ALTRIA GROUP INC 6.875% 11/01/2033 DD 11/01/23 OSEF00064802: WESTERN CORE PLUS	108.0582 108.0582	159,504.19 159,504.19	172,893.06 172,893.06	0.01	13,388.87 13,388.87
110,000.000 023135AQ9	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14 OSEF00064802: WESTERN CORE PLUS	96.6737 96.6737	108,369.10 108,369.10	106,341.07 106,341.07	0.00	(2,028.03) (2,028.03)
110,000.000 023135BC9	AMAZON.COM INC 3.150% 08/22/2027 DD 02/22/18 OSEF00064802: WESTERN CORE PLUS	94.9536 94.9536	105,041.20 105,041.20	104,448.92 104,448.92	0.00	(592.28) (592.28)
120,000.000 023135BF2	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18 OSEF00064802: WESTERN CORE PLUS	88.3061 88.3061	119,701.20 119,701.20	105,967.35 105,967.35	0.00	(13,733.85) (13,733.85)
30,000.000 023135BM7	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18 OSEF00064802: WESTERN CORE PLUS	83.6721 83.6721	42,237.60 42,237.60	25,101.62 25,101.62	0.00	(17,135.98) (17,135.98)
120,000.000 023135BS4	AMAZON.COM INC 1.500% 06/03/2030 DD 06/03/20 OSEF00064802: WESTERN CORE PLUS	83.2909 83.2909	119,866.80 119,866.80	99,949.02 99,949.02	0.00	(19,917.78) (19,917.78)
170,000.000 023135BT2	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20 OSEF00064802: WESTERN CORE PLUS	61.1524 61.1524	138,476.75 138,476.75	103,959.13 103,959.13	0.00	(34,517.62) (34,517.62)
170,000.000 023135BZ8	AMAZON.COM INC 2.100% 05/12/2031 DD 05/12/21 OSEF00064802: WESTERN CORE PLUS	84.2470 84.2470	155,798.10 155,798.10	143,219.85 143,219.85	0.01	(12,578.25) (12,578.25)



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70,000.000	AMAZON.COM INC	91.8399	66,405.50	64,287.91		(2,117.59)
023135CH7	3.600% 04/13/2032 DD 04/13/22 OSEF00064802: WESTERN CORE PLUS	91.8399	66,405.50	64,287.91	0.00	(2,117.59)
340,000.000	AMAZON.COM INC	80.4019	338,578.80	273,366.60		(65,212.20)
023135CJ3	3.950% 04/13/2052 DD 04/13/22 OSEF00097702: JP MORGAN CORE	80.4019	338,578.80	273,366.60	0.01	(65,212.20)
567,000.000	HESS CORP	111.8375	622,814.56	634,118.82		11,304.26
023551AF1	7.875% 10/01/2029 DD 10/01/99 OSEF00099002: LOOMIS CORE	111.8375	622,814.56	634,118.82	0.03	11,304.26
445,000.000	AMEREN CORP	99.2687	444,949.78	441,745.68		(3,204.10)
023608AH5	2.500% 09/15/2024 DD 09/16/19 OSEF00099002: LOOMIS CORE	99.2687	444,949.78	441,745.68	0.02	(3,204.10)
591,000.000	AMEREN CORP	100.7918	590,237.61	595,679.67		5,442.06
023608AP7	5.700% 12/01/2026 DD 11/20/23 OSEF00099002: LOOMIS CORE	100.7918	590,237.61	595,679.67	0.02	5,442.06
200,000.000	AMEREN ILLINOIS CO	68.1654	199,012.00	136,330.77		(62,681.23)
02361DAU4	3.250% 03/15/2050 DD 11/26/19 OSEF00097702: JP MORGAN CORE	68.1654	199,012.00	136,330.77	0.01	(62,681.23)
200,000.000	AMERICA MOVIL SAB DE CV	93.4058	198,656.00	186,811.50		(11,844.50)
02364WBH7	3.625% 04/22/2029 DD 04/22/19 OSEF00097702: JP MORGAN CORE	93.4058	198,656.00	186,811.50	0.01	(11,844.50)
120,983.880	AMERICAN AIRLINES 2015-1 CLASS	94.4076	115,064.14	114,217.98		(846.16)
023770AA8	3.375% 11/01/2028 DD 03/16/15 OSEF00097702: JP MORGAN CORE	94.4076	115,064.14	114,217.98	0.00	(846.16)
217,008.640	AMERICAN AIRLINES 2016-3 CLASS	96.7180	217,008.64	209,886.42		(7,122.22)
023771S41	3.750% 04/15/2027 DD 10/04/17 OSEF00096002: LOOMIS CORE PLUS	96.7180	217,008.64	209,886.42	0.01	(7,122.22)
80,000.000	AMERICAN AIRLINES INC 144A	103.8967	80,012.50	83,117.36		3,104.86
023771T40	8.500% 05/15/2029 DD 12/04/23 OSEF00064802: WESTERN CORE PLUS	103.8967	80,012.50	83,117.36	0.00	3,104.86



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303,074.490 02377AAA6	AMERICAN AIRLINES 2014-1 CLASS 3.700% 04/01/2028 DD 09/16/14 OSEF00097702: JP MORGAN CORE	95.5068 95.5068	297,885.85 297,885.85	289,456.75 289,456.75	0.01	(8,429.10) (8,429.10)
10,128.960 02377CAA2	AMERICAN AIRLINES 2017-2 CLASS 3.600% 04/15/2031 DD 08/14/17 OSEF00096002: LOOMIS CORE PLUS	90.5556 90.5556	8,052.50 8,052.50	9,172.34 9,172.34	0.00	1,119.84 1,119.84
169,146.030 02377DAA0	AMERICAN AIRLINES 2017-2 CLASS 3.700% 04/15/2027 DD 10/05/17 OSEF00096002: LOOMIS CORE PLUS	97.3190 97.3190	169,146.03 169,146.03	164,611.22 164,611.22	0.01	(4,534.81) (4,534.81)
58,861.250 02378WAA7	AMERICAN AIRLINES 2017-1 CLASS 4.950% 08/15/2026 DD 01/13/17 OSEF00096002: LOOMIS CORE PLUS	98.9400 98.9400	58,861.25 58,861.25	58,237.32 58,237.32	0.00	(623.93) (623.93)
383,578.640 02379DAA8	AMERICAN AIRLINES 2019-1 CLASS 3.850% 08/15/2029 DD 08/15/19 OSEF00096002: LOOMIS CORE PLUS	93.4430 93.4430	386,093.61 386,093.61	358,427.39 358,427.39	0.01	(27,666.22) (27,666.22)
200,000.000 02530CAG3	AMERICAN CREDIT ACCEP 4 D 144A 7.650% 09/12/2030 DD 11/10/23 OSEF00096002: LOOMIS CORE PLUS	103.5864 103.5864	199,958.68 199,958.68	207,172.78 207,172.78	0.01	7,214.10 7,214.10
450,000.000 02557TAD1	AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23 OSEF00064502: DODGE & COX CORE	100.0791 100.0791	447,984.00 447,984.00	450,355.99 450,355.99	0.02	2,371.99 2,371.99
444,000.000 02557TAD1	AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23 OSEF00099002: LOOMIS CORE	100.0791 100.0791	442,010.88 442,010.88	444,351.24 444,351.24	0.02	2,340.36 2,340.36
120,000.000 025816CW7	AMERICAN EXPRESS CO 4.050% 05/03/2029 DD 05/03/22 OSEF00064802: WESTERN CORE PLUS	96.5054 96.5054	119,511.18 119,511.18	115,806.47 115,806.47	0.00	(3,704.71) (3,704.71)
527,000.000 025816DP1	AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24 OSEF00099002: LOOMIS CORE	99.5544 99.5544	526,061.66 526,061.66	524,651.78 524,651.78	0.02	(1,409.88) (1,409.88)



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2,500,000.000	AMERICAN EXPRESS CO	101.1521	2,541,700.00	2,528,802.18		(12,897.82)
025816DU0	VAR RT 04/25/2030 DD 04/25/24 OSEF00061202: JOHNSON CORE	101.1521	2,541,700.00	2,528,802.18	0.10	(12,897.82)
1,267,000.000	AMERICAN EXPRESS CREDIT AC 2 A	101.8609	1,278,058.09	1,290,577.73		12,519.64
02582JKF6	5.240% 04/15/2031 DD 04/23/24 OSEF00099002: LOOMIS CORE	101.8609	1,278,058.09	1,290,577.73	0.05	12,519.64
678,000.000	AMERICAN EXPRESS CREDIT AC 1 A	100.9360	677,861.01	684,346.35		6,485.34
02582JKH2	5.230% 04/16/2029 DD 04/23/24 OSEF00099002: LOOMIS CORE	100.9360	677,861.01	684,346.35	0.03	6,485.34
150,000.000	AMERICAN HOMES 4 RENT LP	97.7322	149,339.49	146,598.32		(2,741.17)
02666TAB3	4.900% 02/15/2029 DD 01/23/19 OSEF00094102: GSAM CORE PLUS	97.7322	149,339.49	146,598.32	0.01	(2,741.17)
70,000.000	AMERICAN HOMES 4 RENT LP	81.2483	68,959.10	56,873.83		(12,085.27)
02666TAC1	2.375% 07/15/2031 DD 07/08/21 OSEF00094102: GSAM CORE PLUS	81.2483	68,959.10	56,873.83	0.00	(12,085.27)
85,000.000	AMERICAN HOMES 4 RENT LP	81.2483	83,736.05	69,061.08		(14,674.97)
02666TAC1	2.375% 07/15/2031 DD 07/08/21 OSEF00096002: LOOMIS CORE PLUS	81.2483	83,736.05	69,061.08	0.00	(14,674.97)
415,000.000	AMERICAN HOMES 4 RENT LP	98.2540	412,738.25	407,754.25		(4,984.00)
02666TAH0	5.500% 07/15/2034 DD 06/26/24 OSEF00094102: GSAM CORE PLUS	98.2540	412,738.25	407,754.25	0.02	(4,984.00)
50,000.000	AMERICAN MUNI PWR-OHIO INC OH	119.2850	50,000.00	59,642.50		9,642.50
02765UDV3	7.499% 02/15/2050 DD 12/07/10 OSEF00097702: JP MORGAN CORE	119.2850	50,000.00	59,642.50	0.00	9,642.50
225,000.000	AMERICAN MUNI PWR-OHIO INC OH	105.9450	225,000.00	238,376.25		13,376.25
02765UEQ3	6.270% 02/15/2050 DD 05/23/11 OSEF00094102: GSAM CORE PLUS	105.9450	225,000.00	238,376.25	0.01	13,376.25
200,000.000	AMERICAN TOWER CORP	72.9420	199,422.00	145,884.00		(53,538.00)
03027XAY6	3.700% 10/15/2049 DD 10/03/19 OSEF00097702: JP MORGAN CORE	72.9420	199,422.00	145,884.00	0.01	(53,538.00)



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121,000.000	AMERICAN TOWER CORP	64.5456	107,438.32	78,100.19		(29,338.13)
03027XBD1	3.100% 06/15/2050 DD 06/03/20 OSEF00097702: JP MORGAN CORE	64.5456	107,438.32	78,100.19	0.00	(29,338.13)
140,000.000	AMERICAN TOWER CORP	81.4790	139,375.60	114,070.60		(25,305.00)
03027XBG4	1.875% 10/15/2030 DD 09/28/20 OSEF00097702: JP MORGAN CORE	81.4790	139,375.60	114,070.60	0.00	(25,305.00)
200,000.000	AMERICAN TOWER CORP	102.3974	199,298.00	204,794.80		5,496.80
03027XCF5	5.900% 11/15/2033 DD 09/15/23 OSEF00097702: JP MORGAN CORE	102.3974	199,298.00	204,794.80	0.01	5,496.80
760,000.000	AMERICAN TOWER CORP	102.3974	757,332.40	778,220.23		20,887.83
03027XCF5	5.900% 11/15/2033 DD 09/15/23 OSEF00096002: LOOMIS CORE PLUS	102.3974	757,332.40	778,220.23	0.03	20,887.83
52,000.000	AMERICAN WATER CAPITAL CORP	78.5091	51,567.36	40,824.71		(10,742.65)
03040WAP0	4.000% 12/01/2046 DD 11/17/16 OSEF00097702: JP MORGAN CORE	78.5091	51,567.36	40,824.71	0.00	(10,742.65)
295,000.000	AMERICAN WATER CAPITAL CORP	88.0383	293,793.45	259,713.03		(34,080.42)
03040WAW5	2.800% 05/01/2030 DD 04/14/20 OSEF00097702: JP MORGAN CORE	88.0383	293,793.45	259,713.03	0.01	(34,080.42)
560,000.000	AMERICREDIT AUTOMOBILE REC 2 B	99.1225	559,889.17	555,085.94		(4,803.23)
03065WAE5	4.810% 04/18/2028 DD 06/22/22 OSEF00097702: JP MORGAN CORE	99.1225	559,889.17	555,085.94	0.02	(4,803.23)
145,000.000	AMERICREDIT AUTOMOBILE REC 2 D	98.7992	145,219.50	143,258.81		(1,960.69)
03066EAG9	2.130% 03/18/2026 DD 07/22/20 OSEF00096002: LOOMIS CORE PLUS	98.7992	145,219.50	143,258.81	0.01	(1,960.69)
82,247.440	AMERICREDIT AUTOMOBILE RE 3 A3	98.6770	82,237.38	81,159.27		(1,078.11)
03066JAC7	0.760% 08/18/2026 DD 11/17/21 OSEF00099002: LOOMIS CORE	98.6770	82,237.38	81,159.27	0.00	(1,078.11)
65,000.000	AMERICREDIT AUTOMOBILE REC 3 D	97.1249	64,977.58	63,131.18		(1,846.40)
03066PAF6	1.490% 09/18/2026 DD 11/24/20 OSEF00096002: LOOMIS CORE PLUS	97.1249	64,977.58	63,131.18	0.00	(1,846.40)



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191,015.770 03067DAG0	AMERICREDIT AUTOMOBILE REC 1 D 1.800% 12/18/2025 DD 03/11/20 OSEF00096002: LOOMIS CORE PLUS	99.7736 99.7736	193,187.08 193,187.08	190,583.35 190,583.35	0.01	(2,603.73) (2,603.73)
34,000.000 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 OSEF00064802: WESTERN CORE PLUS	85.4376 85.4376	35,353.12 35,353.12	29,048.78 29,048.78	0.00	(6,304.34) (6,304.34)
200,000.000 031162CF5	AMGEN INC 4.663% 06/15/2051 DD 12/15/16 OSEF00097702: JP MORGAN CORE	85.4376 85.4376	187,462.00 187,462.00	170,875.18 170,875.18	0.01	(16,586.82) (16,586.82)
725,000.000 031162DJ6	AMGEN INC 4.200% 03/01/2033 DD 08/18/22 OSEF00094102: GSAM CORE PLUS	92.6440 92.6440	673,532.25 673,532.25	671,669.26 671,669.26	0.03	(1,862.99) (1,862.99)
370,000.000 031162DQ0	AMGEN INC 5.250% 03/02/2030 DD 03/02/23 OSEF00094102: GSAM CORE PLUS	100.7336 100.7336	369,145.30 369,145.30	372,714.20 372,714.20	0.02	3,568.90 3,568.90
368,000.000 031162DR8	AMGEN INC 5.250% 03/02/2033 DD 03/02/23 OSEF00094102: GSAM CORE PLUS	99.7086 99.7086	366,840.80 366,840.80	366,927.54 366,927.54	0.02	86.74 86.74
98,000.000 031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23 OSEF00099002: LOOMIS CORE	98.5526 98.5526	94,973.76 94,973.76	96,581.59 96,581.59	0.00	1,607.83 1,607.83
654,000.000 031162DT4	AMGEN INC 5.650% 03/02/2053 DD 03/02/23 OSEF00099002: LOOMIS CORE	98.4842 98.4842	642,436.94 642,436.94	644,086.94 644,086.94	0.03	1,650.00 1,650.00
135,000.000 032095AQ4	AMPHENOL CORP 5.250% 04/05/2034 DD 04/05/24 OSEF00096002: LOOMIS CORE PLUS	99.6866 99.6866	134,865.00 134,865.00	134,576.89 134,576.89	0.01	(288.11) (288.11)
1,000,000.000 03217JAD3	AMSR 2020-SFR5 TRU SFR5 D 144A 2.180% 11/17/2037 DD 10/14/20 OSEF00097702: JP MORGAN CORE	94.5050 94.5050	938,750.00 938,750.00	945,050.10 945,050.10	0.04	6,300.10 6,300.10



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200,000.000	ANALOG DEVICES INC	70.4624	198,454.00	140,924.74		(57,529.26)
032654AW5	2.800% 10/01/2041 DD 10/05/21 OSEF00097702: JP MORGAN CORE	70.4624	198,454.00	140,924.74	0.01	(57,529.26)
434,000.000	ANALOG DEVICES INC	97.6244	431,721.35	423,689.88		(8,031.47)
032654BC8	5.300% 04/01/2054 DD 04/03/24 OSEF00099002: LOOMIS CORE	97.6244	431,721.35	423,689.88	0.02	(8,031.47)
250,000.000	ANGEL OAK MORTGAGE T 6 M1 144A	92.3919	228,437.50	230,979.85		2,542.35
03464VAD6	VAR RT 11/25/2059 DD 11/01/19 OSEF00094102: GSAM CORE PLUS	92.3919	228,437.50	230,979.85	0.01	2,542.35
200,000.000	ANGLO AMERICAN CAPITAL PL 144A	98.1514	201,350.00	196,302.71		(5,047.29)
034863AR1	4.750% 04/10/2027 DD 04/10/17 OSEF00064802: WESTERN CORE PLUS	98.1514	201,350.00	196,302.71	0.01	(5,047.29)
220,000.000	ANGLO AMERICAN CAPITAL PL 144A	96.9378	219,039.94	213,263.22		(5,776.72)
034863AU4	4.500% 03/15/2028 DD 03/15/18 OSEF00096002: LOOMIS CORE PLUS	96.9378	219,039.94	213,263.22	0.01	(5,776.72)
441,000.000	ANGLO AMERICAN CAPITAL PL 144A	99.7932	440,433.00	440,087.98		(345.02)
034863BE9	5.750% 04/05/2034 DD 04/05/24 OSEF00099002: LOOMIS CORE	99.7932	440,433.00	440,087.98	0.02	(345.02)
705,000.000	ANHEUSER-BUSCH COS LLC / ANHEU	95.3375	685,399.12	672,129.23		(13,269.89)
03522AAH3	4.700% 02/01/2036 DD 02/01/19 OSEF00097702: JP MORGAN CORE	95.3375	685,399.12	672,129.23	0.03	(13,269.89)
347,000.000	ANHEUSER-BUSCH COS LLC / ANHEU	95.3375	338,204.24	330,821.05		(7,383.19)
03522AAH3	4.700% 02/01/2036 DD 02/01/19 OSEF00094102: GSAM CORE PLUS	95.3375	338,204.24	330,821.05	0.01	(7,383.19)
480,000.000	ANHEUSER-BUSCH COS LLC / ANHEU	92.1960	463,391.93	442,540.63		(20,851.30)
03522AAJ9	4.900% 02/01/2046 DD 02/01/19 OSEF00064802: WESTERN CORE PLUS	92.1960	463,391.93	442,540.63	0.02	(20,851.30)
75,000.000	ANHEUSER-BUSCH INBEV WORLDWIDE	127.2094	97,975.50	95,407.06		(2,568.44)
03523TBF4	8.200% 01/15/2039 DD 01/15/11 OSEF00094102: GSAM CORE PLUS	127.2094	97,975.50	95,407.06	0.00	(2,568.44)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000 03523TBT4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17 OSEF00097702: JP MORGAN CORE	85.5729 85.5729	298,800.55 298,800.55	231,046.89 231,046.89	0.01	(67,753.66) (67,753.66)
150,000.000 03523TBU1	ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19 OSEF00094102: GSAM CORE PLUS	101.3747 101.3747	144,186.00 144,186.00	152,062.01 152,062.01	0.01	7,876.01 7,876.01
30,000.000 03523TBV9	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19 OSEF00064802: WESTERN CORE PLUS	100.7476 100.7476	35,939.70 35,939.70	30,224.29 30,224.29	0.00	(5,715.41) (5,715.41)
100,000.000 035240AQ3	ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 01/23/2029 DD 01/23/19 OSEF00064802: WESTERN CORE PLUS	99.4329 99.4329	100,872.00 100,872.00	99,432.87 99,432.87	0.00	(1,439.13) (1,439.13)
140,000.000 035240AS9	ANHEUSER-BUSCH INBEV WORLDWIDE 4.350% 06/01/2040 DD 04/03/20 OSEF00064802: WESTERN CORE PLUS	88.1359 88.1359	139,911.80 139,911.80	123,390.21 123,390.21	0.01	(16,521.59) (16,521.59)
60,000.000 035240AV2	ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20 OSEF00064802: WESTERN CORE PLUS	92.9019 92.9019	59,874.00 59,874.00	55,741.11 55,741.11	0.00	(4,132.89) (4,132.89)
50,000.000 03524BAF3	ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14 OSEF00097702: JP MORGAN CORE	89.2862 89.2862	52,423.00 52,423.00	44,643.09 44,643.09	0.00	(7,779.91) (7,779.91)
255,000.000 03666HAC5	ANTARES HOLDINGS LP 144A 3.950% 07/15/2026 DD 01/26/21 OSEF00096002: LOOMIS CORE PLUS	94.5364 94.5364	251,929.80 251,929.80	241,067.76 241,067.76	0.01	(10,862.04) (10,862.04)
265,000.000 03666HAD3	ANTARES HOLDINGS LP 144A 2.750% 01/15/2027 DD 07/26/21 OSEF00096002: LOOMIS CORE PLUS	90.8481 90.8481	263,163.55 263,163.55	240,747.51 240,747.51	0.01	(22,416.04) (22,416.04)
520,000.000 03666HAE1	ANTARES HOLDINGS LP 144A 3.750% 07/15/2027 DD 01/26/22 OSEF00096002: LOOMIS CORE PLUS	91.5139 91.5139	514,831.20 514,831.20	475,872.23 475,872.23	0.02	(38,958.97) (38,958.97)



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664,000.000	ANTERO RESOURCES CORP 144A	96.7752	641,841.54	642,587.53		745.99
03674XAS5	5.375% 03/01/2030 DD 06/01/21 OSEF00099002: LOOMIS CORE	96.7752	641,841.54	642,587.53	0.03	745.99
40,000.000	ELEVANCE HEALTH INC	95.5845	39,206.20	38,233.78		(972.42)
036752AB9	3.650% 12/01/2027 DD 11/21/17 OSEF00064802: WESTERN CORE PLUS	95.5845	39,206.20	38,233.78	0.00	(972.42)
80,000.000	ELEVANCE HEALTH INC	99.0935	79,974.40	79,274.84		(699.56)
036752AC7	3.350% 12/01/2024 DD 11/21/17 OSEF00064802: WESTERN CORE PLUS	99.0935	79,974.40	79,274.84	0.00	(699.56)
105,000.000	ELEVANCE HEALTH INC	96.6441	105,000.00	101,476.32		(3,523.68)
036752AG8	4.101% 03/01/2028 DD 03/02/18 OSEF00097702: JP MORGAN CORE	96.6441	105,000.00	101,476.32	0.00	(3,523.68)
10,000.000	ELEVANCE HEALTH INC	92.7745	9,783.30	9,277.45		(505.85)
036752AT0	4.100% 05/15/2032 DD 04/29/22 OSEF00064802: WESTERN CORE PLUS	92.7745	9,783.30	9,277.45	0.00	(505.85)
20,000.000	ELEVANCE HEALTH INC	83.8119	19,807.80	16,762.38		(3,045.42)
036752AU7	4.550% 05/15/2052 DD 04/29/22 OSEF00064802: WESTERN CORE PLUS	83.8119	19,807.80	16,762.38	0.00	(3,045.42)
250,000.000	AON NORTH AMERICA INC	99.5608	249,624.50	248,901.95		(722.55)
03740MAD2	5.450% 03/01/2034 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	99.5608	249,624.50	248,901.95	0.01	(722.55)
290,000.000	AON NORTH AMERICA INC	99.5608	289,559.20	288,726.26		(832.94)
03740MAD2	5.450% 03/01/2034 DD 03/01/24 OSEF00097702: JP MORGAN CORE	99.5608	289,559.20	288,726.26	0.01	(832.94)
250,000.000	AON NORTH AMERICA INC	97.8055	248,480.00	244,513.82		(3,966.18)
03740MAF7	5.750% 03/01/2054 DD 03/01/24 OSEF00097702: JP MORGAN CORE	97.8055	248,480.00	244,513.82	0.01	(3,966.18)
144,000.000	APACHE CORP	99.2174	157,903.80	142,873.10		(15,030.70)
037411AR6	6.000% 01/15/2037 DD 01/26/07 OSEF00064802: WESTERN CORE PLUS	99.2174	157,903.80	142,873.10	0.01	(15,030.70)



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260,000.000	APACHE CORP	85.3351	257,246.33	221,871.21		(35,375.12)
037411AW5	5.100% 09/01/2040 DD 08/20/10 OSEF00064802: WESTERN CORE PLUS	85.3351	257,246.33	221,871.21	0.01	(35,375.12)
349,000.000	APACHE CORP	85.3351	288,927.38	297,819.43		8,892.05
037411AW5	5.100% 09/01/2040 DD 08/20/10 OSEF00099002: LOOMIS CORE	85.3351	288,927.38	297,819.43	0.01	8,892.05
30,000.000	APACHE CORP	108.7506	37,825.00	32,625.18		(5,199.82)
03746AAA8	7.750% 12/15/2029 DD 12/13/99 OSEF00064802: WESTERN CORE PLUS	108.7506	37,825.00	32,625.18	0.00	(5,199.82)
700,000.000	APIDOS CLO XII 12A ARR 144A	100.0000	700,000.00	700,000.00		0.00
03764DAM3	VAR RT 04/15/2031 DD 07/02/24 OSEF00094102: GSAM CORE PLUS	100.0000	700,000.00	700,000.00	0.03	0.00
1,000,000.000	APIDOS CLO XXIII 23A AR 144A	100.0000	1,000,000.00	1,000,000.00		0.00
03765YAU8	VAR RT 04/15/2033 DD 02/28/20 OSEF00094102: GSAM CORE PLUS	100.0000	1,000,000.00	1,000,000.00	0.04	0.00
370,000.000	APPLE INC	94.9940	368,989.90	351,477.63		(17,512.27)
037833BZ2	2.450% 08/04/2026 DD 08/04/16 OSEF00064802: WESTERN CORE PLUS	94.9940	368,989.90	351,477.63	0.01	(17,512.27)
200,000.000	APPLE INC	79.7931	198,858.00	159,586.12		(39,271.88)
037833DD9	3.750% 09/12/2047 DD 09/12/17 OSEF00097702: JP MORGAN CORE	79.7931	198,858.00	159,586.12	0.01	(39,271.88)
700,000.000	APPLE INC	63.5109	624,102.00	444,576.27		(179,525.73)
037833EK2	2.700% 08/05/2051 DD 08/05/21 OSEF00097702: JP MORGAN CORE	63.5109	624,102.00	444,576.27	0.02	(179,525.73)
380,000.000	APPLEBEE'S FUNDING 1A A2 144A	103.3883	380,000.00	392,875.58		12,875.58
03789XAF5	7.824% 03/05/2053 DD 04/17/23 OSEF00096002: LOOMIS CORE PLUS	103.3883	380,000.00	392,875.58	0.02	12,875.58
65,659.530	AQUA FINANCE TRUST 20 A C 144A	92.4495	59,431.30	60,701.88		1,270.58
038370AC6	4.010% 07/16/2040 DD 09/19/19 OSEF00096002: LOOMIS CORE PLUS	92.4495	59,431.30	60,701.88	0.00	1,270.58

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140,000.000 038413AC4	AQUA FINANCE TRUST 2 AA C 144A 3.970% 07/17/2046 DD 08/26/20 OSEF00064802: WESTERN CORE PLUS	90.7519 90.7519	145,950.00 145,950.00	127,052.63 127,052.63	0.01	(18,897.37) (18,897.37)
900,000.000 038413AC4	AQUA FINANCE TRUST 2 AA C 144A 3.970% 07/17/2046 DD 08/26/20 OSEF00097702: JP MORGAN CORE	90.7519 90.7519	759,937.50 759,937.50	816,766.92 816,766.92	0.03	56,829.42 56,829.42
100,000.000 03842VAB3	AQUA FINANCE TRUST 20 A B 144A 2.400% 07/17/2046 DD 10/06/21 OSEF00096002: LOOMIS CORE PLUS	83.1041 83.1041	99,990.94 99,990.94	83,104.05 83,104.05	0.00	(16,886.89) (16,886.89)
20,000.000 03938LAP9	ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09 OSEF00096002: LOOMIS CORE PLUS	107.4050 107.4050	24,134.20 24,134.20	21,481.00 21,481.00	0.00	(2,653.20) (2,653.20)
655,000.000 03938LBF0	ARCELORMITTAL SA 6.800% 11/29/2032 DD 11/29/22 OSEF00096002: LOOMIS CORE PLUS	105.3463 105.3463	683,861.60 683,861.60	690,018.56 690,018.56	0.03	6,156.96 6,156.96
182,000.000 03938LBG8	ARCELORMITTAL SA 6.000% 06/17/2034 DD 06/17/24 OSEF00099002: LOOMIS CORE	99.9241 99.9241	181,743.38 181,743.38	181,861.87 181,861.87	0.01	118.49 118.49
250,000.000 03938LBH6	ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24 OSEF00099002: LOOMIS CORE	97.1209 97.1209	248,310.00 248,310.00	242,802.23 242,802.23	0.01	(5,507.77) (5,507.77)
390,000.000 04010LBB8	ARES CAPITAL CORP 2.875% 06/15/2028 DD 06/10/21 OSEF00096002: LOOMIS CORE PLUS	88.5801 88.5801	388,182.60 388,182.60	345,462.30 345,462.30	0.01	(42,720.30) (42,720.30)
535,000.000 04010LBC6	ARES CAPITAL CORP 3.200% 11/15/2031 DD 11/04/21 OSEF00096002: LOOMIS CORE PLUS	82.4682 82.4682	531,677.65 531,677.65	441,205.10 441,205.10	0.02	(90,472.55) (90,472.55)
822,168.000 040114HS2	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2030 DD 09/04/2020 OSEF00099502: NINETY ONE EMD	56.3010 56.3010	305,525.85 305,525.85	462,888.81 462,888.81	0.02	157,362.96 157,362.96



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427,800.000 040114HS2	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2030 DD 09/04/2020 OSEF00064802: WESTERN CORE PLUS	56.3010 56.3010	223,880.58 223,880.58	240,855.68 240,855.68	0.01	16,975.10 16,975.10
880,000.000 040114HV5	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2041 DD 09/04/2020 OSEF00064802: WESTERN CORE PLUS	38.9650 38.9650	400,400.00 400,400.00	342,892.00 342,892.00	0.01	(57,508.00) (57,508.00)
61,766.000 040114HX1	ARGENTINE REPUBLIC GOVERNMENT 1.000% 07/09/2029 DD 09/04/20 OSEF00064802: WESTERN CORE PLUS	57.2500 57.2500	34,334.87 34,334.87	35,361.04 35,361.04	0.00	1,026.17 1,026.17
596,000.000 040555DH4	ARIZONA PUBLIC SERVICE CO 5.700% 08/15/2034 DD 05/09/24 OSEF00099002: LOOMIS CORE	99.8443 99.8443	594,325.45 594,325.45	595,072.03 595,072.03	0.02	746.58 746.58
61,000.000 042735BG4	ARROW ELECTRONICS INC 3.250% 09/08/2024 DD 09/08/17 OSEF00097702: JP MORGAN CORE	99.4261 99.4261	60,626.07 60,626.07	60,649.91 60,649.91	0.00	23.84 23.84
115,000.000 04316JAH2	ARTHUR J GALLAGHER & CO 5.450% 07/15/2034 DD 02/15/24 OSEF00096002: LOOMIS CORE PLUS	99.1815 99.1815	114,680.30 114,680.30	114,058.76 114,058.76	0.00	(621.54) (621.54)
285,000.000 043436AV6	ASBURY AUTOMOTIVE GROUP INC 4.750% 03/01/2030 DD 09/01/20 OSEF00094102: GSAM CORE PLUS	92.6653 92.6653	262,681.65 262,681.65	264,096.05 264,096.05	0.01	1,414.40 1,414.40
210,000.000 04352EAA3	ASCENSION HEALTH 2.532% 11/15/2029 DD 10/23/19 OSEF00097702: JP MORGAN CORE	88.9366 88.9366	216,636.00 216,636.00	186,766.87 186,766.87	0.01	(29,869.13) (29,869.13)
200,000.000 045054AL7	ASHTREAD CAPITAL INC 144A 4.250% 11/01/2029 DD 11/04/19 OSEF00096002: LOOMIS CORE PLUS	93.7565 93.7565	200,000.00 200,000.00	187,512.91 187,512.91	0.01	(12,487.09) (12,487.09)
200,000.000 045054AQ6	ASHTREAD CAPITAL INC 144A 5.550% 05/30/2033 DD 01/30/23 OSEF00096002: LOOMIS CORE PLUS	97.4364 97.4364	199,534.00 199,534.00	194,872.74 194,872.74	0.01	(4,661.26) (4,661.26)



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600,000.000	ASSTEAD CAPITAL INC 144A	100.1888	582,922.00	601,132.76		18,210.76
045054AR4	5.950% 10/15/2033 DD 07/27/23 OSEF00096002: LOOMIS CORE PLUS	100.1888	582,922.00	601,132.76	0.02	18,210.76
60,000.000	ASTRAZENECA PLC	111.3891	76,507.80	66,833.45		(9,674.35)
046353AD0	6.450% 09/15/2037 DD 09/12/07 OSEF00097702: JP MORGAN CORE	111.3891	76,507.80	66,833.45	0.00	(9,674.35)
50,000.000	ASTRAZENECA PLC	84.1074	54,819.00	42,053.70		(12,765.30)
046353AG3	4.000% 09/18/2042 DD 09/18/12 OSEF00097702: JP MORGAN CORE	84.1074	54,819.00	42,053.70	0.00	(12,765.30)
1,137,000.000	ASTRAZENECA FINANCE LLC	99.4458	1,136,121.92	1,130,698.97		(5,422.95)
04636NAN3	5.000% 02/26/2034 DD 02/26/24 OSEF00099002: LOOMIS CORE	99.4458	1,136,121.92	1,130,698.97	0.05	(5,422.95)
40,000.000	AT&T INC	95.8496	51,367.00	38,339.85		(13,027.15)
04650NAB0	5.350% 09/01/2040 DD 03/01/11 OSEF00064802: WESTERN CORE PLUS	95.8496	51,367.00	38,339.85	0.00	(13,027.15)
925,000.000	ATHENE GLOBAL FUNDING 144A	94.2080	924,425.60	871,424.11		(53,001.49)
04685A2K6	2.950% 11/12/2026 DD 11/12/19 OSEF00097702: JP MORGAN CORE	94.2080	924,425.60	871,424.11	0.04	(53,001.49)
445,000.000	ATHENE HOLDING LTD	96.4392	444,314.70	429,154.61		(15,160.09)
04686JAA9	4.125% 01/12/2028 DD 01/12/18 OSEF00096002: LOOMIS CORE PLUS	96.4392	444,314.70	429,154.61	0.02	(15,160.09)
215,000.000	ATHENE HOLDING LTD	88.5100	211,850.25	190,296.56		(21,553.69)
04686JAC5	3.500% 01/15/2031 DD 10/08/20 OSEF00096002: LOOMIS CORE PLUS	88.5100	211,850.25	190,296.56	0.01	(21,553.69)
375,000.000	ATHENE HOLDING LTD	100.0646	371,191.95	375,242.28		4,050.33
04686JAH4	6.250% 04/01/2054 DD 03/22/24 OSEF00099002: LOOMIS CORE	100.0646	371,191.95	375,242.28	0.02	4,050.33
184,515.790	ATHENAHEALTH 2/22 COV-LITE TLB	99.5630	173,020.94	183,709.46		10,688.52
04686RAB9	0.000% 02/15/2029 DD 01/14/22 OSEF00064802: WESTERN CORE PLUS	99.5630	173,020.94	183,709.46	0.01	10,688.52



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375,000.000	ATLASSIAN CORP	100.0044	373,899.00	375,016.41		1,117.41
049468AA9	5.250% 05/15/2029 DD 05/15/24 OSEF00096002: LOOMIS CORE PLUS	100.0044	373,899.00	375,016.41	0.02	1,117.41
498,000.000	ATLASSIAN CORP	100.0044	495,863.58	498,021.80		2,158.22
049468AA9	5.250% 05/15/2029 DD 05/15/24 OSEF00099002: LOOMIS CORE	100.0044	495,863.58	498,021.80	0.02	2,158.22
635,000.000	ATLASSIAN CORP	99.0846	631,472.00	629,187.44		(2,284.56)
049468AB7	5.500% 05/15/2034 DD 05/15/24 OSEF00096002: LOOMIS CORE PLUS	99.0846	631,472.00	629,187.44	0.03	(2,284.56)
75,000.000	ATMOS ENERGY CORP	82.5860	74,859.00	61,939.51		(12,919.49)
049560AM7	4.125% 10/15/2044 DD 10/15/14 OSEF00097702: JP MORGAN CORE	82.5860	74,859.00	61,939.51	0.00	(12,919.49)
190,000.000	ATMOS ENERGY CORP	78.7446	189,251.40	149,614.83		(39,636.57)
049560AQ8	4.125% 03/15/2049 DD 03/04/19 OSEF00097702: JP MORGAN CORE	78.7446	189,251.40	149,614.83	0.01	(39,636.57)
151,000.000	AUTONATION INC	98.4348	148,822.10	148,636.57		(185.53)
05329WAM4	4.500% 10/01/2025 DD 09/21/15 OSEF00094102: GSAM CORE PLUS	98.4348	148,822.10	148,636.57	0.01	(185.53)
50,000.000	AUTONATION INC	86.7099	49,902.50	43,354.93		(6,547.57)
05329WAR3	1.950% 08/01/2028 DD 07/29/21 OSEF00094102: GSAM CORE PLUS	86.7099	49,902.50	43,354.93	0.00	(6,547.57)
170,000.000	AUTOZONE INC	80.2042	169,483.20	136,347.06		(33,136.14)
053332BA9	1.650% 01/15/2031 DD 08/14/20 OSEF00097702: JP MORGAN CORE	80.2042	169,483.20	136,347.06	0.01	(33,136.14)
209,000.000	AVIATION CAPITAL GROUP LL 144A	99.7374	206,991.51	208,451.23		1,459.72
05369AAH4	5.500% 12/15/2024 DD 07/10/20 OSEF00097702: JP MORGAN CORE	99.7374	206,991.51	208,451.23	0.01	1,459.72
85,000.000	AVIATION CAPITAL GROUP LL 144A	94.0978	84,187.40	79,983.11		(4,204.29)
05369AAK7	1.950% 01/30/2026 DD 01/15/21 OSEF00094102: GSAM CORE PLUS	94.0978	84,187.40	79,983.11	0.00	(4,204.29)



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150,000.000	AVIATION CAPITAL GROUP LL 144A	102.0099	148,798.50	153,014.86		4,216.36
05369AAN1	6.250% 04/15/2028 DD 04/03/23 OSEF00096002: LOOMIS CORE PLUS	102.0099	148,798.50	153,014.86	0.01	4,216.36
710,000.000	AVIATION CAPITAL GROUP LL 144A	104.2158	703,773.30	739,931.94		36,158.64
05369AAP6	6.750% 10/25/2028 DD 10/05/23 OSEF00096002: LOOMIS CORE PLUS	104.2158	703,773.30	739,931.94	0.03	36,158.64
25,000.000	AVIATION CAPITAL GROUP LL 144A	98.8348	24,811.50	24,708.71		(102.79)
05369AAQ4	5.375% 07/15/2029 DD 06/24/24 OSEF00096002: LOOMIS CORE PLUS	98.8348	24,811.50	24,708.71	0.00	(102.79)
8,712.670	AVID AUTOMOBILE RECEI 1 C 144A	99.7860	8,157.24	8,694.03		536.79
05369LAC1	1.550% 05/15/2026 DD 10/20/21 OSEF00097702: JP MORGAN CORE	99.7860	8,157.24	8,694.03	0.00	536.79
100,000.000	AVIS BUDGET RENTAL C 1A C 144A	92.1660	99,992.76	92,166.04		(7,826.72)
05377REK6	2.130% 08/20/2027 DD 05/18/21 OSEF00096002: LOOMIS CORE PLUS	92.1660	99,992.76	92,166.04	0.00	(7,826.72)
460,000.000	AVIS BUDGET RENTAL C 1A C 144A	92.1660	459,966.70	423,963.78		(36,002.92)
05377REK6	2.130% 08/20/2027 DD 05/18/21 OSEF00064802: WESTERN CORE PLUS	92.1660	459,966.70	423,963.78	0.02	(36,002.92)
280,000.000	AVIS BUDGET RENTAL C 5A A 144A	100.6845	279,956.01	281,916.63		1,960.62
05377RHC1	5.780% 04/20/2028 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	100.6845	279,956.01	281,916.63	0.01	1,960.62
100,000.000	AVIS BUDGET RENTAL C 8A C 144A	103.9386	99,991.16	103,938.55		3,947.39
05377RHP2	7.340% 02/20/2030 DD 09/18/23 OSEF00096002: LOOMIS CORE PLUS	103.9386	99,991.16	103,938.55	0.00	3,947.39
260,000.000	AVIS BUDGET RENTAL C 1A A 144A	99.5369	259,954.28	258,795.86		(1,158.42)
05377RHY3	5.360% 06/20/2030 DD 01/12/24 OSEF00064802: WESTERN CORE PLUS	99.5369	259,954.28	258,795.86	0.01	(1,158.42)
250,000.000	AVIS BUDGET RENTAL C 3A A 144A	99.0868	249,884.13	247,716.90		(2,167.23)
05377RJK1	5.230% 12/20/2030 DD 03/12/24 OSEF00064802: WESTERN CORE PLUS	99.0868	249,884.13	247,716.90	0.01	(2,167.23)



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28,239.220	AVOLON 6/23 B6 COV-LITE TLB	100.0940	27,856.83	28,265.76		408.93
05400KAJ9	0.000% 06/09/2028 DD 06/06/23 OSEF00064802: WESTERN CORE PLUS	100.0940	27,856.83	28,265.76	0.00	408.93
185,000.000	AVOLON HOLDINGS FUNDING L 144A	97.2737	184,121.25	179,956.35		(4,164.90)
05401AAG6	4.375% 05/01/2026 DD 04/16/19 OSEF00097702: JP MORGAN CORE	97.2737	184,121.25	179,956.35	0.01	(4,164.90)
315,000.000	AVOLON HOLDINGS FUNDING L 144A	99.2072	358,173.90	312,502.58		(45,671.32)
05401AAK7	5.500% 01/15/2026 DD 09/29/20 OSEF00097702: JP MORGAN CORE	99.2072	358,173.90	312,502.58	0.01	(45,671.32)
255,000.000	AVOLON HOLDINGS FUNDING L 144A	97.1288	254,936.25	247,678.54		(7,257.71)
05401AAL5	4.250% 04/15/2026 DD 11/23/20 OSEF00097702: JP MORGAN CORE	97.1288	254,936.25	247,678.54	0.01	(7,257.71)
50,000.000	AVOLON HOLDINGS FUNDING L 144A	97.1288	49,987.50	48,564.42		(1,423.08)
05401AAL5	4.250% 04/15/2026 DD 11/23/20 OSEF00094102: GSAM CORE PLUS	97.1288	49,987.50	48,564.42	0.00	(1,423.08)
873,000.000	AVOLON HOLDINGS FUNDING L 144A	89.9414	881,459.37	785,188.05		(96,271.32)
05401AAR2	2.528% 11/18/2027 DD 08/18/21 OSEF00097702: JP MORGAN CORE	89.9414	881,459.37	785,188.05	0.03	(96,271.32)
85,000.000	AVOLON HOLDINGS FUNDING L 144A	101.5514	85,251.60	86,318.67		1,067.07
05401AAS0	6.375% 05/04/2028 DD 05/04/23 OSEF00097702: JP MORGAN CORE	101.5514	85,251.60	86,318.67	0.00	1,067.07
195,000.000	AVOLON HOLDINGS FUNDING L 144A	99.4338	193,321.05	193,895.87		574.82
05401AAU5	5.750% 03/01/2029 DD 01/25/24 OSEF00097702: JP MORGAN CORE	99.4338	193,321.05	193,895.87	0.01	574.82
420,000.000	AVOLON HOLDINGS FUNDING L 144A	99.3903	416,610.60	417,439.12		828.52
05401AAV3	5.750% 11/15/2029 DD 05/15/24 OSEF00097702: JP MORGAN CORE	99.3903	416,610.60	417,439.12	0.02	828.52
1,200,000.000	BBCMS MORTGAGE TRUST 202 C6 A2	95.0400	1,235,970.00	1,140,480.00		(95,490.00)
05492TAB6	2.690% 02/15/2053 DD 02/01/20 OSEF00097702: JP MORGAN CORE	95.0400	1,235,970.00	1,140,480.00	0.05	(95,490.00)



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300,000.000	BBCMS MORTGAGE TRUST 2 5C23 AS	106.8379	309,050.06	320,513.58		11,463.52
05493QAD7	VAR RT 12/15/2056 DD 12/01/23 OSEF00094102: GSAM CORE PLUS	106.8379	309,050.06	320,513.58	0.01	11,463.52
300,000.000	BBCMS MORTGAGE TRUST 20 C18 A5	102.8958	310,580.99	308,687.37		(1,893.62)
054975AE7	VAR RT 12/15/2055 DD 12/01/22 OSEF00094102: GSAM CORE PLUS	102.8958	310,580.99	308,687.37	0.01	(1,893.62)
275,000.000	BAT CAPITAL CORP	104.2527	275,000.00	286,695.05		11,695.05
054989AA6	6.343% 08/02/2030 DD 08/02/23 OSEF00064502: DODGE & COX CORE	104.2527	275,000.00	286,695.05	0.01	11,695.05
625,000.000	BAT CAPITAL CORP	104.5524	618,787.50	653,452.78		34,665.28
054989AB4	6.421% 08/02/2033 DD 08/02/23 OSEF00064502: DODGE & COX CORE	104.5524	618,787.50	653,452.78	0.03	34,665.28
485,000.000	BAT CAPITAL CORP	106.3357	508,433.44	515,728.10		7,294.66
054989AD0	7.081% 08/02/2053 DD 08/02/23 OSEF00099002: LOOMIS CORE	106.3357	508,433.44	515,728.10	0.02	7,294.66
678,000.000	BAE SYSTEMS PLC 144A	99.2627	675,226.98	673,001.04		(2,225.94)
05523RAH0	5.000% 03/26/2027 DD 03/26/24 OSEF00099002: LOOMIS CORE	99.2627	675,226.98	673,001.04	0.03	(2,225.94)
168,000.000	BAE SYSTEMS PLC 144A	99.5547	167,644.54	167,251.93		(392.61)
05523RAJ6	5.125% 03/26/2029 DD 03/26/24 OSEF00099002: LOOMIS CORE	99.5547	167,644.54	167,251.93	0.01	(392.61)
600,000.000	BAE SYSTEMS PLC 144A	99.0804	597,454.00	594,482.39		(2,971.61)
05523RAL1	5.300% 03/26/2034 DD 03/26/24 OSEF00096002: LOOMIS CORE PLUS	99.0804	597,454.00	594,482.39	0.02	(2,971.61)
45,000.000	BAT CAPITAL CORP	94.9862	45,000.76	42,743.77		(2,256.99)
05526DBB0	3.557% 08/15/2027 DD 08/15/18 OSEF00064802: WESTERN CORE PLUS	94.9862	45,000.76	42,743.77	0.00	(2,256.99)
220,000.000	BAT CAPITAL CORP	84.3821	236,918.72	185,640.57		(51,278.15)
05526DBD6	4.390% 08/15/2037 DD 08/15/18 OSEF00097702: JP MORGAN CORE	84.3821	236,918.72	185,640.57	0.01	(51,278.15)



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975,000.000	BAT CAPITAL CORP	84.3821	727,028.25	822,725.26		95,697.01
05526DBD6	4.390% 08/15/2037 DD 08/15/18 OSEF00064502: DODGE & COX CORE	84.3821	727,028.25	822,725.26	0.03	95,697.01
302,000.000	BAT CAPITAL CORP	76.9984	228,931.91	232,535.15		3,603.24
05526DBF1	4.540% 08/15/2047 DD 08/15/18 OSEF00099002: LOOMIS CORE	76.9984	228,931.91	232,535.15	0.01	3,603.24
184,000.000	BAT CAPITAL CORP	76.9984	152,337.15	141,677.04		(10,660.11)
05526DBF1	4.540% 08/15/2047 DD 08/15/18 OSEF00097702: JP MORGAN CORE	76.9984	152,337.15	141,677.04	0.01	(10,660.11)
20,000.000	BAT CAPITAL CORP	76.9984	20,000.00	15,399.68		(4,600.32)
05526DBF1	4.540% 08/15/2047 DD 08/15/18 OSEF00064802: WESTERN CORE PLUS	76.9984	20,000.00	15,399.68	0.00	(4,600.32)
75,000.000	BAT CAPITAL CORP	78.6788	77,459.25	59,009.12		(18,450.13)
05526DBK0	4.758% 09/06/2049 DD 09/06/19 OSEF00094102: GSAM CORE PLUS	78.6788	77,459.25	59,009.12	0.00	(18,450.13)
50,000.000	BAT CAPITAL CORP	89.5969	50,000.00	44,798.44		(5,201.56)
05526DBR5	2.259% 03/25/2028 DD 09/25/20 OSEF00094102: GSAM CORE PLUS	89.5969	50,000.00	44,798.44	0.00	(5,201.56)
275,000.000	BAT CAPITAL CORP	89.5969	275,000.00	246,391.40		(28,608.60)
05526DBR5	2.259% 03/25/2028 DD 09/25/20 OSEF00064502: DODGE & COX CORE	89.5969	275,000.00	246,391.40	0.01	(28,608.60)
190,000.000	BAT CAPITAL CORP	89.5969	190,000.00	170,234.06		(19,765.94)
05526DBR5	2.259% 03/25/2028 DD 09/25/20 OSEF00097702: JP MORGAN CORE	89.5969	190,000.00	170,234.06	0.01	(19,765.94)
300,000.000	BAT CAPITAL CORP	84.3308	300,000.00	252,992.31		(47,007.69)
05526DBS3	2.726% 03/25/2031 DD 09/25/20 OSEF00064502: DODGE & COX CORE	84.3308	300,000.00	252,992.31	0.01	(47,007.69)
1,550,000.000	BAT CAPITAL CORP	94.8904	1,506,512.75	1,470,801.22		(35,711.53)
05526DBW4	4.742% 03/16/2032 DD 03/16/22 OSEF00064502: DODGE & COX CORE	94.8904	1,506,512.75	1,470,801.22	0.06	(35,711.53)



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254,000.000	BAT CAPITAL CORP	101.1644	260,108.70	256,957.53		(3,151.17)
05526DBZ7	6.000% 02/20/2034 DD 02/20/24 OSEF00094102: GSAM CORE PLUS	101.1644	260,108.70	256,957.53	0.01	(3,151.17)
140,000.000	BAT INTERNATIONAL FINANCE PLC	93.6780	140,000.00	131,149.20		(8,850.80)
05530QAN0	1.668% 03/25/2026 DD 09/25/20 OSEF00097702: JP MORGAN CORE	93.6780	140,000.00	131,149.20	0.01	(8,850.80)
1,600,000.000	BB-UBS TRUST 2012- SHOW A 144A	97.6463	1,642,546.87	1,562,341.44		(80,205.43)
05538UAA1	3.430% 11/05/2036 DD 11/01/12 OSEF00097702: JP MORGAN CORE	97.6463	1,642,546.87	1,562,341.44	0.06	(80,205.43)
980,000.000	BB-UBS TRUST 2012- SHOW B 144A	94.8463	857,399.13	929,494.13		72,095.00
05538UAC7	3.882% 11/05/2036 DD 11/01/12 OSEF00097702: JP MORGAN CORE	94.8463	857,399.13	929,494.13	0.04	72,095.00
175,000.000	BBCMS 2018-TALL MO TALL C 144A	88.5036	160,999.08	154,881.23		(6,117.85)
05548WAE7	VAR RT 03/15/2037 DD 03/28/18 OSEF00094102: GSAM CORE PLUS	88.5036	160,999.08	154,881.23	0.01	(6,117.85)
400,000.000	BBCMS MORTGAGE TRUST 20 C12 A5	84.2841	318,702.33	337,136.36		18,434.03
05552XBG2	2.689% 11/15/2054 DD 11/01/21 OSEF00094102: GSAM CORE PLUS	84.2841	318,702.33	337,136.36	0.01	18,434.03
200,000.000	BBCMS MORTGAGE TRUST 2 C19 ASB	102.7176	205,990.54	205,435.10		(555.44)
05553RAD2	5.700% 04/15/2056 DD 04/01/23 OSEF00094102: GSAM CORE PLUS	102.7176	205,990.54	205,435.10	0.01	(555.44)
844,289.000	BBCMS MORTGAGE TRUST 20 C21 A5	104.7726	891,053.63	884,583.87		(6,469.76)
05553WAE9	VAR RT 09/15/2056 DD 10/01/23 OSEF00094102: GSAM CORE PLUS	104.7726	891,053.63	884,583.87	0.04	(6,469.76)
125,000.000	BBCMS MORTGAGE TRUST 2 5C25 A3	102.4574	128,747.33	128,071.80		(675.53)
05554VAB6	5.946% 03/15/2057 DD 03/01/24 OSEF00094102: GSAM CORE PLUS	102.4574	128,747.33	128,071.80	0.01	(675.53)
475,000.000	BNP PARIBAS SA 144A	97.2947	465,728.00	462,149.64		(3,578.36)
05565AAR4	4.375% 05/12/2026 DD 05/12/16 OSEF00064502: DODGE & COX CORE	97.2947	465,728.00	462,149.64	0.02	(3,578.36)



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250,000.000	BPCE SA 144A	99.7900	250,000.00	249,475.09		(524.91)
05571AAV7	VAR RT 01/18/2030 DD 01/18/24 OSEF00097702: JP MORGAN CORE	99.7900	250,000.00	249,475.09	0.01	(524.91)
380,000.000	BPCE SA 144A	99.6018	380,000.00	378,486.97		(1,513.03)
05571AAY1	VAR RT 05/30/2035 DD 05/30/24 OSEF00097702: JP MORGAN CORE	99.6018	380,000.00	378,486.97	0.02	(1,513.03)
250,000.000	BPCE SA	95.8630	247,570.00	239,657.50		(7,912.50)
05578DAX0	3.375% 12/02/2026 DD 12/02/16 OSEF00097702: JP MORGAN CORE	95.8630	247,570.00	239,657.50	0.01	(7,912.50)
300,000.000	BPCE SA 144A	81.3705	300,000.00	244,111.54		(55,888.46)
05578QAF0	VAR RT 10/19/2032 DD 10/19/21 OSEF00094102: GSAM CORE PLUS	81.3705	300,000.00	244,111.54	0.01	(55,888.46)
4,500,000.000	BNP PARIBAS SA	99.4679	4,493,107.75	4,476,056.18		(17,051.57)
05579T5G7	4.250% 10/15/2024 DD 10/14/14 OSEF00064502: DODGE & COX CORE	99.4679	4,493,107.75	4,476,056.18	0.18	(17,051.57)
380,351.600	BNSF RAILWAY CO 2015-1 PA 144A	95.0932	380,351.60	361,688.51		(18,663.09)
05581JAA2	3.442% 06/16/2028 DD 06/18/15 OSEF00064502: DODGE & COX CORE	95.0932	380,351.60	361,688.51	0.01	(18,663.09)
400,000.000	BNP PARIBAS SA 144A	102.4282	412,288.00	409,712.92		(2,575.08)
05581KAG6	VAR RT 12/05/2034 DD 12/05/23 OSEF00064802: WESTERN CORE PLUS	102.4282	412,288.00	409,712.92	0.02	(2,575.08)
245,000.000	BNP PARIBAS SA 144A	98.9526	245,000.00	242,433.86		(2,566.14)
05581KAH4	VAR RT 01/09/2030 DD 01/09/24 OSEF00097702: JP MORGAN CORE	98.9526	245,000.00	242,433.86	0.01	(2,566.14)
90,000.000	BPR TRUST 2021-NRD NRD B 144A	97.2184	89,774.01	87,496.59		(2,277.42)
05592CAG1	VAR RT 12/15/2038 DD 12/22/21 OSEF00096002: LOOMIS CORE PLUS	97.2184	89,774.01	87,496.59	0.00	(2,277.42)
100,000.000	BPR TRUST 2021-NRD NRD C 144A	96.7434	99,750.20	96,743.42		(3,006.78)
05592CAJ5	VAR RT 12/15/2038 DD 12/22/21 OSEF00096002: LOOMIS CORE PLUS	96.7434	99,750.20	96,743.42	0.00	(3,006.78)



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60,000.000 05592CAL0	BPR TRUST 2021-NRD NRD D 144A VAR RT 12/15/2038 DD 12/22/21 OSEF00096002: LOOMIS CORE PLUS	95.1957 95.1957	59,850.60 59,850.60	57,117.41 57,117.41	0.00	(2,733.19) (2,733.19)
320,000.000 05592DAA2	BPR TRUST 2022-OAN OANA A 144A VAR RT 04/15/2037 DD 04/19/22 OSEF00064802: WESTERN CORE PLUS	100.0000 100.0000	315,599.01 315,599.01	319,999.94 319,999.94	0.01	4,400.93 4,400.93
700,000.000 05593FAD0	BMO 2023-C7 A5 6.160% 12/15/2056 DD 12/01/23 OSEF00094102: GSAM CORE PLUS	105.7795 105.7795	720,995.68 720,995.68	740,456.78 740,456.78	0.03	19,461.10 19,461.10
227,137.000 05593HAD6	BMO 2024-C8 A5 VAR RT 03/15/2057 DD 03/01/24 OSEF00099002: LOOMIS CORE	102.0244 102.0244	233,950.27 233,950.27	231,735.12 231,735.12	0.01	(2,215.15) (2,215.15)
180,000.000 05593JAG5	BMP 2024-MF23 MF23 D 144A VAR RT 06/15/2041 DD 06/04/24 OSEF00064802: WESTERN CORE PLUS	99.2495 99.2495	179,549.95 179,549.95	178,649.12 178,649.12	0.01	(900.83) (900.83)
486,044.000 05593MAD5	BMO 2024-C9 MORTGAGE TRU C9 A5 5.759% 07/15/2057 DD 07/01/24 OSEF00099002: LOOMIS CORE	102.9996 102.9996	500,623.52 500,623.52	500,623.52 500,623.52	0.02	0.00 0.00
280,000.000 055980AA4	BPR TRUST 2022-STA STAR A 144A VAR RT 08/15/2039 DD 08/18/22 OSEF00096002: LOOMIS CORE PLUS	100.0881 100.0881	278,546.24 278,546.24	280,246.68 280,246.68	0.01	1,700.44 1,700.44
150,000.000 05602QAY9	BMO 2022-C3 MORTGAGE TRU C3 A5 5.313% 09/15/2054 DD 10/01/22 OSEF00094102: GSAM CORE PLUS	99.8411 99.8411	152,161.10 152,161.10	149,761.59 149,761.59	0.01	(2,399.51) (2,399.51)
320,000.000 05602XDJ4	BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/22/24 OSEF00064802: WESTERN CORE PLUS	100.3728 100.3728	320,000.00 320,000.00	321,192.96 321,192.96	0.01	1,192.96 1,192.96
239,397.000 05606DAS7	BX TRUST 2022-PSB PSB A 144A VAR RT 08/15/2039 DD 08/15/22 OSEF00094102: GSAM CORE PLUS	99.8438 99.8438	237,805.80 237,805.80	239,022.94 239,022.94	0.01	1,217.14 1,217.14



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100,000.000	BX TRUST 2021-ARIA ARIA C 144A	98.2500	99,499.00	98,250.00		(1,249.00)
05608RAG0	VAR RT 10/15/2036 DD 10/28/21 OSEF00094102: GSAM CORE PLUS	98.2500	99,499.00	98,250.00	0.00	(1,249.00)
150,000.000	BX TRUST 2021-ARIA ARIA D 144A	98.1261	149,250.00	147,189.20		(2,060.80)
05608RAJ4	VAR RT 10/15/2036 DD 10/28/21 OSEF00064802: WESTERN CORE PLUS	98.1261	149,250.00	147,189.20	0.01	(2,060.80)
250,000.000	BX TRUST 2023-LIFE LIFE A 144A	96.7647	250,000.00	241,911.70		(8,088.30)
05609DAA3	5.045% 02/15/2028 DD 02/01/23 OSEF00064802: WESTERN CORE PLUS	96.7647	250,000.00	241,911.70	0.01	(8,088.30)
204,133.360	BX COMMERCIAL MORTG XL2 D 144A	97.8635	203,112.64	199,772.01		(3,340.63)
05609KAG4	VAR RT 10/15/2038 DD 10/26/21 OSEF00064802: WESTERN CORE PLUS	97.8635	203,112.64	199,772.01	0.01	(3,340.63)
150,908.650	BX COMMERCIAL MORT ACNT A 144A	98.8125	148,144.76	149,116.61		971.85
05609QAA4	VAR RT 11/15/2038 DD 11/19/21 OSEF00064802: WESTERN CORE PLUS	98.8125	148,144.76	149,116.61	0.01	971.85
140,000.000	BX TRUST 2022-VAMF VAMF A 144A	98.6256	137,681.25	138,075.85		394.60
05609TAA8	VAR RT 01/15/2039 DD 02/03/22 OSEF00064802: WESTERN CORE PLUS	98.6256	137,681.25	138,075.85	0.01	394.60
172,616.860	BX COMMERCIAL MORTG XL5 A 144A	99.4375	172,184.33	171,645.89		(538.44)
05612GAA1	VAR RT 03/15/2041 DD 03/15/24 OSEF00064802: WESTERN CORE PLUS	99.4375	172,184.33	171,645.89	0.01	(538.44)
287,694.770	BX COMMERCIAL MORTG XL5 A 144A	99.4375	286,974.52	286,076.49		(898.03)
05612GAA1	VAR RT 03/15/2041 DD 03/15/24 OSEF00094102: GSAM CORE PLUS	99.4375	286,974.52	286,076.49	0.01	(898.03)
300,000.000	BX COMMERCIAL MORTG WPT A 144A	100.0925	299,248.08	300,277.53		1,029.45
05612JAA5	VAR RT 03/15/2034 DD 04/15/24 OSEF00094102: GSAM CORE PLUS	100.0925	299,248.08	300,277.53	0.01	1,029.45
250,000.000	BX 2024-BRVE BRVE A 144A	99.7505	249,374.00	249,376.13		2.13
05612KAA2	VAR RT 04/15/2026 DD 04/16/24 OSEF00094102: GSAM CORE PLUS	99.7505	249,374.00	249,376.13	0.01	2.13

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140,000.000 05612TAA3	BX TRUST 2024-VLT4 VLT4 A 144A VAR RT 07/15/2029 DD 06/18/24 OSEF00096002: LOOMIS CORE PLUS	99.8745 99.8745	139,650.00 139,650.00	139,824.33 139,824.33	0.01	174.33 174.33
425,000.000 05683HBA2	BAIN CAPITAL CREDI 2A BR3 144A VAR RT 07/25/2037 DD 07/12/24 OSEF00094102: GSAM CORE PLUS	100.0000 100.0000	425,000.00 425,000.00	425,000.00 425,000.00	0.02	0.00 0.00
230,000.000 05723KAG5	BAKER HUGHES HOLDINGS LLC / BA 3.138% 11/07/2029 DD 11/07/19 OSEF00097702: JP MORGAN CORE	91.0282 91.0282	230,000.00 230,000.00	209,364.90 209,364.90	0.01	(20,635.10) (20,635.10)
66,000.000 059165EH9	BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16 OSEF00097702: JP MORGAN CORE	72.1174 72.1174	65,939.28 65,939.28	47,597.49 47,597.49	0.00	(18,341.79) (18,341.79)
110,000.000 059165EM8	BALTIMORE GAS AND ELECTRIC CO 2.900% 06/15/2050 DD 06/05/20 OSEF00097702: JP MORGAN CORE	62.7830 62.7830	108,930.80 108,930.80	69,061.29 69,061.29	0.00	(39,869.51) (39,869.51)
140,000.000 059165ES5	BALTIMORE GAS AND ELECTRIC CO 5.650% 06/01/2054 DD 06/06/24 OSEF00097702: JP MORGAN CORE	98.7942 98.7942	139,960.80 139,960.80	138,311.89 138,311.89	0.01	(1,648.91) (1,648.91)
36,742.462 05948XTV3	BANC OF AMERICA ALTERNA 8 1CB1 5.500% 10/25/2033 DD 09/01/03 OSEF00096002: LOOMIS CORE PLUS	95.9761 95.9761	37,901.17 37,901.17	35,263.98 35,263.98	0.00	(2,637.19) (2,637.19)
5,889.020 05949AHA1	BANC OF AMERICA MORTGAGE E 2A6 VAR RT 06/25/2034 DD 05/01/04 OSEF00097702: JP MORGAN CORE	94.2316 94.2316	5,580.48 5,580.48	5,549.32 5,549.32	0.00	(31.16) (31.16)
200,000.000 05964HAN5	BANCO SANTANDER SA VAR RT 09/14/2027 DD 09/14/21 OSEF00097702: JP MORGAN CORE	91.7022 91.7022	200,000.00 200,000.00	183,404.43 183,404.43	0.01	(16,595.57) (16,595.57)
400,000.000 05964HAY1	BANCO SANTANDER SA 6.607% 11/07/2028 DD 11/07/23 OSEF00097702: JP MORGAN CORE	105.0283 105.0283	400,000.00 400,000.00	420,113.21 420,113.21	0.02	20,113.21 20,113.21



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1,200,000.000	BANCO SANTANDER SA	99.0343	1,200,000.00	1,188,411.40		(11,588.60)
05971KAA7	5.179% 11/19/2025 DD 11/19/15 OSEF00096002: LOOMIS CORE PLUS	99.0343	1,200,000.00	1,188,411.40	0.05	(11,588.60)
200,000.000	BANCO SANTANDER SA	91.3420	200,000.00	182,684.02		(17,315.98)
05971KAC3	3.306% 06/27/2029 DD 06/27/19 OSEF00094102: GSAM CORE PLUS	91.3420	200,000.00	182,684.02	0.01	(17,315.98)
400,000.000	BANCO SANTANDER SA	97.4032	400,000.00	389,612.96		(10,387.04)
05971KAE9	2.746% 05/28/2025 DD 05/28/20 OSEF00097702: JP MORGAN CORE	97.4032	400,000.00	389,612.96	0.02	(10,387.04)
448,000.000	BANGKOK BANK PCL/HONG KON 144A	100.1500	445,773.44	448,672.00		2,898.56
06000BAC6	5.650% 07/05/2034 DD 07/05/24 OSEF00099002: LOOMIS CORE	100.1500	445,773.44	448,672.00	0.02	2,898.56
300,000.000	BANK 2017-BNK6 BNK6 A4	94.2014	324,609.38	282,604.32		(42,005.06)
060352AE1	3.254% 07/15/2060 DD 07/01/17 OSEF00094102: GSAM CORE PLUS	94.2014	324,609.38	282,604.32	0.01	(42,005.06)
320,000.000	BANK 2018-BNK14 BN14 C	83.6774	341,112.50	267,767.81		(73,344.69)
06035RAW6	VAR RT 09/15/2060 DD 09/01/18 OSEF00064802: WESTERN CORE PLUS	83.6774	341,112.50	267,767.81	0.01	(73,344.69)
1,086.460	BANC OF AMERICA MORTGAGE C 3A1	94.5659	1,100.73	1,027.42		(73.31)
0605067V8	VAR RT 04/25/2033 DD 03/01/03 OSEF00097702: JP MORGAN CORE	94.5659	1,100.73	1,027.42	0.00	(73.31)
200,000.000	BANK OF AMERICA CORP	94.0755	205,787.55	188,151.08		(17,636.47)
06051GFC8	5.000% 01/21/2044 DD 01/21/14 OSEF00064802: WESTERN CORE PLUS	94.0755	205,787.55	188,151.08	0.01	(17,636.47)
360,000.000	BANK OF AMERICA CORP	99.7477	360,239.13	359,091.78		(1,147.35)
06051GFH7	4.200% 08/26/2024 DD 08/26/14 OSEF00064802: WESTERN CORE PLUS	99.7477	360,239.13	359,091.78	0.01	(1,147.35)
675,000.000	BANK OF AMERICA CORP	97.5179	668,695.50	658,245.88		(10,449.62)
06051GFL8	4.250% 10/22/2026 DD 10/22/14 OSEF00064502: DODGE & COX CORE	97.5179	668,695.50	658,245.88	0.03	(10,449.62)



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20,000.000 06051GFL8	BANK OF AMERICA CORP 4.250% 10/22/2026 DD 10/22/14 OSEF00064802: WESTERN CORE PLUS	97.5179 97.5179	22,056.00 22,056.00	19,503.58 19,503.58	0.00	(2,552.42) (2,552.42)
300,000.000 06051GFL8	BANK OF AMERICA CORP 4.250% 10/22/2026 DD 10/22/14 OSEF00097702: JP MORGAN CORE	97.5179 97.5179	302,457.00 302,457.00	292,553.72 292,553.72	0.01	(9,903.28) (9,903.28)
440,000.000 06051GFM6	BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15 OSEF00064802: WESTERN CORE PLUS	99.0482 99.0482	436,326.00 436,326.00	435,812.30 435,812.30	0.02	(513.70) (513.70)
500,000.000 06051GFU8	BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16 OSEF00064502: DODGE & COX CORE	98.3384 98.3384	497,005.00 497,005.00	491,691.78 491,691.78	0.02	(5,313.22) (5,313.22)
60,000.000 06051GFU8	BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16 OSEF00064802: WESTERN CORE PLUS	98.3384 98.3384	63,734.40 63,734.40	59,003.01 59,003.01	0.00	(4,731.39) (4,731.39)
110,000.000 06051GFX2	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16 OSEF00064802: WESTERN CORE PLUS	96.9213 96.9213	109,816.30 109,816.30	106,613.41 106,613.41	0.00	(3,202.89) (3,202.89)
425,000.000 06051GGA1	BANK OF AMERICA CORP 3.248% 10/21/2027 DD 10/21/16 OSEF00094102: GSAM CORE PLUS	94.5812 94.5812	425,000.00 425,000.00	401,969.98 401,969.98	0.02	(23,030.02) (23,030.02)
400,000.000 06051GGC7	BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16 OSEF00094102: GSAM CORE PLUS	96.5388 96.5388	407,668.00 407,668.00	386,155.27 386,155.27	0.02	(21,512.73) (21,512.73)
675,000.000 06051GGC7	BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16 OSEF00064502: DODGE & COX CORE	96.5388 96.5388	660,453.75 660,453.75	651,637.01 651,637.01	0.03	(8,816.74) (8,816.74)
350,000.000 06051GGL7	BANK OF AMERICA CORP VAR RT 04/24/2028 DD 04/24/17 OSEF00097702: JP MORGAN CORE	95.7812 95.7812	350,000.00 350,000.00	335,234.29 335,234.29	0.01	(14,765.71) (14,765.71)



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110,000.000	BANK OF AMERICA CORP	95.1782	110,213.00	104,696.07		(5,516.93)
06051GGR4	VAR RT 07/21/2028 DD 07/21/17 OSEF00064802: WESTERN CORE PLUS	95.1782	110,213.00	104,696.07	0.00	(5,516.93)
300,000.000	BANK OF AMERICA CORP	95.1782	294,702.00	285,534.73		(9,167.27)
06051GGR4	VAR RT 07/21/2028 DD 07/21/17 OSEF00094102: GSAM CORE PLUS	95.1782	294,702.00	285,534.73	0.01	(9,167.27)
550,000.000	BANK OF AMERICA CORP	95.1782	549,395.00	523,480.34		(25,914.66)
06051GGR4	VAR RT 07/21/2028 DD 07/21/17 OSEF00097702: JP MORGAN CORE	95.1782	549,395.00	523,480.34	0.02	(25,914.66)
1,036,000.000	BANK OF AMERICA CORP	94.0324	982,686.71	974,175.34		(8,511.37)
06051GHD4	VAR RT 12/20/2028 DD 12/20/17 OSEF00064802: WESTERN CORE PLUS	94.0324	982,686.71	974,175.34	0.04	(8,511.37)
160,000.000	BANK OF AMERICA CORP	94.7024	160,000.00	151,523.79		(8,476.21)
06051GHQ5	VAR RT 02/07/2030 DD 02/07/19 OSEF00064802: WESTERN CORE PLUS	94.7024	160,000.00	151,523.79	0.01	(8,476.21)
190,000.000	BANK OF AMERICA CORP	83.4795	213,547.33	158,610.96		(54,936.37)
06051GHS1	VAR RT 03/15/2050 DD 03/15/19 OSEF00064802: WESTERN CORE PLUS	83.4795	213,547.33	158,610.96	0.01	(54,936.37)
800,000.000	BANK OF AMERICA CORP	86.4349	714,091.75	691,479.33		(22,612.42)
06051GHZ5	VAR RT 02/13/2031 DD 02/13/20 OSEF00064502: DODGE & COX CORE	86.4349	714,091.75	691,479.33	0.03	(22,612.42)
25,000.000	BANK OF AMERICA CORP	86.4349	23,021.00	21,608.73		(1,412.27)
06051GHZ5	VAR RT 02/13/2031 DD 02/13/20 OSEF00094102: GSAM CORE PLUS	86.4349	23,021.00	21,608.73	0.00	(1,412.27)
220,000.000	BANK OF AMERICA CORP	79.8645	231,722.63	175,702.00		(56,020.63)
06051GJA8	VAR RT 03/20/2051 DD 03/20/20 OSEF00064802: WESTERN CORE PLUS	79.8645	231,722.63	175,702.00	0.01	(56,020.63)
30,000.000	BANK OF AMERICA CORP	79.8645	30,860.56	23,959.36		(6,901.20)
06051GJA8	VAR RT 03/20/2051 DD 03/20/20 OSEF00094102: GSAM CORE PLUS	79.8645	30,860.56	23,959.36	0.00	(6,901.20)



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170,000.000	BANK OF AMERICA CORP	86.4616	170,000.00	146,984.65		(23,015.35)
06051GJB6	VAR RT 04/29/2031 DD 04/29/20 OSEF00064802: WESTERN CORE PLUS	86.4616	170,000.00	146,984.65	0.01	(23,015.35)
861,000.000	BANK OF AMERICA CORP	69.8686	883,060.97	601,568.60		(281,492.37)
06051GJE0	VAR RT 06/19/2041 DD 06/19/20 OSEF00097702: JP MORGAN CORE	69.8686	883,060.97	601,568.60	0.02	(281,492.37)
325,000.000	BANK OF AMERICA CORP	84.6152	270,894.00	274,999.49		4,105.49
06051GJP5	VAR RT 03/11/2032 DD 03/11/21 OSEF00094102: GSAM CORE PLUS	84.6152	270,894.00	274,999.49	0.01	4,105.49
440,000.000	BANK OF AMERICA CORP	84.5121	451,897.60	371,853.34		(80,044.26)
06051GJT7	VAR RT 04/22/2032 DD 04/22/21 OSEF00097702: JP MORGAN CORE	84.5121	451,897.60	371,853.34	0.02	(80,044.26)
25,000.000	BANK OF AMERICA CORP	75.2483	25,971.75	18,812.09		(7,159.66)
06051GJW0	VAR RT 04/22/2042 DD 04/22/21 OSEF00094102: GSAM CORE PLUS	75.2483	25,971.75	18,812.09	0.00	(7,159.66)
265,000.000	BANK OF AMERICA CORP	81.8626	265,000.00	216,936.01		(48,063.99)
06051GKA6	VAR RT 07/21/2032 DD 07/21/21 OSEF00094102: GSAM CORE PLUS	81.8626	265,000.00	216,936.01	0.01	(48,063.99)
345,000.000	BANK OF AMERICA CORP	79.7068	304,524.70	274,988.41		(29,536.29)
06051GKC2	VAR RT 09/21/2036 DD 09/21/21 OSEF00094102: GSAM CORE PLUS	79.7068	304,524.70	274,988.41	0.01	(29,536.29)
599,000.000	BANK OF AMERICA CORP	79.7068	441,948.73	477,443.65		35,494.92
06051GKC2	VAR RT 09/21/2036 DD 09/21/21 OSEF00096002: LOOMIS CORE PLUS	79.7068	441,948.73	477,443.65	0.02	35,494.92
200,000.000	BANK OF AMERICA CORP	82.8854	200,000.00	165,770.73		(34,229.27)
06051GKD0	VAR RT 10/20/2032 DD 10/20/21 OSEF00097702: JP MORGAN CORE	82.8854	200,000.00	165,770.73	0.01	(34,229.27)
200,000.000	BANK OF AMERICA CORP	82.8854	199,657.90	165,770.73		(33,887.17)
06051GKD0	VAR RT 10/20/2032 DD 10/20/21 OSEF00064802: WESTERN CORE PLUS	82.8854	199,657.90	165,770.73	0.01	(33,887.17)



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770,000.000	BANK OF AMERICA CORP	84.6275	662,491.60	651,631.73		(10,859.87)
06051GKK4	VAR RT 02/04/2033 DD 02/04/22 OSEF00064802: WESTERN CORE PLUS	84.6275	662,491.60	651,631.73	0.03	(10,859.87)
125,000.000	BANK OF AMERICA CORP	84.6275	125,000.00	105,784.37		(19,215.63)
06051GKK4	VAR RT 02/04/2033 DD 02/04/22 OSEF00094102: GSAM CORE PLUS	84.6275	125,000.00	105,784.37	0.00	(19,215.63)
385,000.000	BANK OF AMERICA CORP	87.6368	308,661.00	337,401.56		28,740.56
06051GKL2	VAR RT 03/08/2037 DD 03/08/22 OSEF00096002: LOOMIS CORE PLUS	87.6368	308,661.00	337,401.56	0.01	28,740.56
1,750,000.000	BANK OF AMERICA CORP	87.6368	1,648,412.50	1,533,643.44		(114,769.06)
06051GKL2	VAR RT 03/08/2037 DD 03/08/22 OSEF00064502: DODGE & COX CORE	87.6368	1,648,412.50	1,533,643.44	0.06	(114,769.06)
400,000.000	BANK OF AMERICA CORP	97.6040	400,000.00	390,415.98		(9,584.02)
06051GKP3	VAR RT 04/27/2028 DD 04/27/22 OSEF00097702: JP MORGAN CORE	97.6040	400,000.00	390,415.98	0.02	(9,584.02)
660,000.000	BANK OF AMERICA CORP	94.3062	660,000.00	622,420.90		(37,579.10)
06051GKQ1	VAR RT 04/27/2033 DD 04/27/22 OSEF00094102: GSAM CORE PLUS	94.3062	660,000.00	622,420.90	0.03	(37,579.10)
375,000.000	BANK OF AMERICA CORP	102.9828	375,000.00	386,185.55		11,185.55
06051GLC1	VAR RT 11/10/2028 DD 11/10/22 OSEF00064502: DODGE & COX CORE	102.9828	375,000.00	386,185.55	0.02	11,185.55
258,000.000	BANK OF AMERICA CORP	99.3998	258,000.00	256,451.54		(1,548.46)
06051GLE7	VAR RT 01/20/2027 DD 01/20/23 OSEF00097702: JP MORGAN CORE	99.3998	258,000.00	256,451.54	0.01	(1,548.46)
50,000.000	BANK OF AMERICA CORP	99.3998	50,000.00	49,699.91		(300.09)
06051GLE7	VAR RT 01/20/2027 DD 01/20/23 OSEF00094102: GSAM CORE PLUS	99.3998	50,000.00	49,699.91	0.00	(300.09)
1,050,000.000	BANK OF AMERICA CORP	99.8416	1,034,776.50	1,048,336.36		13,559.86
06051GLG2	VAR RT 04/25/2029 DD 04/25/23 OSEF00094102: GSAM CORE PLUS	99.8416	1,034,776.50	1,048,336.36	0.04	13,559.86



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350,000.000	BANK OF AMERICA CORP	99.8416	350,000.00	349,445.45		(554.55)
06051GLG2	VAR RT 04/25/2029 DD 04/25/23 OSEF00097702: JP MORGAN CORE	99.8416	350,000.00	349,445.45	0.01	(554.55)
4,000,000.000	BANK OF AMERICA CORP	99.8416	3,971,400.00	3,993,662.32		22,262.32
06051GLG2	VAR RT 04/25/2029 DD 04/25/23 OSEF00061202: JOHNSON CORE	99.8416	3,971,400.00	3,993,662.32	0.16	22,262.32
400,000.000	BANK OF AMERICA CORP	98.9504	400,000.00	395,801.69		(4,198.31)
06051GLH0	VAR RT 04/25/2034 DD 04/25/23 OSEF00097702: JP MORGAN CORE	98.9504	400,000.00	395,801.69	0.02	(4,198.31)
245,000.000	BANK OF AMERICA CORP	98.9504	245,000.00	242,428.53		(2,571.47)
06051GLH0	VAR RT 04/25/2034 DD 04/25/23 OSEF00096002: LOOMIS CORE PLUS	98.9504	245,000.00	242,428.53	0.01	(2,571.47)
310,000.000	BANK OF AMERICA CORP	102.0934	310,000.00	316,489.59		6,489.59
06051GLS6	VAR RT 09/15/2029 DD 09/15/23 OSEF00097702: JP MORGAN CORE	102.0934	310,000.00	316,489.59	0.01	6,489.59
605,000.000	BANK OF AMERICA CORP	102.8695	605,000.00	622,360.56		17,360.56
06051GLU1	VAR RT 09/15/2034 DD 09/15/23 OSEF00096002: LOOMIS CORE PLUS	102.8695	605,000.00	622,360.56	0.03	17,360.56
1,384,000.000	BANK OF AMERICA CORP	99.8988	1,372,098.44	1,382,600.01		10,501.57
06051GMA4	VAR RT 01/23/2035 DD 01/23/24 OSEF00099002: LOOMIS CORE	99.8988	1,372,098.44	1,382,600.01	0.06	10,501.57
1,750,000.000	BANK OF AMERICA NA	100.2850	1,747,200.00	1,754,987.50		7,787.50
06051XEN8	5.050% 06/15/2026 DD 06/13/24 OSEF00098502: C.S. MCKEE	100.2850	1,747,200.00	1,754,987.50	0.07	7,787.50
129,842.040	BANK5 2023-5YR4 5YR4 A3	103.7326	133,732.12	134,688.49		956.37
06211FAV0	6.500% 12/15/2056 DD 12/01/23 OSEF00094102: GSAM CORE PLUS	103.7326	133,732.12	134,688.49	0.01	956.37
100,000.000	BANK5 2023-5YR4 5YR4 AS	105.4632	102,998.57	105,463.16		2,464.59
06211FBA5	VAR RT 12/15/2056 DD 12/01/23 OSEF00094102: GSAM CORE PLUS	105.4632	102,998.57	105,463.16	0.00	2,464.59

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230,000.000	BANK5 2024-5YR7 5YR7 C	102.0145	234,145.50	234,633.44		487.94
06211UCD5	VAR RT 06/15/2057 DD 06/01/24 OSEF00064802: WESTERN CORE PLUS	102.0145	234,145.50	234,633.44	0.01	487.94
200,000.000	BANK GOSPODARSTWA KRAJOWE 144A	103.4536	201,060.00	206,907.20		5,847.20
06237MAB9	6.250% 10/31/2028 DD 10/31/23 OSEF00099502: NINETY ONE EMD	103.4536	201,060.00	206,907.20	0.01	5,847.20
253,000.000	BANK OF IRELAND GROUP PLC 144A	100.4853	253,000.00	254,227.83		1,227.83
06279JAC3	VAR RT 09/16/2026 DD 09/16/22 OSEF00097702: JP MORGAN CORE	100.4853	253,000.00	254,227.83	0.01	1,227.83
200,000.000	BANK OF MONTREAL	97.0003	199,848.00	194,000.63		(5,847.37)
06367WB85	1.850% 05/01/2025 DD 04/27/20 OSEF00097702: JP MORGAN CORE	97.0003	199,848.00	194,000.63	0.01	(5,847.37)
210,000.000	BANK OF MONTREAL	97.0003	208,653.80	203,700.66		(4,953.14)
06367WB85	1.850% 05/01/2025 DD 04/27/20 OSEF00064802: WESTERN CORE PLUS	97.0003	208,653.80	203,700.66	0.01	(4,953.14)
50,000.000	BANK OF MONTREAL	93.9562	46,541.00	46,978.12		437.12
06368BGS1	VAR RT 12/15/2032 DD 12/12/17 OSEF00064802: WESTERN CORE PLUS	93.9562	46,541.00	46,978.12	0.00	437.12
35,000.000	BANK OF NEW YORK MELLON CORP/T	97.7252	35,000.00	34,203.81		(796.19)
06406RBK2	VAR RT 07/26/2030 DD 07/26/22 OSEF00094102: GSAM CORE PLUS	97.7252	35,000.00	34,203.81	0.00	(796.19)
225,000.000	BANK OF NEW YORK MELLON CORP/T	104.5205	225,000.00	235,171.19		10,171.19
06406RBT3	VAR RT 10/25/2029 DD 10/25/23 OSEF00097702: JP MORGAN CORE	104.5205	225,000.00	235,171.19	0.01	10,171.19
190,000.000	BANK OF NEW YORK MELLON CORP/T	107.8497	190,000.00	204,914.45		14,914.45
06406RBU0	VAR RT 10/25/2034 DD 10/25/23 OSEF00097702: JP MORGAN CORE	107.8497	190,000.00	204,914.45	0.01	14,914.45
140,000.000	BANK OF NOVA SCOTIA/THE	96.0880	139,689.20	134,523.25		(5,165.95)
064159VL7	1.300% 06/11/2025 DD 06/11/20 OSEF00064802: WESTERN CORE PLUS	96.0880	139,689.20	134,523.25	0.01	(5,165.95)



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70,000.000 06417XAG6	BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22 OSEF00064802: WESTERN CORE PLUS	90.0644	61,760.30	63,045.10	0.00	1,284.80
309,000.000 06417XAP6	BANK OF NOVA SCOTIA/THE 4.850% 02/01/2030 DD 02/02/23 OSEF00097702: JP MORGAN CORE	98.3931	308,783.70	304,034.79	0.01	(4,748.91)
767,000.000 06418GAK3	BANK OF NOVA SCOTIA/THE 5.450% 08/01/2029 DD 06/04/24 OSEF00099002: LOOMIS CORE	100.9833	769,303.51	774,542.04	0.03	5,238.53
470,000.000 065403BC0	BANK 2019-BNK17 BN17 A4 3.714% 04/15/2052 DD 04/01/19 OSEF00094102: GSAM CORE PLUS	93.1539	423,072.54	437,823.42	0.02	14,750.88
335,000.000 06540CCL9	BANK 2021-BNK35 BN35 AS 2.457% 06/15/2064 DD 08/01/21 OSEF00096002: LOOMIS CORE PLUS	81.3386	345,035.96	272,484.28	0.01	(72,551.68)
220,000.000 06540DBH7	BANK 2021-BNK36 BN36 A5 2.470% 09/15/2064 DD 10/01/21 OSEF00064802: WESTERN CORE PLUS	82.9860	184,067.91	182,569.11	0.01	(1,498.80)
200,000.000 06541BBC1	BANK 2023-BNK45 BNK45 ASB 5.467% 02/15/2056 DD 02/01/23 OSEF00094102: GSAM CORE PLUS	101.0576	202,929.69	202,115.10	0.01	(814.59)
450,000.000 06541DBH6	BANK 2023-BNK46 BNK46 A4 5.745% 08/15/2056 DD 08/01/23 OSEF00094102: GSAM CORE PLUS	102.5523	463,466.12	461,485.22	0.02	(1,980.90)
4,476,385.239 06541DCD4	BANK 2023-BNK46 BNK46 XA VAR RT 08/15/2056 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	3.9254	186,412.76	175,716.47	0.01	(10,696.29)
2,641,442.520 06541FBB4	BANK 2017-BNK4 BNK4 XA VAR RT 05/15/2050 DD 04/01/17 OSEF00064802: WESTERN CORE PLUS	3.0183	347,094.05	79,727.45	0.00	(267,366.60)



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270,000.000	BANK 2022-BNK40 BNK40 A4	87.9683	248,958.98	237,514.44		(11,444.54)
06541LBG0	VAR RT 03/15/2064 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	87.9683	248,958.98	237,514.44	0.01	(11,444.54)
320,399.000	BANK 2020-BNK29 BN29 A4	80.0775	255,463.08	256,567.54		1,104.46
06541TBF5	1.997% 11/15/2053 DD 11/01/20 OSEF00099002: LOOMIS CORE	80.0775	255,463.08	256,567.54	0.01	1,104.46
450,000.000	BANK 2021-BNK32 BN32 A5	84.9058	463,482.90	382,076.19		(81,406.71)
06542BBH9	2.643% 04/15/2054 DD 03/01/21 OSEF00094102: GSAM CORE PLUS	84.9058	463,482.90	382,076.19	0.02	(81,406.71)
233,794.090	BANK5 2024-5YR5 5YR5 A3	101.0408	240,803.52	236,227.40		(4,576.12)
065931AZ0	5.702% 02/15/2029 DD 02/01/24 OSEF00099002: LOOMIS CORE	101.0408	240,803.52	236,227.40	0.01	(4,576.12)
301,608.000	BANK5 TRUST 2024-5YR6 5YR6 A3	103.3162	312,470.60	311,609.98		(860.62)
066043AB6	6.225% 05/15/2057 DD 05/01/24 OSEF00099002: LOOMIS CORE	103.3162	312,470.60	311,609.98	0.01	(860.62)
220,000.000	BANK5 TRUST 2024-5YR6 5YR6 C	101.6954	219,612.80	223,729.79		4,116.99
066043AS9	VAR RT 05/15/2057 DD 05/01/24 OSEF00064802: WESTERN CORE PLUS	101.6954	219,612.80	223,729.79	0.01	4,116.99
375,000.000	BANNER HEALTH	86.7301	394,201.25	325,237.77		(68,963.48)
06654DAB3	2.338% 01/01/2030 DD 05/14/20 OSEF00094102: GSAM CORE PLUS	86.7301	394,201.25	325,237.77	0.01	(68,963.48)
200,000.000	BANQUE FEDERATIVE DU CRED 144A	99.1709	198,386.00	198,341.70		(44.30)
06675FAZ0	4.935% 01/26/2026 DD 01/26/23 OSEF00097702: JP MORGAN CORE	99.1709	198,386.00	198,341.70	0.01	(44.30)
600,000.000	BARCLAYS PLC	98.3090	601,152.00	589,853.91		(11,298.09)
06738EAN5	4.375% 01/12/2026 DD 01/12/16 OSEF00096002: LOOMIS CORE PLUS	98.3090	601,152.00	589,853.91	0.02	(11,298.09)
210,000.000	BARCLAYS PLC	97.8799	207,734.87	205,547.80		(2,187.07)
06738EBD6	VAR RT 05/16/2029 DD 05/16/18 OSEF00064802: WESTERN CORE PLUS	97.8799	207,734.87	205,547.80	0.01	(2,187.07)



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1,350,000.000	BARCLAYS PLC	95.6049	1,278,477.00	1,290,666.30		12,189.30
06738EBK0	VAR RT 06/20/2030 DD 06/20/19 OSEF00064502: DODGE & COX CORE	95.6049	1,278,477.00	1,290,666.30	0.05	12,189.30
450,000.000	BARCLAYS PLC	85.9044	380,322.00	386,569.84		6,247.84
06738EBP9	VAR RT 09/23/2035 DD 09/23/20 OSEF00064502: DODGE & COX CORE	85.9044	380,322.00	386,569.84	0.02	6,247.84
370,000.000	BARCLAYS PLC	85.9044	370,000.00	317,846.31		(52,153.69)
06738EBP9	VAR RT 09/23/2035 DD 09/23/20 OSEF00096002: LOOMIS CORE PLUS	85.9044	370,000.00	317,846.31	0.01	(52,153.69)
525,000.000	BARCLAYS PLC	83.9704	525,000.00	440,844.60		(84,155.40)
06738EBT1	VAR RT 12/31/2049 DD 08/11/21 OSEF00096002: LOOMIS CORE PLUS	83.9704	525,000.00	440,844.60	0.02	(84,155.40)
900,000.000	BARCLAYS PLC	92.6404	900,000.00	833,763.63		(66,236.37)
06738EBU8	VAR RT 11/24/2027 DD 11/24/21 OSEF00096002: LOOMIS CORE PLUS	92.6404	900,000.00	833,763.63	0.03	(66,236.37)
425,000.000	BARCLAYS PLC	82.7200	322,150.00	351,559.85		29,409.85
06738EBV6	VAR RT 11/24/2032 DD 11/24/21 OSEF00064502: DODGE & COX CORE	82.7200	322,150.00	351,559.85	0.01	29,409.85
200,000.000	BARCLAYS PLC	82.7200	200,000.00	165,439.93		(34,560.07)
06738EBV6	VAR RT 11/24/2032 DD 11/24/21 OSEF00097702: JP MORGAN CORE	82.7200	200,000.00	165,439.93	0.01	(34,560.07)
200,000.000	BARCLAYS PLC	99.8122	200,000.00	199,624.39		(375.61)
06738EBY0	VAR RT 08/09/2028 DD 08/09/22 OSEF00064502: DODGE & COX CORE	99.8122	200,000.00	199,624.39	0.01	(375.61)
700,000.000	BARCLAYS PLC	100.1466	700,000.00	701,026.28		1,026.28
06738ECF0	VAR RT 05/09/2027 DD 05/09/23 OSEF00064502: DODGE & COX CORE	100.1466	700,000.00	701,026.28	0.03	1,026.28
290,000.000	BARCLAYS PLC	102.4630	290,000.00	297,142.78		7,142.78
06738ECG8	VAR RT 05/09/2034 DD 05/09/23 OSEF00097702: JP MORGAN CORE	102.4630	290,000.00	297,142.78	0.01	7,142.78

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200,000.000	BARCLAYS PLC	102.4630	200,000.00	204,926.06		4,926.06
06738ECG8	VAR RT 05/09/2034 DD 05/09/23 OSEF00064502: DODGE & COX CORE	102.4630	200,000.00	204,926.06	0.01	4,926.06
450,000.000	BARCLAYS PLC	103.5198	450,000.00	465,838.93		15,838.93
06738ECK9	VAR RT 09/13/2029 DD 09/13/23 OSEF00064502: DODGE & COX CORE	103.5198	450,000.00	465,838.93	0.02	15,838.93
1,075,000.000	BARCLAYS DRYROCK ISSUANCE 2 A	100.5677	1,074,999.00	1,081,102.45		6,103.45
06742LBB8	VAR RT 08/15/2028 DD 11/20/23 OSEF00094102: GSAM CORE PLUS	100.5677	1,074,999.00	1,081,102.45	0.04	6,103.45
400,000.000	BARINGS CLO LTD 2023 1A A 144A	100.6569	402,122.94	402,627.60		504.66
06762HAA5	VAR RT 04/20/2036 DD 03/15/23 OSEF00094102: GSAM CORE PLUS	100.6569	402,122.94	402,627.60	0.02	504.66
70,000.000	BARRICK NORTH AMERICA FINANCE	98.8269	73,800.26	69,178.81		(4,621.45)
06849RAG7	5.700% 05/30/2041 DD 06/01/11 OSEF00064802: WESTERN CORE PLUS	98.8269	73,800.26	69,178.81	0.00	(4,621.45)
30,000.000	BARRICK NORTH AMERICA FINANCE	99.2299	35,716.50	29,768.98		(5,947.52)
06849RAK8	5.750% 05/01/2043 DD 05/02/13 OSEF00064802: WESTERN CORE PLUS	99.2299	35,716.50	29,768.98	0.00	(5,947.52)
460,000.000	BASSWOOD PARK CLO LT 1A D 144A	100.1605	460,000.00	460,738.12		738.12
070252AG6	VAR RT 04/20/2034 DD 04/29/21 OSEF00096002: LOOMIS CORE PLUS	100.1605	460,000.00	460,738.12	0.02	738.12
5,000.000	BAUSCH + LOMB CORP 144A	102.3750	4,937.50	5,118.75		181.25
071705AA5	8.375% 10/01/2028 DD 09/29/23 OSEF00096002: LOOMIS CORE PLUS	102.3750	4,937.50	5,118.75	0.00	181.25
95,000.000	BAUSCH HEALTH COS INC 144A	74.8360	66,737.50	71,094.20		4,356.70
071734AN7	4.875% 06/01/2028 DD 06/08/21 OSEF00096002: LOOMIS CORE PLUS	74.8360	66,737.50	71,094.20	0.00	4,356.70
60,000.000	BAXTER INTERNATIONAL INC	91.6610	59,998.80	54,996.60		(5,002.20)
071813CL1	1.915% 02/01/2027 DD 12/01/21 OSEF00094102: GSAM CORE PLUS	91.6610	59,998.80	54,996.60	0.00	(5,002.20)

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850,000.000 07274EAL7	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23 OSEF00064502: DODGE & COX CORE	102.3003 102.3003	854,385.50 854,385.50	869,552.69 869,552.69	0.04	15,167.19 15,167.19
525,000.000 07274NAJ2	BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18 OSEF00064502: DODGE & COX CORE	97.8278 97.8278	524,007.75 524,007.75	513,596.09 513,596.09	0.02	(10,411.66) (10,411.66)
1,000,000.000 07274NAL7	BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18 OSEF00064502: DODGE & COX CORE	94.9649 94.9649	958,908.74 958,908.74	949,648.95 949,648.95	0.04	(9,259.79) (9,259.79)
130,000.000 072863AH6	BAYLOR SCOTT & WHITE HOLDINGS 1.777% 11/15/2030 DD 01/21/21 OSEF00094102: GSAM CORE PLUS	81.9030 81.9030	130,000.00 130,000.00	106,473.89 106,473.89	0.00	(23,526.11) (23,526.11)
225,000.000 07336VAU5	BBCMS MORTGAGE TRUST 20 C24 A5 5.419% 02/15/2057 DD 02/01/24 OSEF00094102: GSAM CORE PLUS	100.7671 100.7671	231,735.72 231,735.72	226,725.95 226,725.95	0.01	(5,009.77) (5,009.77)
150,000.000 07336VAW1	BBCMS MORTGAGE TRUST 20 C24 AS 5.867% 02/15/2057 DD 02/01/24 OSEF00094102: GSAM CORE PLUS	101.8885 101.8885	154,496.76 154,496.76	152,832.81 152,832.81	0.01	(1,663.95) (1,663.95)
3,948.340 07384MM66	BEAR STEARNS ARM TRUST 2 2 14A VAR RT 05/25/2034 DD 03/01/04 OSEF00097702: JP MORGAN CORE	90.8801 90.8801	4,031.37 4,031.37	3,588.26 3,588.26	0.00	(443.11) (443.11)
1,263.780 07384MYS5	BEAR STEARNS ARM TRUST 20 7 3A VAR RT 10/25/2033 DD 09/01/03 OSEF00097702: JP MORGAN CORE	96.9151 96.9151	1,220.22 1,220.22	1,224.79 1,224.79	0.00	4.57 4.57
500,000.000 07403CAL5	BEAR MOUNTAIN PARK 1A BR 144A VAR RT 07/15/2037 DD 07/15/24 OSEF00094102: GSAM CORE PLUS	100.0000 100.0000	500,000.00 500,000.00	500,000.00 500,000.00	0.02	0.00 0.00
25,000.000 075887BF5	BECTON DICKINSON & CO 3.734% 12/15/2024 DD 12/15/14 OSEF00064802: WESTERN CORE PLUS	99.1237 99.1237	26,061.25 26,061.25	24,780.93 24,780.93	0.00	(1,280.32) (1,280.32)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,000.000	BECTON DICKINSON & CO	88.1040	48,389.46	43,170.94		(5,218.52)
075887BG3	4.685% 12/15/2044 DD 12/15/14 OSEF00064802: WESTERN CORE PLUS	88.1040	48,389.46	43,170.94	0.00	(5,218.52)
52,658.000	BENCHMARK 2019-B15 MORT B15 A5	87.2064	44,792.21	45,921.16		1,128.95
08160KAE4	2.928% 12/15/2072 DD 12/01/19 OSEF00099002: LOOMIS CORE	87.2064	44,792.21	45,921.16	0.00	1,128.95
143,000.000	BENCHMARK 2020-B19 MORT B19 A5	80.6706	115,544.31	115,358.92		(185.39)
08162WBC9	1.850% 09/15/2053 DD 09/01/20 OSEF00099002: LOOMIS CORE	80.6706	115,544.31	115,358.92	0.00	(185.39)
162,000.000	BENCHMARK 2021-B25 MORT B25 A5	81.4143	133,048.01	131,891.20		(1,156.81)
08163DAE7	2.577% 04/15/2054 DD 04/01/21 OSEF00099002: LOOMIS CORE	81.4143	133,048.01	131,891.20	0.01	(1,156.81)
400,000.000	BENCHMARK 2021-B30 MORT B30 A5	83.0896	331,858.54	332,358.40		499.86
08163KBG5	2.576% 11/15/2054 DD 11/01/21 OSEF00094102: GSAM CORE PLUS	83.0896	331,858.54	332,358.40	0.01	499.86
52,000.000	BENCHMARK 2020-B21 MORT B21 A5	81.5255	42,481.56	42,393.24		(88.32)
08163LAG4	1.978% 12/17/2053 DD 11/01/20 OSEF00099002: LOOMIS CORE	81.5255	42,481.56	42,393.24	0.00	(88.32)
250,000.000	BENCHMARK 2021-B31 MORT B31 A5	83.6296	208,719.87	209,073.93		354.06
08163MAE7	2.669% 12/15/2054 DD 12/01/21 OSEF00094102: GSAM CORE PLUS	83.6296	208,719.87	209,073.93	0.01	354.06
875,000.000	BENCHMARK 2022-B32 MORT B32 A5	83.3212	729,096.82	729,060.76		(36.06)
08163NBJ3	VAR RT 01/15/2055 DD 02/01/22 OSEF00094102: GSAM CORE PLUS	83.3212	729,096.82	729,060.76	0.03	(36.06)
595,263.000	BENCHMARK 2024-V7 MORTGA V7 A3	103.2635	613,120.71	614,689.17		1,568.46
08163YAC5	VAR RT 05/15/2056 DD 05/01/24 OSEF00099002: LOOMIS CORE	103.2635	613,120.71	614,689.17	0.03	1,568.46
315,000.000	BENEFIT STREET PAR 16A CR 144A	99.8625	315,000.00	314,566.88		(433.12)
08181VAU9	VAR RT 01/17/2032 DD 06/04/21 OSEF00096002: LOOMIS CORE PLUS	99.8625	315,000.00	314,566.88	0.01	(433.12)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
550,000.000	BENEFIT STREET PART 30A A 144A	100.6505	550,000.00	553,577.75		3,577.75
08186KAA2	VAR RT 04/25/2036 DD 02/23/23 OSEF00094102: GSAM CORE PLUS	100.6505	550,000.00	553,577.75	0.02	3,577.75
220,000.000	BENCHMARK 2023-B38 MORT B38 A4	101.4606	226,598.97	223,213.28		(3,385.69)
081916AE8	5.525% 04/15/2056 DD 04/01/23 OSEF00064802: WESTERN CORE PLUS	101.4606	226,598.97	223,213.28	0.01	(3,385.69)
375,000.000	BENCHMARK 2023-B39 MORT B39 A5	103.1177	389,120.05	386,691.19		(2,428.86)
081925AD1	5.754% 07/15/2056 DD 07/01/23 OSEF00094102: GSAM CORE PLUS	103.1177	389,120.05	386,691.19	0.02	(2,428.86)
200,000.000	BERKSHIRE HATHAWAY ENERGY CO	92.9858	199,968.00	185,971.57		(13,996.43)
084659AV3	3.700% 07/15/2030 DD 01/15/21 OSEF00094102: GSAM CORE PLUS	92.9858	199,968.00	185,971.57	0.01	(13,996.43)
140,000.000	BERKSHIRE HATHAWAY FINANCE COR	85.3742	137,549.20	119,523.84		(18,025.36)
084664CR0	4.250% 01/15/2049 DD 01/11/19 OSEF00064802: WESTERN CORE PLUS	85.3742	137,549.20	119,523.84	0.00	(18,025.36)
340,000.000	BERKSHIRE HATHAWAY FINANCE COR	77.2979	293,761.38	262,812.82		(30,948.56)
084664DB4	3.850% 03/15/2052 DD 03/15/22 OSEF00097702: JP MORGAN CORE	77.2979	293,761.38	262,812.82	0.01	(30,948.56)
175,000.000	BERRY GLOBAL INC	93.9509	174,940.50	164,414.02		(10,526.48)
08576PAH4	1.570% 01/15/2026 DD 07/15/21 OSEF00094102: GSAM CORE PLUS	93.9509	174,940.50	164,414.02	0.01	(10,526.48)
185,000.000	BHG SECURITIZATION TR B B 144A	102.9586	184,706.00	190,473.32		5,767.32
08862GAB0	7.450% 12/17/2036 DD 11/07/23 OSEF00096002: LOOMIS CORE PLUS	102.9586	184,706.00	190,473.32	0.01	5,767.32
200,000.000	BIMBO BAKERIES USA INC 144A	75.3606	196,634.00	150,721.29		(45,912.71)
09031WAA1	4.000% 05/17/2051 DD 05/17/21 OSEF00097702: JP MORGAN CORE	75.3606	196,634.00	150,721.29	0.01	(45,912.71)
1,060,000.000	BLACKSTONE SECURED LENDING FUN	90.3058	1,047,248.20	957,241.44		(90,006.76)
09261XAD4	2.125% 02/15/2027 DD 02/15/22 OSEF00096002: LOOMIS CORE PLUS	90.3058	1,047,248.20	957,241.44	0.04	(90,006.76)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
501,000.000	BLACKROCK FUNDING INC	96.6362	494,957.94	484,147.37		(10,810.57)
09290DAC5	5.250% 03/14/2054 DD 03/14/24 OSEF00099002: LOOMIS CORE	96.6362	494,957.94	484,147.37	0.02	(10,810.57)
50,000.000	BLUE RACER MIDSTREAM LLC 144A	102.8148	50,000.00	51,407.42		1,407.42
095796AK4	7.250% 07/15/2032 DD 05/28/24 OSEF00064802: WESTERN CORE PLUS	102.8148	50,000.00	51,407.42	0.00	1,407.42
436,000.000	BLUE OWL FINANCE LLC 144A	100.2640	429,834.96	437,151.07		7,316.11
09581JAM8	6.250% 04/18/2034 DD 04/18/24 OSEF00099002: LOOMIS CORE	100.2640	429,834.96	437,151.07	0.02	7,316.11
565,000.000	BLUE OWL FINANCE LLC 144A	100.2640	562,141.00	566,491.64		4,350.64
09581JAM8	6.250% 04/18/2034 DD 04/18/24 OSEF00096002: LOOMIS CORE PLUS	100.2640	562,141.00	566,491.64	0.02	4,350.64
250,000.000	BNP PARIBAS SA 144A	94.3809	236,982.50	235,952.31		(1,030.19)
09659T2A8	VAR RT 03/01/2033 DD 03/01/18 OSEF00064802: WESTERN CORE PLUS	94.3809	236,982.50	235,952.31	0.01	(1,030.19)
220,000.000	BNP PARIBAS SA 144A	96.0251	218,997.33	211,255.18		(7,742.15)
09659W2F0	4.400% 08/14/2028 DD 08/14/18 OSEF00064802: WESTERN CORE PLUS	96.0251	218,997.33	211,255.18	0.01	(7,742.15)
200,000.000	BNP PARIBAS SA 144A	96.6676	200,000.00	193,335.23		(6,664.77)
09659W2L7	VAR RT 06/09/2026 DD 06/09/20 OSEF00064802: WESTERN CORE PLUS	96.6676	200,000.00	193,335.23	0.01	(6,664.77)
380,000.000	BNP PARIBAS SA 144A	84.1530	319,663.60	319,781.28		117.68
09659W2U7	VAR RT 01/20/2033 DD 01/20/22 OSEF00097702: JP MORGAN CORE	84.1530	319,663.60	319,781.28	0.01	117.68
310,000.000	BNP PARIBAS SA 144A	99.1357	310,000.00	307,320.78		(2,679.22)
09659W2V5	VAR RT 01/13/2029 DD 01/13/23 OSEF00064802: WESTERN CORE PLUS	99.1357	310,000.00	307,320.78	0.01	(2,679.22)
45,000.000	BOEING CO/THE	63.7643	40,116.60	28,693.92		(11,422.68)
097023BS3	3.375% 06/15/2046 DD 05/18/16 OSEF00094102: GSAM CORE PLUS	63.7643	40,116.60	28,693.92	0.00	(11,422.68)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000	BOEING CO/THE	92.0854	58,006.20	55,251.24		(2,754.96)
097023BU8	2.800% 03/01/2027 DD 02/16/17 OSEF00064802: WESTERN CORE PLUS	92.0854	58,006.20	55,251.24	0.00	(2,754.96)
196,000.000	BOEING CO/THE	91.1803	206,054.80	178,713.44		(27,341.36)
097023BX2	3.250% 03/01/2028 DD 02/23/18 OSEF00097702: JP MORGAN CORE	91.1803	206,054.80	178,713.44	0.01	(27,341.36)
40,000.000	BOEING CO/THE	72.3682	35,554.40	28,947.26		(6,607.14)
097023BY0	3.550% 03/01/2038 DD 02/23/18 OSEF00064802: WESTERN CORE PLUS	72.3682	35,554.40	28,947.26	0.00	(6,607.14)
25,000.000	BOEING CO/THE	64.0584	23,054.25	16,014.61		(7,039.64)
097023BZ7	3.625% 03/01/2048 DD 02/23/18 OSEF00094102: GSAM CORE PLUS	64.0584	23,054.25	16,014.61	0.00	(7,039.64)
750,000.000	BOEING CO/THE	90.3448	692,490.00	677,586.06		(14,903.94)
097023CA1	3.450% 11/01/2028 DD 10/31/18 OSEF00094102: GSAM CORE PLUS	90.3448	692,490.00	677,586.06	0.03	(14,903.94)
25,000.000	BOEING CO/THE	66.1560	23,492.25	16,539.00		(6,953.25)
097023CB9	3.850% 11/01/2048 DD 10/31/18 OSEF00094102: GSAM CORE PLUS	66.1560	23,492.25	16,539.00	0.00	(6,953.25)
160,000.000	BOEING CO/THE	88.7220	158,024.46	141,955.22		(16,069.24)
097023CD5	3.200% 03/01/2029 DD 02/15/19 OSEF00064802: WESTERN CORE PLUS	88.7220	158,024.46	141,955.22	0.01	(16,069.24)
95,000.000	BOEING CO/THE	94.8839	97,527.95	90,139.66		(7,388.29)
097023CH6	3.100% 05/01/2026 DD 05/02/19 OSEF00097702: JP MORGAN CORE	94.8839	97,527.95	90,139.66	0.00	(7,388.29)
30,000.000	BOEING CO/THE	94.8839	29,979.40	28,465.16		(1,514.24)
097023CH6	3.100% 05/01/2026 DD 05/02/19 OSEF00064802: WESTERN CORE PLUS	94.8839	29,979.40	28,465.16	0.00	(1,514.24)
40,000.000	BOEING CO/THE	92.1895	39,892.00	36,875.81		(3,016.19)
097023CM5	2.700% 02/01/2027 DD 07/31/19 OSEF00064802: WESTERN CORE PLUS	92.1895	39,892.00	36,875.81	0.00	(3,016.19)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000	BOEING CO/THE	76.3632	71,296.50	57,272.42		(14,024.08)
097023CP8	3.250% 02/01/2035 DD 07/31/19 OSEF00094102: GSAM CORE PLUS	76.3632	71,296.50	57,272.42	0.00	(14,024.08)
570,000.000	BOEING CO/THE	98.9381	568,097.20	563,947.30		(4,149.90)
097023CT0	4.875% 05/01/2025 DD 05/04/20 OSEF00064802: WESTERN CORE PLUS	98.9381	568,097.20	563,947.30	0.02	(4,149.90)
170,000.000	BOEING CO/THE	97.7967	194,973.00	166,254.34		(28,718.66)
097023CU7	5.040% 05/01/2027 DD 05/04/20 OSEF00097702: JP MORGAN CORE	97.7967	194,973.00	166,254.34	0.01	(28,718.66)
416,000.000	BOEING CO/THE	92.1965	393,586.79	383,537.32		(10,049.47)
097023CV5	5.705% 05/01/2040 DD 05/04/20 OSEF00096002: LOOMIS CORE PLUS	92.1965	393,586.79	383,537.32	0.02	(10,049.47)
175,000.000	BOEING CO/THE	92.1965	190,311.60	161,343.83		(28,967.77)
097023CV5	5.705% 05/01/2040 DD 05/04/20 OSEF00097702: JP MORGAN CORE	92.1965	190,311.60	161,343.83	0.01	(28,967.77)
45,000.000	BOEING CO/THE	90.1200	46,920.71	40,554.00		(6,366.71)
097023CW3	5.805% 05/01/2050 DD 05/04/20 OSEF00099002: LOOMIS CORE	90.1200	46,920.71	40,554.00	0.00	(6,366.71)
1,095,000.000	BOEING CO/THE	90.1200	1,008,577.35	986,814.00		(21,763.35)
097023CW3	5.805% 05/01/2050 DD 05/04/20 OSEF00096002: LOOMIS CORE PLUS	90.1200	1,008,577.35	986,814.00	0.04	(21,763.35)
25,000.000	BOEING CO/THE	89.4051	22,520.25	22,351.28		(168.97)
097023CX1	5.930% 05/01/2060 DD 05/04/20 OSEF00096002: LOOMIS CORE PLUS	89.4051	22,520.25	22,351.28	0.00	(168.97)
205,000.000	BOEING CO/THE	96.0286	205,000.00	196,858.63		(8,141.37)
097023CY9	5.150% 05/01/2030 DD 05/04/20 OSEF00097702: JP MORGAN CORE	96.0286	205,000.00	196,858.63	0.01	(8,141.37)
470,000.000	BOEING CO/THE	96.0286	445,768.30	451,334.42		5,566.12
097023CY9	5.150% 05/01/2030 DD 05/04/20 OSEF00096002: LOOMIS CORE PLUS	96.0286	445,768.30	451,334.42	0.02	5,566.12



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
584,000.000	BOEING CO/THE	87.5225	507,349.49	511,131.66		3,782.17
097023DC6	3.625% 02/01/2031 DD 11/02/20 OSEF00096002: LOOMIS CORE PLUS	87.5225	507,349.49	511,131.66	0.02	3,782.17
80,000.000	BOEING CO/THE	93.9875	80,000.00	75,190.01		(4,809.99)
097023DG7	2.196% 02/04/2026 DD 02/04/21 OSEF00064802: WESTERN CORE PLUS	93.9875	80,000.00	75,190.01	0.00	(4,809.99)
129,000.000	BOEING CO/THE 144A	101.4060	129,170.58	130,813.77		1,643.19
097023DJ1	6.298% 05/01/2029 DD 05/01/24 OSEF00099002: LOOMIS CORE	101.4060	129,170.58	130,813.77	0.01	1,643.19
115,000.000	BOEING CO/THE 144A	101.8057	115,000.00	117,076.53		2,076.53
097023DK8	6.388% 05/01/2031 DD 05/01/24 OSEF00096002: LOOMIS CORE PLUS	101.8057	115,000.00	117,076.53	0.00	2,076.53
175,000.000	BOEING CO/THE 144A	102.3900	175,000.00	179,182.43		4,182.43
097023DL6	6.528% 05/01/2034 DD 05/01/24 OSEF00097702: JP MORGAN CORE	102.3900	175,000.00	179,182.43	0.01	4,182.43
110,000.000	BOEING CO/THE 144A	102.3900	110,000.00	112,628.95		2,628.95
097023DL6	6.528% 05/01/2034 DD 05/01/24 OSEF00096002: LOOMIS CORE PLUS	102.3900	110,000.00	112,628.95	0.00	2,628.95
345,000.000	BOEING CO/THE 144A	102.6172	354,911.90	354,029.29		(882.61)
097023DM4	6.858% 05/01/2054 DD 05/01/24 OSEF00096002: LOOMIS CORE PLUS	102.6172	354,911.90	354,029.29	0.01	(882.61)
123,000.000	BOEING CO/THE 144A	102.6172	123,000.00	126,219.14		3,219.14
097023DM4	6.858% 05/01/2054 DD 05/01/24 OSEF00094102: GSAM CORE PLUS	102.6172	123,000.00	126,219.14	0.01	3,219.14
474,000.000	BOEING CO/THE 144A	102.6172	476,759.56	486,405.46		9,645.90
097023DM4	6.858% 05/01/2054 DD 05/01/24 OSEF00099002: LOOMIS CORE	102.6172	476,759.56	486,405.46	0.02	9,645.90
180,000.000	BOEING CO/THE 144A	102.3870	180,000.00	184,296.59		4,296.59
097023DN2	7.008% 05/01/2064 DD 05/01/24 OSEF00096002: LOOMIS CORE PLUS	102.3870	180,000.00	184,296.59	0.01	4,296.59

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96,000.000	BOEING CO/THE 144A	102.3870	96,000.00	98,291.52		2,291.52
097023DN2	7.008% 05/01/2064 DD 05/01/24 OSEF00099002: LOOMIS CORE	102.3870	96,000.00	98,291.52	0.00	2,291.52
300,000.000	BOFA AUTO TRUST 202 1A A3 144A	100.2962	299,951.16	300,888.51		937.35
09709AAC6	5.350% 11/15/2028 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.2962	299,951.16	300,888.51	0.01	937.35
279,000.000	BOFA AUTO TRUST 202 1A A4 144A	100.5786	278,976.95	280,614.41		1,637.46
09709AAD4	5.310% 06/17/2030 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.5786	278,976.95	280,614.41	0.01	1,637.46
190,000.000	BON SECOURS MERCY HEALTH INC	67.8139	190,000.00	128,846.44		(61,153.56)
09778PAC9	3.205% 06/01/2050 DD 10/15/20 OSEF00097702: JP MORGAN CORE	67.8139	190,000.00	128,846.44	0.01	(61,153.56)
40,000.000	BOSTON GAS CO 144A	81.7306	40,000.00	32,692.23		(7,307.77)
100743AJ2	4.487% 02/15/2042 DD 02/17/12 OSEF00097702: JP MORGAN CORE	81.7306	40,000.00	32,692.23	0.00	(7,307.77)
350,000.000	BOSTON PROPERTIES LP	98.5088	349,149.50	344,780.87		(4,368.63)
10112RAZ7	3.200% 01/15/2025 DD 12/04/17 OSEF00064502: DODGE & COX CORE	98.5088	349,149.50	344,780.87	0.01	(4,368.63)
325,000.000	BOSTON PROPERTIES LP	94.3320	291,001.25	306,578.94		15,577.69
10112RBA1	4.500% 12/01/2028 DD 11/28/18 OSEF00064502: DODGE & COX CORE	94.3320	291,001.25	306,578.94	0.01	15,577.69
295,000.000	BOSTON PROPERTIES LP	88.8781	263,256.47	262,190.51		(1,065.96)
10112RBB9	3.400% 06/21/2029 DD 06/21/19 OSEF00099002: LOOMIS CORE	88.8781	263,256.47	262,190.51	0.01	(1,065.96)
400,000.000	BOSTON PROPERTIES LP	88.8781	356,680.00	355,512.56		(1,167.44)
10112RBB9	3.400% 06/21/2029 DD 06/21/19 OSEF00064502: DODGE & COX CORE	88.8781	356,680.00	355,512.56	0.01	(1,167.44)
1,350,000.000	BOSTON PROPERTIES LP	84.8405	1,314,983.50	1,145,346.91		(169,636.59)
10112RBC7	2.900% 03/15/2030 DD 09/03/19 OSEF00064502: DODGE & COX CORE	84.8405	1,314,983.50	1,145,346.91	0.05	(169,636.59)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000	BOSTON PROPERTIES LP	84.5222	298,770.50	295,827.64		(2,942.86)
10112RBD5	3.250% 01/30/2031 DD 05/05/20 OSEF00064502: DODGE & COX CORE	84.5222	298,770.50	295,827.64	0.01	(2,942.86)
325,000.000	BOSTON PROPERTIES LP	101.7162	324,015.25	330,577.52		6,562.27
10112RBH6	6.500% 01/15/2034 DD 05/15/23 OSEF00064502: DODGE & COX CORE	101.7162	324,015.25	330,577.52	0.01	6,562.27
101,000.000	BOSTON SCIENTIFIC CORP	93.1755	104,866.67	94,107.25		(10,759.42)
101137AT4	4.550% 03/01/2039 DD 02/25/19 OSEF00097702: JP MORGAN CORE	93.1755	104,866.67	94,107.25	0.00	(10,759.42)
210,000.000	BP CAPITAL MARKETS AMERICA INC	97.1662	210,010.65	204,048.94		(5,961.71)
10373QBE9	3.410% 02/11/2026 DD 02/11/19 OSEF00064802: WESTERN CORE PLUS	97.1662	210,010.65	204,048.94	0.01	(5,961.71)
170,000.000	BP CAPITAL MARKETS AMERICA INC	65.0811	167,799.77	110,637.81		(57,161.96)
10373QBG4	3.000% 02/24/2050 DD 02/24/20 OSEF00064802: WESTERN CORE PLUS	65.0811	167,799.77	110,637.81	0.00	(57,161.96)
90,000.000	BP CAPITAL MARKETS AMERICA INC	93.1797	90,000.00	83,861.70		(6,138.30)
10373QBL3	3.633% 04/06/2030 DD 04/06/20 OSEF00064802: WESTERN CORE PLUS	93.1797	90,000.00	83,861.70	0.00	(6,138.30)
445,000.000	BP CAPITAL MARKETS AMERICA INC	63.4835	406,627.60	282,501.56		(124,126.04)
10373QBP4	2.939% 06/04/2051 DD 12/04/20 OSEF00097702: JP MORGAN CORE	63.4835	406,627.60	282,501.56	0.01	(124,126.04)
160,369.140	BRAVO RESIDENTIAL NQM4 A1 144A	100.5731	160,366.14	161,288.14		922.00
10569YAA5	VAR RT 05/25/2063 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	100.5731	160,366.14	161,288.14	0.01	922.00
229,991.760	BRAVO RESIDENTIAL NQM1 A1 144A	99.7913	229,986.57	229,511.77		(474.80)
10570FAA3	VAR RT 12/01/2063 DD 01/01/24 OSEF00064802: WESTERN CORE PLUS	99.7913	229,986.57	229,511.77	0.01	(474.80)
1,050,000.000	BRAZILIAN GOVERNMENT INTERNATI	71.6100	875,483.15	751,905.34		(123,577.81)
105756CB4	4.750% 01/14/2050 DD 11/14/19 OSEF00064802: WESTERN CORE PLUS	71.6100	875,483.15	751,905.34	0.03	(123,577.81)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
488,000.000 105756CH1	BRAZILIAN GOVERNMENT INTERNATI 6.125% 03/15/2034 DD 01/29/24 OSEF00099502: NINETY ONE EMD	96.1064 96.1064	485,090.00 485,090.00	468,999.12 468,999.12	0.02	(16,090.88) (16,090.88)
247,000.000 105756CK4	BRAZILIAN GOVERNMENT INTERNATI 6.125% 01/22/2032 DD 06/27/24 OSEF00099502: NINETY ONE EMD	98.6250 98.6250	243,319.70 243,319.70	243,603.75 243,603.75	0.01	284.05 284.05
455,000.000 108056AF9	BRIDGECREST LENDING AUTO S 1 D 7.840% 08/15/2029 DD 10/25/23 OSEF00096002: LOOMIS CORE PLUS	104.4321 104.4321	454,886.93 454,886.93	475,165.92 475,165.92	0.02	20,278.99 20,278.99
330,000.000 10805MAF4	BRIDGECREST LENDING AUTO S 2 D 6.300% 02/15/2030 DD 04/24/24 OSEF00096002: LOOMIS CORE PLUS	100.4301 100.4301	329,772.00 329,772.00	331,419.39 331,419.39	0.01	1,647.39 1,647.39
65,000.000 109696AC8	BRINK'S CO/THE 144A 6.500% 06/15/2029 DD 06/12/24 OSEF00094102: GSAM CORE PLUS	101.0483 101.0483	65,000.00 65,000.00	65,681.42 65,681.42	0.00	681.42 681.42
140,000.000 109696AD6	BRINK'S CO/THE 144A 6.750% 06/15/2032 DD 06/12/24 OSEF00094102: GSAM CORE PLUS	100.7340 100.7340	140,000.00 140,000.00	141,027.55 141,027.55	0.01	1,027.55 1,027.55
62,000.000 110122CP1	BRISTOL-MYERS SQUIBB CO 3.400% 07/26/2029 DD 01/26/20 OSEF00064802: WESTERN CORE PLUS	93.1837 93.1837	64,039.49 64,039.49	57,773.87 57,773.87	0.00	(6,265.62) (6,265.62)
78,000.000 110122DL9	BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20 OSEF00097702: JP MORGAN CORE	85.6923 85.6923	96,588.18 96,588.18	66,839.98 66,839.98	0.00	(29,748.20) (29,748.20)
140,000.000 110122EB0	BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23 OSEF00094102: GSAM CORE PLUS	107.4048 107.4048	139,603.80 139,603.80	150,366.76 150,366.76	0.01	10,762.96 10,762.96
70,000.000 110122EG9	BRISTOL-MYERS SQUIBB CO 5.100% 02/22/2031 DD 02/22/24 OSEF00064802: WESTERN CORE PLUS	100.3833 100.3833	69,890.10 69,890.10	70,268.32 70,268.32	0.00	378.22 378.22

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000	BRISTOL-MYERS SQUIBB CO	99.7960	214,950.55	214,561.47		(389.08)
110122EH7	5.200% 02/22/2034 DD 02/22/24 OSEF00094102: GSAM CORE PLUS	99.7960	214,950.55	214,561.47	0.01	(389.08)
230,000.000	BRISTOL-MYERS SQUIBB CO	99.7960	229,947.10	229,530.88		(416.22)
110122EH7	5.200% 02/22/2034 DD 02/22/24 OSEF00064802: WESTERN CORE PLUS	99.7960	229,947.10	229,530.88	0.01	(416.22)
30,000.000	BRISTOL-MYERS SQUIBB CO	98.5883	29,882.70	29,576.48		(306.22)
110122EK0	5.550% 02/22/2054 DD 02/22/24 OSEF00064802: WESTERN CORE PLUS	98.5883	29,882.70	29,576.48	0.00	(306.22)
20,000.000	BRISTOL-MYERS SQUIBB CO	97.6858	19,915.00	19,537.16		(377.84)
110122EL8	5.650% 02/22/2064 DD 02/22/24 OSEF00064802: WESTERN CORE PLUS	97.6858	19,915.00	19,537.16	0.00	(377.84)
63,621.120	BRITISH AIRWAYS 2018-1 CL 144A	93.9744	63,621.12	59,787.58		(3,833.54)
11042TAA1	3.800% 03/20/2033 DD 03/26/18 OSEF00097702: JP MORGAN CORE	93.9744	63,621.12	59,787.58	0.00	(3,833.54)
327,372.920	BRITISH AIRWAYS 2018-1 CL 144A	93.2565	327,029.19	305,296.46		(21,732.73)
11043HAA6	4.125% 03/20/2033 DD 03/26/18 OSEF00097702: JP MORGAN CORE	93.2565	327,029.19	305,296.46	0.01	(21,732.73)
103,559.220	BRITISH AIRWAYS 2019-1 CL 144A	93.4160	103,559.22	96,740.88		(6,818.34)
11043XAB9	3.350% 12/15/2030 DD 07/25/19 OSEF00096002: LOOMIS CORE PLUS	93.4160	103,559.22	96,740.88	0.00	(6,818.34)
70,000.000	BRIXMOR OPERATING PARTNERSHIP	98.9124	69,700.40	69,238.65		(461.75)
11120VAA1	3.850% 02/01/2025 DD 01/21/15 OSEF00097702: JP MORGAN CORE	98.9124	69,700.40	69,238.65	0.00	(461.75)
125,000.000	BRIXMOR OPERATING PARTNERSHIP	92.8023	124,720.00	116,002.87		(8,717.13)
11120VAJ2	4.050% 07/01/2030 DD 06/10/20 OSEF00096002: LOOMIS CORE PLUS	92.8023	124,720.00	116,002.87	0.00	(8,717.13)
170,000.000	BRIXMOR OPERATING PARTNERSHIP	89.2230	169,688.90	151,679.05		(18,009.85)
11120VAK9	2.250% 04/01/2028 DD 03/05/21 OSEF00097702: JP MORGAN CORE	89.2230	169,688.90	151,679.05	0.01	(18,009.85)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 11120VAK9	BRIXMOR OPERATING PARTNERSHIP 2.250% 04/01/2028 DD 03/05/21 OSEF00096002: LOOMIS CORE PLUS	89.2230	49,908.50	44,611.48	0.00	(5,297.02)
95,000.000 11120VAL7	BRIXMOR OPERATING PARTNERSHIP 2.500% 08/16/2031 DD 08/16/21 OSEF00097702: JP MORGAN CORE	82.2137	94,691.25	78,103.00	0.00	(16,588.25)
280,000.000 11135FAQ4	BROADCOM INC 4.150% 11/15/2030 DD 05/08/20 OSEF00096002: LOOMIS CORE PLUS	94.4447	260,966.15	264,445.12	0.01	3,478.97
530,000.000 11135FAS0	BROADCOM INC 4.300% 11/15/2032 DD 05/08/20 OSEF00096002: LOOMIS CORE PLUS	93.4670	531,501.20	495,374.93	0.02	(36,126.27)
521,000.000 11135FBEO	BROADCOM INC 144A 1.950% 02/15/2028 DD 01/19/21 OSEF00097702: JP MORGAN CORE	89.5159	519,661.03	466,377.93	0.02	(53,283.10)
145,000.000 11135FBF7	BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21 OSEF00096002: LOOMIS CORE PLUS	81.0406	112,317.60	117,508.83	0.00	5,191.23
260,000.000 11135FBF7	BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21 OSEF00094102: GSAM CORE PLUS	81.0406	195,626.60	210,705.48	0.01	15,078.88
165,000.000 11135FBH3	BROADCOM INC 144A 2.450% 02/15/2031 DD 01/19/21 OSEF00096002: LOOMIS CORE PLUS	84.2111	133,639.95	138,948.26	0.01	5,308.31
260,000.000 11135FBK6	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 OSEF00096002: LOOMIS CORE PLUS	86.2149	214,523.25	224,158.65	0.01	9,635.40
350,000.000 11135FBK6	BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21 OSEF00094102: GSAM CORE PLUS	86.2149	349,881.00	301,752.02	0.01	(48,128.98)



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000	BROADCOM INC 144A	85.2494	242,613.65	255,748.18		13,134.53
11135FBL4	3.469% 04/15/2034 DD 03/31/21 OSEF00096002: LOOMIS CORE PLUS	85.2494	242,613.65	255,748.18	0.01	13,134.53
841,000.000	BROADCOM INC 144A	80.0788	835,693.29	673,462.36		(162,230.93)
11135FBP5	3.137% 11/15/2035 DD 09/30/21 OSEF00094102: GSAM CORE PLUS	80.0788	835,693.29	673,462.36	0.03	(162,230.93)
270,000.000	BROADCOM INC 144A	80.0788	263,930.20	216,212.65		(47,717.55)
11135FBP5	3.137% 11/15/2035 DD 09/30/21 OSEF00064802: WESTERN CORE PLUS	80.0788	263,930.20	216,212.65	0.01	(47,717.55)
215,000.000	BROADCOM INC 144A	80.0788	149,487.80	172,169.33		22,681.53
11135FBP5	3.137% 11/15/2035 DD 09/30/21 OSEF00096002: LOOMIS CORE PLUS	80.0788	149,487.80	172,169.33	0.01	22,681.53
27,000.000	BROADCOM INC 144A	79.1365	26,757.81	21,366.86		(5,390.95)
11135FBQ3	3.187% 11/15/2036 DD 09/30/21 OSEF00094102: GSAM CORE PLUS	79.1365	26,757.81	21,366.86	0.00	(5,390.95)
490,000.000	BROADCOM INC 144A	79.1365	485,604.70	387,769.00		(97,835.70)
11135FBQ3	3.187% 11/15/2036 DD 09/30/21 OSEF00097702: JP MORGAN CORE	79.1365	485,604.70	387,769.00	0.02	(97,835.70)
130,000.000	BROADCOM INC 144A	92.2631	117,642.20	119,942.06		2,299.86
11135FBT7	4.150% 04/15/2032 DD 04/14/22 OSEF00096002: LOOMIS CORE PLUS	92.2631	117,642.20	119,942.06	0.00	2,299.86
50,000.000	BROADCOM INC 144A	94.0513	47,092.50	47,025.67		(66.83)
11135FBV2	4.926% 05/15/2037 DD 04/18/22 OSEF00064802: WESTERN CORE PLUS	94.0513	47,092.50	47,025.67	0.00	(66.83)
12,000.000	BROOKFIELD FINANCE INC	84.6907	12,065.24	10,162.88		(1,902.36)
11271LAB8	4.700% 09/20/2047 DD 09/14/17 OSEF00097702: JP MORGAN CORE	84.6907	12,065.24	10,162.88	0.00	(1,902.36)
55,000.000	BROOKFIELD FINANCE INC	95.4341	54,809.70	52,488.78		(2,320.92)
11271LAC6	3.900% 01/25/2028 DD 01/17/18 OSEF00097702: JP MORGAN CORE	95.4341	54,809.70	52,488.78	0.00	(2,320.92)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,000.000	BROOKFIELD FINANCE INC	98.2479	104,812.05	103,160.28		(1,651.77)
11271LAD4	4.850% 03/29/2029 DD 01/29/19 OSEF00097702: JP MORGAN CORE	98.2479	104,812.05	103,160.28	0.00	(1,651.77)
80,000.000	BROOKLYN UNION GAS CO/THE 144A	75.3624	80,000.00	60,289.96		(19,710.04)
114259AQ7	4.273% 03/15/2048 DD 03/14/18 OSEF00097702: JP MORGAN CORE	75.3624	80,000.00	60,289.96	0.00	(19,710.04)
440,000.000	BROWN & BROWN INC	82.5730	439,516.00	363,321.16		(76,194.84)
115236AC5	2.375% 03/15/2031 DD 09/24/20 OSEF00097702: JP MORGAN CORE	82.5730	439,516.00	363,321.16	0.01	(76,194.84)
900,000.000	BRYANT PARK FUNDING 21A C 144A	102.5474	923,040.00	922,926.60		(113.40)
117650AG6	VAR RT 10/18/2036 DD 10/05/23 OSEF00094102: GSAM CORE PLUS	102.5474	923,040.00	922,926.60	0.04	(113.40)
10,000.000	BUILDERS FIRSTSOURCE INC 144A	88.3927	9,500.00	8,839.27		(660.73)
12008RAP2	4.250% 02/01/2032 DD 07/23/21 OSEF00064802: WESTERN CORE PLUS	88.3927	9,500.00	8,839.27	0.00	(660.73)
340,000.000	BUNGE LTD FINANCE CORP	85.5457	339,054.80	290,855.46		(48,199.34)
120568BC3	2.750% 05/14/2031 DD 05/14/21 OSEF00097702: JP MORGAN CORE	85.5457	339,054.80	290,855.46	0.01	(48,199.34)
200,000.000	BURLINGTON NORTHERN SANTA FE L	86.9570	213,872.00	173,913.96		(39,958.04)
12189LAK7	4.375% 09/01/2042 DD 08/23/12 OSEF00097702: JP MORGAN CORE	86.9570	213,872.00	173,913.96	0.01	(39,958.04)
47,000.000	BURLINGTON NORTHERN SANTA FE L	73.5746	46,859.94	34,580.08		(12,279.86)
12189LBE0	3.550% 02/15/2050 DD 07/24/19 OSEF00097702: JP MORGAN CORE	73.5746	46,859.94	34,580.08	0.00	(12,279.86)
447,000.000	BURLINGTON NORTHERN SANTA FE L	95.7943	446,758.62	428,200.58		(18,558.04)
12189LBK6	5.200% 04/15/2054 DD 06/09/23 OSEF00099002: LOOMIS CORE	95.7943	446,758.62	428,200.58	0.02	(18,558.04)
499,000.000	BURLINGTON NORTHERN SANTA FE L	100.1819	496,355.30	499,907.75		3,552.45
12189LBL4	5.500% 03/15/2055 DD 06/07/24 OSEF00099002: LOOMIS CORE	100.1819	496,355.30	499,907.75	0.02	3,552.45

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
453,305.820	BUSINESS JET SECURIT 1A B 144A	94.5992	391,141.43	428,823.86		37,682.43
12327BAB2	2.918% 04/15/2036 DD 03/15/21 OSEF00097702: JP MORGAN CORE	94.5992	391,141.43	428,823.86	0.02	37,682.43
45,330.540	BUSINESS JET SECURIT 1A B 144A	94.5992	45,330.15	42,882.35		(2,447.80)
12327BAB2	2.918% 04/15/2036 DD 03/15/21 OSEF00096002: LOOMIS CORE PLUS	94.5992	45,330.15	42,882.35	0.00	(2,447.80)
145,847.900	BUSINESS JET SECURIT 1A A 144A	100.3333	145,844.61	146,333.94		489.33
12327CAA2	6.197% 05/15/2039 DD 04/15/24 OSEF00096002: LOOMIS CORE PLUS	100.3333	145,844.61	146,333.94	0.01	489.33
320,000.000	BX COMMERCIAL MORT VIVA D 144A	85.6951	323,675.00	274,224.35		(49,450.65)
12433XAG4	VAR RT 03/11/2044 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	85.6951	323,675.00	274,224.35	0.01	(49,450.65)
210,000.000	BX COMMERCIAL MORTG XL3 A 144A	100.0623	209,473.98	210,130.77		656.79
12434GAA3	VAR RT 12/09/2040 DD 12/21/23 OSEF00064802: WESTERN CORE PLUS	100.0623	209,473.98	210,130.77	0.01	656.79
65,000.000	CCO HOLDINGS LLC / CCO HO 144A	84.6577	62,300.00	55,027.47		(7,272.53)
1248EPCE1	4.500% 08/15/2030 DD 02/18/20 OSEF00096002: LOOMIS CORE PLUS	84.6577	62,300.00	55,027.47	0.00	(7,272.53)
495,000.000	CCO HOLDINGS LLC / CCO HO 144A	81.6441	499,116.83	404,138.25		(94,978.58)
1248EPCK7	4.250% 02/01/2031 DD 07/09/20 OSEF00096002: LOOMIS CORE PLUS	81.6441	499,116.83	404,138.25	0.02	(94,978.58)
875,000.000	CCO HOLDINGS LLC / CCO HO 144A	78.7124	868,437.50	688,733.33		(179,704.17)
1248EPCL5	4.500% 06/01/2033 DD 04/22/21 OSEF00064502: DODGE & COX CORE	78.7124	868,437.50	688,733.33	0.03	(179,704.17)
750,000.000	CCO HOLDINGS LLC / CCO HOLDING	80.5421	652,687.50	604,066.05		(48,621.45)
1248EPCN1	4.500% 05/01/2032 DD 05/01/21 OSEF00064502: DODGE & COX CORE	80.5421	652,687.50	604,066.05	0.02	(48,621.45)
215,000.000	CCO HOLDINGS LLC / CCO HOLDING	80.5421	173,612.50	173,165.60		(446.90)
1248EPCN1	4.500% 05/01/2032 DD 05/01/21 OSEF00096002: LOOMIS CORE PLUS	80.5421	173,612.50	173,165.60	0.01	(446.90)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000	CCO HOLDINGS LLC / CCO HOLDING	80.5421	89,267.50	72,487.93		(16,779.57)
1248EPCN1	4.500% 05/01/2032 DD 05/01/21 OSEF00064802: WESTERN CORE PLUS	80.5421	89,267.50	72,487.93	0.00	(16,779.57)
145,000.000	CCO HOLDINGS LLC / CCO HO 144A	75.9058	124,812.50	110,063.36		(14,749.14)
1248EPCP6	4.250% 01/15/2034 DD 08/16/21 OSEF00096002: LOOMIS CORE PLUS	75.9058	124,812.50	110,063.36	0.00	(14,749.14)
1,100,000.000	CCO HOLDINGS LLC / CCO HO 144A	75.9058	1,001,000.00	834,963.39		(166,036.61)
1248EPCP6	4.250% 01/15/2034 DD 08/16/21 OSEF00064502: DODGE & COX CORE	75.9058	1,001,000.00	834,963.39	0.03	(166,036.61)
270,000.000	CCO HOLDINGS LLC / CCO HO 144A	81.8971	254,562.50	221,122.04		(33,440.46)
1248EPCQ4	4.750% 02/01/2032 DD 01/19/22 OSEF00064802: WESTERN CORE PLUS	81.8971	254,562.50	221,122.04	0.01	(33,440.46)
265,000.000	CDW LLC / CDW FINANCE CORP	90.3371	230,843.75	239,393.34		8,549.59
12513GBF5	3.250% 02/15/2029 DD 08/13/20 OSEF00096002: LOOMIS CORE PLUS	90.3371	230,843.75	239,393.34	0.01	8,549.59
85,000.000	CDW LLC / CDW FINANCE CORP	90.7730	74,024.40	77,157.04		3,132.64
12513GBH1	3.276% 12/01/2028 DD 12/01/21 OSEF00096002: LOOMIS CORE PLUS	90.7730	74,024.40	77,157.04	0.00	3,132.64
985,000.000	CDW LLC / CDW FINANCE CORP	87.3412	961,877.40	860,310.33		(101,567.07)
12513GBJ7	3.569% 12/01/2031 DD 12/01/21 OSEF00096002: LOOMIS CORE PLUS	87.3412	961,877.40	860,310.33	0.04	(101,567.07)
130,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	92.7572	120,492.82	120,584.40		91.58
12515GAD9	3.631% 02/10/2050 DD 02/01/17 OSEF00064802: WESTERN CORE PLUS	92.7572	120,492.82	120,584.40	0.00	91.58
185,000.000	CF INDUSTRIES INC	87.2273	228,317.75	161,370.50		(66,947.25)
12527GAD5	4.950% 06/01/2043 DD 05/23/13 OSEF00097702: JP MORGAN CORE	87.2273	228,317.75	161,370.50	0.01	(66,947.25)
327,000.000	CGI INC	79.6169	325,636.41	260,347.13		(65,289.28)
12532HAF1	2.300% 09/14/2031 DD 03/14/22 OSEF00097702: JP MORGAN CORE	79.6169	325,636.41	260,347.13	0.01	(65,289.28)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
750,000.000	CIFC FUNDING 2017-V 5A AR 144A	100.0000	750,000.00	750,000.00		0.00
12551MAL3	VAR RT 07/17/2037 DD 06/27/24 OSEF00094102: GSAM CORE PLUS	100.0000	750,000.00	750,000.00	0.03	0.00
230,000.000	CIGNA GROUP/THE	97.1071	240,552.66	223,346.38		(17,206.28)
125523AH3	4.375% 10/15/2028 DD 04/15/19 OSEF00064802: WESTERN CORE PLUS	97.1071	240,552.66	223,346.38	0.01	(17,206.28)
180,000.000	CIGNA GROUP/THE	91.8845	176,391.00	165,392.08		(10,998.92)
125523AJ9	4.800% 08/15/2038 DD 08/15/19 OSEF00064802: WESTERN CORE PLUS	91.8845	176,391.00	165,392.08	0.01	(10,998.92)
150,000.000	CIGNA GROUP/THE	87.8912	152,247.00	131,836.79		(20,410.21)
125523AK6	4.900% 12/15/2048 DD 06/15/19 OSEF00094102: GSAM CORE PLUS	87.8912	152,247.00	131,836.79	0.01	(20,410.21)
80,000.000	CIGNA GROUP/THE	87.8912	81,453.60	70,312.95		(11,140.65)
125523AK6	4.900% 12/15/2048 DD 06/15/19 OSEF00064802: WESTERN CORE PLUS	87.8912	81,453.60	70,312.95	0.00	(11,140.65)
1,290,000.000	CIGNA GROUP/THE	106.8387	1,702,361.40	1,378,218.73		(324,142.67)
125523AX8	7.875% 05/15/2027 DD 05/15/20 OSEF00064502: DODGE & COX CORE	106.8387	1,702,361.40	1,378,218.73	0.06	(324,142.67)
98,000.000	CIGNA GROUP/THE	98.4820	107,429.56	96,512.36		(10,917.20)
125523BZ2	4.500% 02/25/2026 DD 02/25/20 OSEF00097702: JP MORGAN CORE	98.4820	107,429.56	96,512.36	0.00	(10,917.20)
105,000.000	CIGNA GROUP/THE	99.2846	104,142.15	104,248.84		106.69
125523CU2	5.125% 05/15/2031 DD 02/13/24 OSEF00094102: GSAM CORE PLUS	99.2846	104,142.15	104,248.84	0.00	106.69
475,000.000	FIRST-CITIZENS BANK & TRUST CO	98.8974	475,000.00	469,762.76		(5,237.24)
12556LBJ4	VAR RT 09/27/2025 DD 09/27/19 OSEF00094102: GSAM CORE PLUS	98.8974	475,000.00	469,762.76	0.02	(5,237.24)
192,397.450	CLI FUNDING VIII LLC 1A A 144A	100.6291	190,374.80	193,607.80		3,233.00
12565KAG2	6.310% 06/18/2048 DD 06/20/23 OSEF00064802: WESTERN CORE PLUS	100.6291	190,374.80	193,607.80	0.01	3,233.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
71,000.000	CK HUTCHISON INTERNATIONA 144A	73.9157	69,525.81	52,480.15		(17,045.66)
12565WAC5	3.125% 04/15/2041 DD 04/15/21 OSEF00099002: LOOMIS CORE	73.9157	69,525.81	52,480.15	0.00	(17,045.66)
121,853.460	CIM TRUST 2023-R4 R4 A1 144A	98.1075	120,182.66	119,547.33		(635.33)
12569UAA9	VAR RT 05/25/2062 DD 04/01/23 OSEF00064802: WESTERN CORE PLUS	98.1075	120,182.66	119,547.33	0.00	(635.33)
313,000.000	COMM 2015-CCRE25 MORTG CR25 A4	97.6106	322,383.25	305,521.05		(16,862.20)
12593PAW2	3.759% 08/10/2048 DD 08/01/15 OSEF00097702: JP MORGAN CORE	97.6106	322,383.25	305,521.05	0.01	(16,862.20)
70,000.000	CNA FINANCIAL CORP	94.7402	69,841.10	66,318.16		(3,522.94)
126117AU4	3.450% 08/15/2027 DD 08/10/17 OSEF00097702: JP MORGAN CORE	94.7402	69,841.10	66,318.16	0.00	(3,522.94)
20,749.190	COMM 2012-LC4 MORTGAGE T LC4 B	92.9995	20,878.89	19,296.64		(1,582.25)
126192AF0	VAR RT 12/10/2044 DD 03/01/12 OSEF00096002: LOOMIS CORE PLUS	92.9995	20,878.89	19,296.64	0.00	(1,582.25)
215,000.000	CNO FINANCIAL GROUP INC	97.0237	215,000.00	208,601.04		(6,398.96)
12621EAL7	5.250% 05/30/2029 DD 06/12/19 OSEF00096002: LOOMIS CORE PLUS	97.0237	215,000.00	208,601.04	0.01	(6,398.96)
210,000.000	CSC HOLDINGS LLC 144A	64.6345	158,025.00	135,732.41		(22,292.59)
126307BB2	4.125% 12/01/2030 DD 06/16/20 OSEF00064802: WESTERN CORE PLUS	64.6345	158,025.00	135,732.41	0.01	(22,292.59)
670,000.000	CSC HOLDINGS LLC 144A	36.4202	637,659.20	244,015.41		(393,643.79)
126307BD8	4.625% 12/01/2030 DD 06/16/20 OSEF00096002: LOOMIS CORE PLUS	36.4202	637,659.20	244,015.41	0.01	(393,643.79)
350,000.000	CSC HOLDINGS LLC 144A	64.5221	251,125.00	225,827.25		(25,297.75)
126307BH9	4.500% 11/15/2031 DD 05/13/21 OSEF00064802: WESTERN CORE PLUS	64.5221	251,125.00	225,827.25	0.01	(25,297.75)
190,000.000	CSAIL 2016-C7 COMMERCIAL C7 A5	94.2834	192,961.45	179,138.54		(13,822.91)
12637UAW9	3.502% 11/15/2049 DD 11/01/16 OSEF00099002: LOOMIS CORE	94.2834	192,961.45	179,138.54	0.01	(13,822.91)



Asset Detail - By Asset type

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Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000	CSX CORP	105.6714	158,059.40	137,372.84		(20,686.56)
126408GH0	6.000% 10/01/2036 DD 09/20/06 OSEF00097702: JP MORGAN CORE	105.6714	158,059.40	137,372.84	0.01	(20,686.56)
90,000.000	CSX CORP	89.2375	103,115.17	80,313.72		(22,801.45)
126408HN6	4.750% 11/15/2048 DD 11/15/18 OSEF00097702: JP MORGAN CORE	89.2375	103,115.17	80,313.72	0.00	(22,801.45)
120,000.000	CSMC 2014-USA OA L USA A2 144A	88.9244	123,599.04	106,709.28		(16,889.76)
12649AAC3	3.953% 09/15/2037 DD 09/01/14 OSEF00064802: WESTERN CORE PLUS	88.9244	123,599.04	106,709.28	0.00	(16,889.76)
1,300,000.000	CSMC 2014-USA OA L USA A2 144A	88.9244	1,269,031.25	1,156,017.20		(113,014.05)
12649AAC3	3.953% 09/15/2037 DD 09/01/14 OSEF00097702: JP MORGAN CORE	88.9244	1,269,031.25	1,156,017.20	0.05	(113,014.05)
125,000.000	CSMC 2014-USA OA LL USA B 144A	86.6350	123,076.17	108,293.80		(14,782.37)
12649AAJ8	4.185% 09/15/2037 DD 09/01/14 OSEF00096002: LOOMIS CORE PLUS	86.6350	123,076.17	108,293.80	0.00	(14,782.37)
260,000.000	CSMC 2014-USA OA LL USA D 144A	76.0112	212,346.88	197,629.07		(14,717.81)
12649AAN9	4.373% 09/15/2037 DD 09/01/14 OSEF00096002: LOOMIS CORE PLUS	76.0112	212,346.88	197,629.07	0.01	(14,717.81)
310,000.000	CSMC 2014-USA OA LL USA E 144A	56.7324	286,108.20	175,870.44		(110,237.76)
12649AAQ2	4.373% 09/15/2037 DD 09/01/14 OSEF00096002: LOOMIS CORE PLUS	56.7324	286,108.20	175,870.44	0.01	(110,237.76)
190,000.000	CSMC 2014-USA OA LL USA E 144A	56.7324	171,860.94	107,791.56		(64,069.38)
12649AAQ2	4.373% 09/15/2037 DD 09/01/14 OSEF00064802: WESTERN CORE PLUS	56.7324	171,860.94	107,791.56	0.00	(64,069.38)
231,369.420	CSMC 2020-RPL3 TR RPL3 A1 144A	99.5810	231,366.00	230,399.98		(966.02)
12656PAC0	VAR RT 03/25/2060 DD 09/01/20 OSEF00099002: LOOMIS CORE	99.5810	231,366.00	230,399.98	0.01	(966.02)
96,551.330	CSMC 2021-RPL2TRU RPL2 A1 144A	85.8270	100,213.61	82,867.11		(17,346.50)
12656TAA6	0.000% 01/25/2060 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	85.8270	100,213.61	82,867.11	0.00	(17,346.50)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
74,295.140	CSMC 2021-NQM8 NQM8 A1 144A	86.6861	74,294.69	64,403.54		(9,891.15)
12659FAA3	VAR RT 10/25/2066 DD 11/01/21 OSEF00094102: GSAM CORE PLUS	86.6861	74,294.69	64,403.54	0.00	(9,891.15)
166,914.400	CSMC 2021-RPL1 TR RPL1 A1 144A	97.8940	166,914.34	163,399.18		(3,515.16)
12660KAC5	VAR RT 09/27/2060 DD 01/01/21 OSEF00096002: LOOMIS CORE PLUS	97.8940	166,914.34	163,399.18	0.01	(3,515.16)
91,545.980	CSMC 2021-NQM7 NQM7 A1 144A	84.7728	91,678.96	77,606.07		(14,072.89)
12662QAA4	VAR RT 10/25/2066 DD 10/01/21 OSEF00064802: WESTERN CORE PLUS	84.7728	91,678.96	77,606.07	0.00	(14,072.89)
102,396.640	CVS PASS-THROUGH TRUST	101.0750	102,396.62	103,497.36		1,100.74
126650BQ2	6.943% 01/10/2030 DD 06/10/09 OSEF00064802: WESTERN CORE PLUS	101.0750	102,396.62	103,497.36	0.00	1,100.74
133,115.503	CVS PASS-THROUGH TRUST	101.0750	100,902.03	134,546.44		33,644.41
126650BQ2	6.943% 01/10/2030 DD 06/10/09 OSEF00096002: LOOMIS CORE PLUS	101.0750	100,902.03	134,546.44	0.01	33,644.41
70,474.610	CVS PASS-THROUGH TRUST 144A	99.1093	80,080.05	69,846.88		(10,233.17)
126650BV1	5.773% 01/10/2033 DD 12/17/10 OSEF00097702: JP MORGAN CORE	99.1093	80,080.05	69,846.88	0.00	(10,233.17)
49,305.330	CVS PASS-THROUGH TRUST 144A	99.1026	49,305.32	48,862.86		(442.46)
126650BY5	5.926% 01/10/2034 DD 12/21/11 OSEF00097702: JP MORGAN CORE	99.1026	49,305.32	48,862.86	0.00	(442.46)
40,000.000	CVS HEALTH CORP	88.0063	40,860.64	35,202.52		(5,658.12)
126650CN8	5.125% 07/20/2045 DD 07/20/15 OSEF00064802: WESTERN CORE PLUS	88.0063	40,860.64	35,202.52	0.00	(5,658.12)
162,000.000	CVS HEALTH CORP	96.5618	166,061.92	156,430.19		(9,631.73)
126650CX6	4.300% 03/25/2028 DD 03/09/18 OSEF00064802: WESTERN CORE PLUS	96.5618	166,061.92	156,430.19	0.01	(9,631.73)
2,750,000.000	CVS HEALTH CORP	96.5618	3,255,477.50	2,655,450.79		(600,026.71)
126650CX6	4.300% 03/25/2028 DD 03/09/18 OSEF00061202: JOHNSON CORE	96.5618	3,255,477.50	2,655,450.79	0.11	(600,026.71)

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375,000.000	CVS HEALTH CORP	89.2816	410,286.25	334,806.18		(75,480.07)
126650CY4	4.780% 03/25/2038 DD 03/09/18 OSEF00064502: DODGE & COX CORE	89.2816	410,286.25	334,806.18	0.01	(75,480.07)
413,000.000	CVS HEALTH CORP	89.2816	387,266.54	368,733.21		(18,533.33)
126650CY4	4.780% 03/25/2038 DD 03/09/18 OSEF00094102: GSAM CORE PLUS	89.2816	387,266.54	368,733.21	0.02	(18,533.33)
360,000.000	CVS HEALTH CORP	86.1607	408,977.50	310,178.55		(98,798.95)
126650CZ1	5.050% 03/25/2048 DD 03/09/18 OSEF00097702: JP MORGAN CORE	86.1607	408,977.50	310,178.55	0.01	(98,798.95)
410,000.000	CVS HEALTH CORP	86.1607	408,612.68	353,258.91		(55,353.77)
126650CZ1	5.050% 03/25/2048 DD 03/09/18 OSEF00064802: WESTERN CORE PLUS	86.1607	408,612.68	353,258.91	0.01	(55,353.77)
40,000.000	CVS HEALTH CORP	95.9231	39,928.80	38,369.25		(1,559.55)
126650DH0	3.625% 04/01/2027 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	95.9231	39,928.80	38,369.25	0.00	(1,559.55)
250,000.000	CVS HEALTH CORP	92.0276	249,442.50	230,068.90		(19,373.60)
126650DJ6	3.750% 04/01/2030 DD 03/31/20 OSEF00064502: DODGE & COX CORE	92.0276	249,442.50	230,068.90	0.01	(19,373.60)
440,000.000	CVS HEALTH CORP	92.0276	425,408.40	404,921.26		(20,487.14)
126650DJ6	3.750% 04/01/2030 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	92.0276	425,408.40	404,921.26	0.02	(20,487.14)
500,000.000	CVS HEALTH CORP	80.7855	491,570.00	403,927.26		(87,642.74)
126650DK3	4.125% 04/01/2040 DD 03/31/20 OSEF00064502: DODGE & COX CORE	80.7855	491,570.00	403,927.26	0.02	(87,642.74)
50,000.000	CVS HEALTH CORP	80.7855	49,157.00	40,392.73		(8,764.27)
126650DK3	4.125% 04/01/2040 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	80.7855	49,157.00	40,392.73	0.00	(8,764.27)
30,000.000	CVS HEALTH CORP	80.2378	26,331.90	24,071.33		(2,260.57)
126650DQ0	1.875% 02/28/2031 DD 12/16/20 OSEF00064802: WESTERN CORE PLUS	80.2378	26,331.90	24,071.33	0.00	(2,260.57)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	CVS HEALTH CORP	80.2840	99,369.00	80,283.95		(19,085.05)
126650DR8	2.125% 09/15/2031 DD 08/18/21 OSEF00064802: WESTERN CORE PLUS	80.2840	99,369.00	80,283.95	0.00	(19,085.05)
250,000.000	CVS HEALTH CORP	97.6471	249,557.50	244,117.78		(5,439.72)
126650DU1	5.250% 02/21/2033 DD 02/21/23 OSEF00097702: JP MORGAN CORE	97.6471	249,557.50	244,117.78	0.01	(5,439.72)
259,000.000	CVS HEALTH CORP	95.8259	251,755.43	248,189.00		(3,566.43)
126650DZ0	5.875% 06/01/2053 DD 06/02/23 OSEF00099002: LOOMIS CORE	95.8259	251,755.43	248,189.00	0.01	(3,566.43)
207,000.000	CVS HEALTH CORP	97.9932	203,435.46	202,845.88		(589.58)
126650EE6	6.000% 06/01/2044 DD 05/09/24 OSEF00099002: LOOMIS CORE	97.9932	203,435.46	202,845.88	0.01	(589.58)
78,214.720	CVS PASS-THROUGH TRUST SE 144A	107.8218	94,079.80	84,332.51		(9,747.29)
126659AA9	8.353% 07/10/2031 DD 06/26/09 OSEF00097702: JP MORGAN CORE	107.8218	94,079.80	84,332.51	0.00	(9,747.29)
97,700.980	CVS PASS-THROUGH TRUST SE 144A	90.9430	98,115.21	88,852.20		(9,263.01)
12665UAA2	4.704% 01/10/2036 DD 12/19/13 OSEF00097702: JP MORGAN CORE	90.9430	98,115.21	88,852.20	0.00	(9,263.01)
62,922.297	CVS PASS-THROUGH TRUST SE 144A	87.0940	63,234.99	54,801.55		(8,433.44)
12665VAA0	4.163% 08/11/2036 DD 07/24/14 OSEF00096002: LOOMIS CORE PLUS	87.0940	63,234.99	54,801.55	0.00	(8,433.44)
145,241.810	CWABS ASSET-BACKED CERT 10 MF1	96.3205	84,331.02	139,897.65		55,566.63
126673JC7	VAR RT 11/25/2034 DD 09/01/04 OSEF00097702: JP MORGAN CORE	96.3205	84,331.02	139,897.65	0.01	55,566.63
219,539.378	ALTERNATIVE LOAN TRUST 19CB A2	78.5752	284,182.04	172,503.46		(111,678.58)
12667GGA5	VAR RT 06/25/2035 DD 04/25/05 OSEF00064802: WESTERN CORE PLUS	78.5752	284,182.04	172,503.46	0.01	(111,678.58)
39,170.510	ALTERNATIVE LOAN TRUST 51 1A1	91.1559	39,238.73	35,706.24		(3,532.49)
12668ACG8	VAR RT 11/20/2035 DD 09/30/05 OSEF00094102: GSAM CORE PLUS	91.1559	39,238.73	35,706.24	0.00	(3,532.49)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,034.070	CHL MORTGAGE PASS-THROUG 5 1A4	97.7410	9,598.71	8,829.99		(768.72)
12669FVR1	5.500% 06/25/2034 DD 04/01/04 OSEF00097702: JP MORGAN CORE	97.7410	9,598.71	8,829.99	0.00	(768.72)
248.640	CHL MORTGAGE PASS-THROUG 8 2A1	49.8471	257.14	123.94		(133.20)
12669FZW6	4.500% 07/25/2041 DD 05/01/04 OSEF00097702: JP MORGAN CORE	49.8471	257.14	123.94	0.00	(133.20)
290,000.000	COTERRA ENERGY INC	96.1928	287,948.07	278,959.02		(8,989.05)
127097AG8	3.900% 05/15/2027 DD 11/15/22 OSEF00064802: WESTERN CORE PLUS	96.1928	287,948.07	278,959.02	0.01	(8,989.05)
140,000.000	COTERRA ENERGY INC	95.6290	147,743.90	133,880.62		(13,863.28)
127097AK9	4.375% 03/15/2029 DD 09/15/22 OSEF00064802: WESTERN CORE PLUS	95.6290	147,743.90	133,880.62	0.01	(13,863.28)
279,300.000	CAESARS ENTERTAINMENT 1/24 TL	99.9060	278,601.75	279,037.46		435.71
12768EAH9	0.000% 12/31/2026 DD 01/18/24 OSEF00064802: WESTERN CORE PLUS	99.9060	278,601.75	279,037.46	0.01	435.71
30,000.000	CAESARS ENTERTAINMENT INC 144A	102.1681	30,525.00	30,650.43		125.43
12769GAB6	7.000% 02/15/2030 DD 02/06/23 OSEF00064802: WESTERN CORE PLUS	102.1681	30,525.00	30,650.43	0.00	125.43
270,000.000	CAIXABANK SA 144A	105.5987	270,000.00	285,116.36		15,116.36
12803RAC8	VAR RT 09/13/2034 DD 09/13/23 OSEF00096002: LOOMIS CORE PLUS	105.5987	270,000.00	285,116.36	0.01	15,116.36
1,425,000.000	CALIFORNIA ST	115.4190	1,516,214.85	1,644,720.75		128,505.90
13063A5E0	7.500% 04/01/2034 DD 04/28/09 OSEF00064502: DODGE & COX CORE	115.4190	1,516,214.85	1,644,720.75	0.07	128,505.90
490,000.000	CALIFORNIA ST	115.4190	480,235.52	565,553.10		85,317.58
13063A5E0	7.500% 04/01/2034 DD 04/28/09 OSEF00094102: GSAM CORE PLUS	115.4190	480,235.52	565,553.10	0.02	85,317.58
335,000.000	CALIFORNIA ST	118.8720	364,429.75	398,221.20		33,791.45
13063A5G5	7.550% 04/01/2039 DD 04/28/09 OSEF00097702: JP MORGAN CORE	118.8720	364,429.75	398,221.20	0.02	33,791.45

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290,000.000	CALIFORNIA ST	114.4040	442,577.73	331,771.60		(110,806.13)
13063A7D0	7.300% 10/01/2039 DD 10/15/09 OSEF00099002: LOOMIS CORE	114.4040	442,577.73	331,771.60	0.01	(110,806.13)
70,000.000	CALIFORNIA ST	114.4040	90,414.80	80,082.80		(10,332.00)
13063A7D0	7.300% 10/01/2039 DD 10/15/09 OSEF00097702: JP MORGAN CORE	114.4040	90,414.80	80,082.80	0.00	(10,332.00)
45,000.000	CALIFORNIA ST	118.5730	46,719.73	53,357.85		6,638.12
13063BFR8	7.625% 03/01/2040 DD 04/01/10 OSEF00094102: GSAM CORE PLUS	118.5730	46,719.73	53,357.85	0.00	6,638.12
275,000.000	CALPINE CORP 144A	88.3778	275,000.00	243,038.81		(31,961.19)
131347CR5	3.750% 03/01/2031 DD 12/16/20 OSEF00096002: LOOMIS CORE PLUS	88.3778	275,000.00	243,038.81	0.01	(31,961.19)
314,000.000	CAMDEN PROPERTY TRUST	95.6760	311,227.33	300,422.51		(10,804.82)
133131BB7	4.900% 01/15/2034 DD 01/05/24 OSEF00099002: LOOMIS CORE	95.6760	311,227.33	300,422.51	0.01	(10,804.82)
50,000.000	CAMERON LNG LLC 144A	86.0811	50,000.00	43,040.56		(6,959.44)
133434AA8	2.902% 07/15/2031 DD 12/13/19 OSEF00064802: WESTERN CORE PLUS	86.0811	50,000.00	43,040.56	0.00	(6,959.44)
210,000.000	CAMERON LNG LLC 144A	82.3424	215,906.48	172,919.10		(42,987.38)
133434AB6	3.302% 01/15/2035 DD 12/13/19 OSEF00064802: WESTERN CORE PLUS	82.3424	215,906.48	172,919.10	0.01	(42,987.38)
100,000.000	CAMERON LNG LLC 144A	81.0292	100,000.00	81,029.23		(18,970.77)
133434AD2	3.701% 01/15/2039 DD 12/13/19 OSEF00097702: JP MORGAN CORE	81.0292	100,000.00	81,029.23	0.00	(18,970.77)
90,000.000	CAMPBELL SOUP CO	86.0450	89,991.90	77,440.54		(12,551.36)
134429BJ7	2.375% 04/24/2030 DD 04/24/20 OSEF00097702: JP MORGAN CORE	86.0450	89,991.90	77,440.54	0.00	(12,551.36)
52,000.000	CAMPBELL SOUP CO	64.9611	57,688.78	33,779.79		(23,908.99)
134429BK4	3.125% 04/24/2050 DD 04/24/20 OSEF00097702: JP MORGAN CORE	64.9611	57,688.78	33,779.79	0.00	(23,908.99)

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343,000.000	CAMPBELL SOUP CO	99.3435	342,052.07	340,748.23		(1,303.84)
134429BP3	5.400% 03/21/2034 DD 03/21/24 OSEF00094102: GSAM CORE PLUS	99.3435	342,052.07	340,748.23	0.01	(1,303.84)
169,000.000	CANADIAN PACIFIC RAILWAY CO	86.5539	159,993.99	146,276.11		(13,717.88)
13648TAF4	4.700% 05/01/2048 DD 04/19/23 OSEF00097702: JP MORGAN CORE	86.5539	159,993.99	146,276.11	0.01	(13,717.88)
800,000.000	CAPITAL ONE FINANCIAL CORP	97.9325	839,904.00	783,459.77		(56,444.23)
14040HBJ3	4.200% 10/29/2025 DD 10/29/15 OSEF00064502: DODGE & COX CORE	97.9325	839,904.00	783,459.77	0.03	(56,444.23)
1,025,000.000	CAPITAL ONE FINANCIAL CORP	97.8588	982,616.75	1,003,052.31		20,435.56
14040HCM5	VAR RT 03/03/2026 DD 03/03/22 OSEF00064502: DODGE & COX CORE	97.8588	982,616.75	1,003,052.31	0.04	20,435.56
475,000.000	CAPITAL ONE FINANCIAL CORP	98.5824	475,000.00	468,266.48		(6,733.52)
14040HCS2	VAR RT 05/10/2028 DD 05/09/22 OSEF00064502: DODGE & COX CORE	98.5824	475,000.00	468,266.48	0.02	(6,733.52)
350,000.000	CAPITAL ONE FINANCIAL CORP	96.5023	350,000.00	337,758.19		(12,241.81)
14040HCT0	VAR RT 05/10/2033 DD 05/09/22 OSEF00064502: DODGE & COX CORE	96.5023	350,000.00	337,758.19	0.01	(12,241.81)
350,000.000	CAPITAL ONE FINANCIAL CORP	102.5960	350,000.00	359,086.08		9,086.08
14040HDA0	VAR RT 06/08/2034 DD 06/08/23 OSEF00064502: DODGE & COX CORE	102.5960	350,000.00	359,086.08	0.01	9,086.08
575,000.000	CAPITAL ONE FINANCIAL CORP	110.0871	612,950.00	633,000.58		20,050.58
14040HDC6	VAR RT 10/30/2031 DD 11/01/23 OSEF00064502: DODGE & COX CORE	110.0871	612,950.00	633,000.58	0.03	20,050.58
190,000.000	CAPITAL ONE FINANCIAL CORP	100.4756	190,000.00	190,903.65		903.65
14040HDE2	VAR RT 02/01/2030 DD 02/01/24 OSEF00097702: JP MORGAN CORE	100.4756	190,000.00	190,903.65	0.01	903.65
425,000.000	CAPITAL ONE MULTI-ASSET E A2 A	98.2929	410,456.06	417,744.70		7,288.64
14041NGA3	3.490% 05/15/2027 DD 06/14/22 OSEF00094102: GSAM CORE PLUS	98.2929	410,456.06	417,744.70	0.02	7,288.64

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781,000.000	CAPITAL ONE MULTI-ASSET E A1 A	98.6522	780,819.92	770,473.53		(10,346.39)
14041NGD7	4.420% 05/15/2028 DD 05/24/23 OSEF00099002: LOOMIS CORE	98.6522	780,819.92	770,473.53	0.03	(10,346.39)
242,000.000	CAPITAL ONE PRIME AUTO RE 2 A3	100.9116	241,955.17	244,206.17		2,251.00
14044EAD0	5.820% 06/15/2028 DD 10/11/23 OSEF00099002: LOOMIS CORE	100.9116	241,955.17	244,206.17	0.01	2,251.00
61,510.020	CARMAX AUTO OWNER TRUST 2 3 A4	99.7631	61,488.71	61,364.30		(124.41)
14315FAE7	0.770% 03/16/2026 DD 07/22/20 OSEF00099002: LOOMIS CORE	99.7631	61,488.71	61,364.30	0.00	(124.41)
135,000.000	CARMAX AUTO OWNER TRUST 20 4 D	97.9985	134,986.59	132,297.99		(2,688.60)
14316HAG7	1.750% 04/15/2027 DD 10/21/20 OSEF00096002: LOOMIS CORE PLUS	97.9985	134,986.59	132,297.99	0.01	(2,688.60)
24,142.220	CARMAX AUTO OWNER TRUST 2 1 A3	99.3866	24,137.45	23,994.14		(143.31)
14316NAC3	0.340% 12/15/2025 DD 01/27/21 OSEF00099002: LOOMIS CORE	99.3866	24,137.45	23,994.14	0.00	(143.31)
407,000.000	CARMAX AUTO OWNER TRUST 2 1 A4	97.0401	406,977.94	394,953.08		(12,024.86)
14316NAD1	0.530% 10/15/2026 DD 01/27/21 OSEF00099002: LOOMIS CORE	97.0401	406,977.94	394,953.08	0.02	(12,024.86)
390,462.750	CARMAX AUTO OWNER TRUST 2 1 A3	97.3807	390,399.11	380,235.16		(10,163.95)
14317CAC6	1.470% 12/15/2026 DD 01/26/22 OSEF00099002: LOOMIS CORE	97.3807	390,399.11	380,235.16	0.02	(10,163.95)
210,504.190	CARMAX AUTO OWNER TRUST 2 3 A3	97.8573	210,469.57	205,993.70		(4,475.87)
14317DAC4	0.550% 06/15/2026 DD 07/28/21 OSEF00099002: LOOMIS CORE	97.8573	210,469.57	205,993.70	0.01	(4,475.87)
149,267.850	CARMAX AUTO OWNER TRUST 2 4 A3	97.3618	149,250.79	145,329.87		(3,920.92)
14317JAD9	0.560% 09/15/2026 DD 09/22/21 OSEF00099002: LOOMIS CORE	97.3618	149,250.79	145,329.87	0.01	(3,920.92)
456,000.000	CARMAX AUTO OWNER TRUST 2 1 A4	99.5796	455,252.64	454,082.93		(1,169.71)
14318WAE7	4.940% 08/15/2029 DD 01/24/24 OSEF00099002: LOOMIS CORE	99.5796	455,252.64	454,082.93	0.02	(1,169.71)

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577,000.000	CARMAX AUTO OWNER TRUST 2 A2A	100.1101	576,976.34	577,635.28		658.94
14319EAC0	5.650% 05/17/2027 DD 04/24/24 OSEF00099002: LOOMIS CORE	100.1101	576,976.34	577,635.28	0.02	658.94
314,000.000	CARMAX AUTO OWNER TRUST 2 2 A3	100.5329	313,988.98	315,673.43		1,684.45
14319EAE6	5.500% 01/16/2029 DD 04/24/24 OSEF00099002: LOOMIS CORE	100.5329	313,988.98	315,673.43	0.01	1,684.45
330,000.000	CARNIVAL CORP 144A	98.7923	329,882.15	326,014.56		(3,867.59)
143658BN1	5.750% 03/01/2027 DD 02/16/21 OSEF00096002: LOOMIS CORE PLUS	98.7923	329,882.15	326,014.56	0.01	(3,867.59)
150,000.000	CARNIVAL CORP 144A	98.7820	150,000.00	148,172.97		(1,827.03)
143658BR2	6.000% 05/01/2029 DD 11/02/21 OSEF00096002: LOOMIS CORE PLUS	98.7820	150,000.00	148,172.97	0.01	(1,827.03)
70,000.000	CARNIVAL CORP 144A	103.6588	70,000.00	72,561.16		2,561.16
143658BW1	7.000% 08/15/2029 DD 08/08/23 OSEF00096002: LOOMIS CORE PLUS	103.6588	70,000.00	72,561.16	0.00	2,561.16
575,000.000	CARRIER GLOBAL CORP	93.6250	575,000.00	538,343.73		(36,656.27)
14448CAP9	2.493% 02/15/2027 DD 08/15/20 OSEF00094102: GSAM CORE PLUS	93.6250	575,000.00	538,343.73	0.02	(36,656.27)
473,000.000	CARRIER GLOBAL CORP	104.3669	495,902.66	493,655.32		(2,247.34)
14448CBC7	5.900% 03/15/2034 DD 11/30/23 OSEF00094102: GSAM CORE PLUS	104.3669	495,902.66	493,655.32	0.02	(2,247.34)
600,000.000	CARVAL CLO VI-C LTD 1A A1 144A	100.1076	600,359.00	600,645.60		286.60
14686FAA6	VAR RT 04/21/2034 DD 06/02/22 OSEF00094102: GSAM CORE PLUS	100.1076	600,359.00	600,645.60	0.02	286.60
178,000.000	CARVANA AUTO RECEIVA P2 B 144A	99.9296	178,173.83	177,874.63		(299.20)
14686TAE8	5.530% 05/10/2029 DD 05/31/23 OSEF00099002: LOOMIS CORE	99.9296	178,173.83	177,874.63	0.01	(299.20)
845,000.000	CARVAL CLO III LTD 2A DR 144A	100.2176	846,439.97	846,838.72		398.75
14686WAU5	VAR RT 07/20/2032 DD 08/05/21 OSEF00096002: LOOMIS CORE PLUS	100.2176	846,439.97	846,838.72	0.03	398.75



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17,566.650 14687HAD5	CARVANA AUTO RECEIVABLES N4 C 1.720% 09/11/2028 DD 12/15/21 OSEF00096002: LOOMIS CORE PLUS	94.3086 94.3086	17,566.35 17,566.35	16,566.87 16,566.87	0.00	(999.48) (999.48)
108,844.040 14687HAE3	CARVANA AUTO RECEIVABLES N4 D 2.300% 09/11/2028 DD 12/15/21 OSEF00096002: LOOMIS CORE PLUS	96.4920 96.4920	108,826.90 108,826.90	105,025.76 105,025.76	0.00	(3,801.14) (3,801.14)
323,000.000 14687JAF6	CARVANA AUTO RECEIVABLES P3 A4 1.030% 06/10/2027 DD 09/29/21 OSEF00099002: LOOMIS CORE	93.6333 93.6333	322,940.54 322,940.54	302,435.46 302,435.46	0.01	(20,505.08) (20,505.08)
199,000.000 14687VAD4	CARVANA AUTO RECEIVA N2 B 144A 5.670% 09/10/2030 DD 06/20/24 OSEF00099002: LOOMIS CORE	100.1882 100.1882	198,959.92 198,959.92	199,374.56 199,374.56	0.01	414.64 414.64
173,000.000 14688NAE9	CARVANA AUTO RECEIVA P1 B 144A 5.370% 05/10/2030 DD 03/19/24 OSEF00099002: LOOMIS CORE	100.0388 100.0388	172,929.42 172,929.42	173,067.04 173,067.04	0.01	137.62 137.62
232,000.000 14688PAE4	CARVANA AUTO RECEIVABLES P2 B 5.380% 08/12/2030 DD 06/12/24 OSEF00099002: LOOMIS CORE	100.0531 100.0531	231,977.17 231,977.17	232,123.26 232,123.26	0.01	146.09 146.09
700,000.000 146918AA5	CARVAL CLO X-C LTD/J 2A A 144A VAR RT 07/20/2037 DD 07/24/24 OSEF00094102: GSAM CORE PLUS	100.0000 100.0000	700,000.00 700,000.00	700,000.00 700,000.00	0.03	0.00 0.00
500,000.000 146918AC1	CARVAL CLO X-C LTD/J 2A B 144A VAR RT 07/20/2037 DD 07/24/24 OSEF00094102: GSAM CORE PLUS	100.0000 100.0000	500,000.00 500,000.00	500,000.00 500,000.00	0.02	0.00 0.00
176,351.070 14856CAB5	CASTLELAKE AIRCRAFT S 1 B 144A 5.300% 06/15/2043 DD 06/15/18 OSEF00096002: LOOMIS CORE PLUS	77.3984 77.3984	130,058.17 130,058.17	136,492.94 136,492.94	0.01	6,434.77 6,434.77
40,000.000 14916RAD6	COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12 OSEF00064802: WESTERN CORE PLUS	84.5169 84.5169	35,607.20 35,607.20	33,806.77 33,806.77	0.00	(1,800.43) (1,800.43)



Asset Detail - By Asset type

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300,000.000	CATHEDRAL LAKE VII 7RA CR 144A	100.0000	300,000.00	300,000.00		0.00
14919HAQ6	VAR RT 01/15/2032 DD 06/28/24 OSEF00094102: GSAM CORE PLUS	100.0000	300,000.00	300,000.00	0.01	0.00
54,000.000	CELANESE US HOLDINGS LLC	100.1271	53,912.41	54,068.62		156.21
15089QAL8	6.050% 03/15/2025 DD 07/14/22 OSEF00097702: JP MORGAN CORE	100.1271	53,912.41	54,068.62	0.00	156.21
180,000.000	CELANESE US HOLDINGS LLC	102.8493	179,083.75	185,128.76		6,045.01
15089QAN4	6.330% 07/15/2029 DD 07/14/22 OSEF00096002: LOOMIS CORE PLUS	102.8493	179,083.75	185,128.76	0.01	6,045.01
110,000.000	CELANESE US HOLDINGS LLC	102.7583	110,000.00	113,034.16		3,034.16
15089QAP9	6.379% 07/15/2032 DD 07/14/22 OSEF00096002: LOOMIS CORE PLUS	102.7583	110,000.00	113,034.16	0.00	3,034.16
380,000.000	CELANESE US HOLDINGS LLC	102.7481	389,986.40	390,442.64		456.24
15089QAW4	6.350% 11/15/2028 DD 08/24/23 OSEF00094102: GSAM CORE PLUS	102.7481	389,986.40	390,442.64	0.02	456.24
140,000.000	CELANESE US HOLDINGS LLC	104.4993	134,421.25	146,299.04		11,877.79
15089QAX2	6.550% 11/15/2030 DD 08/24/23 OSEF00096002: LOOMIS CORE PLUS	104.4993	134,421.25	146,299.04	0.01	11,877.79
570,000.000	CELANESE US HOLDINGS LLC	105.0850	549,152.30	598,984.27		49,831.97
15089QAY0	6.700% 11/15/2033 DD 08/24/23 OSEF00096002: LOOMIS CORE PLUS	105.0850	549,152.30	598,984.27	0.02	49,831.97
670,000.000	CEMEX SAB DE CV 144A	96.5836	670,000.00	647,110.32		(22,889.68)
151290BX0	5.200% 09/17/2030 DD 09/17/20 OSEF00096002: LOOMIS CORE PLUS	96.5836	670,000.00	647,110.32	0.03	(22,889.68)
750,000.000	CEMEX SAB DE CV 144A	96.5836	740,575.00	724,377.23		(16,197.77)
151290BX0	5.200% 09/17/2030 DD 09/17/20 OSEF00064502: DODGE & COX CORE	96.5836	740,575.00	724,377.23	0.03	(16,197.77)
1,150,000.000	CEMEX SAB DE CV 144A	88.1661	1,093,686.32	1,013,909.81		(79,776.51)
151290BZ5	3.875% 07/11/2031 DD 01/12/21 OSEF00064502: DODGE & COX CORE	88.1661	1,093,686.32	1,013,909.81	0.04	(79,776.51)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,000.000	CEMEX SAB DE CV 144A	88.1661	600,854.00	528,996.42		(71,857.58)
151290BZ5	3.875% 07/11/2031 DD 01/12/21 OSEF00096002: LOOMIS CORE PLUS	88.1661	600,854.00	528,996.42	0.02	(71,857.58)
275,000.000	CEMEX SAB DE CV 144A	96.0996	275,000.00	264,273.79		(10,726.21)
151290CA9	VAR RT 12/31/2049 DD 06/08/21 OSEF00096002: LOOMIS CORE PLUS	96.0996	275,000.00	264,273.79	0.01	(10,726.21)
70,000.000	CENTENE CORP	95.4786	66,878.00	66,835.05		(42.95)
15135BAR2	4.250% 12/15/2027 DD 12/06/19 OSEF00094102: GSAM CORE PLUS	95.4786	66,878.00	66,835.05	0.00	(42.95)
100,000.000	CENTENE CORP	94.5825	100,556.00	94,582.52		(5,973.48)
15135BAT8	4.625% 12/15/2029 DD 12/06/19 OSEF00064802: WESTERN CORE PLUS	94.5825	100,556.00	94,582.52	0.00	(5,973.48)
610,000.000	CENTENE CORP	94.5825	567,321.65	576,953.37		9,631.72
15135BAT8	4.625% 12/15/2029 DD 12/06/19 OSEF00096002: LOOMIS CORE PLUS	94.5825	567,321.65	576,953.37	0.02	9,631.72
50,000.000	CENTENE CORP	88.7614	50,063.00	44,380.68		(5,682.32)
15135BAV3	3.375% 02/15/2030 DD 02/13/20 OSEF00064802: WESTERN CORE PLUS	88.7614	50,063.00	44,380.68	0.00	(5,682.32)
175,000.000	CENTENE CORP	88.7614	150,852.70	155,332.38		4,479.68
15135BAV3	3.375% 02/15/2030 DD 02/13/20 OSEF00096002: LOOMIS CORE PLUS	88.7614	150,852.70	155,332.38	0.01	4,479.68
345,000.000	CENTENE CORP	85.5069	320,655.30	294,998.77		(25,656.53)
15135BAW1	3.000% 10/15/2030 DD 10/07/20 OSEF00096002: LOOMIS CORE PLUS	85.5069	320,655.30	294,998.77	0.01	(25,656.53)
615,000.000	CENTENE CORP	82.0681	606,397.50	504,718.69		(101,678.81)
15135BAX9	2.500% 03/01/2031 DD 02/17/21 OSEF00096002: LOOMIS CORE PLUS	82.0681	606,397.50	504,718.69	0.02	(101,678.81)
497,000.000	CENTENE CORP	88.7830	468,663.86	441,251.36		(27,412.50)
15135BAY7	2.450% 07/15/2028 DD 07/01/21 OSEF00099002: LOOMIS CORE	88.7830	468,663.86	441,251.36	0.02	(27,412.50)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000	CENTENE CORP	88.7830	12,623.10	13,317.45		694.35
15135BAY7	2.450% 07/15/2028 DD 07/01/21 OSEF00096002: LOOMIS CORE PLUS	88.7830	12,623.10	13,317.45	0.00	694.35
83,000.000	CENTERPOINT ENERGY INC	95.7569	82,667.17	79,478.19		(3,188.98)
15189TAV9	4.250% 11/01/2028 DD 10/05/18 OSEF00094102: GSAM CORE PLUS	95.7569	82,667.17	79,478.19	0.00	(3,188.98)
837,000.000	CENTERPOINT ENERGY INC	100.3607	835,242.30	840,019.43		4,777.13
15189TBG1	5.400% 06/01/2029 DD 05/10/24 OSEF00099002: LOOMIS CORE	100.3607	835,242.30	840,019.43	0.03	4,777.13
5,000.000	CENTERPOINT ENERGY HOUSTON ELE	78.4055	4,978.20	3,920.28		(1,057.92)
15189XAS7	3.950% 03/01/2048 DD 02/28/18 OSEF00097702: JP MORGAN CORE	78.4055	4,978.20	3,920.28	0.00	(1,057.92)
110,000.000	CHARTER COMMUNICATIONS OPERATI	99.0286	118,490.51	108,931.48		(9,559.03)
161175AY0	4.908% 07/23/2025 DD 07/23/16 OSEF00094102: GSAM CORE PLUS	99.0286	118,490.51	108,931.48	0.00	(9,559.03)
72,000.000	CHARTER COMMUNICATIONS OPERATI	99.0286	72,882.70	71,300.61		(1,582.09)
161175AY0	4.908% 07/23/2025 DD 07/23/16 OSEF00064802: WESTERN CORE PLUS	99.0286	72,882.70	71,300.61	0.00	(1,582.09)
60,000.000	CHARTER COMMUNICATIONS OPERATI	91.3380	69,188.40	54,802.82		(14,385.58)
161175BA1	6.484% 10/23/2045 DD 10/23/16 OSEF00064802: WESTERN CORE PLUS	91.3380	69,188.40	54,802.82	0.00	(14,385.58)
4,050,000.000	CHARTER COMMUNICATIONS OPERATI	91.3380	4,340,487.00	3,699,190.58		(641,296.42)
161175BA1	6.484% 10/23/2045 DD 10/23/16 OSEF00064502: DODGE & COX CORE	91.3380	4,340,487.00	3,699,190.58	0.15	(641,296.42)
300,000.000	CHARTER COMMUNICATIONS OPERATI	91.3380	300,000.00	274,014.12		(25,985.88)
161175BA1	6.484% 10/23/2045 DD 10/23/16 OSEF00096002: LOOMIS CORE PLUS	91.3380	300,000.00	274,014.12	0.01	(25,985.88)
30,000.000	CHARTER COMMUNICATIONS OPERATI	94.5472	33,690.90	28,364.17		(5,326.73)
161175BC7	6.834% 10/23/2055 DD 10/23/16 OSEF00064802: WESTERN CORE PLUS	94.5472	33,690.90	28,364.17	0.00	(5,326.73)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
68,000.000	CHARTER COMMUNICATIONS OPERATI	94.5472	68,000.00	64,292.12		(3,707.88)
161175BC7	6.834% 10/23/2055 DD 10/23/16 OSEF00097702: JP MORGAN CORE	94.5472	68,000.00	64,292.12	0.00	(3,707.88)
10,000.000	CHARTER COMMUNICATIONS OPERATI	79.8907	8,851.00	7,989.07		(861.93)
161175BL7	5.375% 05/01/2047 DD 11/01/17 OSEF00064802: WESTERN CORE PLUS	79.8907	8,851.00	7,989.07	0.00	(861.93)
475,000.000	CHARTER COMMUNICATIONS OPERATI	79.8907	470,102.75	379,480.68		(90,622.07)
161175BL7	5.375% 05/01/2047 DD 11/01/17 OSEF00064502: DODGE & COX CORE	79.8907	470,102.75	379,480.68	0.02	(90,622.07)
210,000.000	CHARTER COMMUNICATIONS OPERATI	87.0718	202,293.46	182,850.72		(19,442.74)
161175BM5	5.375% 04/01/2038 DD 04/17/18 OSEF00064802: WESTERN CORE PLUS	87.0718	202,293.46	182,850.72	0.01	(19,442.74)
80,000.000	CHARTER COMMUNICATIONS OPERATI	83.6046	72,164.60	66,883.72		(5,280.88)
161175BN3	5.750% 04/01/2048 DD 04/17/18 OSEF00064802: WESTERN CORE PLUS	83.6046	72,164.60	66,883.72	0.00	(5,280.88)
161,000.000	CHARTER COMMUNICATIONS OPERATI	83.6046	156,350.32	134,603.48		(21,746.84)
161175BN3	5.750% 04/01/2048 DD 04/17/18 OSEF00099002: LOOMIS CORE	83.6046	156,350.32	134,603.48	0.01	(21,746.84)
170,000.000	CHARTER COMMUNICATIONS OPERATI	96.1693	190,845.40	163,487.76		(27,357.64)
161175BR4	5.050% 03/30/2029 DD 01/17/19 OSEF00064802: WESTERN CORE PLUS	96.1693	190,845.40	163,487.76	0.01	(27,357.64)
40,000.000	CHARTER COMMUNICATIONS OPERATI	76.7601	34,139.60	30,704.06		(3,435.54)
161175BS2	5.125% 07/01/2049 DD 07/10/19 OSEF00064802: WESTERN CORE PLUS	76.7601	34,139.60	30,704.06	0.00	(3,435.54)
625,000.000	CHARTER COMMUNICATIONS OPERATI	76.7601	475,500.00	479,750.92		4,250.92
161175BS2	5.125% 07/01/2049 DD 07/10/19 OSEF00064502: DODGE & COX CORE	76.7601	475,500.00	479,750.92	0.02	4,250.92
595,000.000	CHARTER COMMUNICATIONS OPERATI	73.3588	642,530.98	436,484.79		(206,046.19)
161175BT0	4.800% 03/01/2050 DD 10/24/19 OSEF00096002: LOOMIS CORE PLUS	73.3588	642,530.98	436,484.79	0.02	(206,046.19)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,000.000 161175BT0	CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19 OSEF00097702: JP MORGAN CORE	73.3588 73.3588	296,496.20 296,496.20	216,408.42 216,408.42	0.01	(80,087.78) (80,087.78)
165,000.000 161175BU7	CHARTER COMMUNICATIONS OPERATI 2.800% 04/01/2031 DD 04/17/20 OSEF00096002: LOOMIS CORE PLUS	81.7318 81.7318	133,610.23 133,610.23	134,857.50 134,857.50	0.01	1,247.27 1,247.27
250,000.000 161175BV5	CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20 OSEF00097702: JP MORGAN CORE	60.8092 60.8092	249,426.77 249,426.77	152,023.03 152,023.03	0.01	(97,403.74) (97,403.74)
40,000.000 161175BX1	CHARTER COMMUNICATIONS OPERATI 2.300% 02/01/2032 DD 12/04/20 OSEF00096002: LOOMIS CORE PLUS	77.1214 77.1214	30,421.70 30,421.70	30,848.57 30,848.57	0.00	426.87 426.87
50,000.000 161175CE2	CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 OSEF00064802: WESTERN CORE PLUS	66.5281 66.5281	48,972.00 48,972.00	33,264.07 33,264.07	0.00	(15,707.93) (15,707.93)
160,000.000 161175CE2	CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21 OSEF00097702: JP MORGAN CORE	66.5281 66.5281	158,804.80 158,804.80	106,445.01 106,445.01	0.00	(52,359.79) (52,359.79)
920,000.000 161175CG7	CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21 OSEF00096002: LOOMIS CORE PLUS	59.2443 59.2443	912,511.20 912,511.20	545,047.40 545,047.40	0.02	(367,463.80) (367,463.80)
200,000.000 161175CJ1	CHARTER COMMUNICATIONS OPERATI 4.400% 04/01/2033 DD 03/15/22 OSEF00064502: DODGE & COX CORE	88.1543 88.1543	199,268.00 199,268.00	176,308.60 176,308.60	0.01	(22,959.40) (22,959.40)
260,000.000 161175CJ1	CHARTER COMMUNICATIONS OPERATI 4.400% 04/01/2033 DD 03/15/22 OSEF00064802: WESTERN CORE PLUS	88.1543 88.1543	248,921.40 248,921.40	229,201.18 229,201.18	0.01	(19,720.22) (19,720.22)
50,000.000 161175CJ1	CHARTER COMMUNICATIONS OPERATI 4.400% 04/01/2033 DD 03/15/22 OSEF00096002: LOOMIS CORE PLUS	88.1543 88.1543	46,778.00 46,778.00	44,077.15 44,077.15	0.00	(2,700.85) (2,700.85)

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500,000.000 161175CK8	CHARTER COMMUNICATIONS OPERATI 5.250% 04/01/2053 DD 03/15/22 OSEF00064502: DODGE & COX CORE	78.4522 78.4522	421,135.74 421,135.74	392,261.02 392,261.02	0.02	(28,874.72) (28,874.72)
60,000.000 161175CL6	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22 OSEF00064802: WESTERN CORE PLUS	77.4896 77.4896	57,005.00 57,005.00	46,493.78 46,493.78	0.00	(10,511.22) (10,511.22)
50,000.000 161175CR3	CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24 OSEF00064802: WESTERN CORE PLUS	100.0333 100.0333	50,290.00 50,290.00	50,016.63 50,016.63	0.00	(273.37) (273.37)
642,000.000 161175CR3	CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24 OSEF00099002: LOOMIS CORE	100.0333 100.0333	644,468.41 644,468.41	642,213.50 642,213.50	0.03	(2,254.91) (2,254.91)
161,693.480 16117LCB3	CHARTER COMM OPERATING 12/23 T 0.000% 12/07/2030 DD 11/27/23 OSEF00064802: WESTERN CORE PLUS	98.7750 98.7750	158,851.46 158,851.46	159,712.73 159,712.73	0.01	861.27 861.27
398,394.000 16144CAC0	CHASE AUTO OWNER TR 2A A3 144A 5.520% 06/25/2029 DD 04/25/24 OSEF00099002: LOOMIS CORE	100.6118 100.6118	398,345.40 398,345.40	400,831.45 400,831.45	0.02	2,486.05 2,486.05
648,193.000 16144CAD8	CHASE AUTO OWNER TR 2A A4 144A 5.480% 11/26/2029 DD 04/25/24 OSEF00099002: LOOMIS CORE	101.2489 101.2489	648,145.68 648,145.68	656,288.35 656,288.35	0.03	8,142.67 8,142.67
147,430.000 16144CAE6	CHASE AUTO OWNER TRU 2A B 144A 5.550% 01/25/2030 DD 04/25/24 OSEF00099002: LOOMIS CORE	101.1696 101.1696	147,427.54 147,427.54	149,154.34 149,154.34	0.01	1,726.80 1,726.80
259,000.000 161571HU1	CHASE ISSUANCE TRUST A2 A 5.080% 09/15/2030 DD 09/15/23 OSEF00099002: LOOMIS CORE	100.7900 100.7900	258,977.40 258,977.40	261,045.97 261,045.97	0.01	2,068.57 2,068.57
504,000.000 161571HW7	CHASE ISSUANCE TRUST A2I A 4.720% 01/15/2031 DD 01/31/24 OSEF00099002: LOOMIS CORE	99.2789 99.2789	503,997.54 503,997.54	500,365.86 500,365.86	0.02	(3,631.68) (3,631.68)

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100,000.000	CHASE HOME LENDING M 3 A5 144A	100.0662	100,805.91	100,066.22		(739.69)
16159HAG2	VAR RT 02/25/2055 DD 03/01/24 OSEF00094102: GSAM CORE PLUS	100.0662	100,805.91	100,066.22	0.00	(739.69)
125,000.000	CHASE HOME LENDING 3 A5A 144A	97.5927	122,834.53	121,990.81		(843.72)
16159HAH0	VAR RT 02/25/2055 DD 03/01/24 OSEF00094102: GSAM CORE PLUS	97.5927	122,834.53	121,990.81	0.00	(843.72)
4,063.460	CHASE MORTGAGE FINANCE A1 2A1	92.9587	4,030.43	3,777.34		(253.09)
161630AG3	VAR RT 02/25/2037 DD 02/01/07 OSEF00097702: JP MORGAN CORE	92.9587	4,030.43	3,777.34	0.00	(253.09)
6,385.020	CHASE MORTGAGE FINANCE A1 9A1	95.0877	6,456.22	6,071.37		(384.85)
161630AY4	VAR RT 02/25/2037 DD 02/01/07 OSEF00097702: JP MORGAN CORE	95.0877	6,456.22	6,071.37	0.00	(384.85)
11,182.430	CHASE MORTGAGE FINANCE A2 2A1	96.9716	11,192.85	10,843.78		(349.07)
16163LAD4	VAR RT 06/25/2035 DD 06/01/07 OSEF00097702: JP MORGAN CORE	96.9716	11,192.85	10,843.78	0.00	(349.07)
295,000.000	CHEMOURS CO/THE	94.9220	302,802.75	280,019.75		(22,783.00)
163851AE8	5.375% 05/15/2027 DD 05/23/17 OSEF00094102: GSAM CORE PLUS	94.9220	302,802.75	280,019.75	0.01	(22,783.00)
75,000.000	CHENIERE ENERGY PARTNERS LP	95.2642	69,308.70	71,448.17		2,139.47
16411QAG6	4.500% 10/01/2029 DD 04/01/20 OSEF00096002: LOOMIS CORE PLUS	95.2642	69,308.70	71,448.17	0.00	2,139.47
855,000.000	CHENIERE ENERGY PARTNERS LP	90.9401	752,369.25	777,538.03		25,168.78
16411QAK7	4.000% 03/01/2031 DD 09/01/21 OSEF00096002: LOOMIS CORE PLUS	90.9401	752,369.25	777,538.03	0.03	25,168.78
30,000.000	CHENIERE ENERGY PARTNERS LP	90.9401	31,725.00	27,282.04		(4,442.96)
16411QAK7	4.000% 03/01/2031 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	90.9401	31,725.00	27,282.04	0.00	(4,442.96)
30,000.000	CHENIERE ENERGY PARTNERS LP	85.3525	30,112.50	25,605.75		(4,506.75)
16411QAN1	3.250% 01/31/2032 DD 09/27/21 OSEF00064802: WESTERN CORE PLUS	85.3525	30,112.50	25,605.75	0.00	(4,506.75)

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215,000.000	CHENIERE ENERGY PARTNERS LP	85.3525	176,136.60	183,507.85		7,371.25
16411QAN1	3.250% 01/31/2032 DD 09/27/21 OSEF00096002: LOOMIS CORE PLUS	85.3525	176,136.60	183,507.85	0.01	7,371.25
70,000.000	CHENIERE ENERGY PARTNERS LP	101.3944	70,509.00	70,976.08		467.08
16411QAQ4	5.950% 06/30/2033 DD 12/30/23 OSEF00096002: LOOMIS CORE PLUS	101.3944	70,509.00	70,976.08	0.00	467.08
115,000.000	CHENIERE ENERGY PARTNERS LP	101.3944	114,740.10	116,603.56		1,863.46
16411QAQ4	5.950% 06/30/2033 DD 12/30/23 OSEF00094102: GSAM CORE PLUS	101.3944	114,740.10	116,603.56	0.00	1,863.46
120,000.000	CHENIERE ENERGY INC 144A	100.0790	119,746.80	120,094.80		348.00
16411RAL3	5.650% 04/15/2034 DD 03/19/24 OSEF00097702: JP MORGAN CORE	100.0790	119,746.80	120,094.80	0.00	348.00
100,000.000	CHEVRON USA INC	97.0321	118,760.00	97,032.10		(21,727.90)
166756AR7	3.850% 01/15/2028 DD 07/15/20 OSEF00064802: WESTERN CORE PLUS	97.0321	118,760.00	97,032.10	0.00	(21,727.90)
10,000.000	CHEVRON USA INC	92.7816	11,604.90	9,278.16		(2,326.74)
166756AS5	3.250% 10/15/2029 DD 10/15/20 OSEF00064802: WESTERN CORE PLUS	92.7816	11,604.90	9,278.16	0.00	(2,326.74)
160,000.000	CHILDREN'S HOSPITAL/DC	64.1999	160,000.00	102,719.86		(57,280.14)
16876DAA6	2.928% 07/15/2050 DD 08/27/20 OSEF00097702: JP MORGAN CORE	64.1999	160,000.00	102,719.86	0.00	(57,280.14)
200,000.000	CHILE GOVERNMENT INTERNATIONAL	71.7846	143,600.00	143,569.15		(30.85)
168863DL9	3.500% 01/25/2050 DD 06/25/19 OSEF00096002: LOOMIS CORE PLUS	71.7846	143,600.00	143,569.15	0.01	(30.85)
400,000.000	CHILE GOVERNMENT INTERNATIONAL	86.6355	350,766.00	346,541.90		(4,224.10)
168863DV7	3.500% 01/31/2034 DD 01/31/22 OSEF00096002: LOOMIS CORE PLUS	86.6355	350,766.00	346,541.90	0.01	(4,224.10)
95,000.000	CHOICE HOTELS INTERNATIONAL IN	98.5608	93,982.55	93,632.78		(349.77)
169905AH9	5.850% 08/01/2034 DD 07/02/24 OSEF00096002: LOOMIS CORE PLUS	98.5608	93,982.55	93,632.78	0.00	(349.77)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000	CINTAS CORP NO 2	96.2559	89,752.16	86,630.28		(3,121.88)
17252MAN0	3.700% 04/01/2027 DD 03/14/17 OSEF00064802: WESTERN CORE PLUS	96.2559	89,752.16	86,630.28	0.00	(3,121.88)
3,400,000.000	CISCO SYSTEMS INC	99.9253	3,396,566.00	3,397,461.87		895.87
17275RBT8	5.050% 02/26/2034 DD 02/26/24 OSEF00061202: JOHNSON CORE	99.9253	3,396,566.00	3,397,461.87	0.14	895.87
154,692.640	CITADEL SECURITIES 7/23 TLB	99.8060	154,474.16	154,392.54		(81.62)
17288YAK8	0.000% 07/29/2030 DD 07/20/23 OSEF00064802: WESTERN CORE PLUS	99.8060	154,474.16	154,392.54	0.01	(81.62)
490,000.000	CITIGROUP COMMERCIAL MOR C1 A4	95.6280	463,757.25	468,576.96		4,819.71
17290YAR9	3.209% 05/10/2049 DD 05/01/16 OSEF00064802: WESTERN CORE PLUS	95.6280	463,757.25	468,576.96	0.02	4,819.71
316,000.000	CITIGROUP COMMERCIAL MOR P6 A5	94.0554	331,428.20	297,215.16		(34,213.04)
17291EAW1	VAR RT 12/10/2049 DD 12/01/16 OSEF00099002: LOOMIS CORE	94.0554	331,428.20	297,215.16	0.01	(34,213.04)
50,000.000	CITIGROUP INC	106.7343	58,494.50	53,367.14		(5,127.36)
172967BL4	6.625% 06/15/2032 DD 06/06/02 OSEF00064802: WESTERN CORE PLUS	106.7343	58,494.50	53,367.14	0.00	(5,127.36)
100,000.000	CITIGROUP INC	102.3075	96,207.92	102,307.48		6,099.56
172967DR9	6.125% 08/25/2036 DD 08/25/06 OSEF00064802: WESTERN CORE PLUS	102.3075	96,207.92	102,307.48	0.00	6,099.56
320,000.000	CITIGROUP INC	109.0122	392,415.74	348,838.92		(43,576.82)
172967HA2	6.675% 09/13/2043 DD 09/13/13 OSEF00064802: WESTERN CORE PLUS	109.0122	392,415.74	348,838.92	0.01	(43,576.82)
240,000.000	CITIGROUP INC	99.8898	257,599.40	239,735.59		(17,863.81)
172967HB0	5.500% 09/13/2025 DD 09/13/13 OSEF00064802: WESTERN CORE PLUS	99.8898	257,599.40	239,735.59	0.01	(17,863.81)
24,000.000	CITIGROUP INC	93.1518	25,974.72	22,356.43		(3,618.29)
172967HS3	5.300% 05/06/2044 DD 05/06/14 OSEF00064802: WESTERN CORE PLUS	93.1518	25,974.72	22,356.43	0.00	(3,618.29)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	CITIGROUP INC	97.5448	101,317.00	97,544.80		(3,772.20)
172967JC6	4.300% 11/20/2026 DD 11/20/14 OSEF00064802: WESTERN CORE PLUS	97.5448	101,317.00	97,544.80	0.00	(3,772.20)
260,000.000	CITIGROUP INC	98.6341	259,229.13	256,448.69		(2,780.44)
172967JT9	4.400% 06/10/2025 DD 06/10/15 OSEF00064802: WESTERN CORE PLUS	98.6341	259,229.13	256,448.69	0.01	(2,780.44)
127,000.000	CITIGROUP INC	87.3082	127,256.53	110,881.46		(16,375.07)
172967JU6	4.650% 07/30/2045 DD 07/30/15 OSEF00064802: WESTERN CORE PLUS	87.3082	127,256.53	110,881.46	0.00	(16,375.07)
250,000.000	CITIGROUP INC	97.4734	248,850.00	243,683.47		(5,166.53)
172967KA8	4.450% 09/29/2027 DD 09/29/15 OSEF00097702: JP MORGAN CORE	97.4734	248,850.00	243,683.47	0.01	(5,166.53)
225,000.000	CITIGROUP INC	98.3933	238,180.50	221,384.89		(16,795.61)
172967KJ9	4.600% 03/09/2026 DD 03/09/16 OSEF00094102: GSAM CORE PLUS	98.3933	238,180.50	221,384.89	0.01	(16,795.61)
400,000.000	CITIGROUP INC	96.5798	375,348.75	386,319.15		10,970.40
172967KN0	3.400% 05/01/2026 DD 05/02/16 OSEF00094102: GSAM CORE PLUS	96.5798	375,348.75	386,319.15	0.02	10,970.40
40,000.000	CITIGROUP INC	85.7838	40,190.00	34,313.53		(5,876.47)
172967KR1	4.750% 05/18/2046 DD 05/18/16 OSEF00064802: WESTERN CORE PLUS	85.7838	40,190.00	34,313.53	0.00	(5,876.47)
542,000.000	CITIGROUP INC	95.3230	583,576.62	516,650.61		(66,926.01)
172967LP4	VAR RT 07/24/2028 DD 07/24/17 OSEF00097702: JP MORGAN CORE	95.3230	583,576.62	516,650.61	0.02	(66,926.01)
25,000.000	CITIGROUP INC	95.3230	24,533.75	23,830.75		(703.00)
172967LP4	VAR RT 07/24/2028 DD 07/24/17 OSEF00094102: GSAM CORE PLUS	95.3230	24,533.75	23,830.75	0.00	(703.00)
125,000.000	CITIGROUP INC	94.5189	140,416.25	118,148.61		(22,267.64)
172967LS8	VAR RT 10/27/2028 DD 10/27/17 OSEF00097702: JP MORGAN CORE	94.5189	140,416.25	118,148.61	0.00	(22,267.64)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
393,000.000	CITIGROUP INC	95.8669	455,007.54	376,756.98		(78,250.56)
172967LW9	VAR RT 04/23/2029 DD 04/23/18 OSEF00097702: JP MORGAN CORE	95.8669	455,007.54	376,756.98	0.02	(78,250.56)
110,000.000	CITIGROUP INC	97.9712	115,052.90	107,768.35		(7,284.55)
172967MQ1	VAR RT 04/08/2026 DD 04/08/20 OSEF00064802: WESTERN CORE PLUS	97.9712	115,052.90	107,768.35	0.00	(7,284.55)
200,000.000	CITIGROUP INC	85.8324	166,834.00	171,664.72		4,830.72
172967MS7	VAR RT 06/03/2031 DD 06/03/20 OSEF00064802: WESTERN CORE PLUS	85.8324	166,834.00	171,664.72	0.01	4,830.72
300,000.000	CITIGROUP INC	83.3357	300,000.00	250,007.22		(49,992.78)
172967MY4	VAR RT 05/01/2032 DD 05/04/21 OSEF00097702: JP MORGAN CORE	83.3357	300,000.00	250,007.22	0.01	(49,992.78)
75,000.000	CITIGROUP INC	82.1630	75,000.00	61,622.22		(13,377.78)
172967NE7	VAR RT 11/03/2032 DD 11/03/21 OSEF00097702: JP MORGAN CORE	82.1630	75,000.00	61,622.22	0.00	(13,377.78)
200,000.000	CITIGROUP INC	89.1029	200,960.90	178,205.72		(22,755.18)
172967NN7	VAR RT 03/17/2033 DD 03/17/22 OSEF00064802: WESTERN CORE PLUS	89.1029	200,960.90	178,205.72	0.01	(22,755.18)
575,000.000	CITIGROUP INC	89.1029	575,000.00	512,341.43		(62,658.57)
172967NN7	VAR RT 03/17/2033 DD 03/17/22 OSEF00064502: DODGE & COX CORE	89.1029	575,000.00	512,341.43	0.02	(62,658.57)
40,000.000	CITIGROUP INC	98.4074	40,000.00	39,362.97		(637.03)
172967NS6	VAR RT 05/24/2028 DD 05/24/22 OSEF00064802: WESTERN CORE PLUS	98.4074	40,000.00	39,362.97	0.00	(637.03)
600,000.000	CITIGROUP INC	96.0260	590,438.00	576,156.13		(14,281.87)
172967NU1	VAR RT 05/24/2033 DD 05/24/22 OSEF00064802: WESTERN CORE PLUS	96.0260	590,438.00	576,156.13	0.02	(14,281.87)
822,000.000	CITIGROUP INC	99.4175	820,500.40	817,211.73		(3,288.67)
172967PF2	VAR RT 02/13/2030 DD 02/13/24 OSEF00099002: LOOMIS CORE	99.4175	820,500.40	817,211.73	0.03	(3,288.67)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000	CITIBANK CREDIT CARD ISS A1 A1	99.9012	349,955.11	349,654.34		(300.77)
17305EGW9	5.230% 12/08/2027 DD 12/11/23 OSEF00094102: GSAM CORE PLUS	99.9012	349,955.11	349,654.34	0.01	(300.77)
32,977.140	CITIGROUP MORTGAGE LOA HYB2 1A	93.3579	30,214.34	30,786.77		572.43
17307GEB0	VAR RT 03/25/2034 DD 03/01/04 OSEF00097702: JP MORGAN CORE	93.3579	30,214.34	30,786.77	0.00	572.43
3,711.210	CITIGROUP MORTGAGE LOA UST1 A3	95.0447	3,720.03	3,527.31		(192.72)
17307GLA4	VAR RT 08/25/2034 DD 10/01/04 OSEF00097702: JP MORGAN CORE	95.0447	3,720.03	3,527.31	0.00	(192.72)
3,674.370	CITIGROUP MORTGAGE LOA HYB4 WA	95.1079	3,710.14	3,494.62		(215.52)
17307GMJ4	VAR RT 12/25/2034 DD 12/01/04 OSEF00097702: JP MORGAN CORE	95.1079	3,710.14	3,494.62	0.00	(215.52)
300,000.000	CITIGROUP INC	89.0664	300,000.00	267,199.25		(32,800.75)
17308CC53	VAR RT 11/05/2030 DD 11/05/19 OSEF00094102: GSAM CORE PLUS	89.0664	300,000.00	267,199.25	0.01	(32,800.75)
121,447.370	CITIGROUP COMMERCIAL 375P A 144A	97.0270	124,305.06	117,836.72		(6,468.34)
17320QAA7	3.251% 05/10/2035 DD 05/01/13 OSEF00064802: WESTERN CORE PLUS	97.0270	124,305.06	117,836.72	0.00	(6,468.34)
295,000.000	CITIBANK NA	101.5906	295,000.00	299,692.31		4,692.31
17325FBG2	5.570% 04/30/2034 DD 04/30/24 OSEF00099002: LOOMIS CORE	101.5906	295,000.00	299,692.31	0.01	4,692.31
93,782.970	CITIGROUP COMMERCIAL MOR C3 A3	94.2638	87,122.91	88,403.43		1,280.52
17325GAC0	2.896% 11/15/2049 DD 11/01/16 OSEF00064802: WESTERN CORE PLUS	94.2638	87,122.91	88,403.43	0.00	1,280.52
139,000.000	CITIGROUP INC	84.9409	139,000.00	118,067.83		(20,932.17)
17327CAQ6	VAR RT 01/25/2033 DD 01/25/22 OSEF00097702: JP MORGAN CORE	84.9409	139,000.00	118,067.83	0.00	(20,932.17)
275,000.000	CITIGROUP INC	101.6990	275,000.00	279,672.31		4,672.31
17327CAR4	VAR RT 05/25/2034 DD 05/25/23 OSEF00064502: DODGE & COX CORE	101.6990	275,000.00	279,672.31	0.01	4,672.31

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,608.860	CITIGROUP MORTGAGE RP1 A1 144A	95.4460	63,118.92	59,757.65		(3,361.27)
17327RAA8	VAR RT 01/25/2066 DD 04/01/19 OSEF00096002: LOOMIS CORE PLUS	95.4460	63,118.92	59,757.65	0.00	(3,361.27)
100,000.000	CITIGROUP MORTGAGE RP1 M2 144A	88.8260	91,000.00	88,826.00		(2,174.00)
17327RAC4	VAR RT 01/25/2066 DD 04/01/19 OSEF00096002: LOOMIS CORE PLUS	88.8260	91,000.00	88,826.00	0.00	(2,174.00)
300,000.000	CITIGROUP COMMERCIAL PRM3 A 144A	101.6229	307,200.54	304,868.55		(2,331.99)
17331LAA5	VAR RT 07/10/2028 DD 06/01/23 OSEF00094102: GSAM CORE PLUS	101.6229	307,200.54	304,868.55	0.01	(2,331.99)
85,000.000	CIVITAS RESOURCES INC 144A	107.2220	85,000.00	91,138.70		6,138.70
17888HAC7	8.625% 11/01/2030 DD 10/17/23 OSEF00096002: LOOMIS CORE PLUS	107.2220	85,000.00	91,138.70	0.00	6,138.70
225,000.000	CLEVELAND-CLIFFS INC 144A	98.8679	225,000.00	222,452.73		(2,547.27)
185899AP6	7.000% 03/15/2032 DD 03/18/24 OSEF00094102: GSAM CORE PLUS	98.8679	225,000.00	222,452.73	0.01	(2,547.27)
116,000.000	COCA-COLA CONSOLIDATED INC	100.9013	115,875.88	117,045.55		1,169.67
191098AP7	5.450% 06/01/2034 DD 05/29/24 OSEF00094102: GSAM CORE PLUS	100.9013	115,875.88	117,045.55	0.00	1,169.67
10,000.000	COCA-COLA CO/THE	70.1944	10,184.50	7,019.44		(3,165.06)
191216CW8	2.500% 06/01/2040 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	70.1944	10,184.50	7,019.44	0.00	(3,165.06)
400,000.000	COCA-COLA CO/THE	99.2309	403,624.00	396,923.63		(6,700.37)
191216DS6	5.300% 05/13/2054 DD 05/13/24 OSEF00099002: LOOMIS CORE	99.2309	403,624.00	396,923.63	0.02	(6,700.37)
165,000.000	COCA-COLA FEMSA SAB DE CV	77.5978	164,346.60	128,036.29		(36,310.31)
191241AJ7	1.850% 09/01/2032 DD 09/01/20 OSEF00097702: JP MORGAN CORE	77.5978	164,346.60	128,036.29	0.01	(36,310.31)
71,204.910	COLLEGE AVE STUDENT A A1 144A	100.0077	69,991.93	71,210.42		1,218.49
19421UAA2	VAR RT 12/28/2048 DD 07/03/19 OSEF00064802: WESTERN CORE PLUS	100.0077	69,991.93	71,210.42	0.00	1,218.49

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000	COLLEGE AVE STUDENT B A1A 144A	100.4247	499,847.40	502,123.25		2,275.85
19423UAA0	5.690% 08/25/2054 DD 05/28/24 OSEF00096002: LOOMIS CORE PLUS	100.4247	499,847.40	502,123.25	0.02	2,275.85
1,125,000.000	COLOMBIA GOVERNMENT INTERNATIO	76.4604	765,989.75	860,179.30		94,189.55
195325BR5	5.625% 02/26/2044 DD 01/28/14 OSEF00064502: DODGE & COX CORE	76.4604	765,989.75	860,179.30	0.04	94,189.55
370,000.000	COLOMBIA GOVERNMENT INTERNATIO	76.4604	368,804.90	282,903.41		(85,901.49)
195325BR5	5.625% 02/26/2044 DD 01/28/14 OSEF00064802: WESTERN CORE PLUS	76.4604	368,804.90	282,903.41	0.01	(85,901.49)
540,000.000	COLOMBIA GOVERNMENT INTERNATIO	70.0985	626,940.00	378,532.05		(248,407.95)
195325CU7	5.000% 06/15/2045 DD 01/28/15 OSEF00064802: WESTERN CORE PLUS	70.0985	626,940.00	378,532.05	0.02	(248,407.95)
200,000.000	COLOMBIA GOVERNMENT INTERNATIO	100.0339	200,300.00	200,067.75		(232.25)
195325EG6	7.500% 02/02/2034 DD 02/02/23 OSEF00096002: LOOMIS CORE PLUS	100.0339	200,300.00	200,067.75	0.01	(232.25)
800,000.000	COLOMBIA GOVERNMENT INTERNATIO	102.8063	830,882.00	822,450.10		(8,431.90)
195325EL5	8.000% 11/14/2035 DD 11/14/23 OSEF00096002: LOOMIS CORE PLUS	102.8063	830,882.00	822,450.10	0.03	(8,431.90)
225,847.495	COLT 2021-2 MORTGAGE 2 A1 144A	80.8161	182,830.61	182,521.18		(309.43)
19685WAA9	VAR RT 08/25/2066 DD 07/01/21 OSEF00094102: GSAM CORE PLUS	80.8161	182,830.61	182,521.18	0.01	(309.43)
335,000.000	COLUMBIA PIPELINES OPERAT 144A	102.1917	334,879.40	342,342.34		7,462.94
19828TAB2	6.036% 11/15/2033 DD 08/08/23 OSEF00094102: GSAM CORE PLUS	102.1917	334,879.40	342,342.34	0.01	7,462.94
205,000.000	COLUMBIA PIPELINES OPERAT 144A	102.1917	206,248.50	209,493.07		3,244.57
19828TAB2	6.036% 11/15/2033 DD 08/08/23 OSEF00064802: WESTERN CORE PLUS	102.1917	206,248.50	209,493.07	0.01	3,244.57
20,000.000	COLUMBIA PIPELINES OPERAT 144A	105.3689	20,222.12	21,073.79		851.67
19828TAC0	6.544% 11/15/2053 DD 08/08/23 OSEF00064802: WESTERN CORE PLUS	105.3689	20,222.12	21,073.79	0.00	851.67



Asset Detail - By Asset type

Report ID: IACS0005
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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000	OHIO POWER CO	105.8416	52,839.60	42,336.62		(10,502.98)
199575AT8	6.600% 03/01/2033 DD 09/01/03 OSEF00097702: JP MORGAN CORE	105.8416	52,839.60	42,336.62	0.00	(10,502.98)
100,000.000	COMCAST CORP	93.4880	106,936.38	93,487.97		(13,448.41)
20030NBH3	4.250% 01/15/2033 DD 01/14/13 OSEF00097702: JP MORGAN CORE	93.4880	106,936.38	93,487.97	0.00	(13,448.41)
100,000.000	COMCAST CORP	93.4880	107,846.00	93,487.97		(14,358.03)
20030NBH3	4.250% 01/15/2033 DD 01/14/13 OSEF00064802: WESTERN CORE PLUS	93.4880	107,846.00	93,487.97	0.00	(14,358.03)
330,000.000	COMCAST CORP	91.6483	325,589.70	302,439.34		(23,150.36)
20030NBM2	4.200% 08/15/2034 DD 08/12/14 OSEF00097702: JP MORGAN CORE	91.6483	325,589.70	302,439.34	0.01	(23,150.36)
70,000.000	COMCAST CORP	96.6588	76,419.00	67,661.16		(8,757.84)
20030NBS9	3.150% 03/01/2026 DD 02/23/16 OSEF00064802: WESTERN CORE PLUS	96.6588	76,419.00	67,661.16	0.00	(8,757.84)
10,000.000	COMCAST CORP	72.3241	10,798.90	7,232.41		(3,566.49)
20030NBU4	3.400% 07/15/2046 DD 07/19/16 OSEF00064802: WESTERN CORE PLUS	72.3241	10,798.90	7,232.41	0.00	(3,566.49)
20,000.000	COMCAST CORP	78.5854	19,860.40	15,717.08		(4,143.32)
20030NBZ3	4.000% 08/15/2047 DD 08/07/17 OSEF00064802: WESTERN CORE PLUS	78.5854	19,860.40	15,717.08	0.00	(4,143.32)
48,000.000	COMCAST CORP	77.9970	46,332.04	37,438.54		(8,893.50)
20030NCC3	3.969% 11/01/2047 DD 10/19/17 OSEF00064802: WESTERN CORE PLUS	77.9970	46,332.04	37,438.54	0.00	(8,893.50)
51,000.000	COMCAST CORP	78.0389	50,850.01	39,799.82		(11,050.19)
20030NCE9	3.999% 11/01/2049 DD 10/19/17 OSEF00064802: WESTERN CORE PLUS	78.0389	50,850.01	39,799.82	0.00	(11,050.19)
20,000.000	COMCAST CORP	78.4644	22,614.60	15,692.88		(6,921.72)
20030NCK5	4.000% 03/01/2048 DD 02/08/18 OSEF00064802: WESTERN CORE PLUS	78.4644	22,614.60	15,692.88	0.00	(6,921.72)

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25,000.000	COMCAST CORP	88.4174	33,265.50	22,104.36		(11,161.14)
20030NCM1	4.700% 10/15/2048 DD 10/05/18 OSEF00094102: GSAM CORE PLUS	88.4174	33,265.50	22,104.36	0.00	(11,161.14)
10,000.000	COMCAST CORP	89.4866	10,302.60	8,948.66		(1,353.94)
20030NCN9	4.950% 10/15/2058 DD 10/05/18 OSEF00064802: WESTERN CORE PLUS	89.4866	10,302.60	8,948.66	0.00	(1,353.94)
560,000.000	COMCAST CORP	96.8085	558,354.54	542,127.44		(16,227.10)
20030NCT6	4.150% 10/15/2028 DD 10/05/18 OSEF00064802: WESTERN CORE PLUS	96.8085	558,354.54	542,127.44	0.02	(16,227.10)
210,000.000	COMCAST CORP	95.8954	210,390.30	201,380.39		(9,009.91)
20030NCU3	4.250% 10/15/2030 DD 10/05/18 OSEF00064802: WESTERN CORE PLUS	95.8954	210,390.30	201,380.39	0.01	(9,009.91)
160,000.000	COMCAST CORP	76.9569	159,696.00	123,131.11		(36,564.89)
20030NCY5	3.250% 11/01/2039 DD 11/05/19 OSEF00097702: JP MORGAN CORE	76.9569	159,696.00	123,131.11	0.01	(36,564.89)
20,000.000	COMCAST CORP	76.9569	20,360.00	15,391.39		(4,968.61)
20030NCY5	3.250% 11/01/2039 DD 11/05/19 OSEF00064802: WESTERN CORE PLUS	76.9569	20,360.00	15,391.39	0.00	(4,968.61)
119,000.000	COMCAST CORP	70.5553	122,896.32	83,960.80		(38,935.52)
20030NCZ2	3.450% 02/01/2050 DD 11/05/19 OSEF00097702: JP MORGAN CORE	70.5553	122,896.32	83,960.80	0.00	(38,935.52)
40,000.000	COMCAST CORP	70.5553	34,449.00	28,222.12		(6,226.88)
20030NCZ2	3.450% 02/01/2050 DD 11/05/19 OSEF00064802: WESTERN CORE PLUS	70.5553	34,449.00	28,222.12	0.00	(6,226.88)
60,000.000	COMCAST CORP	81.3468	61,616.40	48,808.05		(12,808.35)
20030NDH1	3.750% 04/01/2040 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	81.3468	61,616.40	48,808.05	0.00	(12,808.35)
50,000.000	COMCAST CORP	81.3468	54,091.00	40,673.38		(13,417.62)
20030NDH1	3.750% 04/01/2040 DD 03/27/20 OSEF00094102: GSAM CORE PLUS	81.3468	54,091.00	40,673.38	0.00	(13,417.62)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000	COMCAST CORP	95.6205	299,199.00	286,861.64		(12,337.36)
20030NDK4	3.300% 04/01/2027 DD 03/27/20 OSEF00094102: GSAM CORE PLUS	95.6205	299,199.00	286,861.64	0.01	(12,337.36)
90,000.000	COMCAST CORP	61.7762	81,234.00	55,598.55		(25,635.45)
20030NDL2	2.800% 01/15/2051 DD 05/28/20 OSEF00064802: WESTERN CORE PLUS	61.7762	81,234.00	55,598.55	0.00	(25,635.45)
167,000.000	COMCAST CORP	62.3894	164,581.84	104,190.24		(60,391.60)
20030NDS7	2.887% 11/01/2051 DD 05/01/22 OSEF00097702: JP MORGAN CORE	62.3894	164,581.84	104,190.24	0.00	(60,391.60)
293,000.000	COMCAST CORP	62.3894	236,793.71	182,800.85		(53,992.86)
20030NDS7	2.887% 11/01/2051 DD 05/01/22 OSEF00099002: LOOMIS CORE	62.3894	236,793.71	182,800.85	0.01	(53,992.86)
90,000.000	COMCAST CORP	62.3894	82,568.80	56,150.43		(26,418.37)
20030NDS7	2.887% 11/01/2051 DD 05/01/22 OSEF00064802: WESTERN CORE PLUS	62.3894	82,568.80	56,150.43	0.00	(26,418.37)
172,000.000	COMCAST CORP	60.3215	125,847.05	103,752.99		(22,094.06)
20030NDU2	2.937% 11/01/2056 DD 05/01/22 OSEF00097702: JP MORGAN CORE	60.3215	125,847.05	103,752.99	0.00	(22,094.06)
298,000.000	COMCAST CORP	60.3215	292,099.60	179,758.08		(112,341.52)
20030NDU2	2.937% 11/01/2056 DD 05/01/22 OSEF00064802: WESTERN CORE PLUS	60.3215	292,099.60	179,758.08	0.01	(112,341.52)
68,000.000	COMCAST CORP	58.6876	67,466.19	39,907.54		(27,558.65)
20030NDW8	2.987% 11/01/2063 DD 05/01/22 OSEF00097702: JP MORGAN CORE	58.6876	67,466.19	39,907.54	0.00	(27,558.65)
265,000.000	COMCAST CORP	95.8605	263,460.05	254,030.23		(9,429.82)
20030NEF4	5.350% 05/15/2053 DD 05/09/23 OSEF00097702: JP MORGAN CORE	95.8605	263,460.05	254,030.23	0.01	(9,429.82)
287,000.000	COMCAST CORP	100.2494	286,047.16	287,715.85		1,668.69
20030NEJ6	5.300% 06/01/2034 DD 05/22/24 OSEF00094102: GSAM CORE PLUS	100.2494	286,047.16	287,715.85	0.01	1,668.69

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500,000.000	COMM 2024-WCL1 MOR WCL1 A 144A	99.4688	498,750.76	497,343.95		(1,406.81)
20047DAA2	VAR RT 06/15/2041 DD 06/17/24 OSEF00094102: GSAM CORE PLUS	99.4688	498,750.76	497,343.95	0.02	(1,406.81)
135,000.000	COMMONSPIRIT HEALTH	94.9797	135,000.00	128,222.57		(6,777.43)
20268JAE3	1.547% 10/01/2025 DD 10/28/20 OSEF00097702: JP MORGAN CORE	94.9797	135,000.00	128,222.57	0.01	(6,777.43)
135,000.000	COMMONSPIRIT HEALTH	86.6114	135,000.00	116,925.43		(18,074.57)
20268JAF0	2.782% 10/01/2030 DD 10/28/20 OSEF00097702: JP MORGAN CORE	86.6114	135,000.00	116,925.43	0.00	(18,074.57)
295,000.000	COMMONSPIRIT HEALTH	75.9490	296,530.30	224,049.47		(72,480.83)
20268JAG8	3.910% 10/01/2050 DD 10/28/20 OSEF00094102: GSAM CORE PLUS	75.9490	296,530.30	224,049.47	0.01	(72,480.83)
130,000.000	COMMONSPIRIT HEALTH	75.9490	130,000.00	98,733.66		(31,266.34)
20268JAG8	3.910% 10/01/2050 DD 10/28/20 OSEF00097702: JP MORGAN CORE	75.9490	130,000.00	98,733.66	0.00	(31,266.34)
49,000.000	COMMONWEALTH EDISON CO	74.3597	48,681.99	36,436.25		(12,245.74)
202795JJ0	3.650% 06/15/2046 DD 06/27/16 OSEF00097702: JP MORGAN CORE	74.3597	48,681.99	36,436.25	0.00	(12,245.74)
350,000.000	COMMSCOPE LLC 144A	41.0709	350,864.06	143,748.15		(207,115.91)
203372AV9	7.125% 07/01/2028 DD 07/01/20 OSEF00096002: LOOMIS CORE PLUS	41.0709	350,864.06	143,748.15	0.01	(207,115.91)
410,000.000	COMMSCOPE LLC 144A	69.2310	394,668.07	283,847.10		(110,820.97)
203372AX5	4.750% 09/01/2029 DD 08/23/21 OSEF00096002: LOOMIS CORE PLUS	69.2310	394,668.07	283,847.10	0.01	(110,820.97)
115,000.000	COMMSCOPE TECHNOLOGIES LL 144A	41.2966	108,586.21	47,491.09		(61,095.12)
20338HAB9	5.000% 03/15/2027 DD 03/13/17 OSEF00096002: LOOMIS CORE PLUS	41.2966	108,586.21	47,491.09	0.00	(61,095.12)
35,000.000	CONAGRA BRANDS INC	92.0946	48,563.55	32,233.10		(16,330.45)
205887CEO	5.400% 11/01/2048 DD 10/22/18 OSEF00097702: JP MORGAN CORE	92.0946	48,563.55	32,233.10	0.00	(16,330.45)

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132,781.530	CONNECTICUT AVENU R01 1M1 144A	100.0771	132,780.60	132,883.93		103.33
20753UAA8	VAR RT 01/25/2044 DD 01/31/24 OSEF00099002: LOOMIS CORE	100.0771	132,780.60	132,883.93	0.01	103.33
125,000.000	CONNECTICUT AVENU R01 1M2 144A	101.3325	124,999.00	126,665.63		1,666.63
20753UAB6	VAR RT 01/25/2044 DD 01/31/24 OSEF00094102: GSAM CORE PLUS	101.3325	124,999.00	126,665.63	0.01	1,666.63
250,000.000	CONNECTICUT AVENU R01 1M2 144A	101.3325	249,999.00	253,331.25		3,332.25
20753UAB6	VAR RT 01/25/2044 DD 01/31/24 OSEF00064802: WESTERN CORE PLUS	101.3325	249,999.00	253,331.25	0.01	3,332.25
510,000.000	CONNECTICUT AVENU R04 1M2 144A	104.1621	510,796.88	531,226.81		20,429.93
20753YCK6	VAR RT 03/25/2042 DD 04/08/22 OSEF00064802: WESTERN CORE PLUS	104.1621	510,796.88	531,226.81	0.02	20,429.93
395,521.040	CONNECTICUT AVENU R03 1M1 144A	99.9667	395,521.02	395,389.29		(131.73)
20754AAA1	VAR RT 12/25/2041 DD 12/29/21 OSEF00099002: LOOMIS CORE	99.9667	395,521.02	395,389.29	0.02	(131.73)
290,000.000	CONNECTICUT AVENU R01 1B1 144A	104.1733	282,931.25	302,102.60		19,171.35
20754CAF6	VAR RT 01/25/2040 DD 01/23/20 OSEF00064802: WESTERN CORE PLUS	104.1733	282,931.25	302,102.60	0.01	19,171.35
92,755.560	CONNECTICUT AVENU R06 1M1 144A	100.7669	92,754.64	93,466.92		712.28
20754EAA3	VAR RT 07/25/2043 DD 07/26/23 OSEF00099002: LOOMIS CORE	100.7669	92,754.64	93,466.92	0.00	712.28
70,000.000	CONNECTICUT AVENU R06 1M2 144A	104.4856	69,999.00	73,139.92		3,140.92
20754EAB1	VAR RT 07/25/2043 DD 07/26/23 OSEF00094102: GSAM CORE PLUS	104.4856	69,999.00	73,139.92	0.00	3,140.92
375,000.000	CONNECTICUT AVENU R02 1M2 144A	100.9495	375,139.62	378,560.70		3,421.08
20754GAE0	VAR RT 02/25/2044 DD 03/13/24 OSEF00094102: GSAM CORE PLUS	100.9495	375,139.62	378,560.70	0.02	3,421.08
222,164.950	CONNECTICUT AVENU R07 1M1 144A	103.3669	228,655.38	229,644.93		989.55
20754MBZ9	VAR RT 06/25/2042 DD 07/01/22 OSEF00064802: WESTERN CORE PLUS	103.3669	228,655.38	229,644.93	0.01	989.55

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397,067.820	CONNECTICUT AVENU R01 1M2 144A	100.4427	387,017.04	398,825.80		11,808.76
20754RAB2	VAR RT 10/25/2041 DD 10/27/21 OSEF00064802: WESTERN CORE PLUS	100.4427	387,017.04	398,825.80	0.02	11,808.76
240,634.250	CONNECTICUT AVENU R08 1M1 144A	100.6305	240,633.32	242,151.52		1,518.20
20755CAA6	VAR RT 10/25/2043 DD 11/20/23 OSEF00099002: LOOMIS CORE	100.6305	240,633.32	242,151.52	0.01	1,518.20
100,000.000	CONNECTICUT AVENU R08 1M2 144A	103.0660	99,999.00	103,066.02		3,067.02
20755CAB4	VAR RT 10/25/2043 DD 11/20/23 OSEF00094102: GSAM CORE PLUS	103.0660	99,999.00	103,066.02	0.00	3,067.02
150,000.000	CONNECTICUT AVENU R03 2M2 144A	100.4783	149,999.00	150,717.42		718.42
207941AB1	VAR RT 03/25/2044 DD 04/17/24 OSEF00094102: GSAM CORE PLUS	100.4783	149,999.00	150,717.42	0.01	718.42
285,831.290	CONNECTICUT AVENU R05 1M1 144A	101.2471	285,830.35	289,396.01		3,565.66
207942AA1	VAR RT 06/25/2043 DD 07/06/23 OSEF00099002: LOOMIS CORE	101.2471	285,830.35	289,396.01	0.01	3,565.66
70,000.000	CONNECTICUT AVENU R05 1M2 144A	105.6704	69,999.00	73,969.27		3,970.27
207942AB9	VAR RT 06/25/2043 DD 07/06/23 OSEF00094102: GSAM CORE PLUS	105.6704	69,999.00	73,969.27	0.00	3,970.27
40,000.000	CONOCOPHILLIPS	109.9213	39,433.62	43,968.50		4,534.88
20825CAQ7	6.500% 02/01/2039 DD 02/03/09 OSEF00064802: WESTERN CORE PLUS	109.9213	39,433.62	43,968.50	0.00	4,534.88
250,000.000	CONSOLIDATED EDISON CO N Y	99.2124	261,246.49	248,030.88		(13,215.61)
209111EH2	5.300% 03/01/2035 DD 03/10/05 OSEF00064802: WESTERN CORE PLUS	99.2124	261,246.49	248,030.88	0.01	(13,215.61)
31,000.000	CONSOLIDATED EDISON CO OF NEW	82.4741	30,889.64	25,566.99		(5,322.65)
209111FB4	4.200% 03/15/2042 DD 03/13/12 OSEF00097702: JP MORGAN CORE	82.4741	30,889.64	25,566.99	0.00	(5,322.65)
80,000.000	CONSOLIDATED EDISON CO OF NEW	79.0347	79,972.00	63,227.73		(16,744.27)
209111FV0	4.125% 05/15/2049 DD 05/09/19 OSEF00097702: JP MORGAN CORE	79.0347	79,972.00	63,227.73	0.00	(16,744.27)

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50,000.000 209111FX6	CONSOLIDATED EDISON CO OF NEW 3.350% 04/01/2030 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	91.8087 91.8087	49,886.00 49,886.00	45,904.34 45,904.34	0.00	(3,981.66) (3,981.66)
40,000.000 209111FY4	CONSOLIDATED EDISON CO OF NEW 3.950% 04/01/2050 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	78.0244 78.0244	39,735.20 39,735.20	31,209.74 31,209.74	0.00	(8,525.46) (8,525.46)
210,000.000 209111GD9	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22 OSEF00097702: JP MORGAN CORE	106.0058 106.0058	208,719.00 208,719.00	222,612.22 222,612.22	0.01	13,893.22 13,893.22
90,000.000 21036PAT5	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17 OSEF00097702: JP MORGAN CORE	83.5807 83.5807	80,294.40 80,294.40	75,222.64 75,222.64	0.00	(5,071.76) (5,071.76)
50,000.000 21036PBB3	CONSTELLATION BRANDS INC 4.400% 11/15/2025 DD 10/29/18 OSEF00097702: JP MORGAN CORE	98.6115 98.6115	49,906.00 49,906.00	49,305.76 49,305.76	0.00	(600.24) (600.24)
50,000.000 21036PBD9	CONSTELLATION BRANDS INC 5.250% 11/15/2048 DD 10/29/18 OSEF00097702: JP MORGAN CORE	93.0541 93.0541	55,125.20 55,125.20	46,527.04 46,527.04	0.00	(8,598.16) (8,598.16)
325,000.000 21036PBE7	CONSTELLATION BRANDS INC 3.150% 08/01/2029 DD 07/29/19 OSEF00094102: GSAM CORE PLUS	90.6902 90.6902	325,295.25 325,295.25	294,743.24 294,743.24	0.01	(30,552.01) (30,552.01)
150,000.000 21036PBH0	CONSTELLATION BRANDS INC 2.250% 08/01/2031 DD 07/26/21 OSEF00094102: GSAM CORE PLUS	82.0808 82.0808	118,600.50 118,600.50	123,121.14 123,121.14	0.01	4,520.64 4,520.64
10,000.000 21036PBH0	CONSTELLATION BRANDS INC 2.250% 08/01/2031 DD 07/26/21 OSEF00064802: WESTERN CORE PLUS	82.0808 82.0808	8,347.90 8,347.90	8,208.08 8,208.08	0.00	(139.82) (139.82)
70,000.000 21036PBK3	CONSTELLATION BRANDS INC 4.350% 05/09/2027 DD 05/09/22 OSEF00064802: WESTERN CORE PLUS	97.5273 97.5273	69,959.40 69,959.40	68,269.11 68,269.11	0.00	(1,690.29) (1,690.29)

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40,000.000	CONSTELLATION BRANDS INC	96.1142	37,684.25	38,445.68		761.43
21036PBL1	4.750% 05/09/2032 DD 05/09/22 OSEF00097702: JP MORGAN CORE	96.1142	37,684.25	38,445.68	0.00	761.43
121,000.000	CONSTELLATION SOFTWARE IN 144A	100.0123	121,241.72	121,014.84		(226.88)
21037XAD2	5.461% 02/16/2034 DD 02/16/24 OSEF00094102: GSAM CORE PLUS	100.0123	121,241.72	121,014.84	0.00	(226.88)
234,000.000	CONSTELLATION ENERGY GENERATIO	102.0330	233,943.84	238,757.24		4,813.40
210385AC4	5.800% 03/01/2033 DD 02/24/23 OSEF00097702: JP MORGAN CORE	102.0330	233,943.84	238,757.24	0.01	4,813.40
84,000.000	CONSTELLATION ENERGY GENERATIO	96.9124	81,725.71	81,406.45		(319.26)
210385AF7	5.750% 03/15/2054 DD 03/15/24 OSEF00099002: LOOMIS CORE	96.9124	81,725.71	81,406.45	0.00	(319.26)
29,000.000	CONSUMERS ENERGY CO	72.5878	28,774.38	21,050.47		(7,723.91)
210518CZ7	3.250% 08/15/2046 DD 08/10/16 OSEF00097702: JP MORGAN CORE	72.5878	28,774.38	21,050.47	0.00	(7,723.91)
18,158.760	CONTINENTAL AIRLINES 2012-2 CL	99.9893	18,131.70	18,156.82		25.12
210795QB9	4.000% 04/29/2026 DD 10/03/12 OSEF00097702: JP MORGAN CORE	99.9893	18,131.70	18,156.82	0.00	25.12
150,000.000	CONTINENTAL RESOURCES INC/OK	81.7406	125,678.00	122,610.92		(3,067.08)
212015AQ4	4.900% 06/01/2044 DD 05/19/14 OSEF00064802: WESTERN CORE PLUS	81.7406	125,678.00	122,610.92	0.01	(3,067.08)
190,000.000	CONTINENTAL RESOURCES INC/OK	96.1399	191,255.97	182,665.83		(8,590.14)
212015AS0	4.375% 01/15/2028 DD 12/08/17 OSEF00064802: WESTERN CORE PLUS	96.1399	191,255.97	182,665.83	0.01	(8,590.14)
1,090,000.000	CONTINENTAL RESOURCES INC 144A	98.3275	1,046,421.52	1,071,769.21		25,347.69
212015AT8	5.750% 01/15/2031 DD 11/25/20 OSEF00096002: LOOMIS CORE PLUS	98.3275	1,046,421.52	1,071,769.21	0.04	25,347.69
140,000.000	CONTINENTAL RESOURCES INC 144A	98.3275	158,694.50	137,658.43		(21,036.07)
212015AT8	5.750% 01/15/2031 DD 11/25/20 OSEF00064802: WESTERN CORE PLUS	98.3275	158,694.50	137,658.43	0.01	(21,036.07)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 212015AU5	CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21 OSEF00064802: WESTERN CORE PLUS	92.8434 92.8434	50,000.00 50,000.00	46,421.70 46,421.70	0.00	(3,578.30) (3,578.30)
510,000.000 212015AV3	CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21 OSEF00096002: LOOMIS CORE PLUS	80.7527 80.7527	401,939.05 401,939.05	411,838.72 411,838.72	0.02	9,899.67 9,899.67
370,000.000 21684AAC0	COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15 OSEF00064802: WESTERN CORE PLUS	98.4267 98.4267	366,593.97 366,593.97	364,178.80 364,178.80	0.01	(2,415.17) (2,415.17)
250,000.000 21684AAF3	COOPERATIEVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16 OSEF00097702: JP MORGAN CORE	96.2605 96.2605	259,950.00 259,950.00	240,651.18 240,651.18	0.01	(19,298.82) (19,298.82)
150,000.000 21871XAD1	COREBRIDGE FINANCIAL INC 3.650% 04/05/2027 DD 04/05/23 OSEF00097702: JP MORGAN CORE	95.6927 95.6927	149,790.00 149,790.00	143,539.02 143,539.02	0.01	(6,250.98) (6,250.98)
110,000.000 21871XAF6	COREBRIDGE FINANCIAL INC 3.850% 04/05/2029 DD 04/05/23 OSEF00097702: JP MORGAN CORE	93.7238 93.7238	109,899.90 109,899.90	103,096.17 103,096.17	0.00	(6,803.73) (6,803.73)
232,000.000 219350BP9	CORNING INC 3.900% 11/15/2049 DD 11/19/19 OSEF00097702: JP MORGAN CORE	75.1748 75.1748	231,350.40 231,350.40	174,405.64 174,405.64	0.01	(56,944.76) (56,944.76)
391,000.000 21987BAW8	CORP NACIONAL DEL COBRE D 144A 3.625% 08/01/2027 DD 08/01/17 OSEF00099002: LOOMIS CORE	94.8161 94.8161	360,111.00 360,111.00	370,731.00 370,731.00	0.02	10,620.00 10,620.00
200,000.000 21987BBG2	CORP NACIONAL DEL COBRE D 144A 5.950% 01/08/2034 DD 09/08/23 OSEF00099502: NINETY ONE EMD	99.9913 99.9913	199,774.00 199,774.00	199,982.70 199,982.70	0.01	208.70 208.70
200,000.000 21987BBK3	CORP NACIONAL DEL COBRE D 144A 6.440% 01/26/2036 DD 01/26/24 OSEF00097702: JP MORGAN CORE	103.2322 103.2322	199,884.00 199,884.00	206,464.49 206,464.49	0.01	6,580.49 6,580.49

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
310,000.000 21H020675	COMMIT TO PUR GNMA II JUMBOS 2.000% 07/01/2051 DD 07/01/21 OSEF00099002: LOOMIS CORE	80.9141 80.9141	254,333.20 254,333.20	250,833.60 250,833.60	0.01	(3,499.60) (3,499.60)
281,000.000 22003BAM8	COPT DEFENSE PROPERTIES LP 2.750% 04/15/2031 DD 03/11/21 OSEF00097702: JP MORGAN CORE	82.6789 82.6789	278,057.93 278,057.93	232,327.83 232,327.83	0.01	(45,730.10) (45,730.10)
80,000.000 22003BAM8	COPT DEFENSE PROPERTIES LP 2.750% 04/15/2031 DD 03/11/21 OSEF00096002: LOOMIS CORE PLUS	82.6789 82.6789	79,162.40 79,162.40	66,143.15 66,143.15	0.00	(13,019.25) (13,019.25)
220,000.000 221597CV7	COSTA RICA GOVERNMENT INT 144A 7.300% 11/13/2054 DD 11/13/23 OSEF00099502: NINETY ONE EMD	104.8443 104.8443	208,533.60 208,533.60	230,657.54 230,657.54	0.01	22,123.94 22,123.94
110,000.000 22160KAP0	COSTCO WHOLESALE CORP 1.600% 04/20/2030 DD 04/20/20 OSEF00064802: WESTERN CORE PLUS	84.0542 84.0542	109,844.70 109,844.70	92,459.59 92,459.59	0.00	(17,385.11) (17,385.11)
85,000.000 22208WAA1	COUGAR JV SUBSIDIARY LLC 144A 8.000% 05/15/2032 DD 05/17/24 OSEF00094102: GSAM CORE PLUS	103.4072 103.4072	85,000.00 85,000.00	87,896.12 87,896.12	0.00	2,896.12 2,896.12
2,475,000.000 224044CJ4	COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17 OSEF00064502: DODGE & COX CORE	94.5286 94.5286	2,483,035.25 2,483,035.25	2,339,581.61 2,339,581.61	0.10	(143,453.64) (143,453.64)
700,000.000 224936AA2	CREDIT ACCEPTANCE AU 3A A 144A 6.390% 08/15/2033 DD 08/24/23 OSEF00097702: JP MORGAN CORE	101.2107 101.2107	699,858.30 699,858.30	708,474.90 708,474.90	0.03	8,616.60 8,616.60
200,000.000 225313AF2	CREDIT AGRICOLE SA 144A 4.375% 03/17/2025 DD 03/17/15 OSEF00097702: JP MORGAN CORE	98.8293 98.8293	197,027.00 197,027.00	197,658.64 197,658.64	0.01	631.64 631.64
525,000.000 225313AK1	CREDIT AGRICOLE SA 144A VAR RT 01/10/2033 DD 01/10/18 OSEF00096002: LOOMIS CORE PLUS	92.8019 92.8019	521,750.25 521,750.25	487,210.02 487,210.02	0.02	(34,540.23) (34,540.23)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	CREDIT AGRICOLE SA 144A	99.6295	213,750.00	199,258.92		(14,491.08)
225313AL9	VAR RT 12/31/2049 DD 02/27/19 OSEF00094102: GSAM CORE PLUS	99.6295	213,750.00	199,258.92	0.01	(14,491.08)
475,000.000	CREDIT AGRICOLE SA 144A	100.6007	475,000.00	477,853.45		2,853.45
225313AQ8	VAR RT 01/10/2035 DD 01/10/24 OSEF00096002: LOOMIS CORE PLUS	100.6007	475,000.00	477,853.45	0.02	2,853.45
425,000.000	CREDIT AGRICOLE SA 144A	98.7405	425,393.96	419,647.14		(5,746.82)
22534PAK9	5.365% 03/11/2034 DD 03/11/24 OSEF00099002: LOOMIS CORE	98.7405	425,393.96	419,647.14	0.02	(5,746.82)
250,000.000	CREDIT ACCEPTANCE AUT 4 C 144A	96.3648	249,982.45	240,911.95		(9,070.50)
22535BAE3	1.940% 02/18/2031 DD 10/28/21 OSEF00096002: LOOMIS CORE PLUS	96.3648	249,982.45	240,911.95	0.01	(9,070.50)
250,000.000	CREDIT AGRICOLE SA/LONDON 144A	96.2637	250,000.00	240,659.36		(9,340.64)
22535WAG2	VAR RT 06/16/2026 DD 06/16/20 OSEF00064802: WESTERN CORE PLUS	96.2637	250,000.00	240,659.36	0.01	(9,340.64)
250,000.000	CREDIT AGRICOLE SA 144A	93.2461	250,000.00	233,115.21		(16,884.79)
22535WAH0	VAR RT 01/26/2027 DD 01/26/21 OSEF00097702: JP MORGAN CORE	93.2461	250,000.00	233,115.21	0.01	(16,884.79)
340,000.000	CREDIT AGRICOLE SA 144A	102.7023	340,000.00	349,187.96		9,187.96
22535WAJ6	VAR RT 10/03/2029 DD 10/03/23 OSEF00097702: JP MORGAN CORE	102.7023	340,000.00	349,187.96	0.01	9,187.96
310,000.000	CREDIT AGRICOLE SA 144A	98.9324	309,097.90	306,690.36		(2,407.54)
22535WAK3	VAR RT 01/10/2030 DD 01/10/24 OSEF00097702: JP MORGAN CORE	98.9324	309,097.90	306,690.36	0.01	(2,407.54)
105,000.000	CREDIT ACCEPTANCE AU 2A C 144A	100.5786	104,977.79	105,607.52		629.73
22536VAE8	6.700% 10/16/2034 DD 06/20/24 OSEF00096002: LOOMIS CORE PLUS	100.5786	104,977.79	105,607.52	0.00	629.73
625,000.000	UBS GROUP AG 144A	95.8996	593,268.75	599,372.23		6,103.48
225401AC2	4.282% 01/09/2028 DD 01/09/17 OSEF00094102: GSAM CORE PLUS	95.8996	593,268.75	599,372.23	0.02	6,103.48



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000	UBS GROUP AG 144A	93.3525	250,000.00	233,381.22		(16,618.78)
225401AP3	VAR RT 04/01/2031 DD 04/01/20 OSEF00064802: WESTERN CORE PLUS	93.3525	250,000.00	233,381.22	0.01	(16,618.78)
380,000.000	UBS GROUP AG 144A	96.6378	380,000.00	367,223.79		(12,776.21)
225401AQ1	VAR RT 06/05/2026 DD 06/05/20 OSEF00064802: WESTERN CORE PLUS	96.6378	380,000.00	367,223.79	0.02	(12,776.21)
250,000.000	UBS GROUP AG 144A	96.6378	250,000.00	241,594.60		(8,405.40)
225401AQ1	VAR RT 06/05/2026 DD 06/05/20 OSEF00097702: JP MORGAN CORE	96.6378	250,000.00	241,594.60	0.01	(8,405.40)
495,000.000	UBS GROUP AG 144A	93.2300	431,135.10	461,488.50		30,353.40
225401AT5	VAR RT 02/02/2027 DD 02/02/21 OSEF00097702: JP MORGAN CORE	93.2300	431,135.10	461,488.50	0.02	30,353.40
250,000.000	UBS GROUP AG 144A	85.3006	250,000.00	213,251.38		(36,748.62)
225401AU2	VAR RT 05/14/2032 DD 05/14/21 OSEF00064802: WESTERN CORE PLUS	85.3006	250,000.00	213,251.38	0.01	(36,748.62)
325,000.000	UBS GROUP AG 144A	104.9388	315,948.75	341,051.14		25,102.39
225401AZ1	VAR RT 08/12/2033 DD 08/12/22 OSEF00064502: DODGE & COX CORE	104.9388	315,948.75	341,051.14	0.01	25,102.39
250,000.000	UBS GROUP AG 144A	104.9388	216,787.50	262,347.03		45,559.53
225401AZ1	VAR RT 08/12/2033 DD 08/12/22 OSEF00096002: LOOMIS CORE PLUS	104.9388	216,787.50	262,347.03	0.01	45,559.53
250,000.000	UBS GROUP AG 144A	120.5257	250,000.00	301,314.28		51,314.28
225401BB3	VAR RT 11/15/2033 DD 11/14/22 OSEF00096002: LOOMIS CORE PLUS	120.5257	250,000.00	301,314.28	0.01	51,314.28
325,000.000	UBS GROUP AG 144A	120.5257	325,000.00	391,708.56		66,708.56
225401BB3	VAR RT 11/15/2033 DD 11/14/22 OSEF00094102: GSAM CORE PLUS	120.5257	325,000.00	391,708.56	0.02	66,708.56
350,000.000	UBS GROUP AG 144A	103.9941	350,000.00	363,979.51		13,979.51
225401BG2	VAR RT 09/22/2034 DD 09/22/23 OSEF00064502: DODGE & COX CORE	103.9941	350,000.00	363,979.51	0.01	13,979.51

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
407,930.478	CREDIT SUISSE FIRST BO HE22 A1	98.4370	392,521.01	401,554.65		9,033.64
22540VCP5	VAR RT 02/25/2032 DD 10/25/01 OSEF00064802: WESTERN CORE PLUS	98.4370	392,521.01	401,554.65	0.02	9,033.64
5,112.110	CREDIT SUISSE FIRST B AR15 3A1	97.8574	5,071.46	5,002.58		(68.88)
22541QCV2	VAR RT 06/25/2033 DD 05/01/03 OSEF00097702: JP MORGAN CORE	97.8574	5,071.46	5,002.58	0.00	(68.88)
275,000.000	UBS AG/STAMFORD CT	98.0061	274,529.75	269,516.75		(5,013.00)
22550L2C4	2.950% 04/09/2025 DD 04/09/20 OSEF00094102: GSAM CORE PLUS	98.0061	274,529.75	269,516.75	0.01	(5,013.00)
603,000.000	UBS AG/STAMFORD CT	99.8757	602,879.40	602,250.25		(629.15)
22550L2J9	4.750% 08/09/2024 DD 08/23/22 OSEF00099002: LOOMIS CORE	99.8757	602,879.40	602,250.25	0.02	(629.15)
510,000.000	UBS AG/STAMFORD CT	101.0503	515,130.00	515,356.66		226.66
22550L2L4	7.950% 01/09/2025 DD 01/09/23 OSEF00064802: WESTERN CORE PLUS	101.0503	515,130.00	515,356.66	0.02	226.66
300,000.000	UBS AG/STAMFORD CT	106.9972	299,313.00	320,991.71		21,678.71
22550L2M2	7.500% 02/15/2028 DD 01/09/23 OSEF00064802: WESTERN CORE PLUS	106.9972	299,313.00	320,991.71	0.01	21,678.71
75,000.000	CROWN CASTLE TOWERS LLC 144A	98.1798	73,119.75	73,634.84		515.09
22822RBD1	3.663% 05/15/2045 DD 05/15/15 OSEF00097702: JP MORGAN CORE	98.1798	73,119.75	73,634.84	0.00	515.09
350,000.000	CSAIL 2021-C20 COMMERCIAL C20 A3	85.7252	360,497.20	300,038.34		(60,458.86)
22945EAU5	2.805% 03/15/2054 DD 03/01/21 OSEF00094102: GSAM CORE PLUS	85.7252	360,497.20	300,038.34	0.01	(60,458.86)
282,000.000	CUMMINS INC	98.0850	281,452.92	276,599.80		(4,853.12)
231021AX4	5.450% 02/20/2054 DD 02/20/24 OSEF00099002: LOOMIS CORE	98.0850	281,452.92	276,599.80	0.01	(4,853.12)
117,187.500	DB MASTER FINANCE 1A A2II 144A	94.9540	117,187.50	111,274.22		(5,913.28)
233046AF8	4.030% 11/20/2047 DD 10/23/17 OSEF00096002: LOOMIS CORE PLUS	94.9540	117,187.50	111,274.22	0.00	(5,913.28)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 23311VAH0	DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19 OSEF00096002: LOOMIS CORE PLUS	99.5151	73,325.00	64,684.83	0.00	(8,640.17)
280,000.000 23311VAJ6	DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20 OSEF00094102: GSAM CORE PLUS	101.1278	298,989.60	283,157.84	0.01	(15,831.76)
530,000.000 23311VAK3	DCP MIDSTREAM OPERATING LP 3.250% 02/15/2032 DD 11/19/21 OSEF00096002: LOOMIS CORE PLUS	85.6592	531,237.50	453,993.97	0.02	(77,243.53)
78,031.430 23312VAE6	DBJPM 2016-C3 MORTGAGE T C3 A4 2.632% 08/10/2049 DD 08/01/16 OSEF00064802: WESTERN CORE PLUS	94.9150	73,462.32	74,063.56	0.00	601.24
80,000.000 23317HAF9	SITE CENTERS CORP 4.700% 06/01/2027 DD 05/26/17 OSEF00097702: JP MORGAN CORE	99.2381	88,658.40	79,390.49	0.00	(9,267.91)
489,000.000 233293AR0	DPL INC 4.125% 07/01/2025 DD 01/01/21 OSEF00099002: LOOMIS CORE	97.9900	510,458.63	479,171.00	0.02	(31,287.63)
320,000.000 23330JAB7	DP WORLD LTD/UNITED ARAB 144A 5.625% 09/25/2048 DD 09/25/18 OSEF00064802: WESTERN CORE PLUS	95.0000	315,200.00	304,000.00	0.01	(11,200.00)
491,000.000 233331AW7	DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019 OSEF00099002: LOOMIS CORE	99.0846	491,308.69	486,505.21	0.02	(4,803.48)
80,000.000 23338VAE6	DTE ELECTRIC CO 3.700% 03/15/2045 DD 03/11/15 OSEF00097702: JP MORGAN CORE	77.3840	79,812.80	61,907.17	0.00	(17,905.63)
450,000.000 23345LAA7	DOLP TRUST 2021-NYC NYC A 144A 2.956% 05/10/2041 DD 04/01/21 OSEF00094102: GSAM CORE PLUS	83.2329	463,480.65	374,547.87	0.02	(88,932.78)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000 23345RAE6	DT AUTO OWNER TRUST 3A C 144A 7.690% 07/17/2028 DD 11/02/22 OSEF00097702: JP MORGAN CORE	101.6727	499,996.55	508,363.45	0.02	8,366.90
270,794.350 23345WAA3	DT AUTO OWNER TRUST 3A A 144A 6.290% 08/16/2027 DD 07/18/23 OSEF00099002: LOOMIS CORE	100.2496	270,785.33	271,470.31	0.01	684.98
185,000.000 23345WAD7	DT AUTO OWNER TRUST 3A D 144A 7.120% 05/15/2029 DD 07/18/23 OSEF00096002: LOOMIS CORE PLUS	102.3208	184,969.05	189,293.50	0.01	4,324.45
230,000.000 23346GAA7	DTP COMMERCIAL MOR STE2 A 144A VAR RT 01/15/2041 DD 12/01/23 OSEF00064802: WESTERN CORE PLUS	100.0566	226,548.97	230,130.18	0.01	3,581.21
238,000.000 23346KAC4	DT AUTO OWNER TRUST 1A B 144A 5.190% 10/16/2028 DD 01/25/23 OSEF00099002: LOOMIS CORE	99.4662	237,971.27	236,729.44	0.01	(1,241.83)
300,000.000 23346TAB7	DTE ELECTRIC SECURITIZATION FU 6.090% 09/01/2038 DD 11/01/23 OSEF00097702: JP MORGAN CORE	107.4280	299,975.58	322,284.12	0.01	22,308.54
639,000.000 233853AY6	DAIMLER TRUCK FINANCE NOR 144A 5.125% 09/25/2027 DD 06/25/24 OSEF00099002: LOOMIS CORE	99.5335	636,846.57	636,019.23	0.03	(827.34)
534,000.000 233853BA7	DAIMLER TRUCK FINANCE NOR 144A 5.375% 06/25/2034 DD 06/25/24 OSEF00099002: LOOMIS CORE	98.8515	533,102.88	527,866.75	0.02	(5,236.13)
200,000.000 23636AAV3	DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19 OSEF00064802: WESTERN CORE PLUS	98.6755	200,708.00	197,350.93	0.01	(3,357.07)
337,000.000 23636ABG5	DANSKE BANK A/S 144A VAR RT 03/01/2028 DD 03/01/24 OSEF00099002: LOOMIS CORE	100.0629	335,713.17	337,211.87	0.01	1,498.70

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	DANSKE BANK A/S 144A	100.2789	200,000.00	200,557.89		557.89
23636ABH3	VAR RT 03/01/2030 DD 03/01/24 OSEF00097702: JP MORGAN CORE	100.2789	200,000.00	200,557.89	0.01	557.89
1,003,000.000	DANSKE BANK A/S 144A	100.2789	1,004,867.01	1,005,797.82		930.81
23636ABH3	VAR RT 03/01/2030 DD 03/01/24 OSEF00099002: LOOMIS CORE	100.2789	1,004,867.01	1,005,797.82	0.04	930.81
255,000.000	DC COMMERCIAL MORTGA DC C 144A	102.1151	254,503.08	260,393.51		5,890.43
24023AAE0	VAR RT 09/12/2040 DD 08/01/23 OSEF00096002: LOOMIS CORE PLUS	102.1151	254,503.08	260,393.51	0.01	5,890.43
30,000.000	DEERE & CO	91.0140	29,943.30	27,304.20		(2,639.10)
244199BJ3	3.100% 04/15/2030 DD 03/30/20 OSEF00064802: WESTERN CORE PLUS	91.0140	29,943.30	27,304.20	0.00	(2,639.10)
60,000.000	DEERE & CO	78.3852	66,459.19	47,031.14		(19,428.05)
244199BK0	3.750% 04/15/2050 DD 03/30/20 OSEF00064802: WESTERN CORE PLUS	78.3852	66,459.19	47,031.14	0.00	(19,428.05)
330,000.000	JOHN DEERE CAPITAL CORP	97.8022	329,844.90	322,747.10		(7,097.80)
24422EVY2	1.250% 01/10/2025 DD 01/10/22 OSEF00096002: LOOMIS CORE PLUS	97.8022	329,844.90	322,747.10	0.01	(7,097.80)
424,000.000	JOHN DEERE CAPITAL CORP	99.7643	423,474.24	423,000.52		(473.72)
24422EXR5	4.900% 06/11/2027 DD 06/11/24 OSEF00099002: LOOMIS CORE	99.7643	423,474.24	423,000.52	0.02	(473.72)
252,000.000	DELL INTERNATIONAL LLC / EMC C	100.6621	250,440.81	253,668.42		3,227.61
24703DBJ9	5.250% 02/01/2028 DD 01/24/23 OSEF00097702: JP MORGAN CORE	100.6621	250,440.81	253,668.42	0.01	3,227.61
69,000.000	DELL INTERNATIONAL LLC / EMC C	100.2423	81,182.81	69,167.19		(12,015.62)
24703TAC0	5.850% 07/15/2025 DD 01/15/21 OSEF00094102: GSAM CORE PLUS	100.2423	81,182.81	69,167.19	0.00	(12,015.62)
138,000.000	DELL INTERNATIONAL LLC / EMC C	101.0463	149,456.76	139,443.83		(10,012.93)
24703TAD8	6.020% 06/15/2026 DD 06/15/21 OSEF00064502: DODGE & COX CORE	101.0463	149,456.76	139,443.83	0.01	(10,012.93)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
108,000.000 24703TAD8	DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 OSEF00094102: GSAM CORE PLUS	101.0463 101.0463	118,825.68 118,825.68	109,129.95 109,129.95	0.00	(9,695.73) (9,695.73)
93,000.000 24703TAD8	DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21 OSEF00097702: JP MORGAN CORE	101.0463 101.0463	104,456.61 104,456.61	93,973.02 93,973.02	0.00	(10,483.59) (10,483.59)
257,000.000 24703TAE6	DELL INTERNATIONAL LLC / EMC C 4.900% 10/01/2026 DD 04/01/21 OSEF00097702: JP MORGAN CORE	99.0215 99.0215	253,453.40 253,453.40	254,485.15 254,485.15	0.01	1,031.75 1,031.75
25,000.000 24703TAG1	DELL INTERNATIONAL LLC / EMC C 5.300% 10/01/2029 DD 04/01/21 OSEF00094102: GSAM CORE PLUS	100.5642 100.5642	25,633.25 25,633.25	25,141.05 25,141.05	0.00	(492.20) (492.20)
54,000.000 24703TAJ5	DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21 OSEF00094102: GSAM CORE PLUS	119.2578 119.2578	73,909.80 73,909.80	64,399.21 64,399.21	0.00	(9,510.59) (9,510.59)
13,000.000 24703TAK2	DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21 OSEF00094102: GSAM CORE PLUS	126.4583 126.4583	14,632.41 14,632.41	16,439.58 16,439.58	0.00	1,807.17 1,807.17
70,000.000 247109BT7	DELMARVA POWER & LIGHT CO 4.150% 05/15/2045 DD 05/11/15 OSEF00097702: JP MORGAN CORE	79.7925 79.7925	70,310.10 70,310.10	55,854.72 55,854.72	0.00	(14,455.38) (14,455.38)
44,888.630 247361ZV3	DELTA AIR LINES 2020-1 CLASS A 2.000% 12/10/2029 DD 03/12/20 OSEF00097702: JP MORGAN CORE	90.9106 90.9106	39,143.33 39,143.33	40,808.54 40,808.54	0.00	1,665.21 1,665.21
21,463.770 24736CBS2	DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20 OSEF00064802: WESTERN CORE PLUS	102.2610 102.2610	21,758.89 21,758.89	21,949.07 21,949.07	0.00	190.18 190.18
251,817.780 24736XAA6	DELTA AIR LINES 2015-1 CLASS A 3.625% 01/30/2029 DD 08/24/15 OSEF00097702: JP MORGAN CORE	95.4116 95.4116	247,285.02 247,285.02	240,263.32 240,263.32	0.01	(7,021.70) (7,021.70)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000	DEUTSCHE BANK AG/NEW YORK NY	88.0264	225,000.00	198,059.34		(26,940.66)
251526CD9	VAR RT 09/18/2031 DD 09/18/20 OSEF00096002: LOOMIS CORE PLUS	88.0264	225,000.00	198,059.34	0.01	(26,940.66)
225,000.000	DEUTSCHE BANK AG/NEW YORK NY	94.9003	225,000.00	213,525.74		(11,474.26)
251526CE7	VAR RT 11/24/2026 DD 11/24/20 OSEF00094102: GSAM CORE PLUS	94.9003	225,000.00	213,525.74	0.01	(11,474.26)
190,000.000	DEUTSCHE BANK AG/NEW YORK NY	94.9003	190,000.00	180,310.63		(9,689.37)
251526CE7	VAR RT 11/24/2026 DD 11/24/20 OSEF00097702: JP MORGAN CORE	94.9003	190,000.00	180,310.63	0.01	(9,689.37)
400,000.000	DEUTSCHE BANK AG/NEW YORK NY	84.3126	411,340.00	337,250.26		(74,089.74)
251526CF4	VAR RT 01/14/2032 DD 01/14/21 OSEF00096002: LOOMIS CORE PLUS	84.3126	411,340.00	337,250.26	0.01	(74,089.74)
290,000.000	DEUTSCHE BANK AG/NEW YORK NY	103.9987	290,000.00	301,596.26		11,596.26
251526CU1	VAR RT 11/20/2029 DD 11/20/23 OSEF00097702: JP MORGAN CORE	103.9987	290,000.00	301,596.26	0.01	11,596.26
250,000.000	DEVON ENERGY CORP	93.0303	249,484.80	232,575.87		(16,908.93)
25179MAL7	5.600% 07/15/2041 DD 07/12/11 OSEF00064802: WESTERN CORE PLUS	93.0303	249,484.80	232,575.87	0.01	(16,908.93)
28,000.000	DEVON ENERGY CORP	93.0303	27,225.52	26,048.50		(1,177.02)
25179MAL7	5.600% 07/15/2041 DD 07/12/11 OSEF00094102: GSAM CORE PLUS	93.0303	27,225.52	26,048.50	0.00	(1,177.02)
301,000.000	DEVON ENERGY CORP	93.0303	290,251.29	280,021.35		(10,229.94)
25179MAL7	5.600% 07/15/2041 DD 07/12/11 OSEF00099002: LOOMIS CORE	93.0303	290,251.29	280,021.35	0.01	(10,229.94)
130,000.000	DEVON ENERGY CORP	83.7404	138,931.00	108,862.58		(30,068.42)
25179MAN3	4.750% 05/15/2042 DD 05/14/12 OSEF00094102: GSAM CORE PLUS	83.7404	138,931.00	108,862.58	0.00	(30,068.42)
10,000.000	DEVON ENERGY CORP	83.7404	8,978.50	8,374.04		(604.46)
25179MAN3	4.750% 05/15/2042 DD 05/14/12 OSEF00064802: WESTERN CORE PLUS	83.7404	8,978.50	8,374.04	0.00	(604.46)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000	DEVON ENERGY CORP	83.7404	211,068.45	209,351.11		(1,717.34)
25179MAN3	4.750% 05/15/2042 DD 05/14/12 OSEF00099002: LOOMIS CORE	83.7404	211,068.45	209,351.11	0.01	(1,717.34)
470,000.000	DEVON ENERGY CORP	85.2417	445,939.73	400,636.19		(45,303.54)
25179MAU7	5.000% 06/15/2045 DD 06/16/15 OSEF00064802: WESTERN CORE PLUS	85.2417	445,939.73	400,636.19	0.02	(45,303.54)
14,000.000	DEVON ENERGY CORP	99.6838	15,088.78	13,955.73		(1,133.05)
25179MBD4	5.250% 10/15/2027 DD 10/15/21 OSEF00064802: WESTERN CORE PLUS	99.6838	15,088.78	13,955.73	0.00	(1,133.05)
26,000.000	DEVON ENERGY CORP	100.3248	29,003.26	26,084.46		(2,918.80)
25179MBE2	5.875% 06/15/2028 DD 12/15/21 OSEF00064802: WESTERN CORE PLUS	100.3248	29,003.26	26,084.46	0.00	(2,918.80)
30,000.000	DIAMONDBACK ENERGY INC	95.5593	30,951.90	28,667.80		(2,284.10)
25278XAM1	3.250% 12/01/2026 DD 12/05/19 OSEF00064802: WESTERN CORE PLUS	95.5593	30,951.90	28,667.80	0.00	(2,284.10)
110,000.000	DIAMONDBACK ENERGY INC	92.2196	105,424.00	101,441.54		(3,982.46)
25278XAN9	3.500% 12/01/2029 DD 12/05/19 OSEF00064802: WESTERN CORE PLUS	92.2196	105,424.00	101,441.54	0.00	(3,982.46)
50,000.000	DIAMONDBACK ENERGY INC	79.8750	41,123.50	39,937.51		(1,185.99)
25278XAQ2	4.400% 03/24/2051 DD 03/24/21 OSEF00064802: WESTERN CORE PLUS	79.8750	41,123.50	39,937.51	0.00	(1,185.99)
504,000.000	DIAMONDBACK ENERGY INC	99.5766	502,475.81	501,866.02		(609.79)
25278XAY5	5.150% 01/30/2030 DD 04/18/24 OSEF00099002: LOOMIS CORE	99.5766	502,475.81	501,866.02	0.02	(609.79)
488,000.000	DIAMONDBACK ENERGY INC	96.5285	488,398.94	471,059.09		(17,339.85)
25278XBB4	5.900% 04/18/2064 DD 04/18/24 OSEF00099002: LOOMIS CORE	96.5285	488,398.94	471,059.09	0.02	(17,339.85)
15,000.000	DILLARD'S INC	103.2715	17,362.50	15,490.72		(1,871.78)
254063AU4	7.750% 07/15/2026 DD 07/17/96 OSEF00096002: LOOMIS CORE PLUS	103.2715	17,362.50	15,490.72	0.00	(1,871.78)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000	DILLARD'S INC	104.2166	11,175.00	10,421.66		(753.34)
254063AW0	7.750% 05/15/2027 DD 05/15/97 OSEF00096002: LOOMIS CORE PLUS	104.2166	11,175.00	10,421.66	0.00	(753.34)
55,000.000	DILLARD'S INC	103.5303	60,647.20	56,941.67		(3,705.53)
254067AN1	7.000% 12/01/2028 DD 12/07/98 OSEF00096002: LOOMIS CORE PLUS	103.5303	60,647.20	56,941.67	0.00	(3,705.53)
957,000.000	DISCOVER CARD EXECUTION N A2 A	99.5846	956,869.71	953,024.53		(3,845.18)
254683CZ6	4.930% 06/15/2028 DD 06/28/23 OSEF00099002: LOOMIS CORE	99.5846	956,869.71	953,024.53	0.04	(3,845.18)
20,000.000	WALT DISNEY CO/THE	108.6530	26,349.00	21,730.59		(4,618.41)
254687DZ6	6.200% 12/15/2034 DD 06/15/19 OSEF00064802: WESTERN CORE PLUS	108.6530	26,349.00	21,730.59	0.00	(4,618.41)
10,000.000	WALT DISNEY CO/THE	112.4246	13,936.80	11,242.46		(2,694.34)
254687EH5	6.650% 11/15/2037 DD 11/15/19 OSEF00064802: WESTERN CORE PLUS	112.4246	13,936.80	11,242.46	0.00	(2,694.34)
100,000.000	DISCOVERY COMMUNICATIONS LLC	98.3331	92,894.00	98,333.06		5,439.06
25470DAK5	3.450% 03/15/2025 DD 03/02/15 OSEF00097702: JP MORGAN CORE	98.3331	92,894.00	98,333.06	0.00	5,439.06
420,000.000	DISH DBS CORP	39.6011	396,943.75	166,324.41		(230,619.34)
25470XBD6	5.125% 06/01/2029 DD 05/24/21 OSEF00096002: LOOMIS CORE PLUS	39.6011	396,943.75	166,324.41	0.01	(230,619.34)
1,100,000.000	DISH DBS CORP 144A	78.8792	1,087,266.60	867,671.42		(219,595.18)
25470XBE4	5.250% 12/01/2026 DD 11/26/21 OSEF00096002: LOOMIS CORE PLUS	78.8792	1,087,266.60	867,671.42	0.04	(219,595.18)
40,000.000	DISH DBS CORP 144A	78.8792	40,000.00	31,551.69		(8,448.31)
25470XBE4	5.250% 12/01/2026 DD 11/26/21 OSEF00064802: WESTERN CORE PLUS	78.8792	40,000.00	31,551.69	0.00	(8,448.31)
10,000.000	DISH DBS CORP 144A	69.3313	9,375.00	6,933.13		(2,441.87)
25470XBF1	5.750% 12/01/2028 DD 11/26/21 OSEF00064802: WESTERN CORE PLUS	69.3313	9,375.00	6,933.13	0.00	(2,441.87)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
465,000.000	DISH DBS CORP 144A	69.3313	335,137.50	322,390.73		(12,746.77)
25470XBF1	5.750% 12/01/2028 DD 11/26/21 OSEF00096002: LOOMIS CORE PLUS	69.3313	335,137.50	322,390.73	0.01	(12,746.77)
200,000.000	DOLLAR TREE INC	95.9848	199,472.00	191,969.66		(7,502.34)
256746AH1	4.200% 05/15/2028 DD 04/19/18 OSEF00094102: GSAM CORE PLUS	95.9848	199,472.00	191,969.66	0.01	(7,502.34)
398,000.000	DOMINICAN REPUBLIC INTERN 144A	99.4714	396,364.80	395,896.29		(468.51)
25714PEZ7	6.600% 06/01/2036 DD 07/01/24 OSEF00099502: NINETY ONE EMD	99.4714	396,364.80	395,896.29	0.02	(468.51)
50,000.000	DOMINION ENERGY INC	103.6882	59,108.00	51,844.12		(7,263.88)
25746UAN9	6.300% 03/15/2033 DD 03/06/03 OSEF00097702: JP MORGAN CORE	103.6882	59,108.00	51,844.12	0.00	(7,263.88)
11,000.000	DOMINION ENERGY INC	88.0176	10,831.81	9,681.93		(1,149.88)
25746UBM0	4.900% 08/01/2041 DD 08/05/11 OSEF00097702: JP MORGAN CORE	88.0176	10,831.81	9,681.93	0.00	(1,149.88)
1,975,000.000	DOMINION ENERGY INC	99.7186	1,975,000.00	1,969,441.80		(5,558.20)
25746UBY4	VAR RT 10/01/2054 DD 10/03/14 OSEF00064502: DODGE & COX CORE	99.7186	1,975,000.00	1,969,441.80	0.08	(5,558.20)
206,800.000	DOMINO'S PIZZA MAS 1A A23 144A	95.6738	201,743.11	197,853.40		(3,889.71)
25755TAH3	4.118% 07/25/2047 DD 07/24/17 OSEF00096002: LOOMIS CORE PLUS	95.6738	201,743.11	197,853.40	0.01	(3,889.71)
47,375.000	DOMINO'S PIZZA MA 1A A2II 144A	96.1589	46,642.10	45,555.26		(1,086.84)
25755TAK6	4.328% 07/25/2048 DD 04/24/18 OSEF00096002: LOOMIS CORE PLUS	96.1589	46,642.10	45,555.26	0.00	(1,086.84)
3,300,000.000	DOVER CORP	90.5124	3,342,339.00	2,986,908.05		(355,430.95)
260003AP3	2.950% 11/04/2029 DD 11/04/19 OSEF00061202: JOHNSON CORE	90.5124	3,342,339.00	2,986,908.05	0.12	(355,430.95)
150,000.000	DUPONT DE NEMOURS INC	98.5847	150,000.00	147,877.05		(2,122.95)
26078JAC4	4.493% 11/15/2025 DD 11/28/18 OSEF00094102: GSAM CORE PLUS	98.5847	150,000.00	147,877.05	0.01	(2,122.95)

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144,000.000	DUPONT DE NEMOURS INC	102.8649	175,386.96	148,125.49		(27,261.47)
26078JAE0	5.319% 11/15/2038 DD 11/28/18 OSEF00097702: JP MORGAN CORE	102.8649	175,386.96	148,125.49	0.01	(27,261.47)
679,153.050	DRIVE AUTO RECEIVABLES TRU 1 D	97.5846	678,962.28	662,749.06		(16,213.22)
262108AF0	1.450% 01/16/2029 DD 04/21/21 OSEF00097702: JP MORGAN CORE	97.5846	678,962.28	662,749.06	0.03	(16,213.22)
927,293.910	DRYDEN 64 CLO LTD 64A A 144A	99.9994	915,702.73	927,288.35		11,585.62
26251LAC8	VAR RT 004/18/2031 DD 05/01/18 OSEF00094102: GSAM CORE PLUS	99.9994	915,702.73	927,288.35	0.04	11,585.62
241,000.000	EIDP INC	98.5775	240,691.52	237,571.66		(3,119.86)
263534CQ0	4.500% 05/15/2026 DD 05/15/23 OSEF00097702: JP MORGAN CORE	98.5775	240,691.52	237,571.66	0.01	(3,119.86)
40,000.000	DCP MIDSTREAM OPERATING L 144A	105.2424	42,000.00	42,096.96		96.96
26439XAH6	6.450% 11/03/2036 DD 10/27/06 OSEF00064802: WESTERN CORE PLUS	105.2424	42,000.00	42,096.96	0.00	96.96
1,400,000.000	DUKE ENERGY CORP	94.5335	1,513,384.25	1,323,469.45		(189,914.80)
26441CAS4	2.650% 09/01/2026 DD 08/12/16 OSEF00061202: JOHNSON CORE	94.5335	1,513,384.25	1,323,469.45	0.05	(189,914.80)
1,098,000.000	DUKE ENERGY CORP	94.5335	1,019,482.12	1,037,978.18		18,496.06
26441CAS4	2.650% 09/01/2026 DD 08/12/16 OSEF00099002: LOOMIS CORE	94.5335	1,019,482.12	1,037,978.18	0.04	18,496.06
500,000.000	DUKE ENERGY CORP	94.2960	502,320.00	471,479.81		(30,840.19)
26441CAX3	3.150% 08/15/2027 DD 08/10/17 OSEF00094102: GSAM CORE PLUS	94.2960	502,320.00	471,479.81	0.02	(30,840.19)
2,500,000.000	DUKE ENERGY CORP	85.8633	2,349,255.00	2,146,583.50		(202,671.50)
26441CBH7	2.450% 06/01/2030 DD 05/15/20 OSEF00061202: JOHNSON CORE	85.8633	2,349,255.00	2,146,583.50	0.09	(202,671.50)
335,000.000	DUKE ENERGY CORP	98.8409	334,557.80	331,116.90		(3,440.90)
26441CCE3	5.450% 06/15/2034 DD 06/07/24 OSEF00096002: LOOMIS CORE PLUS	98.8409	334,557.80	331,116.90	0.01	(3,440.90)

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250,000.000	DUKE ENERGY CORP	97.1402	248,587.50	242,850.62		(5,736.88)
26441CCF0	5.800% 06/15/2054 DD 06/07/24 OSEF00097702: JP MORGAN CORE	97.1402	248,587.50	242,850.62	0.01	(5,736.88)
140,000.000	DUKE ENERGY OHIO INC	94.3806	139,831.60	132,132.86		(7,698.74)
26442EAF7	3.650% 02/01/2029 DD 01/08/19 OSEF00064802: WESTERN CORE PLUS	94.3806	139,831.60	132,132.86	0.01	(7,698.74)
120,000.000	DUKE ENERGY OHIO INC	80.3298	119,774.40	96,395.71		(23,378.69)
26442EAG5	4.300% 02/01/2049 DD 01/08/19 OSEF00097702: JP MORGAN CORE	80.3298	119,774.40	96,395.71	0.00	(23,378.69)
26,000.000	DUKE ENERGY PROGRESS LLC	83.0797	25,994.80	21,600.71		(4,394.09)
26442RAB7	4.375% 03/30/2044 DD 03/06/14 OSEF00097702: JP MORGAN CORE	83.0797	25,994.80	21,600.71	0.00	(4,394.09)
54,000.000	DUKE ENERGY PROGRESS LLC	74.1029	53,862.30	40,015.56		(13,846.74)
26442UAC8	3.700% 10/15/2046 DD 09/16/16 OSEF00097702: JP MORGAN CORE	74.1029	53,862.30	40,015.56	0.00	(13,846.74)
125,000.000	DUKE ENERGY PROGRESS LLC	61.9828	124,775.00	77,478.49		(47,296.51)
26442UAM6	2.900% 08/15/2051 DD 08/12/21 OSEF00097702: JP MORGAN CORE	61.9828	124,775.00	77,478.49	0.00	(47,296.51)
70,000.000	DUKE ENERGY INDIANA LLC	75.8140	69,811.70	53,069.80		(16,741.90)
26443TAA4	3.750% 05/15/2046 DD 05/12/16 OSEF00097702: JP MORGAN CORE	75.8140	69,811.70	53,069.80	0.00	(16,741.90)
264,000.000	DUKE ENERGY FLORIDA LLC	101.7367	262,315.68	268,584.90		6,269.22
26444HAN1	5.950% 11/15/2052 DD 11/10/22 OSEF00097702: JP MORGAN CORE	101.7367	262,315.68	268,584.90	0.01	6,269.22
748,000.000	DUKE ENERGY FLORIDA LLC	105.9306	761,331.21	792,360.86		31,029.65
26444HAR2	6.200% 11/15/2053 DD 11/09/23 OSEF00099002: LOOMIS CORE	105.9306	761,331.21	792,360.86	0.03	31,029.65
180,000.000	DUQUESNE LIGHT HOLDINGS I 144A	94.0247	166,644.00	169,244.53		2,600.53
266233AG0	3.616% 08/01/2027 DD 07/24/17 OSEF00097702: JP MORGAN CORE	94.0247	166,644.00	169,244.53	0.01	2,600.53

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202,913.261	ECMC GROUP STUDENT L 1A A 144A	100.2200	203,295.13	203,359.67		64.54
26828WAA2	VAR RT 12/27/2066 DD 03/09/17 OSEF00094102: GSAM CORE PLUS	100.2200	203,295.13	203,359.67	0.01	64.54
200,000.000	ELECTRICITE DE FRANCE SA 144A	100.5720	199,792.00	201,143.99		1,351.99
268317AZ7	5.950% 04/22/2034 DD 04/22/24 OSEF00097702: JP MORGAN CORE	100.5720	199,792.00	201,143.99	0.01	1,351.99
493,000.000	ENI SPA 144A	98.2179	491,371.12	484,214.22		(7,156.90)
26874RAP3	5.950% 05/15/2054 DD 05/15/24 OSEF00099002: LOOMIS CORE	98.2179	491,371.12	484,214.22	0.02	(7,156.90)
100,000.000	EOG RESOURCES INC	89.5184	114,290.00	89,518.38		(24,771.62)
26875PAN1	3.900% 04/01/2035 DD 03/17/15 OSEF00064802: WESTERN CORE PLUS	89.5184	114,290.00	89,518.38	0.00	(24,771.62)
140,000.000	EOG RESOURCES INC	98.4272	149,985.80	137,798.10		(12,187.70)
26875PAP6	4.150% 01/15/2026 DD 01/14/16 OSEF00064802: WESTERN CORE PLUS	98.4272	149,985.80	137,798.10	0.01	(12,187.70)
140,000.000	EOG RESOURCES INC	91.6831	143,108.56	128,356.37		(14,752.19)
26875PAT8	4.950% 04/15/2050 DD 04/14/20 OSEF00064802: WESTERN CORE PLUS	91.6831	143,108.56	128,356.37	0.01	(14,752.19)
20,000.000	EOG RESOURCES INC	97.5833	19,992.00	19,516.66		(475.34)
26875PAU5	4.375% 04/15/2030 DD 04/14/20 OSEF00064802: WESTERN CORE PLUS	97.5833	19,992.00	19,516.66	0.00	(475.34)
80,000.000	ERAC USA FINANCE LLC 144A	113.2041	102,633.60	90,563.26		(12,070.34)
26882PBE1	7.000% 10/15/2037 DD 10/17/07 OSEF00097702: JP MORGAN CORE	113.2041	102,633.60	90,563.26	0.00	(12,070.34)
160,000.000	EQT CORP	95.5801	169,475.00	152,928.22		(16,546.78)
26884LAF6	3.900% 10/01/2027 DD 10/04/17 OSEF00064802: WESTERN CORE PLUS	95.5801	169,475.00	152,928.22	0.01	(16,546.78)
50,000.000	EQT CORP	95.5801	49,959.00	47,790.07		(2,168.93)
26884LAF6	3.900% 10/01/2027 DD 10/04/17 OSEF00097702: JP MORGAN CORE	95.5801	49,959.00	47,790.07	0.00	(2,168.93)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000	EQT CORP	95.5801	60,750.00	57,348.08		(3,401.92)
26884LAF6	3.900% 10/01/2027 DD 10/04/17 OSEF00094102: GSAM CORE PLUS	95.5801	60,750.00	57,348.08	0.00	(3,401.92)
160,000.000	EQT CORP	106.1227	167,646.10	169,796.32		2,150.22
26884LAG4	VAR RT 02/01/2030 DD 01/21/20 OSEF00096002: LOOMIS CORE PLUS	106.1227	167,646.10	169,796.32	0.01	2,150.22
160,000.000	EQT CORP	98.1081	163,025.60	156,972.98		(6,052.62)
26884LAL3	5.000% 01/15/2029 DD 11/16/20 OSEF00064802: WESTERN CORE PLUS	98.1081	163,025.60	156,972.98	0.01	(6,052.62)
390,000.000	EQT CORP 144A	88.2192	400,951.50	344,054.84		(56,896.66)
26884LAN9	3.625% 05/15/2031 DD 05/17/21 OSEF00096002: LOOMIS CORE PLUS	88.2192	400,951.50	344,054.84	0.01	(56,896.66)
235,000.000	EQT CORP 144A	88.2192	235,660.43	207,315.10		(28,345.33)
26884LAN9	3.625% 05/15/2031 DD 05/17/21 OSEF00094102: GSAM CORE PLUS	88.2192	235,660.43	207,315.10	0.01	(28,345.33)
80,000.000	EQT CORP 144A	88.2192	84,750.00	70,575.35		(14,174.65)
26884LAN9	3.625% 05/15/2031 DD 05/17/21 OSEF00064802: WESTERN CORE PLUS	88.2192	84,750.00	70,575.35	0.00	(14,174.65)
162,000.000	ERAC USA FINANCE LLC 144A	96.6376	161,190.00	156,552.87		(4,637.13)
26884TAX0	5.400% 05/01/2053 DD 05/01/23 OSEF00099002: LOOMIS CORE	96.6376	161,190.00	156,552.87	0.01	(4,637.13)
125,000.000	EPR PROPERTIES	83.3679	123,967.50	104,209.90		(19,757.60)
26884UAG4	3.600% 11/15/2031 DD 10/27/21 OSEF00096002: LOOMIS CORE PLUS	83.3679	123,967.50	104,209.90	0.00	(19,757.60)
10,000.000	EQM MIDSTREAM PARTNERS LP	98.4744	9,880.00	9,847.44		(32.56)
26885BAC4	5.500% 07/15/2028 DD 06/25/18 OSEF00064802: WESTERN CORE PLUS	98.4744	9,880.00	9,847.44	0.00	(32.56)
340,000.000	EQM MIDSTREAM PARTNERS LP	98.4744	336,853.35	334,812.96		(2,040.39)
26885BAC4	5.500% 07/15/2028 DD 06/25/18 OSEF00096002: LOOMIS CORE PLUS	98.4744	336,853.35	334,812.96	0.01	(2,040.39)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000	EAST OHIO GAS CO/THE 144A	82.8585	49,847.00	41,429.27		(8,417.73)
27409LAC7	2.000% 06/15/2030 DD 06/16/20 OSEF00094102: GSAM CORE PLUS	82.8585	49,847.00	41,429.27	0.00	(8,417.73)
173,000.000	EASTERN GAS TRANSMISSION & STO	70.6462	196,818.64	122,217.95		(74,600.69)
276480AB6	3.900% 11/15/2049 DD 05/15/22 OSEF00097702: JP MORGAN CORE	70.6462	196,818.64	122,217.95	0.01	(74,600.69)
50,000.000	EATON CORP	102.9636	60,473.00	51,481.82		(8,991.18)
278058DB5	5.800% 03/15/2037 DD 03/16/07 OSEF00097702: JP MORGAN CORE	102.9636	60,473.00	51,481.82	0.00	(8,991.18)
50,000.000	EATON CORP	84.9648	50,382.63	42,482.42		(7,900.21)
278062AE4	4.150% 11/02/2042 DD 11/02/13 OSEF00064802: WESTERN CORE PLUS	84.9648	50,382.63	42,482.42	0.00	(7,900.21)
300,000.000	ECOPETROL SA	71.6881	301,305.83	215,064.39		(86,241.44)
279158AJ8	5.875% 05/28/2045 DD 05/28/14 OSEF00064802: WESTERN CORE PLUS	71.6881	301,305.83	215,064.39	0.01	(86,241.44)
116,000.000	ECOPETROL SA	97.9717	115,220.48	113,647.15		(1,573.33)
279158AL3	5.375% 06/26/2026 DD 06/26/15 OSEF00097702: JP MORGAN CORE	97.9717	115,220.48	113,647.15	0.00	(1,573.33)
10,000.000	ECOPETROL SA	96.0463	9,137.50	9,604.63		467.13
279158AN9	6.875% 04/29/2030 DD 04/29/20 OSEF00094102: GSAM CORE PLUS	96.0463	9,137.50	9,604.63	0.00	467.13
145,000.000	ECOPETROL SA	103.2760	143,496.87	149,750.20		6,253.33
279158AS8	8.875% 01/13/2033 DD 01/13/23 OSEF00099502: NINETY ONE EMD	103.2760	143,496.87	149,750.20	0.01	6,253.33
90,000.000	ECOPETROL SA	103.2760	89,268.30	92,948.40		3,680.10
279158AS8	8.875% 01/13/2033 DD 01/13/23 OSEF00094102: GSAM CORE PLUS	103.2760	89,268.30	92,948.40	0.00	3,680.10
30,000.000	ECOPETROL SA	105.2566	30,350.00	31,576.98		1,226.98
279158AT6	8.625% 01/19/2029 DD 07/06/23 OSEF00094102: GSAM CORE PLUS	105.2566	30,350.00	31,576.98	0.00	1,226.98

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000	ECOPETROL SA	98.2246	253,574.55	250,472.83		(3,101.72)
279158AV1	8.375% 01/19/2036 DD 01/19/24 OSEF00096002: LOOMIS CORE PLUS	98.2246	253,574.55	250,472.83	0.01	(3,101.72)
192,000.000	ECOPETROL SA	98.2246	190,926.72	188,591.31		(2,335.41)
279158AV1	8.375% 01/19/2036 DD 01/19/24 OSEF00099502: NINETY ONE EMD	98.2246	190,926.72	188,591.31	0.01	(2,335.41)
354,000.000	EDISON INTERNATIONAL	99.0643	353,518.56	350,687.70		(2,830.86)
281020AQ0	3.550% 11/15/2024 DD 11/19/19 OSEF00097702: JP MORGAN CORE	99.0643	353,518.56	350,687.70	0.01	(2,830.86)
191,000.000	EDISON INTERNATIONAL	106.3184	197,784.34	203,068.18		5,283.84
281020AW7	6.950% 11/15/2029 DD 11/10/22 OSEF00099002: LOOMIS CORE	106.3184	197,784.34	203,068.18	0.01	5,283.84
177,433.890	EDSOUTH INDENTURE NO 1 A 144A	99.1564	174,550.60	175,937.09		1,386.49
281378AA7	VAR RT 10/25/2056 DD 05/07/15 OSEF00064802: WESTERN CORE PLUS	99.1564	174,550.60	175,937.09	0.01	1,386.49
20,000.000	KINDER MORGAN INC	113.0588	23,091.60	22,611.76		(479.84)
28368EAD8	7.800% 08/01/2031 DD 07/30/01 OSEF00064802: WESTERN CORE PLUS	113.0588	23,091.60	22,611.76	0.00	(479.84)
791,000.000	ELANCO ANIMAL HEALTH INC	101.3669	826,070.00	801,812.18		(24,257.82)
28414HAG8	VAR RT 08/28/2028 DD 02/28/19 OSEF00064502: DODGE & COX CORE	101.3669	826,070.00	801,812.18	0.03	(24,257.82)
125,458.050	ELARA HGV TIMESHARE I A C 144A	95.6989	125,427.33	120,061.92		(5,365.41)
28416TAC9	3.450% 01/25/2034 DD 08/20/19 OSEF00097702: JP MORGAN CORE	95.6989	125,427.33	120,061.92	0.00	(5,365.41)
190,000.000	ELEMENT FLEET MANAGEMENT 144A	103.3798	190,000.00	196,421.59		6,421.59
286181AK8	6.319% 12/04/2028 DD 12/04/23 OSEF00097702: JP MORGAN CORE	103.3798	190,000.00	196,421.59	0.01	6,421.59
390,000.000	ELEVATION CLO 2017-6 6A C 144A	100.0295	361,920.00	390,115.05		28,195.05
28622PAG8	VAR RT 07/15/2029 DD 07/25/17 OSEF00096002: LOOMIS CORE PLUS	100.0295	361,920.00	390,115.05	0.02	28,195.05

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
480,000.000	ELMWOOD CLO II LTD 2A DR 144A	100.0686	480,000.00	480,329.28		329.28
29001LAS0	VAR RT 04/20/2034 DD 04/20/21 OSEF00096002: LOOMIS CORE PLUS	100.0686	480,000.00	480,329.28	0.02	329.28
500,000.000	ELMWOOD CLO VI LTD 3A ARR 144A	100.0000	500,000.00	500,000.00		0.00
29001VAU3	VAR RT 07/18/2037 DD 07/02/24 OSEF00094102: GSAM CORE PLUS	100.0000	500,000.00	500,000.00	0.02	0.00
1,200,000.000	ELMWOOD CLO IV LTD 1A AR 144A	100.5463	1,203,060.00	1,206,555.60		3,495.60
29002GAL5	VAR RT 04/18/2037 DD 05/20/24 OSEF00094102: GSAM CORE PLUS	100.5463	1,203,060.00	1,206,555.60	0.05	3,495.60
405,000.000	EMBRAER NETHERLANDS FINAN 144A	104.3524	402,246.00	422,627.22		20,381.22
29082HAD4	7.000% 07/28/2030 DD 07/28/23 OSEF00096002: LOOMIS CORE PLUS	104.3524	402,246.00	422,627.22	0.02	20,381.22
150,000.000	EMERA US FINANCE LP	82.2880	174,927.00	123,432.05		(51,494.95)
29103DAM8	4.750% 06/15/2046 DD 12/15/16 OSEF00097702: JP MORGAN CORE	82.2880	174,927.00	123,432.05	0.01	(51,494.95)
124,000.000	ENERGY TRANSFER LP	94.6706	123,778.04	117,391.51		(6,386.53)
292480AM2	4.150% 09/15/2029 DD 09/13/19 OSEF00097702: JP MORGAN CORE	94.6706	123,778.04	117,391.51	0.00	(6,386.53)
470,000.000	OVINTIV INC	104.5928	602,773.20	491,586.30		(111,186.90)
292505AD6	6.500% 08/15/2034 DD 08/04/04 OSEF00096002: LOOMIS CORE PLUS	104.5928	602,773.20	491,586.30	0.02	(111,186.90)
115,000.000	OVINTIV INC	104.1031	145,125.00	119,718.62		(25,406.38)
292505AE4	6.625% 08/15/2037 DD 08/13/07 OSEF00096002: LOOMIS CORE PLUS	104.1031	145,125.00	119,718.62	0.00	(25,406.38)
25,000.000	OVINTIV INC	102.8245	30,968.75	25,706.11		(5,262.64)
292505AG9	6.500% 02/01/2038 DD 12/04/07 OSEF00096002: LOOMIS CORE PLUS	102.8245	30,968.75	25,706.11	0.00	(5,262.64)
325,000.000	ENBRIDGE INC	79.3603	323,648.00	257,920.97		(65,727.03)
29250NBF1	2.500% 08/01/2033 DD 06/28/21 OSEF00094102: GSAM CORE PLUS	79.3603	323,648.00	257,920.97	0.01	(65,727.03)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000	ENBRIDGE INC	100.7864	209,731.20	211,651.53		1,920.33
29250NBR5	5.700% 03/08/2033 DD 03/08/23 OSEF00097702: JP MORGAN CORE	100.7864	209,731.20	211,651.53	0.01	1,920.33
205,000.000	ENBRIDGE INC	99.8354	204,690.45	204,662.62		(27.83)
29250NCC7	5.625% 04/05/2034 DD 04/05/24 OSEF00097702: JP MORGAN CORE	99.8354	204,690.45	204,662.62	0.01	(27.83)
864,000.000	ENBRIDGE INC	99.8354	856,797.62	862,578.05		5,780.43
29250NCC7	5.625% 04/05/2034 DD 04/05/24 OSEF00099002: LOOMIS CORE	99.8354	856,797.62	862,578.05	0.04	5,780.43
285,000.000	ENCOMPASS HEALTH CORP	91.7720	258,024.75	261,550.29		3,525.54
29261AAE0	4.625% 04/01/2031 DD 10/05/20 OSEF00094102: GSAM CORE PLUS	91.7720	258,024.75	261,550.29	0.01	3,525.54
400,000.000	ENEL FINANCE INTERNATIONA 144A	106.5582	425,592.00	426,232.64		640.64
29268BAC5	6.800% 09/15/2037 DD 09/20/07 OSEF00064502: DODGE & COX CORE	106.5582	425,592.00	426,232.64	0.02	640.64
875,000.000	ENEL FINANCE INTERNATIONA 144A	98.5030	935,125.00	861,900.83		(73,224.17)
29268BAF8	6.000% 10/07/2039 DD 10/07/09 OSEF00064502: DODGE & COX CORE	98.5030	935,125.00	861,900.83	0.04	(73,224.17)
261,000.000	ENERGY TRANSFER LP	113.6041	297,122.40	296,506.64		(615.76)
29273RAJ8	7.500% 07/01/2038 DD 03/28/08 OSEF00099002: LOOMIS CORE	113.6041	297,122.40	296,506.64	0.01	(615.76)
100,000.000	ENERGY TRANSFER LP	88.3256	93,019.00	88,325.64		(4,693.36)
29273RBL2	5.300% 04/15/2047 DD 01/17/17 OSEF00094102: GSAM CORE PLUS	88.3256	93,019.00	88,325.64	0.00	(4,693.36)
150,000.000	ENERGY TRANSFER LP	99.4943	151,137.50	149,241.38		(1,896.12)
29273VAL4	VAR RT 12/31/2049 DD 01/22/20 OSEF00064802: WESTERN CORE PLUS	99.4943	151,137.50	149,241.38	0.01	(1,896.12)
10,000.000	ENERGY TRANSFER LP	99.0540	9,750.00	9,905.40		155.40
29273VAM2	VAR RT 12/31/2049 DD 01/22/20 OSEF00064802: WESTERN CORE PLUS	99.0540	9,750.00	9,905.40	0.00	155.40

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000	ENERGY TRANSFER LP	98.6351	19,725.00	19,727.01		2.01
29273VAN0	VAR RT 12/31/2049 DD 06/15/21 OSEF00064802: WESTERN CORE PLUS	98.6351	19,725.00	19,727.01	0.00	2.01
335,000.000	ENERGY TRANSFER LP	101.0299	334,634.85	338,450.17		3,815.32
29273VAQ3	5.750% 02/15/2033 DD 12/14/22 OSEF00096002: LOOMIS CORE PLUS	101.0299	334,634.85	338,450.17	0.01	3,815.32
100,000.000	ENERGY TRANSFER LP	98.9681	100,118.70	98,968.13		(1,150.57)
29273VAY6	5.550% 05/15/2034 DD 01/25/24 OSEF00064802: WESTERN CORE PLUS	98.9681	100,118.70	98,968.13	0.00	(1,150.57)
450,000.000	ENERGY TRANSFER LP	99.3779	449,086.50	447,200.69		(1,885.81)
29273VAZ3	5.250% 07/01/2029 DD 06/21/24 OSEF00099002: LOOMIS CORE	99.3779	449,086.50	447,200.69	0.02	(1,885.81)
740,000.000	ENERGY TRANSFER LP	99.3372	738,083.40	735,095.43		(2,987.97)
29273VBA7	5.600% 09/01/2034 DD 06/21/24 OSEF00096002: LOOMIS CORE PLUS	99.3372	738,083.40	735,095.43	0.03	(2,987.97)
200,000.000	ENEL FINANCE INTERNATIONA 144A	95.5041	189,999.53	191,008.29		1,008.76
29278GAA6	3.625% 05/25/2027 DD 05/25/17 OSEF00099002: LOOMIS CORE	95.5041	189,999.53	191,008.29	0.01	1,008.76
370,000.000	ENEL FINANCE INTERNATIONA 144A	93.5504	347,997.52	346,136.35		(1,861.17)
29278GAF5	3.500% 04/06/2028 DD 10/06/17 OSEF00099002: LOOMIS CORE	93.5504	347,997.52	346,136.35	0.01	(1,861.17)
200,000.000	ENEL FINANCE INTERNATIONA 144A	93.5504	197,524.00	187,100.73		(10,423.27)
29278GAF5	3.500% 04/06/2028 DD 10/06/17 OSEF00097702: JP MORGAN CORE	93.5504	197,524.00	187,100.73	0.01	(10,423.27)
137,000.000	ENEL FINANCE INTERNATIONA 144A	81.5600	112,583.86	111,737.19		(846.67)
29278GAP3	VAR RT 07/12/2031 DD 07/12/21 OSEF00099002: LOOMIS CORE	81.5600	112,583.86	111,737.19	0.00	(846.67)
173,000.000	ENEL FINANCE INTERNATIONA 144A	117.4944	209,975.51	203,265.24		(6,710.27)
29278GBB3	7.750% 10/14/2052 DD 10/14/22 OSEF00099002: LOOMIS CORE	117.4944	209,975.51	203,265.24	0.01	(6,710.27)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
606,000.000	ENEL FINANCE INTERNATIONA 144A	98.4407	599,200.68	596,550.35		(2,650.33)
29278GBD9	5.125% 06/26/2029 DD 06/26/24 OSEF00099002: LOOMIS CORE	98.4407	599,200.68	596,550.35	0.02	(2,650.33)
233,000.000	ENERGY TRANSFER LP	96.3576	212,153.49	224,513.22		12,359.73
29278NAE3	6.000% 06/15/2048 DD 06/08/18 OSEF00097702: JP MORGAN CORE	96.3576	212,153.49	224,513.22	0.01	12,359.73
60,000.000	ENERGY TRANSFER LP	98.6788	63,230.80	59,207.27		(4,023.53)
29278NAF0	4.950% 06/15/2028 DD 06/08/18 OSEF00064802: WESTERN CORE PLUS	98.6788	63,230.80	59,207.27	0.00	(4,023.53)
250,000.000	ENERGY TRANSFER LP	99.6042	249,472.50	249,010.51		(461.99)
29278NAG8	5.250% 04/15/2029 DD 01/15/19 OSEF00094102: GSAM CORE PLUS	99.6042	249,472.50	249,010.51	0.01	(461.99)
30,000.000	ENERGY TRANSFER LP	99.6042	34,251.90	29,881.26		(4,370.64)
29278NAG8	5.250% 04/15/2029 DD 01/15/19 OSEF00064802: WESTERN CORE PLUS	99.6042	34,251.90	29,881.26	0.00	(4,370.64)
275,000.000	ENERGY TRANSFER LP	100.2841	302,060.00	275,781.35		(26,278.65)
29278NAN3	5.500% 06/01/2027 DD 12/01/18 OSEF00094102: GSAM CORE PLUS	100.2841	302,060.00	275,781.35	0.01	(26,278.65)
140,000.000	ENERGY TRANSFER LP	97.5478	139,893.60	136,566.96		(3,326.64)
29278NAP8	2.900% 05/15/2025 DD 01/22/20 OSEF00064802: WESTERN CORE PLUS	97.5478	139,893.60	136,566.96	0.01	(3,326.64)
470,000.000	ENERGY TRANSFER LP	91.9905	467,274.22	432,355.29		(34,918.93)
29278NAQ6	3.750% 05/15/2030 DD 01/22/20 OSEF00064802: WESTERN CORE PLUS	91.9905	467,274.22	432,355.29	0.02	(34,918.93)
150,000.000	ENERGY TRANSFER LP	99.4787	185,723.40	149,217.98		(36,505.42)
29279FAA7	6.250% 04/15/2049 DD 01/15/19 OSEF00064802: WESTERN CORE PLUS	99.4787	185,723.40	149,217.98	0.01	(36,505.42)
352,000.000	ENGIE SA 144A	99.6991	351,348.40	350,940.88		(407.52)
29286DAA3	5.250% 04/10/2029 DD 04/10/24 OSEF00099002: LOOMIS CORE	99.6991	351,348.40	350,940.88	0.01	(407.52)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
392,571.000 29290WAA5	ENERGEAN ISRAEL FINANCE L 144A 8.500% 09/30/2033 DD 07/11/23 OSEF00099502: NINETY ONE EMD	94.5000 94.5000	383,723.45 383,723.45	370,979.60 370,979.60	0.02	(12,743.85) (12,743.85)
1,389,000.000 29336TAC4	ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20 OSEF00099002: LOOMIS CORE	99.3963 99.3963	1,372,988.84 1,372,988.84	1,380,614.47 1,380,614.47	0.06	7,625.63 7,625.63
1,426,000.000 29336TAD2	ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22 OSEF00099002: LOOMIS CORE	102.3556 102.3556	1,453,665.93 1,453,665.93	1,459,590.86 1,459,590.86	0.06	5,924.93 5,924.93
45,000.000 29336TAD2	ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22 OSEF00096002: LOOMIS CORE PLUS	102.3556 102.3556	44,550.00 44,550.00	46,060.02 46,060.02	0.00	1,510.02 1,510.02
743,000.000 29336UAF4	ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16 OSEF00099002: LOOMIS CORE	98.1413 98.1413	727,405.63 727,405.63	729,189.71 729,189.71	0.03	1,784.08 1,784.08
279,000.000 29336UAG2	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17 OSEF00099002: LOOMIS CORE	86.7555 86.7555	239,834.95 239,834.95	242,047.87 242,047.87	0.01	2,212.92 2,212.92
265,000.000 29336UAG2	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17 OSEF00096002: LOOMIS CORE PLUS	86.7555 86.7555	252,196.40 252,196.40	229,902.10 229,902.10	0.01	(22,294.30) (22,294.30)
111,000.000 29364WAW8	ENTERGY LOUISIANA LLC 3.250% 04/01/2028 DD 03/24/16 OSEF00097702: JP MORGAN CORE	93.6670 93.6670	110,988.90 110,988.90	103,970.31 103,970.31	0.00	(7,018.59) (7,018.59)
119,000.000 29364WAX6	ENTERGY LOUISIANA LLC 3.050% 06/01/2031 DD 05/19/16 OSEF00097702: JP MORGAN CORE	87.1700 87.1700	118,288.38 118,288.38	103,732.26 103,732.26	0.00	(14,556.12) (14,556.12)
120,000.000 29364WBD9	ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20 OSEF00097702: JP MORGAN CORE	60.5626 60.5626	125,295.60 125,295.60	72,675.09 72,675.09	0.00	(52,620.51) (52,620.51)

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645,000.000	ENTEGRIS INC 144A	95.6757	641,923.35	617,108.52		(24,814.83)
29365BAA1	4.750% 04/15/2029 DD 04/14/22 OSEF00096002: LOOMIS CORE PLUS	95.6757	641,923.35	617,108.52	0.03	(24,814.83)
175,000.000	ENTERGY MISSISSIPPI LLC	73.7239	172,730.25	129,016.78		(43,713.47)
29366WAA4	3.850% 06/01/2049 DD 06/05/19 OSEF00097702: JP MORGAN CORE	73.7239	172,730.25	129,016.78	0.01	(43,713.47)
50,000.000	ENTERPRISE PRODUCTS OPERATING	109.6857	53,824.50	54,842.87		1,018.37
293791AP4	6.650% 10/15/2034 DD 10/04/04 OSEF00064802: WESTERN CORE PLUS	109.6857	53,824.50	54,842.87	0.00	1,018.37
180,000.000	ENTERPRISE PRODUCTS OPERATING	102.2990	215,647.55	184,138.18		(31,509.37)
293791AT6	5.750% 03/01/2035 DD 03/02/05 OSEF00097702: JP MORGAN CORE	102.2990	215,647.55	184,138.18	0.01	(31,509.37)
75,000.000	ENTERPRISE PRODUCTS OPERATING	118.1628	93,078.75	88,622.08		(4,456.67)
29379VAM5	7.550% 04/15/2038 DD 10/15/09 OSEF00097702: JP MORGAN CORE	118.1628	93,078.75	88,622.08	0.00	(4,456.67)
10,000.000	ENTERPRISE PRODUCTS OPERATING	118.1628	14,502.30	11,816.28		(2,686.02)
29379VAM5	7.550% 04/15/2038 DD 10/15/09 OSEF00064802: WESTERN CORE PLUS	118.1628	14,502.30	11,816.28	0.00	(2,686.02)
181,000.000	ENTERPRISE PRODUCTS OPERATING	102.8813	188,115.11	186,215.08		(1,900.03)
29379VAT0	5.950% 02/01/2041 DD 01/13/11 OSEF00099002: LOOMIS CORE	102.8813	188,115.11	186,215.08	0.01	(1,900.03)
70,000.000	ENTERPRISE PRODUCTS OPERATING	100.0447	71,566.28	70,031.29		(1,534.99)
29379VAV5	5.700% 02/15/2042 DD 08/24/11 OSEF00064802: WESTERN CORE PLUS	100.0447	71,566.28	70,031.29	0.00	(1,534.99)
10,000.000	ENTERPRISE PRODUCTS OPERATING	90.0617	11,582.10	9,006.17		(2,575.93)
29379VBA0	4.850% 03/15/2044 DD 03/18/13 OSEF00064802: WESTERN CORE PLUS	90.0617	11,582.10	9,006.17	0.00	(2,575.93)
32,000.000	ENTERPRISE PRODUCTS OPERATING	92.8795	31,950.40	29,721.45		(2,228.95)
29379VBC6	5.100% 02/15/2045 DD 02/12/14 OSEF00097702: JP MORGAN CORE	92.8795	31,950.40	29,721.45	0.00	(2,228.95)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 29379VBR3	ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18 OSEF00064802: WESTERN CORE PLUS	93.4011	36,950.00	37,360.42	0.00	410.42
200,000.000 29379VBT9	ENTERPRISE PRODUCTS OPERATING 4.150% 10/16/2028 DD 10/11/18 OSEF00064802: WESTERN CORE PLUS	96.6715	213,570.58	193,343.09	0.01	(20,227.49)
110,000.000 29379VBV4	ENTERPRISE PRODUCTS OPERATING 3.125% 07/31/2029 DD 07/08/19 OSEF00064802: WESTERN CORE PLUS	91.5804	100,502.60	100,738.40	0.00	235.80
330,000.000 29379VBX0	ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20 OSEF00064802: WESTERN CORE PLUS	89.3190	315,546.06	294,752.62	0.01	(20,793.44)
40,000.000 29379VBY8	ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20 OSEF00064802: WESTERN CORE PLUS	73.7196	41,176.80	29,487.85	0.00	(11,688.95)
70,000.000 29379VBZ5	ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20 OSEF00064802: WESTERN CORE PLUS	73.0382	72,356.70	51,126.77	0.00	(21,229.93)
220,000.000 29379VCF8	ENTERPRISE PRODUCTS OPERATING 4.850% 01/31/2034 DD 01/11/24 OSEF00064802: WESTERN CORE PLUS	97.1099	219,351.00	213,641.83	0.01	(5,709.17)
80,000.000 29425AAD5	CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15 OSEF00099002: LOOMIS CORE	96.8607	82,487.50	77,488.53	0.00	(4,998.97)
230,000.000 294429AS4	EQUIFAX INC 3.100% 05/15/2030 DD 04/27/20 OSEF00096002: LOOMIS CORE PLUS	89.1630	229,563.00	205,075.00	0.01	(24,488.00)
270,000.000 29444UBD7	EQUINIX INC 2.900% 11/18/2026 DD 11/18/19 OSEF00097702: JP MORGAN CORE	94.4545	292,553.36	255,027.28	0.01	(37,526.08)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
485,000.000	EQUINIX INC	90.1016	483,651.90	436,992.53		(46,659.37)
29444UBE5	3.200% 11/18/2029 DD 11/18/19 OSEF00096002: LOOMIS CORE PLUS	90.1016	483,651.90	436,992.53	0.02	(46,659.37)
570,000.000	EQUINIX INC	83.8426	568,352.70	477,902.72		(90,449.98)
29444UBH8	2.150% 07/15/2030 DD 06/22/20 OSEF00096002: LOOMIS CORE PLUS	83.8426	568,352.70	477,902.72	0.02	(90,449.98)
90,000.000	ESSEX PORTFOLIO LP	82.7571	89,665.20	74,481.38		(15,183.82)
29717PAV9	2.650% 03/15/2032 DD 02/11/20 OSEF00097702: JP MORGAN CORE	82.7571	89,665.20	74,481.38	0.00	(15,183.82)
3,410,000.000	EVERSOURCE ENERGY	93.4018	3,827,701.10	3,185,001.45		(642,699.65)
30040WAE8	3.300% 01/15/2028 DD 01/08/18 OSEF00061202: JOHNSON CORE	93.4018	3,827,701.10	3,185,001.45	0.13	(642,699.65)
323,000.000	EVERSOURCE ENERGY	98.6934	322,809.43	318,779.82		(4,029.61)
30040WAV0	4.750% 05/15/2026 DD 05/11/23 OSEF00099002: LOOMIS CORE	98.6934	322,809.43	318,779.82	0.01	(4,029.61)
709,000.000	EVERSOURCE ENERGY	102.1903	713,853.71	724,529.16		10,675.45
30040WAW8	5.950% 02/01/2029 DD 11/10/23 OSEF00099002: LOOMIS CORE	102.1903	713,853.71	724,529.16	0.03	10,675.45
170,000.000	CONSTELLATION ENERGY GENERATIO	97.9697	207,668.60	166,548.55		(41,120.05)
30161MAJ2	5.750% 10/01/2041 DD 09/30/10 OSEF00097702: JP MORGAN CORE	97.9697	207,668.60	166,548.55	0.01	(41,120.05)
1,200,000.000	CONSTELLATION ENERGY GENERATIO	96.3977	1,150,824.97	1,156,771.98		5,947.01
30161MAN3	5.600% 06/15/2042 DD 12/15/12 OSEF00099002: LOOMIS CORE	96.3977	1,150,824.97	1,156,771.98	0.05	5,947.01
270,000.000	CONSTELLATION ENERGY GENERATIO	97.7762	269,497.80	263,995.78		(5,502.02)
30161MAS2	3.250% 06/01/2025 DD 05/15/20 OSEF00097702: JP MORGAN CORE	97.7762	269,497.80	263,995.78	0.01	(5,502.02)
35,000.000	EXELON CORP	99.7863	32,217.81	34,925.21		2,707.40
30161NAC5	5.625% 06/15/2035 DD 06/09/05 OSEF00064802: WESTERN CORE PLUS	99.7863	32,217.81	34,925.21	0.00	2,707.40

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000	EXELON CORP	84.3444	24,971.50	21,086.10		(3,885.40)
30161NAY7	4.700% 04/15/2050 DD 04/01/20 OSEF00094102: GSAM CORE PLUS	84.3444	24,971.50	21,086.10	0.00	(3,885.40)
1,000,000.000	EXETER AUTOMOBILE RECEIVA 4A D	95.8647	999,932.00	958,646.70		(41,285.30)
30165JAF3	1.960% 01/17/2028 DD 11/17/21 OSEF00097702: JP MORGAN CORE	95.8647	999,932.00	958,646.70	0.04	(41,285.30)
16,685.240	EXETER AUTOMOBILE RECEIVA 2A C	99.7606	16,681.72	16,645.30		(36.42)
30165XAE5	0.980% 06/15/2026 DD 06/02/21 OSEF00097702: JP MORGAN CORE	99.7606	16,681.72	16,645.30	0.00	(36.42)
1,250,000.000	EXETER AUTOMOBILE RECEIVA 4A C	99.2985	1,166,552.74	1,241,230.88		74,678.14
30166BAE2	4.920% 12/15/2028 DD 08/10/22 OSEF00097702: JP MORGAN CORE	99.2985	1,166,552.74	1,241,230.88	0.05	74,678.14
100,000.000	EXETER AUTOMOBILE RECEIVA 2A D	97.8566	99,995.35	97,856.59		(2,138.76)
30166QAF6	4.560% 07/17/2028 DD 04/20/22 OSEF00096002: LOOMIS CORE PLUS	97.8566	99,995.35	97,856.59	0.00	(2,138.76)
800,000.000	EXETER AUTOMOBILE RECEIVA 3A C	99.5632	796,185.84	796,505.76		319.92
30166YAE2	5.300% 09/15/2027 DD 06/22/22 OSEF00097702: JP MORGAN CORE	99.5632	796,185.84	796,505.76	0.03	319.92
700,000.000	EXETER AUTOMOBILE RECEIVA 3A D	100.5759	694,900.99	704,031.02		9,130.03
30166YAF9	6.760% 09/15/2028 DD 06/22/22 OSEF00097702: JP MORGAN CORE	100.5759	694,900.99	704,031.02	0.03	9,130.03
1,000,000.000	EXETER AUTOMOBILE RECEIVA 5A C	100.2847	995,173.10	1,002,846.80		7,673.70
30167FAE2	6.510% 12/15/2027 DD 10/19/22 OSEF00097702: JP MORGAN CORE	100.2847	995,173.10	1,002,846.80	0.04	7,673.70
80,000.000	EXETER AUTOMOBILE RECEIVA 6A C	100.2660	79,993.18	80,212.80		219.62
30168AAE2	6.320% 05/15/2028 DD 12/09/22 OSEF00096002: LOOMIS CORE PLUS	100.2660	79,993.18	80,212.80	0.00	219.62
1,032,000.000	EXETER AUTOMOBILE RECEIVA 6A D	103.5193	1,031,693.19	1,068,319.18		36,625.99
30168AAF9	8.030% 04/06/2029 DD 12/09/22 OSEF00097702: JP MORGAN CORE	103.5193	1,031,693.19	1,068,319.18	0.04	36,625.99

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
517,000.000 30168CAE8	EXETER AUTOMOBILE RECEIVA 2A C 5.750% 07/17/2028 DD 05/17/23 OSEF00097702: JP MORGAN CORE	99.6827 99.6827	516,918.52 516,918.52	515,359.46 515,359.46	0.02	(1,559.06) (1,559.06)
155,000.000 30168CAF5	EXETER AUTOMOBILE RECEIVA 2A D 6.320% 08/15/2029 DD 05/17/23 OSEF00096002: LOOMIS CORE PLUS	100.5643 100.5643	154,970.49 154,970.49	155,874.63 155,874.63	0.01	904.14 904.14
115,000.000 30190AAF1	F&G ANNUITIES & LIFE INC 6.500% 06/04/2029 DD 06/04/24 OSEF00097702: JP MORGAN CORE	99.6695 99.6695	114,705.60 114,705.60	114,619.93 114,619.93	0.00	(85.67) (85.67)
75,000.000 301989AF6	EXETER AUTOMOBILE RECEIVA 3A D 6.680% 04/16/2029 DD 06/29/23 OSEF00096002: LOOMIS CORE PLUS	101.4250 101.4250	74,997.37 74,997.37	76,068.75 76,068.75	0.00	1,071.38 1,071.38
150,000.000 30212PAP0	EXPEDIA GROUP INC 3.800% 02/15/2028 DD 09/21/17 OSEF00094102: GSAM CORE PLUS	95.1754 95.1754	149,620.50 149,620.50	142,763.14 142,763.14	0.01	(6,857.36) (6,857.36)
1,655,000.000 30212PAR6	EXPEDIA GROUP INC 3.250% 02/15/2030 DD 02/15/20 OSEF00096002: LOOMIS CORE PLUS	90.1382 90.1382	1,442,260.78 1,442,260.78	1,491,786.70 1,491,786.70	0.06	49,525.92 49,525.92
25,000.000 30212PAR6	EXPEDIA GROUP INC 3.250% 02/15/2030 DD 02/15/20 OSEF00094102: GSAM CORE PLUS	90.1382 90.1382	21,939.00 21,939.00	22,534.54 22,534.54	0.00	595.54 595.54
34,000.000 30212PBH7	EXPEDIA GROUP INC 2.950% 03/15/2031 DD 03/03/21 OSEF00094102: GSAM CORE PLUS	86.4541 86.4541	33,687.54 33,687.54	29,394.39 29,394.39	0.00	(4,293.15) (4,293.15)
240,000.000 30212PBH7	EXPEDIA GROUP INC 2.950% 03/15/2031 DD 03/03/21 OSEF00096002: LOOMIS CORE PLUS	86.4541 86.4541	220,251.95 220,251.95	207,489.79 207,489.79	0.01	(12,762.16) (12,762.16)
43,000.000 30212PBK0	EXPEDIA GROUP INC 4.625% 08/01/2027 DD 02/01/21 OSEF00094102: GSAM CORE PLUS	98.1910 98.1910	42,998.71 42,998.71	42,222.11 42,222.11	0.00	(776.60) (776.60)



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
191,000.000	EXTRA SPACE STORAGE LP	93.7652	189,999.16	179,091.61		(10,907.55)
30225VAN7	4.000% 06/15/2029 DD 06/15/23 OSEF00097702: JP MORGAN CORE	93.7652	189,999.16	179,091.61	0.01	(10,907.55)
110,000.000	EXTRA SPACE STORAGE LP	82.1593	108,991.30	90,375.23		(18,616.07)
30225VAQ0	2.400% 10/15/2031 DD 04/15/23 OSEF00097702: JP MORGAN CORE	82.1593	108,991.30	90,375.23	0.00	(18,616.07)
200,000.000	EXTRA SPACE STORAGE LP	102.1231	199,424.00	204,246.16		4,822.16
30225VAR8	5.900% 01/15/2031 DD 12/01/23 OSEF00097702: JP MORGAN CORE	102.1231	199,424.00	204,246.16	0.01	4,822.16
90,779.430	EXTENDED STAY AMERI ESH D 144A	99.7813	90,779.43	90,580.88		(198.55)
30227FAJ9	VAR RT 07/15/2038 DD 07/08/21 OSEF00096002: LOOMIS CORE PLUS	99.7813	90,779.43	90,580.88	0.00	(198.55)
110,000.000	EXXON MOBIL CORP	82.6157	109,441.00	90,877.31		(18,563.69)
30231GAW2	4.114% 03/01/2046 DD 03/03/16 OSEF00064802: WESTERN CORE PLUS	82.6157	109,441.00	90,877.31	0.00	(18,563.69)
195,000.000	EXXON MOBIL CORP	75.9527	195,000.00	148,107.69		(46,892.31)
30231GAY8	2.995% 08/16/2039 DD 08/16/19 OSEF00097702: JP MORGAN CORE	75.9527	195,000.00	148,107.69	0.01	(46,892.31)
240,000.000	EXXON MOBIL CORP	67.7301	240,000.00	162,552.12		(77,447.88)
30231GAZ5	3.095% 08/16/2049 DD 08/16/19 OSEF00097702: JP MORGAN CORE	67.7301	240,000.00	162,552.12	0.01	(77,447.88)
20,000.000	EXXON MOBIL CORP	84.2136	24,280.00	16,842.73		(7,437.27)
30231GBG6	4.327% 03/19/2050 DD 03/19/20 OSEF00064802: WESTERN CORE PLUS	84.2136	24,280.00	16,842.73	0.00	(7,437.27)
100,000.000	FMC CORP	89.9220	99,999.00	89,921.96		(10,077.04)
302491AU9	3.450% 10/01/2029 DD 09/20/19 OSEF00096002: LOOMIS CORE PLUS	89.9220	99,999.00	89,921.96	0.00	(10,077.04)
410,000.000	FMG RESOURCES AUGUST 2006 144A	89.3729	410,000.00	366,428.73		(43,571.27)
30251GBC0	4.375% 04/01/2031 DD 03/25/21 OSEF00096002: LOOMIS CORE PLUS	89.3729	410,000.00	366,428.73	0.02	(43,571.27)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 30259RAE5	FMC GMSR ISSUER TRU GT1 A 144A VAR RT 01/25/2026 DD 12/15/20 OSEF00097702: JP MORGAN CORE	92.9990 92.9990	999,614.40 999,614.40	929,990.00 929,990.00	0.04	(69,624.40) (69,624.40)
1,200,000.000 30259RAH8	FMC GMSR ISSUER TRU GT1 A 144A VAR RT 07/25/2026 DD 07/30/21 OSEF00097702: JP MORGAN CORE	89.5044 89.5044	1,199,861.28 1,199,861.28	1,074,052.56 1,074,052.56	0.04	(125,808.72) (125,808.72)
1,000,000.000 30259RAM7	FMC GMSR ISSUER TRU GT1 A 144A 6.190% 04/25/2027 DD 04/28/22 OSEF00097702: JP MORGAN CORE	97.3547 97.3547	999,641.20 999,641.20	973,547.40 973,547.40	0.04	(26,093.80) (26,093.80)
670,000.000 30293HAG0	FREMF 2015-K48 MORT K48 C 144A VAR RT 08/25/2048 DD 09/01/15 OSEF00097702: JP MORGAN CORE	97.3331 97.3331	588,919.53 588,919.53	652,131.64 652,131.64	0.03	63,212.11 63,212.11
250,000.000 30303M8Q8	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23 OSEF00097702: JP MORGAN CORE	102.0665 102.0665	249,307.50 249,307.50	255,166.17 255,166.17	0.01	5,858.67 5,858.67
255,000.000 30303M8R6	META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23 OSEF00099002: LOOMIS CORE	102.7460 102.7460	256,527.75 256,527.75	262,002.21 262,002.21	0.01	5,474.46 5,474.46
200,000.000 30321L2G6	F&G GLOBAL FUNDING 144A 5.875% 06/10/2027 DD 06/10/24 OSEF00097702: JP MORGAN CORE	99.4749 99.4749	199,886.00 199,886.00	198,949.84 198,949.84	0.01	(936.16) (936.16)
80,192.670 30322MAD1	FREED ABS TRUST 202 3FP D 144A 2.370% 11/20/2028 DD 09/29/21 OSEF00096002: LOOMIS CORE PLUS	97.8447 97.8447	80,186.43 80,186.43	78,464.26 78,464.26	0.00	(1,722.17) (1,722.17)
729,024.270 30322MAD1	FREED ABS TRUST 202 3FP D 144A 2.370% 11/20/2028 DD 09/29/21 OSEF00097702: JP MORGAN CORE	97.8447 97.8447	656,577.48 656,577.48	713,311.46 713,311.46	0.03	56,733.98 56,733.98
400,000.000 30711XQW7	FANNIE MAE CONNECTICUT C06 1B1 VAR RT 02/25/2030 DD 08/23/17 OSEF00064802: WESTERN CORE PLUS	106.4380 106.4380	412,250.00 412,250.00	425,752.00 425,752.00	0.02	13,502.00 13,502.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,990.440	FHLMC MULTICLASS STRIP 239 S30	11.5776	74,577.95	1,967.09		(72,610.86)
31282YNU9	VAR RT 08/15/2036 DD 07/15/06 OSEF00097702: JP MORGAN CORE	11.5776	74,577.95	1,967.09	0.00	(72,610.86)
164.870	FHLMC POOL #G0-0782	100.6267	171.65	165.90		(5.75)
31283G2P1	7.500% 09/01/2027 DD 09/01/97 OSEF00064502: DODGE & COX CORE	100.6267	171.65	165.90	0.00	(5.75)
442.550	FHLMC POOL #G0-0675	100.9576	461.09	446.79		(14.30)
31283GXC6	7.500% 03/01/2027 DD 02/01/97 OSEF00064502: DODGE & COX CORE	100.9576	461.09	446.79	0.00	(14.30)
384.500	FHLMC POOL #G0-0767	100.5274	400.64	386.53		(14.11)
31283GZ83	7.500% 08/01/2027 DD 08/01/97 OSEF00064502: DODGE & COX CORE	100.5274	400.64	386.53	0.00	(14.11)
116,512.210	FHLMC POOL #G0-1767	103.1361	118,921.03	120,166.18		1,245.15
31283H6C4	6.500% 12/01/2032 DD 01/01/05 OSEF00064502: DODGE & COX CORE	103.1361	118,921.03	120,166.18	0.00	1,245.15
135,238.340	FHLMC POOL #G0-1768	102.0146	138,315.27	137,962.81		(352.46)
31283H6D2	6.500% 12/01/2031 DD 01/01/05 OSEF00064502: DODGE & COX CORE	102.0146	138,315.27	137,962.81	0.01	(352.46)
4,613.410	FHLMC POOL #G0-1391	103.2333	4,728.02	4,762.58		34.56
31283HRL1	7.000% 04/01/2032 DD 03/01/02 OSEF00064502: DODGE & COX CORE	103.2333	4,728.02	4,762.58	0.00	34.56
629.730	FHLMC POOL #G0-1564	102.1265	628.36	643.12		14.76
31283HWZ4	6.000% 04/01/2033 DD 05/01/03 OSEF00064502: DODGE & COX CORE	102.1265	628.36	643.12	0.00	14.76
3,406.410	FHLMC POOL #C6-8001	102.9487	3,490.80	3,506.86		16.06
31287T3J2	7.000% 06/01/2032 DD 06/01/02 OSEF00064502: DODGE & COX CORE	102.9487	3,490.80	3,506.86	0.00	16.06
3,432.720	FHLMC POOL #C7-2436	103.5561	3,434.23	3,554.79		120.56
31288AV51	6.000% 10/01/2032 DD 10/01/02 OSEF00064502: DODGE & COX CORE	103.5561	3,434.23	3,554.79	0.00	120.56



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,066.487	FHLMC POOL #C7-8544	98.1551	27,849.36	25,585.57		(2,263.79)
31288HP53	5.000% 04/01/2033 DD 04/01/03 OSEF00094102: GSAM CORE PLUS	98.1551	27,849.36	25,585.57	0.00	(2,263.79)
93,939.793	FHLMC POOL #84-1703	91.2061	86,629.22	85,678.82		(950.40)
31288Q3L2	VAR RT 12/01/2050 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	91.2061	86,629.22	85,678.82	0.00	(950.40)
272,137.580	FHLMC POOL #84-1076	94.1993	282,853.00	256,351.67		(26,501.33)
31288QFR6	VAR RT 11/01/2048 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	94.1993	282,853.00	256,351.67	0.01	(26,501.33)
50,272.620	FHLMC POOL #84-1077	97.3825	52,291.37	48,956.75		(3,334.62)
31288QFS4	VAR RT 11/01/2047 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	97.3825	52,291.37	48,956.75	0.00	(3,334.62)
165,049.974	FHLMC POOL #84-1081	96.2493	170,981.43	158,859.41		(12,122.02)
31288QFW5	VAR RT 02/01/2050 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	96.2493	170,981.43	158,859.41	0.01	(12,122.02)
158,765.030	FHLMC MULTICLASS STRIP 262 35	92.2222	166,867.01	146,416.65		(20,450.36)
3128HXKY0	3.500% 07/15/2042 DD 07/01/12 OSEF00097702: JP MORGAN CORE	92.2222	166,867.01	146,416.65	0.01	(20,450.36)
9,433.510	FHLMC POOL #2B-0350	100.4840	9,989.21	9,479.17		(510.04)
3128LLL79	VAR RT 04/01/2042 DD 03/01/12 OSEF00061202: JOHNSON CORE	100.4840	9,989.21	9,479.17	0.00	(510.04)
1,173.607	FHLMC POOL #G0-1840	98.7694	1,264.56	1,159.16		(105.40)
3128LXBH2	5.000% 07/01/2035 DD 06/01/05 OSEF00094102: GSAM CORE PLUS	98.7694	1,264.56	1,159.16	0.00	(105.40)
5,211.920	FHLMC POOL #G0-1981	98.9730	5,059.57	5,158.39		98.82
3128LXFW5	5.000% 12/01/2035 DD 12/01/05 OSEF00094102: GSAM CORE PLUS	98.9730	5,059.57	5,158.39	0.00	98.82
199,418.370	FHLMC POOL #G0-3183	102.4200	199,748.12	204,244.29		4,496.17
3128M42Q5	6.000% 06/01/2035 DD 08/01/07 OSEF00064502: DODGE & COX CORE	102.4200	199,748.12	204,244.29	0.01	4,496.17

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240,229.080	FHLMC POOL #G0-6493	97.2600	250,814.09	233,646.81		(17,167.28)
3128M8RN6	4.500% 05/01/2041 DD 05/01/11 OSEF00097702: JP MORGAN CORE	97.2600	250,814.09	233,646.81	0.01	(17,167.28)
136,692.140	FHLMC POOL #G0-6616	96.9112	145,812.13	132,469.97		(13,342.16)
3128M8VH4	4.500% 12/01/2035 DD 06/01/11 OSEF00061202: JOHNSON CORE	96.9112	145,812.13	132,469.97	0.01	(13,342.16)
10,361.130	FHLMC POOL #G0-6669	102.8719	11,630.34	10,658.69		(971.65)
3128M8W67	6.500% 09/01/2039 DD 08/01/11 OSEF00064802: WESTERN CORE PLUS	102.8719	11,630.34	10,658.69	0.00	(971.65)
4,952.780	FHLMC POOL #G0-7335	106.1400	5,847.39	5,256.88		(590.51)
3128M9PU0	7.000% 03/01/2039 DD 04/01/13 OSEF00064802: WESTERN CORE PLUS	106.1400	5,847.39	5,256.88	0.00	(590.51)
411,236.100	FHLMC POOL #G0-7596	97.0021	440,086.89	398,907.56		(41,179.33)
3128M9XZ0	4.500% 11/01/2043 DD 01/01/14 OSEF00064502: DODGE & COX CORE	97.0021	440,086.89	398,907.56	0.02	(41,179.33)
239,302.110	FHLMC POOL #G0-7857	97.2641	259,530.59	232,754.96		(26,775.63)
3128MAB24	4.500% 04/01/2040 DD 11/01/14 OSEF00064502: DODGE & COX CORE	97.2641	259,530.59	232,754.96	0.01	(26,775.63)
296,171.190	FHLMC POOL #G0-7843	96.3685	320,929.23	285,415.62		(35,513.61)
3128MABL2	4.500% 06/01/2042 DD 09/01/14 OSEF00064502: DODGE & COX CORE	96.3685	320,929.23	285,415.62	0.01	(35,513.61)
3,253.850	FHLMC POOL #G1-3884	99.3640	3,439.93	3,233.16		(206.77)
3128MCRD9	4.500% 06/01/2025 DD 08/01/10 OSEF00064502: DODGE & COX CORE	99.3640	3,439.93	3,233.16	0.00	(206.77)
5,461.590	FHLMC POOL #G1-4554	99.4482	5,837.08	5,431.45		(405.63)
3128MDH71	4.500% 07/01/2026 DD 08/01/12 OSEF00064502: DODGE & COX CORE	99.4482	5,837.08	5,431.45	0.00	(405.63)
257,571.095	FHLMC POOL #G0-8068	100.4950	284,012.36	258,846.00		(25,166.36)
3128MJCE8	5.500% 07/01/2035 DD 07/01/05 OSEF00061202: JOHNSON CORE	100.4950	284,012.36	258,846.00	0.01	(25,166.36)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
348,029.410	FHLMC POOL #G1-8667	96.1318	362,474.88	334,566.90		(27,907.98)
3128MMW58	3.500% 10/01/2032 DD 10/01/17 OSEF00061202: JOHNSON CORE	96.1318	362,474.88	334,566.90	0.01	(27,907.98)
292,204.340	FHLMC POOL #G1-8642	96.2586	305,787.26	281,271.77		(24,515.49)
3128MMWC3	3.500% 03/01/2032 DD 03/01/17 OSEF00061202: JOHNSON CORE	96.2586	305,787.26	281,271.77	0.01	(24,515.49)
12,396.320	FHLMC POOL #1K-1220	101.4009	12,149.47	12,569.98		420.51
3128NVK92	VAR RT 09/01/2035 DD 01/01/06 OSEF00094102: GSAM CORE PLUS	101.4009	12,149.47	12,569.98	0.00	420.51
2,343.799	FHLMC POOL #C9-1291	98.5084	2,504.38	2,308.84		(195.54)
3128P7NG4	4.500% 03/01/2030 DD 03/01/10 OSEF00064802: WESTERN CORE PLUS	98.5084	2,504.38	2,308.84	0.00	(195.54)
272,577.570	FHLMC POOL #C9-1402	97.1021	286,461.98	264,678.66		(21,783.32)
3128P7RX3	4.000% 10/01/2031 DD 10/01/11 OSEF00064502: DODGE & COX CORE	97.1021	286,461.98	264,678.66	0.01	(21,783.32)
847,527.570	FHLMC POOL #C9-1447	95.6525	906,457.06	810,681.12		(95,775.94)
3128P7TC7	3.500% 05/01/2032 DD 05/01/12 OSEF00061202: JOHNSON CORE	95.6525	906,457.06	810,681.12	0.03	(95,775.94)
37,824.710	FHLMC POOL #H0-9069	101.8267	38,356.43	38,515.66		159.23
3128UNCE0	6.500% 09/01/2037 DD 09/01/07 OSEF00064502: DODGE & COX CORE	101.8267	38,356.43	38,515.66	0.00	159.23
22,048.050	FHLMC POOL #H0-9098	100.4722	22,354.68	22,152.15		(202.53)
3128UNDB5	6.500% 10/01/2037 DD 10/01/07 OSEF00064502: DODGE & COX CORE	100.4722	22,354.68	22,152.15	0.00	(202.53)
45,424.720	FHLMC POOL #H0-9197	101.1287	48,221.17	45,937.45		(2,283.72)
3128UNGE6	6.500% 10/01/2038 DD 07/01/09 OSEF00064502: DODGE & COX CORE	101.1287	48,221.17	45,937.45	0.00	(2,283.72)
904.540	FHLMC POOL #C0-1005	103.3808	955.78	935.12		(20.66)
31292HDJ0	8.000% 06/01/2030 DD 06/01/00 OSEF00061202: JOHNSON CORE	103.3808	955.78	935.12	0.00	(20.66)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,088.003	FHLMC POOL #A8-6880	99.0129	1,107.52	1,077.26		(30.26)
312933UD4	5.000% 06/01/2039 DD 06/01/09 OSEF00094102: GSAM CORE PLUS	99.0129	1,107.52	1,077.26	0.00	(30.26)
9,937.544	FHLMC POOL #A8-6915	99.0128	10,125.18	9,839.45		(285.73)
312933VG6	5.000% 06/01/2039 DD 06/01/09 OSEF00094102: GSAM CORE PLUS	99.0128	10,125.18	9,839.45	0.00	(285.73)
824.892	FHLMC POOL #A1-4237	98.7698	888.81	814.74		(74.07)
31296NV61	5.000% 10/01/2033 DD 10/01/03 OSEF00094102: GSAM CORE PLUS	98.7698	888.81	814.74	0.00	(74.07)
38,219.480	FHLMC POOL #A1-5232	98.8001	41,199.35	37,760.88		(3,438.47)
31296PY55	5.000% 10/01/2033 DD 10/01/03 OSEF00097702: JP MORGAN CORE	98.8001	41,199.35	37,760.88	0.00	(3,438.47)
16,000.280	FHLMC POOL #84-8431	101.6192	17,150.31	16,259.35		(890.96)
31300LLL7	VAR RT 02/01/2036 DD 02/01/11 OSEF00097702: JP MORGAN CORE	101.6192	17,150.31	16,259.35	0.00	(890.96)
53,161.180	FHLMC POOL #84-9312	101.4554	55,391.48	53,934.87		(1,456.61)
31300MKZ5	VAR RT 05/01/2044 DD 04/01/14 OSEF00064502: DODGE & COX CORE	101.4554	55,391.48	53,934.87	0.00	(1,456.61)
101,149.540	FHLMC POOL #84-9505	102.1578	104,705.59	103,332.14		(1,373.45)
31300MR21	VAR RT 10/01/2044 DD 10/01/14 OSEF00064502: DODGE & COX CORE	102.1578	104,705.59	103,332.14	0.00	(1,373.45)
570,000.000	FEDERAL HOME LN BK CONS BD	94.2120	568,039.20	537,008.40		(31,030.80)
3130AD7C0	2.750% 12/10/2027 DD 12/21/17 OSEF00094102: GSAM CORE PLUS	94.2120	568,039.20	537,008.40	0.02	(31,030.80)
460,000.000	FEDERAL HOME LN BK CONS BD	100.8014	482,296.20	463,686.31		(18,609.89)
3130ATVX2	4.750% 12/10/2032 DD 11/10/22 OSEF00094102: GSAM CORE PLUS	100.8014	482,296.20	463,686.31	0.02	(18,609.89)
902,149.280	FHLMC POOL #ZK-6713	95.8923	937,389.45	865,092.06		(72,297.39)
3131XAN64	3.000% 06/01/2029 DD 09/01/18 OSEF00061202: JOHNSON CORE	95.8923	937,389.45	865,092.06	0.04	(72,297.39)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,617.470	FHLMC POOL #ZM-1278	90.5803	21,776.22	19,581.16		(2,195.06)
3131XUM38	3.500% 06/01/2046 DD 10/01/18 OSEF00064802: WESTERN CORE PLUS	90.5803	21,776.22	19,581.16	0.00	(2,195.06)
8,199.240	FHLMC POOL #ZM-4518	90.5132	8,796.25	7,421.40		(1,374.85)
3131XYAT6	3.500% 10/01/2047 DD 10/01/18 OSEF00099002: LOOMIS CORE	90.5132	8,796.25	7,421.40	0.00	(1,374.85)
195,645.830	FHLMC POOL #2B-3797	101.8696	202,401.73	199,303.59		(3,098.14)
31326JGE4	VAR RT 02/01/2045 DD 01/01/15 OSEF00064502: DODGE & COX CORE	101.8696	202,401.73	199,303.59	0.01	(3,098.14)
50,100.171	FHLMC POOL #ZA-5297	93.1386	54,859.66	46,662.61		(8,197.05)
31329N3E6	4.000% 03/01/2048 DD 10/01/18 OSEF00064802: WESTERN CORE PLUS	93.1386	54,859.66	46,662.61	0.00	(8,197.05)
42,564.800	FHLMC POOL #ZS-0678	102.0554	42,695.59	43,439.69		744.10
3132A0XF8	6.000% 12/01/2032 DD 09/01/18 OSEF00064502: DODGE & COX CORE	102.0554	42,695.59	43,439.69	0.00	744.10
30,268.020	FHLMC POOL #ZS-3059	100.3656	32,750.93	30,378.68		(2,372.25)
3132A3MG2	5.500% 12/01/2038 DD 09/01/18 OSEF00064802: WESTERN CORE PLUS	100.3656	32,750.93	30,378.68	0.00	(2,372.25)
728,076.539	FHLMC POOL #ZS-3289	97.1348	774,832.70	707,215.72		(67,616.98)
3132A3UN8	4.500% 07/01/2041 DD 09/01/18 OSEF00064502: DODGE & COX CORE	97.1348	774,832.70	707,215.72	0.03	(67,616.98)
99,824.320	FHLMC POOL #ZS-4577	90.6645	106,624.85	90,505.17		(16,119.68)
3132A5CN3	3.500% 08/01/2044 DD 09/01/18 OSEF00099002: LOOMIS CORE	90.6645	106,624.85	90,505.17	0.00	(16,119.68)
85,371.406	FHLMC POOL #ZS-9316	93.3896	92,788.04	79,727.99		(13,060.05)
3132AAK52	3.500% 01/01/2038 DD 09/01/18 OSEF00064802: WESTERN CORE PLUS	93.3896	92,788.04	79,727.99	0.00	(13,060.05)
284,905.900	FHLMC POOL #ZT-0511	86.9913	300,397.67	247,843.26		(52,554.41)
3132ACR85	3.000% 08/01/2048 DD 09/01/18 OSEF00099002: LOOMIS CORE	86.9913	300,397.67	247,843.26	0.01	(52,554.41)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
382,129.760	FHLMC POOL #ZT-0538	90.8195	410,634.01	347,048.45		(63,585.56)
3132ACS35	3.500% 03/01/2048 DD 09/01/18 OSEF00099002: LOOMIS CORE	90.8195	410,634.01	347,048.45	0.01	(63,585.56)
681,729.055	FHLMC POOL #ZT-1711	95.7334	718,585.02	652,642.71		(65,942.31)
3132AD3U0	4.500% 02/01/2049 DD 02/01/19 OSEF00094102: GSAM CORE PLUS	95.7334	718,585.02	652,642.71	0.03	(65,942.31)
274,090.750	FHLMC POOL #SB-0816	85.4986	231,306.06	234,343.74		3,037.68
3132CW3Z5	1.500% 06/01/2037 DD 02/01/23 OSEF00099002: LOOMIS CORE	85.4986	231,306.06	234,343.74	0.01	3,037.68
126,643.130	FHLMC POOL #SB-0880	93.1031	117,223.13	117,908.73		685.60
3132CW6R0	3.000% 05/01/2037 DD 06/01/23 OSEF00099002: LOOMIS CORE	93.1031	117,223.13	117,908.73	0.00	685.60
33,707.640	FHLMC POOL #SB-0359	91.0127	31,503.47	30,678.25		(825.22)
3132CWMG6	2.500% 07/01/2035 DD 06/01/20 OSEF00099002: LOOMIS CORE	91.0127	31,503.47	30,678.25	0.00	(825.22)
183,467.170	FHLMC POOL #SB-0760	91.3131	173,405.14	167,529.60		(5,875.54)
3132CWZZ0	2.500% 12/01/2035 DD 09/01/22 OSEF00099002: LOOMIS CORE	91.3131	173,405.14	167,529.60	0.01	(5,875.54)
476,457.000	FHLMC POOL #SB-8503	88.5401	429,630.23	421,855.48		(7,774.75)
3132D6NU0	2.000% 08/01/2035 DD 07/01/20 OSEF00099002: LOOMIS CORE	88.5401	429,630.23	421,855.48	0.02	(7,774.75)
499,536.880	FHLMC POOL #SC-0269	84.4526	450,051.50	421,871.86		(28,179.64)
3132D9JN5	2.000% 01/01/2042 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	84.4526	450,051.50	421,871.86	0.02	(28,179.64)
380,830.400	FHLMC POOL #SC-0448	83.5419	297,106.45	318,152.85		21,046.40
3132D9P99	2.000% 08/01/2042 DD 10/01/23 OSEF00064802: WESTERN CORE PLUS	83.5419	297,106.45	318,152.85	0.01	21,046.40
95,444.186	FHLMC POOL #SC-0460	83.7082	80,142.47	79,894.59		(247.88)
3132D9QM9	2.000% 12/01/2041 DD 11/01/23 OSEF00064802: WESTERN CORE PLUS	83.7082	80,142.47	79,894.59	0.00	(247.88)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
743,008.429	FHLMC POOL #SD-0777	82.6868	613,420.53	614,369.79		949.26
3132DM2J3	2.500% 11/01/2051 DD 11/01/21 OSEF00064802: WESTERN CORE PLUS	82.6868	613,420.53	614,369.79	0.03	949.26
81,541.191	FHLMC POOL #SD-0849	83.1626	81,974.39	67,811.80		(14,162.59)
3132DM5J0	2.500% 01/01/2052 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	83.1626	81,974.39	67,811.80	0.00	(14,162.59)
1,795,904.210	FHLMC POOL #SD-0895	79.2470	1,711,721.20	1,423,199.71		(288,521.49)
3132DM7G4	2.000% 02/01/2052 DD 02/01/22 OSEF00099002: LOOMIS CORE	79.2470	1,711,721.20	1,423,199.71	0.06	(288,521.49)
56,549.870	FHLMC POOL #SD-0185	86.4005	59,677.78	48,859.38		(10,818.40)
3132DMF26	3.000% 12/01/2049 DD 12/01/19 OSEF00099002: LOOMIS CORE	86.4005	59,677.78	48,859.38	0.00	(10,818.40)
783,033.148	FHLMC POOL #SD-0296	92.8173	791,199.94	726,789.95		(64,409.99)
3132DMKH7	4.000% 03/01/2050 DD 03/01/20 OSEF00094102: GSAM CORE PLUS	92.8173	791,199.94	726,789.95	0.03	(64,409.99)
65,806.510	FHLMC POOL #SD-0573	80.5667	65,919.63	53,018.11		(12,901.52)
3132DMT62	2.000% 04/01/2051 DD 04/01/21 OSEF00064802: WESTERN CORE PLUS	80.5667	65,919.63	53,018.11	0.00	(12,901.52)
79,281.740	FHLMC POOL #SD-0615	95.5754	78,959.66	75,773.87		(3,185.79)
3132DMVG7	4.500% 01/01/2051 DD 05/01/21 OSEF00064802: WESTERN CORE PLUS	95.5754	78,959.66	75,773.87	0.00	(3,185.79)
82,098.058	FHLMC POOL #SD-0745	79.6308	76,889.99	65,375.32		(11,514.67)
3132DMZJ7	2.000% 11/01/2051 DD 10/01/21 OSEF00064802: WESTERN CORE PLUS	79.6308	76,889.99	65,375.32	0.00	(11,514.67)
1,011,665.600	FHLMC POOL #SD-0748	83.2396	969,934.39	842,106.83		(127,827.56)
3132DMZM0	2.500% 11/01/2051 DD 10/01/21 OSEF00099002: LOOMIS CORE	83.2396	969,934.39	842,106.83	0.03	(127,827.56)
958,813.000	FHLMC POOL #SD-1725	91.6608	899,636.24	878,855.62		(20,780.62)
3132DN4J9	4.000% 10/01/2052 DD 10/01/22 OSEF00097702: JP MORGAN CORE	91.6608	899,636.24	878,855.62	0.04	(20,780.62)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
177,824.444	FHLMC POOL #SD-1749	82.9352	151,428.63	147,479.04		(3,949.59)
3132DN5J8	2.500% 04/01/2052 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	82.9352	151,428.63	147,479.04	0.01	(3,949.59)
86,387.615	FHLMC POOL #SD-1751	83.0719	73,834.41	71,763.85		(2,070.56)
3132DN5L3	2.500% 10/01/2051 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	83.0719	73,834.41	71,763.85	0.00	(2,070.56)
180,024.814	FHLMC POOL #SD-1775	95.0085	176,368.06	171,038.91		(5,329.15)
3132DN6L2	4.500% 11/01/2052 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	95.0085	176,368.06	171,038.91	0.01	(5,329.15)
1,095,700.400	FHLMC POOL #SD-1068	90.3084	1,046,222.68	989,509.32		(56,713.36)
3132DNFH1	3.500% 01/01/2051 DD 06/01/22 OSEF00099002: LOOMIS CORE	90.3084	1,046,222.68	989,509.32	0.04	(56,713.36)
438,748.500	FHLMC POOL #SD-1143	95.4645	415,234.33	418,848.90		3,614.57
3132DNHU0	4.500% 09/01/2050 DD 06/01/22 OSEF00099002: LOOMIS CORE	95.4645	415,234.33	418,848.90	0.02	3,614.57
79,821.990	FHLMC POOL #SD-1218	93.0652	79,603.72	74,286.51		(5,317.21)
3132DNK77	4.000% 07/01/2049 DD 06/01/22 OSEF00064802: WESTERN CORE PLUS	93.0652	79,603.72	74,286.51	0.00	(5,317.21)
269,101.552	FHLMC POOL #SD-1305	97.0900	275,702.97	261,270.82		(14,432.15)
3132DNNW9	5.000% 07/01/2052 DD 07/01/22 OSEF00064802: WESTERN CORE PLUS	97.0900	275,702.97	261,270.82	0.01	(14,432.15)
3,235,235.320	FHLMC POOL #SD-1844	85.5762	2,750,961.03	2,768,590.22		17,629.19
3132DPBM9	3.000% 06/01/2052 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	85.5762	2,750,961.03	2,768,590.22	0.11	17,629.19
864,040.730	FHLMC POOL #SD-2056	101.6257	895,767.23	878,087.79		(17,679.44)
3132DPH92	6.000% 12/01/2052 DD 12/01/22 OSEF00094102: GSAM CORE PLUS	101.6257	895,767.23	878,087.79	0.04	(17,679.44)
4,480,594.238	FHLMC POOL #SD-2170	86.1563	4,074,540.37	3,860,312.91		(214,227.46)
3132DPMT2	3.000% 07/01/2051 DD 01/01/23 OSEF00061202: JOHNSON CORE	86.1563	4,074,540.37	3,860,312.91	0.16	(214,227.46)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
91,038.930	FHLMC POOL #SD-2190	94.4103	89,260.82	85,950.10		(3,310.72)
3132DPNF1	4.500% 10/01/2052 DD 01/01/23 OSEF00064802: WESTERN CORE PLUS	94.4103	89,260.82	85,950.10	0.00	(3,310.72)
1,427,974.960	FHLMC POOL #SD-2253	88.5571	1,265,765.06	1,264,573.28		(1,191.78)
3132DPQE1	3.500% 12/01/2052 DD 01/01/23 OSEF00064502: DODGE & COX CORE	88.5571	1,265,765.06	1,264,573.28	0.05	(1,191.78)
1,239,576.249	FHLMC POOL #SD-2473	96.7203	1,186,602.78	1,198,921.33		12,318.55
3132DPXA1	5.000% 02/01/2053 DD 02/01/23 OSEF00098502: C.S. MCKEE	96.7203	1,186,602.78	1,198,921.33	0.05	12,318.55
92,780.965	FHLMC POOL #SD-3475	98.9064	91,950.04	91,766.30		(183.74)
3132DQ2G0	5.500% 08/01/2053 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	98.9064	91,950.04	91,766.30	0.00	(183.74)
90,474.495	FHLMC POOL #SD-2756	99.2560	91,280.28	89,801.39		(1,478.89)
3132DQBZ8	5.500% 05/01/2053 DD 04/01/23 OSEF00064802: WESTERN CORE PLUS	99.2560	91,280.28	89,801.39	0.00	(1,478.89)
90,416.482	FHLMC POOL #SD-2991	83.2131	72,233.51	75,238.40		3,004.89
3132DQKC9	2.500% 09/01/2051 DD 05/01/23 OSEF00064802: WESTERN CORE PLUS	83.2131	72,233.51	75,238.40	0.00	3,004.89
89,800.310	FHLMC POOL #SD-3432	100.9960	88,480.41	90,694.71		2,214.30
3132DQY59	6.000% 07/01/2053 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	100.9960	88,480.41	90,694.71	0.00	2,214.30
1,533,581.160	FHLMC POOL #SD-4518	88.5497	1,391,903.72	1,357,982.19		(33,921.53)
3132DSAT9	3.500% 08/01/2053 DD 12/01/23 OSEF00064502: DODGE & COX CORE	88.5497	1,391,903.72	1,357,982.19	0.06	(33,921.53)
192,994.640	FHLMC POOL #SD-5107	102.1246	201,361.76	197,094.98		(4,266.78)
3132DSU83	6.000% 07/01/2041 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	102.1246	201,361.76	197,094.98	0.01	(4,266.78)
97,117.580	FHLMC POOL #SD-5179	99.1291	97,366.99	96,271.76		(1,095.23)
3132DSXG2	5.000% 12/01/2044 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	99.1291	97,366.99	96,271.76	0.00	(1,095.23)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,795,120.250	FHLMC POOL #SD-5214	96.6540	1,721,351.07	1,735,054.88		13,703.81
3132DSYK2	5.000% 04/01/2054 DD 04/01/24 OSEF00098502: C.S. MCKEE	96.6540	1,721,351.07	1,735,054.88	0.07	13,703.81
226,212.310	FHLMC POOL #SD-8079	78.9713	180,828.47	178,642.83		(2,185.64)
3132DV6Q3	2.000% 06/01/2050 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	78.9713	180,828.47	178,642.83	0.01	(2,185.64)
603,333.340	FHLMC POOL #SD-8090	78.9402	484,006.83	476,272.39		(7,734.44)
3132DV7B5	2.000% 08/01/2050 DD 08/01/20 OSEF00099002: LOOMIS CORE	78.9402	484,006.83	476,272.39	0.02	(7,734.44)
9,020,318.740	FHLMC POOL #SD-8090	78.9402	7,209,207.87	7,120,655.40		(88,552.47)
3132DV7B5	2.000% 08/01/2050 DD 08/01/20 OSEF00064502: DODGE & COX CORE	78.9402	7,209,207.87	7,120,655.40	0.29	(88,552.47)
826,845.340	FHLMC POOL #SD-7518	86.6966	884,796.65	716,846.70		(167,949.95)
3132DVK79	3.000% 06/01/2050 DD 05/01/20 OSEF00099002: LOOMIS CORE	86.6966	884,796.65	716,846.70	0.03	(167,949.95)
905,825.070	FHLMC POOL #SD-7501	93.6633	978,733.74	848,425.64		(130,308.10)
3132DVKN4	4.000% 07/01/2049 DD 06/01/19 OSEF00099002: LOOMIS CORE	93.6633	978,733.74	848,425.64	0.03	(130,308.10)
568,000.012	FHLMC POOL #SD-7548	83.3131	554,929.61	473,218.17		(81,711.44)
3132DVL52	2.500% 11/01/2051 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	83.3131	554,929.61	473,218.17	0.02	(81,711.44)
130,539.464	FHLMC POOL #SD-7525	83.4616	121,279.29	108,950.39		(12,328.90)
3132DVLE3	2.500% 10/01/2050 DD 09/01/20 OSEF00064802: WESTERN CORE PLUS	83.4616	121,279.29	108,950.39	0.00	(12,328.90)
68,939.896	FHLMC POOL #SD-7534	83.6188	64,178.73	57,646.71		(6,532.02)
3132DVL8	2.500% 02/01/2051 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	83.6188	64,178.73	57,646.71	0.00	(6,532.02)
1,970,182.030	FHLMC POOL #SD-7536	83.2009	2,048,373.66	1,639,208.69		(409,164.97)
3132DVL8	2.500% 02/01/2051 DD 01/01/21 OSEF00064502: DODGE & COX CORE	83.2009	2,048,373.66	1,639,208.69	0.07	(409,164.97)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
853,505.987	FHLMC POOL #SD-7540	83.1549	779,290.99	709,732.45		(69,558.54)
3132DVLV5	2.500% 05/01/2051 DD 04/01/21 OSEF00094102: GSAM CORE PLUS	83.1549	779,290.99	709,732.45	0.03	(69,558.54)
1,934,626.408	FHLMC POOL #SD-7543	83.1171	1,648,361.32	1,608,004.71		(40,356.61)
3132DVLV9	2.500% 08/01/2051 DD 07/01/21 OSEF00094102: GSAM CORE PLUS	83.1171	1,648,361.32	1,608,004.71	0.07	(40,356.61)
652,106.720	FHLMC POOL #SD-7554	83.0883	574,159.57	541,824.28		(32,335.29)
3132DVMB8	2.500% 04/01/2052 DD 05/01/22 OSEF00099002: LOOMIS CORE	83.0883	574,159.57	541,824.28	0.02	(32,335.29)
5,213,183.460	FHLMC POOL #SD-7556	86.1233	4,487,409.73	4,489,767.66		2,357.93
3132DVMD4	3.000% 08/01/2052 DD 08/01/22 OSEF00061202: JOHNSON CORE	86.1233	4,487,409.73	4,489,767.66	0.18	2,357.93
179,648.264	FHLMC POOL #SD-7560	92.6959	172,743.04	166,526.52		(6,216.52)
3132DVMH5	4.000% 02/01/2053 DD 03/01/23 OSEF00064802: WESTERN CORE PLUS	92.6959	172,743.04	166,526.52	0.01	(6,216.52)
937,332.638	FHLMC POOL #SD-7563	95.4417	859,708.86	894,606.62		34,897.76
3132DVML6	4.500% 05/01/2053 DD 05/01/23 OSEF00094102: GSAM CORE PLUS	95.4417	859,708.86	894,606.62	0.04	34,897.76
88,557.330	FHLMC POOL #SD-8128	78.5139	68,985.15	69,529.78		544.63
3132DWA52	2.000% 02/01/2051 DD 01/01/21 OSEF00099002: LOOMIS CORE	78.5139	68,985.15	69,529.78	0.00	544.63
902,567.224	FHLMC POOL #SD-8129	82.3831	790,768.76	743,562.76		(47,206.00)
3132DWA60	2.500% 01/01/2051 DD 01/01/21 OSEF00094102: GSAM CORE PLUS	82.3831	790,768.76	743,562.76	0.03	(47,206.00)
757,272.290	FHLMC POOL #SD-8106	78.6819	599,310.03	595,835.89		(3,474.14)
3132DWAFO	2.000% 11/01/2050 DD 10/01/20 OSEF00099002: LOOMIS CORE	78.6819	599,310.03	595,835.89	0.02	(3,474.14)
242,660.600	FHLMC POOL #SD-8114	82.3406	197,806.30	199,808.19		2,001.89
3132DWAP8	2.500% 11/01/2050 DD 11/01/20 OSEF00099002: LOOMIS CORE	82.3406	197,806.30	199,808.19	0.01	2,001.89



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
198,893.490	FHLMC POOL #SD-8121	78.9195	154,732.92	156,965.83		2,232.91
3132DWA3	2.000% 12/01/2050 DD 12/01/20 OSEF00099002: LOOMIS CORE	78.9195	154,732.92	156,965.83	0.01	2,232.91
3,476,471.134	FHLMC POOL #SD-8146	78.7608	2,891,121.39	2,738,095.12		(153,026.27)
3132DWB7	2.000% 05/01/2051 DD 04/01/21 OSEF00094102: GSAM CORE PLUS	78.7608	2,891,121.39	2,738,095.12	0.11	(153,026.27)
88,101.070	FHLMC POOL #SD-8222	91.5719	80,928.18	80,675.86		(252.32)
3132DWD34	4.000% 06/01/2052 DD 05/01/22 OSEF00064802: WESTERN CORE PLUS	91.5719	80,928.18	80,675.86	0.00	(252.32)
3,817,351.940	FHLMC POOL #SD-8202	89.0789	3,321,192.31	3,400,456.91		79,264.60
3132DWD7	3.500% 03/01/2052 DD 02/01/22 OSEF00064502: DODGE & COX CORE	89.0789	3,321,192.31	3,400,456.91	0.14	79,264.60
9,790,884.140	FHLMC POOL #SD-8212	81.7152	8,326,840.97	8,000,643.10		(326,197.87)
3132DWR1	2.500% 05/01/2052 DD 04/01/22 OSEF00064502: DODGE & COX CORE	81.7152	8,326,840.97	8,000,643.10	0.33	(326,197.87)
52,858.540	FHLMC POOL #SD-8237	91.5320	49,562.22	48,382.50		(1,179.72)
3132DWEJ8	4.000% 08/01/2052 DD 07/01/22 OSEF00099002: LOOMIS CORE	91.5320	49,562.22	48,382.50	0.00	(1,179.72)
1,008,345.300	FHLMC POOL #SD-8244	91.5114	934,530.38	922,751.04		(11,779.34)
3132DWER0	4.000% 08/01/2052 DD 08/01/22 OSEF00064502: DODGE & COX CORE	91.5114	934,530.38	922,751.04	0.04	(11,779.34)
2,013,721.652	FHLMC POOL #SD-3657	98.4797	1,955,197.88	1,983,106.50		27,908.62
3132E0B27	5.000% 12/01/2052 DD 08/01/23 OSEF00098502: C.S. MCKEE	98.4797	1,955,197.88	1,983,106.50	0.08	27,908.62
93,170.653	FHLMC POOL #SD-3642	101.6333	91,990.49	94,692.41		2,701.92
3132E0BK7	6.000% 09/01/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	101.6333	91,990.49	94,692.41	0.00	2,701.92
177,679.480	FHLMC POOL #SD-3722	97.3227	166,268.21	172,922.43		6,654.22
3132E0D33	5.000% 05/01/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	97.3227	166,268.21	172,922.43	0.01	6,654.22

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
97,129.040	FHLMC POOL #SD-3737	100.6216	95,762.19	97,732.75		1,970.56
3132E0EJ7	6.000% 09/01/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	100.6216	95,762.19	97,732.75	0.00	1,970.56
185,835.444	FHLMC POOL #SD-3900	98.6757	187,024.97	183,374.50		(3,650.47)
3132E0KM3	5.500% 08/01/2053 DD 09/01/23 OSEF00064802: WESTERN CORE PLUS	98.6757	187,024.97	183,374.50	0.01	(3,650.47)
94,840.759	FHLMC POOL #SD-4365	99.0385	94,536.01	93,928.82		(607.19)
3132E0Z62	5.500% 09/01/2053 DD 11/01/23 OSEF00064802: WESTERN CORE PLUS	99.0385	94,536.01	93,928.82	0.00	(607.19)
848.294	FHLMC POOL #Q0-1536	99.0900	912.98	840.57		(72.41)
3132GEV56	5.000% 06/01/2041 DD 06/01/11 OSEF00094102: GSAM CORE PLUS	99.0900	912.98	840.57	0.00	(72.41)
14,020.360	FHLMC POOL #U9-0316	93.8527	15,628.31	13,158.48		(2,469.83)
3132H3K51	4.000% 10/01/2042 DD 10/01/12 OSEF00064802: WESTERN CORE PLUS	93.8527	15,628.31	13,158.48	0.00	(2,469.83)
31,977.760	FHLMC POOL #U9-5137	93.8723	32,839.67	30,018.27		(2,821.40)
3132H5EK0	4.000% 08/01/2043 DD 07/01/13 OSEF00064802: WESTERN CORE PLUS	93.8723	32,839.67	30,018.27	0.00	(2,821.40)
227,036.790	FHLMC POOL #U9-9051	91.6179	233,067.44	208,006.23		(25,061.21)
3132H7BV5	3.500% 06/01/2043 DD 06/01/13 OSEF00097702: JP MORGAN CORE	91.6179	233,067.44	208,006.23	0.01	(25,061.21)
41,569.340	FHLMC POOL #U9-1254	93.8714	42,943.12	39,021.72		(3,921.40)
3132HBH73	4.000% 04/01/2043 DD 04/01/13 OSEF00064802: WESTERN CORE PLUS	93.8714	42,943.12	39,021.72	0.00	(3,921.40)
199,091.157	FHLMC POOL #U9-1707	88.7429	196,415.85	176,679.31		(19,736.54)
3132HBYC3	3.000% 07/01/2043 DD 07/01/13 OSEF00097702: JP MORGAN CORE	88.7429	196,415.85	176,679.31	0.01	(19,736.54)
51,992.405	FHLMC MULTICLASS STRIP 299 300	89.8139	53,714.64	46,696.40		(7,018.24)
3132HTJV9	3.000% 01/15/2043 DD 01/01/13 OSEF00097702: JP MORGAN CORE	89.8139	53,714.64	46,696.40	0.00	(7,018.24)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
129,175.690	FHLMC MULTICLASS STRIP 310 PO	74.2686	92,601.58	95,936.92		3,335.34
3132HTSS6	0.000% 09/15/2043 DD 09/01/13 OSEF00097702: JP MORGAN CORE	74.2686	92,601.58	95,936.92	0.00	3,335.34
148,235.830	FHLMC POOL #Q1-7792	91.0600	158,751.31	134,983.49		(23,767.82)
3132J9C63	3.500% 05/01/2043 DD 04/01/13 OSEF00064802: WESTERN CORE PLUS	91.0600	158,751.31	134,983.49	0.01	(23,767.82)
44,238.420	FHLMC POOL #Q1-9611	94.7617	46,032.16	41,921.07		(4,111.09)
3132JBDR1	4.000% 07/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.7617	46,032.16	41,921.07	0.00	(4,111.09)
39,720.040	FHLMC POOL #Q1-9615	94.6319	41,218.87	37,587.83		(3,631.04)
3132JBDV2	4.000% 07/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.6319	41,218.87	37,587.83	0.00	(3,631.04)
645,169.364	FHLMC POOL #V8-3108	96.2858	692,105.42	621,206.24		(70,899.18)
3132L8NZ6	4.500% 03/01/2047 DD 03/01/17 OSEF00064502: DODGE & COX CORE	96.2858	692,105.42	621,206.24	0.03	(70,899.18)
205,154.230	FHLMC POOL #U9-3051	91.6253	215,796.62	187,973.26		(27,823.36)
3132QDBU4	3.500% 09/01/2045 DD 09/01/15 OSEF00097702: JP MORGAN CORE	91.6253	215,796.62	187,973.26	0.01	(27,823.36)
166,738.680	FHLMC POOL #Q6-1709	95.8999	173,356.08	159,902.21		(13,453.87)
3132VM3T0	4.500% 02/01/2049 DD 02/01/19 OSEF00097702: JP MORGAN CORE	95.8999	173,356.08	159,902.21	0.01	(13,453.87)
141,736.070	FHLMC POOL #Q4-5560	87.4096	141,780.37	123,890.95		(17,889.42)
3132WKFA1	3.000% 01/01/2047 DD 01/01/17 OSEF00064802: WESTERN CORE PLUS	87.4096	141,780.37	123,890.95	0.01	(17,889.42)
352,212.760	FHLMC POOL #Q4-5737	87.4874	351,689.95	308,141.79		(43,548.16)
3132WKL3	3.000% 01/01/2047 DD 01/01/17 OSEF00064802: WESTERN CORE PLUS	87.4874	351,689.95	308,141.79	0.01	(43,548.16)
80,604.450	FHLMC POOL #Q4-5819	87.4109	80,390.34	70,457.08		(9,933.26)
3132WKPD4	3.000% 01/01/2047 DD 01/01/17 OSEF00064802: WESTERN CORE PLUS	87.4109	80,390.34	70,457.08	0.00	(9,933.26)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,411.140	FHLMC POOL #Q4-5827	87.3547	90,086.22	78,978.41		(11,107.81)
3132WKPM4	3.000% 01/01/2047 DD 01/01/17 OSEF00064802: WESTERN CORE PLUS	87.3547	90,086.22	78,978.41	0.00	(11,107.81)
62,703.931	FHLMC POOL #Q4-8047	96.0476	67,009.93	60,225.63		(6,784.30)
3132WM5H3	4.500% 05/01/2047 DD 05/01/17 OSEF00064802: WESTERN CORE PLUS	96.0476	67,009.93	60,225.63	0.00	(6,784.30)
553,775.170	FHLMC POOL #Q4-8869	96.3112	594,399.78	533,347.77		(61,052.01)
3132WN2B7	4.500% 06/01/2047 DD 06/01/17 OSEF00064502: DODGE & COX CORE	96.3112	594,399.78	533,347.77	0.02	(61,052.01)
119,272.900	FHLMC POOL #G6-7710	90.9376	114,744.24	108,463.87		(6,280.37)
3132XCR72	3.500% 03/01/2048 DD 03/01/18 OSEF00099002: LOOMIS CORE	90.9376	114,744.24	108,463.87	0.00	(6,280.37)
508,551.378	FHLMC POOL #G6-7713	93.4765	556,466.46	475,376.24		(81,090.22)
3132XCSA4	4.000% 06/01/2048 DD 05/01/18 OSEF00064802: WESTERN CORE PLUS	93.4765	556,466.46	475,376.24	0.02	(81,090.22)
1,000,000.000	FHLMC POOL #WN-2203	92.7443	931,054.69	927,443.42		(3,611.27)
3132XGNV4	3.750% 08/01/2032 DD 10/01/22 OSEF00097702: JP MORGAN CORE	92.7443	931,054.69	927,443.42	0.04	(3,611.27)
1,248,099.030	FHLMC POOL #G6-1060	96.4557	1,341,023.90	1,203,862.06		(137,161.84)
31335BE93	4.500% 06/01/2047 DD 07/01/17 OSEF00064502: DODGE & COX CORE	96.4557	1,341,023.90	1,203,862.06	0.05	(137,161.84)
390,029.723	FHLMC POOL #G6-1220	93.7826	402,461.92	365,780.13		(36,681.79)
31335BK96	4.000% 11/01/2047 DD 12/01/17 OSEF00064502: DODGE & COX CORE	93.7826	402,461.92	365,780.13	0.01	(36,681.79)
21,454.920	FHLMC MULTICLASS MTG 2333 KA	100.6339	23,030.59	21,590.91		(1,439.68)
313398GC7	6.500% 07/15/2031 DD 07/01/01 OSEF00097702: JP MORGAN CORE	100.6339	23,030.59	21,590.91	0.00	(1,439.68)
857,817.790	FHLMC POOL #QA-7075	86.4181	911,297.39	741,309.61		(169,987.78)
3133A12G6	3.000% 02/01/2050 DD 02/01/20 OSEF00099002: LOOMIS CORE	86.4181	911,297.39	741,309.61	0.03	(169,987.78)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par	Description	Price	Cost	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Local/Base		Gain/Loss
						Local/Base
158,105.940	FHLMC POOL #QA-6370	86.3335	167,542.91	136,498.38		(31,044.53)
3133A1CF7	3.000% 01/01/2050 DD 01/01/20 OSEF00099002: LOOMIS CORE	86.3335	167,542.91	136,498.38	0.01	(31,044.53)
145,345.050	FHLMC POOL #QA-6518	86.4186	149,347.73	125,605.17		(23,742.56)
3133A1G30	3.000% 01/01/2050 DD 01/01/20 OSEF00099002: LOOMIS CORE	86.4186	149,347.73	125,605.17	0.01	(23,742.56)
237,376.510	FHLMC POOL #QA-6505	86.3342	243,283.10	204,937.00		(38,346.10)
3133A1GN6	3.000% 01/01/2050 DD 01/01/20 OSEF00099002: LOOMIS CORE	86.3342	243,283.10	204,937.00	0.01	(38,346.10)
1,619,154.190	FHLMC POOL #QB-1397	81.8165	1,434,722.41	1,324,734.70		(109,987.71)
3133A7RS0	2.500% 07/01/2050 DD 07/01/20 OSEF00097702: JP MORGAN CORE	81.8165	1,434,722.41	1,324,734.70	0.05	(109,987.71)
68,400.162	FHLMC POOL #QB-5092	83.4495	73,455.37	57,079.60		(16,375.77)
3133ABUR9	2.500% 11/01/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	83.4495	73,455.37	57,079.60	0.00	(16,375.77)
71,505.165	FHLMC POOL #QB-5093	83.2049	76,544.07	59,495.83		(17,048.24)
3133ABUS7	2.500% 11/01/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	83.2049	76,544.07	59,495.83	0.00	(17,048.24)
84,232.469	FHLMC POOL #QB-8975	79.6351	87,180.59	67,078.61		(20,101.98)
3133AF6L0	2.000% 03/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	79.6351	87,180.59	67,078.61	0.00	(20,101.98)
134,120.608	FHLMC POOL #QB-9087	79.6848	138,615.77	106,873.75		(31,742.02)
3133AGCY3	2.000% 02/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	79.6848	138,615.77	106,873.75	0.00	(31,742.02)
77,325.634	FHLMC POOL #QB-9290	79.6346	77,410.22	61,577.98		(15,832.24)
3133AGKB4	2.000% 03/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	79.6346	77,410.22	61,577.98	0.00	(15,832.24)
69,589.017	FHLMC POOL #QB-9482	79.6383	70,023.94	55,419.50		(14,604.44)
3133AGRB7	2.000% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	79.6383	70,023.94	55,419.50	0.00	(14,604.44)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,271.879	FHLMC POOL #QB-9961	79.6387	76,712.84	60,741.97		(15,970.87)
3133AHB63	2.000% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	79.6387	76,712.84	60,741.97	0.00	(15,970.87)
72,030.022	FHLMC POOL #QC-0041	79.6381	72,435.18	57,363.37		(15,071.81)
3133AJBJ1	2.000% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	79.6381	72,435.18	57,363.37	0.00	(15,071.81)
60,614.010	FHLMC POOL #QC-0160	79.6382	60,964.45	48,271.88		(12,692.57)
3133AJE90	2.000% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	79.6382	60,964.45	48,271.88	0.00	(12,692.57)
74,022.549	FHLMC POOL #QC-0161	79.6379	74,427.37	58,950.03		(15,477.34)
3133AJFA6	2.000% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	79.6379	74,427.37	58,950.03	0.00	(15,477.34)
69,127.872	FHLMC POOL #QC-0165	83.9165	71,493.36	58,009.68		(13,483.68)
3133AJFE8	2.500% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	83.9165	71,493.36	58,009.68	0.00	(13,483.68)
69,309.970	FHLMC POOL #QC-3242	86.3998	66,126.04	59,883.68		(6,242.36)
3133AMS72	3.000% 06/01/2051 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	86.3998	66,126.04	59,883.68	0.00	(6,242.36)
49,751.030	FHLMC POOL #QC-3428	81.6901	51,476.77	40,641.67		(10,835.10)
3133AMYZ3	2.500% 06/01/2051 DD 06/01/21 OSEF00099002: LOOMIS CORE	81.6901	51,476.77	40,641.67	0.00	(10,835.10)
78,532.817	FHLMC POOL #QC-3690	83.2988	81,968.62	65,416.92		(16,551.70)
3133ANC36	2.500% 07/01/2051 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	83.2988	81,968.62	65,416.92	0.00	(16,551.70)
160,279.780	FHLMC POOL #QC-5830	83.2776	161,156.30	133,477.09		(27,679.21)
3133AQPP6	2.500% 08/01/2051 DD 08/01/21 OSEF00064802: WESTERN CORE PLUS	83.2776	161,156.30	133,477.09	0.01	(27,679.21)
730,880.320	FHLMC POOL #QC-5978	82.2534	719,460.30	601,174.14		(118,286.16)
3133AQUB1	2.500% 08/01/2051 DD 08/01/21 OSEF00099002: LOOMIS CORE	82.2534	719,460.30	601,174.14	0.02	(118,286.16)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,988.756	FHLMC POOL #QC-9154	86.3633	84,855.96	73,399.08		(11,456.88)
3133AUE38	3.000% 10/01/2051 DD 10/01/21 OSEF00064802: WESTERN CORE PLUS	86.3633	84,855.96	73,399.08	0.00	(11,456.88)
84,200.097	FHLMC POOL #QD-6079	83.2317	84,542.17	70,081.19		(14,460.98)
3133B3XG7	2.500% 02/01/2052 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	83.2317	84,542.17	70,081.19	0.00	(14,460.98)
336,048.210	FHLMC POOL #QD-6542	82.6229	333,619.76	277,652.82		(55,966.94)
3133B4HT5	2.500% 02/01/2052 DD 02/01/22 OSEF00099002: LOOMIS CORE	82.6229	333,619.76	277,652.82	0.01	(55,966.94)
672,771.160	FHLMC POOL #QD-6543	82.2127	667,488.84	553,103.15		(114,385.69)
3133B4HU2	2.500% 02/01/2052 DD 02/01/22 OSEF00099002: LOOMIS CORE	82.2127	667,488.84	553,103.15	0.02	(114,385.69)
432,470.730	FHLMC POOL #QD-6813	81.9200	428,433.22	354,280.08		(74,153.14)
3133B4SA4	2.500% 02/01/2052 DD 02/01/22 OSEF00099002: LOOMIS CORE	81.9200	428,433.22	354,280.08	0.01	(74,153.14)
84,957.810	FHLMC POOL #QE-0399	85.6991	73,192.31	72,808.06		(384.25)
3133B9NQ3	3.000% 04/01/2052 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	85.6991	73,192.31	72,808.06	0.00	(384.25)
885,032.820	FHLMC POOL #QE-1843	94.4267	900,590.03	835,707.34		(64,882.69)
3133BBBL2	4.500% 05/01/2052 DD 05/01/22 OSEF00097702: JP MORGAN CORE	94.4267	900,590.03	835,707.34	0.03	(64,882.69)
1,619,695.280	FHLMC POOL #QE-3344	88.5497	1,378,828.03	1,434,236.02		55,407.99
3133BCWD5	3.500% 06/01/2052 DD 06/01/22 OSEF00064502: DODGE & COX CORE	88.5497	1,378,828.03	1,434,236.02	0.06	55,407.99
1,604,108.010	FHLMC POOL #QE-5474	91.5115	1,473,774.23	1,467,943.32		(5,830.91)
3133BFCK4	4.000% 07/01/2052 DD 06/01/22 OSEF00064502: DODGE & COX CORE	91.5115	1,473,774.23	1,467,943.32	0.06	(5,830.91)
73,401.680	FHLMC POOL #QF-4924	101.4383	74,697.68	74,457.38		(240.30)
3133BSPH9	6.000% 12/01/2052 DD 12/01/22 OSEF00064802: WESTERN CORE PLUS	101.4383	74,697.68	74,457.38	0.00	(240.30)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
432,979.430	FHLMC POOL #QH-3942	102.1609	428,158.17	442,335.66		14,177.49
3133CGLX3	6.500% 10/01/2053 DD 10/01/23 OSEF00099002: LOOMIS CORE	102.1609	428,158.17	442,335.66	0.02	14,177.49
267,242.720	FHLMC POOL #QH-7529	101.1250	270,081.22	270,249.25		168.03
3133CLLJ3	6.000% 12/01/2053 DD 12/01/23 OSEF00099002: LOOMIS CORE	101.1250	270,081.22	270,249.25	0.01	168.03
220,000.000	FEDERAL FARM CR BK CONS BD	92.0301	218,704.76	202,466.29		(16,238.47)
3133ENJ92	3.500% 09/01/2032 DD 09/01/22 OSEF00094102: GSAM CORE PLUS	92.0301	218,704.76	202,466.29	0.01	(16,238.47)
3,510,000.000	FEDERAL FARM CR BK CONS BD	99.5868	3,503,435.00	3,495,495.38		(7,939.62)
3133EPR98	5.980% 12/27/2033 DD 12/27/23 OSEF00098502: C.S. MCKEE	99.5868	3,503,435.00	3,495,495.38	0.14	(7,939.62)
4,475,000.000	FEDERAL FARM CR BK CONS BD	99.0246	4,469,012.50	4,431,351.88		(37,660.62)
3133EPZ65	5.740% 01/30/2032 DD 01/30/24 OSEF00098502: C.S. MCKEE	99.0246	4,469,012.50	4,431,351.88	0.18	(37,660.62)
4,288,000.000	FEDERAL FARM CR BK CONS BD	100.0052	4,285,856.00	4,288,221.60		2,365.60
3133ERFL0	5.520% 05/29/2029 DD 05/29/24 OSEF00098502: C.S. MCKEE	100.0052	4,285,856.00	4,288,221.60	0.18	2,365.60
119,470.260	FHLMC POOL #QN-6718	88.4047	104,516.95	105,617.38		1,100.43
3133GDPB0	2.000% 06/01/2036 DD 06/01/21 OSEF00099002: LOOMIS CORE	88.4047	104,516.95	105,617.38	0.00	1,100.43
9,628.380	FHLMC POOL #QU-7450	80.3066	9,960.88	7,732.23		(2,228.65)
3133JLH36	2.500% 07/01/2050 DD 06/01/20 OSEF00099002: LOOMIS CORE	80.3066	9,960.88	7,732.23	0.00	(2,228.65)
540,400.083	FHLMC POOL #RA-1411	86.9383	580,296.80	469,814.63		(110,482.17)
3133KGR83	3.000% 09/01/2049 DD 09/01/19 OSEF00094102: GSAM CORE PLUS	86.9383	580,296.80	469,814.63	0.02	(110,482.17)
71,442.470	FHLMC POOL #RA-2457	86.4178	65,534.95	61,739.02		(3,795.93)
3133KHWS1	3.000% 04/01/2050 DD 04/01/20 OSEF00099002: LOOMIS CORE	86.4178	65,534.95	61,739.02	0.00	(3,795.93)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
579,311.602	FHLMC POOL #RA-3078	86.4173	622,759.99	500,625.67		(122,134.32)
3133KJM33	3.000% 07/01/2050 DD 06/01/20 OSEF00099002: LOOMIS CORE	86.4173	622,759.99	500,625.67	0.02	(122,134.32)
1,190,346.750	FHLMC POOL #RA-3053	79.4750	1,223,081.20	946,027.90		(277,053.30)
3133KJMA7	2.000% 07/01/2050 DD 06/01/20 OSEF00064502: DODGE & COX CORE	79.4750	1,223,081.20	946,027.90	0.04	(277,053.30)
6,667,831.590	FHLMC POOL #RA-3355	79.5675	6,991,846.54	5,305,428.83		(1,686,417.71)
3133KJWQ1	2.000% 09/01/2050 DD 08/01/20 OSEF00064502: DODGE & COX CORE	79.5675	6,991,846.54	5,305,428.83	0.22	(1,686,417.71)
993,770.400	FHLMC POOL #RA-3454	79.3105	1,036,044.43	788,164.63		(247,879.80)
3133KJZT2	2.000% 09/01/2050 DD 08/01/20 OSEF00064502: DODGE & COX CORE	79.3105	1,036,044.43	788,164.63	0.03	(247,879.80)
147,726.012	FHLMC POOL #RA-3882	79.6232	148,210.75	117,624.25		(30,586.50)
3133KKJ34	2.000% 11/01/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	79.6232	148,210.75	117,624.25	0.00	(30,586.50)
270,784.170	FHLMC POOL #RA-3913	83.4557	251,575.43	225,984.95		(25,590.48)
3133KKK24	2.500% 11/01/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	83.4557	251,575.43	225,984.95	0.01	(25,590.48)
1,289,246.582	FHLMC POOL #RA-4142	83.4041	1,103,440.29	1,075,285.14		(28,155.15)
3133KKS75	2.500% 12/01/2050 DD 11/01/20 OSEF00064802: WESTERN CORE PLUS	83.4041	1,103,440.29	1,075,285.14	0.04	(28,155.15)
2,477,162.600	FHLMC POOL #RA-4119	79.6273	2,577,941.43	1,972,497.74		(605,443.69)
3133KKSG5	2.000% 12/01/2050 DD 11/01/20 OSEF00064502: DODGE & COX CORE	79.6273	2,577,941.43	1,972,497.74	0.08	(605,443.69)
851,819.264	FHLMC POOL #RA-5276	82.4050	770,829.87	701,942.01		(68,887.86)
3133KL2H9	2.500% 05/01/2051 DD 05/01/21 OSEF00094102: GSAM CORE PLUS	82.4050	770,829.87	701,942.01	0.03	(68,887.86)
661,648.270	FHLMC POOL #RA-5286	81.8264	593,692.92	541,403.24		(52,289.68)
3133KL2T3	2.500% 05/01/2051 DD 05/01/21 OSEF00099002: LOOMIS CORE	81.8264	593,692.92	541,403.24	0.02	(52,289.68)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
79,131.209	FHLMC POOL #RA-4537	75.1059	61,153.60	59,432.19		(1,721.41)
3133KLBE6	1.500% 02/01/2051 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	75.1059	61,153.60	59,432.19	0.00	(1,721.41)
225,603.015	FHLMC POOL #RA-4703	79.4528	233,005.63	179,247.90		(53,757.73)
3133KLGL5	2.000% 02/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	79.4528	233,005.63	179,247.90	0.01	(53,757.73)
515,374.929	FHLMC POOL #RA-5117	79.3299	519,361.04	408,846.18		(110,514.86)
3133KLVJ3	2.000% 05/01/2051 DD 04/01/21 OSEF00064802: WESTERN CORE PLUS	79.3299	519,361.04	408,846.18	0.02	(110,514.86)
1,057,506.480	FHLMC POOL #RA-5257	78.7132	827,333.57	832,397.19		5,063.62
3133KLZWO	2.000% 05/01/2051 DD 05/01/21 OSEF00099002: LOOMIS CORE	78.7132	827,333.57	832,397.19	0.03	5,063.62
40,662.120	FHLMC POOL #RA-6215	82.2338	35,757.25	33,438.02		(2,319.23)
3133KM3Y9	2.500% 11/01/2051 DD 10/01/21 OSEF00099002: LOOMIS CORE	82.2338	35,757.25	33,438.02	0.00	(2,319.23)
625,453.150	FHLMC POOL #RA-5478	82.8895	526,748.00	518,435.29		(8,312.71)
3133KMCP8	2.500% 07/01/2051 DD 07/01/21 OSEF00099002: LOOMIS CORE	82.8895	526,748.00	518,435.29	0.02	(8,312.71)
2,606.110	FHLMC POOL #RA-5680	78.2895	2,032.77	2,040.31		7.54
3133KMJZ9	2.000% 08/01/2051 DD 08/01/21 OSEF00099002: LOOMIS CORE	78.2895	2,032.77	2,040.31	0.00	7.54
791,215.010	FHLMC POOL #RA-5801	82.6755	827,190.57	654,140.74		(173,049.83)
3133KMNS0	2.500% 09/01/2051 DD 08/01/21 OSEF00094102: GSAM CORE PLUS	82.6755	827,190.57	654,140.74	0.03	(173,049.83)
803,888.680	FHLMC POOL #RA-5853	82.8526	843,078.25	666,042.53		(177,035.72)
3133KMQE8	2.500% 09/01/2051 DD 08/01/21 OSEF00094102: GSAM CORE PLUS	82.8526	843,078.25	666,042.53	0.03	(177,035.72)
499,457.350	FHLMC POOL #RA-7186	92.2860	460,242.15	460,929.33		687.18
3133KN6X6	4.000% 04/01/2052 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	92.2860	460,242.15	460,929.33	0.02	687.18

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,526,596.880	FHLMC POOL #RA-7194	88.9749	8,237,825.04	7,586,533.26		(651,291.78)
3133KN7F4	3.500% 04/01/2052 DD 04/01/22 OSEF00064502: DODGE & COX CORE	88.9749	8,237,825.04	7,586,533.26	0.31	(651,291.78)
1,392,200.080	FHLMC POOL #RA-6333	78.5604	1,386,109.20	1,093,717.84		(292,391.36)
3133KNBA0	2.000% 11/01/2051 DD 10/01/21 OSEF00099002: LOOMIS CORE	78.5604	1,386,109.20	1,093,717.84	0.04	(292,391.36)
438,454.490	FHLMC POOL #RA-6509	79.3052	373,850.53	347,717.28		(26,133.25)
3133KNGS6	2.000% 12/01/2051 DD 12/01/21 OSEF00099002: LOOMIS CORE	79.3052	373,850.53	347,717.28	0.01	(26,133.25)
79,792.674	FHLMC POOL #RA-6562	83.5084	77,885.13	66,633.60		(11,251.53)
3133KNJF1	2.500% 01/01/2052 DD 12/01/21 OSEF00064802: WESTERN CORE PLUS	83.5084	77,885.13	66,633.60	0.00	(11,251.53)
714,167.480	FHLMC POOL #RA-6702	85.0820	738,493.83	607,627.77		(130,866.06)
3133KNNT6	3.000% 02/01/2052 DD 01/01/22 OSEF00097702: JP MORGAN CORE	85.0820	738,493.83	607,627.77	0.02	(130,866.06)
86,350.340	FHLMC POOL #RA-6954	85.6993	74,391.98	74,001.68		(390.30)
3133KNWP4	3.000% 03/01/2052 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	85.6993	74,391.98	74,001.68	0.00	(390.30)
539,996.160	FHLMC POOL #RA-7402	89.0499	487,598.77	480,865.91		(6,732.86)
3133KPGK8	3.500% 05/01/2052 DD 05/01/22 OSEF00099002: LOOMIS CORE	89.0499	487,598.77	480,865.91	0.02	(6,732.86)
1,345,245.990	FHLMC POOL #RA-7485	91.6608	1,345,193.47	1,233,062.86		(112,130.61)
3133KPJ66	4.000% 05/01/2052 DD 05/01/22 OSEF00099002: LOOMIS CORE	91.6608	1,345,193.47	1,233,062.86	0.05	(112,130.61)
552,531.890	FHLMC POOL #RA-7541	95.1434	568,784.09	525,697.70		(43,086.39)
3133KPLW6	4.500% 06/01/2052 DD 06/01/22 OSEF00094102: GSAM CORE PLUS	95.1434	568,784.09	525,697.70	0.02	(43,086.39)
871,969.830	FHLMC POOL #RA-8419	100.8540	900,274.80	879,416.22		(20,858.58)
3133KQK88	6.000% 01/01/2053 DD 01/01/23 OSEF00094102: GSAM CORE PLUS	100.8540	900,274.80	879,416.22	0.04	(20,858.58)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
810,060.640	FHLMC POOL #RA-9306	100.5788	820,439.55	814,749.13		(5,690.42)
3133KRKTO	6.000% 06/01/2053 DD 06/01/23 OSEF00099002: LOOMIS CORE	100.5788	820,439.55	814,749.13	0.03	(5,690.42)
772,794.730	FHLMC POOL #RA-9307	98.7904	772,402.29	763,447.19		(8,955.10)
3133KRKU7	5.500% 06/01/2053 DD 06/01/23 OSEF00099002: LOOMIS CORE	98.7904	772,402.29	763,447.19	0.03	(8,955.10)
95,364.706	FHLMC POOL #RA-9437	98.7945	94,547.90	94,215.06		(332.84)
3133KRPW8	5.500% 07/01/2053 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	98.7945	94,547.90	94,215.06	0.00	(332.84)
89,786.735	FHLMC POOL #RA-9461	103.1570	93,307.05	92,621.31		(685.74)
3133KRQN7	6.500% 07/01/2053 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	103.1570	93,307.05	92,621.31	0.00	(685.74)
329,496.660	FHLMC POOL #RB-0714	83.6775	262,862.88	275,714.45		12,851.57
3133KTYK0	2.000% 12/01/2041 DD 12/01/21 OSEF00064802: WESTERN CORE PLUS	83.6775	262,862.88	275,714.45	0.01	12,851.57
232,568.260	FHLMC POOL #RB-5071	84.4680	198,808.70	196,445.84		(2,362.86)
3133KYT41	2.000% 08/01/2040 DD 08/01/20 OSEF00064802: WESTERN CORE PLUS	84.4680	198,808.70	196,445.84	0.01	(2,362.86)
288,584.304	FHLMC POOL #RB-5105	84.4642	235,962.77	243,750.47		7,787.70
3133KYU64	2.000% 02/01/2041 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	84.4642	235,962.77	243,750.47	0.01	7,787.70
156,825.074	FHLMC POOL #RB-5121	84.4618	132,369.33	132,457.21		87.88
3133KYVN6	2.000% 07/01/2041 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	84.4618	132,369.33	132,457.21	0.01	87.88
78,742.362	FHLMC POOL #RB-5125	84.2761	81,036.96	66,360.98		(14,675.98)
3133KYVS5	2.000% 08/01/2041 DD 08/01/21 OSEF00064802: WESTERN CORE PLUS	84.2761	81,036.96	66,360.98	0.00	(14,675.98)
32,686.190	FHLMC POOL #RB-5130	80.5869	30,469.67	26,340.79		(4,128.88)
3133KYVX4	1.500% 09/01/2041 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	80.5869	30,469.67	26,340.79	0.00	(4,128.88)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,047,950.988	FHLMC POOL #RB-5141	83.6363	1,739,238.38	1,712,829.51		(26,408.87)
3133KYWA3	2.000% 01/01/2042 DD 12/01/21 OSEF00064502: DODGE & COX CORE	83.6363	1,739,238.38	1,712,829.51	0.07	(26,408.87)
83,799.255	FHLMC POOL #RB-5145	83.5834	70,331.62	70,042.29		(289.33)
3133KYWE5	2.000% 01/01/2042 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	83.5834	70,331.62	70,042.29	0.00	(289.33)
256,526.791	FHLMC POOL #RB-5154	85.5014	223,337.78	219,333.95		(4,003.83)
3133KYWP0	2.500% 04/01/2042 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	85.5014	223,337.78	219,333.95	0.01	(4,003.83)
2,229,515.861	FHLMC POOL #RB-5230	100.1830	2,206,175.62	2,233,595.94		27,420.32
3133KYY37	5.500% 05/01/2043 DD 04/01/23 OSEF00098502: C.S. MCKEE	100.1830	2,206,175.62	2,233,595.94	0.09	27,420.32
186,285.570	FHLMC POOL #RC-1914	88.4046	163,873.10	164,685.09		811.99
3133L8DT9	2.000% 06/01/2036 DD 06/01/21 OSEF00099002: LOOMIS CORE	88.4046	163,873.10	164,685.09	0.01	811.99
757,566.570	FHLMC POOL #SE-9060	76.4946	611,735.01	579,497.43		(32,237.58)
3133SKB59	2.000% 02/01/2052 DD 01/01/23 OSEF00099002: LOOMIS CORE	76.4946	611,735.01	579,497.43	0.02	(32,237.58)
29,556.200	FHLMC MULTICLASS MTG 2154 PL	99.5746	34,100.48	29,430.46		(4,670.02)
3133TKW48	6.500% 05/15/2029 DD 05/01/99 OSEF00097702: JP MORGAN CORE	99.5746	34,100.48	29,430.46	0.00	(4,670.02)
12,593.250	FHLMC MULTICLASS MTG 2209 TC	103.5941	14,269.78	13,045.87		(1,223.91)
3133TNCF9	8.000% 01/15/2030 DD 01/01/00 OSEF00097702: JP MORGAN CORE	103.5941	14,269.78	13,045.87	0.00	(1,223.91)
383,637.070	FHLMC POOL #QI-0129	100.4539	387,832.09	385,378.25		(2,453.84)
3133W6EA1	6.000% 02/01/2054 DD 02/01/24 OSEF00099002: LOOMIS CORE	100.4539	387,832.09	385,378.25	0.02	(2,453.84)
798,718.540	FHLMC POOL #QI-4658	102.1210	815,691.31	815,658.97		(32.34)
3133WBE77	6.500% 04/01/2054 DD 04/01/24 OSEF00064802: WESTERN CORE PLUS	102.1210	815,691.31	815,658.97	0.03	(32.34)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
89,679.800	FHLMC POOL #QA-4675	86.3158	95,032.56	77,407.85		(17,624.71)
31346YFQ1	3.000% 11/01/2049 DD 11/01/19 OSEF00099002: LOOMIS CORE	86.3158	95,032.56	77,407.85	0.00	(17,624.71)
466,018.110	FHLMC POOL #84-0402	101.7540	481,163.69	474,191.91		(6,971.78)
31347ANT7	VAR RT 05/01/2045 DD 09/01/16 OSEF00064502: DODGE & COX CORE	101.7540	481,163.69	474,191.91	0.02	(6,971.78)
20,059.380	FHLMC POOL #78-2979	102.3249	21,563.83	20,525.73		(1,038.10)
31349UJY5	VAR RT 01/01/2035 DD 01/01/05 OSEF00097702: JP MORGAN CORE	102.3249	21,563.83	20,525.73	0.00	(1,038.10)
304,000.000	FEDERAL HOME LN MTG CORP	111.9115	413,193.26	340,211.01		(72,982.25)
3134A4KX1	6.250% 07/15/2032 DD 02/20/02 OSEF00099002: LOOMIS CORE	111.9115	413,193.26	340,211.01	0.01	(72,982.25)
5,925,000.000	FEDERAL HOME LN MTG CORP	100.0094	5,925,000.00	5,925,555.29		555.29
3134H1G31	6.050% 04/17/2029 DD 04/17/24 OSEF00098502: C.S. MCKEE	100.0094	5,925,000.00	5,925,555.29	0.24	555.29
5,000,000.000	FEDERAL HOME LN MTG CORP	99.8965	4,988,750.00	4,994,822.75		6,072.75
3134H1QJ5	5.750% 01/30/2031 DD 01/30/24 OSEF00098502: C.S. MCKEE	99.8965	4,988,750.00	4,994,822.75	0.20	6,072.75
4,526,000.000	FEDERAL HOME LN MTG CORP	99.8071	4,517,763.10	4,517,271.07		(492.03)
3134H1QM8	5.700% 01/26/2029 DD 01/26/24 OSEF00098502: C.S. MCKEE	99.8071	4,517,763.10	4,517,271.07	0.19	(492.03)
7,175,000.000	FEDERAL HOME LN MTG CORP	99.6389	7,175,000.00	7,149,090.79		(25,909.21)
3134H1YA5	5.875% 03/28/2029 DD 03/28/24 OSEF00098502: C.S. MCKEE	99.6389	7,175,000.00	7,149,090.79	0.29	(25,909.21)
8,607.060	FHLMC MULTICLASS STRIP 328 S4	5.2828	5,127.04	454.69		(4,672.35)
31352DC24	VAR RT 02/15/2038 DD 06/01/14 OSEF00064802: WESTERN CORE PLUS	5.2828	5,127.04	454.69	0.00	(4,672.35)
70.200	FNMA GTD REMIC P/T 00-27 AN	97.7768	77.62	68.64		(8.98)
31358SFW6	6.000% 08/25/2030 DD 07/01/00 OSEF00097702: JP MORGAN CORE	97.7768	77.62	68.64	0.00	(8.98)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,882.750	FNMA GTD REMIC P/T 01-14 Z	101.1058	15,002.55	14,036.26		(966.29)
31359SWU0	6.000% 05/25/2031 DD 04/01/01 OSEF00097702: JP MORGAN CORE	101.1058	15,002.55	14,036.26	0.00	(966.29)
285.570	FNMA GTD REMIC P/T 98-W4 PO	97.4275	194.00	278.22		84.22
31359UQN8	0.000% 08/25/2028 DD 07/01/98 OSEF00097702: JP MORGAN CORE	97.4275	194.00	278.22	0.00	84.22
1,400,000.000	FEDERAL NATL MTG ASSN	81.0138	1,378,902.00	1,134,192.61		(244,709.39)
3135G05Q2	0.875% 08/05/2030 DD 08/05/20 OSEF00094102: GSAM CORE PLUS	81.0138	1,378,902.00	1,134,192.61	0.05	(244,709.39)
770,000.000	FEDERAL NATL MTG ASSN	98.1342	767,543.70	755,633.72		(11,909.98)
3135G0X24	1.625% 01/07/2025 DD 01/10/20 OSEF00099002: LOOMIS CORE	98.1342	767,543.70	755,633.72	0.03	(11,909.98)
435,000.000	FEDERAL NATL MTG ASSN	99.4720	434,113.69	432,703.20		(1,410.49)
3135G0ZR7	2.625% 09/06/2024 DD 09/08/14 OSEF00099002: LOOMIS CORE	99.4720	434,113.69	432,703.20	0.02	(1,410.49)
5,742.730	FNMA GTD REMIC STRIP 273 1	96.3001	5,003.33	5,530.25		526.92
31364HL70	0.000% 08/25/2026 DD 07/01/96 OSEF00097702: JP MORGAN CORE	96.3001	5,003.33	5,530.25	0.00	526.92
29,926.030	FNMA GTD REMIC P/T 11-118 MT	103.4714	33,834.02	30,964.87		(2,869.15)
3136A12F1	7.000% 11/25/2041 DD 10/01/11 OSEF00097702: JP MORGAN CORE	103.4714	33,834.02	30,964.87	0.00	(2,869.15)
30,173.290	FNMA GTD REMIC P/T 11-118 NT	103.9334	33,907.24	31,360.11		(2,547.13)
3136A1Y82	7.000% 11/25/2041 DD 10/01/11 OSEF00097702: JP MORGAN CORE	103.9334	33,907.24	31,360.11	0.00	(2,547.13)
2,322.820	FNMA GTD REMIC P/T 12-28 B	101.4462	2,714.79	2,356.41		(358.38)
3136A35F4	6.500% 06/25/2039 DD 02/01/12 OSEF00064802: WESTERN CORE PLUS	101.4462	2,714.79	2,356.41	0.00	(358.38)
26,108.800	FNMA GTD REMIC P/T 12-51 B	105.4296	31,177.59	27,526.40		(3,651.19)
3136A54N3	7.000% 05/25/2042 DD 04/01/12 OSEF00064802: WESTERN CORE PLUS	105.4296	31,177.59	27,526.40	0.00	(3,651.19)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,063.528	FNMA GTD REMIC P/T 12-46 BA	102.7185	48,281.04	43,207.00		(5,074.04)
3136A5J49	6.000% 05/25/2042 DD 04/01/12 OSEF00064802: WESTERN CORE PLUS	102.7185	48,281.04	43,207.00	0.00	(5,074.04)
44,048.920	FNMA GTD REMIC P/T 12-74 SA	6.1168	124,259.92	2,694.40		(121,565.52)
3136A65Y6	VAR RT 03/25/2042 DD 06/25/12 OSEF00064802: WESTERN CORE PLUS	6.1168	124,259.92	2,694.40	0.00	(121,565.52)
11,605.720	FNMA GTD REMIC P/T 12-75 NS	10.6931	37,609.76	1,241.01		(36,368.75)
3136A6X74	VAR RT 07/25/2042 DD 06/25/12 OSEF00064802: WESTERN CORE PLUS	10.6931	37,609.76	1,241.01	0.00	(36,368.75)
435.953	FNMA GTD REMIC P/T 12-101 BI	1.0750	2,634.19	4.69		(2,629.50)
3136A76M9	4.000% 09/25/2027 DD 08/01/12 OSEF00064802: WESTERN CORE PLUS	1.0750	2,634.19	4.69	0.00	(2,629.50)
49,273.900	FNMA GTD REMIC P/T 12-108 F	98.4396	49,574.19	48,505.03		(1,069.16)
3136A8Q52	VAR RT 10/25/2042 DD 09/25/12 OSEF00097702: JP MORGAN CORE	98.4396	49,574.19	48,505.03	0.00	(1,069.16)
13,237.119	FNMA GTD REMIC P/T 12-111 B	105.7761	14,758.31	14,001.70		(756.61)
3136A9EA2	7.000% 10/25/2042 DD 09/01/12 OSEF00094102: GSAM CORE PLUS	105.7761	14,758.31	14,001.70	0.00	(756.61)
39,913.730	FNMA GTD REMIC P/T 12-133 CS	10.3439	77,048.22	4,128.64		(72,919.58)
3136AAXW0	VAR RT 12/25/2042 DD 11/25/12 OSEF00064802: WESTERN CORE PLUS	10.3439	77,048.22	4,128.64	0.00	(72,919.58)
36,299.252	FNMA GTD REMIC P/T 12-153 B	106.9743	40,472.57	38,830.86		(1,641.71)
3136ABDT7	7.000% 07/25/2042 DD 12/01/12 OSEF00094102: GSAM CORE PLUS	106.9743	40,472.57	38,830.86	0.00	(1,641.71)
63,885.040	FNMA GTD REMIC P/T 13-9 BC	104.1871	77,169.95	66,559.94		(10,610.01)
3136ABQF3	6.500% 07/25/2042 DD 01/01/13 OSEF00064802: WESTERN CORE PLUS	104.1871	77,169.95	66,559.94	0.00	(10,610.01)
96,740.830	FNMA GTD REMIC P/T 13-9 CB	101.4230	111,538.01	98,117.42		(13,420.59)
3136ABQH9	5.500% 04/25/2042 DD 01/01/13 OSEF00064802: WESTERN CORE PLUS	101.4230	111,538.01	98,117.42	0.00	(13,420.59)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
466,634.270	FNMA GTD REMIC P/T 13-45 EC	83.1599	367,965.86	388,052.50		20,086.64
3136AD3U1	1.500% 04/25/2043 DD 04/01/13 OSEF00097702: JP MORGAN CORE	83.1599	367,965.86	388,052.50	0.02	20,086.64
125,696.890	FNMA GTD REMIC P/T 13-101 DO	73.8053	87,985.44	92,770.92		4,785.48
3136AGZH8	0.000% 10/25/2043 DD 09/25/13 OSEF00097702: JP MORGAN CORE	73.8053	87,985.44	92,770.92	0.00	4,785.48
259,423.770	FNMA GTD REMIC P/T 14-6 Z	84.4177	222,810.66	218,999.58		(3,811.08)
3136AH6K1	2.500% 02/25/2044 DD 01/01/14 OSEF00064802: WESTERN CORE PLUS	84.4177	222,810.66	218,999.58	0.01	(3,811.08)
82,830.230	FNMA GTD REMIC P/T 13-128 PO	74.5885	60,661.56	61,781.80		1,120.24
3136AHNE6	0.000% 12/25/2043 DD 11/01/13 OSEF00097702: JP MORGAN CORE	74.5885	60,661.56	61,781.80	0.00	1,120.24
126,080.840	FNMA GTD REMIC P/T 13-126 CS	6.4172	222,160.25	8,090.85		(214,069.40)
3136AHQK9	VAR RT 09/25/2041 DD 11/25/13 OSEF00064802: WESTERN CORE PLUS	6.4172	222,160.25	8,090.85	0.00	(214,069.40)
73,238.570	FNMA GTD REMIC P/T 14-21 KW	98.8550	77,301.03	72,399.95		(4,901.08)
3136AJLN4	4.000% 04/25/2041 DD 03/01/14 OSEF00099002: LOOMIS CORE	98.8550	77,301.03	72,399.95	0.00	(4,901.08)
1,200,908.735	FNMA GTD REMIC P/T 14-58 MZ	92.2623	1,061,330.42	1,107,986.50		46,656.08
3136AKB93	4.000% 09/25/2044 DD 08/01/14 OSEF00064502: DODGE & COX CORE	92.2623	1,061,330.42	1,107,986.50	0.05	46,656.08
100,566.554	FNMA GTD REMIC P/T 14-47 AI	4.8651	75,927.61	4,892.67		(71,034.94)
3136AKTB9	VAR RT 08/25/2044 DD 07/01/14 OSEF00064802: WESTERN CORE PLUS	4.8651	75,927.61	4,892.67	0.00	(71,034.94)
58,324.846	FNMA GTD REMIC P/T 15-55 IO	3.8625	31,120.57	2,252.79		(28,867.78)
3136APB68	VAR RT 08/25/2055 DD 07/01/15 OSEF00064802: WESTERN CORE PLUS	3.8625	31,120.57	2,252.79	0.00	(28,867.78)
221,311.860	FNMA GTD REMIC P/T 15-72 GB	94.9003	228,434.38	210,025.62		(18,408.76)
3136AQAV2	2.500% 12/25/2042 DD 09/01/15 OSEF00061202: JOHNSON CORE	94.9003	228,434.38	210,025.62	0.01	(18,408.76)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
233,231.470	FNMA GTD REMIC P/T 16-38 NA	90.4644	242,486.84	210,991.40		(31,495.44)
3136ASMM5	3.000% 01/25/2046 DD 05/01/16 OSEF00097702: JP MORGAN CORE	90.4644	242,486.84	210,991.40	0.01	(31,495.44)
99,016.840	FNMA GTD REMIC P/T 17-T1 A	94.2725	101,059.06	93,345.62		(7,713.44)
3136AV6R5	2.898% 06/25/2027 DD 04/01/17 OSEF00064802: WESTERN CORE PLUS	94.2725	101,059.06	93,345.62	0.00	(7,713.44)
705,566.310	FNMA GTD REMIC P/T 17-T1 A	94.2725	662,131.65	665,154.79		3,023.14
3136AV6R5	2.898% 06/25/2027 DD 04/01/17 OSEF00097702: JP MORGAN CORE	94.2725	662,131.65	665,154.79	0.03	3,023.14
93,449.980	FNMA GTD REMIC P/T 17-M3 A2	94.2903	88,869.53	88,114.25		(755.28)
3136AVYL7	VAR RT 12/25/2026 DD 03/01/17 OSEF00097702: JP MORGAN CORE	94.2903	88,869.53	88,114.25	0.00	(755.28)
844,710.800	FNMA GTD REMIC P/T 17-M8 A2	95.1789	853,152.95	803,986.70		(49,166.25)
3136AW7J0	VAR RT 05/25/2027 DD 07/01/17 OSEF00097702: JP MORGAN CORE	95.1789	853,152.95	803,986.70	0.03	(49,166.25)
220,848.750	FNMA GTD REMIC P/T 17-76 SB	11.2250	146,247.65	24,790.27		(121,457.38)
3136AX4N2	VAR RT 10/25/2057 DD 09/25/17 OSEF00064802: WESTERN CORE PLUS	11.2250	146,247.65	24,790.27	0.00	(121,457.38)
50,616.612	FNMA GTD REMIC P/T 17-85 SC	9.2500	33,415.83	4,682.04		(28,733.79)
3136AYSU8	VAR RT 11/25/2047 DD 10/25/17 OSEF00064802: WESTERN CORE PLUS	9.2500	33,415.83	4,682.04	0.00	(28,733.79)
863,301.070	FNMA GTD REMIC P/T 18-25 P	94.3740	872,203.87	814,731.75		(57,472.12)
3136B1VE1	3.500% 03/25/2046 DD 03/01/18 OSEF00061202: JOHNSON CORE	94.3740	872,203.87	814,731.75	0.03	(57,472.12)
564,758.980	FNMA GTD REMIC P/T 19-7 CA	93.6303	602,416.93	528,785.24		(73,631.69)
3136B32G4	3.500% 11/25/2057 DD 02/01/19 OSEF00097702: JP MORGAN CORE	93.6303	602,416.93	528,785.24	0.02	(73,631.69)
453,734.650	FNMA GTD REMIC P/T 19-M1 A2	95.4463	459,298.53	433,073.07		(26,225.46)
3136B3XY1	VAR RT 09/25/2028 DD 01/01/19 OSEF00097702: JP MORGAN CORE	95.4463	459,298.53	433,073.07	0.02	(26,225.46)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
586,860.530	FNMA GTD REMIC P/T 20-37 IM	20.3408	121,337.57	119,372.07		(1,965.50)
3136B9W45	4.000% 06/25/2050 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	20.3408	121,337.57	119,372.07	0.00	(1,965.50)
1,363,978.204	FNMA GTD REMIC P/T 20-45 HD	92.6601	1,236,051.08	1,263,863.30		27,812.22
3136BA2Z6	3.500% 07/25/2040 DD 06/01/20 OSEF00064502: DODGE & COX CORE	92.6601	1,236,051.08	1,263,863.30	0.05	27,812.22
156,881.840	FNMA GTD REMIC P/T 20-35 MA	91.4425	142,909.55	143,456.71		547.16
3136BALK8	2.000% 12/25/2043 DD 05/01/20 OSEF00099002: LOOMIS CORE	91.4425	142,909.55	143,456.71	0.01	547.16
216,642.760	FNMA GTD REMIC P/T 20-47 GZ	58.6490	214,512.29	127,058.81		(87,453.48)
3136BAS21	2.000% 07/25/2050 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	58.6490	214,512.29	127,058.81	0.01	(87,453.48)
405,823.350	FNMA GTD REMIC P/T 20-51 BA	85.7073	352,051.75	347,820.28		(4,231.47)
3136BASY1	2.000% 06/25/2046 DD 06/01/20 OSEF00099002: LOOMIS CORE	85.7073	352,051.75	347,820.28	0.01	(4,231.47)
523,540.307	FNMA GTD REMIC P/T 20-M36 X1	5.7431	66,305.50	30,067.50		(36,238.00)
3136BBBW1	VAR RT 09/25/2034 DD 07/01/20 OSEF00064802: WESTERN CORE PLUS	5.7431	66,305.50	30,067.50	0.00	(36,238.00)
100,000.000	FNMA GTD REMIC P/T 20-56 AQ	76.0142	84,046.88	76,014.17		(8,032.71)
3136BBME9	2.000% 08/25/2050 DD 07/01/20 OSEF00064802: WESTERN CORE PLUS	76.0142	84,046.88	76,014.17	0.00	(8,032.71)
73,214.382	FNMA GTD REMIC P/T 20-56 DI	16.2587	12,791.97	11,903.67		(888.30)
3136BBMQ2	2.500% 08/25/2050 DD 07/01/20 OSEF00064802: WESTERN CORE PLUS	16.2587	12,791.97	11,903.67	0.00	(888.30)
44,389.950	FNMA GTD REMIC P/T 20-M50 A2	90.4760	45,180.66	40,162.25		(5,018.41)
3136BCGS3	1.200% 10/25/2030 DD 10/01/20 OSEF00097702: JP MORGAN CORE	90.4760	45,180.66	40,162.25	0.00	(5,018.41)
742,105.090	FNMA GTD REMIC P/T 20-M50 X1	5.5228	119,874.18	40,984.76		(78,889.42)
3136BCGU8	VAR RT 10/25/2030 DD 10/01/20 OSEF00097702: JP MORGAN CORE	5.5228	119,874.18	40,984.76	0.00	(78,889.42)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
912,474.580	FNMA GTD REMIC P/T 20-90 PE	78.4090	745,876.69	715,461.83		(30,414.86)
3136BCL99	2.000% 12/25/2050 DD 11/01/20 OSEF00097702: JP MORGAN CORE	78.4090	745,876.69	715,461.83	0.03	(30,414.86)
261,568.250	FNMA GTD REMIC P/T 21-M3 1A1	97.5358	263,366.53	255,122.61		(8,243.92)
3136BDXP8	1.000% 11/25/2033 DD 01/01/21 OSEF00097702: JP MORGAN CORE	97.5358	263,366.53	255,122.61	0.01	(8,243.92)
8,542,559.060	FNMA GTD REMIC P/T 21-M3 X1	7.4010	1,520,304.85	632,234.80		(888,070.05)
3136BDXR4	VAR RT 11/25/2033 DD 01/01/21 OSEF00097702: JP MORGAN CORE	7.4010	1,520,304.85	632,234.80	0.03	(888,070.05)
329,067.300	FNMA GTD REMIC P/T 21-31 AB	88.0585	294,257.29	289,771.70		(4,485.59)
3136BHYA1	2.000% 06/25/2041 DD 05/01/21 OSEF00099002: LOOMIS CORE	88.0585	294,257.29	289,771.70	0.01	(4,485.59)
2,000,000.000	FNMA GTD REMIC P/T 22-M3 A2	81.2421	1,813,028.00	1,624,841.80		(188,186.20)
3136BLW22	VAR RT 11/25/2031 DD 03/01/22 OSEF00097702: JP MORGAN CORE	81.2421	1,813,028.00	1,624,841.80	0.07	(188,186.20)
1,233,000.000	FNMA GTD REMIC P/T 22-M10 A2	81.8248	997,958.56	1,008,899.29		10,940.73
3136BMXZ6	VAR RT 01/25/2032 DD 05/01/22 OSEF00097702: JP MORGAN CORE	81.8248	997,958.56	1,008,899.29	0.04	10,940.73
624,329.205	FNMA GTD REMIC P/T 22-22 IO	16.9367	108,331.74	105,740.95		(2,590.79)
3136BMZX9	2.500% 10/25/2051 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	16.9367	108,331.74	105,740.95	0.00	(2,590.79)
1,140,000.000	FNMA GTD REMIC P/T 22-M1S A2	82.6312	990,450.02	941,996.02		(48,454.00)
3136BNET9	VAR RT 04/25/2032 DD 06/01/22 OSEF00097702: JP MORGAN CORE	82.6312	990,450.02	941,996.02	0.04	(48,454.00)
1,342,000.000	FNMA GTD REMIC P/T 22-M13 A2	85.3727	1,197,003.07	1,145,700.96		(51,302.11)
3136BNX43	VAR RT 06/25/2032 DD 09/01/22 OSEF00097702: JP MORGAN CORE	85.3727	1,197,003.07	1,145,700.96	0.05	(51,302.11)
100,000.000	FNMA GTD REMIC P/T 23-M4 A2	93.1766	95,032.62	93,176.59		(1,856.03)
3136BP3K5	VAR RT 09/25/2032 DD 05/01/23 OSEF00064802: WESTERN CORE PLUS	93.1766	95,032.62	93,176.59	0.00	(1,856.03)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
950,000.000	FNMA GTD REMIC P/T 22-M2S A2	92.9454	867,792.80	882,981.68		15,188.88
3136BPHK0	VAR RT 08/25/2032 DD 11/01/22 OSEF00097702: JP MORGAN CORE	92.9454	867,792.80	882,981.68	0.04	15,188.88
915,198.020	FNMA GTD REMIC P/T 23-2 CI	12.2135	115,131.18	111,777.53		(3,353.65)
3136BPUY5	2.000% 10/25/2050 DD 01/01/23 OSEF00064802: WESTERN CORE PLUS	12.2135	115,131.18	111,777.53	0.00	(3,353.65)
2,192,866.420	FNMA GTD REMIC P/T 24-9 NP	99.4423	2,181,901.11	2,180,637.46		(1,263.65)
3136BRJF5	5.500% 06/25/2044 DD 02/01/24 OSEF00098502: C.S. MCKEE	99.4423	2,181,901.11	2,180,637.46	0.09	(1,263.65)
1,461,906.080	FNMA GTD REMIC P/T 24-18 IO	17.6997	275,529.70	258,753.28		(16,776.42)
3136BRLM7	4.000% 11/25/2049 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	17.6997	275,529.70	258,753.28	0.01	(16,776.42)
10,544.490	FNMA GTD REMIC STRIP 314 1	89.7711	9,363.30	9,465.91		102.61
3136FABE9	0.000% 07/25/2031 DD 06/01/01 OSEF00097702: JP MORGAN CORE	89.7711	9,363.30	9,465.91	0.00	102.61
25,117.640	FNMA GTD REMIC STRIP 386 28	18.3578	83,363.13	4,611.06		(78,752.07)
3136FFTF6	VAR RT 12/25/2037 DD 12/01/07 OSEF00097702: JP MORGAN CORE	18.3578	83,363.13	4,611.06	0.00	(78,752.07)
19,176.480	FNMA GTD REMIC STRIP 390 C3	21.2336	84,665.69	4,071.86		(80,593.83)
3136FFWF2	6.000% 07/25/2038 DD 07/01/08 OSEF00064802: WESTERN CORE PLUS	21.2336	84,665.69	4,071.86	0.00	(80,593.83)
5,169.100	FNMA GTD REMIC STRIP 407 22	18.7978	15,367.74	971.68		(14,396.06)
3136FG4D6	5.000% 01/25/2039 DD 04/01/11 OSEF00064802: WESTERN CORE PLUS	18.7978	15,367.74	971.68	0.00	(14,396.06)
19,579.300	FNMA GTD REMIC STRIP 407 41	20.7257	76,553.01	4,057.95		(72,495.06)
3136FG4Y0	6.000% 01/25/2038 DD 04/01/11 OSEF00064802: WESTERN CORE PLUS	20.7257	76,553.01	4,057.95	0.00	(72,495.06)
31,699.410	FNMA GTD REMIC STRIP 409 C2	2.6827	82,899.41	850.41		(82,049.00)
3136FLEV4	3.000% 04/25/2027 DD 06/01/12 OSEF00064802: WESTERN CORE PLUS	2.6827	82,899.41	850.41	0.00	(82,049.00)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,134.530	FNMA GTD REMIC STRIP 409 C13	15.4796	87,536.59	6,677.04		(80,859.55)
3136FLFG6	3.500% 11/25/2041 DD 06/01/12 OSEF00064802: WESTERN CORE PLUS	15.4796	87,536.59	6,677.04	0.00	(80,859.55)
84,995.400	FNMA GTD REMIC STRIP 409 C17	18.2131	147,645.83	15,480.27		(132,165.56)
3136FLFL5	4.000% 11/25/2041 DD 06/01/12 OSEF00064802: WESTERN CORE PLUS	18.2131	147,645.83	15,480.27	0.00	(132,165.56)
21,188.618	FNMA GTD REMIC STRIP 409 C18	18.4477	41,025.64	3,908.82		(37,116.82)
3136FLFM3	4.000% 04/25/2042 DD 06/01/12 OSEF00064802: WESTERN CORE PLUS	18.4477	41,025.64	3,908.82	0.00	(37,116.82)
43,966.980	FNMA GTD REMIC STRIP 409 C22	19.0661	98,765.94	8,382.77		(90,383.17)
3136FLFR2	4.500% 11/25/2039 DD 06/01/12 OSEF00064802: WESTERN CORE PLUS	19.0661	98,765.94	8,382.77	0.00	(90,383.17)
7,000,000.000	FEDERAL NATL MTG ASSN	71.0415	4,964,800.00	4,972,905.07		8,105.07
3136G4Q55	1.520% 08/21/2035 DD 08/21/20 OSEF00061202: JOHNSON CORE	71.0415	4,964,800.00	4,972,905.07	0.20	8,105.07
6,768.410	FNMA POOL #0252570	101.7902	6,889.43	6,889.58		0.15
31371HQX9	6.500% 07/01/2029 DD 06/01/99 OSEF00064502: DODGE & COX CORE	101.7902	6,889.43	6,889.58	0.00	0.15
22,427.990	FNMA POOL #0254050	101.7902	22,811.17	22,829.50		18.33
31371KEX5	6.500% 11/01/2031 DD 10/01/01 OSEF00064502: DODGE & COX CORE	101.7902	22,811.17	22,829.50	0.00	18.33
324.140	FNMA POOL #0254093	102.8463	332.75	333.37		0.62
31371KGA3	7.000% 12/01/2031 DD 11/01/01 OSEF00064502: DODGE & COX CORE	102.8463	332.75	333.37	0.00	0.62
5,487.010	FNMA POOL #0256803	100.2936	6,067.44	5,503.12		(564.32)
31371NGL3	6.000% 07/01/2027 DD 06/01/07 OSEF00097702: JP MORGAN CORE	100.2936	6,067.44	5,503.12	0.00	(564.32)
104,176.488	FNMA POOL #0256985	104.8155	108,758.60	109,193.13		434.53
31371NNA9	7.000% 11/01/2037 DD 10/01/07 OSEF00064502: DODGE & COX CORE	104.8155	108,758.60	109,193.13	0.00	434.53

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,785.040	FNMA POOL #0257172	98.5634	1,888.79	1,759.40		(129.39)
31371NT54	5.500% 04/01/2038 DD 03/01/08 OSEF00097702: JP MORGAN CORE	98.5634	1,888.79	1,759.40	0.00	(129.39)
6,719.820	FNMA POOL #0257179	98.1346	6,323.11	6,594.47		271.36
31371NUC7	4.500% 04/01/2028 DD 03/01/08 OSEF00061202: JOHNSON CORE	98.1346	6,323.11	6,594.47	0.00	271.36
24,269.840	FNMA POOL #0310088	98.9214	26,294.95	24,008.06		(2,286.89)
31374CND4	5.000% 06/01/2038 DD 08/01/11 OSEF00064802: WESTERN CORE PLUS	98.9214	26,294.95	24,008.06	0.00	(2,286.89)
18,999.540	FHLMC MULTICLASS MTG 3688 GT	105.1654	21,469.48	19,980.95		(1,488.53)
3137A0ML6	VAR RT 11/15/2046 DD 07/01/10 OSEF00097702: JP MORGAN CORE	105.1654	21,469.48	19,980.95	0.00	(1,488.53)
11,070.350	FHLMC MULTICLASS MTG 3714 IP	5.6259	58,070.80	622.81		(57,447.99)
3137A0WW1	5.000% 08/15/2040 DD 08/01/10 OSEF00097702: JP MORGAN CORE	5.6259	58,070.80	622.81	0.00	(57,447.99)
23,780.570	FHLMC MULTICLASS MTG 3704 CT	104.2865	26,537.63	24,799.93		(1,737.70)
3137A0XM2	7.000% 12/15/2036 DD 08/01/10 OSEF00097702: JP MORGAN CORE	104.2865	26,537.63	24,799.93	0.00	(1,737.70)
213,432.710	FHLMC MULTICLASS MTG 3775 EM	98.2795	221,970.01	209,760.58		(12,209.43)
3137A4XR3	3.500% 11/15/2025 DD 12/01/10 OSEF00097702: JP MORGAN CORE	98.2795	221,970.01	209,760.58	0.01	(12,209.43)
33,622.610	FHLMC MULTICLASS MTG 3793 AB	98.4739	34,090.18	33,109.50		(980.68)
3137A5DZ4	3.500% 01/15/2026 DD 01/01/11 OSEF00097702: JP MORGAN CORE	98.4739	34,090.18	33,109.50	0.00	(980.68)
83,860.250	FHLMC MULTICLASS MTG 3819 ZQ	103.2876	90,434.48	86,617.21		(3,817.27)
3137A8N20	6.000% 04/15/2036 DD 03/01/11 OSEF00097702: JP MORGAN CORE	103.2876	90,434.48	86,617.21	0.00	(3,817.27)
193,782.300	FHLMC MULTICLASS MTG 3845 QY	99.2715	207,225.95	192,370.56		(14,855.39)
3137A9UR5	4.000% 04/15/2026 DD 04/01/11 OSEF00097702: JP MORGAN CORE	99.2715	207,225.95	192,370.56	0.01	(14,855.39)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,656.620	FHLMC MULTICLASS MTG 3852 QN	93.8094	18,009.98	15,625.47		(2,384.51)
3137ABAC5	VAR RT 05/15/2041 DD 05/15/11 OSEF00097702: JP MORGAN CORE	93.8094	18,009.98	15,625.47	0.00	(2,384.51)
17,671.710	FHLMC MULTICLASS MTG 3852 TP	99.0534	19,549.33	17,504.43		(2,044.90)
3137ABB59	VAR RT 05/15/2041 DD 05/15/11 OSEF00097702: JP MORGAN CORE	99.0534	19,549.33	17,504.43	0.00	(2,044.90)
25,612.680	FHLMC MULTICLASS MTG 3947 SG	8.7249	65,347.58	2,234.68		(63,112.90)
3137AGE55	VAR RT 10/15/2041 DD 10/15/11 OSEF00064802: WESTERN CORE PLUS	8.7249	65,347.58	2,234.68	0.00	(63,112.90)
259,187.550	FHLMC MULTICLASS MTG 3946 LN	94.9920	279,679.59	246,207.36		(33,472.23)
3137AGLW8	3.500% 04/15/2041 DD 10/01/11 OSEF00061202: JOHNSON CORE	94.9920	279,679.59	246,207.36	0.01	(33,472.23)
23,249.450	FHLMC MULTICLASS MTG 4048 FJ	98.3651	23,227.54	22,869.35		(358.19)
3137AQUG1	VAR RT 07/15/2037 DD 05/01/12 OSEF00097702: JP MORGAN CORE	98.3651	23,227.54	22,869.35	0.00	(358.19)
93,951.160	FHLMC MULTICLASS MTG 4099 ST	10.4929	133,730.36	9,858.16		(123,872.20)
3137ASRX4	VAR RT 08/15/2042 DD 08/15/12 OSEF00064802: WESTERN CORE PLUS	10.4929	133,730.36	9,858.16	0.00	(123,872.20)
5,915,294.632	FHLMC MULTICLASS MTG 4117 ZC	87.3946	5,274,747.42	5,169,645.12		(105,102.30)
3137AUUC1	3.000% 10/15/2042 DD 10/01/12 OSEF00064502: DODGE & COX CORE	87.3946	5,274,747.42	5,169,645.12	0.21	(105,102.30)
55,193.950	FHLMC MULTICLASS MTG 4194 BI	16.3327	68,249.99	9,014.65		(59,235.34)
3137B1J94	3.500% 04/15/2043 DD 04/01/13 OSEF00064802: WESTERN CORE PLUS	16.3327	68,249.99	9,014.65	0.00	(59,235.34)
154,861.790	FHLMC MULTICLASS MTG 4287 AB	94.5501	156,700.77	146,422.02		(10,278.75)
3137B6XD8	2.000% 12/15/2026 DD 12/01/13 OSEF00061202: JOHNSON CORE	94.5501	156,700.77	146,422.02	0.01	(10,278.75)
32,969.522	FHLMC MULTICLASS MTG 4310 SA	8.7512	44,809.64	2,885.23		(41,924.41)
3137B7RN1	VAR RT 02/15/2044 DD 02/15/14 OSEF00064802: WESTERN CORE PLUS	8.7512	44,809.64	2,885.23	0.00	(41,924.41)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,979.060	FHLMC MULTICLASS MTG 4335 SW	8.3170	86,437.78	5,487.50		(80,950.28)
3137BAQX3	VAR RT 05/15/2044 DD 05/15/14 OSEF00064802: WESTERN CORE PLUS	8.3170	86,437.78	5,487.50	0.00	(80,950.28)
133,928.370	FHLMC MULTICLASS MTG 4391 MZ	86.4738	118,391.95	115,812.90		(2,579.05)
3137BDMP8	3.000% 09/15/2044 DD 09/01/14 OSEF00064802: WESTERN CORE PLUS	86.4738	118,391.95	115,812.90	0.00	(2,579.05)
53,640.306	FHLMC MULTICLASS MTG 4415 IO	6.1897	35,840.61	3,320.19		(32,520.42)
3137BF4Y4	VAR RT 04/15/2041 DD 11/01/14 OSEF00064802: WESTERN CORE PLUS	6.1897	35,840.61	3,320.19	0.00	(32,520.42)
689,705.040	FHLMC MULTICLASS MTG 4449 PA	94.2890	722,466.03	650,315.64		(72,150.39)
3137BGM2	3.000% 11/15/2043 DD 03/01/15 OSEF00061202: JOHNSON CORE	94.2890	722,466.03	650,315.64	0.03	(72,150.39)
259,390.430	FHLMC MULTICLASS MTG 4479 KA	93.2037	263,848.71	241,761.56		(22,087.15)
3137BJVE0	2.000% 07/15/2030 DD 06/01/15 OSEF00061202: JOHNSON CORE	93.2037	263,848.71	241,761.56	0.01	(22,087.15)
85,449.920	FHLMC MULTICLASS MTG KJ14 A2	99.3920	87,154.98	84,930.38		(2,224.60)
3137BYMQ0	2.811% 09/25/2024 DD 06/01/17 OSEF00097702: JP MORGAN CORE	99.3920	87,154.98	84,930.38	0.00	(2,224.60)
406,866.270	FHLMC MULTICLASS MT	11.9576	59,031.16	48,651.24		(10,379.92)
3137FFZS9	2.000% 03/25/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	11.9576	59,031.16	48,651.24	0.00	(10,379.92)
65,781.940	FHLMC MULTICLASS MTG 4813 CJ	85.5306	63,233.93	56,263.67		(6,970.26)
3137FGSM8	3.000% 08/15/2048 DD 07/01/18 OSEF00064802: WESTERN CORE PLUS	85.5306	63,233.93	56,263.67	0.00	(6,970.26)
202,916.290	FHLMC MULTICLASS MTG 4821 MA	95.3409	201,457.83	193,462.20		(7,995.63)
3137FHFM0	3.500% 10/15/2053 DD 08/01/18 OSEF00099002: LOOMIS CORE	95.3409	201,457.83	193,462.20	0.01	(7,995.63)
379,193.470	FHLMC MULTICLASS MTG K087 A1	97.3780	386,769.78	369,251.02		(17,518.76)
3137FKUN4	3.591% 10/25/2027 DD 01/01/19 OSEF00097702: JP MORGAN CORE	97.3780	386,769.78	369,251.02	0.02	(17,518.76)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
391,000.000	FHLMC MULTICLASS MTG K091 A2	94.6918	452,231.21	370,244.86		(81,986.35)
3137FLN91	3.505% 03/25/2029 DD 04/01/19 OSEF00099002: LOOMIS CORE	94.6918	452,231.21	370,244.86	0.02	(81,986.35)
986,792.580	FHLMC MULTICLASS MT	3.6237	73,718.19	35,758.11		(37,960.08)
3137FMU26	VAR RT 06/25/2029 DD 07/01/19 OSEF00064802: WESTERN CORE PLUS	3.6237	73,718.19	35,758.11	0.00	(37,960.08)
2,646,849.060	FHLMC MULTICLASS MTG 4906 DE	85.9203	2,686,138.21	2,274,179.59		(411,958.62)
3137FNUE8	2.500% 09/25/2049 DD 08/01/19 OSEF00061202: JOHNSON CORE	85.9203	2,686,138.21	2,274,179.59	0.09	(411,958.62)
949,245.150	FHLMC MULTICLASS MTG K736 X1	2.0275	78,290.63	19,245.57		(59,045.06)
3137FNWZ9	VAR RT 07/25/2026 DD 09/01/19 OSEF00064802: WESTERN CORE PLUS	2.0275	78,290.63	19,245.57	0.00	(59,045.06)
432,370.740	FHLMC MULTICLASS MTG 4980 KI	23.3394	102,944.46	100,912.61		(2,031.85)
3137FTLA3	4.500% 06/25/2050 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	23.3394	102,944.46	100,912.61	0.00	(2,031.85)
63,291.738	FHLMC MULTICLASS MTG 5010 IK	14.4870	11,593.57	9,169.07		(2,424.50)
3137FVQ54	2.500% 09/25/2050 DD 08/01/20 OSEF00064802: WESTERN CORE PLUS	14.4870	11,593.57	9,169.07	0.00	(2,424.50)
227,192.123	FHLMC MULTICLASS MTG 5010 JI	15.8320	38,062.33	35,969.06		(2,093.27)
3137FVQG0	2.500% 09/25/2050 DD 08/01/20 OSEF00064802: WESTERN CORE PLUS	15.8320	38,062.33	35,969.06	0.00	(2,093.27)
78,024.585	FHLMC MULTICLASS MTG 5013 IN	16.6120	12,015.48	12,961.44		945.96
3137FW3E8	2.500% 09/25/2050 DD 08/01/20 OSEF00064802: WESTERN CORE PLUS	16.6120	12,015.48	12,961.44	0.00	945.96
158,194.020	FHLMC MULTICLASS MTG 5018 MI	13.3667	25,231.79	21,145.26		(4,086.53)
3137FXC89	2.000% 10/25/2050 DD 09/01/20 OSEF00064802: WESTERN CORE PLUS	13.3667	25,231.79	21,145.26	0.00	(4,086.53)
3,232,179.469	FHLMC MULTICLASS MTG 1518 X1	6.4716	212,120.22	209,173.40		(2,946.82)
3137FXQX9	VAR RT 10/25/2035 DD 11/01/20 OSEF00064802: WESTERN CORE PLUS	6.4716	212,120.22	209,173.40	0.01	(2,946.82)



Asset Detail - By Asset type

Report ID: IACS0005
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
471,529.110	FHLMC MULTICLASS MTG 5093 IY	23.0915	111,929.74	108,883.10		(3,046.64)
3137FYJM9	4.500% 12/25/2050 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	23.0915	111,929.74	108,883.10	0.00	(3,046.64)
116,546.310	FREDDIE MAC STACR DEBT DNA4 M3	104.1179	116,546.31	121,345.59		4,799.28
3137G0LJ6	VAR RT 03/25/2029 DD 09/30/16 OSEF00094102: GSAM CORE PLUS	104.1179	116,546.31	121,345.59	0.00	4,799.28
45,735.060	FHLMC MULTICLASS MTG 3740 SB	6.4531	136,310.65	2,951.34		(133,359.31)
3137GARP4	VAR RT 10/15/2040 DD 10/15/10 OSEF00097702: JP MORGAN CORE	6.4531	136,310.65	2,951.34	0.00	(133,359.31)
19,913.150	FHLMC MULTICLASS MTG 3740 SC	8.3501	59,443.71	1,662.77		(57,780.94)
3137GARQ2	VAR RT 10/15/2040 DD 10/15/10 OSEF00097702: JP MORGAN CORE	8.3501	59,443.71	1,662.77	0.00	(57,780.94)
751,247.683	FHLMC MULTICLASS MTG 5118 NI	13.0553	100,482.24	98,077.26		(2,404.98)
3137H0TS7	2.000% 02/25/2051 DD 05/01/21 OSEF00064802: WESTERN CORE PLUS	13.0553	100,482.24	98,077.26	0.00	(2,404.98)
3,969,411.370	FHLMC MULTICLASS MT	3.0310	233,306.33	120,310.87		(112,995.46)
3137H14D5	VAR RT 05/25/2028 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	3.0310	233,306.33	120,310.87	0.00	(112,995.46)
255,022.410	FHLMC MULTICLASS MTG 5140 NI	14.0647	41,584.02	35,868.11		(5,715.91)
3137H24R2	2.500% 05/25/2049 DD 08/01/21 OSEF00064802: WESTERN CORE PLUS	14.0647	41,584.02	35,868.11	0.00	(5,715.91)
577,987.090	FHLMC MULTICLASS MTG 5168 CI	20.6130	121,672.86	119,140.71		(2,532.15)
3137H4BA7	4.000% 11/25/2051 DD 10/01/21 OSEF00064802: WESTERN CORE PLUS	20.6130	121,672.86	119,140.71	0.00	(2,532.15)
3,095,438.946	FHLMC MULTICLASS MTG KG06 X1	3.0428	100,333.81	94,186.78		(6,147.03)
3137H4C73	VAR RT 10/25/2031 DD 11/01/21 OSEF00064802: WESTERN CORE PLUS	3.0428	100,333.81	94,186.78	0.00	(6,147.03)
798,625.060	FHLMC MULTICLASS MTG 5190 EC	86.1949	734,797.45	688,373.99		(46,423.46)
3137H5FP7	2.000% 12/25/2051 DD 01/01/22 OSEF00097702: JP MORGAN CORE	86.1949	734,797.45	688,373.99	0.03	(46,423.46)



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753,942.880	FHLMC MULTICLASS MTG 5197 EA	86.6088	686,088.02	652,981.03		(33,106.99)
3137H5J73	2.000% 02/25/2052 DD 01/01/22 OSEF00099002: LOOMIS CORE	86.6088	686,088.02	652,981.03	0.03	(33,106.99)
300,000.000	FHLMC MULTICLASS MTG 5224 HL	88.5285	302,906.25	265,585.53		(37,320.72)
3137H7G72	4.000% 04/25/2052 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	88.5285	302,906.25	265,585.53	0.01	(37,320.72)
533,294.330	FHLMC MULTICLASS MTG 5228 BH	94.0084	522,961.75	501,341.36		(21,620.39)
3137H7TW3	3.500% 01/25/2051 DD 05/01/22 OSEF00099002: LOOMIS CORE	94.0084	522,961.75	501,341.36	0.02	(21,620.39)
1,475,867.400	FHLMC MULTICLASS MTG 5230 DM	93.9786	1,398,845.57	1,386,999.08		(11,846.49)
3137H7WK5	3.500% 09/25/2044 DD 05/01/22 OSEF00099002: LOOMIS CORE	93.9786	1,398,845.57	1,386,999.08	0.06	(11,846.49)
775,132.460	FHLMC MULTICLASS MTG 5249 AB	95.6727	767,895.87	741,590.46		(26,305.41)
3137H8K83	4.000% 11/25/2051 DD 07/01/22 OSEF00099002: LOOMIS CORE	95.6727	767,895.87	741,590.46	0.03	(26,305.41)
633,845.194	FHLMC MULTICLASS MTG 5274 IO	16.3961	109,199.63	103,926.02		(5,273.61)
3137H9F46	2.500% 01/25/2051 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	16.3961	109,199.63	103,926.02	0.00	(5,273.61)
400,000.000	FHLMC MULTICLASS MTG 152 A2	92.9749	390,578.13	371,899.52		(18,678.61)
3137H9M89	VAR RT 11/25/2032 DD 12/01/22 OSEF00094102: GSAM CORE PLUS	92.9749	390,578.13	371,899.52	0.02	(18,678.61)
915,730.350	FHLMC MULTICLASS MTG 5293 IO	12.5912	115,959.33	115,301.62		(657.71)
3137H9QG7	2.000% 03/25/2051 DD 01/01/23 OSEF00064802: WESTERN CORE PLUS	12.5912	115,959.33	115,301.62	0.00	(657.71)
276,125.640	FHLMC MULTICLASS MTG KF153 AS	100.1724	276,125.64	276,601.63		475.99
3137H9Y94	VAR RT 02/25/2033 DD 04/14/23 OSEF00094102: GSAM CORE PLUS	100.1724	276,125.64	276,601.63	0.01	475.99
10,299,241.905	FHLMC MULTICLASS MTG 157 X1	2.1966	247,053.31	226,230.06		(20,823.25)
3137HAAJ5	VAR RT 05/25/2033 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	2.1966	247,053.31	226,230.06	0.01	(20,823.25)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
866,831.963	FHLMC MULTICLASS MTG 5377 IO	12.9972	114,311.04	112,664.06		(1,646.98)
3137HBDW1	2.500% 12/25/2051 DD 12/01/23 OSEF00064802: WESTERN CORE PLUS	12.9972	114,311.04	112,664.06	0.00	(1,646.98)
2,008,978.806	FHLMC MULTICLASS MTG 5378 DA	98.0475	1,956,557.02	1,969,753.90		13,196.88
3137HBK60	5.000% 05/25/2049 DD 01/01/24 OSEF00098502: C.S. MCKEE	98.0475	1,956,557.02	1,969,753.90	0.08	13,196.88
291,368.183	FNMA POOL #0468927	99.3525	323,646.30	289,481.71		(34,164.59)
31381R4L5	4.766% 08/01/2026 DD 08/01/11 OSEF00097702: JP MORGAN CORE	99.3525	323,646.30	289,481.71	0.01	(34,164.59)
514.290	FNMA POOL #0535722	102.8463	527.98	528.93		0.95
31384WD31	7.000% 02/01/2031 DD 01/01/01 OSEF00064502: DODGE & COX CORE	102.8463	527.98	528.93	0.00	0.95
116.000	FNMA POOL #0535880	102.8463	119.11	119.30		0.19
31384WJZ4	7.000% 02/01/2031 DD 03/01/01 OSEF00064502: DODGE & COX CORE	102.8463	119.11	119.30	0.00	0.19
47,444.950	FNMA POOL #0535926	101.7902	49,072.25	48,294.32		(777.93)
31384WLF5	6.500% 05/01/2031 DD 04/01/01 OSEF00064502: DODGE & COX CORE	101.7902	49,072.25	48,294.32	0.00	(777.93)
2,857.500	FNMA POOL #0545691	102.2399	2,904.38	2,921.50		17.12
31385JF86	6.500% 06/01/2032 DD 05/01/02 OSEF00064502: DODGE & COX CORE	102.2399	2,904.38	2,921.50	0.00	17.12
8,166.770	FNMA POOL #0545819	101.7902	8,306.73	8,312.97		6.24
31385JK80	6.500% 08/01/2032 DD 07/01/02 OSEF00064502: DODGE & COX CORE	101.7902	8,306.73	8,312.97	0.00	6.24
14,505.850	FNMA POOL #0555022	99.5066	14,452.59	14,434.28		(18.31)
31385WSK6	VAR RT 10/01/2032 DD 11/01/02 OSEF00061202: JOHNSON CORE	99.5066	14,452.59	14,434.28	0.00	(18.31)
1,178.200	FNMA POOL #0555211	102.8463	1,209.53	1,211.73		2.20
31385WYG8	7.000% 08/01/2032 DD 01/01/03 OSEF00064502: DODGE & COX CORE	102.8463	1,209.53	1,211.73	0.00	2.20



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13,288.750	FNMA POOL #0555254	102.8395	13,709.90	13,666.09		(43.81)
31385WZT9	6.500% 01/01/2033 DD 01/01/03 OSEF00064502: DODGE & COX CORE	102.8395	13,709.90	13,666.09	0.00	(43.81)
33,323.470	FNMA POOL #0555783	96.8395	31,021.11	32,270.27		1,249.16
31385XM87	4.500% 10/01/2033 DD 09/01/03 OSEF00061202: JOHNSON CORE	96.8395	31,021.11	32,270.27	0.00	1,249.16
348.240	FNMA POOL #0581806	102.8463	357.47	358.15		0.68
31387EKT3	7.000% 07/01/2031 DD 06/01/01 OSEF00064502: DODGE & COX CORE	102.8463	357.47	358.15	0.00	0.68
292.360	FNMA POOL #0625368	101.8114	297.39	297.66		0.27
31389GW55	6.500% 02/01/2032 DD 02/01/02 OSEF00064502: DODGE & COX CORE	101.8114	297.39	297.66	0.00	0.27
288.270	FNMA POOL #0628881	103.4662	292.17	298.26		6.09
31389LUE7	6.500% 03/01/2032 DD 03/01/02 OSEF00064502: DODGE & COX CORE	103.4662	292.17	298.26	0.00	6.09
17,155.260	FNMA POOL #0AI8842	97.1347	18,236.56	16,663.72		(1,572.84)
3138ANZG1	4.500% 08/01/2041 DD 08/01/11 OSEF00094102: GSAM CORE PLUS	97.1347	18,236.56	16,663.72	0.00	(1,572.84)
27,054.090	FNMA POOL #0AJ7509	101.5272	28,563.19	27,467.26		(1,095.93)
3138E0KX6	VAR RT 12/01/2041 DD 12/01/11 OSEF00061202: JOHNSON CORE	101.5272	28,563.19	27,467.26	0.00	(1,095.93)
25,273.162	FNMA POOL #0AL1469	105.8422	29,190.49	26,749.67		(2,440.82)
3138EHT36	7.000% 02/01/2039 DD 03/01/12 OSEF00064802: WESTERN CORE PLUS	105.8422	29,190.49	26,749.67	0.00	(2,440.82)
12,602.860	FNMA POOL #0AL1470	106.0655	14,556.30	13,367.28		(1,189.02)
3138EHT44	7.000% 04/01/2037 DD 03/01/12 OSEF00064802: WESTERN CORE PLUS	106.0655	14,556.30	13,367.28	0.00	(1,189.02)
746,211.550	FNMA POOL #0AL1934	102.3123	801,477.87	763,466.27		(38,011.60)
3138EJEG9	VAR RT 04/01/2038 DD 05/01/12 OSEF00064502: DODGE & COX CORE	102.3123	801,477.87	763,466.27	0.03	(38,011.60)



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20,973.040	FNMA POOL #0AL3508	94.5106	21,766.09	19,821.74		(1,944.35)
3138EK3S2	4.000% 04/01/2043 DD 04/01/13 OSEF00064802: WESTERN CORE PLUS	94.5106	21,766.09	19,821.74	0.00	(1,944.35)
244,076.060	FNMA POOL #0AL3024	91.4995	258,796.87	223,328.41		(35,468.46)
3138EKLE3	3.500% 01/01/2043 DD 01/01/13 OSEF00064802: WESTERN CORE PLUS	91.4995	258,796.87	223,328.41	0.01	(35,468.46)
28,560.436	FNMA POOL #0AL3026	91.0692	29,162.88	26,009.75		(3,153.13)
3138EKLG8	3.500% 12/01/2042 DD 01/01/13 OSEF00064802: WESTERN CORE PLUS	91.0692	29,162.88	26,009.75	0.00	(3,153.13)
68,660.080	FNMA POOL #0AL4002	100.8024	69,655.06	69,210.98		(444.08)
3138ELNU3	VAR RT 08/01/2043 DD 07/01/13 OSEF00064502: DODGE & COX CORE	100.8024	69,655.06	69,210.98	0.00	(444.08)
839,512.750	FNMA POOL #0AL5362	98.6417	925,038.13	828,109.92		(96,928.21)
3138EM5Y3	5.000% 09/01/2039 DD 06/01/14 OSEF00064502: DODGE & COX CORE	98.6417	925,038.13	828,109.92	0.03	(96,928.21)
258,309.820	FNMA POOL #0AL4707	98.1293	277,763.78	253,477.68		(24,286.10)
3138EMGR6	4.500% 05/01/2032 DD 01/01/14 OSEF00064502: DODGE & COX CORE	98.1293	277,763.78	253,477.68	0.01	(24,286.10)
29,110.840	FNMA POOL #0AL4741	96.2715	31,730.83	28,025.44		(3,705.39)
3138EMHT1	4.500% 01/01/2044 DD 01/01/14 OSEF00064802: WESTERN CORE PLUS	96.2715	31,730.83	28,025.44	0.00	(3,705.39)
281,458.019	FNMA POOL #0AL4778	96.8887	298,477.45	272,701.05		(25,776.40)
3138EMJY8	4.000% 10/01/2032 DD 02/01/14 OSEF00064502: DODGE & COX CORE	96.8887	298,477.45	272,701.05	0.01	(25,776.40)
381,730.900	FNMA POOL #0AL5145	96.3473	408,034.58	367,787.57		(40,247.01)
3138EMWF4	4.000% 10/01/2033 DD 03/01/14 OSEF00064502: DODGE & COX CORE	96.3473	408,034.58	367,787.57	0.02	(40,247.01)
48,356.590	FNMA POOL #0AL6175	91.1326	50,487.29	44,068.62		(6,418.67)
3138EN2H1	3.500% 01/01/2044 DD 12/01/14 OSEF00064802: WESTERN CORE PLUS	91.1326	50,487.29	44,068.62	0.00	(6,418.67)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
118,632.070	FNMA POOL #0AL5440	97.1395	129,030.91	115,238.60		(13,792.31)
3138ENBJ7	4.500% 02/01/2041 DD 06/01/14 OSEF00064502: DODGE & COX CORE	97.1395	129,030.91	115,238.60	0.00	(13,792.31)
114,623.720	FNMA POOL #0AL5473	101.6100	118,348.99	116,469.16		(1,879.83)
3138ENCK3	VAR RT 07/01/2044 DD 06/01/14 OSEF00064502: DODGE & COX CORE	101.6100	118,348.99	116,469.16	0.00	(1,879.83)
52,855.723	FNMA POOL #0AL7072	96.7576	59,081.73	51,141.91		(7,939.82)
3138EP2E3	4.500% 05/01/2045 DD 07/01/15 OSEF00094102: GSAM CORE PLUS	96.7576	59,081.73	51,141.91	0.00	(7,939.82)
428,095.152	FNMA POOL #0AL6619	96.8767	478,529.00	414,724.52		(63,804.48)
3138EPK94	4.500% 04/01/2045 DD 04/01/15 OSEF00094102: GSAM CORE PLUS	96.8767	478,529.00	414,724.52	0.02	(63,804.48)
254,821.427	FNMA POOL #0AL7384	96.8269	279,547.09	246,735.60		(32,811.49)
3138EQF23	4.500% 09/01/2045 DD 09/01/15 OSEF00064502: DODGE & COX CORE	96.8269	279,547.09	246,735.60	0.01	(32,811.49)
923,797.520	FNMA POOL #0AL7395	101.0739	1,041,581.71	933,718.15		(107,863.56)
3138EQGD8	5.574% 03/01/2038 DD 09/01/15 OSEF00097702: JP MORGAN CORE	101.0739	1,041,581.71	933,718.15	0.04	(107,863.56)
429,356.570	FNMA POOL #0AL9781	96.7933	463,443.47	415,588.23		(47,855.24)
3138ER2P4	4.500% 02/01/2046 DD 01/01/17 OSEF00064502: DODGE & COX CORE	96.7933	463,443.47	415,588.23	0.02	(47,855.24)
526,279.050	FNMA POOL #0AL9063	96.5645	558,595.89	508,198.74		(50,397.15)
3138ERB90	3.500% 02/01/2031 DD 09/01/16 OSEF00064502: DODGE & COX CORE	96.5645	558,595.89	508,198.74	0.02	(50,397.15)
1,080,632.580	FNMA POOL #0AL9128	96.7987	1,186,331.95	1,046,038.40		(140,293.55)
3138EREA4	4.500% 02/01/2046 DD 09/01/16 OSEF00064502: DODGE & COX CORE	96.7987	1,186,331.95	1,046,038.40	0.04	(140,293.55)
380,139.920	FNMA POOL #0AL9309	96.4158	404,255.03	366,514.85		(37,740.18)
3138ERKX7	3.500% 10/01/2031 DD 10/01/16 OSEF00061202: JOHNSON CORE	96.4158	404,255.03	366,514.85	0.02	(37,740.18)

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146,166.090	FNMA POOL #0AL9407	96.1521	160,542.88	140,541.72		(20,001.16)
3138ERNZ9	4.500% 09/01/2042 DD 11/01/16 OSEF00064502: DODGE & COX CORE	96.1521	160,542.88	140,541.72	0.01	(20,001.16)
35,309.710	FNMA POOL #0AL9546	91.1506	37,913.82	32,185.02		(5,728.80)
3138ERTC4	3.500% 11/01/2046 DD 12/01/16 OSEF00064802: WESTERN CORE PLUS	91.1506	37,913.82	32,185.02	0.00	(5,728.80)
139,173.530	FNMA POOL #0AL9631	87.3895	138,994.09	121,623.03		(17,371.06)
3138ERVZ0	3.000% 12/01/2046 DD 12/01/16 OSEF00064802: WESTERN CORE PLUS	87.3895	138,994.09	121,623.03	0.00	(17,371.06)
200,922.320	FNMA POOL #0AL8267	102.5524	207,248.21	206,050.67		(1,197.54)
3138ETFH4	VAR RT 04/01/2046 DD 03/01/16 OSEF00064502: DODGE & COX CORE	102.5524	207,248.21	206,050.67	0.01	(1,197.54)
188,576.130	FNMA POOL #0AL8749	101.9246	193,761.99	192,205.48		(1,556.51)
3138ETWK8	VAR RT 01/01/2045 DD 06/01/16 OSEF00064502: DODGE & COX CORE	101.9246	193,761.99	192,205.48	0.01	(1,556.51)
342,478.170	FNMA POOL #0AM3942	96.5639	349,167.17	330,710.28		(18,456.89)
3138L4LY7	3.280% 07/01/2028 DD 07/01/13 OSEF00097702: JP MORGAN CORE	96.5639	349,167.17	330,710.28	0.01	(18,456.89)
403,921.270	FNMA POOL #0AM6781	99.5452	404,425.93	402,084.24		(2,341.69)
3138L7RB4	VAR RT 09/01/2024 DD 09/01/14 OSEF00097702: JP MORGAN CORE	99.5452	404,425.93	402,084.24	0.02	(2,341.69)
657,882.100	FNMA POOL #0AM8846	97.4746	648,399.37	641,268.19		(7,131.18)
3138L9ZL9	2.769% 05/01/2025 DD 05/01/15 OSEF00097702: JP MORGAN CORE	97.4746	648,399.37	641,268.19	0.03	(7,131.18)
679,053.020	FNMA POOL #0AN5527	92.5904	681,175.04	628,737.78		(52,437.26)
3138LJD98	3.020% 07/01/2029 DD 07/01/17 OSEF00097702: JP MORGAN CORE	92.5904	681,175.04	628,737.78	0.03	(52,437.26)
1,337,014.100	FNMA POOL #0AN8259	90.4222	1,201,014.67	1,208,957.50		7,942.83
3138LME90	3.300% 02/01/2033 DD 02/01/18 OSEF00097702: JP MORGAN CORE	90.4222	1,201,014.67	1,208,957.50	0.05	7,942.83

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4,000,000.000	FNMA POOL #0AN8842	94.8910	3,905,368.91	3,795,641.32		(109,727.59)
3138LMZG1	3.320% 04/01/2028 DD 04/01/18 OSEF00061202: JOHNSON CORE	94.8910	3,905,368.91	3,795,641.32	0.16	(109,727.59)
116,075.650	FNMA POOL #0AO2958	101.0790	120,011.35	117,328.12		(2,683.23)
3138LTJC3	VAR RT 05/01/2042 DD 05/01/12 OSEF00064502: DODGE & COX CORE	101.0790	120,011.35	117,328.12	0.00	(2,683.23)
3,893.307	FNMA POOL #0AP3145	88.1900	3,765.21	3,433.51		(331.70)
3138M6P76	3.000% 12/01/2042 DD 01/01/13 OSEF00094102: GSAM CORE PLUS	88.1900	3,765.21	3,433.51	0.00	(331.70)
50,879.320	FNMA POOL #0AP9766	93.7526	55,537.96	47,700.66		(7,837.30)
3138MDZ88	4.000% 10/01/2042 DD 10/01/12 OSEF00064802: WESTERN CORE PLUS	93.7526	55,537.96	47,700.66	0.00	(7,837.30)
8,083.080	FNMA POOL #0AQ2895	88.5355	7,802.36	7,156.39		(645.97)
3138MJGD5	3.000% 12/01/2042 DD 11/01/12 OSEF00094102: GSAM CORE PLUS	88.5355	7,802.36	7,156.39	0.00	(645.97)
19,754.830	FNMA POOL #0AQ4078	94.5130	20,535.73	18,670.88		(1,864.85)
3138MKQ82	4.000% 06/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.5130	20,535.73	18,670.88	0.00	(1,864.85)
16,650.879	FNMA POOL #0AQ4055	88.4726	16,074.59	14,731.46		(1,343.13)
3138MKQH2	3.000% 04/01/2043 DD 04/01/13 OSEF00094102: GSAM CORE PLUS	88.4726	16,074.59	14,731.46	0.00	(1,343.13)
13,689.720	FNMA POOL #0AQ4080	94.2883	14,207.37	12,907.81		(1,299.56)
3138MKRA6	4.000% 06/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.2883	14,207.37	12,907.81	0.00	(1,299.56)
13,504.510	FNMA POOL #0AQ7146	88.5688	13,036.20	11,960.79		(1,075.41)
3138MN5G1	3.000% 01/01/2043 DD 01/01/13 OSEF00094102: GSAM CORE PLUS	88.5688	13,036.20	11,960.79	0.00	(1,075.41)
9,855.636	FNMA POOL #0AQ7310	88.1900	9,513.59	8,691.69		(821.90)
3138MPDQ5	3.000% 01/01/2043 DD 01/01/13 OSEF00094102: GSAM CORE PLUS	88.1900	9,513.59	8,691.69	0.00	(821.90)

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9,058.547	FNMA POOL #0AQ8656	88.5681	8,744.06	8,022.99		(721.07)
3138MQTN3	3.000% 12/01/2042 DD 12/01/12 OSEF00094102: GSAM CORE PLUS	88.5681	8,744.06	8,022.99	0.00	(721.07)
26,798.024	FNMA POOL #0AQ9317	88.5687	25,869.63	23,734.66		(2,134.97)
3138MRK75	3.000% 01/01/2043 DD 01/01/13 OSEF00094102: GSAM CORE PLUS	88.5687	25,869.63	23,734.66	0.00	(2,134.97)
7,990.692	FNMA POOL #0AQ9691	88.1916	7,714.15	7,047.12		(667.03)
3138MRXV8	3.000% 01/01/2043 DD 01/01/13 OSEF00094102: GSAM CORE PLUS	88.1916	7,714.15	7,047.12	0.00	(667.03)
117,200.710	FNMA POOL #0AR1397	88.6222	118,921.84	103,865.80		(15,056.04)
3138NXRT6	3.000% 01/01/2043 DD 01/01/13 OSEF00097702: JP MORGAN CORE	88.6222	118,921.84	103,865.80	0.00	(15,056.04)
9,353.566	FNMA POOL #0AR2878	88.1904	9,047.11	8,248.95		(798.16)
3138W0FU8	3.000% 01/01/2043 DD 01/01/13 OSEF00094102: GSAM CORE PLUS	88.1904	9,047.11	8,248.95	0.00	(798.16)
20,248.464	FNMA POOL #0AR5576	88.5040	19,587.22	17,920.69		(1,666.53)
3138W3FS7	3.000% 02/01/2043 DD 01/01/13 OSEF00094102: GSAM CORE PLUS	88.5040	19,587.22	17,920.69	0.00	(1,666.53)
6,949.741	FNMA POOL #0AR6313	88.1882	6,708.26	6,128.85		(579.41)
3138W4AP6	3.000% 04/01/2043 DD 03/01/13 OSEF00094102: GSAM CORE PLUS	88.1882	6,708.26	6,128.85	0.00	(579.41)
375,276.740	FNMA POOL #0AR6852	88.1902	372,403.51	330,957.27		(41,446.24)
3138W4TJ0	3.000% 02/01/2043 DD 02/01/13 OSEF00097702: JP MORGAN CORE	88.1902	372,403.51	330,957.27	0.01	(41,446.24)
11,191.093	FNMA POOL #0AR9653	88.1911	10,802.82	9,869.54		(933.28)
3138W7WP5	3.000% 04/01/2043 DD 03/01/13 OSEF00094102: GSAM CORE PLUS	88.1911	10,802.82	9,869.54	0.00	(933.28)
36,443.730	FNMA POOL #0AS0070	93.7498	37,650.94	34,165.94		(3,485.00)
3138W9CG3	4.000% 08/01/2043 DD 07/01/13 OSEF00064802: WESTERN CORE PLUS	93.7498	37,650.94	34,165.94	0.00	(3,485.00)



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19,927.102	FNMA POOL #0AS4271	97.2280	22,361.95	19,374.72		(2,987.23)
3138WDW98	4.500% 01/01/2045 DD 12/01/14 OSEF00064802: WESTERN CORE PLUS	97.2280	22,361.95	19,374.72	0.00	(2,987.23)
75,827.570	FNMA POOL #0AS5314	94.5097	81,846.35	71,664.44		(10,181.91)
3138WE3Y3	4.000% 07/01/2045 DD 06/01/15 OSEF00064802: WESTERN CORE PLUS	94.5097	81,846.35	71,664.44	0.00	(10,181.91)
56,618.430	FNMA POOL #0AS7533	87.4673	55,663.01	49,522.61		(6,140.40)
3138WHLP5	3.000% 07/01/2046 DD 06/01/16 OSEF00064802: WESTERN CORE PLUS	87.4673	55,663.01	49,522.61	0.00	(6,140.40)
107,140.244	FNMA POOL #0AS8623	87.3117	106,834.69	93,546.00		(13,288.69)
3138WJSM1	3.000% 01/01/2047 DD 12/01/16 OSEF00064802: WESTERN CORE PLUS	87.3117	106,834.69	93,546.00	0.00	(13,288.69)
18,631.900	FNMA POOL #0AS8740	94.3099	19,968.14	17,571.72		(2,396.42)
3138WJWA2	3.500% 02/01/2037 DD 01/01/17 OSEF00064802: WESTERN CORE PLUS	94.3099	19,968.14	17,571.72	0.00	(2,396.42)
320,180.420	FNMA POOL #0AS8745	87.3259	319,617.63	279,600.58		(40,017.05)
3138WJWF1	3.000% 02/01/2047 DD 01/01/17 OSEF00064802: WESTERN CORE PLUS	87.3259	319,617.63	279,600.58	0.01	(40,017.05)
56,577.110	FNMA POOL #0AS9786	93.4979	58,002.58	52,898.40		(5,104.18)
3138WK2U8	4.000% 06/01/2047 DD 05/01/17 OSEF00094102: GSAM CORE PLUS	93.4979	58,002.58	52,898.40	0.00	(5,104.18)
37,356.824	FNMA POOL #0AS9453	93.5206	40,176.89	34,936.31		(5,240.58)
3138WKQF5	4.000% 04/01/2047 DD 03/01/17 OSEF00064802: WESTERN CORE PLUS	93.5206	40,176.89	34,936.31	0.00	(5,240.58)
59,297.310	FNMA POOL #0AS9588	93.3666	62,855.14	55,363.90		(7,491.24)
3138WKUN3	4.000% 05/01/2047 DD 04/01/17 OSEF00064802: WESTERN CORE PLUS	93.3666	62,855.14	55,363.90	0.00	(7,491.24)
103,225.350	FNMA POOL #0AS9928	96.1861	107,628.56	99,288.42		(8,340.14)
3138WLA60	4.500% 07/01/2047 DD 06/01/17 OSEF00094102: GSAM CORE PLUS	96.1861	107,628.56	99,288.42	0.00	(8,340.14)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
79,684.338	FNMA POOL #0AS9986	96.2273	83,083.35	76,678.11		(6,405.24)
3138WLCY7	4.500% 07/01/2047 DD 06/01/17 OSEF00094102: GSAM CORE PLUS	96.2273	83,083.35	76,678.11	0.00	(6,405.24)
6,971.625	FNMA POOL #0AT0292	88.9419	6,643.40	6,200.69		(442.71)
3138WMKE0	3.000% 03/01/2043 DD 03/01/13 OSEF00094102: GSAM CORE PLUS	88.9419	6,643.40	6,200.69	0.00	(442.71)
38,591.081	FNMA POOL #0AT0654	88.1913	37,254.50	34,033.98		(3,220.52)
3138WMWQ0	3.000% 04/01/2043 DD 03/01/13 OSEF00094102: GSAM CORE PLUS	88.1913	37,254.50	34,033.98	0.00	(3,220.52)
30,368.955	FNMA POOL #0AT1751	88.1910	29,316.98	26,782.69		(2,534.29)
3138WN5M7	3.000% 04/01/2043 DD 04/01/13 OSEF00094102: GSAM CORE PLUS	88.1910	29,316.98	26,782.69	0.00	(2,534.29)
9,208.896	FNMA POOL #0AT2009	88.1919	8,775.56	8,121.50		(654.06)
3138WPGT5	3.000% 04/01/2043 DD 04/01/13 OSEF00094102: GSAM CORE PLUS	88.1919	8,775.56	8,121.50	0.00	(654.06)
25,396.120	FNMA POOL #0AT3870	94.5107	26,324.70	24,002.04		(2,322.66)
3138WRJQ4	4.000% 06/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.5107	26,324.70	24,002.04	0.00	(2,322.66)
15,079.610	FNMA POOL #0AT3874	95.1588	15,607.40	14,349.58		(1,257.82)
3138WRJU5	4.000% 06/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	95.1588	15,607.40	14,349.58	0.00	(1,257.82)
9,034.798	FNMA POOL #0AT4000	88.1898	8,610.58	7,967.77		(642.81)
3138WRNS5	3.000% 05/01/2043 DD 04/01/13 OSEF00094102: GSAM CORE PLUS	88.1898	8,610.58	7,967.77	0.00	(642.81)
80,875.840	FNMA POOL #0AT4939	94.9015	87,320.63	76,752.35		(10,568.28)
3138WSPZ5	3.500% 05/01/2033 DD 04/01/13 OSEF00097702: JP MORGAN CORE	94.9015	87,320.63	76,752.35	0.00	(10,568.28)
19,211.330	FNMA POOL #0AT6549	94.5115	19,913.72	18,156.91		(1,756.81)
3138WUH30	4.000% 06/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.5115	19,913.72	18,156.91	0.00	(1,756.81)



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43,825.480	FNMA POOL #0AT8394	94.5109	45,557.92	41,419.84		(4,138.08)
3138WWKG3	4.000% 06/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.5109	45,557.92	41,419.84	0.00	(4,138.08)
27,997.430	FNMA POOL #0AT9839	94.2119	29,021.11	26,376.90		(2,644.21)
3138WX4Z7	4.000% 06/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.2119	29,021.11	26,376.90	0.00	(2,644.21)
38,890.210	FNMA POOL #0AT9637	93.8898	41,189.72	36,513.94		(4,675.78)
3138WXV79	4.000% 07/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	93.8898	41,189.72	36,513.94	0.00	(4,675.78)
45,643.410	FNMA POOL #0AT9653	94.5108	47,447.75	43,137.93		(4,309.82)
3138WXWP8	4.000% 07/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	94.5108	47,447.75	43,137.93	0.00	(4,309.82)
35,536.050	FNMA POOL #0AT9657	93.9157	36,851.99	33,373.92		(3,478.07)
3138WXWT0	4.000% 07/01/2043 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	93.9157	36,851.99	33,373.92	0.00	(3,478.07)
172,567.610	FNMA POOL #0AU0923	91.5011	166,986.13	157,901.19		(9,084.94)
3138X0AZ1	3.500% 07/01/2043 DD 07/01/13 OSEF00097702: JP MORGAN CORE	91.5011	166,986.13	157,901.19	0.01	(9,084.94)
44,560.290	FNMA POOL #0AW4688	102.1747	45,883.16	45,529.36		(353.80)
3138XUF64	VAR RT 05/01/2044 DD 05/01/14 OSEF00064502: DODGE & COX CORE	102.1747	45,883.16	45,529.36	0.00	(353.80)
175,658.250	FNMA POOL #0AX7690	101.1116	181,353.41	177,610.84		(3,742.57)
3138Y9RL4	VAR RT 01/01/2045 DD 01/01/15 OSEF00064502: DODGE & COX CORE	101.1116	181,353.41	177,610.84	0.01	(3,742.57)
1,365.240	FNMA POOL #0647994	102.8463	1,400.56	1,404.10		3.54
31390J3B5	7.000% 06/01/2032 DD 06/01/02 OSEF00064502: DODGE & COX CORE	102.8463	1,400.56	1,404.10	0.00	3.54
134,435.010	FNMA GTD REMIC P/T 01-T8 A1	100.4145	138,183.09	134,992.24		(3,190.85)
313920UK4	7.500% 07/25/2041 DD 07/01/01 OSEF00064502: DODGE & COX CORE	100.4145	138,183.09	134,992.24	0.01	(3,190.85)



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259,745.340	FNMA GTD REMIC P/T 01-T10 A1	100.2475	266,619.30	260,388.21		(6,231.09)
3139216A1	7.000% 12/25/2041 DD 10/01/01 OSEF00064502: DODGE & COX CORE	100.2475	266,619.30	260,388.21	0.01	(6,231.09)
98,760.500	FNMA GTD REMIC P/T 01-W3 A	98.4836	102,845.18	97,262.89		(5,582.29)
3139216F0	VAR RT 09/25/2041 DD 10/01/01 OSEF00064502: DODGE & COX CORE	98.4836	102,845.18	97,262.89	0.00	(5,582.29)
9,692.070	FNMA GTD REMIC P/T 01-79 LP	92.1015	8,667.15	8,926.54		259.39
31392BML7	0.000% 01/25/2032 DD 12/01/01 OSEF00097702: JP MORGAN CORE	92.1015	8,667.15	8,926.54	0.00	259.39
39,146.050	FNMA GTD REMIC P/T 02-W11 AF5	97.9669	39,072.68	38,350.16		(722.52)
31392EW30	VAR RT 11/25/2032 DD 09/01/02 OSEF00097702: JP MORGAN CORE	97.9669	39,072.68	38,350.16	0.00	(722.52)
37,492.300	FNMA GTD REMIC P/T 03-W2 1A3	103.0925	43,279.06	38,651.74		(4,627.32)
31392JAD1	7.500% 07/25/2042 DD 01/01/03 OSEF00097702: JP MORGAN CORE	103.0925	43,279.06	38,651.74	0.00	(4,627.32)
6,821.670	FNMA GTD REMIC P/T 03-33 PG	101.3105	7,431.36	6,911.07		(520.29)
31393BGN9	5.500% 05/25/2033 DD 04/01/03 OSEF00097702: JP MORGAN CORE	101.3105	7,431.36	6,911.07	0.00	(520.29)
12,717.060	FNMA GTD REMIC P/T 03-62 SA	98.5295	15,578.40	12,530.06		(3,048.34)
31393DNF4	VAR RT 07/25/2033 DD 06/01/03 OSEF00097702: JP MORGAN CORE	98.5295	15,578.40	12,530.06	0.00	(3,048.34)
35,237.490	FNMA GTD REMIC P/T 03-86 ZA	101.3997	31,463.16	35,730.71		4,267.55
31393EF61	5.500% 09/25/2033 DD 08/01/03 OSEF00097702: JP MORGAN CORE	101.3997	31,463.16	35,730.71	0.00	4,267.55
54,508.330	FHLMC MULTICLASS MTG 2533 Z	101.3122	54,975.90	55,223.57		247.67
31393GV35	5.500% 12/15/2032 DD 12/01/02 OSEF00097702: JP MORGAN CORE	101.3122	54,975.90	55,223.57	0.00	247.67
158,376.170	FHLMC MULTICLASS MTG 55 1A1	99.9452	161,159.84	158,289.33		(2,870.51)
31393NTB5	6.500% 03/25/2043 DD 04/01/03 OSEF00064502: DODGE & COX CORE	99.9452	161,159.84	158,289.33	0.01	(2,870.51)



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445,267.300	FNMA GTD REMIC P/T 03-W17 1A7	99.0197	505,934.96	440,902.21		(65,032.75)
31393UAK9	5.750% 08/25/2033 DD 10/01/03 OSEF00064502: DODGE & COX CORE	99.0197	505,934.96	440,902.21	0.02	(65,032.75)
139,416.550	FNMA GTD REMIC P/T 03-W17	113.4399	153,293.05	158,154.02		4,860.97
31393UAN3	10.253% 08/25/2033 DD 10/01/03 OSEF00064502: DODGE & COX CORE	113.4399	153,293.05	158,154.02	0.01	4,860.97
43,941.880	FNMA GTD REMIC P/T 04-W2 2A2	102.2756	45,906.65	44,941.83		(964.82)
31393XGQ4	7.000% 02/25/2044 DD 02/01/04 OSEF00064502: DODGE & COX CORE	102.2756	45,906.65	44,941.83	0.00	(964.82)
56,217.570	FNMA GTD REMIC P/T 04-W2 5A	102.3167	58,445.46	57,519.97		(925.49)
31393XGU5	7.500% 03/25/2044 DD 03/01/04 OSEF00064502: DODGE & COX CORE	102.3167	58,445.46	57,519.97	0.00	(925.49)
17,254.020	FNMA GTD REMIC P/T 04-W2 5PT	107.8622	18,849.86	18,610.56		(239.30)
31393XGX9	VAR RT 03/25/2044 DD 03/01/04 OSEF00064502: DODGE & COX CORE	107.8622	18,849.86	18,610.56	0.00	(239.30)
98,401.760	FNMA GTD REMIC P/T 04-35 AZ	97.8754	104,890.12	96,311.08		(8,579.04)
31393XV87	4.500% 05/25/2034 DD 04/01/04 OSEF00097702: JP MORGAN CORE	97.8754	104,890.12	96,311.08	0.00	(8,579.04)
3,852.140	FNMA GTD REMIC P/T 04-46 EP	96.4986	3,391.89	3,717.26		325.37
31393YQ99	0.000% 03/25/2034 DD 05/25/04 OSEF00097702: JP MORGAN CORE	96.4986	3,391.89	3,717.26	0.00	325.37
148,264.110	FNMA GTD REMIC P/T 04-W9 2A1	100.3828	151,633.59	148,831.68		(2,801.91)
31394ACL8	6.500% 02/25/2044 DD 06/01/04 OSEF00064502: DODGE & COX CORE	100.3828	151,633.59	148,831.68	0.01	(2,801.91)
130,978.430	FNMA GTD REMIC P/T 04-50 VZ	101.4733	141,654.80	132,908.15		(8,746.65)
31394AJV9	5.500% 07/25/2034 DD 06/01/04 OSEF00097702: JP MORGAN CORE	101.4733	141,654.80	132,908.15	0.01	(8,746.65)
175,192.050	FNMA GTD REMIC P/T 05-29 ZA	101.8644	196,876.93	178,458.40		(18,418.53)
31394DEV8	5.500% 04/25/2035 DD 03/01/05 OSEF00064802: WESTERN CORE PLUS	101.8644	196,876.93	178,458.40	0.01	(18,418.53)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,251.680	FNMA GTD REMIC P/T 05-74 SK	100.3911	1,706.59	1,256.58		(450.01)
31394FDH5	VAR RT 05/25/2035 DD 08/25/05 OSEF00097702: JP MORGAN CORE	100.3911	1,706.59	1,256.58	0.00	(450.01)
30,556.640	FNMA GTD REMIC P/T 05-W3 2AF	99.0466	30,502.73	30,265.31		(237.42)
31394FSB2	VAR RT 03/25/2045 DD 08/25/05 OSEF00097702: JP MORGAN CORE	99.0466	30,502.73	30,265.31	0.00	(237.42)
2,257.840	FNMA GTD REMIC P/T 05-87 NH	99.1423	2,459.64	2,238.47		(221.17)
31394FX75	5.000% 10/25/2025 DD 09/01/05 OSEF00097702: JP MORGAN CORE	99.1423	2,459.64	2,238.47	0.00	(221.17)
3,363.170	FNMA GTD REMIC P/T 05-106 US	103.9958	4,842.79	3,497.56		(1,345.23)
31394UN81	VAR RT 11/25/2035 DD 11/25/05 OSEF00097702: JP MORGAN CORE	103.9958	4,842.79	3,497.56	0.00	(1,345.23)
8,267.730	FNMA GTD REMIC P/T 06-16 HZ	101.9517	7,929.46	8,429.09		499.63
31394V6A3	5.500% 03/25/2036 DD 02/01/06 OSEF00097702: JP MORGAN CORE	101.9517	7,929.46	8,429.09	0.00	499.63
36,357.300	FHLMC MULTICLASS MTG 2802 ZY	102.4945	37,429.19	37,264.24		(164.95)
31394YRX4	6.000% 05/15/2034 DD 05/01/04 OSEF00097702: JP MORGAN CORE	102.4945	37,429.19	37,264.24	0.00	(164.95)
9,260.960	FNMA GTD REMIC P/T 06-15 OP	82.0551	7,582.66	7,599.09		16.43
31395BTU7	0.000% 03/25/2036 DD 02/01/06 OSEF00097702: JP MORGAN CORE	82.0551	7,582.66	7,599.09	0.00	16.43
14,248.250	FNMA GTD REMIC P/T 07-W1 1AF1	99.0236	14,458.94	14,109.14		(349.80)
31395D7H6	VAR RT 11/25/2046 DD 02/25/07 OSEF00097702: JP MORGAN CORE	99.0236	14,458.94	14,109.14	0.00	(349.80)
8,029.670	FHLMC MULTICLASS MTG 2985 GE	99.5383	7,592.67	7,992.60		399.93
31395VNN5	5.500% 06/15/2025 DD 06/01/05 OSEF00061202: JOHNSON CORE	99.5383	7,592.67	7,992.60	0.00	399.93
28,891.570	FHLMC MULTICLASS MTG 3018 MT	98.3993	30,263.91	28,429.11		(1,834.80)
31395X2R5	5.500% 08/15/2035 DD 08/01/05 OSEF00097702: JP MORGAN CORE	98.3993	30,263.91	28,429.11	0.00	(1,834.80)



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1,492.050	FHLMC MULTICLASS MTG 3077 TO	98.6655	1,229.99	1,472.14		242.15
31396FZ71	0.000% 04/15/2035 DD 12/01/05 OSEF00097702: JP MORGAN CORE	98.6655	1,229.99	1,472.14	0.00	242.15
22,000.040	FHLMC MULTICLASS MTG 3101 UZ	103.2268	21,212.73	22,709.95		1,497.22
31396GLR0	6.000% 01/15/2036 DD 01/01/06 OSEF00097702: JP MORGAN CORE	103.2268	21,212.73	22,709.95	0.00	1,497.22
7,295.160	FHLMC MULTICLASS MTG 3100 PO	82.2638	5,871.41	6,001.28		129.87
31396H2D0	0.000% 01/15/2036 DD 01/15/06 OSEF00097702: JP MORGAN CORE	82.2638	5,871.41	6,001.28	0.00	129.87
3,506.630	FHLMC MULTICLASS MTG 3122 OH	85.2292	2,778.00	2,988.67		210.67
31396JLG8	0.000% 03/15/2036 DD 03/15/06 OSEF00097702: JP MORGAN CORE	85.2292	2,778.00	2,988.67	0.00	210.67
13,405.290	FNMA GTD REMIC P/T 06-77 PC	101.2803	14,801.32	13,576.91		(1,224.41)
31396KGX4	6.500% 08/25/2036 DD 07/01/06 OSEF00097702: JP MORGAN CORE	101.2803	14,801.32	13,576.91	0.00	(1,224.41)
14,418.320	FNMA GTD REMIC P/T 06-W3 2A	101.6126	15,833.08	14,650.83		(1,182.25)
31396L7E4	6.000% 09/25/2046 DD 12/01/06 OSEF00097702: JP MORGAN CORE	101.6126	15,833.08	14,650.83	0.00	(1,182.25)
2,518.900	FHLMC MULTICLASS MTG 3136 CO	85.7701	2,244.66	2,160.46		(84.20)
31396NGH3	0.000% 04/15/2036 DD 04/01/06 OSEF00097702: JP MORGAN CORE	85.7701	2,244.66	2,160.46	0.00	(84.20)
32,277.870	FHLMC MULTICLASS MTG R007 ZA	103.2324	36,105.08	33,321.21		(2,783.87)
31396NRF5	6.000% 05/15/2036 DD 05/01/06 OSEF00064802: WESTERN CORE PLUS	103.2324	36,105.08	33,321.21	0.00	(2,783.87)
10,740.520	FHLMC MULTICLASS MTG 3151 PO	81.3531	8,516.60	8,737.75		221.15
31396NU46	0.000% 05/15/2036 DD 05/15/06 OSEF00097702: JP MORGAN CORE	81.3531	8,516.60	8,737.75	0.00	221.15
11,117.640	FNMA GTD REMIC P/T 09-69 PO	78.1181	9,656.13	8,684.89		(971.24)
31396Q5D7	0.000% 09/25/2039 DD 08/01/09 OSEF00097702: JP MORGAN CORE	78.1181	9,656.13	8,684.89	0.00	(971.24)



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6,218.950	FNMA GTD REMIC P/T 09-37 KI	4.8493	48,327.84	301.58		(48,026.26)
31396QAF6	VAR RT 06/25/2039 DD 05/25/09 OSEF00097702: JP MORGAN CORE	4.8493	48,327.84	301.58	0.00	(48,026.26)
64,815.200	FNMA GTD REMIC P/T 09-60 HT	103.4775	72,957.62	67,069.12		(5,888.50)
31396QPL7	6.000% 08/25/2039 DD 07/01/09 OSEF00097702: JP MORGAN CORE	103.4775	72,957.62	67,069.12	0.00	(5,888.50)
2,797.050	FNMA GTD REMIC P/T 09-63 P	95.8303	2,908.58	2,680.42		(228.16)
31396QWV7	5.000% 03/25/2037 DD 07/01/09 OSEF00097702: JP MORGAN CORE	95.8303	2,908.58	2,680.42	0.00	(228.16)
51,955.440	FNMA GTD REMIC P/T 07-28 CS	8.9570	140,383.55	4,653.66		(135,729.89)
31396VKQ0	VAR RT 08/25/2035 DD 03/25/07 OSEF00097702: JP MORGAN CORE	8.9570	140,383.55	4,653.66	0.00	(135,729.89)
8,250.070	FNMA GTD REMIC P/T 07-29 SG	106.4205	11,313.16	8,779.76		(2,533.40)
31396VQJ0	VAR RT 04/25/2037 DD 03/25/07 OSEF00097702: JP MORGAN CORE	106.4205	11,313.16	8,779.76	0.00	(2,533.40)
7,445.330	FNMA GTD REMIC P/T 07-78 CB	102.8337	8,066.26	7,656.31		(409.95)
31396W5X0	6.000% 08/25/2037 DD 07/01/07 OSEF00097702: JP MORGAN CORE	102.8337	8,066.26	7,656.31	0.00	(409.95)
14,307.220	FNMA GTD REMIC P/T 07-56 EP	99.2923	15,442.87	14,205.97		(1,236.90)
31396WBV7	5.500% 06/25/2027 DD 05/01/07 OSEF00097702: JP MORGAN CORE	99.2923	15,442.87	14,205.97	0.00	(1,236.90)
9,733.040	FNMA GTD REMIC P/T 07-65 KI	8.9198	44,391.92	868.16		(43,523.76)
31396WLY0	VAR RT 07/25/2037 DD 06/25/07 OSEF00097702: JP MORGAN CORE	8.9198	44,391.92	868.16	0.00	(43,523.76)
27,540.420	FNMA GTD REMIC P/T 07-72 EK	8.6856	56,681.70	2,392.04		(54,289.66)
31396WQH2	VAR RT 07/25/2037 DD 06/25/07 OSEF00097702: JP MORGAN CORE	8.6856	56,681.70	2,392.04	0.00	(54,289.66)
1,826.370	FNMA GTD REMIC P/T 07-W7 2A2	6.2317	5,843.15	113.81		(5,729.34)
31396WUV6	VAR RT 07/25/2037 DD 06/25/07 OSEF00097702: JP MORGAN CORE	6.2317	5,843.15	113.81	0.00	(5,729.34)



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11,457.220 31396X2X1	FNMA GTD REMIC P/T 07-109 PI VAR RT 12/25/2037 DD 11/25/07 OSEF00097702: JP MORGAN CORE	4.9068	50,176.46	562.18	0.00	(49,614.28)
7,253.480 31397EMU6	FHLMC MULTICLASS MTG 3262 SG VAR RT 01/15/2037 DD 01/15/07 OSEF00097702: JP MORGAN CORE	5.0390	43,459.48	365.50	0.00	(43,093.98)
10,331.990 31397F5S7	FHLMC MULTICLASS MTG 3274 B 6.000% 02/15/2037 DD 02/01/07 OSEF00097702: JP MORGAN CORE	103.9088	11,552.43	10,735.84	0.00	(816.59)
1,142.610 31397HKD9	FHLMC MULTICLASS MTG 3316 JO 0.000% 05/15/2037 DD 05/01/07 OSEF00097702: JP MORGAN CORE	79.3199	1,018.18	906.32	0.00	(111.86)
5,313.680 31397KUV1	FHLMC MULTICLASS MTG 3373 TO 0.000% 04/15/2037 DD 10/01/07 OSEF00097702: JP MORGAN CORE	82.6725	4,641.96	4,392.95	0.00	(249.01)
1,886.000 31397MW94	FNMA GTD REMIC P/T 09-4 BD 4.500% 02/25/2039 DD 01/01/09 OSEF00097702: JP MORGAN CORE	90.5085	1,941.49	1,706.99	0.00	(234.50)
11,461.830 31397NG90	FNMA GTD REMIC P/T 09-39 LB 4.500% 06/25/2029 DD 05/01/09 OSEF00097702: JP MORGAN CORE	98.0064	11,597.96	11,233.33	0.00	(364.63)
4,626.800 31397NGH2	FNMA GTD REMIC P/T 09-17 QS VAR RT 03/25/2039 DD 02/25/09 OSEF00097702: JP MORGAN CORE	6.5853	39,515.03	304.69	0.00	(39,210.34)
5,972.090 31397PAT7	FHLMC MULTICLASS MTG 3385 SN VAR RT 11/15/2037 DD 11/15/07 OSEF00097702: JP MORGAN CORE	5.5256	33,026.98	330.00	0.00	(32,696.98)
53,545.290 31397PBU3	FHLMC MULTICLASS MTG 3386 KF VAR RT 11/15/2037 DD 11/15/07 OSEF00097702: JP MORGAN CORE	100.0682	54,097.47	53,581.79	0.00	(515.68)



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35,090.590	FHLMC MULTICLASS MTG 3393 JO	86.6492	27,974.35	30,405.73		2,431.38
31397PGA2	0.000% 09/15/2032 DD 11/15/07 OSEF00097702: JP MORGAN CORE	86.6492	27,974.35	30,405.73	0.00	2,431.38
211,000.000	FHLMC MULTICLASS MTG 3423 FX	104.4801	217,099.22	220,452.91		3,353.69
31397RVD5	VAR RT 03/15/2038 DD 03/15/08 OSEF00097702: JP MORGAN CORE	104.4801	217,099.22	220,452.91	0.01	3,353.69
143,362.015	FNMA GTD REMIC P/T 11-52 GB	100.0538	155,892.93	143,439.13		(12,453.80)
31397S7M0	5.000% 06/25/2041 DD 05/01/11 OSEF00094102: GSAM CORE PLUS	100.0538	155,892.93	143,439.13	0.01	(12,453.80)
2,136.120	FHLMC MULTICLASS MTG 3451 SB	6.6044	38,130.81	141.08		(37,989.73)
31397TP97	VAR RT 05/15/2038 DD 05/15/08 OSEF00064802: WESTERN CORE PLUS	6.6044	38,130.81	141.08	0.00	(37,989.73)
11,976.580	FHLMC MULTICLASS MTG 3461 LZ	101.6744	12,225.72	12,177.12		(48.60)
31397TXJ6	6.000% 06/15/2038 DD 06/01/08 OSEF00097702: JP MORGAN CORE	101.6744	12,225.72	12,177.12	0.00	(48.60)
67,741.820	FNMA GTD REMIC P/T 11-47 ZA	100.0070	70,704.25	67,746.58		(2,957.67)
31397UEP0	5.500% 07/25/2038 DD 05/01/11 OSEF00097702: JP MORGAN CORE	100.0070	70,704.25	67,746.58	0.00	(2,957.67)
12,913.590	FHLMC MULTICLASS MTG 3510 OD	83.7433	9,977.36	10,814.27		836.91
31397YZP9	0.000% 02/15/2037 DD 02/15/09 OSEF00097702: JP MORGAN CORE	83.7433	9,977.36	10,814.27	0.00	836.91
1,039.200	FHLMC MULTICLASS MTG 3549 FA	100.0570	1,058.07	1,039.79		(18.28)
31398EP99	VAR RT 07/15/2039 DD 07/15/09 OSEF00097702: JP MORGAN CORE	100.0570	1,058.07	1,039.79	0.00	(18.28)
5,070.200	FNMA GTD REMIC P/T 09-84 WS	6.0475	22,817.98	306.62		(22,511.36)
31398FHB0	VAR RT 10/25/2039 DD 09/25/09 OSEF00097702: JP MORGAN CORE	6.0475	22,817.98	306.62	0.00	(22,511.36)
9,132.100	FNMA GTD REMIC P/T 09-86 BO	86.4263	7,842.66	7,892.53		49.87
31398FRR4	0.000% 03/25/2037 DD 09/01/09 OSEF00097702: JP MORGAN CORE	86.4263	7,842.66	7,892.53	0.00	49.87



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16,522.180	FNMA GTD REMIC P/T 09-86 OT	82.0092	12,950.00	13,549.70		599.70
31398FRT0	0.000% 10/25/2037 DD 09/01/09 OSEF00097702: JP MORGAN CORE	82.0092	12,950.00	13,549.70	0.00	599.70
5,874.977	FNMA GTD REMIC P/T 09-86 IP	17.7376	22,365.24	1,042.08		(21,323.16)
31398FTC5	5.500% 10/25/2039 DD 09/01/09 OSEF00097702: JP MORGAN CORE	17.7376	22,365.24	1,042.08	0.00	(21,323.16)
44,850.560	FNMA GTD REMIC P/T 09-112 ST	8.0091	129,771.97	3,592.12		(126,179.85)
31398GKH1	VAR RT 01/25/2040 DD 12/25/09 OSEF00097702: JP MORGAN CORE	8.0091	129,771.97	3,592.12	0.00	(126,179.85)
9,093.700	FHLMC MULTICLASS MTG 3572 JS	5.7870	33,216.04	526.26		(32,689.78)
31398JSS3	VAR RT 09/15/2039 DD 09/15/09 OSEF00097702: JP MORGAN CORE	5.7870	33,216.04	526.26	0.00	(32,689.78)
51,195.770	FHLMC MULTICLASS MTG 3609 SA	4.8072	71,096.05	2,461.08		(68,634.97)
31398LNT1	VAR RT 12/15/2039 DD 12/15/09 OSEF00097702: JP MORGAN CORE	4.8072	71,096.05	2,461.08	0.00	(68,634.97)
10,097.970	FHLMC MULTICLASS MTG 3608 SC	7.3530	48,338.76	742.50		(47,596.26)
31398LQC5	VAR RT 12/15/2039 DD 12/15/09 OSEF00097702: JP MORGAN CORE	7.3530	48,338.76	742.50	0.00	(47,596.26)
6,735.680	FHLMC MULTICLASS MTG 3607 AO	82.7484	3,471.18	5,573.66		2,102.48
31398LQK7	0.000% 04/15/2036 DD 12/01/09 OSEF00097702: JP MORGAN CORE	82.7484	3,471.18	5,573.66	0.00	2,102.48
23,670.280	FHLMC MULTICLASS MTG 3607 PO	80.4470	19,149.50	19,042.04		(107.46)
31398LQT8	0.000% 05/15/2037 DD 12/15/09 OSEF00097702: JP MORGAN CORE	80.4470	19,149.50	19,042.04	0.00	(107.46)
12,702.360	FHLMC MULTICLASS MTG 3607 TO	81.3123	11,051.08	10,328.58		(722.50)
31398LR34	0.000% 10/15/2039 DD 12/15/09 OSEF00097702: JP MORGAN CORE	81.3123	11,051.08	10,328.58	0.00	(722.50)
6,480.420	FNMA GTD REMIC P/T 10-9 IW	14.0552	60,658.43	910.83		(59,747.60)
31398MBJ4	5.500% 10/25/2039 DD 01/01/10 OSEF00097702: JP MORGAN CORE	14.0552	60,658.43	910.83	0.00	(59,747.60)

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18,142.460	FNMA GTD REMIC P/T 10-16 WA	100.7804	19,690.89	18,284.04		(1,406.85)
31398MRP3	VAR RT 03/25/2040 DD 02/01/10 OSEF00097702: JP MORGAN CORE	100.7804	19,690.89	18,284.04	0.00	(1,406.85)
15,099.560	FNMA GTD REMIC P/T 10-23 KS	6.9043	78,775.66	1,042.52		(77,733.14)
31398MZR0	VAR RT 02/25/2040 DD 02/25/10 OSEF00097702: JP MORGAN CORE	6.9043	78,775.66	1,042.52	0.00	(77,733.14)
256,777.340	FNMA GTD REMIC P/T 10-118 LZ	96.1206	279,363.34	246,815.92		(32,547.42)
31398NUK8	4.750% 10/25/2040 DD 09/01/10 OSEF00097702: JP MORGAN CORE	96.1206	279,363.34	246,815.92	0.01	(32,547.42)
12,194.660	FNMA GTD REMIC P/T 10-49 SC	89.7274	14,549.72	10,941.95		(3,607.77)
31398P5R6	VAR RT 03/25/2040 DD 04/25/10 OSEF00097702: JP MORGAN CORE	89.7274	14,549.72	10,941.95	0.00	(3,607.77)
14,977.120	FNMA GTD REMIC P/T 10-35 SB	5.9273	50,297.41	887.74		(49,409.67)
31398PKD0	VAR RT 04/25/2040 DD 03/25/10 OSEF00097702: JP MORGAN CORE	5.9273	50,297.41	887.74	0.00	(49,409.67)
137,391.960	FNMA GTD REMIC P/T 10-45 CA	80.6014	141,169.19	110,739.82		(30,429.37)
31398PMF3	5.000% 05/25/2040 DD 04/01/10 OSEF00097702: JP MORGAN CORE	80.6014	141,169.19	110,739.82	0.00	(30,429.37)
6,311.080	FNMA GTD REMIC P/T 10-42 S	6.5158	34,815.79	411.21		(34,404.58)
31398PSE0	VAR RT 05/25/2040 DD 04/25/10 OSEF00097702: JP MORGAN CORE	6.5158	34,815.79	411.21	0.00	(34,404.58)
7,972.367	FNMA GTD REMIC P/T 10-39 OT	83.4440	6,991.90	6,652.46		(339.44)
31398PU23	0.000% 10/25/2035 DD 04/01/10 OSEF00097702: JP MORGAN CORE	83.4440	6,991.90	6,652.46	0.00	(339.44)
226,151.741	FNMA GTD REMIC P/T 10-126 LS	5.7956	89,781.26	13,106.85		(76,674.41)
31398SAS2	VAR RT 11/25/2040 DD 10/01/10 OSEF00094102: GSAM CORE PLUS	5.7956	89,781.26	13,106.85	0.00	(76,674.41)
33,813.020	FNMA GTD REMIC P/T 10-125 SA	2.6524	79,743.19	896.87		(78,846.32)
31398SES8	VAR RT 11/25/2040 DD 10/25/10 OSEF00097702: JP MORGAN CORE	2.6524	79,743.19	896.87	0.00	(78,846.32)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,815.470	FNMA GTD REMIC P/T 10-68 SA	5.0831	85,477.46	1,769.71		(83,707.75)
31398TGV7	VAR RT 07/25/2040 DD 06/25/10 OSEF00097702: JP MORGAN CORE	5.0831	85,477.46	1,769.71	0.00	(83,707.75)
32,256.260	FHLMC MULTICLASS MTG 3653 HJ	100.2043	35,028.28	32,322.15		(2,706.13)
31398VXZ4	5.000% 04/15/2040 DD 04/01/10 OSEF00097702: JP MORGAN CORE	100.2043	35,028.28	32,322.15	0.00	(2,706.13)
33,007.780	FHLMC MULTICLASS MTG 3621 SB	8.5017	69,520.16	2,806.22		(66,713.94)
31398W2M5	VAR RT 01/15/2040 DD 01/15/10 OSEF00064802: WESTERN CORE PLUS	8.5017	69,520.16	2,806.22	0.00	(66,713.94)
36,717.580	FHLMC MULTICLASS MTG 3632 BS	94.0883	44,869.61	34,546.96		(10,322.65)
31398WRF3	VAR RT 02/15/2040 DD 02/15/10 OSEF00097702: JP MORGAN CORE	94.0883	44,869.61	34,546.96	0.00	(10,322.65)
39,301.640	FNMA POOL #0695403	98.6412	42,292.23	38,767.60		(3,524.63)
31400RRY9	5.000% 06/01/2033 DD 07/01/03 OSEF00097702: JP MORGAN CORE	98.6412	42,292.23	38,767.60	0.00	(3,524.63)
23,143.740	FNMA POOL #0708743	100.1905	22,890.12	23,187.83		297.71
31401HLY6	VAR RT 06/01/2033 DD 05/01/03 OSEF00094102: GSAM CORE PLUS	100.1905	22,890.12	23,187.83	0.00	297.71
9,342.060	FNMA POOL #0725485	102.5979	9,659.44	9,584.76		(74.68)
31402C6W7	6.500% 10/01/2029 DD 05/01/04 OSEF00064502: DODGE & COX CORE	102.5979	9,659.44	9,584.76	0.00	(74.68)
16,982.630	FNMA POOL #0725704	101.7253	16,910.44	17,275.63		365.19
31402DGM6	6.000% 08/01/2034 DD 07/01/04 OSEF00064502: DODGE & COX CORE	101.7253	16,910.44	17,275.63	0.00	365.19
62,759.916	FNMA POOL #0725762	101.5610	62,481.66	63,739.63		1,257.97
31402DJF8	6.000% 08/01/2034 DD 07/01/04 OSEF00061202: JOHNSON CORE	101.5610	62,481.66	63,739.63	0.00	1,257.97
6,032.720	FNMA POOL #0725851	100.0539	6,262.12	6,035.97		(226.15)
31402DL81	7.000% 07/01/2034 DD 09/01/04 OSEF00064502: DODGE & COX CORE	100.0539	6,262.12	6,035.97	0.00	(226.15)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,808.030	FNMA POOL #0735415	103.1787	144,301.61	145,283.96		982.35
31402RAQ2	6.500% 12/01/2032 DD 03/01/05 OSEF00064502: DODGE & COX CORE	103.1787	144,301.61	145,283.96	0.01	982.35
194,246.820	FNMA POOL #0745869	102.3800	195,114.77	198,869.87		3,755.10
31403DT25	6.000% 03/01/2036 DD 09/01/06 OSEF00064502: DODGE & COX CORE	102.3800	195,114.77	198,869.87	0.01	3,755.10
21,376.830	FNMA POOL #0745942	101.7253	21,595.24	21,745.64		150.40
31403DWB1	6.000% 04/01/2034 DD 10/01/06 OSEF00064502: DODGE & COX CORE	101.7253	21,595.24	21,745.64	0.00	150.40
49,809.730	FNMA POOL #0750162	100.2575	54,183.66	49,938.01		(4,245.65)
31403JMK9	5.500% 10/01/2033 DD 10/01/03 OSEF00097702: JP MORGAN CORE	100.2575	54,183.66	49,938.01	0.00	(4,245.65)
350,168.100	FNMA POOL #0DA3526	101.2216	353,778.20	354,445.67		667.47
3140A34L4	6.000% 10/01/2053 DD 10/01/23 OSEF00099002: LOOMIS CORE	101.2216	353,778.20	354,445.67	0.01	667.47
192,598.230	FNMA POOL #0DA5833	100.4933	194,703.76	193,548.30		(1,155.46)
3140A6PT7	6.000% 01/01/2054 DD 01/01/24 OSEF00099002: LOOMIS CORE	100.4933	194,703.76	193,548.30	0.01	(1,155.46)
210,285.730	FNMA POOL #0BA3527	102.4083	214,327.17	215,350.02		1,022.85
3140E74M9	VAR RT 12/01/2045 DD 11/01/15 OSEF00064502: DODGE & COX CORE	102.4083	214,327.17	215,350.02	0.01	1,022.85
57,990.690	FNMA POOL #0BC9077	90.5078	62,693.39	52,486.11		(10,207.28)
3140F5CP6	3.500% 12/01/2046 DD 12/01/16 OSEF00064802: WESTERN CORE PLUS	90.5078	62,693.39	52,486.11	0.00	(10,207.28)
265,321.010	FNMA POOL #0BD2455	87.3568	264,585.16	231,776.01		(32,809.15)
3140F9WR2	3.000% 01/01/2047 DD 01/01/17 OSEF00064802: WESTERN CORE PLUS	87.3568	264,585.16	231,776.01	0.01	(32,809.15)
18,977.912	FNMA POOL #0BE3667	90.5130	19,052.04	17,177.48		(1,874.56)
3140FPCD9	3.500% 06/01/2047 DD 06/01/17 OSEF00099002: LOOMIS CORE	90.5130	19,052.04	17,177.48	0.00	(1,874.56)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
244,132.880	FNMA POOL #0BE9806	96.6398	259,391.18	235,929.60		(23,461.58)
3140FV3Q7	4.500% 03/01/2047 DD 03/01/17 OSEF00097702: JP MORGAN CORE	96.6398	259,391.18	235,929.60	0.01	(23,461.58)
284,395.940	FNMA POOL #0BF0141	102.0780	322,100.59	290,305.60		(31,794.99)
3140FXEP3	5.500% 09/01/2056 DD 04/01/17 OSEF00064802: WESTERN CORE PLUS	102.0780	322,100.59	290,305.60	0.01	(31,794.99)
315,995.520	FNMA POOL #0BF0141	102.0780	376,429.67	322,561.81		(53,867.86)
3140FXEP3	5.500% 09/01/2056 DD 04/01/17 OSEF00097702: JP MORGAN CORE	102.0780	376,429.67	322,561.81	0.01	(53,867.86)
33,698.292	FNMA POOL #0BF0191	91.6998	34,380.18	30,901.26		(3,478.92)
3140FXF98	4.000% 06/01/2057 DD 01/01/18 OSEF00064802: WESTERN CORE PLUS	91.6998	34,380.18	30,901.26	0.00	(3,478.92)
235,737.980	FNMA POOL #0BF0222	95.0284	247,248.64	224,018.13		(23,230.51)
3140FXG89	4.500% 09/01/2057 DD 04/01/18 OSEF00064802: WESTERN CORE PLUS	95.0284	247,248.64	224,018.13	0.01	(23,230.51)
81,160.458	FNMA POOL #0BF0338	94.2880	92,408.81	76,524.60		(15,884.21)
3140FXLU4	4.500% 01/01/2059 DD 08/01/19 OSEF00064802: WESTERN CORE PLUS	94.2880	92,408.81	76,524.60	0.00	(15,884.21)
498,101.410	FNMA POOL #0BF0341	100.0430	594,842.03	498,315.42		(96,526.61)
3140FXLX8	5.500% 01/01/2059 DD 08/01/19 OSEF00097702: JP MORGAN CORE	100.0430	594,842.03	498,315.42	0.02	(96,526.61)
803,551.460	FNMA POOL #0BF0400	91.3942	803,660.46	734,399.07		(69,261.39)
3140FXNS7	4.000% 08/01/2059 DD 03/01/20 OSEF00097702: JP MORGAN CORE	91.3942	803,660.46	734,399.07	0.03	(69,261.39)
769,607.650	FNMA POOL #0BF0546	80.2131	696,074.06	617,326.15		(78,747.91)
3140FXTC6	2.500% 07/01/2061 DD 02/01/22 OSEF00097702: JP MORGAN CORE	80.2131	696,074.06	617,326.15	0.03	(78,747.91)
162,022.668	FNMA POOL #0BF0546	80.2131	144,301.45	129,963.40		(14,338.05)
3140FXTC6	2.500% 07/01/2061 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	80.2131	144,301.45	129,963.40	0.01	(14,338.05)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
82,314.275	FNMA POOL #0BF0560	80.2126	73,439.75	66,026.38		(7,413.37)
3140FXTS1	2.500% 09/01/2061 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	80.2126	73,439.75	66,026.38	0.00	(7,413.37)
987,771.630	FNMA POOL #0BF0560	80.2126	864,917.54	792,316.83		(72,600.71)
3140FXTS1	2.500% 09/01/2061 DD 04/01/22 OSEF00097702: JP MORGAN CORE	80.2126	864,917.54	792,316.83	0.03	(72,600.71)
599,968.760	FNMA POOL #0BF0561	83.0578	489,536.23	498,321.05		8,784.82
3140FXTT9	3.000% 09/01/2061 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	83.0578	489,536.23	498,321.05	0.02	8,784.82
479,554.800	FNMA POOL #0BF0606	97.4430	483,825.83	467,292.53		(16,533.30)
3140FXU83	5.000% 03/01/2062 DD 10/01/22 OSEF00099002: LOOMIS CORE	97.4430	483,825.83	467,292.53	0.02	(16,533.30)
327,061.720	FNMA POOL #0BF0660	86.2517	285,310.25	282,096.36		(3,213.89)
3140FXWW8	3.500% 02/01/2062 DD 01/01/23 OSEF00099002: LOOMIS CORE	86.2517	285,310.25	282,096.36	0.01	(3,213.89)
877,374.200	FNMA POOL #0BF0695	87.7622	775,242.36	770,003.21		(5,239.15)
3140FXXZ0	3.500% 12/01/2062 DD 07/01/23 OSEF00099002: LOOMIS CORE	87.7622	775,242.36	770,003.21	0.03	(5,239.15)
341,123.800	FNMA POOL #0BF0729	87.0736	296,724.41	297,028.88		304.47
3140FXY30	3.000% 11/01/2051 DD 01/01/24 OSEF00099002: LOOMIS CORE	87.0736	296,724.41	297,028.88	0.01	304.47
934,885.110	FNMA POOL #0BF0707	89.8941	839,496.73	840,406.77		910.04
3140FXYD8	3.500% 08/01/2052 DD 07/01/23 OSEF00099002: LOOMIS CORE	89.8941	839,496.73	840,406.77	0.03	910.04
537,795.610	FNMA POOL #0BF0724	92.9183	499,056.62	499,710.76		654.14
3140FXYW6	4.000% 06/01/2052 DD 10/01/23 OSEF00099002: LOOMIS CORE	92.9183	499,056.62	499,710.76	0.02	654.14
318,461.110	FNMA POOL #0BF0766	92.0034	292,138.31	292,994.92		856.61
3140FXZ88	4.000% 09/01/2063 DD 04/01/24 OSEF00099002: LOOMIS CORE	92.0034	292,138.31	292,994.92	0.01	856.61

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
749,293.920	FNMA POOL #0BF0755	90.1875	650,129.56	675,769.81		25,640.25
3140FXZV7	3.500% 01/01/2058 DD 01/01/24 OSEF00099002: LOOMIS CORE	90.1875	650,129.56	675,769.81	0.03	25,640.25
483,139.190	FNMA POOL #0BH4685	94.7256	498,992.22	457,656.35		(41,335.87)
3140GTF39	4.000% 06/01/2047 DD 06/01/17 OSEF00097702: JP MORGAN CORE	94.7256	498,992.22	457,656.35	0.02	(41,335.87)
46,391.660	FNMA POOL #0BH5739	96.2685	48,370.57	44,660.56		(3,710.01)
3140GULV7	4.500% 11/01/2047 DD 11/01/17 OSEF00094102: GSAM CORE PLUS	96.2685	48,370.57	44,660.56	0.00	(3,710.01)
133,618.720	FNMA POOL #0BH9288	93.6635	136,938.32	125,151.95		(11,786.37)
3140GYKA6	4.000% 02/01/2048 DD 02/01/18 OSEF00094102: GSAM CORE PLUS	93.6635	136,938.32	125,151.95	0.01	(11,786.37)
110,406.420	FNMA POOL #0BJ5822	92.4355	112,519.68	102,054.69		(10,464.99)
3140H7PG6	4.000% 05/01/2048 DD 05/01/18 OSEF00097702: JP MORGAN CORE	92.4355	112,519.68	102,054.69	0.00	(10,464.99)
266,030.420	FNMA POOL #0BJ9253	93.6632	272,701.98	249,172.54		(23,529.44)
3140HBH76	4.000% 06/01/2048 DD 06/01/18 OSEF00094102: GSAM CORE PLUS	93.6632	272,701.98	249,172.54	0.01	(23,529.44)
71,557.140	FNMA POOL #0BK0436	86.4205	75,403.35	61,840.01		(13,563.34)
3140HDPW8	3.000% 12/01/2049 DD 12/01/19 OSEF00099002: LOOMIS CORE	86.4205	75,403.35	61,840.01	0.00	(13,563.34)
178,818.560	FNMA POOL #0BK5093	98.6511	190,218.27	176,406.53		(13,811.74)
3140HJUT6	5.000% 05/01/2048 DD 05/01/18 OSEF00097702: JP MORGAN CORE	98.6511	190,218.27	176,406.53	0.01	(13,811.74)
404,918.820	FNMA POOL #0BK6738	98.6417	433,706.01	399,418.95		(34,287.06)
3140HLPY6	5.000% 06/01/2048 DD 07/01/18 OSEF00097702: JP MORGAN CORE	98.6417	433,706.01	399,418.95	0.02	(34,287.06)
105,039.080	FNMA POOL #0BK9240	99.7303	111,850.22	104,755.76		(7,094.46)
3140HPS9	5.000% 07/01/2048 DD 08/01/18 OSEF00097702: JP MORGAN CORE	99.7303	111,850.22	104,755.76	0.00	(7,094.46)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,048,479.750	FNMA POOL #OBL1673	97.9984	2,087,528.89	2,007,476.68		(80,052.21)
3140HS2F7	3.600% 07/01/2025 DD 02/01/19 OSEF00097702: JP MORGAN CORE	97.9984	2,087,528.89	2,007,476.68	0.08	(80,052.21)
330,000.000	FNMA POOL #OBL1040	96.1115	330,103.12	317,168.00		(12,935.12)
3140HSEN7	3.810% 12/01/2028 DD 12/01/18 OSEF00097702: JP MORGAN CORE	96.1115	330,103.12	317,168.00	0.01	(12,935.12)
755,911.750	FNMA POOL #OBL4791	90.8546	783,785.99	686,780.26		(97,005.73)
3140HWKD3	2.710% 11/01/2029 DD 11/01/19 OSEF00097702: JP MORGAN CORE	90.8546	783,785.99	686,780.26	0.03	(97,005.73)
1,048,551.770	FNMA POOL #OBL4956	89.5452	1,050,845.43	938,927.59		(111,917.84)
3140HWQJ4	2.410% 11/01/2029 DD 11/01/19 OSEF00097702: JP MORGAN CORE	89.5452	1,050,845.43	938,927.59	0.04	(111,917.84)
1,817,501.520	FNMA POOL #OBL6267	86.7043	1,847,035.90	1,575,851.70		(271,184.20)
3140HX6D7	2.010% 04/01/2030 DD 04/01/20 OSEF00097702: JP MORGAN CORE	86.7043	1,847,035.90	1,575,851.70	0.06	(271,184.20)
960,701.730	FNMA POOL #OBL6279	84.7038	985,319.72	813,750.71		(171,569.01)
3140HX6R6	2.220% 04/01/2032 DD 04/01/20 OSEF00097702: JP MORGAN CORE	84.7038	985,319.72	813,750.71	0.03	(171,569.01)
1,221,618.930	FNMA POOL #OBL5409	89.8532	1,230,781.06	1,097,663.58		(133,117.48)
3140HXAK6	2.570% 02/01/2030 DD 02/01/20 OSEF00097702: JP MORGAN CORE	89.8532	1,230,781.06	1,097,663.58	0.04	(133,117.48)
905,000.000	FNMA POOL #OBL5575	87.2225	914,332.81	789,363.89		(124,968.92)
3140HXFR6	2.730% 01/01/2032 DD 01/01/20 OSEF00097702: JP MORGAN CORE	87.2225	914,332.81	789,363.89	0.03	(124,968.92)
933,570.190	FNMA POOL #OBL6319	91.2052	967,412.11	851,464.89		(115,947.22)
3140HYAV0	2.290% 05/01/2028 DD 04/01/20 OSEF00097702: JP MORGAN CORE	91.2052	967,412.11	851,464.89	0.03	(115,947.22)
1,470,000.000	FNMA POOL #OBL6552	94.4684	1,496,643.75	1,388,684.75		(107,959.00)
3140HYH68	1.800% 03/01/2026 DD 05/01/20 OSEF00097702: JP MORGAN CORE	94.4684	1,496,643.75	1,388,684.75	0.06	(107,959.00)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900,000.000	FNMA POOL #OBL9645	81.7685	905,625.00	735,916.10		(169,708.90)
3140J2WF9	1.500% 01/01/2031 DD 01/01/21 OSEF00097702: JP MORGAN CORE	81.7685	905,625.00	735,916.10	0.03	(169,708.90)
396,837.113	FNMA POOL #OBM1687	92.5835	409,548.32	367,405.74		(42,142.58)
3140J52V0	4.000% 01/01/2047 DD 08/01/17 OSEF00064502: DODGE & COX CORE	92.5835	409,548.32	367,405.74	0.02	(42,142.58)
536,037.260	FNMA POOL #OBM1357	96.1941	581,692.56	515,636.24		(66,056.32)
3140J5QK8	4.500% 01/01/2043 DD 06/01/17 OSEF00064502: DODGE & COX CORE	96.1941	581,692.56	515,636.24	0.02	(66,056.32)
166,222.936	FNMA POOL #OBM3280	96.1655	175,676.88	159,849.10		(15,827.78)
3140J7UE3	4.500% 11/01/2047 DD 12/01/17 OSEF00094102: GSAM CORE PLUS	96.1655	175,676.88	159,849.10	0.01	(15,827.78)
361,729.430	FNMA POOL #OBM4830	90.7019	378,007.25	328,095.56		(49,911.69)
3140J9LL3	3.500% 02/01/2047 DD 10/01/18 OSEF00099002: LOOMIS CORE	90.7019	378,007.25	328,095.56	0.01	(49,911.69)
144,984.912	FNMA POOL #OBM4897	91.1380	148,043.19	132,136.34		(15,906.85)
3140J9NP2	3.500% 12/01/2046 DD 11/01/18 OSEF00064802: WESTERN CORE PLUS	91.1380	148,043.19	132,136.34	0.01	(15,906.85)
553,098.820	FNMA POOL #OBM5003	94.1232	577,642.60	520,594.49		(57,048.11)
3140J9RZ6	4.000% 12/01/2048 DD 11/01/18 OSEF00061202: JOHNSON CORE	94.1232	577,642.60	520,594.49	0.02	(57,048.11)
317,122.560	FNMA POOL #OBM5430	98.6369	346,605.03	312,799.71		(33,805.32)
3140JAA81	5.000% 01/01/2049 DD 01/01/19 OSEF00097702: JP MORGAN CORE	98.6369	346,605.03	312,799.71	0.01	(33,805.32)
553,572.883	FNMA POOL #OBM5538	98.5957	608,562.52	545,799.08		(62,763.44)
3140JAE18	5.000% 11/01/2048 DD 02/01/19 OSEF00094102: GSAM CORE PLUS	98.5957	608,562.52	545,799.08	0.02	(62,763.44)
2,346,409.980	FNMA POOL #OBM5727	93.5071	2,407,269.97	2,194,061.08		(213,208.89)
3140JALH9	3.500% 03/01/2038 DD 03/01/19 OSEF00061202: JOHNSON CORE	93.5071	2,407,269.97	2,194,061.08	0.09	(213,208.89)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
958,147.480	FNMA POOL #0BM7075	84.0781	867,422.89	805,592.37		(61,830.52)
3140JB2H8	3.000% 03/01/2061 DD 09/01/22 OSEF00097702: JP MORGAN CORE	84.0781	867,422.89	805,592.37	0.03	(61,830.52)
1,947,847.830	FNMA POOL #0BM7037	81.5591	1,638,516.88	1,588,647.24		(49,869.64)
3140JBZB5	VAR RT 03/01/2032 DD 07/01/22 OSEF00097702: JP MORGAN CORE	81.5591	1,638,516.88	1,588,647.24	0.07	(49,869.64)
1,272,004.250	FNMA POOL #0BM7241	95.0184	1,216,054.99	1,208,637.74		(7,417.25)
3140JCBK9	VAR RT 07/01/2053 DD 06/01/23 OSEF00064502: DODGE & COX CORE	95.0184	1,216,054.99	1,208,637.74	0.05	(7,417.25)
567,950.950	FNMA POOL #0BN8242	92.6519	599,188.26	526,217.36		(72,970.90)
3140JREQ0	4.000% 08/01/2049 DD 07/01/19 OSEF00097702: JP MORGAN CORE	92.6519	599,188.26	526,217.36	0.02	(72,970.90)
630,892.820	FNMA POOL #0BN9585	95.9667	664,014.74	605,446.72		(58,568.02)
3140JSUK3	4.500% 04/01/2049 DD 04/01/19 OSEF00097702: JP MORGAN CORE	95.9667	664,014.74	605,446.72	0.02	(58,568.02)
66,594.890	FNMA POOL #0BO5032	86.4213	70,944.37	57,552.17		(13,392.20)
3140K0SW9	3.000% 12/01/2049 DD 12/01/19 OSEF00099002: LOOMIS CORE	86.4213	70,944.37	57,552.17	0.00	(13,392.20)
531,900.070	FNMA POOL #0BO5684	95.7731	582,596.78	509,417.22		(73,179.56)
3140K1J64	4.500% 09/01/2049 DD 10/01/19 OSEF00097702: JP MORGAN CORE	95.7731	582,596.78	509,417.22	0.02	(73,179.56)
155,712.490	FNMA POOL #0BP4938	86.4191	154,836.58	134,565.33		(20,271.25)
3140KCPY2	3.000% 05/01/2050 DD 05/01/20 OSEF00099002: LOOMIS CORE	86.4191	154,836.58	134,565.33	0.01	(20,271.25)
418,317.070	FNMA POOL #0BP5482	81.8174	440,507.46	342,256.04		(98,251.42)
3140KDCU2	2.500% 06/01/2050 DD 06/01/20 OSEF00099002: LOOMIS CORE	81.8174	440,507.46	342,256.04	0.01	(98,251.42)
476,955.800	FNMA POOL #0BP6618	82.3627	389,818.32	392,833.49		3,015.17
3140KEK80	2.500% 08/01/2050 DD 08/01/20 OSEF00099002: LOOMIS CORE	82.3627	389,818.32	392,833.49	0.02	3,015.17



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,825,131.750	FNMA POOL #0BP6622	83.2200	2,940,785.58	2,351,075.74		(589,709.84)
3140KELC0	2.500% 08/01/2050 DD 08/01/20 OSEF00064502: DODGE & COX CORE	83.2200	2,940,785.58	2,351,075.74	0.10	(589,709.84)
712,049.840	FNMA POOL #0BP9537	81.8162	748,573.26	582,571.83		(166,001.43)
3140KHS36	2.500% 07/01/2050 DD 07/01/20 OSEF00099002: LOOMIS CORE	81.8162	748,573.26	582,571.83	0.02	(166,001.43)
351,409.030	FNMA POOL #0BQ0212	81.8185	372,109.22	287,517.54		(84,591.68)
3140KKGW8	2.500% 08/01/2050 DD 08/01/20 OSEF00099002: LOOMIS CORE	81.8185	372,109.22	287,517.54	0.01	(84,591.68)
812,608.750	FNMA POOL #0BQ1844	82.1353	707,985.36	667,438.94		(40,546.42)
3140KMBN9	2.500% 09/01/2050 DD 08/01/20 OSEF00099002: LOOMIS CORE	82.1353	707,985.36	667,438.94	0.03	(40,546.42)
75,684.360	FNMA POOL #0BQ5876	83.2148	81,065.04	62,980.59		(18,084.45)
3140KRQ69	2.500% 11/01/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	83.2148	81,065.04	62,980.59	0.00	(18,084.45)
76,325.789	FNMA POOL #0BQ9453	79.6211	76,409.25	60,771.45		(15,637.80)
3140KVQF0	2.000% 03/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	79.6211	76,409.25	60,771.45	0.00	(15,637.80)
65,241.845	FNMA POOL #0BR2644	79.6347	67,413.19	51,955.16		(15,458.03)
3140L05E3	2.000% 02/01/2051 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	79.6347	67,413.19	51,955.16	0.00	(15,458.03)
192,653.870	FNMA POOL #0BR3314	81.6921	204,604.42	157,382.98		(47,221.44)
3140L1VG7	2.500% 03/01/2051 DD 02/01/21 OSEF00099002: LOOMIS CORE	81.6921	204,604.42	157,382.98	0.01	(47,221.44)
76,477.010	FNMA POOL #0BR5633	79.6496	77,050.59	60,913.60		(16,136.99)
3140L4HK8	2.000% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	79.6496	77,050.59	60,913.60	0.00	(16,136.99)
65,702.356	FNMA POOL #0BR6496	83.9016	67,950.63	55,125.31		(12,825.32)
3140L5GE0	2.500% 04/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	83.9016	67,950.63	55,125.31	0.00	(12,825.32)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,695.870	FNMA POOL #OBR9127	81.6909	208,378.76	163,950.20		(44,428.56)
3140L8D98	2.500% 05/01/2051 DD 04/01/21 OSEF00099002: LOOMIS CORE	81.6909	208,378.76	163,950.20	0.01	(44,428.56)
2,300,000.000	FNMA POOL #OBS2898	80.5797	2,034,601.56	1,853,333.42		(181,268.14)
3140LDGG8	1.560% 09/01/2031 DD 09/01/21 OSEF00097702: JP MORGAN CORE	80.5797	2,034,601.56	1,853,333.42	0.08	(181,268.14)
1,175,676.580	FNMA POOL #OBS4756	83.4274	1,195,516.11	980,836.30		(214,679.81)
3140LFJA3	2.420% 02/01/2034 DD 02/01/22 OSEF00097702: JP MORGAN CORE	83.4274	1,195,516.11	980,836.30	0.04	(214,679.81)
1,020,128.280	FNMA POOL #OBS4764	83.8993	1,033,198.65	855,880.22		(177,318.43)
3140LFJJ4	2.480% 06/01/2033 DD 02/01/22 OSEF00097702: JP MORGAN CORE	83.8993	1,033,198.65	855,880.22	0.04	(177,318.43)
1,000,000.000	FNMA POOL #OBS4912	85.2509	1,027,933.33	852,509.14		(175,424.19)
3140LFN67	2.770% 08/01/2033 DD 03/01/22 OSEF00097702: JP MORGAN CORE	85.2509	1,027,933.33	852,509.14	0.03	(175,424.19)
1,425,000.000	FNMA POOL #OBS4888	84.4985	1,184,364.26	1,204,102.97		19,738.71
3140LFNE0	2.750% 03/01/2034 DD 03/01/22 OSEF00097702: JP MORGAN CORE	84.4985	1,184,364.26	1,204,102.97	0.05	19,738.71
1,000,000.000	FNMA POOL #OBS6273	97.0295	1,025,625.00	970,295.17		(55,329.83)
3140LG6K3	4.180% 08/01/2030 DD 08/01/22 OSEF00097702: JP MORGAN CORE	97.0295	1,025,625.00	970,295.17	0.04	(55,329.83)
1,015,000.000	FNMA POOL #OBS7113	100.7404	1,026,735.94	1,022,515.38		(4,220.56)
3140LH3X6	4.900% 12/01/2032 DD 12/01/22 OSEF00097702: JP MORGAN CORE	100.7404	1,026,735.94	1,022,515.38	0.04	(4,220.56)
960,896.000	FNMA POOL #OBS6339	93.2250	961,196.28	895,795.37		(65,400.91)
3140LHBH2	3.800% 09/01/2032 DD 09/01/22 OSEF00097702: JP MORGAN CORE	93.2250	961,196.28	895,795.37	0.04	(65,400.91)
1,300,000.000	FNMA POOL #OBS6601	91.3317	1,274,812.50	1,187,311.76		(87,500.74)
3140LHKP4	3.540% 11/01/2032 DD 11/01/22 OSEF00097702: JP MORGAN CORE	91.3317	1,274,812.50	1,187,311.76	0.05	(87,500.74)



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1,000,000.000	FNMA POOL #0B56621	94.1906	912,478.24	941,905.79		29,427.55
3140LHLB4	3.500% 09/01/2029 DD 09/01/22 OSEF00097702: JP MORGAN CORE	94.1906	912,478.24	941,905.79	0.04	29,427.55
1,000,000.000	FNMA POOL #0BS6681	93.4298	1,001,250.00	934,297.59		(66,952.41)
3140LHM72	3.830% 09/01/2032 DD 09/01/22 OSEF00097702: JP MORGAN CORE	93.4298	1,001,250.00	934,297.59	0.04	(66,952.41)
974,498.220	FNMA POOL #0BS6759	94.7725	979,979.77	923,556.35		(56,423.42)
3140LHQM5	3.970% 10/01/2032 DD 10/01/22 OSEF00097702: JP MORGAN CORE	94.7725	979,979.77	923,556.35	0.04	(56,423.42)
1,015,000.000	FNMA POOL #0BS7218	102.9134	1,026,735.94	1,044,571.50		17,835.56
3140LJAU0	5.410% 03/01/2032 DD 11/01/22 OSEF00097702: JP MORGAN CORE	102.9134	1,026,735.94	1,044,571.50	0.04	17,835.56
989,428.000	FNMA POOL #0BS7235	101.1881	990,046.39	1,001,183.88		11,137.49
3140LJBD7	5.100% 11/01/2029 DD 11/01/22 OSEF00097702: JP MORGAN CORE	101.1881	990,046.39	1,001,183.88	0.04	11,137.49
989,377.130	FNMA POOL #0BS7292	104.2949	1,009,783.03	1,031,869.45		22,086.42
3140LJC61	5.600% 11/01/2032 DD 12/01/22 OSEF00097702: JP MORGAN CORE	104.2949	1,009,783.03	1,031,869.45	0.04	22,086.42
1,000,000.000	FNMA POOL #0BS7267	102.3166	1,006,484.38	1,023,166.23		16,681.85
3140LJCD6	5.180% 12/01/2032 DD 12/01/22 OSEF00097702: JP MORGAN CORE	102.3166	1,006,484.38	1,023,166.23	0.04	16,681.85
1,000,000.000	FNMA POOL #0BS7677	99.1230	1,020,625.00	991,230.09		(29,394.91)
3140LJQ74	4.775% 03/01/2035 DD 02/01/23 OSEF00097702: JP MORGAN CORE	99.1230	1,020,625.00	991,230.09	0.04	(29,394.91)
1,000,000.000	FNMA POOL #0BS7770	98.2765	1,020,625.00	982,764.92		(37,860.08)
3140LJT48	4.510% 11/01/2031 DD 02/01/23 OSEF00097702: JP MORGAN CORE	98.2765	1,020,625.00	982,764.92	0.04	(37,860.08)
900,000.000	FNMA POOL #0BS7759	95.8993	907,875.00	863,093.77		(44,781.23)
3140LJTR7	4.230% 09/01/2032 DD 02/01/23 OSEF00097702: JP MORGAN CORE	95.8993	907,875.00	863,093.77	0.04	(44,781.23)

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994,919.580	FNMA POOL #OBS8213	96.1945	978,130.30	957,058.03		(21,072.27)
3140LKDT7	4.220% 05/01/2033 DD 05/01/23 OSEF00097702: JP MORGAN CORE	96.1945	978,130.30	957,058.03	0.04	(21,072.27)
996,483.000	FNMA POOL #OBS8238	95.6872	982,158.55	953,506.57		(28,651.98)
3140LKEL3	4.185% 05/01/2033 DD 05/01/23 OSEF00097702: JP MORGAN CORE	95.6872	982,158.55	953,506.57	0.04	(28,651.98)
989,534.400	FNMA POOL #OBS8294	97.8203	1,004,995.87	967,965.94		(37,029.93)
3140LKGC1	4.440% 01/01/2032 DD 05/01/23 OSEF00097702: JP MORGAN CORE	97.8203	1,004,995.87	967,965.94	0.04	(37,029.93)
1,333,000.000	FNMA POOL #OBS8646	97.8444	1,347,162.12	1,304,266.32		(42,895.80)
3140LKTC7	4.500% 07/01/2033 DD 07/01/23 OSEF00097702: JP MORGAN CORE	97.8444	1,347,162.12	1,304,266.32	0.05	(42,895.80)
1,056,948.420	FNMA POOL #OBS8732	99.2751	1,069,994.12	1,049,286.09		(20,708.03)
3140LKV26	4.610% 11/01/2030 DD 07/01/23 OSEF00097702: JP MORGAN CORE	99.2751	1,069,994.12	1,049,286.09	0.04	(20,708.03)
128,581.920	FNMA POOL #OBT1335	81.6898	134,670.61	105,038.35		(29,632.26)
3140LPPV8	2.500% 07/01/2051 DD 07/01/21 OSEF00099002: LOOMIS CORE	81.6898	134,670.61	105,038.35	0.00	(29,632.26)
77,112.740	FNMA POOL #OBT3303	83.2767	80,329.80	64,216.92		(16,112.88)
3140LRU55	2.500% 08/01/2051 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	83.2767	80,329.80	64,216.92	0.00	(16,112.88)
7,584,085.990	FNMA POOL #OBT8157	88.9772	7,177,626.37	6,748,109.79		(429,516.58)
3140LXB38	3.500% 06/01/2052 DD 05/01/22 OSEF00064502: DODGE & COX CORE	88.9772	7,177,626.37	6,748,109.79	0.28	(429,516.58)
81,970.857	FNMA POOL #OBU2599	83.1696	82,662.48	68,174.86		(14,487.62)
3140M33H1	2.500% 01/01/2052 DD 12/01/21 OSEF00064802: WESTERN CORE PLUS	83.1696	82,662.48	68,174.86	0.00	(14,487.62)
1,172,417.920	FNMA POOL #OBU8931	88.5724	1,047,939.23	1,038,438.63		(9,500.60)
3140MA4R2	3.500% 04/01/2052 DD 04/01/22 OSEF00064502: DODGE & COX CORE	88.5724	1,047,939.23	1,038,438.63	0.04	(9,500.60)

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80,071.510	FNMA POOL #0BV3089	83.1445	78,817.25	66,575.06		(12,242.19)
3140MGNF4	2.500% 02/01/2052 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	83.1445	78,817.25	66,575.06	0.00	(12,242.19)
1,194,495.480	FNMA POOL #0BV6775	91.8839	1,072,432.08	1,097,548.64		25,116.56
3140MLQ52	4.000% 06/01/2052 DD 05/01/22 OSEF00097702: JP MORGAN CORE	91.8839	1,072,432.08	1,097,548.64	0.04	25,116.56
1,257,256.590	FNMA POOL #0BV9931	91.6397	1,256,077.94	1,152,145.68		(103,932.26)
3140MQA90	4.000% 06/01/2052 DD 06/01/22 OSEF00099002: LOOMIS CORE	91.6397	1,256,077.94	1,152,145.68	0.05	(103,932.26)
567,979.230	FNMA POOL #0BV9913	88.5723	519,256.37	503,072.55		(16,183.82)
3140MQAP4	3.500% 06/01/2052 DD 05/01/22 OSEF00064502: DODGE & COX CORE	88.5723	519,256.37	503,072.55	0.02	(16,183.82)
1,120,481.380	FNMA POOL #0BW0071	94.5050	1,140,177.33	1,058,910.96		(81,266.37)
3140MRCH8	4.500% 05/01/2052 DD 05/01/22 OSEF00097702: JP MORGAN CORE	94.5050	1,140,177.33	1,058,910.96	0.04	(81,266.37)
844,787.430	FNMA POOL #0BW9898	94.6573	806,639.98	799,653.19		(6,986.79)
3140N27L9	4.500% 10/01/2052 DD 10/01/22 OSEF00099002: LOOMIS CORE	94.6573	806,639.98	799,653.19	0.03	(6,986.79)
89,194.490	FNMA POOL #0BW9916	96.7134	86,312.14	86,263.00		(49.14)
3140N3AS8	5.000% 10/01/2052 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	96.7134	86,312.14	86,263.00	0.00	(49.14)
85,841.396	FNMA POOL #0BX0553	98.7675	82,312.93	84,783.37		2,470.44
3140N4TK3	5.500% 10/01/2052 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	98.7675	82,312.93	84,783.37	0.00	2,470.44
806,399.530	FNMA POOL #0BX1470	97.6826	790,145.54	787,712.30		(2,433.24)
3140N5T46	5.000% 10/01/2052 DD 10/01/22 OSEF00097702: JP MORGAN CORE	97.6826	790,145.54	787,712.30	0.03	(2,433.24)
1,092,876.160	FNMA POOL #0BX1472	97.5779	1,072,897.04	1,066,405.85		(6,491.19)
3140N5T61	5.000% 10/01/2052 DD 10/01/22 OSEF00097702: JP MORGAN CORE	97.5779	1,072,897.04	1,066,405.85	0.04	(6,491.19)



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1,173,552.810	FNMA POOL #0BY4714	96.6722	1,153,932.49	1,134,499.62		(19,432.87)
3140NMGY7	5.000% 06/01/2053 DD 06/01/23 OSEF00097702: JP MORGAN CORE	96.6722	1,153,932.49	1,134,499.62	0.05	(19,432.87)
746,711.190	FNMA POOL #0CA0660	93.6613	745,777.80	699,379.45		(46,398.35)
3140Q7WW3	4.000% 11/01/2047 DD 10/01/17 OSEF00099002: LOOMIS CORE	93.6613	745,777.80	699,379.45	0.03	(46,398.35)
168,285.790	FNMA POOL #0CA1008	93.6612	172,466.65	157,618.57		(14,848.08)
3140Q8DN2	4.000% 01/01/2048 DD 12/01/17 OSEF00094102: GSAM CORE PLUS	93.6612	172,466.65	157,618.57	0.01	(14,848.08)
124,498.793	FNMA POOL #0CA1119	93.3916	127,338.95	116,271.42		(11,067.53)
3140Q8G58	4.000% 02/01/2048 DD 01/01/18 OSEF00094102: GSAM CORE PLUS	93.3916	127,338.95	116,271.42	0.00	(11,067.53)
197,012.174	FNMA POOL #0CA1197	93.2109	201,975.97	183,636.85		(18,339.12)
3140Q8KK0	4.000% 02/01/2048 DD 01/01/18 OSEF00094102: GSAM CORE PLUS	93.2109	201,975.97	183,636.85	0.01	(18,339.12)
147,083.660	FNMA POOL #0CA1368	93.2109	150,439.02	137,098.02		(13,341.00)
3140Q8QW8	4.000% 03/01/2048 DD 02/01/18 OSEF00094102: GSAM CORE PLUS	93.2109	150,439.02	137,098.02	0.01	(13,341.00)
328,581.556	FNMA POOL #0CA2156	93.1435	347,706.01	306,052.35		(41,653.66)
3140Q9ME0	4.000% 08/01/2048 DD 07/01/18 OSEF00094102: GSAM CORE PLUS	93.1435	347,706.01	306,052.35	0.01	(41,653.66)
107,844.310	FNMA POOL #0CA3809	86.4212	108,552.03	93,200.30		(15,351.73)
3140QBGT9	3.000% 07/01/2049 DD 06/01/19 OSEF00099002: LOOMIS CORE	86.4212	108,552.03	93,200.30	0.00	(15,351.73)
183,993.950	FNMA POOL #0CA4263	93.4779	171,459.38	171,993.74		534.36
3140QBWZ7	3.000% 10/01/2034 DD 09/01/19 OSEF00099002: LOOMIS CORE	93.4779	171,459.38	171,993.74	0.01	534.36
25,966.170	FNMA POOL #0CA4536	86.3358	25,284.58	22,418.09		(2,866.49)
3140QCBE5	3.000% 11/01/2049 DD 10/01/19 OSEF00099002: LOOMIS CORE	86.3358	25,284.58	22,418.09	0.00	(2,866.49)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
293,345.010	FNMA POOL #OCA4657	90.3675	305,636.58	265,088.63		(40,547.95)
3140QCE77	3.500% 10/01/2048 DD 11/01/19 OSEF00099002: LOOMIS CORE	90.3675	305,636.58	265,088.63	0.01	(40,547.95)
34,174.049	FNMA POOL #OCA4819	92.6632	37,265.74	31,666.76		(5,598.98)
3140QCK96	4.000% 12/01/2049 DD 11/01/19 OSEF00064802: WESTERN CORE PLUS	92.6632	37,265.74	31,666.76	0.00	(5,598.98)
938,844.940	FNMA POOL #OCA4881	91.2494	948,050.01	856,690.59		(91,359.42)
3140QCM78	2.500% 12/01/2034 DD 12/01/19 OSEF00099002: LOOMIS CORE	91.2494	948,050.01	856,690.59	0.04	(91,359.42)
559,163.840	FNMA POOL #OCA4860	86.3359	590,354.71	482,759.02		(107,595.69)
3140QCMJ2	3.000% 12/01/2049 DD 11/01/19 OSEF00099002: LOOMIS CORE	86.3359	590,354.71	482,759.02	0.02	(107,595.69)
546,764.760	FNMA POOL #OCA5220	85.2533	533,072.47	466,134.93		(66,937.54)
3140QCYS9	3.000% 02/01/2050 DD 01/01/20 OSEF00099002: LOOMIS CORE	85.2533	533,072.47	466,134.93	0.02	(66,937.54)
1,029,743.540	FNMA POOL #OCA5702	83.1411	845,918.21	856,140.03		10,221.82
3140QDKQ6	2.500% 05/01/2050 DD 04/01/20 OSEF00097702: JP MORGAN CORE	83.1411	845,918.21	856,140.03	0.04	10,221.82
413,370.400	FNMA POOL #OCA7144	91.0087	438,160.60	376,203.16		(61,957.44)
3140QE5E8	2.500% 09/01/2035 DD 09/01/20 OSEF00099002: LOOMIS CORE	91.0087	438,160.60	376,203.16	0.02	(61,957.44)
2,163,148.960	FNMA POOL #OCA6401	82.8192	2,263,955.08	1,791,502.23		(472,452.85)
3140QEDF6	2.500% 07/01/2050 DD 06/01/20 OSEF00064502: DODGE & COX CORE	82.8192	2,263,955.08	1,791,502.23	0.07	(472,452.85)
308,635.700	FNMA POOL #OCA6847	91.2584	326,719.83	281,656.08		(45,063.75)
3140QETD4	2.500% 08/01/2035 DD 08/01/20 OSEF00099002: LOOMIS CORE	91.2584	326,719.83	281,656.08	0.01	(45,063.75)
703,832.420	FNMA POOL #OCA6937	86.0244	755,520.10	605,467.64		(150,052.46)
3140QEV74	3.000% 09/01/2050 DD 08/01/20 OSEF00099002: LOOMIS CORE	86.0244	755,520.10	605,467.64	0.02	(150,052.46)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,051,381.140	FNMA POOL #OCA6925	79.2824	2,132,314.54	1,626,385.06		(505,929.48)
3140QEVT6	2.000% 09/01/2050 DD 08/01/20 OSEF00064502: DODGE & COX CORE	79.2824	2,132,314.54	1,626,385.06	0.07	(505,929.48)
1,959,015.800	FNMA POOL #OCA6981	79.6164	2,041,049.56	1,559,698.78		(481,350.78)
3140QEXK3	2.000% 09/01/2050 DD 08/01/20 OSEF00064502: DODGE & COX CORE	79.6164	2,041,049.56	1,559,698.78	0.06	(481,350.78)
873,513.780	FNMA POOL #OCA6989	83.3146	708,057.20	727,764.74		19,707.54
3140QEXT4	2.500% 09/01/2050 DD 08/01/20 OSEF00097702: JP MORGAN CORE	83.3146	708,057.20	727,764.74	0.03	19,707.54
942,864.150	FNMA POOL #OCA7009	80.3320	1,000,614.57	757,421.99		(243,192.58)
3140QEYF3	2.500% 09/01/2050 DD 08/01/20 OSEF00099002: LOOMIS CORE	80.3320	1,000,614.57	757,421.99	0.03	(243,192.58)
970,477.490	FNMA POOL #OCA7240	83.2100	808,680.70	807,534.40		(1,146.30)
3140QFBJ7	2.500% 10/01/2050 DD 09/01/20 OSEF00064802: WESTERN CORE PLUS	83.2100	808,680.70	807,534.40	0.03	(1,146.30)
1,080,410.236	FNMA POOL #OCA7422	84.4735	924,425.17	912,660.71		(11,764.46)
3140QFG86	2.000% 10/01/2040 DD 09/01/20 OSEF00064802: WESTERN CORE PLUS	84.4735	924,425.17	912,660.71	0.04	(11,764.46)
2,407,066.220	FNMA POOL #OCA7833	79.5190	2,499,305.76	1,914,075.28		(585,230.48)
3140QFV30	2.000% 11/01/2050 DD 11/01/20 OSEF00064502: DODGE & COX CORE	79.5190	2,499,305.76	1,914,075.28	0.08	(585,230.48)
997,221.060	FNMA POOL #OCA8450	78.8132	802,782.45	785,941.41		(16,841.04)
3140QGL88	2.000% 01/01/2051 DD 12/01/20 OSEF00099002: LOOMIS CORE	78.8132	802,782.45	785,941.41	0.03	(16,841.04)
8,986,306.110	FNMA POOL #OCA8441	79.5379	9,393,498.10	7,147,516.74		(2,245,981.36)
3140QGLX3	2.000% 01/01/2051 DD 12/01/20 OSEF00064502: DODGE & COX CORE	79.5379	9,393,498.10	7,147,516.74	0.29	(2,245,981.36)
4,095,664.670	FNMA POOL #OCA8473	79.6363	4,264,610.85	3,261,635.03		(1,002,975.82)
3140QGMX2	2.000% 01/01/2051 DD 12/01/20 OSEF00064502: DODGE & COX CORE	79.6363	4,264,610.85	3,261,635.03	0.13	(1,002,975.82)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
550,195.990	FNMA POOL #OCA9306	85.7158	511,893.18	471,605.00		(40,288.18)
3140QHKU8	3.000% 02/01/2051 DD 02/01/21 OSEF00099002: LOOMIS CORE	85.7158	511,893.18	471,605.00	0.02	(40,288.18)
241,851.928	FNMA POOL #OCB0090	78.6177	193,254.01	190,138.47		(3,115.54)
3140QKC48	2.000% 04/01/2051 DD 03/01/21 OSEF00094102: GSAM CORE PLUS	78.6177	193,254.01	190,138.47	0.01	(3,115.54)
75,110.192	FNMA POOL #OCB0100	87.0685	78,994.81	65,397.32		(13,597.49)
3140QKDE5	2.500% 04/01/2041 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	87.0685	78,994.81	65,397.32	0.00	(13,597.49)
88,007.610	FNMA POOL #OCB0262	88.2590	77,698.44	77,674.65		(23.79)
3140QKJG4	2.000% 04/01/2036 DD 04/01/21 OSEF00099002: LOOMIS CORE	88.2590	77,698.44	77,674.65	0.00	(23.79)
688,444.370	FNMA POOL #OCB0478	88.2198	628,631.13	607,344.24		(21,286.89)
3140QKQ84	2.000% 05/01/2036 DD 04/01/21 OSEF00099002: LOOMIS CORE	88.2198	628,631.13	607,344.24	0.02	(21,286.89)
158,431.100	FNMA POOL #OCB1136	82.5982	130,680.90	130,861.22		180.32
3140QLHN9	2.500% 07/01/2051 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	82.5982	130,680.90	130,861.22	0.01	180.32
123,542.560	FNMA POOL #OCB1146	85.8111	115,573.48	106,013.21		(9,560.27)
3140QLHY5	3.000% 07/01/2051 DD 06/01/21 OSEF00099002: LOOMIS CORE	85.8111	115,573.48	106,013.21	0.00	(9,560.27)
96,310.120	FNMA POOL #OCB1279	82.6760	87,657.26	79,625.38		(8,031.88)
3140QLM52	2.500% 08/01/2051 DD 07/01/21 OSEF00099002: LOOMIS CORE	82.6760	87,657.26	79,625.38	0.00	(8,031.88)
937,046.350	FNMA POOL #OCB1382	82.9569	919,037.46	777,344.34		(141,693.12)
3140QLRC2	2.500% 08/01/2051 DD 07/01/21 OSEF00099002: LOOMIS CORE	82.9569	919,037.46	777,344.34	0.03	(141,693.12)
263,302.960	FNMA POOL #OCB1469	88.1594	230,718.37	232,126.26		1,407.89
3140QLT30	2.000% 08/01/2036 DD 08/01/21 OSEF00099002: LOOMIS CORE	88.1594	230,718.37	232,126.26	0.01	1,407.89

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,345,116.980	FNMA POOL #OCB2610	78.4928	1,289,323.13	1,055,820.06		(233,503.07)
3140QM3U6	2.000% 01/01/2052 DD 12/01/21 OSEF00099002: LOOMIS CORE	78.4928	1,289,323.13	1,055,820.06	0.04	(233,503.07)
720,700.570	FNMA POOL #OCB2637	82.1164	718,476.53	591,813.42		(126,663.11)
3140QM4X9	2.500% 01/01/2052 DD 12/01/21 OSEF00097702: JP MORGAN CORE	82.1164	718,476.53	591,813.42	0.02	(126,663.11)
680,104.040	FNMA POOL #OCB2670	85.2472	701,569.82	579,769.32		(121,800.50)
3140QM6G4	3.000% 01/01/2052 DD 12/01/21 OSEF00097702: JP MORGAN CORE	85.2472	701,569.82	579,769.32	0.02	(121,800.50)
651,902.990	FNMA POOL #OCB2275	82.2272	641,920.72	536,041.69		(105,879.03)
3140QMQ56	2.500% 12/01/2051 DD 11/01/21 OSEF00099002: LOOMIS CORE	82.2272	641,920.72	536,041.69	0.02	(105,879.03)
84,665.880	FNMA POOL #OCB2276	82.4803	69,604.61	69,832.63		228.02
3140QMQ64	2.500% 11/01/2051 DD 11/01/21 OSEF00064802: WESTERN CORE PLUS	82.4803	69,604.61	69,832.63	0.00	228.02
136,598.540	FNMA POOL #OCB3559	78.9513	119,566.39	107,846.28		(11,720.11)
3140QN5V0	2.000% 04/01/2052 DD 04/01/22 OSEF00099002: LOOMIS CORE	78.9513	119,566.39	107,846.28	0.00	(11,720.11)
7,740,497.430	FNMA POOL #OCB3593	88.9752	7,525,819.58	6,887,121.21		(638,698.37)
3140QN7F3	3.500% 05/01/2052 DD 04/01/22 OSEF00064502: DODGE & COX CORE	88.9752	7,525,819.58	6,887,121.21	0.28	(638,698.37)
7,759,498.810	FNMA POOL #OCB3594	88.9754	7,547,325.00	6,904,045.88		(643,279.12)
3140QN7G1	3.500% 05/01/2052 DD 04/01/22 OSEF00064502: DODGE & COX CORE	88.9754	7,547,325.00	6,904,045.88	0.28	(643,279.12)
10,926,197.920	FNMA POOL #OCB3595	88.9567	9,920,646.28	9,719,582.05		(201,064.23)
3140QN7H9	3.500% 05/01/2052 DD 04/01/22 OSEF00064502: DODGE & COX CORE	88.9567	9,920,646.28	9,719,582.05	0.40	(201,064.23)
89,684.630	FNMA POOL #OCB2751	81.9057	74,787.76	73,456.82		(1,330.94)
3140QNBV3	2.500% 02/01/2052 DD 01/01/22 OSEF00099002: LOOMIS CORE	81.9057	74,787.76	73,456.82	0.00	(1,330.94)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
917,346.433	FNMA POOL #OCB2764	78.5237	728,734.98	720,334.47		(8,400.51)
3140QNCA8	2.000% 02/01/2052 DD 01/01/22 OSEF00094102: GSAM CORE PLUS	78.5237	728,734.98	720,334.47	0.03	(8,400.51)
607,663.410	FNMA POOL #OCB2802	78.4707	507,352.90	476,837.60		(30,515.30)
3140QNDG4	2.000% 02/01/2052 DD 01/01/22 OSEF00099002: LOOMIS CORE	78.4707	507,352.90	476,837.60	0.02	(30,515.30)
990,965.700	FNMA POOL #OCB2835	80.5165	972,694.77	797,890.84		(174,803.93)
3140QNEH1	2.000% 02/01/2052 DD 01/01/22 OSEF00099002: LOOMIS CORE	80.5165	972,694.77	797,890.84	0.03	(174,803.93)
332,460.080	FNMA POOL #OCB2969	88.6914	303,533.28	294,863.38		(8,669.90)
3140QNJ8	2.000% 03/01/2037 DD 02/01/22 OSEF00099002: LOOMIS CORE	88.6914	303,533.28	294,863.38	0.01	(8,669.90)
87,736.306	FNMA POOL #OCB3044	82.9618	86,022.72	72,787.66		(13,235.06)
3140QNL26	2.500% 03/01/2052 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	82.9618	86,022.72	72,787.66	0.00	(13,235.06)
1,032,883.190	FNMA POOL #OCB3050	81.7633	860,197.21	844,519.32		(15,677.89)
3140QNL83	2.500% 03/01/2052 DD 02/01/22 OSEF00099002: LOOMIS CORE	81.7633	860,197.21	844,519.32	0.03	(15,677.89)
83,195.574	FNMA POOL #OCB3077	86.3268	72,366.30	71,820.10		(546.20)
3140QNM33	2.500% 03/01/2042 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	86.3268	72,366.30	71,820.10	0.00	(546.20)
1,836,331.960	FNMA POOL #OCB3152	78.9492	1,778,803.11	1,449,769.94		(329,033.17)
3140QNQE5	2.000% 03/01/2052 DD 02/01/22 OSEF00099002: LOOMIS CORE	78.9492	1,778,803.11	1,449,769.94	0.06	(329,033.17)
978,600.690	FNMA POOL #OCB3629	91.6708	937,086.61	897,090.91		(39,995.70)
3140QPA72	4.000% 05/01/2052 DD 04/01/22 OSEF00097702: JP MORGAN CORE	91.6708	937,086.61	897,090.91	0.04	(39,995.70)
568,964.190	FNMA POOL #OCB3760	89.0567	513,755.99	506,700.79		(7,055.20)
3140QPFA0	3.500% 05/01/2052 DD 05/01/22 OSEF00099002: LOOMIS CORE	89.0567	513,755.99	506,700.79	0.02	(7,055.20)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
979,930.030	FNMA POOL #0CB3768	89.1755	934,945.27	873,857.95		(61,087.32)
3140QPFJ1	3.500% 06/01/2052 DD 05/01/22 OSEF00099002: LOOMIS CORE	89.1755	934,945.27	873,857.95	0.04	(61,087.32)
84,907.780	FNMA POOL #0CB4103	98.4924	83,517.11	83,627.69		110.58
3140QPRZ2	5.000% 07/01/2052 DD 06/01/22 OSEF00064802: WESTERN CORE PLUS	98.4924	83,517.11	83,627.69	0.00	110.58
2,011,586.370	FNMA POOL #0CB4361	88.9591	1,984,084.24	1,789,490.12		(194,594.12)
3140QPZ34	3.500% 08/01/2052 DD 07/01/22 OSEF00064502: DODGE & COX CORE	88.9591	1,984,084.24	1,789,490.12	0.07	(194,594.12)
170,720.580	FNMA POOL #0CB5316	100.6430	167,225.17	171,818.27		4,593.10
3140QQ4A0	6.000% 12/01/2052 DD 11/01/22 OSEF00064802: WESTERN CORE PLUS	100.6430	167,225.17	171,818.27	0.01	4,593.10
887,454.100	FNMA POOL #0CB5087	99.7145	886,275.44	884,920.11		(1,355.33)
3140QQUM5	5.500% 11/01/2052 DD 10/01/22 OSEF00094102: GSAM CORE PLUS	99.7145	886,275.44	884,920.11	0.04	(1,355.33)
722,876.914	FNMA POOL #0CB5108	98.9002	695,993.98	714,926.94		18,932.96
3140QQVA0	5.500% 11/01/2052 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	98.9002	695,993.98	714,926.94	0.03	18,932.96
245,735.840	FNMA POOL #0CB5632	94.3188	234,216.03	231,775.15		(2,440.88)
3140QRHJ5	4.500% 01/01/2053 DD 01/01/23 OSEF00099002: LOOMIS CORE	94.3188	234,216.03	231,775.15	0.01	(2,440.88)
763,741.920	FNMA POOL #0CB5769	96.7362	754,074.82	738,814.85		(15,259.97)
3140QRMT7	5.000% 02/01/2053 DD 02/01/23 OSEF00099002: LOOMIS CORE	96.7362	754,074.82	738,814.85	0.03	(15,259.97)
767,553.150	FNMA POOL #0CB5774	98.7042	770,070.69	757,606.93		(12,463.76)
3140QRMY6	5.500% 02/01/2053 DD 02/01/23 OSEF00099002: LOOMIS CORE	98.7042	770,070.69	757,606.93	0.03	(12,463.76)
869,838.190	FNMA POOL #0CB5902	98.9283	865,489.00	860,516.19		(4,972.81)
3140QRRY1	5.500% 03/01/2053 DD 02/01/23 OSEF00099002: LOOMIS CORE	98.9283	865,489.00	860,516.19	0.04	(4,972.81)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,545,044.650	FNMA POOL #OCB5986	96.7363	1,551,381.76	1,494,619.46		(56,762.30)
3140QRUL5	5.000% 03/01/2053 DD 03/01/23 OSEF00099002: LOOMIS CORE	96.7363	1,551,381.76	1,494,619.46	0.06	(56,762.30)
855,393.790	FNMA POOL #OCB6080	98.9197	868,759.32	846,153.25		(22,606.07)
3140QRXJ7	5.500% 04/01/2053 DD 03/01/23 OSEF00094102: GSAM CORE PLUS	98.9197	868,759.32	846,153.25	0.03	(22,606.07)
1,138,586.420	FNMA POOL #OCB7114	98.7687	1,124,709.90	1,124,566.62		(143.28)
3140QS3Y5	5.500% 09/01/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	98.7687	1,124,709.90	1,124,566.62	0.05	(143.28)
557,164.910	FNMA POOL #OCB6540	101.2128	566,087.25	563,922.43		(2,164.82)
3140QSHS3	6.000% 06/01/2053 DD 05/01/23 OSEF00064802: WESTERN CORE PLUS	101.2128	566,087.25	563,922.43	0.02	(2,164.82)
98,921.741	FNMA POOL #OCB8226	102.5264	101,664.25	101,420.93		(243.32)
3140QUD86	6.500% 03/01/2054 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	102.5264	101,664.25	101,420.93	0.00	(243.32)
94,972.670	FNMA POOL #OCB8388	102.2955	97,368.27	97,152.77		(215.50)
3140QUKA3	6.500% 04/01/2054 DD 04/01/24 OSEF00064802: WESTERN CORE PLUS	102.2955	97,368.27	97,152.77	0.00	(215.50)
43,720.650	FNMA POOL #OFM0068	93.2988	47,409.56	40,790.83		(6,618.73)
3140X3CE6	3.500% 02/01/2040 DD 02/01/20 OSEF00064802: WESTERN CORE PLUS	93.2988	47,409.56	40,790.83	0.00	(6,618.73)
36,087.682	FNMA POOL #OFM0071	92.4774	38,890.13	33,372.93		(5,517.20)
3140X3CH9	3.500% 02/01/2040 DD 02/01/20 OSEF00064802: WESTERN CORE PLUS	92.4774	38,890.13	33,372.93	0.00	(5,517.20)
66,243.530	FNMA POOL #OFM1205	86.5013	65,881.28	57,301.54		(8,579.74)
3140X4KT2	3.000% 07/01/2049 DD 07/01/19 OSEF00099002: LOOMIS CORE	86.5013	65,881.28	57,301.54	0.00	(8,579.74)
178,720.150	FNMA POOL #OFM1325	93.1095	166,185.13	166,405.39		220.26
3140X4PK6	3.000% 08/01/2034 DD 07/01/19 OSEF00099002: LOOMIS CORE	93.1095	166,185.13	166,405.39	0.01	220.26

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
195,828.950	FNMA POOL #0FM1873	86.3356	188,362.96	169,070.03		(19,292.93)
3140X5CK7	3.000% 11/01/2049 DD 11/01/19 OSEF00099002: LOOMIS CORE	86.3356	188,362.96	169,070.03	0.01	(19,292.93)
30,852.450	FNMA POOL #0FM2158	92.6670	33,364.03	28,590.04		(4,773.99)
3140X5MG5	4.000% 10/01/2049 DD 01/01/20 OSEF00064802: WESTERN CORE PLUS	92.6670	33,364.03	28,590.04	0.00	(4,773.99)
162,258.936	FNMA POOL #0FM2745	95.1901	175,949.53	154,454.51		(21,495.02)
3140X6BP5	4.500% 03/01/2050 DD 03/01/20 OSEF00064802: WESTERN CORE PLUS	95.1901	175,949.53	154,454.51	0.01	(21,495.02)
338,059.640	FNMA POOL #0FM2801	86.3355	356,917.03	291,865.49		(65,051.54)
3140X6DF5	3.000% 03/01/2050 DD 03/01/20 OSEF00099002: LOOMIS CORE	86.3355	356,917.03	291,865.49	0.01	(65,051.54)
35,010.110	FNMA POOL #0FM3118	86.6984	37,236.58	30,353.21		(6,883.37)
3140X6PC9	3.000% 05/01/2050 DD 04/01/20 OSEF00099002: LOOMIS CORE	86.6984	37,236.58	30,353.21	0.00	(6,883.37)
127,176.482	FNMA POOL #0FM3123	90.0692	134,191.06	114,546.84		(19,644.22)
3140X6PH8	2.500% 05/01/2040 DD 04/01/20 OSEF00064802: WESTERN CORE PLUS	90.0692	134,191.06	114,546.84	0.00	(19,644.22)
34,102.374	FNMA POOL #0FM3158	93.3234	37,224.91	31,825.49		(5,399.42)
3140X6QL8	4.000% 11/01/2048 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	93.3234	37,224.91	31,825.49	0.00	(5,399.42)
51,187.010	FNMA POOL #0FM4376	92.6861	48,783.63	47,443.27		(1,340.36)
3140X72J7	3.000% 10/01/2035 DD 09/01/20 OSEF00099002: LOOMIS CORE	92.6861	48,783.63	47,443.27	0.00	(1,340.36)
123,186.950	FNMA POOL #0FM4443	86.6979	124,380.32	106,800.53		(17,579.79)
3140X75D7	3.000% 09/01/2050 DD 09/01/20 OSEF00099002: LOOMIS CORE	86.6979	124,380.32	106,800.53	0.00	(17,579.79)
164,107.571	FNMA POOL #0FM3619	94.6297	177,595.18	155,294.56		(22,300.62)
3140X7AV1	4.500% 01/01/2050 DD 06/01/20 OSEF00094102: GSAM CORE PLUS	94.6297	177,595.18	155,294.56	0.01	(22,300.62)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,328.480	FNMA POOL #0FM3755	88.5381	41,510.96	40,133.00		(1,377.96)
3140X7E54	2.000% 08/01/2035 DD 08/01/20 OSEF00099002: LOOMIS CORE	88.5381	41,510.96	40,133.00	0.00	(1,377.96)
71,515.350	FNMA POOL #0FM3951	86.6983	69,816.85	62,002.57		(7,814.28)
3140X7L98	3.000% 08/01/2050 DD 07/01/20 OSEF00099002: LOOMIS CORE	86.6983	69,816.85	62,002.57	0.00	(7,814.28)
24,697.700	FNMA POOL #0FM4719	86.4193	22,552.08	21,343.59		(1,208.49)
3140X8G50	3.000% 11/01/2050 DD 10/01/20 OSEF00099002: LOOMIS CORE	86.4193	22,552.08	21,343.59	0.00	(1,208.49)
276,420.342	FNMA POOL #0FM6184	79.8657	276,506.72	220,765.01		(55,741.71)
3140X92S3	2.000% 03/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	79.8657	276,506.72	220,765.01	0.01	(55,741.71)
89,517.948	FNMA POOL #0FM5783	92.2362	94,679.22	82,567.99		(12,111.23)
3140X9M93	3.000% 06/01/2038 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	92.2362	94,679.22	82,567.99	0.00	(12,111.23)
52,932.612	FNMA POOL #0FM5904	83.3839	55,992.79	44,137.27		(11,855.52)
3140X9R23	2.500% 02/01/2051 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	83.3839	55,992.79	44,137.27	0.00	(11,855.52)
450,109.910	FNMA POOL #0FM6128	81.9374	410,971.45	368,808.43		(42,163.02)
3140X9Y25	2.500% 02/01/2051 DD 02/01/21 OSEF00099002: LOOMIS CORE	81.9374	410,971.45	368,808.43	0.02	(42,163.02)
584,786.366	FNMA POOL #0FM7100	89.9603	544,856.41	526,075.35		(18,781.06)
3140XA3J9	3.500% 06/01/2050 DD 04/01/21 OSEF00064802: WESTERN CORE PLUS	89.9603	544,856.41	526,075.35	0.02	(18,781.06)
79,084.989	FNMA POOL #0FM6448	79.3398	79,542.21	62,745.89		(16,796.32)
3140XAEW8	2.000% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	79.3398	79,542.21	62,745.89	0.00	(16,796.32)
71,049.280	FNMA POOL #0FM6460	83.4286	73,880.17	59,275.39		(14,604.78)
3140XAF5	2.500% 03/01/2051 DD 03/01/21 OSEF00064802: WESTERN CORE PLUS	83.4286	73,880.17	59,275.39	0.00	(14,604.78)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
435,425.190	FNMA POOL #0FM6559	78.8129	353,510.83	343,171.36		(10,339.47)
3140XAJD5	2.000% 03/01/2051 DD 03/01/21 OSEF00099002: LOOMIS CORE	78.8129	353,510.83	343,171.36	0.01	(10,339.47)
145,360.260	FNMA POOL #0FM6871	81.6926	124,987.09	118,748.59		(6,238.50)
3140XAT51	2.500% 04/01/2051 DD 04/01/21 OSEF00099002: LOOMIS CORE	81.6926	124,987.09	118,748.59	0.00	(6,238.50)
6,541,948.400	FNMA POOL #0FM7599	89.5311	6,436,408.37	5,857,080.72		(579,327.65)
3140XBNR7	3.500% 01/01/2051 DD 05/01/21 OSEF00064502: DODGE & COX CORE	89.5311	6,436,408.37	5,857,080.72	0.24	(579,327.65)
126,617.440	FNMA POOL #0FM7675	83.3009	130,910.57	105,473.49		(25,437.08)
3140XBQ52	2.500% 07/01/2051 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	83.3009	130,910.57	105,473.49	0.00	(25,437.08)
116,467.008	FNMA POOL #0FM7786	93.3163	125,668.78	108,682.72		(16,986.06)
3140XBUL2	4.000% 01/01/2049 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	93.3163	125,668.78	108,682.72	0.00	(16,986.06)
78,415.770	FNMA POOL #0FM7910	83.7642	81,944.48	65,684.36		(16,260.12)
3140XBYG9	2.500% 08/01/2051 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	83.7642	81,944.48	65,684.36	0.00	(16,260.12)
636,261.110	FNMA POOL #0FM8104	85.4935	601,368.80	543,962.09		(57,406.71)
3140XCAE8	3.000% 07/01/2051 DD 07/01/21 OSEF00099002: LOOMIS CORE	85.4935	601,368.80	543,962.09	0.02	(57,406.71)
156,592.565	FNMA POOL #0FM8134	86.9421	165,743.45	136,144.91		(29,598.54)
3140XCBC1	2.500% 07/01/2041 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	86.9421	165,743.45	136,144.91	0.01	(29,598.54)
2,014,007.470	FNMA POOL #0FM8179	82.1287	1,601,765.32	1,654,077.33		52,312.01
3140XCCR7	2.500% 07/01/2051 DD 07/01/21 OSEF00097702: JP MORGAN CORE	82.1287	1,601,765.32	1,654,077.33	0.07	52,312.01
77,254.559	FNMA POOL #0FM8219	85.8611	81,491.50	66,331.62		(15,159.88)
3140XCDZ8	2.500% 07/01/2041 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	85.8611	81,491.50	66,331.62	0.00	(15,159.88)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
94,616.450	FNMA POOL #0FM8576	87.2903	100,049.84	82,591.00		(17,458.84)
3140XCQ68	3.000% 02/01/2050 DD 08/01/21 OSEF00064802: WESTERN CORE PLUS	87.2903	100,049.84	82,591.00	0.00	(17,458.84)
144,908.124	FNMA POOL #0FM8577	87.1852	145,202.44	126,338.43		(18,864.01)
3140XCQ76	3.000% 08/01/2051 DD 08/01/21 OSEF00064802: WESTERN CORE PLUS	87.1852	145,202.44	126,338.43	0.01	(18,864.01)
815,243.570	FNMA POOL #0FM8691	82.6811	855,114.08	674,052.66		(181,061.42)
3140XCUR7	2.500% 09/01/2051 DD 08/01/21 OSEF00094102: GSAM CORE PLUS	82.6811	855,114.08	674,052.66	0.03	(181,061.42)
240,119.519	FNMA POOL #0FM8786	83.0427	214,719.39	199,401.84		(15,317.55)
3140XCXQ6	2.500% 10/01/2051 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	83.0427	214,719.39	199,401.84	0.01	(15,317.55)
152,122.142	FNMA POOL #0FM8864	83.2390	157,280.00	126,624.89		(30,655.11)
3140XCZ68	2.500% 10/01/2051 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	83.2390	157,280.00	126,624.89	0.01	(30,655.11)
3,460,806.362	FNMA POOL #0FM9696	82.2345	2,968,722.10	2,845,977.71		(122,744.39)
3140XDZ27	2.500% 12/01/2051 DD 11/01/21 OSEF00064802: WESTERN CORE PLUS	82.2345	2,968,722.10	2,845,977.71	0.12	(122,744.39)
55,800.430	FNMA POOL #0FM9740	93.3520	50,751.34	52,090.80		1,339.46
3140XDZE9	3.000% 05/01/2036 DD 11/01/21 OSEF00099002: LOOMIS CORE	93.3520	50,751.34	52,090.80	0.00	1,339.46
80,586.856	FNMA POOL #0FS0028	83.0274	72,037.10	66,909.20		(5,127.90)
3140XFA68	2.500% 09/01/2051 DD 12/01/21 OSEF00064802: WESTERN CORE PLUS	83.0274	72,037.10	66,909.20	0.00	(5,127.90)
346,354.590	FNMA POOL #0FS0031	81.6905	298,826.23	282,938.68		(15,887.55)
3140XFA92	2.500% 10/01/2051 DD 12/01/21 OSEF00099002: LOOMIS CORE	81.6905	298,826.23	282,938.68	0.01	(15,887.55)
32,217.180	FNMA POOL #0FS0007	85.7358	32,375.75	27,621.67		(4,754.08)
3140XFAH4	3.000% 08/01/2050 DD 12/01/21 OSEF00099002: LOOMIS CORE	85.7358	32,375.75	27,621.67	0.00	(4,754.08)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
79,180.181	FNMA POOL #0FS0034	86.9701	79,439.97	68,863.12		(10,576.85)
3140XFBC4	3.000% 12/01/2051 DD 12/01/21 OSEF00064802: WESTERN CORE PLUS	86.9701	79,439.97	68,863.12	0.00	(10,576.85)
66,303.996	FNMA POOL #0FS0037	87.2464	66,045.00	57,847.86		(8,197.14)
3140XFBF7	3.000% 08/01/2051 DD 12/01/21 OSEF00064802: WESTERN CORE PLUS	87.2464	66,045.00	57,847.86	0.00	(8,197.14)
79,161.336	FNMA POOL #0FS0240	86.9772	78,295.51	68,852.30		(9,443.21)
3140XFHS3	3.000% 01/01/2052 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	86.9772	78,295.51	68,852.30	0.00	(9,443.21)
164,318.130	FNMA POOL #0FS0424	83.1628	164,857.32	136,651.56		(28,205.76)
3140XFPJ4	2.500% 01/01/2052 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	83.1628	164,857.32	136,651.56	0.01	(28,205.76)
79,492.393	FNMA POOL #0FS0434	83.6161	76,561.13	66,468.46		(10,092.67)
3140XFPU9	2.500% 11/01/2051 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	83.6161	76,561.13	66,468.46	0.00	(10,092.67)
430,443.398	FNMA POOL #0FS0549	82.7301	358,411.39	356,106.36		(2,305.03)
3140XFTF8	2.500% 02/01/2052 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	82.7301	358,411.39	356,106.36	0.01	(2,305.03)
82,819.570	FNMA POOL #0FS0584	79.4344	80,092.33	65,787.26		(14,305.07)
3140XFUJ8	2.000% 02/01/2052 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	79.4344	80,092.33	65,787.26	0.00	(14,305.07)
1,099,722.110	FNMA POOL #0FS0610	88.3717	988,514.80	971,843.34		(16,671.46)
3140XFVC2	2.000% 02/01/2037 DD 02/01/22 OSEF00099002: LOOMIS CORE	88.3717	988,514.80	971,843.34	0.04	(16,671.46)
412,080.420	FNMA POOL #0FS0995	86.3261	360,698.29	355,732.97		(4,965.32)
3140XGC98	2.500% 03/01/2042 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	86.3261	360,698.29	355,732.97	0.01	(4,965.32)
1,703,525.280	FNMA POOL #0FS0980	86.0813	1,666,526.86	1,466,417.15		(200,109.71)
3140XGCS6	3.000% 03/01/2052 DD 03/01/22 OSEF00064502: DODGE & COX CORE	86.0813	1,666,526.86	1,466,417.15	0.06	(200,109.71)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
82,840.618	FNMA POOL #0FS1014	79.5624	72,988.72	65,909.94		(7,078.78)
3140XGDU0	2.000% 02/01/2052 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	79.5624	72,988.72	65,909.94	0.00	(7,078.78)
258,336.003	FNMA POOL #0FS1015	79.2491	241,624.89	204,728.95		(36,895.94)
3140XGDV8	2.000% 02/01/2052 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	79.2491	241,624.89	204,728.95	0.01	(36,895.94)
411,431.280	FNMA POOL #0FS1074	86.5713	412,491.99	356,181.36		(56,310.63)
3140XGFQ7	3.000% 03/01/2052 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	86.5713	412,491.99	356,181.36	0.01	(56,310.63)
79,246.017	FNMA POOL #0FS1104	83.3643	76,125.73	66,062.92		(10,062.81)
3140XGGN3	2.500% 11/01/2051 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	83.3643	76,125.73	66,062.92	0.00	(10,062.81)
167,480.744	FNMA POOL #0FS1112	79.8475	157,431.88	133,729.16		(23,702.72)
3140XGGW3	2.000% 03/01/2052 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	79.8475	157,431.88	133,729.16	0.01	(23,702.72)
314,331.836	FNMA POOL #0FS1237	89.6507	291,640.10	281,800.69		(9,839.41)
3140XGLT4	3.500% 12/01/2051 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	89.6507	291,640.10	281,800.69	0.01	(9,839.41)
81,027.990	FNMA POOL #0FS1289	87.2923	77,457.68	70,731.21		(6,726.47)
3140XGNF2	3.000% 03/01/2052 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	87.2923	77,457.68	70,731.21	0.00	(6,726.47)
174,433.224	FNMA POOL #0FS1374	85.1328	156,417.53	148,499.88		(7,917.65)
3140XGQ44	3.000% 03/01/2052 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	85.1328	156,417.53	148,499.88	0.01	(7,917.65)
500,076.580	FNMA POOL #0FS2037	85.4668	435,518.96	427,399.44		(8,119.52)
3140XHHP5	1.500% 05/01/2037 DD 05/01/22 OSEF00099002: LOOMIS CORE	85.4668	435,518.96	427,399.44	0.02	(8,119.52)
609,746.750	FNMA POOL #0FS2040	78.4709	488,330.69	478,473.81		(9,856.88)
3140XHHS9	2.000% 02/01/2052 DD 05/01/22 OSEF00099002: LOOMIS CORE	78.4709	488,330.69	478,473.81	0.02	(9,856.88)



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Report ID: IACS0005
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Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
408,361.780	FNMA POOL #0FS2041	78.6672	348,346.65	321,246.65		(27,100.00)
3140XHHT7	2.000% 08/01/2051 DD 05/01/22 OSEF00099002: LOOMIS CORE	78.6672	348,346.65	321,246.65	0.01	(27,100.00)
697,076.770	FNMA POOL #0FS2085	75.0316	595,782.80	523,027.53		(72,755.27)
3140XHJ73	1.500% 11/01/2051 DD 05/01/22 OSEF00099002: LOOMIS CORE	75.0316	595,782.80	523,027.53	0.02	(72,755.27)
961,638.902	FNMA POOL #0FS2463	85.3522	859,164.26	820,779.59		(38,384.67)
3140XHWZ6	3.000% 02/01/2052 DD 07/01/22 OSEF00064802: WESTERN CORE PLUS	85.3522	859,164.26	820,779.59	0.03	(38,384.67)
362,158.010	FNMA POOL #0FS2500	92.7611	337,089.88	335,941.64		(1,148.24)
3140XHX69	3.000% 03/01/2037 DD 07/01/22 OSEF00099002: LOOMIS CORE	92.7611	337,089.88	335,941.64	0.01	(1,148.24)
390,423.550	FNMA POOL #0FS2743	91.2313	363,131.38	356,188.53		(6,942.85)
3140XJBM4	2.500% 07/01/2036 DD 08/01/22 OSEF00099002: LOOMIS CORE	91.2313	363,131.38	356,188.53	0.01	(6,942.85)
1,036,911.544	FNMA POOL #0FS3082	86.2315	868,575.43	894,144.00		25,568.57
3140XJM83	3.000% 01/01/2052 DD 10/01/22 OSEF00098502: C.S. MCKEE	86.2315	868,575.43	894,144.00	0.04	25,568.57
83,355.097	FNMA POOL #0FS3249	96.7981	80,622.31	80,686.17		63.86
3140XJTF0	5.000% 11/01/2052 DD 11/01/22 OSEF00064802: WESTERN CORE PLUS	96.7981	80,622.31	80,686.17	0.00	63.86
177,950.694	FNMA POOL #0FS3368	82.6431	153,538.08	147,064.01		(6,474.07)
3140XJW66	2.500% 03/01/2052 DD 11/01/22 OSEF00064802: WESTERN CORE PLUS	82.6431	153,538.08	147,064.01	0.01	(6,474.07)
1,273,051.390	FNMA POOL #0FS3427	92.1155	1,201,840.09	1,172,678.09		(29,162.00)
3140XJYZ0	4.000% 10/01/2052 DD 12/01/22 OSEF00064502: DODGE & COX CORE	92.1155	1,201,840.09	1,172,678.09	0.05	(29,162.00)
942,096.465	FNMA POOL #0FS4481	83.1408	779,878.41	783,266.45		3,388.04
3140XK6T2	2.500% 11/01/2050 DD 04/01/23 OSEF00094102: GSAM CORE PLUS	83.1408	779,878.41	783,266.45	0.03	3,388.04



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,883,687.100	FNMA POOL #0FS3678	86.8207	2,631,364.49	2,503,638.39		(127,726.10)
3140XKCQ1	3.000% 12/01/2051 DD 01/01/23 OSEF00061202: JOHNSON CORE	86.8207	2,631,364.49	2,503,638.39	0.10	(127,726.10)
90,256.010	FNMA POOL #0FS3836	94.4190	88,535.52	85,218.79		(3,316.73)
3140XKHN3	4.500% 01/01/2053 DD 01/01/23 OSEF00064802: WESTERN CORE PLUS	94.4190	88,535.52	85,218.79	0.00	(3,316.73)
359,245.820	FNMA POOL #0FS3885	85.3439	304,348.57	306,594.41		2,245.84
3140XKJ76	3.000% 11/01/2051 DD 02/01/23 OSEF00099002: LOOMIS CORE	85.3439	304,348.57	306,594.41	0.01	2,245.84
164,559.760	FNMA POOL #0FS4000	102.1348	172,189.93	168,072.73		(4,117.20)
3140XKNS5	6.000% 07/01/2041 DD 02/01/23 OSEF00064802: WESTERN CORE PLUS	102.1348	172,189.93	168,072.73	0.01	(4,117.20)
208,225.650	FNMA POOL #0FS4110	82.0771	173,119.29	170,905.53		(2,213.76)
3140XKR85	2.500% 03/01/2052 DD 03/01/23 OSEF00099002: LOOMIS CORE	82.0771	173,119.29	170,905.53	0.01	(2,213.76)
275,291.280	FNMA POOL #0FS4269	79.6494	232,277.01	219,267.94		(13,009.07)
3140XKW71	2.000% 10/01/2051 DD 03/01/23 OSEF00064802: WESTERN CORE PLUS	79.6494	232,277.01	219,267.94	0.01	(13,009.07)
90,028.697	FNMA POOL #0FS5306	102.0537	89,155.61	91,877.59		2,721.98
3140XL3Q9	6.000% 07/01/2053 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	102.0537	89,155.61	91,877.59	0.00	2,721.98
1,016,469.812	FNMA POOL #0FS5313	89.9868	912,757.52	914,688.33		1,930.81
3140XL3X4	3.500% 01/01/2050 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	89.9868	912,757.52	914,688.33	0.04	1,930.81
280,098.750	FNMA POOL #0FS5385	82.9837	232,263.13	232,436.34		173.21
3140XL6X1	2.500% 04/01/2052 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	82.9837	232,263.13	232,436.34	0.01	173.21
3,522,820.878	FNMA POOL #0FS4520	86.5738	3,180,997.17	3,049,840.32		(131,156.85)
3140XLAW8	3.000% 04/01/2052 DD 04/01/23 OSEF00061202: JOHNSON CORE	86.5738	3,180,997.17	3,049,840.32	0.12	(131,156.85)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,525,002.480	FNMA POOL #0FS4608	86.6442	1,367,498.33	1,321,325.74		(46,172.59)
3140XLDN5	3.000% 06/01/2053 DD 05/01/23 OSEF00061202: JOHNSON CORE	86.6442	1,367,498.33	1,321,325.74	0.05	(46,172.59)
181,680.520	FNMA POOL #0FS5059	90.6505	169,402.89	164,694.37		(4,708.52)
3140XLTR9	3.500% 11/01/2048 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	90.6505	169,402.89	164,694.37	0.01	(4,708.52)
375,039.810	FNMA POOL #0FS5171	85.8402	322,240.38	321,934.80		(305.58)
3140XLW95	3.000% 12/01/2051 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	85.8402	322,240.38	321,934.80	0.01	(305.58)
91,046.810	FNMA POOL #0FS5155	98.2466	85,853.36	89,450.42		3,597.06
3140XLWR5	5.000% 07/01/2053 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	98.2466	85,853.36	89,450.42	0.00	3,597.06
748,766.800	FNMA POOL #0FS5191	83.4074	591,232.51	624,526.91		33,294.40
3140XLXV5	2.000% 08/01/2042 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	83.4074	591,232.51	624,526.91	0.03	33,294.40
347,695.480	FNMA POOL #0FS5258	92.5368	317,814.50	321,746.31		3,931.81
3140XLZY7	4.000% 12/01/2052 DD 07/01/23 OSEF00099002: LOOMIS CORE	92.5368	317,814.50	321,746.31	0.01	3,931.81
34,832.400	FNMA POOL #0FS6185	88.3715	31,424.48	30,781.93		(642.55)
3140XM2T2	2.000% 03/01/2037 DD 10/01/23 OSEF00099002: LOOMIS CORE	88.3715	31,424.48	30,781.93	0.00	(642.55)
281,510.341	FNMA POOL #0FS5647	99.4552	271,106.71	279,976.54		8,869.83
3140XMHZ2	5.500% 07/01/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	99.4552	271,106.71	279,976.54	0.01	8,869.83
91,674.140	FNMA POOL #0FS5708	97.5556	85,800.33	89,433.28		3,632.95
3140XMKW5	5.000% 06/01/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	97.5556	85,800.33	89,433.28	0.00	3,632.95
112,316.770	FNMA POOL #0FS5846	82.0620	93,055.40	92,169.44		(885.96)
3140XMP83	2.500% 09/01/2052 DD 09/01/23 OSEF00099002: LOOMIS CORE	82.0620	93,055.40	92,169.44	0.00	(885.96)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
467,021.980	FNMA POOL #0FS5955	102.2128	478,696.54	477,356.23		(1,340.31)
3140XMTM8	6.500% 10/01/2053 DD 10/01/23 OSEF00064802: WESTERN CORE PLUS	102.2128	478,696.54	477,356.23	0.02	(1,340.31)
757,820.680	FNMA POOL #0FS6129	83.6026	591,217.76	633,557.91		42,340.15
3140XMY34	2.000% 06/01/2042 DD 10/01/23 OSEF00064802: WESTERN CORE PLUS	83.6026	591,217.76	633,557.91	0.03	42,340.15
292,091.328	FNMA POOL #0FS7170	84.4698	245,721.01	246,728.86		1,007.85
3140XN6G4	2.000% 08/01/2042 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	84.4698	245,721.01	246,728.86	0.01	1,007.85
193,928.048	FNMA POOL #0FS7180	82.9846	162,656.31	160,930.34		(1,725.97)
3140XN6S8	2.000% 05/01/2042 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	82.9846	162,656.31	160,930.34	0.01	(1,725.97)
189,731.860	FNMA POOL #0FS6451	99.2022	189,271.36	188,218.12		(1,053.24)
3140XNEZ3	5.500% 08/01/2053 DD 11/01/23 OSEF00064802: WESTERN CORE PLUS	99.2022	189,271.36	188,218.12	0.01	(1,053.24)
193,193.292	FNMA POOL #0FS6691	80.5931	155,044.37	155,700.52		656.15
3140XNNH3	1.500% 01/01/2044 DD 12/01/23 OSEF00064802: WESTERN CORE PLUS	80.5931	155,044.37	155,700.52	0.01	656.15
183,562.758	FNMA POOL #0FS6779	102.6687	187,491.16	188,461.48		970.32
3140XNQ98	6.500% 12/01/2053 DD 01/01/24 OSEF00064802: WESTERN CORE PLUS	102.6687	187,491.16	188,461.48	0.01	970.32
3,987,621.680	FNMA POOL #0FS7972	86.4679	3,460,507.94	3,448,014.16		(12,493.78)
3140XP2E8	3.000% 05/01/2052 DD 05/01/24 OSEF00061202: JOHNSON CORE	86.4679	3,460,507.94	3,448,014.16	0.14	(12,493.78)
95,306.030	FNMA POOL #0FS7294	100.3660	97,069.69	95,654.87		(1,414.82)
3140XPC80	5.500% 05/01/2044 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	100.3660	97,069.69	95,654.87	0.00	(1,414.82)
850,512.100	FNMA POOL #0FS7405	99.1279	835,628.15	843,094.55		7,466.40
3140XPGP8	5.500% 03/01/2054 DD 03/01/24 OSEF00098502: C.S. MCKEE	99.1279	835,628.15	843,094.55	0.03	7,466.40



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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
389,840.220	FNMA POOL #0FS7408	82.7690	323,019.17	322,666.92		(352.25)
3140XPGS2	2.500% 04/01/2052 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	82.7690	323,019.17	322,666.92	0.01	(352.25)
97,317.611	FNMA POOL #0FS7624	102.4627	100,084.08	99,714.22		(369.86)
3140XPPJ2	6.500% 03/01/2054 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	102.4627	100,084.08	99,714.22	0.00	(369.86)
1,228,511.990	FNMA POOL #0FS7754	91.5154	1,117,562.00	1,124,278.09		6,716.09
3140XPTL3	4.000% 07/01/2053 DD 04/01/24 OSEF00064502: DODGE & COX CORE	91.5154	1,117,562.00	1,124,278.09	0.05	6,716.09
2,663,000.000	FNMA POOL #0FS8147	94.6497	2,543,165.00	2,520,520.69		(22,644.31)
3140XQBR7	4.500% 11/01/2052 DD 06/01/24 OSEF00098502: C.S. MCKEE	94.6497	2,543,165.00	2,520,520.69	0.10	(22,644.31)
552,242.060	FNMA POOL #0FP0013	92.7760	511,556.62	512,347.84		791.22
3140XTAP6	4.000% 06/01/2048 DD 05/01/22 OSEF00099002: LOOMIS CORE	92.7760	511,556.62	512,347.84	0.02	791.22
31,026.108	FNMA POOL #0888517	100.7660	30,749.81	31,263.78		513.97
31410GDW0	VAR RT 12/01/2035 DD 06/01/07 OSEF00094102: GSAM CORE PLUS	100.7660	30,749.81	31,263.78	0.00	513.97
70,621.080	FNMA POOL #0889984	103.6627	78,753.49	73,207.68		(5,545.81)
31410KXM1	6.500% 10/01/2038 DD 10/01/08 OSEF00064502: DODGE & COX CORE	103.6627	78,753.49	73,207.68	0.00	(5,545.81)
239,147.290	FNMA POOL #0890604	96.6411	262,239.95	231,114.61		(31,125.34)
31410LNV0	4.500% 10/01/2044 DD 10/01/14 OSEF00064802: WESTERN CORE PLUS	96.6411	262,239.95	231,114.61	0.01	(31,125.34)
34,810.022	FNMA POOL #0890827	93.2413	37,768.86	32,457.31		(5,311.55)
31410LVU3	3.500% 12/01/2037 DD 12/01/17 OSEF00064802: WESTERN CORE PLUS	93.2413	37,768.86	32,457.31	0.00	(5,311.55)
144,607.040	FNMA POOL #0890843	87.4097	142,166.79	126,400.64		(15,766.15)
31410LWC2	3.000% 09/01/2047 DD 08/01/18 OSEF00064802: WESTERN CORE PLUS	87.4097	142,166.79	126,400.64	0.01	(15,766.15)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
678.510	FNMA POOL #0934648	103.7572	787.93	704.00		(83.93)
31412TZM8	7.000% 11/01/2038 DD 11/01/08 OSEF00064802: WESTERN CORE PLUS	103.7572	787.93	704.00	0.00	(83.93)
302,467.430	FNMA POOL #0995487	101.4986	321,040.82	307,000.07		(14,040.75)
31416B2U1	6.000% 08/01/2037 DD 02/01/09 OSEF00064502: DODGE & COX CORE	101.4986	321,040.82	307,000.07	0.01	(14,040.75)
15,418.110	FNMA POOL #0995072	100.3673	16,875.59	15,474.74		(1,400.85)
31416BMV7	5.500% 08/01/2038 DD 11/01/08 OSEF00064802: WESTERN CORE PLUS	100.3673	16,875.59	15,474.74	0.00	(1,400.85)
133,834.890	FNMA POOL #0995112	100.3656	147,552.87	134,324.23		(13,228.64)
31416BN53	5.500% 07/01/2036 DD 11/01/08 OSEF00061202: JOHNSON CORE	100.3656	147,552.87	134,324.23	0.01	(13,228.64)
92,635.890	FNMA POOL #0AA4392	94.3805	96,066.27	87,430.23		(8,636.04)
31416M3A0	4.000% 04/01/2039 DD 03/01/09 OSEF00061202: JOHNSON CORE	94.3805	96,066.27	87,430.23	0.00	(8,636.04)
81,301.860	FNMA POOL #0AB1763	97.2229	86,586.44	79,044.06		(7,542.38)
31416W5Z1	4.000% 11/01/2030 DD 10/01/10 OSEF00064502: DODGE & COX CORE	97.2229	86,586.44	79,044.06	0.00	(7,542.38)
57,094.760	FNMA POOL #0AB8704	88.1915	54,413.04	50,352.74		(4,060.30)
31417FU63	3.000% 03/01/2043 DD 02/01/13 OSEF00094102: GSAM CORE PLUS	88.1915	54,413.04	50,352.74	0.00	(4,060.30)
18,619.041	FNMA POOL #0AB8832	88.1917	17,744.86	16,420.45		(1,324.41)
31417FY69	3.000% 03/01/2043 DD 03/01/13 OSEF00094102: GSAM CORE PLUS	88.1917	17,744.86	16,420.45	0.00	(1,324.41)
69,859.312	FNMA POOL #0AB9021	88.1914	66,579.16	61,609.87		(4,969.29)
31417GAX4	3.000% 04/01/2043 DD 03/01/13 OSEF00094102: GSAM CORE PLUS	88.1914	66,579.16	61,609.87	0.00	(4,969.29)
34,180.223	FNMA POOL #0AB9174	88.1910	32,575.36	30,143.87		(2,431.49)
31417GFQ4	3.000% 05/01/2043 DD 04/01/13 OSEF00094102: GSAM CORE PLUS	88.1910	32,575.36	30,143.87	0.00	(2,431.49)

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120,346.050	FNMA POOL #0AB9196	91.4977	128,394.16	110,113.92		(18,280.24)
31417GGE0	3.500% 05/01/2043 DD 04/01/13 OSEF00097702: JP MORGAN CORE	91.4977	128,394.16	110,113.92	0.00	(18,280.24)
38,695.304	FNMA POOL #0AB9344	88.1912	36,877.50	34,125.87		(2,751.63)
31417GL20	3.000% 05/01/2043 DD 04/01/13 OSEF00094102: GSAM CORE PLUS	88.1912	36,877.50	34,125.87	0.00	(2,751.63)
29,980.560	FNMA POOL #0AB9683	93.9157	31,039.22	28,156.45		(2,882.77)
31417GXM3	4.000% 06/01/2043 DD 05/01/13 OSEF00064802: WESTERN CORE PLUS	93.9157	31,039.22	28,156.45	0.00	(2,882.77)
4,595.667	FNMA POOL #0AC2861	97.1373	4,624.82	4,464.11		(160.71)
31417MFB4	4.500% 08/01/2039 DD 08/01/09 OSEF00094102: GSAM CORE PLUS	97.1373	4,624.82	4,464.11	0.00	(160.71)
467,810.078	FNMA POOL #0MA0776	98.4336	509,255.13	460,482.35		(48,772.78)
31417Y2J5	4.500% 06/01/2031 DD 05/01/11 OSEF00064502: DODGE & COX CORE	98.4336	509,255.13	460,482.35	0.02	(48,772.78)
12,956.270	FNMA POOL #0MA0776	98.4336	13,761.99	12,753.32		(1,008.67)
31417Y2J5	4.500% 06/01/2031 DD 05/01/11 OSEF00064802: WESTERN CORE PLUS	98.4336	13,761.99	12,753.32	0.00	(1,008.67)
4,952.730	FNMA POOL #0MA0293	98.3893	5,294.63	4,872.95		(421.68)
31417YKF3	4.500% 01/01/2030 DD 12/01/09 OSEF00099002: LOOMIS CORE	98.3893	5,294.63	4,872.95	0.00	(421.68)
54,402.410	FNMA POOL #0MA0634	98.4822	58,958.61	53,576.69		(5,381.92)
31417YV46	4.500% 01/01/2031 DD 12/01/10 OSEF00064502: DODGE & COX CORE	98.4822	58,958.61	53,576.69	0.00	(5,381.92)
43,569.950	FNMA POOL #0MA0734	98.3991	46,279.42	42,872.46		(3,406.96)
31417YY84	4.500% 05/01/2031 DD 04/01/11 OSEF00064802: WESTERN CORE PLUS	98.3991	46,279.42	42,872.46	0.00	(3,406.96)
10,943.500	FNMA POOL #0MA0706	98.4781	11,624.07	10,776.96		(847.11)
31417YYC5	4.500% 04/01/2031 DD 03/01/11 OSEF00064802: WESTERN CORE PLUS	98.4781	11,624.07	10,776.96	0.00	(847.11)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,080.660	FNMA POOL #0MA1711	96.2712	60,055.15	53,026.79		(7,028.36)
31418A3V8	4.500% 12/01/2043 DD 11/01/13 OSEF00064802: WESTERN CORE PLUS	96.2712	60,055.15	53,026.79	0.00	(7,028.36)
19,705.110	FNMA POOL #0MA0913	98.5324	21,238.41	19,415.92		(1,822.49)
31418AAP3	4.500% 11/01/2031 DD 10/01/11 OSEF00064802: WESTERN CORE PLUS	98.5324	21,238.41	19,415.92	0.00	(1,822.49)
20,357.840	FNMA POOL #0MA0939	98.3868	21,941.90	20,029.42		(1,912.48)
31418ABH0	4.500% 12/01/2031 DD 11/01/11 OSEF00064802: WESTERN CORE PLUS	98.3868	21,941.90	20,029.42	0.00	(1,912.48)
8,319.440	FNMA POOL #0MA0968	98.5386	8,966.79	8,197.86		(768.93)
31418ACE6	4.500% 12/01/2031 DD 12/01/11 OSEF00064802: WESTERN CORE PLUS	98.5386	8,966.79	8,197.86	0.00	(768.93)
101,603.650	FNMA POOL #0MA1125	93.7535	107,668.12	95,257.00		(12,411.12)
31418AHB7	4.000% 07/01/2042 DD 06/01/12 OSEF00097702: JP MORGAN CORE	93.7535	107,668.12	95,257.00	0.00	(12,411.12)
146,676.250	FNMA POOL #0MA1177	91.5028	145,667.84	134,212.94		(11,454.90)
31418AJX7	3.500% 09/01/2042 DD 08/01/12 OSEF00097702: JP MORGAN CORE	91.5028	145,667.84	134,212.94	0.01	(11,454.90)
14,667.600	FNMA POOL #0MA1177	91.5028	15,258.90	13,421.27		(1,837.63)
31418AJX7	3.500% 09/01/2042 DD 08/01/12 OSEF00064802: WESTERN CORE PLUS	91.5028	15,258.90	13,421.27	0.00	(1,837.63)
90,457.620	FNMA POOL #0MA1213	91.5029	96,266.66	82,771.33		(13,495.33)
31418AK31	3.500% 10/01/2042 DD 09/01/12 OSEF00064802: WESTERN CORE PLUS	91.5029	96,266.66	82,771.33	0.00	(13,495.33)
283,670.690	FNMA POOL #0MA1283	91.5023	296,391.49	259,565.31		(36,826.18)
31418AM96	3.500% 12/01/2042 DD 11/01/12 OSEF00064802: WESTERN CORE PLUS	91.5023	296,391.49	259,565.31	0.01	(36,826.18)
106,423.570	FNMA POOL #0MA1253	93.7535	114,471.86	99,775.77		(14,696.09)
31418AMB1	4.000% 11/01/2042 DD 10/01/12 OSEF00064802: WESTERN CORE PLUS	93.7535	114,471.86	99,775.77	0.00	(14,696.09)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
195,626.950	FNMA POOL #0MA1373	91.4988	205,713.96	178,996.30		(26,717.66)
31418AQ35	3.500% 03/01/2043 DD 02/01/13 OSEF00097702: JP MORGAN CORE	91.4988	205,713.96	178,996.30	0.01	(26,717.66)
179,554.550	FNMA POOL #0MA1437	91.4980	187,606.45	164,288.90		(23,317.55)
31418AS33	3.500% 05/01/2043 DD 04/01/13 OSEF00064802: WESTERN CORE PLUS	91.4980	187,606.45	164,288.90	0.01	(23,317.55)
20,939.240	FNMA POOL #0MA1547	93.7502	21,632.86	19,630.58		(2,002.28)
31418AWH7	4.000% 08/01/2043 DD 07/01/13 OSEF00064802: WESTERN CORE PLUS	93.7502	21,632.86	19,630.58	0.00	(2,002.28)
75,917.010	FNMA POOL #0MA1591	96.2709	82,791.05	73,086.00		(9,705.05)
31418AXV5	4.500% 09/01/2043 DD 08/01/13 OSEF00064802: WESTERN CORE PLUS	96.2709	82,791.05	73,086.00	0.00	(9,705.05)
49,084.092	FNMA POOL #0MA1629	96.2708	53,528.49	47,253.65		(6,274.84)
31418AY36	4.500% 10/01/2043 DD 09/01/13 OSEF00064802: WESTERN CORE PLUS	96.2708	53,528.49	47,253.65	0.00	(6,274.84)
31,640.990	FNMA POOL #0MA1664	96.2710	34,488.68	30,461.09		(4,027.59)
31418AZ68	4.500% 11/01/2043 DD 10/01/13 OSEF00064802: WESTERN CORE PLUS	96.2710	34,488.68	30,461.09	0.00	(4,027.59)
72,216.500	FNMA POOL #0MA2579	92.4736	76,368.94	66,781.17		(9,587.77)
31418B2M7	3.000% 04/01/2036 DD 03/01/16 OSEF00064802: WESTERN CORE PLUS	92.4736	76,368.94	66,781.17	0.00	(9,587.77)
59,410.356	FNMA POOL #0MA2672	92.2535	62,900.72	54,808.12		(8,092.60)
31418B6J0	3.000% 07/01/2036 DD 06/01/16 OSEF00064802: WESTERN CORE PLUS	92.2535	62,900.72	54,808.12	0.00	(8,092.60)
35,856.783	FNMA POOL #0MA2110	94.6692	38,730.92	33,945.35		(4,785.57)
31418BKY1	3.500% 12/01/2034 DD 11/01/14 OSEF00064802: WESTERN CORE PLUS	94.6692	38,730.92	33,945.35	0.00	(4,785.57)
24,364.362	FNMA POOL #0MA2138	94.6475	26,328.72	23,060.27		(3,268.45)
31418BLU8	3.500% 01/01/2035 DD 12/01/14 OSEF00064802: WESTERN CORE PLUS	94.6475	26,328.72	23,060.27	0.00	(3,268.45)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,971.482	FNMA POOL #0MA2320	92.5335	16,936.01	14,778.97		(2,157.04)
31418BSJ6	3.000% 07/01/2035 DD 06/01/15 OSEF00064802: WESTERN CORE PLUS	92.5335	16,936.01	14,778.97	0.00	(2,157.04)
94,377.866	FNMA POOL #0MA2523	92.4249	99,819.36	87,228.61		(12,590.75)
31418BYV2	3.000% 02/01/2036 DD 01/01/16 OSEF00064802: WESTERN CORE PLUS	92.4249	99,819.36	87,228.61	0.00	(12,590.75)
456,256.950	FNMA POOL #0MA3564	95.4222	491,402.99	435,370.54		(56,032.45)
31418C6A7	4.500% 11/01/2048 DD 12/01/18 OSEF00094102: GSAM CORE PLUS	95.4222	491,402.99	435,370.54	0.02	(56,032.45)
831,648.615	FNMA POOL #0MA2773	92.0779	854,778.84	765,764.17		(89,014.67)
31418CCK8	3.000% 10/01/2036 DD 09/01/16 OSEF00061202: JOHNSON CORE	92.0779	854,778.84	765,764.17	0.03	(89,014.67)
1,758,707.450	FNMA POOL #0MA2909	94.2912	1,821,773.59	1,658,305.66		(163,467.93)
31418CGT5	3.500% 02/01/2037 DD 01/01/17 OSEF00064502: DODGE & COX CORE	94.2912	1,821,773.59	1,658,305.66	0.07	(163,467.93)
386,621.410	FNMA POOL #0MA2962	94.2758	400,878.07	364,490.34		(36,387.73)
31418CJG0	3.500% 04/01/2037 DD 03/01/17 OSEF00064502: DODGE & COX CORE	94.2758	400,878.07	364,490.34	0.01	(36,387.73)
2,512,303.050	FNMA POOL #0MA3186	95.7053	2,731,737.03	2,404,407.95		(327,329.08)
31418CRG1	4.000% 10/01/2037 DD 10/01/17 OSEF00061202: JOHNSON CORE	95.7053	2,731,737.03	2,404,407.95	0.10	(327,329.08)
8,820.140	FNMA POOL #0MA3238	89.9917	7,999.25	7,937.40		(61.85)
31418CS47	3.500% 01/01/2048 DD 12/01/17 OSEF00099002: LOOMIS CORE	89.9917	7,999.25	7,937.40	0.00	(61.85)
178,458.540	FNMA POOL #0MA3416	95.6635	169,256.77	170,719.61		1,462.84
31418CYN8	4.500% 07/01/2048 DD 06/01/18 OSEF00099002: LOOMIS CORE	95.6635	169,256.77	170,719.61	0.01	1,462.84
85,591.887	FNMA POOL #0MA4377	74.7028	66,039.48	63,939.54		(2,099.94)
31418D2K7	1.500% 06/01/2051 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	74.7028	66,039.48	63,939.54	0.00	(2,099.94)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
611,410.350	FNMA POOL #0MA4402	85.6675	525,239.70	523,780.04		(1,459.66)
31418D3L4	1.500% 07/01/2036 DD 07/01/21 OSEF00099002: LOOMIS CORE	85.6675	525,239.70	523,780.04	0.02	(1,459.66)
1,175,895.190	FNMA POOL #0MA4413	78.5028	934,434.67	923,110.92		(11,323.75)
31418D3X8	2.000% 09/01/2051 DD 08/01/21 OSEF00099002: LOOMIS CORE	78.5028	934,434.67	923,110.92	0.04	(11,323.75)
94,151.040	FNMA POOL #0MA4417	85.6373	79,586.21	80,628.40		1,042.19
31418D4B5	1.500% 08/01/2036 DD 08/01/21 OSEF00099002: LOOMIS CORE	85.6373	79,586.21	80,628.40	0.00	1,042.19
4,611,449.735	FNMA POOL #0MA4424	90.7840	4,147,782.86	4,186,457.79		38,674.93
31418D4J8	1.500% 08/01/2031 DD 08/01/21 OSEF00061202: JOHNSON CORE	90.7840	4,147,782.86	4,186,457.79	0.17	38,674.93
848,624.930	FNMA POOL #0MA4437	78.5167	673,463.44	666,312.49		(7,150.95)
31418D4X7	2.000% 09/01/2051 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	78.5167	673,463.44	666,312.49	0.03	(7,150.95)
91,865.070	FNMA POOL #0MA4446	83.7218	78,185.78	76,911.12		(1,274.66)
31418D5G3	2.000% 09/01/2041 DD 09/01/21 OSEF00099002: LOOMIS CORE	83.7218	78,185.78	76,911.12	0.00	(1,274.66)
313,314.420	FNMA POOL #0MA4469	85.5394	267,134.06	268,007.42		873.36
31418D6F4	1.500% 11/01/2036 DD 10/01/21 OSEF00099002: LOOMIS CORE	85.5394	267,134.06	268,007.42	0.01	873.36
661,456.424	FNMA POOL #0MA4473	80.5936	535,158.80	533,091.86		(2,066.94)
31418D6K3	1.500% 11/01/2041 DD 10/01/21 OSEF00064802: WESTERN CORE PLUS	80.5936	535,158.80	533,091.86	0.02	(2,066.94)
1,572,761.200	FNMA POOL #0MA4492	78.4116	1,230,071.28	1,233,227.33		3,156.05
31418D7E6	2.000% 11/01/2051 DD 11/01/21 OSEF00064502: DODGE & COX CORE	78.4116	1,230,071.28	1,233,227.33	0.05	3,156.05
921,525.398	FNMA POOL #0MA4493	81.9761	776,421.16	755,430.69		(20,990.47)
31418D7F3	2.500% 11/01/2051 DD 11/01/21 OSEF00094102: GSAM CORE PLUS	81.9761	776,421.16	755,430.69	0.03	(20,990.47)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
387,914.690	FNMA POOL #0MA4047	79.0616	303,240.19	306,691.73		3,451.54
31418DP97	2.000% 06/01/2050 DD 05/01/20 OSEF00099002: LOOMIS CORE	79.0616	303,240.19	306,691.73	0.01	3,451.54
872,231.940	FNMA POOL #0MA4047	79.0616	679,932.06	689,600.91		9,668.85
31418DP97	2.000% 06/01/2050 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	79.0616	679,932.06	689,600.91	0.03	9,668.85
40,817.150	FNMA POOL #0MA4119	78.9800	33,144.00	32,237.40		(906.60)
31418DSH6	2.000% 09/01/2050 DD 08/01/20 OSEF00099002: LOOMIS CORE	78.9800	33,144.00	32,237.40	0.00	(906.60)
1,849,817.033	FNMA POOL #0MA4158	78.9382	1,530,940.37	1,460,211.94		(70,728.43)
31418DTQ5	2.000% 10/01/2050 DD 09/01/20 OSEF00094102: GSAM CORE PLUS	78.9382	1,530,940.37	1,460,211.94	0.06	(70,728.43)
2,775,258.529	FNMA POOL #0MA4182	78.9487	2,296,851.67	2,191,031.17		(105,820.50)
31418DUG5	2.000% 11/01/2050 DD 10/01/20 OSEF00094102: GSAM CORE PLUS	78.9487	2,296,851.67	2,191,031.17	0.09	(105,820.50)
497,761.160	FNMA POOL #0MA4237	79.1235	392,209.82	393,845.83		1,636.01
31418DV74	2.000% 01/01/2051 DD 12/01/20 OSEF00099002: LOOMIS CORE	79.1235	392,209.82	393,845.83	0.02	1,636.01
974,372.580	FNMA POOL #0MA4208	78.9277	835,219.99	769,049.50		(66,170.49)
31418DVA7	2.000% 12/01/2050 DD 11/01/20 OSEF00099002: LOOMIS CORE	78.9277	835,219.99	769,049.50	0.03	(66,170.49)
717,970.680	FNMA POOL #0MA4209	75.0073	564,776.04	538,530.77		(26,245.27)
31418DVB5	1.500% 11/01/2050 DD 11/01/20 OSEF00099002: LOOMIS CORE	75.0073	564,776.04	538,530.77	0.02	(26,245.27)
2,097,952.330	FNMA POOL #0MA4254	74.7783	1,783,132.30	1,568,813.76		(214,318.54)
31418DWQ1	1.500% 01/01/2050 DD 01/01/21 OSEF00099002: LOOMIS CORE	74.7783	1,783,132.30	1,568,813.76	0.06	(214,318.54)
40,681.380	FNMA POOL #0MA4255	78.5247	31,839.54	31,944.94		105.40
31418DWR9	2.000% 01/01/2050 DD 01/01/21 OSEF00099002: LOOMIS CORE	78.5247	31,839.54	31,944.94	0.00	105.40

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,752.449	FNMA POOL #0MA4280	74.7477	179,642.30	157,532.57		(22,109.73)
31418DXJ6	1.500% 02/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	74.7477	179,642.30	157,532.57	0.01	(22,109.73)
1,058,668.117	FNMA POOL #0MA4325	78.6432	846,272.03	832,570.88		(13,701.15)
31418DYX4	2.000% 05/01/2051 DD 04/01/21 OSEF00094102: GSAM CORE PLUS	78.6432	846,272.03	832,570.88	0.03	(13,701.15)
154,171.148	FNMA POOL #0MA4364	84.4708	139,765.78	130,229.61		(9,536.17)
31418DZ62	2.000% 05/01/2041 DD 05/01/21 OSEF00064802: WESTERN CORE PLUS	84.4708	139,765.78	130,229.61	0.01	(9,536.17)
682,159.540	FNMA POOL #0MA4364	84.4708	633,982.00	576,225.67		(57,756.33)
31418DZ62	2.000% 05/01/2041 DD 05/01/21 OSEF00099002: LOOMIS CORE	84.4708	633,982.00	576,225.67	0.02	(57,756.33)
83,905.220	FNMA POOL #0MA4354	74.6251	63,898.30	62,614.34		(1,283.96)
31418DZU9	1.500% 05/01/2051 DD 05/01/21 OSEF00064802: WESTERN CORE PLUS	74.6251	63,898.30	62,614.34	0.00	(1,283.96)
1,104,089.390	FNMA POOL #0MA4356	82.1550	896,037.55	907,064.90		11,027.35
31418DZW5	2.500% 06/01/2051 DD 05/01/21 OSEF00099002: LOOMIS CORE	82.1550	896,037.55	907,064.90	0.04	11,027.35
165,730.208	FNMA POOL #0MA4540	83.6026	138,612.41	138,554.70		(57.71)
31418EBJ8	2.000% 02/01/2042 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	83.6026	138,612.41	138,554.70	0.01	(57.71)
171,243.550	FNMA POOL #0MA4586	83.1740	143,629.70	142,430.10		(1,199.60)
31418ECY4	2.000% 03/01/2042 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	83.1740	143,629.70	142,430.10	0.01	(1,199.60)
604,879.320	FNMA POOL #0MA4586	83.1740	563,860.95	503,102.28		(60,758.67)
31418ECY4	2.000% 03/01/2042 DD 03/01/22 OSEF00099002: LOOMIS CORE	83.1740	563,860.95	503,102.28	0.02	(60,758.67)
553,866.000	FNMA POOL #0MA4587	86.2500	531,958.83	477,709.16		(54,249.67)
31418ECZ1	2.500% 03/01/2042 DD 03/01/22 OSEF00099002: LOOMIS CORE	86.2500	531,958.83	477,709.16	0.02	(54,249.67)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,788.028	FNMA POOL #0MA4587	86.2500	73,817.72	73,129.63		(688.09)
31418ECZ1	2.500% 03/01/2042 DD 03/01/22 OSEF00064802: WESTERN CORE PLUS	86.2500	73,817.72	73,129.63	0.00	(688.09)
89,268.260	FNMA POOL #0MA4599	85.1712	77,077.56	76,030.85		(1,046.71)
31418EDD9	3.000% 04/01/2052 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	85.1712	77,077.56	76,030.85	0.00	(1,046.71)
1,817,202.950	FNMA POOL #0MA4600	88.5724	1,659,332.55	1,609,541.07		(49,791.48)
31418EDE7	3.500% 03/01/2052 DD 04/01/22 OSEF00064502: DODGE & COX CORE	88.5724	1,659,332.55	1,609,541.07	0.07	(49,791.48)
85,266.325	FNMA POOL #0MA4607	85.6739	73,701.23	73,050.97		(650.26)
31418EDM9	2.500% 04/01/2042 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	85.6739	73,701.23	73,050.97	0.00	(650.26)
174,433.538	FNMA POOL #0MA4632	88.5770	159,368.20	154,508.05		(4,860.15)
31418EEE6	3.000% 05/01/2042 DD 05/01/22 OSEF00064802: WESTERN CORE PLUS	88.5770	159,368.20	154,508.05	0.01	(4,860.15)
771,248.156	FNMA POOL #0MA4643	88.4511	693,158.38	682,177.15		(10,981.23)
31418EER7	3.000% 04/01/2042 DD 04/01/22 OSEF00064802: WESTERN CORE PLUS	88.4511	693,158.38	682,177.15	0.03	(10,981.23)
2,119,411.040	FNMA POOL #0MA4701	94.2877	1,994,730.07	1,998,342.91		3,612.84
31418EGK0	4.500% 07/01/2052 DD 07/01/22 OSEF00064802: WESTERN CORE PLUS	94.2877	1,994,730.07	1,998,342.91	0.08	3,612.84
1,790,668.380	FNMA POOL #0MA5071	96.6657	1,730,513.12	1,730,961.73		448.61
31418ET59	5.000% 06/01/2053 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	96.6657	1,730,513.12	1,730,961.73	0.07	448.61
77,914.040	FNMA POOL #0AD0780	104.9264	83,320.24	81,752.43		(1,567.81)
31418M2N1	7.500% 04/01/2039 DD 02/01/10 OSEF00097702: JP MORGAN CORE	104.9264	83,320.24	81,752.43	0.00	(1,567.81)
10.980	FNMA POOL #0AD0133	99.3800	11.79	10.91		(0.88)
31418MEF5	5.000% 08/01/2024 DD 08/01/09 OSEF00097702: JP MORGAN CORE	99.3800	11.79	10.91	0.00	(0.88)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
229,494.570	FNMA POOL #0AD0249	100.2697	246,204.64	230,113.40		(16,091.24)
31418MH39	5.500% 04/01/2037 DD 09/01/09 OSEF00064502: DODGE & COX CORE	100.2697	246,204.64	230,113.40	0.01	(16,091.24)
139,839.400	FNMA POOL #0AD0494	100.0608	148,950.81	139,924.36		(9,026.45)
31418MRQ7	5.500% 08/01/2037 DD 12/01/09 OSEF00064502: DODGE & COX CORE	100.0608	148,950.81	139,924.36	0.01	(9,026.45)
0.690	FNMA POOL #0AE0471	100.2164	0.74	0.69		(0.05)
31419AQZ3	5.500% 09/01/2024 DD 10/01/10 OSEF00064502: DODGE & COX CORE	100.2164	0.74	0.69	0.00	(0.05)
36,415.130	FNMA POOL #0AE0758	105.2189	42,059.48	38,315.61		(3,743.87)
31419AZY6	7.000% 02/01/2039 DD 12/01/10 OSEF00064802: WESTERN CORE PLUS	105.2189	42,059.48	38,315.61	0.00	(3,743.87)
595,286.822	FNMA GTD REMIC STRIP 427 C73	15.8927	109,309.70	94,606.97		(14,702.73)
31423XQB0	3.000% 12/25/2048 DD 10/01/22 OSEF00064802: WESTERN CORE PLUS	15.8927	109,309.70	94,606.97	0.00	(14,702.73)
200,000.000	FEDERATION DES CAISSES DE 144A	101.1521	199,948.00	202,304.14		2,356.14
31429KAK9	5.700% 03/14/2028 DD 03/14/23 OSEF00097702: JP MORGAN CORE	101.1521	199,948.00	202,304.14	0.01	2,356.14
341,838.000	FHLMC POOL #RJ-1752	94.4939	324,812.87	323,015.93		(1,796.94)
3142GR5N6	4.500% 05/01/2054 DD 06/01/24 OSEF00099002: LOOMIS CORE	94.4939	324,812.87	323,015.93	0.01	(1,796.94)
325,604.000	FHLMC POOL #RJ-1757	97.2263	318,532.29	316,572.80		(1,959.49)
3142GR5T3	5.000% 06/01/2054 DD 06/01/24 OSEF00099002: LOOMIS CORE	97.2263	318,532.29	316,572.80	0.01	(1,959.49)
343,773.000	FHLMC POOL #RJ-1758	97.1490	335,568.11	333,971.88		(1,596.23)
3142GR5U0	5.000% 06/01/2054 DD 06/01/24 OSEF00099002: LOOMIS CORE	97.1490	335,568.11	333,971.88	0.01	(1,596.23)
96,983.808	FHLMC POOL #RJ-0954	102.4628	99,790.05	99,372.30		(417.75)
3142GRBY5	6.500% 02/01/2054 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	102.4628	99,790.05	99,372.30	0.00	(417.75)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
99,723.780	FHLMC POOL #RJ-1350	100.7679	100,934.26	100,489.55		(444.71)
3142GRQC7	6.000% 04/01/2054 DD 04/01/24 OSEF00064802: WESTERN CORE PLUS	100.7679	100,934.26	100,489.55	0.00	(444.71)
99,846.280	FHLMC POOL #RJ-1358	102.4628	102,633.93	102,305.33		(328.60)
3142GRQL7	6.500% 04/01/2054 DD 04/01/24 OSEF00064802: WESTERN CORE PLUS	102.4628	102,633.93	102,305.33	0.00	(328.60)
1,794,221.400	FHLMC POOL #RJ-1432	100.7094	1,810,481.53	1,806,949.10		(3,532.43)
3142GRSW1	6.000% 05/01/2054 DD 04/01/24 OSEF00064802: WESTERN CORE PLUS	100.7094	1,810,481.53	1,806,949.10	0.07	(3,532.43)
458,924.450	FELLS POINT FUNDING TRUST 144A	94.1376	458,953.22	432,020.45		(26,932.77)
314382AA0	3.046% 01/31/2027 DD 02/09/22 OSEF00097702: JP MORGAN CORE	94.1376	458,953.22	432,020.45	0.02	(26,932.77)
87,697.470	ELLINGTON FINANCIAL 2 A1 144A	81.5601	87,696.39	71,526.14		(16,170.25)
31572LAA4	VAR RT 06/25/2066 DD 05/01/21 OSEF00064802: WESTERN CORE PLUS	81.5601	87,696.39	71,526.14	0.00	(16,170.25)
150,000.000	ELLINGTON FINANCIAL 1 A2 144A	71.6057	149,995.76	107,408.58		(42,587.18)
31573CAB1	VAR RT 01/25/2067 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	71.6057	149,995.76	107,408.58	0.00	(42,587.18)
81,000.000	FIDELITY & GUARANTY LIFE 144A	99.4077	89,453.70	80,520.21		(8,933.49)
315786AC7	5.500% 05/01/2025 DD 04/20/18 OSEF00096002: LOOMIS CORE PLUS	99.4077	89,453.70	80,520.21	0.00	(8,933.49)
1,090,000.000	FIDELITY NATIONAL FINANCIAL IN	96.7639	1,081,846.80	1,054,726.63		(27,120.17)
31620RAH8	4.500% 08/15/2028 DD 02/15/19 OSEF00096002: LOOMIS CORE PLUS	96.7639	1,081,846.80	1,054,726.63	0.04	(27,120.17)
230,000.000	FIDELITY NATIONAL FINANCIAL IN	88.6913	229,438.80	203,989.99		(25,448.81)
31620RAJ4	3.400% 06/15/2030 DD 06/12/20 OSEF00096002: LOOMIS CORE PLUS	88.6913	229,438.80	203,989.99	0.01	(25,448.81)
26,568.400	FORTRESS INVESTMENT 9/20 COV-L	99.8440	26,369.13	26,526.95		157.82
31774BAE4	0.000% 06/27/2025 DD 09/15/20 OSEF00064802: WESTERN CORE PLUS	99.8440	26,369.13	26,526.95	0.00	157.82



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,000.000	FIRST INVESTORS AUTO 2A D 144A	104.3355	104,993.11	109,552.24		4,559.13
32058KAD1	8.710% 10/16/2028 DD 11/02/22 OSEF00096002: LOOMIS CORE PLUS	104.3355	104,993.11	109,552.24	0.00	4,559.13
685,000.000	FIRST QUANTUM MINERALS LT 144A	104.4875	685,000.00	715,739.64		30,739.64
335934AV7	9.375% 03/01/2029 DD 02/29/24 OSEF00096002: LOOMIS CORE PLUS	104.4875	685,000.00	715,739.64	0.03	30,739.64
287,000.000	FIRSTENERGY TRANSMISSION 144A	93.6831	293,402.27	268,870.49		(24,531.78)
33767BAA7	5.450% 07/15/2044 DD 05/19/14 OSEF00099002: LOOMIS CORE	93.6831	293,402.27	268,870.49	0.01	(24,531.78)
1,260,000.000	FIRSTENERGY TRANSMISSION 144A	99.0648	1,304,338.40	1,248,216.71		(56,121.69)
33767BAB5	4.350% 01/15/2025 DD 05/19/14 OSEF00099002: LOOMIS CORE	99.0648	1,304,338.40	1,248,216.71	0.05	(56,121.69)
100,000.000	FIRSTKEY HOMES 202 SFR1 E 144A	95.7907	102,281.25	95,790.69		(6,490.56)
33767MAJ4	2.791% 08/17/2037 DD 08/14/20 OSEF00096002: LOOMIS CORE PLUS	95.7907	102,281.25	95,790.69	0.00	(6,490.56)
150,000.000	FIRSTKEY HOMES 202 SFR2 D 144A	94.8632	138,824.46	142,294.79		3,470.33
33767PAG3	4.500% 07/17/2039 DD 06/29/22 OSEF00096002: LOOMIS CORE PLUS	94.8632	138,824.46	142,294.79	0.01	3,470.33
175,000.000	FISERV INC	96.0930	174,658.75	168,162.67		(6,496.08)
337738AR9	4.200% 10/01/2028 DD 09/25/18 OSEF00094102: GSAM CORE PLUS	96.0930	174,658.75	168,162.67	0.01	(6,496.08)
85,000.000	FISERV INC	95.9623	84,994.05	81,567.99		(3,426.06)
337738AT5	3.200% 07/01/2026 DD 06/24/19 OSEF00097702: JP MORGAN CORE	95.9623	84,994.05	81,567.99	0.00	(3,426.06)
80,000.000	FISERV INC	81.1545	79,510.40	64,923.62		(14,586.78)
337738AV0	4.400% 07/01/2049 DD 06/24/19 OSEF00097702: JP MORGAN CORE	81.1545	79,510.40	64,923.62	0.00	(14,586.78)
795,000.000	FISERV INC	100.8428	788,417.40	801,700.18		13,282.78
337738BH0	5.625% 08/21/2033 DD 08/21/23 OSEF00096002: LOOMIS CORE PLUS	100.8428	788,417.40	801,700.18	0.03	13,282.78

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
450,000.000	FIRSTENERGY CORP	66.8905	295,998.25	301,007.34		5,009.09
337932AM9	3.400% 03/01/2050 DD 02/20/20 OSEF00099002: LOOMIS CORE	66.8905	295,998.25	301,007.34	0.01	5,009.09
178,451.770	FLAGSHIP CREDIT AUTO 1 A2 144A	99.8398	178,441.83	178,165.84		(275.99)
337955AC2	5.380% 12/15/2026 DD 02/08/23 OSEF00099002: LOOMIS CORE	99.8398	178,441.83	178,165.84	0.01	(275.99)
380,000.000	522 FUNDING CLO 2021 7A D 144A	100.0520	380,000.00	380,197.60		197.60
33833VAJ4	VAR RT 04/23/2034 DD 03/30/21 OSEF00096002: LOOMIS CORE PLUS	100.0520	380,000.00	380,197.60	0.02	197.60
78,034.420	510 ASSET BACKED NPL1 A1 144A	98.5057	78,034.38	76,868.32		(1,166.06)
33835CAA3	VAR RT 506/25/2061 DD 06/29/21 OSEF00099002: LOOMIS CORE	98.5057	78,034.38	76,868.32	0.00	(1,166.06)
372,083.619	510 ASSET BACKED NPL2 A1 144A	97.8828	372,079.79	364,205.94		(7,873.85)
33835JAA8	VAR RT 06/25/2061 DD 08/11/21 OSEF00099002: LOOMIS CORE	97.8828	372,079.79	364,205.94	0.01	(7,873.85)
170,000.000	FLEX INTERMEDIATE HOLDCO 144A	83.2062	169,994.90	141,450.50		(28,544.40)
33939HAA7	3.363% 06/30/2031 DD 05/28/21 OSEF00097702: JP MORGAN CORE	83.2062	169,994.90	141,450.50	0.01	(28,544.40)
120,000.000	FLEX INTERMEDIATE HOLDCO 144A	72.4357	119,994.00	86,922.90		(33,071.10)
33939HAB5	4.317% 12/30/2039 DD 05/28/21 OSEF00097702: JP MORGAN CORE	72.4357	119,994.00	86,922.90	0.00	(33,071.10)
50,000.000	FLORIDA POWER & LIGHT CO	103.2081	62,633.00	51,604.05		(11,028.95)
341081EQ6	5.625% 04/01/2034 DD 04/04/03 OSEF00097702: JP MORGAN CORE	103.2081	62,633.00	51,604.05	0.00	(11,028.95)
3,600,000.000	FLORIDA POWER & LIGHT CO	99.5335	3,725,076.00	3,583,205.64		(141,870.36)
341081GL5	5.100% 04/01/2033 DD 03/03/23 OSEF00061202: JOHNSON CORE	99.5335	3,725,076.00	3,583,205.64	0.15	(141,870.36)
164,000.000	FLORIDA POWER & LIGHT CO	101.0163	163,640.84	165,666.77		2,025.93
341081GV3	5.600% 06/15/2054 DD 06/03/24 OSEF00099002: LOOMIS CORE	101.0163	163,640.84	165,666.77	0.01	2,025.93

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
558,000.000	FOCUS BRANDS FUND 1A A2II 144A	96.9187	514,820.37	540,806.35		25,985.98
34417MAB3	5.093% 04/30/2047 DD 04/06/17 OSEF00064802: WESTERN CORE PLUS	96.9187	514,820.37	540,806.35	0.02	25,985.98
225,000.000	FORD CREDIT AUTO OWNER TR A A3	99.0668	224,976.53	222,900.23		(2,076.30)
344928AD8	4.650% 02/15/2028 DD 03/31/23 OSEF00099002: LOOMIS CORE	99.0668	224,976.53	222,900.23	0.01	(2,076.30)
164,000.000	FORD CREDIT AUTO OWNER TR B A3	99.9180	163,997.79	163,865.55		(132.24)
344930AD4	5.230% 05/15/2028 DD 06/26/23 OSEF00099002: LOOMIS CORE	99.9180	163,997.79	163,865.55	0.01	(132.24)
182,361.300	FORD CREDIT AUTO OWNER TR A A3	98.0943	182,339.63	178,886.10		(3,453.53)
345286AC2	1.290% 06/15/2026 DD 01/24/22 OSEF00099002: LOOMIS CORE	98.0943	182,339.63	178,886.10	0.01	(3,453.53)
637,000.000	FORD CREDIT FLOORPLA 1 A1 144A	100.3675	636,874.64	639,341.17		2,466.53
34528QJA3	5.290% 04/15/2029 DD 05/10/24 OSEF00099002: LOOMIS CORE	100.3675	636,874.64	639,341.17	0.03	2,466.53
517,000.000	FORD CREDIT FLOORPLAN 2 A 144A	100.7957	516,988.88	521,113.51		4,124.63
34528QJF2	5.240% 04/15/2031 DD 05/10/24 OSEF00099002: LOOMIS CORE	100.7957	516,988.88	521,113.51	0.02	4,124.63
95,000.000	FORD CREDIT AUTO LEASE TRU B D	102.0826	94,976.54	96,978.46		2,001.92
34529NAH3	6.970% 06/15/2028 DD 09/19/23 OSEF00096002: LOOMIS CORE PLUS	102.0826	94,976.54	96,978.46	0.00	2,001.92
908,000.000	FORD CREDIT AUTO OWNER TR B A3	99.9250	907,991.65	907,318.82		(672.83)
34531QAD1	5.100% 04/15/2029 DD 06/24/24 OSEF00064502: DODGE & COX CORE	99.9250	907,991.65	907,318.82	0.04	(672.83)
324,000.000	FORD CREDIT AUTO OWNER TRU B B	99.8584	324,037.15	323,541.09		(496.06)
34531QAF6	5.230% 05/15/2030 DD 06/24/24 OSEF00099002: LOOMIS CORE	99.8584	324,037.15	323,541.09	0.01	(496.06)
90,000.000	FORD FOUNDATION/THE	58.1207	90,000.00	52,308.64		(37,691.36)
34531XAC8	2.815% 06/01/2070 DD 06/25/20 OSEF00097702: JP MORGAN CORE	58.1207	90,000.00	52,308.64	0.00	(37,691.36)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
196,000.000	FORD CREDIT AUTO OWNE 1 A 144A	99.1718	195,937.26	194,376.73		(1,560.53)
34533BAA8	VAR RT 08/15/2036 DD 02/13/24 OSEF00099002: LOOMIS CORE	99.1718	195,937.26	194,376.73	0.01	(1,560.53)
190,000.000	FORD MOTOR CO	82.6434	176,220.55	157,022.38		(19,198.17)
345370DA5	3.250% 02/12/2032 DD 11/12/21 OSEF00064802: WESTERN CORE PLUS	82.6434	176,220.55	157,022.38	0.01	(19,198.17)
925,000.000	FORD MOTOR CREDIT CO LLC	99.2443	1,001,187.50	918,009.70		(83,177.80)
345397A60	5.125% 06/16/2025 DD 06/19/20 OSEF00064502: DODGE & COX CORE	99.2443	1,001,187.50	918,009.70	0.04	(83,177.80)
260,000.000	FORD MOTOR CREDIT CO LLC	90.4533	256,750.00	235,178.61		(21,571.39)
345397B51	2.900% 02/16/2028 DD 02/16/21 OSEF00064802: WESTERN CORE PLUS	90.4533	256,750.00	235,178.61	0.01	(21,571.39)
400,000.000	FORD MOTOR CREDIT CO LLC	97.6112	399,948.00	390,444.96		(9,503.04)
345397C27	4.950% 05/28/2027 DD 03/28/22 OSEF00064502: DODGE & COX CORE	97.6112	399,948.00	390,444.96	0.02	(9,503.04)
2,500,000.000	FORD MOTOR CREDIT CO LLC	104.1994	2,524,843.00	2,604,985.30		80,142.30
345397C35	7.350% 11/04/2027 DD 11/04/22 OSEF00064502: DODGE & COX CORE	104.1994	2,524,843.00	2,604,985.30	0.11	80,142.30
400,000.000	FORD MOTOR CREDIT CO LLC	104.1994	416,000.00	416,797.65		797.65
345397C35	7.350% 11/04/2027 DD 11/04/22 OSEF00064802: WESTERN CORE PLUS	104.1994	416,000.00	416,797.65	0.02	797.65
400,000.000	FORD MOTOR CREDIT CO LLC	105.8295	409,276.00	423,317.84		14,041.84
345397C68	7.350% 03/06/2030 DD 01/06/23 OSEF00064802: WESTERN CORE PLUS	105.8295	409,276.00	423,317.84	0.02	14,041.84
350,000.000	FORD MOTOR CREDIT CO LLC	103.0233	348,250.00	360,581.65		12,331.65
345397C92	6.800% 05/12/2028 DD 04/06/23 OSEF00064502: DODGE & COX CORE	103.0233	348,250.00	360,581.65	0.01	12,331.65
692,000.000	FORD MOTOR CREDIT CO LLC	98.9108	682,988.07	684,462.83		1,474.76
345397E66	6.125% 03/08/2034 DD 03/08/24 OSEF00099002: LOOMIS CORE	98.9108	682,988.07	684,462.83	0.03	1,474.76

OSEGFILONG00 - GBL FIXED INCOME

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255,000.000	FORD MOTOR CREDIT CO LLC	99.9878	254,696.55	254,968.87		272.32
345397E74	5.850% 05/17/2027 DD 05/17/24 OSEF00094102: GSAM CORE PLUS	99.9878	254,696.55	254,968.87	0.01	272.32
325,000.000	FORD MOTOR CREDIT CO LLC	97.8681	316,062.50	318,071.33		2,008.83
345397XU2	4.389% 01/08/2026 DD 01/08/16 OSEF00064502: DODGE & COX CORE	97.8681	316,062.50	318,071.33	0.01	2,008.83
1,525,000.000	FORD MOTOR CREDIT CO LLC	99.3973	1,562,922.25	1,515,808.67		(47,113.58)
345397ZX4	4.063% 11/01/2024 DD 11/01/19 OSEF00064502: DODGE & COX CORE	99.3973	1,562,922.25	1,515,808.67	0.06	(47,113.58)
149,000.000	FORTIS INC/CANADA	94.8859	149,000.00	141,379.93		(7,620.07)
349553AM9	3.055% 10/04/2026 DD 04/04/17 OSEF00097702: JP MORGAN CORE	94.8859	149,000.00	141,379.93	0.01	(7,620.07)
523.420	FOUNDATION FINANCE T 1A A 144A	99.8640	523.34	522.71		(0.63)
35041JAA3	3.860% 11/15/2034 DD 03/29/19 OSEF00097702: JP MORGAN CORE	99.8640	523.34	522.71	0.00	(0.63)
1,145,000.000	FOUNDATION FINANCE T 1A B 144A	97.7772	1,065,565.62	1,119,548.71		53,983.09
35041JAB1	4.220% 11/15/2034 DD 03/29/19 OSEF00097702: JP MORGAN CORE	97.7772	1,065,565.62	1,119,548.71	0.05	53,983.09
350,000.000	FOUNDATION FINANCE T 2A D 144A	103.0311	349,924.87	360,608.75		10,683.88
35042RAD8	9.100% 06/15/2049 DD 09/27/23 OSEF00097702: JP MORGAN CORE	103.0311	349,924.87	360,608.75	0.01	10,683.88
275,000.000	FOUNDRY JV HOLDCO LLC 144A	101.4287	274,758.00	278,929.06		4,171.06
350930AB9	5.900% 01/25/2030 DD 05/07/24 OSEF00064502: DODGE & COX CORE	101.4287	274,758.00	278,929.06	0.01	4,171.06
200,000.000	FOUNDRY JV HOLDCO LLC 144A	101.9364	199,482.00	203,872.89		4,390.89
350930AC7	6.150% 01/25/2032 DD 05/07/24 OSEF00064502: DODGE & COX CORE	101.9364	199,482.00	203,872.89	0.01	4,390.89
99,494.940	FOUR SEASONS 1/24 COV-LITE TLB	100.3190	99,494.94	99,812.33		317.39
35100DAU0	0.000% 11/30/2029 DD 01/24/24 OSEF00064802: WESTERN CORE PLUS	100.3190	99,494.94	99,812.33	0.00	317.39



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
125,000.000	FOX CORP	98.2175	125,000.00	122,771.89		(2,228.11)
35137LAH8	4.709% 01/25/2029 DD 01/25/20 OSEF00094102: GSAM CORE PLUS	98.2175	125,000.00	122,771.89	0.01	(2,228.11)
80,000.000	FOX CORP	95.3392	92,886.33	76,271.39		(16,614.94)
35137LAJ4	5.476% 01/25/2039 DD 01/25/20 OSEF00064802: WESTERN CORE PLUS	95.3392	92,886.33	76,271.39	0.00	(16,614.94)
100,000.000	FOX CORP	104.7518	98,786.30	104,751.76		5,965.46
35137LAN5	6.500% 10/13/2033 DD 10/13/23 OSEF00064802: WESTERN CORE PLUS	104.7518	98,786.30	104,751.76	0.00	5,965.46
561,521.780	FREDDIE MAC SEASONED CR 4 M45T	95.0770	599,117.40	533,878.06		(65,239.34)
35563PCS6	4.500% 06/25/2057 DD 11/01/17 OSEF00064502: DODGE & COX CORE	95.0770	599,117.40	533,878.06	0.02	(65,239.34)
760,281.020	FREDDIE MAC SEASONED CR 1 M60C	90.0114	813,738.27	684,339.59		(129,398.68)
35563PEL9	3.500% 05/25/2057 DD 02/01/18 OSEF00097702: JP MORGAN CORE	90.0114	813,738.27	684,339.59	0.03	(129,398.68)
847,552.303	FREDDIE MAC SEASONED CRED 2 MT	87.9474	800,063.10	745,399.88		(54,663.22)
35563PFF1	3.500% 11/25/2057 DD 05/01/18 OSEF00097702: JP MORGAN CORE	87.9474	800,063.10	745,399.88	0.03	(54,663.22)
918,727.039	FREDDIE MAC SEASONED CRED 1 MT	87.7383	924,513.07	806,075.49		(118,437.58)
35563PJE0	3.500% 07/25/2058 DD 02/01/19 OSEF00097702: JP MORGAN CORE	87.7383	924,513.07	806,075.49	0.03	(118,437.58)
1,791,929.780	FREDDIE MAC SEASONED CRED 1 MT	82.4726	1,498,814.10	1,477,850.72		(20,963.38)
35563PK73	3.000% 10/25/2062 DD 07/01/23 OSEF00097702: JP MORGAN CORE	82.4726	1,498,814.10	1,477,850.72	0.06	(20,963.38)
697,640.430	FREDDIE MAC SEASONED CR 4 M55D	91.2399	765,660.38	636,526.50		(129,133.88)
35563PMT3	4.000% 02/25/2059 DD 10/01/19 OSEF00097702: JP MORGAN CORE	91.2399	765,660.38	636,526.50	0.03	(129,133.88)
196,672.230	FREDDIE MAC SEASONED CRED 1 MT	82.4269	163,809.51	162,110.82		(1,698.69)
35563PR43	3.000% 11/25/2063 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	82.4269	163,809.51	162,110.82	0.01	(1,698.69)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000	FREDDIE MAC SEASONED 2 M 144A	92.7691	139,804.69	139,153.71		(650.98)
35563PRE1	VAR RT 11/25/2059 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	92.7691	139,804.69	139,153.71	0.01	(650.98)
183,079.890	FREDDIE MAC STACR DNA1 M2 144A	100.6250	182,614.79	184,224.14		1,609.35
35564KAH2	VAR RT 01/25/2051 DD 01/29/21 OSEF00064802: WESTERN CORE PLUS	100.6250	182,614.79	184,224.14	0.01	1,609.35
37,314.160	FREDDIE MAC STACR DNA5 M2 144A	100.6511	37,314.16	37,557.11		242.95
35564KHE2	VAR RT 01/25/2034 DD 07/23/21 OSEF00094102: GSAM CORE PLUS	100.6511	37,314.16	37,557.11	0.00	242.95
210,260.110	FREDDIE MAC STACR DNA6 M1 144A	99.9389	210,260.11	210,131.54		(128.57)
35564KKR9	VAR RT 10/25/2041 DD 10/29/21 OSEF00099002: LOOMIS CORE	99.9389	210,260.11	210,131.54	0.01	(128.57)
80,359.790	FREDDIE MAC STAC DNA7 M1A 144A	101.7604	80,359.79	81,774.40		1,414.61
35564KL31	VAR RT 03/25/2052 DD 09/30/22 OSEF00099002: LOOMIS CORE	101.7604	80,359.79	81,774.40	0.00	1,414.61
549,448.950	FREDDIE MAC STACR DNA7 M1 144A	99.9845	547,602.13	549,363.51		1,761.38
35564KMA4	VAR RT 11/25/2041 DD 11/12/21 OSEF00099002: LOOMIS CORE	99.9845	547,602.13	549,363.51	0.02	1,761.38
86,281.990	FREDDIE MAC STAC DNA2 M1A 144A	100.4661	86,281.99	86,684.13		402.14
35564KRE1	VAR RT 02/25/2042 DD 02/11/22 OSEF00099002: LOOMIS CORE	100.4661	86,281.99	86,684.13	0.00	402.14
170,000.000	FREDDIE MAC STACR DNA2 M2 144A	104.9992	175,213.03	178,498.61		3,285.58
35564KRN1	VAR RT 02/25/2042 DD 02/11/22 OSEF00064802: WESTERN CORE PLUS	104.9992	175,213.03	178,498.61	0.01	3,285.58
95,876.240	FREDDIE MAC STAC DNA3 M1A 144A	101.4921	95,876.24	97,306.80		1,430.56
35564KUW7	VAR RT 04/25/2042 DD 04/18/22 OSEF00096002: LOOMIS CORE PLUS	101.4921	95,876.24	97,306.80	0.00	1,430.56
241,619.270	FREDDIE MAC STAC DNA4 M1A 144A	101.7115	241,619.27	245,754.51		4,135.24
35564KWS4	VAR RT 05/25/2042 DD 05/13/22 OSEF00064802: WESTERN CORE PLUS	101.7115	241,619.27	245,754.51	0.01	4,135.24

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
624,840.880	FREDDIE MAC STACR DNA1 M1 144A	100.3703	624,839.95	627,154.73		2,314.78
35564NAX1	VAR RT 02/25/2044 DD 02/09/24 OSEF00099002: LOOMIS CORE	100.3703	624,839.95	627,154.73	0.03	2,314.78
279,211.600	FREDDIE MAC STACR DNA2 M1 144A	100.1571	279,211.60	279,650.27		438.67
35564NCX9	VAR RT 05/25/2044 DD 05/21/24 OSEF00099002: LOOMIS CORE	100.1571	279,211.60	279,650.27	0.01	438.67
242,000.000	FREEMPORT-MCMORAN INC	94.9829	219,492.28	229,858.67		10,366.39
35671DBC8	5.450% 03/15/2043 DD 09/15/13 OSEF00064802: WESTERN CORE PLUS	94.9829	219,492.28	229,858.67	0.01	10,366.39
190,000.000	FREEMPORT-MCMORAN INC	94.4251	173,723.33	179,407.65		5,684.32
35671DCF0	4.250% 03/01/2030 DD 03/04/20 OSEF00096002: LOOMIS CORE PLUS	94.4251	173,723.33	179,407.65	0.01	5,684.32
130,000.000	FREEMPORT-MCMORAN INC	96.2012	124,763.90	125,061.50		297.60
35671DCH6	4.625% 08/01/2030 DD 07/27/20 OSEF00064802: WESTERN CORE PLUS	96.2012	124,763.90	125,061.50	0.01	297.60
20,000.000	FREEMPORT-MCMORAN INC	96.2012	19,590.87	19,240.23		(350.64)
35671DCH6	4.625% 08/01/2030 DD 07/27/20 OSEF00096002: LOOMIS CORE PLUS	96.2012	19,590.87	19,240.23	0.00	(350.64)
705,000.000	FRONTIER ISSUER LLC 1 A2 144A	100.6002	677,835.18	709,231.27		31,396.09
35910EAA2	6.600% 08/20/2053 DD 08/08/23 OSEF00096002: LOOMIS CORE PLUS	100.6002	677,835.18	709,231.27	0.03	31,396.09
495,000.000	FRONTIER ISSUER LLC 1 C 144A	100.1324	494,907.78	495,655.43		747.65
35910EAP9	11.160% 06/20/2054 DD 07/01/24 OSEF00096002: LOOMIS CORE PLUS	100.1324	494,907.78	495,655.43	0.02	747.65
16,000.417	GNMA POOL #0AA5649	89.4121	16,025.42	14,306.31		(1,719.11)
36178DH20	3.000% 09/15/2042 DD 09/01/12 OSEF00064802: WESTERN CORE PLUS	89.4121	16,025.42	14,306.31	0.00	(1,719.11)
116,256.104	GNMA POOL #0AB2892	89.2895	115,475.00	103,804.47		(11,670.53)
36178NF95	3.000% 09/15/2042 DD 09/01/12 OSEF00064802: WESTERN CORE PLUS	89.2895	115,475.00	103,804.47	0.00	(11,670.53)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,559.227	GNMA POOL #0AB9108	89.2887	40,436.96	35,321.94		(5,115.02)
36178WDM8	3.000% 10/15/2042 DD 10/01/12 OSEF00064802: WESTERN CORE PLUS	89.2887	40,436.96	35,321.94	0.00	(5,115.02)
44,467.820	GNMA II POOL #0MA1225	95.0082	47,347.82	42,248.07		(5,099.75)
36179NLE6	4.000% 08/20/2043 DD 08/01/13 OSEF00094102: GSAM CORE PLUS	95.0082	47,347.82	42,248.07	0.00	(5,099.75)
67,475.848	GNMA II POOL #0MA1995	91.6346	66,822.15	61,831.22		(4,990.93)
36179QGC9	3.500% 06/20/2044 DD 06/01/14 OSEF00064802: WESTERN CORE PLUS	91.6346	66,822.15	61,831.22	0.00	(4,990.93)
52,282.020	GNMA II POOL #0MA3521	91.1585	54,297.60	47,659.52		(6,638.08)
36179R4E6	3.500% 03/20/2046 DD 03/01/16 OSEF00099002: LOOMIS CORE	91.1585	54,297.60	47,659.52	0.00	(6,638.08)
43,350.480	GNMA II POOL #0MA3597	91.1139	40,342.13	39,498.32		(843.81)
36179R7J2	3.500% 04/20/2046 DD 04/01/16 OSEF00099002: LOOMIS CORE	91.1139	40,342.13	39,498.32	0.00	(843.81)
10,312.131	GNMA II POOL #0MA2827	94.4483	10,946.98	9,739.64		(1,207.34)
36179RD89	4.000% 05/20/2045 DD 05/01/15 OSEF00094102: GSAM CORE PLUS	94.4483	10,946.98	9,739.64	0.00	(1,207.34)
126,070.187	GNMA II POOL #0MA2893	94.6048	134,165.23	119,268.41		(14,896.82)
36179RGA1	4.000% 06/20/2045 DD 06/01/15 OSEF00094102: GSAM CORE PLUS	94.6048	134,165.23	119,268.41	0.00	(14,896.82)
88,547.340	GNMA II POOL #0MA2962	94.0963	87,058.04	83,319.74		(3,738.30)
36179RJF7	4.000% 07/20/2045 DD 07/01/15 OSEF00099002: LOOMIS CORE	94.0963	87,058.04	83,319.74	0.00	(3,738.30)
18,678.666	GNMA II POOL #0MA2962	94.0963	19,764.35	17,575.93		(2,188.42)
36179RJF7	4.000% 07/20/2045 DD 07/01/15 OSEF00094102: GSAM CORE PLUS	94.0963	19,764.35	17,575.93	0.00	(2,188.42)
413,388.770	GNMA II POOL #0MA3035	94.5365	404,862.64	390,803.30		(14,059.34)
36179RLQ0	4.000% 08/20/2045 DD 08/01/15 OSEF00099002: LOOMIS CORE	94.5365	404,862.64	390,803.30	0.02	(14,059.34)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,121.990	GNMA II POOL #0MA3174	94.3062	21,382.71	18,976.29		(2,406.42)
36179RQ36	4.000% 10/20/2045 DD 10/01/15 OSEF00094102: GSAM CORE PLUS	94.3062	21,382.71	18,976.29	0.00	(2,406.42)
32,325.930	GNMA II POOL #0MA4382	90.8957	34,497.83	29,382.89		(5,114.94)
36179S2P1	3.500% 04/20/2047 DD 04/01/17 OSEF00099002: LOOMIS CORE	90.8957	34,497.83	29,382.89	0.00	(5,114.94)
186,116.760	GNMA II POOL #0MA4451	90.8858	198,361.61	169,153.74		(29,207.87)
36179S5L7	3.500% 05/20/2047 DD 05/01/17 OSEF00099002: LOOMIS CORE	90.8858	198,361.61	169,153.74	0.01	(29,207.87)
540,250.200	GNMA II POOL #0MA3663	91.0963	559,704.25	492,147.95		(67,556.30)
36179SB89	3.500% 05/20/2046 DD 05/01/16 OSEF00099002: LOOMIS CORE	91.0963	559,704.25	492,147.95	0.02	(67,556.30)
240,393.910	GNMA II POOL #0MA3663	91.0963	244,638.34	218,989.96		(25,648.38)
36179SB89	3.500% 05/20/2046 DD 05/01/16 OSEF00064802: WESTERN CORE PLUS	91.0963	244,638.34	218,989.96	0.01	(25,648.38)
8,781.430	GNMA II POOL #0MA3937	91.0802	9,423.57	7,998.15		(1,425.42)
36179SLS4	3.500% 09/20/2046 DD 09/01/16 OSEF00099002: LOOMIS CORE	91.0802	9,423.57	7,998.15	0.00	(1,425.42)
33,482.972	GNMA II POOL #0MA4068	88.3456	34,696.75	29,580.74		(5,116.01)
36179SQV2	3.000% 11/20/2046 DD 11/01/16 OSEF00064802: WESTERN CORE PLUS	88.3456	34,696.75	29,580.74	0.00	(5,116.01)
285,549.190	GNMA II POOL #0MA4262	90.9356	288,293.92	259,665.85		(28,628.07)
36179SWX1	3.500% 02/20/2047 DD 02/01/17 OSEF00099002: LOOMIS CORE	90.9356	288,293.92	259,665.85	0.01	(28,628.07)
110,486.440	GNMA II POOL #0MA4263	93.7975	117,240.78	103,633.49		(13,607.29)
36179SWY9	4.000% 02/20/2047 DD 02/01/17 OSEF00064802: WESTERN CORE PLUS	93.7975	117,240.78	103,633.49	0.00	(13,607.29)
158,263.350	GNMA II POOL #0MA4321	90.8960	159,101.77	143,855.01		(15,246.76)
36179SYS0	3.500% 02/20/2047 DD 03/01/17 OSEF00099002: LOOMIS CORE	90.8960	159,101.77	143,855.01	0.01	(15,246.76)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,004.414	GNMA II POOL #0MA5331	96.3422	17,825.41	16,382.42		(1,442.99)
36179T4Q5	4.500% 07/20/2048 DD 07/01/18 OSEF00064802: WESTERN CORE PLUS	96.3422	17,825.41	16,382.42	0.00	(1,442.99)
342,994.627	GNMA II POOL #0MA5399	96.2134	354,973.97	330,006.71		(24,967.26)
36179T7L3	4.500% 08/20/2048 DD 08/01/18 OSEF00094102: GSAM CORE PLUS	96.2134	354,973.97	330,006.71	0.01	(24,967.26)
56,407.154	GNMA II POOL #0MA5400	98.6693	60,166.17	55,656.56		(4,509.61)
36179T7M1	5.000% 08/20/2048 DD 08/01/18 OSEF00094102: GSAM CORE PLUS	98.6693	60,166.17	55,656.56	0.00	(4,509.61)
32,627.830	GNMA II POOL #0MA4511	93.4013	34,692.07	30,474.83		(4,217.24)
36179TAL9	4.000% 06/20/2047 DD 06/01/17 OSEF00064802: WESTERN CORE PLUS	93.4013	34,692.07	30,474.83	0.00	(4,217.24)
79,032.270	GNMA II POOL #0MA4511	93.4013	81,964.40	73,817.20		(8,147.20)
36179TAL9	4.000% 06/20/2047 DD 06/01/17 OSEF00099002: LOOMIS CORE	93.4013	81,964.40	73,817.20	0.00	(8,147.20)
131,847.030	GNMA II POOL #0MA4586	91.0211	130,450.29	120,008.60		(10,441.69)
36179TCX1	3.500% 07/20/2047 DD 07/01/17 OSEF00099002: LOOMIS CORE	91.0211	130,450.29	120,008.60	0.00	(10,441.69)
319,006.490	GNMA II POOL #0MA4587	93.8121	328,948.77	299,266.67		(29,682.10)
36179TCY9	4.000% 07/20/2047 DD 07/01/17 OSEF00099002: LOOMIS CORE	93.8121	328,948.77	299,266.67	0.01	(29,682.10)
51,461.695	GNMA II POOL #0MA4654	96.5507	56,519.42	49,686.61		(6,832.81)
36179TE35	4.500% 08/20/2047 DD 08/01/17 OSEF00064802: WESTERN CORE PLUS	96.5507	56,519.42	49,686.61	0.00	(6,832.81)
28,755.010	GNMA II POOL #0MA4652	90.8711	30,633.07	26,130.00		(4,503.07)
36179TEZ4	3.500% 08/20/2047 DD 08/01/17 OSEF00099002: LOOMIS CORE	90.8711	30,633.07	26,130.00	0.00	(4,503.07)
1,847.623	GNMA II POOL #0MA4718	88.2519	1,804.31	1,630.56		(173.75)
36179TG33	3.000% 09/20/2047 DD 09/01/17 OSEF00064802: WESTERN CORE PLUS	88.2519	1,804.31	1,630.56	0.00	(173.75)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,756.480	GNMA II POOL #0MA4720	93.7658	223,375.37	202,305.69		(21,069.68)
36179TG58	4.000% 09/20/2047 DD 09/01/17 OSEF00064802: WESTERN CORE PLUS	93.7658	223,375.37	202,305.69	0.01	(21,069.68)
207,287.310	GNMA II POOL #0MA4720	93.7658	214,985.45	194,364.51		(20,620.94)
36179TG58	4.000% 09/20/2047 DD 09/01/17 OSEF00099002: LOOMIS CORE	93.7658	214,985.45	194,364.51	0.01	(20,620.94)
16,245.050	GNMA II POOL #0MA4777	88.2390	14,427.64	14,334.47		(93.17)
36179TJW6	3.000% 10/20/2047 DD 10/01/17 OSEF00099002: LOOMIS CORE	88.2390	14,427.64	14,334.47	0.00	(93.17)
116,674.730	GNMA II POOL #0MA4837	90.7499	116,683.15	105,882.15		(10,801.00)
36179TLS2	3.500% 11/20/2047 DD 11/01/17 OSEF00099002: LOOMIS CORE	90.7499	116,683.15	105,882.15	0.00	(10,801.00)
78,140.920	GNMA II POOL #0MA4838	93.7708	81,297.05	73,273.33		(8,023.72)
36179TLT0	4.000% 11/20/2047 DD 11/01/17 OSEF00064802: WESTERN CORE PLUS	93.7708	81,297.05	73,273.33	0.00	(8,023.72)
88,141.160	GNMA II POOL #0MA4900	90.7094	91,951.01	79,952.31		(11,998.70)
36179TNR2	3.500% 12/20/2047 DD 12/01/17 OSEF00099002: LOOMIS CORE	90.7094	91,951.01	79,952.31	0.00	(11,998.70)
38,916.980	GNMA II POOL #0MA4901	93.7142	40,175.69	36,470.75		(3,704.94)
36179TNS0	4.000% 12/20/2047 DD 12/01/17 OSEF00064802: WESTERN CORE PLUS	93.7142	40,175.69	36,470.75	0.00	(3,704.94)
124,349.220	GNMA II POOL #0MA4901	93.7142	133,704.56	116,532.92		(17,171.64)
36179TNS0	4.000% 12/20/2047 DD 12/01/17 OSEF00099002: LOOMIS CORE	93.7142	133,704.56	116,532.92	0.00	(17,171.64)
36,021.599	GNMA II POOL #0MA5020	93.6570	37,687.60	33,736.76		(3,950.84)
36179TSH9	4.000% 02/20/2048 DD 02/01/18 OSEF00064802: WESTERN CORE PLUS	93.6570	37,687.60	33,736.76	0.00	(3,950.84)
32,558.250	GNMA II POOL #0MA5078	93.6570	33,926.73	30,493.10		(3,433.63)
36179TUB9	4.000% 03/20/2048 DD 03/01/18 OSEF00064802: WESTERN CORE PLUS	93.6570	33,926.73	30,493.10	0.00	(3,433.63)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
318,137.620	GNMA II POOL #0MA5136	90.7608	333,464.11	288,744.11		(44,720.00)
36179TV51	3.500% 04/20/2048 DD 04/01/18 OSEF00099002: LOOMIS CORE	90.7608	333,464.11	288,744.11	0.01	(44,720.00)
28,862.670	GNMA II POOL #0MA5137	93.5797	30,066.81	27,009.60		(3,057.21)
36179TV69	4.000% 04/20/2048 DD 04/01/18 OSEF00064802: WESTERN CORE PLUS	93.5797	30,066.81	27,009.60	0.00	(3,057.21)
216,804.730	GNMA II POOL #0MA5193	96.3784	226,569.42	208,952.83		(17,616.59)
36179TXW0	4.500% 05/20/2048 DD 05/01/18 OSEF00094102: GSAM CORE PLUS	96.3784	226,569.42	208,952.83	0.01	(17,616.59)
60,949.112	GNMA II POOL #0MA5193	96.3784	65,939.31	58,741.75		(7,197.56)
36179TXW0	4.500% 05/20/2048 DD 05/01/18 OSEF00064802: WESTERN CORE PLUS	96.3784	65,939.31	58,741.75	0.00	(7,197.56)
44,880.988	GNMA II POOL #0MA5265	96.3525	46,968.70	43,243.97		(3,724.73)
36179TZ65	4.500% 06/20/2048 DD 06/01/18 OSEF00064802: WESTERN CORE PLUS	96.3525	46,968.70	43,243.97	0.00	(3,724.73)
491,031.080	GNMA II POOL #0MA6218	87.6333	449,216.71	430,306.92		(18,909.79)
36179U4B5	3.000% 10/20/2049 DD 10/01/19 OSEF00099002: LOOMIS CORE	87.6333	449,216.71	430,306.92	0.02	(18,909.79)
519,248.890	GNMA II POOL #0MA6283	87.5922	462,631.70	454,821.41		(7,810.29)
36179U6U1	3.000% 11/20/2049 DD 11/01/19 OSEF00099002: LOOMIS CORE	87.5922	462,631.70	454,821.41	0.02	(7,810.29)
464,672.748	GNMA II POOL #0MA5467	96.3266	481,567.96	447,603.65		(33,964.31)
36179UCC4	4.500% 09/20/2048 DD 09/01/18 OSEF00094102: GSAM CORE PLUS	96.3266	481,567.96	447,603.65	0.02	(33,964.31)
99,190.338	GNMA II POOL #0MA5530	98.8080	104,041.34	98,008.03		(6,033.31)
36179UEB4	5.000% 10/20/2048 DD 10/01/18 OSEF00094102: GSAM CORE PLUS	98.8080	104,041.34	98,008.03	0.00	(6,033.31)
261,593.472	GNMA II POOL #0MA5597	98.9057	276,642.70	258,730.87		(17,911.83)
36179UGE6	5.000% 11/20/2048 DD 11/01/18 OSEF00094102: GSAM CORE PLUS	98.9057	276,642.70	258,730.87	0.01	(17,911.83)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
198,323.929	GNMA II POOL #0MA5653	98.7001	211,730.18	195,745.89		(15,984.29)
36179UH62	5.000% 12/20/2048 DD 12/01/18 OSEF00094102: GSAM CORE PLUS	98.7001	211,730.18	195,745.89	0.01	(15,984.29)
467,703.504	GNMA II POOL #0MA5711	96.3072	490,478.98	450,432.10		(40,046.88)
36179UKY7	4.500% 01/20/2049 DD 01/01/19 OSEF00094102: GSAM CORE PLUS	96.3072	490,478.98	450,432.10	0.02	(40,046.88)
630,126.633	GNMA II POOL #0MA5712	98.5767	665,808.73	621,158.09		(44,650.64)
36179UKZ4	5.000% 01/20/2049 DD 01/01/19 OSEF00094102: GSAM CORE PLUS	98.5767	665,808.73	621,158.09	0.03	(44,650.64)
419,887.803	GNMA II POOL #0MA5763	93.5843	437,733.05	392,948.92		(44,784.13)
36179UML3	4.000% 02/20/2049 DD 02/01/19 OSEF00094102: GSAM CORE PLUS	93.5843	437,733.05	392,948.92	0.02	(44,784.13)
85,297.140	GNMA II POOL #0MA5764	96.3020	84,724.07	82,142.87		(2,581.20)
36179UMM1	4.500% 02/20/2049 DD 02/01/19 OSEF00064802: WESTERN CORE PLUS	96.3020	84,724.07	82,142.87	0.00	(2,581.20)
96,209.979	GNMA II POOL #0MA5818	96.3072	101,106.93	92,657.12		(8,449.81)
36179UPB2	4.500% 03/20/2049 DD 03/01/19 OSEF00094102: GSAM CORE PLUS	96.3072	101,106.93	92,657.12	0.00	(8,449.81)
180,178.948	GNMA II POOL #0MA5819	98.5151	189,896.18	177,503.41		(12,392.77)
36179UPC0	5.000% 03/20/2049 DD 03/01/19 OSEF00094102: GSAM CORE PLUS	98.5151	189,896.18	177,503.41	0.01	(12,392.77)
93,958.830	GNMA II POOL #0MA6038	87.9216	84,495.49	82,610.08		(1,885.41)
36179UV74	3.000% 07/20/2049 DD 07/01/19 OSEF00099002: LOOMIS CORE	87.9216	84,495.49	82,610.08	0.00	(1,885.41)
470,264.671	GNMA II POOL #0MA7135	81.0007	385,382.41	380,917.87		(4,464.54)
36179V4U1	2.000% 01/20/2051 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	81.0007	385,382.41	380,917.87	0.02	(4,464.54)
57,845.857	GNMA II POOL #0MA7136	84.2202	50,886.27	48,717.90		(2,168.37)
36179V4V9	2.500% 01/20/2051 DD 01/01/21 OSEF00064802: WESTERN CORE PLUS	84.2202	50,886.27	48,717.90	0.00	(2,168.37)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,435.630	GNMA II POOL #0MA7136	84.2202	29,818.25	29,001.76		(816.49)
36179V4V9	2.500% 01/20/2051 DD 01/01/21 OSEF00099002: LOOMIS CORE	84.2202	29,818.25	29,001.76	0.00	(816.49)
296,479.530	GNMA II POOL #0MA7184	78.4348	226,436.24	232,542.99		6,106.75
36179V6V7	VAR RT 02/20/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	78.4348	226,436.24	232,542.99	0.01	6,106.75
682,638.247	GNMA II POOL #0MA7192	80.9619	569,454.24	552,676.64		(16,777.60)
36179V7D6	2.000% 02/01/2051 DD 02/01/21 OSEF00064802: WESTERN CORE PLUS	80.9619	569,454.24	552,676.64	0.02	(16,777.60)
1,304,314.400	GNMA II POOL #0MA7193	84.2409	1,105,712.14	1,098,766.44		(6,945.70)
36179V7E4	2.500% 02/20/2051 DD 02/01/21 OSEF00099002: LOOMIS CORE	84.2409	1,105,712.14	1,098,766.44	0.05	(6,945.70)
2,999,760.513	GNMA II POOL #0MA7193	84.2409	2,554,952.27	2,527,025.82		(27,926.45)
36179V7E4	2.500% 02/20/2051 DD 02/01/21 OSEF00094102: GSAM CORE PLUS	84.2409	2,554,952.27	2,527,025.82	0.10	(27,926.45)
205,544.167	GNMA II POOL #0MA6341	96.3072	219,551.89	197,953.83		(21,598.06)
36179VBJ8	4.500% 12/20/2049 DD 12/01/19 OSEF00094102: GSAM CORE PLUS	96.3072	219,551.89	197,953.83	0.01	(21,598.06)
582,780.940	GNMA II POOL #0MA6409	87.7363	531,537.08	511,310.51		(20,226.57)
36179VDN7	3.000% 01/20/2050 DD 01/01/20 OSEF00099002: LOOMIS CORE	87.7363	531,537.08	511,310.51	0.02	(20,226.57)
4,060.316	GNMA II POOL #0MA6412	96.2824	4,333.74	3,909.37		(424.37)
36179VDR8	4.500% 01/20/2050 DD 01/01/20 OSEF00094102: GSAM CORE PLUS	96.2824	4,333.74	3,909.37	0.00	(424.37)
392,008.900	GNMA II POOL #0MA6541	87.4841	359,484.41	342,945.53		(16,538.88)
36179VHS2	3.000% 03/20/2050 DD 03/01/20 OSEF00094102: GSAM CORE PLUS	87.4841	359,484.41	342,945.53	0.01	(16,538.88)
200,829.190	GNMA II POOL #0MA6711	89.9013	190,317.05	180,547.96		(9,769.09)
36179VN48	3.500% 06/20/2050 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	89.9013	190,317.05	180,547.96	0.01	(9,769.09)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
561,944.780	GNMA II POOL #0MA6921	78.4352	447,272.14	440,762.69		(6,509.45)
36179VVN7	2.000% 10/20/2050 DD 10/01/20 OSEF00099002: LOOMIS CORE	78.4352	447,272.14	440,762.69	0.02	(6,509.45)
696,187.034	GNMA II POOL #0MA6930	80.9839	570,299.48	563,799.19		(6,500.29)
36179VVX5	2.000% 10/20/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	80.9839	570,299.48	563,799.19	0.02	(6,500.29)
196,994.265	GNMA II POOL #0MA6997	90.3861	186,682.86	178,055.44		(8,627.42)
36179VX21	3.500% 11/20/2050 DD 11/01/20 OSEF00064802: WESTERN CORE PLUS	90.3861	186,682.86	178,055.44	0.01	(8,627.42)
1,999,700.414	GNMA II POOL #0MA6994	81.0434	1,639,754.34	1,620,624.73		(19,129.61)
36179VXX3	2.000% 11/20/2050 DD 11/01/20 OSEF00094102: GSAM CORE PLUS	81.0434	1,639,754.34	1,620,624.73	0.07	(19,129.61)
528,929.406	GNMA II POOL #0MA7051	81.0240	438,680.01	428,559.72		(10,120.29)
36179VZQ6	2.000% 12/20/2050 DD 12/01/20 OSEF00064802: WESTERN CORE PLUS	81.0240	438,680.01	428,559.72	0.02	(10,120.29)
361,434.470	GNMA II POOL #0MA7052	84.2648	306,541.58	304,562.20		(1,979.38)
36179VZR4	2.500% 12/20/2050 DD 12/01/20 OSEF00099002: LOOMIS CORE	84.2648	306,541.58	304,562.20	0.01	(1,979.38)
609,765.910	GNMA II POOL #0MA8044	89.7838	546,883.81	547,471.27		587.46
36179W5D6	3.500% 05/20/2052 DD 05/01/22 OSEF00064802: WESTERN CORE PLUS	89.7838	546,883.81	547,471.27	0.02	587.46
305,028.308	GNMA II POOL #0MA7303	78.4345	232,965.36	239,247.52		6,282.16
36179WDG0	VAR RT 04/20/2051 DD 04/01/21 OSEF00064802: WESTERN CORE PLUS	78.4345	232,965.36	239,247.52	0.01	6,282.16
534,179.562	GNMA II POOL #0MA7312	84.0553	457,181.75	449,006.36		(8,175.39)
36179WDR6	2.500% 04/20/2051 DD 04/01/21 OSEF00064802: WESTERN CORE PLUS	84.0553	457,181.75	449,006.36	0.02	(8,175.39)
427,949.240	GNMA II POOL #0MA7368	87.2145	376,060.40	373,233.67		(2,826.73)
36179WFH6	3.000% 05/20/2051 DD 05/01/21 OSEF00099002: LOOMIS CORE	87.2145	376,060.40	373,233.67	0.02	(2,826.73)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,220.800	GNMA II POOL #0MA7471	80.9409	62,312.68	61,693.80		(618.88)
36179WJQ2	2.000% 07/20/2051 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	80.9409	62,312.68	61,693.80	0.00	(618.88)
150,145.974	GNMA II POOL #0MA7472	84.0543	129,265.45	126,204.10		(3,061.35)
36179WJR0	2.500% 07/20/2051 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	84.0543	129,265.45	126,204.10	0.01	(3,061.35)
301,446.350	GNMA II POOL #0MA7473	87.2824	264,838.41	263,109.64		(1,728.77)
36179WJS8	3.000% 07/20/2051 DD 07/01/21 OSEF00099002: LOOMIS CORE	87.2824	264,838.41	263,109.64	0.01	(1,728.77)
3,999,628.574	GNMA II POOL #0MA7473	87.2824	3,529,047.27	3,490,972.25		(38,075.02)
36179WJS8	3.000% 07/20/2051 DD 07/01/21 OSEF00094102: GSAM CORE PLUS	87.2824	3,529,047.27	3,490,972.25	0.14	(38,075.02)
697,311.180	GNMA II POOL #0MA7533	80.9407	567,708.56	564,408.77		(3,299.79)
36179WLN6	2.000% 08/20/2051 DD 08/01/21 OSEF00064802: WESTERN CORE PLUS	80.9407	567,708.56	564,408.77	0.02	(3,299.79)
612,181.170	GNMA II POOL #0MA7534	84.0771	517,699.39	514,704.01		(2,995.38)
36179WLP1	2.500% 08/20/2051 DD 08/01/21 OSEF00064802: WESTERN CORE PLUS	84.0771	517,699.39	514,704.01	0.02	(2,995.38)
34,435.190	GNMA II POOL #0MA7534	84.0771	35,713.05	28,952.10		(6,760.95)
36179WLP1	2.500% 08/20/2051 DD 08/01/21 OSEF00097702: JP MORGAN CORE	84.0771	35,713.05	28,952.10	0.00	(6,760.95)
717,149.940	GNMA II POOL #0MA7535	87.2615	643,193.82	625,796.03		(17,397.79)
36179WLQ9	3.000% 08/20/2051 DD 08/01/21 OSEF00099002: LOOMIS CORE	87.2615	643,193.82	625,796.03	0.03	(17,397.79)
984,995.420	GNMA II POOL #0MA7589	84.0763	882,184.75	828,147.91		(54,036.84)
36179WNE4	2.500% 09/20/2051 DD 09/01/21 OSEF00099002: LOOMIS CORE	84.0763	882,184.75	828,147.91	0.03	(54,036.84)
436,007.392	GNMA II POOL #0MA7590	87.1925	429,031.79	380,165.53		(48,866.26)
36179WNF1	3.000% 09/20/2051 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	87.1925	429,031.79	380,165.53	0.02	(48,866.26)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
466,732.080	GNMA II POOL #0MA7590	87.1925	412,819.29	406,955.14		(5,864.15)
36179WNF1	3.000% 09/20/2051 DD 09/01/21 OSEF00099002: LOOMIS CORE	87.1925	412,819.29	406,955.14	0.02	(5,864.15)
1,040,442.700	GNMA II POOL #0MA7648	80.9405	858,486.34	842,139.16		(16,347.18)
36179WP93	2.000% 10/20/2051 DD 10/01/21 OSEF00099002: LOOMIS CORE	80.9405	858,486.34	842,139.16	0.03	(16,347.18)
15,920.710	GNMA II POOL #0MA7649	84.0536	16,428.78	13,381.93		(3,046.85)
36179WQA9	2.500% 10/20/2051 DD 10/01/21 OSEF00097702: JP MORGAN CORE	84.0536	16,428.78	13,381.93	0.00	(3,046.85)
150,847.620	GNMA II POOL #0MA7650	87.1919	133,912.61	131,526.90		(2,385.71)
36179WQB7	3.000% 10/20/2051 DD 10/01/21 OSEF00064802: WESTERN CORE PLUS	87.1919	133,912.61	131,526.90	0.01	(2,385.71)
85,445.360	GNMA II POOL #0MA7650	87.1919	75,004.15	74,501.43		(502.72)
36179WQB7	3.000% 10/20/2051 DD 10/01/21 OSEF00099002: LOOMIS CORE	87.1919	75,004.15	74,501.43	0.00	(502.72)
1,203,481.220	GNMA II POOL #0MA7705	84.0536	1,110,691.79	1,011,568.74		(99,123.05)
36179WR26	2.500% 11/20/2051 DD 11/01/21 OSEF00099002: LOOMIS CORE	84.0536	1,110,691.79	1,011,568.74	0.04	(99,123.05)
785,802.910	GNMA II POOL #0MA7706	87.1914	815,823.06	685,152.36		(130,670.70)
36179WR34	3.000% 11/20/2051 DD 11/01/21 OSEF00094102: GSAM CORE PLUS	87.1914	815,823.06	685,152.36	0.03	(130,670.70)
1,168,520.240	GNMA II POOL #0MA7704	80.9400	962,513.18	945,800.66		(16,712.52)
36179WRZ3	2.000% 11/20/2051 DD 11/01/21 OSEF00099002: LOOMIS CORE	80.9400	962,513.18	945,800.66	0.04	(16,712.52)
527,720.470	GNMA II POOL #0MA7766	80.9396	429,019.45	427,135.08		(1,884.37)
36179WTX6	2.000% 12/20/2051 DD 12/01/21 OSEF00099002: LOOMIS CORE	80.9396	429,019.45	427,135.08	0.02	(1,884.37)
813,831.090	GNMA II POOL #0MA7767	84.0702	727,121.37	684,189.67		(42,931.70)
36179WTY4	2.500% 12/20/2051 DD 12/01/21 OSEF00099002: LOOMIS CORE	84.0702	727,121.37	684,189.67	0.03	(42,931.70)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,993,813.320	GNMA II POOL #0MA7768	87.1903	1,732,436.86	1,738,411.56		5,974.70
36179WTZ1	3.000% 12/20/2051 DD 12/01/21 OSEF00064802: WESTERN CORE PLUS	87.1903	1,732,436.86	1,738,411.56	0.07	5,974.70
1,039,034.040	GNMA II POOL #0MA7826	80.9802	833,662.47	841,411.64		7,749.17
36179WVT2	2.000% 01/20/2052 DD 01/01/22 OSEF00099002: LOOMIS CORE	80.9802	833,662.47	841,411.64	0.03	7,749.17
1,000,104.400	GNMA II POOL #0MA7883	89.7843	910,407.54	897,937.09		(12,470.45)
36179WXL7	3.500% 02/20/2052 DD 02/01/22 OSEF00094102: GSAM CORE PLUS	89.7843	910,407.54	897,937.09	0.04	(12,470.45)
83,971.820	GNMA II POOL #0MA7883	89.7843	79,878.19	75,393.54		(4,484.65)
36179WXL7	3.500% 02/20/2052 DD 02/01/22 OSEF00064802: WESTERN CORE PLUS	89.7843	79,878.19	75,393.54	0.00	(4,484.65)
262,820.930	GNMA II POOL #0MA8877	95.1238	252,267.03	250,005.17		(2,261.86)
36179X2J4	4.500% 05/20/2053 DD 05/01/23 OSEF00099002: LOOMIS CORE	95.1238	252,267.03	250,005.17	0.01	(2,261.86)
469,072.405	GNMA II POOL #0MA8879	99.2793	454,119.76	465,692.02		11,572.26
36179X2L9	5.500% 05/20/2053 DD 05/01/23 OSEF00064802: WESTERN CORE PLUS	99.2793	454,119.76	465,692.02	0.02	11,572.26
384,392.480	GNMA II POOL #0MA8947	97.3739	371,779.41	374,298.11		2,518.70
36179X5G7	5.000% 06/20/2053 DD 06/01/23 OSEF00064802: WESTERN CORE PLUS	97.3739	371,779.41	374,298.11	0.02	2,518.70
816,298.220	GNMA II POOL #0MA8151	95.2240	775,355.76	777,311.57		1,955.81
36179XBU9	4.500% 07/20/2052 DD 07/01/22 OSEF00064802: WESTERN CORE PLUS	95.2240	775,355.76	777,311.57	0.03	1,955.81
481,368.980	GNMA II POOL #0MA8200	92.4080	484,906.36	444,823.67		(40,082.69)
36179XDD5	4.000% 08/20/2052 DD 08/01/22 OSEF00097702: JP MORGAN CORE	92.4080	484,906.36	444,823.67	0.02	(40,082.69)
879,196.500	GNMA II POOL #0MA8202	97.5442	861,336.85	857,605.15		(3,731.70)
36179XDF0	5.000% 08/20/2052 DD 08/01/22 OSEF00064802: WESTERN CORE PLUS	97.5442	861,336.85	857,605.15	0.04	(3,731.70)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
804,890.275	GNMA II POOL #0MA8347	95.3785	789,679.77	767,692.61		(21,987.16)
36179XHY5	4.500% 10/20/2052 DD 10/01/22 OSEF00094102: GSAM CORE PLUS	95.3785	789,679.77	767,692.61	0.03	(21,987.16)
2,682,038.190	GNMA II POOL #0MA8348	97.5185	2,636,988.33	2,615,484.22		(21,504.11)
36179XH22	5.000% 10/20/2052 DD 10/01/22 OSEF00094102: GSAM CORE PLUS	97.5185	2,636,988.33	2,615,484.22	0.11	(21,504.11)
317,649.080	GNMA II POOL #0MA8426	92.4081	292,494.51	293,533.50		1,038.99
36179XLF1	4.000% 11/20/2052 DD 11/01/22 OSEF00099002: LOOMIS CORE	92.4081	292,494.51	293,533.50	0.01	1,038.99
440,009.100	GNMA II POOL #0MA8429	99.3310	437,637.18	437,065.25		(571.93)
36179XLJ3	5.500% 11/20/2052 DD 11/01/22 OSEF00064802: WESTERN CORE PLUS	99.3310	437,637.18	437,065.25	0.02	(571.93)
1,296,726.190	GNMA II POOL #0MA8568	95.1548	1,182,281.52	1,233,897.38		51,615.86
36179XQV1	4.500% 01/20/2053 DD 01/01/23 OSEF00099002: LOOMIS CORE	95.1548	1,182,281.52	1,233,897.38	0.05	51,615.86
1,767,190.020	GNMA II POOL #0MA8643	87.4410	1,588,469.11	1,545,247.83		(43,221.28)
36179XS80	3.000% 02/20/2053 DD 02/01/23 OSEF00094102: GSAM CORE PLUS	87.4410	1,588,469.11	1,545,247.83	0.06	(43,221.28)
896,923.650	GNMA II POOL #0MA8644	90.2233	830,285.03	809,233.97		(21,051.06)
36179XS98	3.500% 02/20/2053 DD 02/01/23 OSEF00094102: GSAM CORE PLUS	90.2233	830,285.03	809,233.97	0.03	(21,051.06)
931,412.840	GNMA II POOL #0MA8645	92.4084	859,228.35	860,703.43		1,475.08
36179XTA4	4.000% 02/20/2053 DD 02/01/23 OSEF00064802: WESTERN CORE PLUS	92.4084	859,228.35	860,703.43	0.04	1,475.08
181,104.510	GNMA II POOL #0MA8726	99.2581	175,528.94	179,760.92		4,231.98
36179XVT0	5.500% 03/20/2053 DD 03/01/23 OSEF00064802: WESTERN CORE PLUS	99.2581	175,528.94	179,760.92	0.01	4,231.98
458,584.180	GNMA II POOL #0MA8801	99.2581	444,438.79	455,182.00		10,743.21
36179XX68	5.500% 04/20/2053 DD 04/01/23 OSEF00064802: WESTERN CORE PLUS	99.2581	444,438.79	455,182.00	0.02	10,743.21

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,999,297.925	GNMA II POOL #0MA9018	100.4798	2,019,290.90	2,008,890.88		(10,400.02)
36179YAT1	6.000% 07/20/2053 DD 07/01/23 OSEF00094102: GSAM CORE PLUS	100.4798	2,019,290.90	2,008,890.88	0.08	(10,400.02)
118,186.630	GNMA II POOL #0BA7567	94.8239	123,264.98	112,069.19		(11,195.79)
3617ALMQ0	4.500% 05/20/2048 DD 05/01/18 OSEF00097702: JP MORGAN CORE	94.8239	123,264.98	112,069.19	0.00	(11,195.79)
211,903.810	GNMA II POOL #0BB3525	93.0689	223,790.28	197,216.60		(26,573.68)
3617AT4J9	4.000% 09/20/2047 DD 09/01/17 OSEF00097702: JP MORGAN CORE	93.0689	223,790.28	197,216.60	0.01	(26,573.68)
923,853.050	GNMA II POOL #0CO4847	97.3776	956,621.19	899,625.59		(56,995.60)
3617FGL46	5.000% 07/20/2052 DD 07/01/22 OSEF00097702: JP MORGAN CORE	97.3776	956,621.19	899,625.59	0.04	(56,995.60)
116,044.910	GNMA II POOL #0BF2972	99.5450	123,333.96	115,516.94		(7,817.02)
3617G9JR3	5.000% 07/20/2048 DD 07/01/18 OSEF00097702: JP MORGAN CORE	99.5450	123,333.96	115,516.94	0.00	(7,817.02)
207,568.990	GNMA II POOL #0BG7393	98.3764	219,796.10	204,198.87		(15,597.23)
3617GSGA1	5.000% 07/20/2048 DD 07/01/18 OSEF00097702: JP MORGAN CORE	98.3764	219,796.10	204,198.87	0.01	(15,597.23)
280,191.430	GNMA II POOL #0BH3133	97.7342	299,629.72	273,842.94		(25,786.78)
3617H0PS2	5.000% 12/20/2048 DD 12/01/18 OSEF00097702: JP MORGAN CORE	97.7342	299,629.72	273,842.94	0.01	(25,786.78)
806,955.360	GNMA II POOL #0BI6342	100.1618	849,824.83	808,260.66		(41,564.17)
3617HGBK9	5.000% 12/20/2048 DD 12/01/18 OSEF00097702: JP MORGAN CORE	100.1618	849,824.83	808,260.66	0.03	(41,564.17)
377,312.330	GNMA II POOL #0BI6749	95.6198	394,763.01	360,785.24		(33,977.77)
3617HGQA5	4.500% 02/20/2049 DD 02/01/19 OSEF00097702: JP MORGAN CORE	95.6198	394,763.01	360,785.24	0.01	(33,977.77)
1,394,190.830	GNMA II POOL #0BJ9821	96.7763	1,467,385.84	1,349,246.08		(118,139.76)
3617HX4E4	4.750% 01/20/2049 DD 01/01/19 OSEF00097702: JP MORGAN CORE	96.7763	1,467,385.84	1,349,246.08	0.06	(118,139.76)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
457,608.300	GNMA II POOL #0BJ9856	95.8721	490,784.88	438,718.56		(52,066.32)
3617HX5R4	4.375% 09/20/2049 DD 09/01/19 OSEF00097702: JP MORGAN CORE	95.8721	490,784.88	438,718.56	0.02	(52,066.32)
348,224.090	GNMA II POOL #0BK7169	98.5155	367,648.45	343,054.86		(24,593.59)
3617J76E7	5.000% 12/20/2048 DD 12/01/18 OSEF00097702: JP MORGAN CORE	98.5155	367,648.45	343,054.86	0.01	(24,593.59)
191,341.980	GNMA II POOL #0BL6758	100.7053	205,692.59	192,691.47		(13,001.12)
3617JKQK2	5.500% 04/20/2049 DD 04/01/19 OSEF00097702: JP MORGAN CORE	100.7053	205,692.59	192,691.47	0.01	(13,001.12)
292,830.820	GNMA POOL #0BM1750	97.8840	314,747.35	286,634.58		(28,112.77)
3617JR5K0	5.000% 04/15/2049 DD 04/01/19 OSEF00097702: JP MORGAN CORE	97.8840	314,747.35	286,634.58	0.01	(28,112.77)
333,170.520	GNMA II POOL #0BM1773	94.3963	350,193.41	314,500.80		(35,692.61)
3617JR6J2	4.500% 04/20/2049 DD 04/01/19 OSEF00097702: JP MORGAN CORE	94.3963	350,193.41	314,500.80	0.01	(35,692.61)
414,690.230	GNMA II POOL #0BM1815	96.0209	435,165.54	398,189.39		(36,976.15)
3617JSAQ9	4.500% 03/20/2049 DD 04/01/19 OSEF00097702: JP MORGAN CORE	96.0209	435,165.54	398,189.39	0.02	(36,976.15)
293,136.280	GNMA POOL #0BM1957	97.8839	317,869.65	286,933.29		(30,936.36)
3617JSE69	5.000% 05/15/2049 DD 05/01/19 OSEF00097702: JP MORGAN CORE	97.8839	317,869.65	286,933.29	0.01	(30,936.36)
271,845.880	GNMA POOL #0BM2141	99.2874	297,543.81	269,908.80		(27,635.01)
3617JSLW4	5.000% 07/15/2049 DD 07/01/19 OSEF00097702: JP MORGAN CORE	99.2874	297,543.81	269,908.80	0.01	(27,635.01)
27,547.373	GNMA II POOL #0BM7534	89.7727	29,045.26	24,730.02		(4,315.24)
3617JYLP6	3.500% 02/20/2050 DD 02/01/20 OSEF00064802: WESTERN CORE PLUS	89.7727	29,045.26	24,730.02	0.00	(4,315.24)
28,324.661	GNMA II POOL #0BM9734	93.5414	29,809.48	26,495.30		(3,314.18)
3617K1Y72	4.000% 10/20/2049 DD 10/01/19 OSEF00064802: WESTERN CORE PLUS	93.5414	29,809.48	26,495.30	0.00	(3,314.18)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
469,283.360	GNMA II POOL #0BM9712	93.8809	496,853.77	440,567.25		(56,286.52)
3617K1YH0	4.000% 09/20/2049 DD 09/01/19 OSEF00097702: JP MORGAN CORE	93.8809	496,853.77	440,567.25	0.02	(56,286.52)
699,686.550	GNMA II POOL #0BN3952	98.8543	752,163.09	691,670.20		(60,492.89)
3617K7L99	5.000% 06/20/2049 DD 06/01/19 OSEF00097702: JP MORGAN CORE	98.8543	752,163.09	691,670.20	0.03	(60,492.89)
543,159.860	GNMA II POOL #0BP8025	95.4161	594,081.10	518,262.18		(75,818.92)
3617LE4J0	4.500% 02/20/2050 DD 02/01/20 OSEF00097702: JP MORGAN CORE	95.4161	594,081.10	518,262.18	0.02	(75,818.92)
763,768.080	GNMA II POOL #0BQ3224	95.7474	828,211.02	731,287.83		(96,923.19)
3617LMSM9	4.500% 09/20/2049 DD 10/01/19 OSEF00097702: JP MORGAN CORE	95.7474	828,211.02	731,287.83	0.03	(96,923.19)
740,538.060	GNMA II POOL #0BQ4115	87.1189	768,308.25	645,148.41		(123,159.84)
3617LNSC9	3.000% 03/20/2050 DD 03/01/20 OSEF00097702: JP MORGAN CORE	87.1189	768,308.25	645,148.41	0.03	(123,159.84)
484,076.710	GNMA II POOL #0BQ4124	90.1942	518,642.77	436,608.92		(82,033.85)
3617LNSM7	3.500% 02/20/2050 DD 02/01/20 OSEF00097702: JP MORGAN CORE	90.1942	518,642.77	436,608.92	0.02	(82,033.85)
316,814.810	GNMA II POOL #0BR0553	96.0557	345,328.14	304,318.68		(41,009.46)
3617LWTJ3	4.500% 02/20/2050 DD 02/01/20 OSEF00097702: JP MORGAN CORE	96.0557	345,328.14	304,318.68	0.01	(41,009.46)
30,054.084	GNMA II POOL #0BS1742	94.3293	31,847.95	28,349.79		(3,498.16)
3617MB5B1	4.000% 02/20/2050 DD 02/01/20 OSEF00064802: WESTERN CORE PLUS	94.3293	31,847.95	28,349.79	0.00	(3,498.16)
1,002,246.290	GNMA II POOL #0BS7591	95.7480	1,101,218.15	959,630.78		(141,587.37)
3617MJNG3	4.500% 03/20/2050 DD 03/01/20 OSEF00097702: JP MORGAN CORE	95.7480	1,101,218.15	959,630.78	0.04	(141,587.37)
989,599.550	GNMA II POOL #0BS7604	92.9083	1,063,664.89	919,420.14		(144,244.75)
3617MJNV0	4.000% 04/20/2050 DD 04/01/20 OSEF00097702: JP MORGAN CORE	92.9083	1,063,664.89	919,420.14	0.04	(144,244.75)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,616.500	GNMA II POOL #0BS8420	92.7888	61,728.42	53,461.65		(8,266.77)
3617MKK99	4.000% 04/20/2050 DD 04/01/20 OSEF00064802: WESTERN CORE PLUS	92.7888	61,728.42	53,461.65	0.00	(8,266.77)
38,277.140	GNMA POOL #0BS8439	91.5729	40,830.94	35,051.47		(5,779.47)
3617MKLU1	3.500% 05/15/2050 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	91.5729	40,830.94	35,051.47	0.00	(5,779.47)
916,218.700	GNMA II POOL #0CD6059	89.7968	999,537.34	822,735.22		(176,802.12)
3617VGWU8	3.500% 08/20/2051 DD 08/01/21 OSEF00097702: JP MORGAN CORE	89.7968	999,537.34	822,735.22	0.03	(176,802.12)
909,836.630	GNMA II POOL #0CE9336	88.5966	974,612.38	806,084.23		(168,528.15)
3617VYLR8	VAR RT 08/20/2071 DD 09/01/21 OSEF00097702: JP MORGAN CORE	88.5966	974,612.38	806,084.23	0.03	(168,528.15)
989,763.100	GNMA II POOL #0CG8076	88.5387	1,041,619.53	876,323.68		(165,295.85)
3617WM6M1	VAR RT 07/20/2071 DD 08/01/21 OSEF00097702: JP MORGAN CORE	88.5387	1,041,619.53	876,323.68	0.04	(165,295.85)
82,150.460	GNMA II POOL #0CJ9477	86.6264	77,940.25	71,164.00		(6,776.25)
3617XSQ60	3.000% 01/20/2052 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	86.6264	77,940.25	71,164.00	0.00	(6,776.25)
1,033,457.280	GNMA II POOL #0CK2805	103.9022	1,078,774.31	1,073,784.33		(4,989.98)
3617XXDJ5	VAR RT 04/20/2072 DD 05/01/22 OSEF00097702: JP MORGAN CORE	103.9022	1,078,774.31	1,073,784.33	0.04	(4,989.98)
1,248,090.040	GNMA II POOL #0CK2810	103.9911	1,300,763.50	1,297,902.06		(2,861.44)
3617XXDP1	VAR RT 04/20/2072 DD 05/01/22 OSEF00097702: JP MORGAN CORE	103.9911	1,300,763.50	1,297,902.06	0.05	(2,861.44)
723,724.000	GNMA II POOL #0CK7137	91.1134	774,384.69	659,409.55		(114,975.14)
3617Y24W3	4.000% 01/20/2052 DD 01/01/22 OSEF00097702: JP MORGAN CORE	91.1134	774,384.69	659,409.55	0.03	(114,975.14)
741,054.080	GNMA II POOL #0CM1195	94.1727	764,212.01	697,870.34		(66,341.67)
3617YLK8	4.500% 04/20/2052 DD 04/01/22 OSEF00097702: JP MORGAN CORE	94.1727	764,212.01	697,870.34	0.03	(66,341.67)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000	GLP CAPITAL LP / GLP FINANCING	99.1835	10,150.00	9,918.35		(231.65)
361841AH2	5.375% 04/15/2026 DD 04/28/16 OSEF00064802: WESTERN CORE PLUS	99.1835	10,150.00	9,918.35	0.00	(231.65)
180,000.000	GLP CAPITAL LP / GLP FINANCING	84.0342	178,876.80	151,261.54		(27,615.26)
361841AR0	3.250% 01/15/2032 DD 12/13/21 OSEF00096002: LOOMIS CORE PLUS	84.0342	178,876.80	151,261.54	0.01	(27,615.26)
55,000.000	GLP CAPITAL LP / GLP FINANCING	105.0672	54,007.80	57,786.96		3,779.16
361841AS8	6.750% 12/01/2033 DD 11/22/23 OSEF00096002: LOOMIS CORE PLUS	105.0672	54,007.80	57,786.96	0.00	3,779.16
444,000.000	GMF FLOORPLAN OWNER 1A A1 144A	99.9581	443,941.95	443,814.10		(127.85)
361886DA9	5.130% 03/15/2029 DD 03/27/24 OSEF00099002: LOOMIS CORE	99.9581	443,941.95	443,814.10	0.02	(127.85)
885,000.000	GMF FLOORPLAN OWNER 2A A 144A	100.1831	884,987.23	886,620.26		1,633.03
361886DF8	5.060% 03/15/2031 DD 03/27/24 OSEF00099002: LOOMIS CORE	100.1831	884,987.23	886,620.26	0.04	1,633.03
979,723.990	GNMA POOL #0CR2369	106.0046	1,026,873.23	1,038,552.90		11,679.67
3618AGT25	6.000% 01/15/2053 DD 01/01/23 OSEF00097702: JP MORGAN CORE	106.0046	1,026,873.23	1,038,552.90	0.04	11,679.67
676,791.180	GNMA II POOL #0CS4574	101.6706	700,690.37	688,097.34		(12,593.03)
3618AXCK6	6.000% 04/20/2053 DD 04/01/23 OSEF00097702: JP MORGAN CORE	101.6706	700,690.37	688,097.34	0.03	(12,593.03)
97,813.154	GNMA II POOL #0CW6992	100.7865	99,569.73	98,582.47		(987.26)
3618FFXV3	6.000% 09/20/2053 DD 09/01/23 OSEF00064802: WESTERN CORE PLUS	100.7865	99,569.73	98,582.47	0.00	(987.26)
993,201.650	GNMA II POOL #0CX2684	101.6707	1,001,270.40	1,009,794.75		8,524.35
3618FN6V6	6.000% 11/20/2053 DD 11/01/23 OSEF00097702: JP MORGAN CORE	101.6707	1,001,270.40	1,009,794.75	0.04	8,524.35
707,166.560	GNMA II POOL #0AY2374	92.8576	750,701.51	656,658.18		(94,043.33)
36196RT73	4.000% 05/20/2047 DD 05/01/17 OSEF00097702: JP MORGAN CORE	92.8576	750,701.51	656,658.18	0.03	(94,043.33)



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608,424.640	GNMA II POOL #0AY2414	95.6219	640,366.95	581,786.91		(58,580.04)
36196RVF2	4.500% 10/20/2048 DD 10/01/18 OSEF00097702: JP MORGAN CORE	95.6219	640,366.95	581,786.91	0.02	(58,580.04)
59,297.150	GS MORTGAGE SECURITI G1 B 144A	92.0813	57,555.31	54,601.61		(2,953.70)
36197QAG4	VAR RT 04/10/2031 DD 03/01/13 OSEF00096002: LOOMIS CORE PLUS	92.0813	57,555.31	54,601.61	0.00	(2,953.70)
1,062.770	GNMA POOL #0570142	103.0580	1,065.83	1,095.27		29.44
36200RLX8	6.000% 12/15/2031 DD 12/01/01 OSEF00064502: DODGE & COX CORE	103.0580	1,065.83	1,095.27	0.00	29.44
3,865.770	GNMA II POOL #0002658	101.4824	3,921.93	3,923.07		1.14
36202C5T6	6.500% 10/20/2028 DD 10/01/98 OSEF00061202: JOHNSON CORE	101.4824	3,921.93	3,923.07	0.00	1.14
448.550	GNMA II POOL #0002945	101.3440	461.79	454.58		(7.21)
36202DHW4	7.500% 07/20/2030 DD 07/01/00 OSEF00061202: JOHNSON CORE	101.3440	461.79	454.58	0.00	(7.21)
7,055.010	GNMA II POOL #0004400	103.6513	7,908.23	7,312.61		(595.62)
36202E3H0	VAR RT 03/20/2039 DD 03/01/09 OSEF00064802: WESTERN CORE PLUS	103.6513	7,908.23	7,312.61	0.00	(595.62)
23,537.500	GNMA II POOL #0004040	104.0494	26,235.88	24,490.62		(1,745.26)
36202EPZ6	6.500% 10/20/2037 DD 10/01/07 OSEF00064802: WESTERN CORE PLUS	104.0494	26,235.88	24,490.62	0.00	(1,745.26)
3,508.970	GNMA II POOL #0004216	102.4136	3,760.04	3,593.66		(166.38)
36202EVH9	6.000% 08/20/2038 DD 08/01/08 OSEF00097702: JP MORGAN CORE	102.4136	3,760.04	3,593.66	0.00	(166.38)
50,792.360	GNMA II POOL #0004245	104.6185	56,803.47	53,138.18		(3,665.29)
36202EWE5	6.000% 09/20/2038 DD 09/01/08 OSEF00064802: WESTERN CORE PLUS	104.6185	56,803.47	53,138.18	0.00	(3,665.29)
25,870.080	GNMA II POOL #0005269	103.6501	28,998.84	26,814.37		(2,184.47)
36202F2A3	6.000% 12/20/2041 DD 12/01/11 OSEF00064802: WESTERN CORE PLUS	103.6501	28,998.84	26,814.37	0.00	(2,184.47)



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21,901.400	GNMA II POOL #0004617	97.6109	23,903.30	21,378.15		(2,525.15)
36202FDW3	4.500% 01/20/2040 DD 01/01/10 OSEF00064802: WESTERN CORE PLUS	97.6109	23,903.30	21,378.15	0.00	(2,525.15)
28,406.170	GNMA II POOL #0004696	97.5799	31,002.67	27,718.71		(3,283.96)
36202FGD2	4.500% 05/20/2040 DD 05/01/10 OSEF00064802: WESTERN CORE PLUS	97.5799	31,002.67	27,718.71	0.00	(3,283.96)
18,330.450	GNMA II POOL #0004802	99.9641	19,711.74	18,323.88		(1,387.86)
36202FKP0	5.000% 09/20/2040 DD 09/01/10 OSEF00064802: WESTERN CORE PLUS	99.9641	19,711.74	18,323.88	0.00	(1,387.86)
5,923.630	GNMA II POOL #0004837	103.6460	6,562.26	6,139.61		(422.65)
36202FLS3	6.000% 10/20/2040 DD 10/01/10 OSEF00064802: WESTERN CORE PLUS	103.6460	6,562.26	6,139.61	0.00	(422.65)
56,381.730	GNMA II POOL #0004871	102.0454	62,451.76	57,534.94		(4,916.82)
36202FMU7	6.000% 11/20/2040 DD 11/01/10 OSEF00064802: WESTERN CORE PLUS	102.0454	62,451.76	57,534.94	0.00	(4,916.82)
5,826.380	GNMA II POOL #0004923	97.5387	6,168.66	5,682.97		(485.69)
36202FPG5	4.500% 01/20/2041 DD 01/01/11 OSEF00064802: WESTERN CORE PLUS	97.5387	6,168.66	5,682.97	0.00	(485.69)
209,148.410	GNMA II POOL #0004978	97.5386	221,367.42	204,000.47		(17,366.95)
36202FQ74	4.500% 03/20/2041 DD 03/01/11 OSEF00064802: WESTERN CORE PLUS	97.5386	221,367.42	204,000.47	0.01	(17,366.95)
12,715.060	GNMA II POOL #0005063	103.6468	14,153.54	13,178.75		(974.79)
36202FTU0	6.000% 05/20/2041 DD 05/01/11 OSEF00064802: WESTERN CORE PLUS	103.6468	14,153.54	13,178.75	0.00	(974.79)
3,466.350	GNMA II POOL #0005232	91.6382	3,587.09	3,176.50		(410.59)
36202FY59	3.500% 11/20/2041 DD 11/01/11 OSEF00064802: WESTERN CORE PLUS	91.6382	3,587.09	3,176.50	0.00	(410.59)
18,015.090	GNMA II POOL #0005240	103.6496	19,929.17	18,672.56		(1,256.61)
36202FZD1	6.000% 11/20/2041 DD 11/01/11 OSEF00064802: WESTERN CORE PLUS	103.6496	19,929.17	18,672.56	0.00	(1,256.61)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
189.090	GNMA POOL #0470791	99.8436	196.60	188.79		(7.81)
36209F7C7	7.500% 08/15/2029 DD 08/01/99 OSEF00061202: JOHNSON CORE	99.8436	196.60	188.79	0.00	(7.81)
6,542.870	GNMA POOL #0733600	99.4316	6,838.56	6,505.68		(332.88)
3620AL7M0	5.000% 04/15/2040 DD 04/01/10 OSEF00064802: WESTERN CORE PLUS	99.4316	6,838.56	6,505.68	0.00	(332.88)
24,362.670	GNMA POOL #0733627	99.4316	25,507.41	24,224.19		(1,283.22)
3620AMA44	5.000% 05/15/2040 DD 05/01/10 OSEF00064802: WESTERN CORE PLUS	99.4316	25,507.41	24,224.19	0.00	(1,283.22)
214.740	GNMA POOL #0486599	99.9585	221.87	214.65		(7.22)
36210ARU3	7.000% 10/15/2028 DD 10/01/98 OSEF00064502: DODGE & COX CORE	99.9585	221.87	214.65	0.00	(7.22)
219.190	GNMA POOL #0509387	99.8979	226.52	218.97		(7.55)
36211C2U5	7.000% 07/15/2029 DD 07/01/99 OSEF00064502: DODGE & COX CORE	99.8979	226.52	218.97	0.00	(7.55)
521.200	GNMA POOL #0509933	101.0334	538.69	526.59		(12.10)
36211DPS3	7.000% 06/15/2029 DD 06/01/99 OSEF00064502: DODGE & COX CORE	101.0334	538.69	526.59	0.00	(12.10)
100.090	GNMA POOL #0780400	100.1734	102.45	100.26		(2.19)
36225ANR7	7.000% 12/15/2025 DD 07/01/96 OSEF00061202: JOHNSON CORE	100.1734	102.45	100.26	0.00	(2.19)
93.100	GNMA POOL #0780420	100.0632	97.24	93.16		(4.08)
36225APD6	7.500% 08/15/2026 DD 08/01/96 OSEF00061202: JOHNSON CORE	100.0632	97.24	93.16	0.00	(4.08)
2,557.810	GNMA POOL #0781328	103.4751	2,644.54	2,646.70		2.16
36225BPM4	7.000% 09/15/2031 DD 09/01/01 OSEF00064502: DODGE & COX CORE	103.4751	2,644.54	2,646.70	0.00	2.16
1,322.320	GNMA POOL #0781548	103.6807	1,367.17	1,370.99		3.82
36225BWH7	7.000% 11/15/2032 DD 01/01/03 OSEF00064502: DODGE & COX CORE	103.6807	1,367.17	1,370.99	0.00	3.82



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7,904.470	GSR MORTGAGE LOAN TRUST 6F 2A4	96.3171	7,703.67	7,613.35		(90.32)
36228F2K1	5.500% 05/25/2034 DD 05/01/04 OSEF00097702: JP MORGAN CORE	96.3171	7,703.67	7,613.35	0.00	(90.32)
21,155.790	GSR MORTGAGE LOAN TRUST 7F 1A4	98.0030	21,320.42	20,733.31		(587.11)
36228FTW6	5.250% 06/25/2033 DD 07/01/03 OSEF00097702: JP MORGAN CORE	98.0030	21,320.42	20,733.31	0.00	(587.11)
3,324.450	GSR MORTGAGE LOAN TRUST 10 1A1	96.7410	3,340.12	3,216.11		(124.01)
36228FXX9	VAR RT 10/25/2033 DD 10/01/03 OSEF00097702: JP MORGAN CORE	96.7410	3,340.12	3,216.11	0.00	(124.01)
45,317.240	GNMA POOL #0783669	89.2900	48,461.14	40,463.76		(7,997.38)
3622A2CE0	3.000% 09/15/2042 DD 10/01/12 OSEF00064802: WESTERN CORE PLUS	89.2900	48,461.14	40,463.76	0.00	(7,997.38)
31,580.280	GNMA POOL #0783704	101.7854	35,133.07	32,144.11		(2,988.96)
3622A2DH2	5.500% 06/15/2036 DD 12/01/12 OSEF00064802: WESTERN CORE PLUS	101.7854	35,133.07	32,144.11	0.00	(2,988.96)
825,871.120	GNMA II POOL #0784044	97.8286	926,524.17	807,938.35		(118,585.82)
3622A2P55	4.990% 11/20/2037 DD 10/01/15 OSEF00097702: JP MORGAN CORE	97.8286	926,524.17	807,938.35	0.03	(118,585.82)
193,687.250	GNMA II POOL #0784045	96.3348	209,182.22	186,588.29		(22,593.93)
3622A2P63	4.500% 07/20/2045 DD 10/01/15 OSEF00097702: JP MORGAN CORE	96.3348	209,182.22	186,588.29	0.01	(22,593.93)
497,419.930	GNMA II POOL #0784114	91.1430	535,192.78	453,363.29		(81,829.49)
3622A2SB9	3.500% 02/20/2046 DD 03/01/16 OSEF00099002: LOOMIS CORE	91.1430	535,192.78	453,363.29	0.02	(81,829.49)
115,000.230	GNMA POOL #0784571	92.1381	113,778.34	105,959.02		(7,819.32)
3622A3CG3	3.500% 06/15/2048 DD 08/01/18 OSEF00064802: WESTERN CORE PLUS	92.1381	113,778.34	105,959.02	0.00	(7,819.32)
181,281.265	GNMA II POOL #0784674	91.7318	184,793.58	166,292.52		(18,501.06)
3622AACK8	3.500% 04/20/2048 DD 02/01/19 OSEF00064802: WESTERN CORE PLUS	91.7318	184,793.58	166,292.52	0.01	(18,501.06)



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21,853.310	GNMA II POOL #0784825	90.3880	22,447.45	19,752.77		(2,694.68)
3622AAHA5	3.500% 10/20/2049 DD 10/01/19 OSEF00064802: WESTERN CORE PLUS	90.3880	22,447.45	19,752.77	0.00	(2,694.68)
685,012.850	GNMA II POOL #0784847	95.0651	743,640.78	651,208.49		(92,432.29)
3622AAHY3	4.500% 11/20/2049 DD 11/01/19 OSEF00097702: JP MORGAN CORE	95.0651	743,640.78	651,208.49	0.03	(92,432.29)
189,761.040	GNMA II POOL #0784894	90.0439	173,689.75	170,868.20		(2,821.55)
3622AAKF0	3.500% 02/20/2048 DD 01/01/20 OSEF00064802: WESTERN CORE PLUS	90.0439	173,689.75	170,868.20	0.01	(2,821.55)
115,071.550	GNMA II POOL #0784905	87.3038	118,847.35	100,461.79		(18,385.56)
3622AAKS2	3.000% 01/20/2050 DD 02/01/20 OSEF00064802: WESTERN CORE PLUS	87.3038	118,847.35	100,461.79	0.00	(18,385.56)
46,172.140	GNMA II POOL #0785043	88.2399	41,728.05	40,742.26		(985.79)
3622AAP40	3.000% 04/20/2049 DD 06/01/20 OSEF00099002: LOOMIS CORE	88.2399	41,728.05	40,742.26	0.00	(985.79)
11,965.990	GNMA II POOL #0785021	93.8972	11,506.07	11,235.73		(270.34)
3622AAPE8	VAR RT 05/20/2047 DD 05/01/20 OSEF00099002: LOOMIS CORE	93.8972	11,506.07	11,235.73	0.00	(270.34)
176,466.276	GNMA II POOL #0786335	95.3164	174,508.59	168,201.39		(6,307.20)
3622AB4U3	VAR RT 09/20/2052 DD 09/01/22 OSEF00064802: WESTERN CORE PLUS	95.3164	174,508.59	168,201.39	0.01	(6,307.20)
90,072.239	GNMA II POOL #0786340	98.6436	90,902.59	88,850.54		(2,052.05)
3622AB4Z2	VAR RT 09/20/2052 DD 09/01/22 OSEF00064802: WESTERN CORE PLUS	98.6436	90,902.59	88,850.54	0.00	(2,052.05)
145,062.645	GNMA II POOL #0785622	83.1903	125,796.52	120,678.00		(5,118.52)
3622ABD33	2.500% 09/20/2051 DD 09/01/21 OSEF00094102: GSAM CORE PLUS	83.1903	125,796.52	120,678.00	0.00	(5,118.52)
307,268.668	GNMA II POOL #0785788	83.1313	267,611.81	255,436.33		(12,175.48)
3622ABJ94	2.500% 12/20/2051 DD 12/01/21 OSEF00094102: GSAM CORE PLUS	83.1313	267,611.81	255,436.33	0.01	(12,175.48)



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537,518.060	GNMA II POOL #0785764	83.4379	468,144.62	448,493.84		(19,650.78)
3622ABJH6	2.500% 11/20/2051 DD 11/01/21 OSEF00094102: GSAM CORE PLUS	83.4379	468,144.62	448,493.84	0.02	(19,650.78)
1,180,695.220	GNMA II POOL #0785863	88.5802	1,225,368.68	1,045,862.54		(179,506.14)
3622ABML3	VAR RT 12/20/2071 DD 01/01/22 OSEF00097702: JP MORGAN CORE	88.5802	1,225,368.68	1,045,862.54	0.04	(179,506.14)
75,512.590	GNMA II POOL #0786134	85.1675	71,312.19	64,312.19		(7,000.00)
3622ABV33	3.000% 04/20/2052 DD 05/01/22 OSEF00064802: WESTERN CORE PLUS	85.1675	71,312.19	64,312.19	0.00	(7,000.00)
975,341.570	GNMA II POOL #0787214	102.6242	1,004,297.02	1,000,936.06		(3,360.96)
3622AC3X6	6.500% 01/20/2054 DD 01/01/24 OSEF00064802: WESTERN CORE PLUS	102.6242	1,004,297.02	1,000,936.06	0.04	(3,360.96)
386,636.060	GNMA II POOL #0787228	101.7626	396,300.95	393,450.73		(2,850.22)
3622AC4M9	6.000% 01/20/2054 DD 01/01/24 OSEF00064802: WESTERN CORE PLUS	101.7626	396,300.95	393,450.73	0.02	(2,850.22)
98,890.550	GNMA II POOL #0787236	102.1219	102,242.55	100,988.89		(1,253.66)
3622AC4V9	6.500% 01/20/2054 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	102.1219	102,242.55	100,988.89	0.00	(1,253.66)
186,059.344	GNMA II POOL #0786579	99.9270	186,756.10	185,923.46		(832.64)
3622ACFU9	5.500% 03/20/2053 DD 03/01/23 OSEF00064802: WESTERN CORE PLUS	99.9270	186,756.10	185,923.46	0.01	(832.64)
189,833.480	GNMA II POOL #0786690	99.9663	190,648.19	189,769.58		(878.61)
3622ACKB5	5.500% 05/20/2053 DD 05/01/23 OSEF00064802: WESTERN CORE PLUS	99.9663	190,648.19	189,769.58	0.01	(878.61)
92,140.510	GNMA II POOL #0786726	79.4253	73,740.41	73,182.87		(557.54)
3622ACLF5	2.000% 03/20/2051 DD 05/01/23 OSEF00064802: WESTERN CORE PLUS	79.4253	73,740.41	73,182.87	0.00	(557.54)
95,605.636	GNMA II POOL #0786795	100.8091	97,352.41	96,379.17		(973.24)
3622ACNLO	6.000% 07/20/2053 DD 07/01/23 OSEF00064802: WESTERN CORE PLUS	100.8091	97,352.41	96,379.17	0.00	(973.24)



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94,677.315	GNMA II POOL #0786831	100.3970	95,134.93	95,053.18		(81.75)
3622ACPQ7	5.500% 07/20/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	100.3970	95,134.93	95,053.18	0.00	(81.75)
96,029.730	GNMA II POOL #0786835	99.4899	93,282.94	95,539.90		2,256.96
3622ACPU8	5.500% 08/20/2053 DD 08/01/23 OSEF00064802: WESTERN CORE PLUS	99.4899	93,282.94	95,539.90	0.00	2,256.96
385,764.514	GNMA II POOL #0786916	100.2161	387,104.65	386,598.25		(506.40)
3622ACSD3	5.500% 08/20/2053 DD 09/01/23 OSEF00064802: WESTERN CORE PLUS	100.2161	387,104.65	386,598.25	0.02	(506.40)
90,229.002	GNMA II POOL #0786928	102.1740	93,019.50	92,190.61		(828.89)
3622ACSR2	6.500% 09/20/2053 DD 09/01/23 OSEF00064802: WESTERN CORE PLUS	102.1740	93,019.50	92,190.61	0.00	(828.89)
281,683.572	GNMA II POOL #0787058	97.8403	277,534.36	275,599.96		(1,934.40)
3622ACWT3	5.000% 08/20/2053 DD 10/01/23 OSEF00064802: WESTERN CORE PLUS	97.8403	277,534.36	275,599.96	0.01	(1,934.40)
98,143.753	GNMA II POOL #0787154	102.6242	101,305.58	100,719.20		(586.38)
3622ACZT0	6.500% 11/20/2053 DD 12/01/23 OSEF00064802: WESTERN CORE PLUS	102.6242	101,305.58	100,719.20	0.00	(586.38)
99,314.690	GNMA II POOL #0787355	101.5389	100,928.55	100,843.00		(85.55)
3622ADBY3	6.000% 02/20/2054 DD 04/01/24 OSEF00064802: WESTERN CORE PLUS	101.5389	100,928.55	100,843.00	0.00	(85.55)
35,275.472	GNMA II POOL #0783368	97.5383	38,538.42	34,407.10		(4,131.32)
36241LW51	4.500% 07/20/2041 DD 08/01/11 OSEF00064802: WESTERN CORE PLUS	97.5383	38,538.42	34,407.10	0.00	(4,131.32)
30,094.790	GNMA II POOL #0783389	103.9437	32,991.41	31,281.65		(1,709.76)
36241LXS0	6.000% 08/20/2039 DD 08/01/11 OSEF00097702: JP MORGAN CORE	103.9437	32,991.41	31,281.65	0.00	(1,709.76)
4,279.320	GSR MORTGAGE LOAN TRUST 8F 2A3	98.3819	3,928.43	4,210.08		281.65
36242DCH4	6.000% 09/25/2034 DD 07/01/04 OSEF00097702: JP MORGAN CORE	98.3819	3,928.43	4,210.08	0.00	281.65



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
146,726.040	GSMPS MORTGAGE LOAN 4 1A3 144A	95.5946	157,169.61	140,262.17		(16,907.44)
36242DJT1	8.000% 06/25/2034 DD 10/01/04 OSEF00064502: DODGE & COX CORE	95.5946	157,169.61	140,262.17	0.01	(16,907.44)
420,000.000	GS MORTGAGE SECURITIES GC26 B	93.0853	432,584.42	390,958.13		(41,626.29)
36250HAK9	VAR RT 11/10/2047 DD 12/01/14 OSEF00064802: WESTERN CORE PLUS	93.0853	432,584.42	390,958.13	0.02	(41,626.29)
300,000.000	GS MORTGAGE SECURITIES GS7 A4	93.2466	273,315.50	279,739.71		6,424.21
36254CAV2	3.430% 08/10/2050 DD 08/01/17 OSEF00094102: GSAM CORE PLUS	93.2466	273,315.50	279,739.71	0.01	6,424.21
445,068.080	GS MORTGAGE SECURI SRP5 A 144A	71.8090	446,341.44	319,598.94		(126,742.50)
36255TAA0	VAR RT 09/15/2031 DD 06/15/18 OSEF00064802: WESTERN CORE PLUS	71.8090	446,341.44	319,598.94	0.01	(126,742.50)
4,505.970	GM FINANCIAL CONSUMER AUT 1 A3	99.7433	4,505.25	4,494.40		(10.85)
36261LAC5	0.350% 10/16/2025 DD 01/20/21 OSEF00096002: LOOMIS CORE PLUS	99.7433	4,505.25	4,494.40	0.00	(10.85)
387,000.000	GM FINANCIAL CONSUMER AUT 1 A4	98.3134	386,925.39	380,472.94		(6,452.45)
36261LAD3	0.540% 05/17/2027 DD 01/20/21 OSEF00099002: LOOMIS CORE	98.3134	386,925.39	380,472.94	0.02	(6,452.45)
250,000.000	HALEON US CAPITAL LLC	92.8499	239,127.50	232,124.73		(7,002.77)
36264FAL5	3.375% 03/24/2029 DD 09/24/22 OSEF00097702: JP MORGAN CORE	92.8499	239,127.50	232,124.73	0.01	(7,002.77)
825,000.000	GE HEALTHCARE TECHNOLOGIES INC	103.1978	825,000.00	851,381.85		26,381.85
36267VAK9	5.905% 11/22/2032 DD 05/22/23 OSEF00064502: DODGE & COX CORE	103.1978	825,000.00	851,381.85	0.03	26,381.85
150,000.000	GE HEALTHCARE TECHNOLOGIES INC	108.5190	150,000.00	162,778.57		12,778.57
36267VAM5	6.377% 11/22/2052 DD 05/22/23 OSEF00094102: GSAM CORE PLUS	108.5190	150,000.00	162,778.57	0.01	12,778.57
200,000.000	BOOST NEWCO BORROWER LLC 144A	104.2652	200,000.00	208,530.43		8,530.43
36268NAA8	7.500% 01/15/2031 DD 10/04/23 OSEF00096002: LOOMIS CORE PLUS	104.2652	200,000.00	208,530.43	0.01	8,530.43



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270,000.000	GS MORTGAGE SECURIT 70P E 144A	100.3187	269,247.38	270,860.38		1,613.00
36269JAL2	VAR RT 03/10/2041 DD 02/01/24 OSEF00064802: WESTERN CORE PLUS	100.3187	269,247.38	270,860.38	0.01	1,613.00
231,768.480	GS MORTGAGE-BACKE RPL2 A1 144A	94.5742	219,222.42	219,193.07		(29.35)
36269MAA9	VAR RT 07/25/2061 DD 02/01/24 OSEF00099002: LOOMIS CORE	94.5742	219,222.42	219,193.07	0.01	(29.35)
387,000.000	GM FINANCIAL AUTOMOBILE L 2 A3	100.2897	386,977.52	388,121.18		1,143.66
36269WAD1	5.390% 07/20/2027 DD 05/16/24 OSEF00099002: LOOMIS CORE	100.2897	386,977.52	388,121.18	0.02	1,143.66
19,095.465	GNMA POOL #0676681	99.1387	20,646.97	18,930.99		(1,715.98)
36295PXJ6	4.000% 06/15/2025 DD 06/01/10 OSEF00061202: JOHNSON CORE	99.1387	20,646.97	18,930.99	0.00	(1,715.98)
8,052.338	GNMA POOL #0698654	101.4519	8,344.22	8,169.25		(174.97)
36296RE37	6.000% 11/15/2038 DD 11/01/08 OSEF00094102: GSAM CORE PLUS	101.4519	8,344.22	8,169.25	0.00	(174.97)
100,685.850	GNMA POOL #0711067	99.7189	104,933.53	100,402.80		(4,530.73)
36297F6C1	5.000% 01/15/2040 DD 01/01/10 OSEF00064802: WESTERN CORE PLUS	99.7189	104,933.53	100,402.80	0.00	(4,530.73)
116,185.040	GNMA POOL #0711068	99.5958	120,958.52	115,715.39		(5,243.13)
36297F6D9	5.000% 01/15/2040 DD 01/01/10 OSEF00064802: WESTERN CORE PLUS	99.5958	120,958.52	115,715.39	0.00	(5,243.13)
30,908.385	GALTON FUNDING MORT 1 A22 144A	86.8140	30,753.86	26,832.81		(3,921.05)
36416UAJ4	VAR RT 07/25/2056 DD 02/01/17 OSEF00064802: WESTERN CORE PLUS	86.8140	30,753.86	26,832.81	0.00	(3,921.05)
30,000.000	GARTNER INC 144A	91.5771	25,950.00	27,473.12		1,523.12
366651AG2	3.625% 06/15/2029 DD 06/18/21 OSEF00096002: LOOMIS CORE PLUS	91.5771	25,950.00	27,473.12	0.00	1,523.12
10,000.000	GENERAL DYNAMICS CORP	87.7885	11,851.90	8,778.85		(3,073.05)
369550BH0	4.250% 04/01/2040 DD 03/25/20 OSEF00064802: WESTERN CORE PLUS	87.7885	11,851.90	8,778.85	0.00	(3,073.05)

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60,000.000	GENERAL DYNAMICS CORP	84.2290	74,539.54	50,537.41		(24,002.13)
369550BJ6	4.250% 04/01/2050 DD 03/25/20 OSEF00064802: WESTERN CORE PLUS	84.2290	74,539.54	50,537.41	0.00	(24,002.13)
170,000.000	GENERAL MOTORS CO	99.5827	189,597.39	169,290.65		(20,306.74)
37045VAF7	6.250% 10/02/2043 DD 04/02/14 OSEF00064802: WESTERN CORE PLUS	99.5827	189,597.39	169,290.65	0.01	(20,306.74)
100,000.000	GENERAL MOTORS CO	98.6585	100,616.00	98,658.49		(1,957.51)
37045VAG5	4.000% 04/01/2025 DD 11/12/14 OSEF00094102: GSAM CORE PLUS	98.6585	100,616.00	98,658.49	0.00	(1,957.51)
10,000.000	GENERAL MOTORS CO	104.6390	11,721.60	10,463.90		(1,257.70)
37045VAK6	6.600% 04/01/2036 DD 02/23/16 OSEF00064802: WESTERN CORE PLUS	104.6390	11,721.60	10,463.90	0.00	(1,257.70)
30,000.000	GENERAL MOTORS CO	91.9900	31,798.50	27,596.99		(4,201.51)
37045VAP5	5.150% 04/01/2038 DD 08/07/17 OSEF00064802: WESTERN CORE PLUS	91.9900	31,798.50	27,596.99	0.00	(4,201.51)
40,000.000	GENERAL MOTORS CO	100.0222	37,550.00	40,008.86		2,458.86
37045VAZ3	5.600% 10/15/2032 DD 08/02/22 OSEF00064802: WESTERN CORE PLUS	100.0222	37,550.00	40,008.86	0.00	2,458.86
125,000.000	GENERAL MOTORS FINANCIAL CO IN	98.6643	127,110.00	123,330.31		(3,779.69)
37045XAZ9	4.300% 07/13/2025 DD 07/13/15 OSEF00094102: GSAM CORE PLUS	98.6643	127,110.00	123,330.31	0.01	(3,779.69)
40,000.000	GENERAL MOTORS FINANCIAL CO IN	97.4014	40,508.80	38,960.56		(1,548.24)
37045XBT2	4.350% 01/17/2027 DD 01/17/17 OSEF00064802: WESTERN CORE PLUS	97.4014	40,508.80	38,960.56	0.00	(1,548.24)
204,000.000	GENERAL MOTORS FINANCIAL CO IN	93.6119	203,606.28	190,968.38		(12,637.90)
37045XDD5	1.250% 01/08/2026 DD 01/08/21 OSEF00097702: JP MORGAN CORE	93.6119	203,606.28	190,968.38	0.01	(12,637.90)
99,000.000	GENERAL MOTORS FINANCIAL CO IN	82.0377	99,000.00	81,217.31		(17,782.69)
37045XDE3	2.350% 01/08/2031 DD 01/08/21 OSEF00097702: JP MORGAN CORE	82.0377	99,000.00	81,217.31	0.00	(17,782.69)

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300,000.000	GENERAL MOTORS FINANCIAL CO IN	92.6154	299,454.00	277,846.27		(21,607.73)
37045XDK9	1.500% 06/10/2026 DD 06/10/21 OSEF00094102: GSAM CORE PLUS	92.6154	299,454.00	277,846.27	0.01	(21,607.73)
290,000.000	GENERAL MOTORS FINANCIAL CO IN	82.6763	269,511.40	239,761.14		(29,750.26)
37045XDL7	2.700% 06/10/2031 DD 06/10/21 OSEF00097702: JP MORGAN CORE	82.6763	269,511.40	239,761.14	0.01	(29,750.26)
90,000.000	GENERAL MOTORS FINANCIAL CO IN	98.6980	89,963.10	88,828.19		(1,134.91)
37045XDM5	1.200% 10/15/2024 DD 10/15/21 OSEF00097702: JP MORGAN CORE	98.6980	89,963.10	88,828.19	0.00	(1,134.91)
50,000.000	GENERAL MOTORS FINANCIAL CO IN	84.0462	40,683.00	42,023.12		1,340.12
37045XDS2	3.100% 01/12/2032 DD 01/11/22 OSEF00096002: LOOMIS CORE PLUS	84.0462	40,683.00	42,023.12	0.00	1,340.12
110,000.000	GENERAL MOTORS FINANCIAL CO IN	98.4877	109,978.00	108,336.50		(1,641.50)
37045XDU7	3.800% 04/07/2025 DD 04/07/22 OSEF00097702: JP MORGAN CORE	98.4877	109,978.00	108,336.50	0.00	(1,641.50)
300,000.000	GENERAL MOTORS FINANCIAL CO IN	95.0041	299,463.00	285,012.32		(14,450.68)
37045XDV5	4.300% 04/06/2029 DD 04/07/22 OSEF00094102: GSAM CORE PLUS	95.0041	299,463.00	285,012.32	0.01	(14,450.68)
910,000.000	GENERAL MOTORS FINANCIAL CO IN	101.6394	909,918.10	924,918.51		15,000.41
37045XEB8	6.000% 01/09/2028 DD 01/09/23 OSEF00096002: LOOMIS CORE PLUS	101.6394	909,918.10	924,918.51	0.04	15,000.41
110,000.000	GENERAL MOTORS FINANCIAL CO IN	103.7852	112,925.15	114,163.74		1,238.59
37045XED4	6.400% 01/09/2033 DD 01/09/23 OSEF00096002: LOOMIS CORE PLUS	103.7852	112,925.15	114,163.74	0.00	1,238.59
105,000.000	GENERAL MOTORS FINANCIAL CO IN	100.0854	104,976.90	105,089.70		112.80
37045XEV4	5.950% 04/04/2034 DD 04/04/24 OSEF00097702: JP MORGAN CORE	100.0854	104,976.90	105,089.70	0.00	112.80
632,000.000	GENERAL MOTORS FINANCIAL CO IN	100.0854	632,203.64	632,539.89		336.25
37045XEV4	5.950% 04/04/2034 DD 04/04/24 OSEF00099002: LOOMIS CORE	100.0854	632,203.64	632,539.89	0.03	336.25



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451,000.000	GENERAL MOTORS FINANCIAL CO IN	99.7193	450,936.86	449,733.92		(1,202.94)
37045XEX0	5.350% 07/15/2027 DD 06/18/24 OSEF00099002: LOOMIS CORE	99.7193	450,936.86	449,733.92	0.02	(1,202.94)
500,000.000	GENERATE CLO 15 LTD 15A A 144A	100.3877	500,425.00	501,938.50		1,513.50
37147XAA1	VAR RT 07/20/2037 DD 05/14/24 OSEF00094102: GSAM CORE PLUS	100.3877	500,425.00	501,938.50	0.02	1,513.50
160,000.000	GENESEE & WYOMING 4/24 TL	99.8620	159,200.00	159,779.20		579.20
37156QAZ9	0.000% 04/10/2031 DD 03/26/24 OSEF00064802: WESTERN CORE PLUS	99.8620	159,200.00	159,779.20	0.01	579.20
625,000.000	GEORGIA POWER CO	84.8375	538,493.32	530,234.45		(8,258.87)
373334JW2	4.300% 03/15/2042 DD 03/06/12 OSEF00099002: LOOMIS CORE	84.8375	538,493.32	530,234.45	0.02	(8,258.87)
3,000,000.000	GEORGIA POWER CO	89.1645	3,230,790.00	2,674,936.17		(555,853.83)
373334KL4	2.650% 09/15/2029 DD 09/10/19 OSEF00061202: JOHNSON CORE	89.1645	3,230,790.00	2,674,936.17	0.11	(555,853.83)
644,000.000	GEORGIA POWER CO	97.5011	624,931.26	627,907.38		2,976.12
373334KT7	4.950% 05/17/2033 DD 05/04/23 OSEF00099002: LOOMIS CORE	97.5011	624,931.26	627,907.38	0.03	2,976.12
420,000.000	GEORGIA POWER CO	99.6844	418,587.90	418,674.38		86.48
373334KW0	5.250% 03/15/2034 DD 02/23/24 OSEF00099002: LOOMIS CORE	99.6844	418,587.90	418,674.38	0.02	86.48
70,000.000	GILEAD SCIENCES INC	89.1279	71,002.49	62,389.55		(8,612.94)
375558BD4	4.750% 03/01/2046 DD 09/14/15 OSEF00064802: WESTERN CORE PLUS	89.1279	71,002.49	62,389.55	0.00	(8,612.94)
90,000.000	GILEAD SCIENCES INC	97.1969	89,889.90	87,477.24		(2,412.66)
375558BF9	3.650% 03/01/2026 DD 09/14/15 OSEF00064802: WESTERN CORE PLUS	97.1969	89,889.90	87,477.24	0.00	(2,412.66)
290,000.000	GILEAD SCIENCES INC	69.1930	288,697.90	200,659.70		(88,038.20)
375558BS1	2.600% 10/01/2040 DD 09/30/20 OSEF00097702: JP MORGAN CORE	69.1930	288,697.90	200,659.70	0.01	(88,038.20)



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700,000.000	GITSIT MORTGAGE L NPL1 A1 144A	100.0294	699,999.93	700,205.80		205.87
375925AA2	VAR RT 06/25/2054 DD 06/27/24 OSEF00099002: LOOMIS CORE	100.0294	699,999.93	700,205.80	0.03	205.87
130,000.000	GLENCORE FUNDING LLC 144A	96.3961	128,352.49	125,314.95		(3,037.54)
378272AN8	4.000% 03/27/2027 DD 03/27/17 OSEF00064802: WESTERN CORE PLUS	96.3961	128,352.49	125,314.95	0.01	(3,037.54)
50,000.000	GLENCORE FUNDING LLC 144A	95.4291	47,221.44	47,714.55		493.11
378272AQ1	3.875% 10/27/2027 DD 10/27/17 OSEF00064802: WESTERN CORE PLUS	95.4291	47,221.44	47,714.55	0.00	493.11
570,000.000	GLENCORE FUNDING LLC 144A	84.5560	567,549.00	481,969.40		(85,579.60)
378272AY4	2.500% 09/01/2030 DD 09/01/20 OSEF00097702: JP MORGAN CORE	84.5560	567,549.00	481,969.40	0.02	(85,579.60)
35,000.000	GLENCORE FUNDING LLC 144A	84.5560	28,251.41	29,594.61		1,343.20
378272AY4	2.500% 09/01/2030 DD 09/01/20 OSEF00096002: LOOMIS CORE PLUS	84.5560	28,251.41	29,594.61	0.00	1,343.20
525,000.000	GLENCORE FUNDING LLC 144A	84.2089	523,456.15	442,096.85		(81,359.30)
378272BE7	2.850% 04/27/2031 DD 04/27/21 OSEF00096002: LOOMIS CORE PLUS	84.2089	523,456.15	442,096.85	0.02	(81,359.30)
325,000.000	GLENCORE FUNDING LLC 144A	82.0516	324,262.25	266,667.67		(57,594.58)
378272BG2	2.625% 09/23/2031 DD 09/23/21 OSEF00094102: GSAM CORE PLUS	82.0516	324,262.25	266,667.67	0.01	(57,594.58)
255,000.000	GLENCORE FUNDING LLC 144A	99.6241	251,328.25	254,041.40		2,713.15
378272BL1	5.700% 05/08/2033 DD 05/08/23 OSEF00096002: LOOMIS CORE PLUS	99.6241	251,328.25	254,041.40	0.01	2,713.15
550,000.000	GLENCORE FUNDING LLC 144A	102.3638	547,646.00	563,001.12		15,355.12
378272BN7	6.125% 10/06/2028 DD 10/06/23 OSEF00096002: LOOMIS CORE PLUS	102.3638	547,646.00	563,001.12	0.02	15,355.12
260,000.000	GLENCORE FUNDING LLC 144A	104.2309	256,518.37	271,000.25		14,481.88
378272BP2	6.375% 10/06/2030 DD 10/06/23 OSEF00099002: LOOMIS CORE	104.2309	256,518.37	271,000.25	0.01	14,481.88



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660,000.000	GLENCORE FUNDING LLC 144A	104.2309	656,370.00	687,923.71		31,553.71
378272BP2	6.375% 10/06/2030 DD 10/06/23 OSEF00096002: LOOMIS CORE PLUS	104.2309	656,370.00	687,923.71	0.03	31,553.71
1,320,000.000	GLENCORE FUNDING LLC 144A	104.1680	1,320,402.10	1,375,017.76		54,615.66
378272BQ0	6.500% 10/06/2033 DD 10/06/23 OSEF00096002: LOOMIS CORE PLUS	104.1680	1,320,402.10	1,375,017.76	0.06	54,615.66
948,000.000	GLENCORE FUNDING LLC 144A	99.7964	948,000.00	946,069.51		(1,930.49)
378272BR8	5.338% 04/04/2027 DD 04/04/24 OSEF00099002: LOOMIS CORE	99.7964	948,000.00	946,069.51	0.04	(1,930.49)
676,000.000	GLENCORE FUNDING LLC 144A	99.5357	676,000.00	672,861.35		(3,138.65)
378272BS6	5.371% 04/04/2029 DD 04/04/24 OSEF00099002: LOOMIS CORE	99.5357	676,000.00	672,861.35	0.03	(3,138.65)
550,000.000	GLENCORE FUNDING LLC 144A	98.4647	549,791.92	541,555.82		(8,236.10)
378272BU1	5.634% 04/04/2034 DD 04/04/24 OSEF00099002: LOOMIS CORE	98.4647	549,791.92	541,555.82	0.02	(8,236.10)
175,000.000	GLOBAL PAYMENTS INC	98.0532	174,956.25	171,593.17		(3,363.08)
37940XAA0	2.650% 02/15/2025 DD 08/14/19 OSEF00094102: GSAM CORE PLUS	98.0532	174,956.25	171,593.17	0.01	(3,363.08)
195,000.000	GLOBAL PAYMENTS INC	89.8410	200,605.81	175,189.95		(25,415.86)
37940XAB8	3.200% 08/15/2029 DD 08/14/19 OSEF00097702: JP MORGAN CORE	89.8410	200,605.81	175,189.95	0.01	(25,415.86)
58,000.000	GLOBAL PAYMENTS INC	87.0556	53,588.52	50,492.26		(3,096.26)
37940XAD4	2.900% 05/15/2030 DD 05/15/20 OSEF00097702: JP MORGAN CORE	87.0556	53,588.52	50,492.26	0.00	(3,096.26)
210,000.000	GLOBAL PAYMENTS INC	87.0556	176,290.15	182,816.80		6,526.65
37940XAD4	2.900% 05/15/2030 DD 05/15/20 OSEF00096002: LOOMIS CORE PLUS	87.0556	176,290.15	182,816.80	0.01	6,526.65
112,000.000	GLOBAL PAYMENTS INC	83.7322	101,131.52	93,780.03		(7,351.49)
37940XAH5	2.900% 11/15/2031 DD 11/22/21 OSEF00097702: JP MORGAN CORE	83.7322	101,131.52	93,780.03	0.00	(7,351.49)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,000.000	GLOBAL PAYMENTS INC	83.7322	207,831.95	217,703.64		9,871.69
37940XAH5	2.900% 11/15/2031 DD 11/22/21 OSEF00096002: LOOMIS CORE PLUS	83.7322	207,831.95	217,703.64	0.01	9,871.69
125,000.000	GLOBAL PAYMENTS INC	99.3061	124,936.25	124,132.62		(803.63)
37940XAN2	5.300% 08/15/2029 DD 08/22/22 OSEF00096002: LOOMIS CORE PLUS	99.3061	124,936.25	124,132.62	0.01	(803.63)
80,000.000	GLOBAL PAYMENTS INC	99.3061	79,959.20	79,444.88		(514.32)
37940XAN2	5.300% 08/15/2029 DD 08/22/22 OSEF00097702: JP MORGAN CORE	99.3061	79,959.20	79,444.88	0.00	(514.32)
270,000.000	GLOBAL PAYMENTS INC	97.9807	266,193.45	264,547.80		(1,645.65)
37940XAQ5	5.400% 08/15/2032 DD 08/22/22 OSEF00096002: LOOMIS CORE PLUS	97.9807	266,193.45	264,547.80	0.01	(1,645.65)
290,000.000	GLOBAL PARTNERS LP / GLP FINAN	99.0738	298,410.00	287,314.11		(11,095.89)
37954FAJ3	6.875% 01/15/2029 DD 10/07/20 OSEF00094102: GSAM CORE PLUS	99.0738	298,410.00	287,314.11	0.01	(11,095.89)
130,000.000	GLOBAL PARTNERS LP / GLP 144A	102.7832	130,000.00	133,618.16		3,618.16
37954FAK0	8.250% 01/15/2032 DD 01/18/24 OSEF00094102: GSAM CORE PLUS	102.7832	130,000.00	133,618.16	0.01	3,618.16
90,000.000	GLOBAL ATLANTIC FIN CO 144A	93.1211	93,862.80	83,808.96		(10,053.84)
37959GAA5	4.400% 10/15/2029 DD 10/07/19 OSEF00096002: LOOMIS CORE PLUS	93.1211	93,862.80	83,808.96	0.00	(10,053.84)
105,000.000	GLS AUTO RECEIVABLES 2A D 144A	100.8492	104,974.98	105,891.65		916.67
37964VAF4	6.190% 02/15/2030 DD 05/16/24 OSEF00096002: LOOMIS CORE PLUS	100.8492	104,974.98	105,891.65	0.00	916.67
35,000.000	GLS AUTO SELECT RECE 2A C 144A	100.2331	34,987.75	35,081.57		93.82
379924AG8	5.930% 06/17/2030 DD 04/15/24 OSEF00096002: LOOMIS CORE PLUS	100.2331	34,987.75	35,081.57	0.00	93.82
120,000.000	GLS AUTO RECEIVABLES 2A D 144A	100.3193	119,967.94	120,383.11		415.17
379928AJ3	6.310% 03/15/2029 DD 05/16/23 OSEF00096002: LOOMIS CORE PLUS	100.3193	119,967.94	120,383.11	0.00	415.17

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
349,648.240	GM FINANCIAL CONSUMER AU 4 A2A	100.1297	349,614.09	350,101.59		487.50
379930AB6	5.890% 11/16/2026 DD 10/11/23 OSEF00094102: GSAM CORE PLUS	100.1297	349,614.09	350,101.59	0.01	487.50
150,111.390	GM FINANCIAL CONSUMER AUT 2 A3	98.7951	150,098.19	148,302.64		(1,795.55)
380149AC8	0.510% 04/16/2026 DD 04/14/21 OSEF00096002: LOOMIS CORE PLUS	98.7951	150,098.19	148,302.64	0.01	(1,795.55)
445,000.000	GO DADDY OPERATING CO LLC 144A	90.3058	445,000.00	401,860.68		(43,139.32)
38016LAC9	3.500% 03/01/2029 DD 02/25/21 OSEF00096002: LOOMIS CORE PLUS	90.3058	445,000.00	401,860.68	0.02	(43,139.32)
50,000.000	GOLDMAN SACHS GROUP INC/THE	99.9621	51,988.04	49,981.07		(2,006.97)
38141EC23	3.850% 07/08/2024 DD 07/08/14 OSEF00064802: WESTERN CORE PLUS	99.9621	51,988.04	49,981.07	0.00	(2,006.97)
250,000.000	GOLDMAN SACHS GROUP INC/THE	104.4045	250,000.00	261,011.24		11,011.24
38141GA46	VAR RT 10/24/2029 DD 10/24/23 OSEF00097702: JP MORGAN CORE	104.4045	250,000.00	261,011.24	0.01	11,011.24
498,000.000	GOLDMAN SACHS GROUP INC/THE	101.7756	498,000.00	506,842.49		8,842.49
38141GA87	VAR RT 04/25/2030 DD 04/25/24 OSEF00099002: LOOMIS CORE	101.7756	498,000.00	506,842.49	0.02	8,842.49
290,000.000	GOLDMAN SACHS GROUP INC/THE	107.8829	318,051.35	312,860.43		(5,190.92)
38141GFD1	6.750% 10/01/2037 DD 10/03/07 OSEF00064802: WESTERN CORE PLUS	107.8829	318,051.35	312,860.43	0.01	(5,190.92)
150,000.000	GOLDMAN SACHS GROUP INC/THE	106.1835	154,413.88	159,275.27		4,861.39
38141GGM0	6.250% 02/01/2041 DD 01/28/11 OSEF00064802: WESTERN CORE PLUS	106.1835	154,413.88	159,275.27	0.01	4,861.39
80,000.000	GOLDMAN SACHS GROUP INC/THE	98.2476	80,634.06	78,598.04		(2,036.02)
38141GVR2	4.250% 10/21/2025 DD 10/21/15 OSEF00064802: WESTERN CORE PLUS	98.2476	80,634.06	78,598.04	0.00	(2,036.02)
123,000.000	GOLDMAN SACHS GROUP INC/THE	98.2476	123,615.50	120,844.49		(2,771.01)
38141GVR2	4.250% 10/21/2025 DD 10/21/15 OSEF00097702: JP MORGAN CORE	98.2476	123,615.50	120,844.49	0.00	(2,771.01)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 38141GWL4	GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17 OSEF00064802: WESTERN CORE PLUS	95.6622 95.6622	30,363.30 30,363.30	28,698.65 28,698.65	0.00	(1,664.65) (1,664.65)
983,000.000 38141GWL4	GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17 OSEF00097702: JP MORGAN CORE	95.6622 95.6622	1,058,747.44 1,058,747.44	940,359.26 940,359.26	0.04	(118,388.18) (118,388.18)
235,000.000 38141GWW2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18 OSEF00097702: JP MORGAN CORE	94.8835 94.8835	222,992.07 222,992.07	222,976.23 222,976.23	0.01	(15.84) (15.84)
630,000.000 38141GWZ3	GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18 OSEF00064802: WESTERN CORE PLUS	96.2624 96.2624	633,481.50 633,481.50	606,453.41 606,453.41	0.02	(27,028.09) (27,028.09)
115,000.000 38141GXA7	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18 OSEF00097702: JP MORGAN CORE	88.4241 88.4241	123,480.10 123,480.10	101,687.69 101,687.69	0.00	(21,792.41) (21,792.41)
160,000.000 38141GXJ8	GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20 OSEF00064802: WESTERN CORE PLUS	98.4707 98.4707	170,084.50 170,084.50	157,553.04 157,553.04	0.01	(12,531.46) (12,531.46)
260,000.000 38141GXR0	GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21 OSEF00097702: JP MORGAN CORE	81.1548 81.1548	260,000.00 260,000.00	211,002.43 211,002.43	0.01	(48,997.57) (48,997.57)
225,000.000 38141GYJ7	GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21 OSEF00097702: JP MORGAN CORE	82.1231 82.1231	225,000.00 225,000.00	184,776.91 184,776.91	0.01	(40,223.09) (40,223.09)
220,000.000 38141GYM0	GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2027 DD 10/21/21 OSEF00097702: JP MORGAN CORE	92.3431 92.3431	218,890.66 218,890.66	203,154.75 203,154.75	0.01	(15,735.91) (15,735.91)
244,000.000 38141GZK3	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22 OSEF00097702: JP MORGAN CORE	93.2691 93.2691	244,000.00 244,000.00	227,576.60 227,576.60	0.01	(16,423.40) (16,423.40)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800,000.000	GOLDMAN SACHS GROUP INC/THE	95.6177	1,800,000.00	1,721,117.86		(78,882.14)
38141GZR8	VAR RT 03/15/2028 DD 03/15/22 OSEF00064502: DODGE & COX CORE	95.6177	1,800,000.00	1,721,117.86	0.07	(78,882.14)
40,000.000	GOLDMAN SACHS GROUP INC/THE	95.6177	40,174.40	38,247.06		(1,927.34)
38141GZR8	VAR RT 03/15/2028 DD 03/15/22 OSEF00064802: WESTERN CORE PLUS	95.6177	40,174.40	38,247.06	0.00	(1,927.34)
570,000.000	GOLDMAN SACHS GROUP INC/THE	98.0472	564,762.90	558,869.03		(5,893.87)
38141GZT4	VAR RT 06/15/2027 DD 06/13/22 OSEF00064802: WESTERN CORE PLUS	98.0472	564,762.90	558,869.03	0.02	(5,893.87)
2,030,000.000	GOLDMAN SACHS GROUP INC/THE	97.7315	2,016,973.90	1,983,948.92		(33,024.98)
38141GZU1	VAR RT 08/23/2028 DD 08/23/22 OSEF00096002: LOOMIS CORE PLUS	97.7315	2,016,973.90	1,983,948.92	0.08	(33,024.98)
220,000.000	GOLDMAN SACHS GROUP INC/THE	95.9787	218,124.60	211,153.21		(6,971.39)
38145GAH3	3.500% 11/16/2026 DD 11/16/16 OSEF00064802: WESTERN CORE PLUS	95.9787	218,124.60	211,153.21	0.01	(6,971.39)
110,000.000	GOLDMAN SACHS GROUP INC/THE	93.5426	110,887.07	102,896.89		(7,990.18)
38148LAF3	5.150% 05/22/2045 DD 05/22/15 OSEF00064802: WESTERN CORE PLUS	93.5426	110,887.07	102,896.89	0.00	(7,990.18)
433,000.000	GOLDMAN SACHS BANK USA/NEW YOR	100.2510	432,307.20	434,086.83		1,779.63
38150VUZ0	5.050% 06/11/2026 DD 06/11/24 OSEF00098502: C.S. MCKEE	100.2510	432,307.20	434,086.83	0.02	1,779.63
880,000.000	GOLDMAN SACHS BANK USA/NEW YOR	99.8345	880,000.00	878,543.57		(1,456.43)
38151LAG5	VAR RT 05/21/2027 DD 05/21/24 OSEF00099002: LOOMIS CORE	99.8345	880,000.00	878,543.57	0.04	(1,456.43)
500,000.000	GOLUB CAPITAL PARTN 75A B 144A	100.0000	500,000.00	500,000.00		0.00
38179YAC4	VAR RT 07/25/2037 DD 07/25/24 OSEF00094102: GSAM CORE PLUS	100.0000	500,000.00	500,000.00	0.02	0.00
69,000.000	GOODMAN US FINANCE THREE 144A	93.6901	68,745.39	64,646.16		(4,099.23)
38239JAA9	3.700% 03/15/2028 DD 09/27/17 OSEF00097702: JP MORGAN CORE	93.6901	68,745.39	64,646.16	0.00	(4,099.23)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,683.160	GNMA GTD REMIC P/T 09-64 SN	3.7604	37,378.71	439.33		(36,939.38)
38373A2C9	VAR RT 07/16/2039 DD 08/16/09 OSEF00097702: JP MORGAN CORE	3.7604	37,378.71	439.33	0.00	(36,939.38)
53,737.000	GNMA GTD REMIC P/T 03-102 PE	99.8238	59,849.51	53,642.32		(6,207.19)
38374ECZ8	6.000% 11/20/2033 DD 11/01/03 OSEF00097702: JP MORGAN CORE	99.8238	59,849.51	53,642.32	0.00	(6,207.19)
16,253.400	GNMA GTD REMIC P/T 04-94 TS	99.1692	19,483.74	16,118.36		(3,365.38)
38374J5Q5	VAR RT 10/20/2034 DD 11/20/04 OSEF00097702: JP MORGAN CORE	99.1692	19,483.74	16,118.36	0.00	(3,365.38)
21,502.530	GNMA GTD REMIC P/T 09-10 SA	4.5614	28,461.66	980.82		(27,480.84)
38374TAH7	VAR RT 02/20/2039 DD 02/20/09 OSEF00097702: JP MORGAN CORE	4.5614	28,461.66	980.82	0.00	(27,480.84)
242.903	GNMA GTD REMIC P/T 10-85 HS	0.1326	32,260.72	0.32		(32,260.40)
38374YVW0	VAR RT 01/20/2040 DD 07/20/10 OSEF00064802: WESTERN CORE PLUS	0.1326	32,260.72	0.32	0.00	(32,260.40)
18,662.520	GNMA GTD REMIC P/T 11-H07 FA	99.8590	18,636.64	18,636.21		(0.43)
38375BKP6	VAR RT 02/20/2061 DD 03/20/11 OSEF00064802: WESTERN CORE PLUS	99.8590	18,636.64	18,636.21	0.00	(0.43)
31,872.123	GNMA GTD REMIC P/T 11-H09 AF	99.8750	31,831.65	31,832.27		0.62
38375BLE0	VAR RT 03/20/2061 DD 03/20/11 OSEF00064802: WESTERN CORE PLUS	99.8750	31,831.65	31,832.27	0.00	0.62
80,345.140	GNMA GTD REMIC P/T 11-H19 FA	99.8369	80,244.72	80,214.11		(30.61)
38375BMT6	VAR RT 08/20/2061 DD 08/20/11 OSEF00097702: JP MORGAN CORE	99.8369	80,244.72	80,214.11	0.00	(30.61)
4,365.850	GNMA GTD REMIC P/T 12-H24 FA	98.8209	4,252.88	4,314.37		61.49
38375BWP3	VAR RT 03/20/2060 DD 10/20/12 OSEF00097702: JP MORGAN CORE	98.8209	4,252.88	4,314.37	0.00	61.49
99,270.671	GNMA GTD REMIC P/T 12-H27 AI	2.9506	47,395.30	2,929.08		(44,466.22)
38375BZC9	VAR RT 10/20/2062 DD 11/01/12 OSEF00064802: WESTERN CORE PLUS	2.9506	47,395.30	2,929.08	0.00	(44,466.22)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,762.740	GNMA GTD REMIC P/T 12-H29 FA	99.8967	30,820.41	30,730.95		(89.46)
38375BZQ8	VAR RT 10/20/2062 DD 11/20/12 OSEF00097702: JP MORGAN CORE	99.8967	30,820.41	30,730.95	0.00	(89.46)
60,795.046	GNMA GTD REMIC P/T 12-43 SN	13.0697	75,929.89	7,945.71		(67,984.18)
38375CWH9	VAR RT 04/16/2042 DD 04/16/12 OSEF00064802: WESTERN CORE PLUS	13.0697	75,929.89	7,945.71	0.00	(67,984.18)
18,381.030	GNMA GTD REMIC P/T 08-95 DS	2.5551	42,564.91	469.66		(42,095.25)
38375DYP7	VAR RT 12/20/2038 DD 12/20/08 OSEF00097702: JP MORGAN CORE	2.5551	42,564.91	469.66	0.00	(42,095.25)
49,741.120	GNMA GTD REMIC P/T 12-94 GA	96.5277	49,772.21	48,013.94		(1,758.27)
38375GQW4	2.500% 05/20/2040 DD 07/01/12 OSEF00097702: JP MORGAN CORE	96.5277	49,772.21	48,013.94	0.00	(1,758.27)
194,091.602	GNMA GTD REMIC P/T 07-17 IB	3.1759	289,942.23	6,164.10		(283,778.13)
38375JSU0	VAR RT 04/20/2037 DD 04/20/07 OSEF00064802: WESTERN CORE PLUS	3.1759	289,942.23	6,164.10	0.00	(283,778.13)
7,774.800	GNMA GTD REMIC P/T 08-1 PO	91.1445	6,883.29	7,086.31		203.02
38375PCK5	0.000% 01/20/2038 DD 01/20/08 OSEF00097702: JP MORGAN CORE	91.1445	6,883.29	7,086.31	0.00	203.02
60,173.710	GNMA GTD REMIC P/T 14-H14 GF	99.8427	59,891.64	60,079.06		187.42
38375UMD9	VAR RT 07/20/2064 DD 07/20/14 OSEF00097702: JP MORGAN CORE	99.8427	59,891.64	60,079.06	0.00	187.42
271,595.460	GNMA GTD REMIC P/T 17-H09 DF	99.9509	271,595.87	271,462.08		(133.79)
38375UZD5	VAR RT 03/20/2067 DD 04/20/17 OSEF00097702: JP MORGAN CORE	99.9509	271,595.87	271,462.08	0.01	(133.79)
35,825.080	GNMA GTD REMIC P/T 08-62 SA	0.6903	30,723.19	247.28		(30,475.91)
38375XHT4	VAR RT 07/20/2038 DD 07/20/08 OSEF00097702: JP MORGAN CORE	0.6903	30,723.19	247.28	0.00	(30,475.91)
36,983.790	GNMA GTD REMIC P/T 09-106 AS	7.8127	34,170.59	2,889.45		(31,281.14)
38376JFB5	VAR RT 11/16/2039 DD 11/16/09 OSEF00097702: JP MORGAN CORE	7.8127	34,170.59	2,889.45	0.00	(31,281.14)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,604.830	GNMA GTD REMIC P/T 09-106 ST	3.4444	93,130.87	2,259.71		(90,871.16)
38376JFW9	VAR RT 02/20/2038 DD 11/20/09 OSEF00097702: JP MORGAN CORE	3.4444	93,130.87	2,259.71	0.00	(90,871.16)
42,535.120	GNMA GTD REMIC P/T 14-5 SP	4.1016	175,969.42	1,744.62		(174,224.80)
38376MAW7	VAR RT 06/16/2043 DD 01/16/14 OSEF00064802: WESTERN CORE PLUS	4.1016	175,969.42	1,744.62	0.00	(174,224.80)
334,182.130	GNMA GTD REMIC P/T 15-H23 FB	99.9134	330,788.07	333,892.63		3,104.56
38376RHF6	VAR RT 09/20/2065 DD 09/20/15 OSEF00097702: JP MORGAN CORE	99.9134	330,788.07	333,892.63	0.01	3,104.56
101,072.430	GNMA GTD REMIC P/T 16-H26 FC	100.2038	101,734.88	101,278.46		(456.42)
38376RN28	VAR RT 12/20/2066 DD 12/20/16 OSEF00097702: JP MORGAN CORE	100.2038	101,734.88	101,278.46	0.00	(456.42)
19,161.060	GNMA GTD REMIC P/T 10-14 CO	87.7338	11,264.02	16,810.72		5,546.70
38376WBS3	0.000% 08/20/2035 DD 02/01/10 OSEF00097702: JP MORGAN CORE	87.7338	11,264.02	16,810.72	0.00	5,546.70
43,301.630	GNMA GTD REMIC P/T 10-31 SK	3.0706	57,645.61	1,329.62		(56,315.99)
38376XA29	VAR RT 11/20/2034 DD 03/20/10 OSEF00097702: JP MORGAN CORE	3.0706	57,645.61	1,329.62	0.00	(56,315.99)
36,989.586	GNMA GTD REMIC P/T 10-47 PX	6.0642	69,766.85	2,243.12		(67,523.73)
38376YT68	VAR RT 06/20/2037 DD 04/20/10 OSEF00097702: JP MORGAN CORE	6.0642	69,766.85	2,243.12	0.00	(67,523.73)
146,454.530	GNMA GTD REMIC P/T 10-42 VZ	101.4043	144,700.66	148,511.13		3,810.47
38377EEV2	5.500% 10/20/2039 DD 04/01/10 OSEF00097702: JP MORGAN CORE	101.4043	144,700.66	148,511.13	0.01	3,810.47
7,364.840	GNMA GTD REMIC P/T 10-42 BS	10.8208	24,693.86	796.93		(23,896.93)
38377EEZ3	VAR RT 04/20/2040 DD 04/20/10 OSEF00064802: WESTERN CORE PLUS	10.8208	24,693.86	796.93	0.00	(23,896.93)
16,793.740	GNMA GTD REMIC P/T 10-157 OP	83.1161	12,574.33	13,958.30		1,383.97
38377NF41	0.000% 12/20/2040 DD 12/01/10 OSEF00097702: JP MORGAN CORE	83.1161	12,574.33	13,958.30	0.00	1,383.97



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70,788.560	GNMA GTD REMIC P/T 11-163 WA	101.5044	81,185.61	71,853.51		(9,332.10)
38378AS36	VAR RT 12/20/2038 DD 12/01/11 OSEF00097702: JP MORGAN CORE	101.5044	81,185.61	71,853.51	0.00	(9,332.10)
89,402.032	GNMA GTD REMIC P/T 12-34 SA	9.4718	84,961.18	8,467.98		(76,493.20)
38378D2U8	VAR RT 03/20/2042 DD 03/20/12 OSEF00064802: WESTERN CORE PLUS	9.4718	84,961.18	8,467.98	0.00	(76,493.20)
163,708.430	GNMA GTD REMIC P/T 12-61 FM	99.1570	163,503.74	162,328.42		(1,175.32)
38378EJ87	VAR RT 05/16/2042 DD 05/16/12 OSEF00097702: JP MORGAN CORE	99.1570	163,503.74	162,328.42	0.01	(1,175.32)
449,229.920	GNMA GTD REMIC P/T 13-85 IA	0.9532	357,639.80	4,282.24		(353,357.56)
38378KUV9	VAR RT 03/16/2047 DD 06/01/13 OSEF00064802: WESTERN CORE PLUS	0.9532	357,639.80	4,282.24	0.00	(353,357.56)
65,132.780	GNMA GTD REMIC P/T 13-107 AD	88.3195	66,967.18	57,524.94		(9,442.24)
38378KYP8	VAR RT 11/16/2047 DD 07/01/13 OSEF00064802: WESTERN CORE PLUS	88.3195	66,967.18	57,524.94	0.00	(9,442.24)
3,732.477	GNMA GTD REMIC P/T 14-17 AM	93.4732	3,833.36	3,488.87		(344.49)
38378NWU3	VAR RT 06/16/2048 DD 01/01/14 OSEF00064802: WESTERN CORE PLUS	93.4732	3,833.36	3,488.87	0.00	(344.49)
16,208.492	GNMA GTD REMIC P/T 13-69 AI	15.3021	21,475.35	2,480.24		(18,995.11)
38378TPA2	3.500% 05/20/2043 DD 05/01/13 OSEF00064802: WESTERN CORE PLUS	15.3021	21,475.35	2,480.24	0.00	(18,995.11)
453,401.363	GNMA GTD REMIC P/T 14-186 IO	0.9663	272,839.69	4,381.04		(268,458.65)
38378XW72	VAR RT 08/16/2054 DD 12/01/14 OSEF00064802: WESTERN CORE PLUS	0.9663	272,839.69	4,381.04	0.00	(268,458.65)
40,865.364	GNMA GTD REMIC P/T 14-118 HS	11.3307	40,733.89	4,630.33		(36,103.56)
38379EHN5	VAR RT 08/20/2044 DD 08/20/14 OSEF00064802: WESTERN CORE PLUS	11.3307	40,733.89	4,630.33	0.00	(36,103.56)
39,415.823	GNMA GTD REMIC P/T 15-167 OI	18.0753	42,379.03	7,124.51		(35,254.52)
38379FFB0	4.000% 04/16/2045 DD 11/01/15 OSEF00064802: WESTERN CORE PLUS	18.0753	42,379.03	7,124.51	0.00	(35,254.52)

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87,561.610	GNMA GTD REMIC P/T 15-137 W	100.7875	99,765.50	88,251.12		(11,514.38)
38379QAG0	VAR RT 10/20/2040 DD 09/01/15 OSEF00097702: JP MORGAN CORE	100.7875	99,765.50	88,251.12	0.00	(11,514.38)
416,564.980	GNMA GTD REMIC P/T 15-151 WX	98.7646	459,392.00	411,418.65		(47,973.35)
38379QT39	VAR RT 10/20/2043 DD 10/01/15 OSEF00097702: JP MORGAN CORE	98.7646	459,392.00	411,418.65	0.02	(47,973.35)
93,450.947	GNMA GTD REMIC P/T 16-135 SB	13.2746	31,557.34	12,405.27		(19,152.07)
38380AK63	VAR RT 10/16/2046 DD 10/16/16 OSEF00064802: WESTERN CORE PLUS	13.2746	31,557.34	12,405.27	0.00	(19,152.07)
150,955.860	GNMA GTD REMIC P/T 20-H04 FP	99.8281	150,271.87	150,696.37		424.50
38380L2S1	VAR RT 06/20/2069 DD 02/20/20 OSEF00064802: WESTERN CORE PLUS	99.8281	150,271.87	150,696.37	0.01	424.50
667,860.270	GNMA GTD REMIC P/T 18-H08 GF	98.6947	661,682.56	659,142.36		(2,540.20)
38380LDP5	VAR RT 05/20/2068 DD 06/20/18 OSEF00064502: DODGE & COX CORE	98.6947	661,682.56	659,142.36	0.03	(2,540.20)
692,948.360	GNMA GTD REMIC P/T 18-H11 FA	99.4590	690,052.54	689,199.30		(853.24)
38380LFG3	VAR RT 02/20/2068 DD 07/20/18 OSEF00064502: DODGE & COX CORE	99.4590	690,052.54	689,199.30	0.03	(853.24)
603,654.800	GNMA GTD REMIC P/T 19-H04 FA	98.9210	601,836.66	597,141.36		(4,695.30)
38380LRN5	VAR RT 03/20/2069 DD 03/20/19 OSEF00064502: DODGE & COX CORE	98.9210	601,836.66	597,141.36	0.02	(4,695.30)
4,057,170.820	GNMA GTD REMIC P/T 20-H02 FB	99.8770	4,001,611.49	4,052,180.50		50,569.01
38380LT78	VAR RT 01/20/2070 DD 01/20/20 OSEF00064502: DODGE & COX CORE	99.8770	4,001,611.49	4,052,180.50	0.17	50,569.01
2,610,971.640	GNMA GTD REMIC P/T 19-H09 FG	99.4630	2,604,773.56	2,596,950.72		(7,822.84)
38380LUC5	VAR RT 05/20/2069 DD 05/20/19 OSEF00064502: DODGE & COX CORE	99.4630	2,604,773.56	2,596,950.72	0.11	(7,822.84)
3,628,870.243	GNMA GTD REMIC P/T 20-91 IU	6.8177	255,940.02	247,404.76		(8,535.26)
38380PSK1	VAR RT 05/16/2062 DD 06/01/20 OSEF00064802: WESTERN CORE PLUS	6.8177	255,940.02	247,404.76	0.01	(8,535.26)



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115,040.947	GNMA GTD REMIC P/T 20-103 AD	74.3626	96,611.92	85,547.40		(11,064.52)
38380PXV1	1.450% 01/16/2063 DD 07/01/20 OSEF00064802: WESTERN CORE PLUS	74.3626	96,611.92	85,547.40	0.00	(11,064.52)
184,934.580	GNMA GTD REMIC P/T 20-H13 FA	98.2370	183,579.11	181,674.18		(1,904.93)
38380QGQ9	VAR RT 07/20/2070 DD 08/20/20 OSEF00064802: WESTERN CORE PLUS	98.2370	183,579.11	181,674.18	0.01	(1,904.93)
1,368,399.000	GNMA GTD REMIC P/T 18-H04 FK	98.2959	1,353,841.05	1,345,079.98		(8,761.07)
38380VPG0	VAR RT 03/20/2068 DD 03/20/18 OSEF00064502: DODGE & COX CORE	98.2959	1,353,841.05	1,345,079.98	0.06	(8,761.07)
209,858.270	GNMA GTD REMIC P/T 18-160 PA	96.7431	215,563.79	203,023.48		(12,540.31)
38381AH74	3.500% 07/20/2046 DD 11/01/18 OSEF00097702: JP MORGAN CORE	96.7431	215,563.79	203,023.48	0.01	(12,540.31)
2,625,732.717	GNMA GTD REMIC P/T 21-133 IO	6.6902	253,476.46	175,665.72		(77,810.74)
38381DXB1	VAR RT 07/16/2063 DD 07/01/21 OSEF00064802: WESTERN CORE PLUS	6.6902	253,476.46	175,665.72	0.01	(77,810.74)
200,000.000	GNMA GTD REMIC P/T 22-3 B	51.3589	141,117.19	102,717.88		(38,399.31)
38381ETU2	1.850% 02/16/2061 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	51.3589	141,117.19	102,717.88	0.00	(38,399.31)
95,504.998	GNMA GTD REMIC P/T 22-3 IO	4.7693	6,550.53	4,554.88		(1,995.65)
38381ETV0	VAR RT 02/16/2061 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	4.7693	6,550.53	4,554.88	0.00	(1,995.65)
100,000.000	GNMA GTD REMIC P/T 22-196 BE	73.5673	76,687.50	73,567.26		(3,120.24)
38381HB67	VAR RT 10/16/2064 DD 11/01/22 OSEF00064802: WESTERN CORE PLUS	73.5673	76,687.50	73,567.26	0.00	(3,120.24)
1,814,259.110	GNMA GTD REMIC P/T 19-152 SJ	10.6947	671,319.11	194,029.57		(477,289.54)
38382BZJ5	VAR RT 12/20/2049 DD 12/20/19 OSEF00097702: JP MORGAN CORE	10.6947	671,319.11	194,029.57	0.01	(477,289.54)
1,814,196.140	GNMA GTD REMIC P/T 20-47 AI	20.5350	790,357.56	372,545.18		(417,812.38)
38382EAK3	4.500% 04/16/2050 DD 04/01/20 OSEF00097702: JP MORGAN CORE	20.5350	790,357.56	372,545.18	0.02	(417,812.38)

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229,454.275	GNMA GTD REMIC P/T 20-47 MI	17.9849	68,528.16	41,267.14		(27,261.02)
38382EDP9	3.500% 04/20/2050 DD 04/01/20 OSEF00064802: WESTERN CORE PLUS	17.9849	68,528.16	41,267.14	0.00	(27,261.02)
132,974.158	GNMA GTD REMIC P/T 20-47 NI	17.9659	28,331.50	23,889.99		(4,441.51)
38382EDT1	3.500% 04/20/2050 DD 04/01/20 OSEF00064802: WESTERN CORE PLUS	17.9659	28,331.50	23,889.99	0.00	(4,441.51)
214,562.336	GNMA GTD REMIC P/T 20-123 NI	13.5240	41,156.06	29,017.41		(12,138.65)
38382HM98	2.500% 08/20/2050 DD 08/01/20 OSEF00064802: WESTERN CORE PLUS	13.5240	41,156.06	29,017.41	0.00	(12,138.65)
63,564.120	GNMA GTD REMIC P/T 20-123 IL	13.4670	13,624.80	8,560.18		(5,064.62)
38382HS35	2.500% 08/20/2050 DD 08/01/20 OSEF00064802: WESTERN CORE PLUS	13.4670	13,624.80	8,560.18	0.00	(5,064.62)
69,377.231	GNMA GTD REMIC P/T 20-127 IN	13.6789	13,387.07	9,490.01		(3,897.06)
38382HY87	2.500% 08/20/2050 DD 08/01/20 OSEF00064802: WESTERN CORE PLUS	13.6789	13,387.07	9,490.01	0.00	(3,897.06)
72,713.872	GNMA GTD REMIC P/T 20-129 IE	13.5606	13,582.71	9,860.47		(3,722.24)
38382JZK5	2.500% 09/20/2050 DD 09/01/20 OSEF00064802: WESTERN CORE PLUS	13.5606	13,582.71	9,860.47	0.00	(3,722.24)
75,315.006	GNMA GTD REMIC P/T 20-160 IH	13.9690	13,765.45	10,520.75		(3,244.70)
38382KG64	2.500% 10/20/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	13.9690	13,765.45	10,520.75	0.00	(3,244.70)
291,547.451	GNMA GTD REMIC P/T 20-160 YI	13.2910	56,249.81	38,749.57		(17,500.24)
38382KQ97	2.500% 10/20/2050 DD 10/01/20 OSEF00064802: WESTERN CORE PLUS	13.2910	56,249.81	38,749.57	0.00	(17,500.24)
345,482.760	GNMA GTD REMIC P/T 20-181 WI	10.9636	52,940.59	37,877.49		(15,063.10)
38382LXR7	2.000% 12/20/2050 DD 12/01/20 OSEF00064802: WESTERN CORE PLUS	10.9636	52,940.59	37,877.49	0.00	(15,063.10)
146,450.709	GNMA GTD REMIC P/T 21-115 MI	11.0375	21,394.61	16,164.53		(5,230.08)
38382T4P6	2.500% 05/20/2051 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	11.0375	21,394.61	16,164.53	0.00	(5,230.08)



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1,275,187.572	GNMA GTD REMIC P/T 21-135 A	80.0497	1,057,109.75	1,020,783.83		(36,325.92)
38382XAA3	2.000% 08/20/2051 DD 08/01/21 OSEF00094102: GSAM CORE PLUS	80.0497	1,057,109.75	1,020,783.83	0.04	(36,325.92)
1,050,871.380	GNMA GTD REMIC P/T 23-H08 FE	100.6314	1,038,639.05	1,057,506.37		18,867.32
38382Y2W2	VAR RT 08/20/2071 DD 03/20/23 OSEF00064502: DODGE & COX CORE	100.6314	1,038,639.05	1,057,506.37	0.04	18,867.32
2,129,317.330	GNMA GTD REMIC P/T 23-H13 FJ	100.7213	2,123,263.21	2,144,676.31		21,413.10
38382Y7H0	VAR RT 02/20/2073 DD 05/20/23 OSEF00064502: DODGE & COX CORE	100.7213	2,123,263.21	2,144,676.31	0.09	21,413.10
1,484,580.830	GNMA GTD REMIC P/T 21-H19 FM	99.6257	1,510,023.50	1,479,023.75		(30,999.75)
38382YKG7	VAR RT 12/20/2071 DD 12/20/21 OSEF00064502: DODGE & COX CORE	99.6257	1,510,023.50	1,479,023.75	0.06	(30,999.75)
1,692,217.910	GNMA GTD REMIC P/T 22-H09 FA	98.3460	1,670,937.25	1,664,228.63		(6,708.62)
38382YQX4	VAR RT 04/20/2072 DD 04/20/22 OSEF00064502: DODGE & COX CORE	98.3460	1,670,937.25	1,664,228.63	0.07	(6,708.62)
1,722,943.300	GNMA GTD REMIC P/T 22-H11 EF	100.4381	1,732,840.71	1,730,492.03		(2,348.68)
38382YTX1	VAR RT 05/20/2072 DD 05/20/22 OSEF00064502: DODGE & COX CORE	100.4381	1,732,840.71	1,730,492.03	0.07	(2,348.68)
2,472,866.310	GNMA GTD REMIC P/T 21-175 DG	82.6062	2,527,346.67	2,042,741.14		(484,605.53)
38383CN30	2.000% 10/20/2051 DD 10/01/21 OSEF00061202: JOHNSON CORE	82.6062	2,527,346.67	2,042,741.14	0.08	(484,605.53)
160,248.280	GNMA GTD REMIC P/T 22-9 GA	80.9996	129,250.25	129,800.50		550.25
38383FR62	2.000% 01/20/2052 DD 01/01/22 OSEF00064802: WESTERN CORE PLUS	80.9996	129,250.25	129,800.50	0.01	550.25
2,765,481.064	GNMA GTD REMIC P/T 22-63 M	92.8102	2,563,686.47	2,566,647.68		2,961.21
38383RBB2	3.000% 05/20/2051 DD 04/01/22 OSEF00098502: C.S. MCKEE	92.8102	2,563,686.47	2,566,647.68	0.11	2,961.21
2,069,986.630	GNMA GTD REMIC P/T 23-128 BA	100.0423	2,074,028.62	2,070,861.20		(3,167.42)
38384CLX5	5.750% 08/20/2047 DD 08/01/23 OSEF00098502: C.S. MCKEE	100.0423	2,074,028.62	2,070,861.20	0.08	(3,167.42)

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1,810,203.014	GNMA GTD REMIC P/T 24-20 PC	99.6653	1,805,110.83	1,804,144.26		(966.57)
38384JC77	5.500% 02/20/2054 DD 02/01/24 OSEF00098502: C.S. MCKEE	99.6653	1,805,110.83	1,804,144.26	0.07	(966.57)
2,623,481.795	GNMA GTD REMIC P/T 24-19 LG	99.6137	2,613,240.31	2,613,347.28		106.97
38384KDH1	5.000% 09/20/2050 DD 02/01/24 OSEF00098502: C.S. MCKEE	99.6137	2,613,240.31	2,613,347.28	0.11	106.97
1,283,241.480	GNMA GTD REMIC P/T 24-43 HP	98.4129	1,257,575.69	1,262,874.90		5,299.21
38384KPA3	5.000% 07/20/2053 DD 03/01/24 OSEF00098502: C.S. MCKEE	98.4129	1,257,575.69	1,262,874.90	0.05	5,299.21
50,000.000	WW GRAINGER INC	89.5529	53,741.50	44,776.45		(8,965.05)
384802AB0	4.600% 06/15/2045 DD 06/11/15 OSEF00097702: JP MORGAN CORE	89.5529	53,741.50	44,776.45	0.00	(8,965.05)
60,000.000	GRAY OAK PIPELINE LLC 144A	94.0759	59,998.20	56,445.53		(3,552.67)
38937LAB7	3.450% 10/15/2027 DD 09/15/20 OSEF00096002: LOOMIS CORE PLUS	94.0759	59,998.20	56,445.53	0.00	(3,552.67)
155,000.000	GRAY OAK PIPELINE LLC 144A	96.0001	154,776.80	148,800.22		(5,976.58)
38937LAC5	2.600% 10/15/2025 DD 09/15/20 OSEF00097702: JP MORGAN CORE	96.0001	154,776.80	148,800.22	0.01	(5,976.58)
500,000.000	GREATAMERICA LEASING 1 C 144A	99.6807	499,925.90	498,403.25		(1,522.65)
39154TCM8	5.430% 12/15/2031 DD 01/31/24 OSEF00064802: WESTERN CORE PLUS	99.6807	499,925.90	498,403.25	0.02	(1,522.65)
265,721.010	GREEN TREE FINL CORP 96-6 B1	98.1293	109,431.00	260,750.06		151,319.06
393505PE6	8.000% 09/15/2027 DD 07/31/96 OSEF00064802: WESTERN CORE PLUS	98.1293	109,431.00	260,750.06	0.01	151,319.06
69,107.610	GRIFOLS 11/19 (USD) COV-LITE T	98.2340	68,070.99	67,887.17		(183.82)
39843PAG8	OSEF00064802: WESTERN CORE PLUS	98.2340	68,070.99	67,887.17	0.00	(183.82)
212,000.000	HF SINCLAIR CORP	100.2126	225,975.04	212,450.63		(13,524.41)
403949AB6	5.875% 04/01/2026 DD 10/01/22 OSEF00097702: JP MORGAN CORE	100.2126	225,975.04	212,450.63	0.01	(13,524.41)

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150,000.000	H&E EQUIPMENT SERVICES IN 144A	90.2269	150,162.50	135,340.28		(14,822.22)
404030AJ7	3.875% 12/15/2028 DD 12/14/20 OSEF00094102: GSAM CORE PLUS	90.2269	150,162.50	135,340.28	0.01	(14,822.22)
72,000.000	HCA INC	99.6620	72,720.00	71,756.62		(963.38)
404119BR9	5.375% 02/01/2025 DD 01/16/15 OSEF00094102: GSAM CORE PLUS	99.6620	72,720.00	71,756.62	0.00	(963.38)
200,000.000	HCA INC	100.1328	209,125.00	200,265.50		(8,859.50)
404119BS7	5.875% 02/15/2026 DD 11/13/15 OSEF00094102: GSAM CORE PLUS	100.1328	209,125.00	200,265.50	0.01	(8,859.50)
140,000.000	HCA INC	92.4476	154,209.00	129,426.59		(24,782.41)
404119BV0	5.500% 06/15/2047 DD 06/22/17 OSEF00097702: JP MORGAN CORE	92.4476	154,209.00	129,426.59	0.01	(24,782.41)
910,000.000	HCA INC	94.6909	947,580.01	861,687.15		(85,892.86)
404119BX6	4.125% 06/15/2029 DD 06/12/19 OSEF00096002: LOOMIS CORE PLUS	94.6909	947,580.01	861,687.15	0.04	(85,892.86)
155,000.000	HCA INC	92.6287	153,583.30	143,574.50		(10,008.80)
404119BY4	5.125% 06/15/2039 DD 06/12/19 OSEF00097702: JP MORGAN CORE	92.6287	153,583.30	143,574.50	0.01	(10,008.80)
305,000.000	HCA INC	90.2037	302,285.50	275,121.17		(27,164.33)
404119CA5	3.500% 09/01/2030 DD 02/26/20 OSEF00094102: GSAM CORE PLUS	90.2037	302,285.50	275,121.17	0.01	(27,164.33)
190,000.000	HCA INC	90.2037	173,144.60	171,386.96		(1,757.64)
404119CA5	3.500% 09/01/2030 DD 02/26/20 OSEF00064802: WESTERN CORE PLUS	90.2037	173,144.60	171,386.96	0.01	(1,757.64)
68,000.000	HCA INC	66.8378	67,660.68	45,449.69		(22,210.99)
404119CB3	3.500% 07/15/2051 DD 06/30/21 OSEF00097702: JP MORGAN CORE	66.8378	67,660.68	45,449.69	0.00	(22,210.99)
500,000.000	HCA INC	91.9204	497,275.00	459,602.09		(37,672.91)
404119CJ6	3.375% 03/15/2029 DD 03/15/23 OSEF00064502: DODGE & COX CORE	91.9204	497,275.00	459,602.09	0.02	(37,672.91)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
485,000.000	HCA INC	99.1816	485,822.41	481,030.60		(4,791.81)
404119CQ0	5.500% 06/01/2033 DD 05/04/23 OSEF00096002: LOOMIS CORE PLUS	99.1816	485,822.41	481,030.60	0.02	(4,791.81)
780,000.000	HCA INC	99.9282	784,454.00	779,439.80		(5,014.20)
404119CT4	5.450% 04/01/2031 DD 02/23/24 OSEF00094102: GSAM CORE PLUS	99.9282	784,454.00	779,439.80	0.03	(5,014.20)
190,000.000	HCA INC	99.3970	191,040.10	188,854.38		(2,185.72)
404119CU1	5.600% 04/01/2034 DD 02/23/24 OSEF00096002: LOOMIS CORE PLUS	99.3970	191,040.10	188,854.38	0.01	(2,185.72)
3,000.000	HEALTHPEAK OP LLC	98.5146	2,975.55	2,955.44		(20.11)
40414LAM1	3.400% 02/01/2025 DD 01/21/15 OSEF00097702: JP MORGAN CORE	98.5146	2,975.55	2,955.44	0.00	(20.11)
164,000.000	HEALTHPEAK OP LLC	92.3746	163,298.08	151,494.38		(11,803.70)
40414LAR0	3.500% 07/15/2029 DD 07/05/19 OSEF00097702: JP MORGAN CORE	92.3746	163,298.08	151,494.38	0.01	(11,803.70)
2,150,000.000	HSBC HOLDINGS PLC	104.5676	2,371,942.81	2,248,203.74		(123,739.07)
404280AG4	6.500% 05/02/2036 DD 05/03/06 OSEF00064502: DODGE & COX CORE	104.5676	2,371,942.81	2,248,203.74	0.09	(123,739.07)
115,000.000	HSBC HOLDINGS PLC	106.3747	163,454.10	122,330.85		(41,123.25)
404280AM1	6.100% 01/14/2042 DD 11/17/11 OSEF00097702: JP MORGAN CORE	106.3747	163,454.10	122,330.85	0.01	(41,123.25)
200,000.000	HSBC HOLDINGS PLC	96.3397	228,390.00	192,679.47		(35,710.53)
404280BK4	VAR RT 03/13/2028 DD 03/13/17 OSEF00097702: JP MORGAN CORE	96.3397	228,390.00	192,679.47	0.01	(35,710.53)
280,000.000	HSBC HOLDINGS PLC	96.6800	280,000.00	270,704.11		(9,295.89)
404280CG2	VAR RT 06/04/2026 DD 06/04/20 OSEF00064802: WESTERN CORE PLUS	96.6800	280,000.00	270,704.11	0.01	(9,295.89)
700,000.000	HSBC HOLDINGS PLC	86.4445	700,000.00	605,111.73		(94,888.27)
404280CH0	VAR RT 06/04/2031 DD 06/04/20 OSEF00064502: DODGE & COX CORE	86.4445	700,000.00	605,111.73	0.02	(94,888.27)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
280,000.000	HSBC HOLDINGS PLC	83.5531	280,000.00	233,948.72		(46,051.28)
404280CK3	VAR RT 08/18/2031 DD 08/18/20 OSEF00097702: JP MORGAN CORE	83.5531	280,000.00	233,948.72	0.01	(46,051.28)
300,000.000	HSBC HOLDINGS PLC	89.8069	300,000.00	269,420.67		(30,579.33)
404280CL1	VAR RT 09/22/2028 DD 09/22/20 OSEF00097702: JP MORGAN CORE	89.8069	300,000.00	269,420.67	0.01	(30,579.33)
200,000.000	HSBC HOLDINGS PLC	87.9064	200,000.00	175,812.76		(24,187.24)
404280CV9	VAR RT 08/17/2029 DD 08/17/21 OSEF00097702: JP MORGAN CORE	87.9064	200,000.00	175,812.76	0.01	(24,187.24)
200,000.000	HSBC HOLDINGS PLC	83.1638	200,000.00	166,327.63		(33,672.37)
404280CY3	VAR RT 11/22/2032 DD 11/22/21 OSEF00097702: JP MORGAN CORE	83.1638	200,000.00	166,327.63	0.01	(33,672.37)
325,000.000	HSBC HOLDINGS PLC	92.7667	319,959.25	301,491.75		(18,467.50)
404280DC0	VAR RT 03/29/2033 DD 03/29/22 OSEF00064502: DODGE & COX CORE	92.7667	319,959.25	301,491.75	0.01	(18,467.50)
200,000.000	HSBC HOLDINGS PLC	92.7667	200,000.00	185,533.38		(14,466.62)
404280DC0	VAR RT 03/29/2033 DD 03/29/22 OSEF00064802: WESTERN CORE PLUS	92.7667	200,000.00	185,533.38	0.01	(14,466.62)
375,000.000	HSBC HOLDINGS PLC	99.3439	376,905.00	372,539.75		(4,365.25)
404280DG1	VAR RT 08/11/2028 DD 08/11/22 OSEF00064502: DODGE & COX CORE	99.3439	376,905.00	372,539.75	0.02	(4,365.25)
270,000.000	HSBC HOLDINGS PLC	105.7515	286,434.90	285,529.07		(905.83)
404280DR7	VAR RT 11/03/2028 DD 11/03/22 OSEF00097702: JP MORGAN CORE	105.7515	286,434.90	285,529.07	0.01	(905.83)
1,600,000.000	HSBC HOLDINGS PLC	112.9652	1,628,717.50	1,807,442.59		178,725.09
404280DS5	VAR RT 11/03/2033 DD 11/03/22 OSEF00064502: DODGE & COX CORE	112.9652	1,628,717.50	1,807,442.59	0.07	178,725.09
224,000.000	HSBC HOLDINGS PLC	104.5963	219,357.24	234,295.61		14,938.37
404280DW6	VAR RT 03/09/2044 DD 03/09/23 OSEF00099002: LOOMIS CORE	104.5963	219,357.24	234,295.61	0.01	14,938.37

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
843,000.000	HSBC HOLDINGS PLC	100.1887	844,633.90	844,590.46		(43.44)
404280ED7	VAR RT 03/04/2030 DD 03/04/24 OSEF00099002: LOOMIS CORE	100.1887	844,633.90	844,590.46	0.03	(43.44)
794,000.000	HSBC HOLDINGS PLC	100.3910	795,317.34	797,104.54		1,787.20
404280EF2	VAR RT 05/17/2028 DD 05/17/24 OSEF00099002: LOOMIS CORE	100.3910	795,317.34	797,104.54	0.03	1,787.20
5,000.000	HALLIBURTON CO	97.8538	4,995.61	4,892.69		(102.92)
406216BG5	3.800% 11/15/2025 DD 11/13/15 OSEF00064802: WESTERN CORE PLUS	97.8538	4,995.61	4,892.69	0.00	(102.92)
100,000.000	HALLIBURTON CO	95.1154	103,917.00	95,115.40		(8,801.60)
406216BJ9	4.850% 11/15/2035 DD 11/13/15 OSEF00097702: JP MORGAN CORE	95.1154	103,917.00	95,115.40	0.00	(8,801.60)
30,000.000	HALLIBURTON CO	95.1154	30,727.80	28,534.62		(2,193.18)
406216BJ9	4.850% 11/15/2035 DD 11/13/15 OSEF00064802: WESTERN CORE PLUS	95.1154	30,727.80	28,534.62	0.00	(2,193.18)
50,000.000	HALLIBURTON CO	90.5241	50,831.00	45,262.03		(5,568.97)
406216BK6	5.000% 11/15/2045 DD 11/13/15 OSEF00064802: WESTERN CORE PLUS	90.5241	50,831.00	45,262.03	0.00	(5,568.97)
900,000.000	HALSEYPOINT CLO 7 LT 7A A 144A	101.0444	900,000.00	909,399.60		9,399.60
40638LAA7	VAR RT 07/20/2036 DD 06/29/23 OSEF00094102: GSAM CORE PLUS	101.0444	900,000.00	909,399.60	0.04	9,399.60
850,000.000	HALSEYPOINT CLO 7 LT 7A D 144A	103.8813	884,000.00	882,991.05		(1,008.95)
40638LAJ8	VAR RT 07/20/2036 DD 06/29/23 OSEF00094102: GSAM CORE PLUS	103.8813	884,000.00	882,991.05	0.04	(1,008.95)
250,000.000	HALSEYPOINT CLO II 2A BR 144A	100.0000	250,000.00	250,000.00		0.00
40638TAN2	VAR RT 07/20/2037 DD 07/12/24 OSEF00094102: GSAM CORE PLUS	100.0000	250,000.00	250,000.00	0.01	0.00
120,000.000	HANOVER INSURANCE GROUP INC/TH	84.2632	119,841.60	101,115.89		(18,725.71)
410867AG0	2.500% 09/01/2030 DD 08/24/20 OSEF00097702: JP MORGAN CORE	84.2632	119,841.60	101,115.89	0.00	(18,725.71)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
74,812.500	HARDEE'S FUNDING LL 1A A2 144A	100.3784	74,811.50	75,095.60		284.10
411707AM4	7.253% 03/20/2054 DD 04/05/24 OSEF00096002: LOOMIS CORE PLUS	100.3784	74,811.50	75,095.60	0.00	284.10
18,566.930	HARLEY-DAVIDSON MOTORCYCL A A3	99.7618	18,562.55	18,522.70		(39.85)
41284NAC4	0.370% 04/15/2026 DD 02/18/21 OSEF00099002: LOOMIS CORE	99.7618	18,562.55	18,522.70	0.00	(39.85)
444,000.000	HARLEY-DAVIDSON MOTORCYCL A A4	98.0387	443,961.06	435,291.69		(8,669.37)
41284NAD2	0.530% 09/15/2028 DD 02/18/21 OSEF00099002: LOOMIS CORE	98.0387	443,961.06	435,291.69	0.02	(8,669.37)
100,000.000	L3HARRIS TECHNOLOGIES INC	94.9279	105,668.00	94,927.91		(10,740.09)
413875AS4	4.854% 04/27/2035 DD 04/27/15 OSEF00097702: JP MORGAN CORE	94.9279	105,668.00	94,927.91	0.00	(10,740.09)
150,000.000	L3HARRIS TECHNOLOGIES INC	92.2877	150,191.10	138,431.50		(11,759.60)
413875AT2	5.054% 04/27/2045 DD 04/27/15 OSEF00064802: WESTERN CORE PLUS	92.2877	150,191.10	138,431.50	0.01	(11,759.60)
90,000.000	HARTFORD FINANCIAL SERVICES GR	84.3828	90,494.10	75,944.48		(14,549.62)
416515BB9	4.300% 04/15/2043 DD 04/18/13 OSEF00097702: JP MORGAN CORE	84.3828	90,494.10	75,944.48	0.00	(14,549.62)
100,000.000	HASBRO INC	92.2293	112,081.00	92,229.28		(19,851.72)
418056AZ0	3.900% 11/19/2029 DD 11/19/19 OSEF00097702: JP MORGAN CORE	92.2293	112,081.00	92,229.28	0.00	(19,851.72)
530,000.000	HAYFIN US XII LTD 8A B 144A	99.9615	517,917.50	529,796.06		11,878.56
42086PAE3	VAR RT 04/20/2031 DD 03/27/18 OSEF00096002: LOOMIS CORE PLUS	99.9615	517,917.50	529,796.06	0.02	11,878.56
75,000.000	HRTI LLC	74.8172	74,391.75	56,112.91		(18,278.84)
421946AM6	2.050% 03/15/2031 DD 10/02/20 OSEF00094102: GSAM CORE PLUS	74.8172	74,391.75	56,112.91	0.00	(18,278.84)
300,000.000	HEALTHCARE REALTY HOLDINGS LP	87.4438	297,627.00	262,331.38		(35,295.62)
42225UAG9	3.100% 02/15/2030 DD 09/16/19 OSEF00097702: JP MORGAN CORE	87.4438	297,627.00	262,331.38	0.01	(35,295.62)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 42225UAH7	HEALTHCARE REALTY HOLDINGS LP 2.000% 03/15/2031 DD 09/28/20 OSEF00097702: JP MORGAN CORE	78.7940 78.7940	148,794.00 148,794.00	118,191.05 118,191.05	0.00	(30,602.95) (30,602.95)
110,000.000 42250PAA1	HEALTHPEAK OP LLC 3.000% 01/15/2030 DD 11/21/19 OSEF00097702: JP MORGAN CORE	88.7405 88.7405	109,604.00 109,604.00	97,614.57 97,614.57	0.00	(11,989.43) (11,989.43)
281,000.000 42250PAD5	HEALTHPEAK OP LLC 2.125% 12/01/2028 DD 11/24/21 OSEF00097702: JP MORGAN CORE	88.2575 88.2575	279,308.38 279,308.38	248,003.52 248,003.52	0.01	(31,304.86) (31,304.86)
287,000.000 42806MAM1	HERTZ VEHICLE FINANC 1A D 144A 4.850% 06/25/2026 DD 07/07/22 OSEF00096002: LOOMIS CORE PLUS	96.5431 96.5431	256,694.69 256,694.69	277,078.64 277,078.64	0.01	20,383.95 20,383.95
285,000.000 42806MAR0	HERTZ VEHICLE FINANC 2A D 144A 5.160% 06/26/2028 DD 01/19/22 OSEF00096002: LOOMIS CORE PLUS	89.6094 89.6094	246,393.35 246,393.35	255,386.73 255,386.73	0.01	8,993.38 8,993.38
250,000.000 42806MBG3	HERTZ VEHICLE FINANC 4A D 144A 6.560% 09/25/2026 DD 03/30/22 OSEF00096002: LOOMIS CORE PLUS	97.2604 97.2604	234,125.35 234,125.35	243,151.08 243,151.08	0.01	9,025.73 9,025.73
760,000.000 42809HAG2	HESS CORP 4.300% 04/01/2027 DD 09/28/16 OSEF00099002: LOOMIS CORE	97.5037 97.5037	734,891.00 734,891.00	741,027.86 741,027.86	0.03	6,136.86 6,136.86
115,000.000 428102AE7	HESS MIDSTREAM OPERATIONS 144A 4.250% 02/15/2030 DD 08/05/21 OSEF00096002: LOOMIS CORE PLUS	91.7910 91.7910	115,000.00 115,000.00	105,559.59 105,559.59	0.00	(9,440.41) (9,440.41)
225,000.000 42824CAW9	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2025 DD 10/15/16 OSEF00094102: GSAM CORE PLUS	99.1823 99.1823	241,789.25 241,789.25	223,160.23 223,160.23	0.01	(18,629.02) (18,629.02)
153,000.000 42981CAA6	HIGH STREET FUNDING TRUST 144A 4.111% 02/15/2028 DD 03/15/18 OSEF00097702: JP MORGAN CORE	94.4085 94.4085	143,068.77 143,068.77	144,444.97 144,444.97	0.01	1,376.20 1,376.20

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
162,000.000	HILLENBRAND INC	100.4793	162,000.00	162,776.47		776.47
431571AF5	6.250% 02/15/2029 DD 02/14/24 OSEF00094102: GSAM CORE PLUS	100.4793	162,000.00	162,776.47	0.01	776.47
95,000.000	HILTON DOMESTIC OPERATING 144A	86.5382	95,000.00	82,211.29		(12,788.71)
432833AN1	3.625% 02/15/2032 DD 02/02/21 OSEF00096002: LOOMIS CORE PLUS	86.5382	95,000.00	82,211.29	0.00	(12,788.71)
70,000.000	HILTON DOMESTIC OPERATING 144A	100.4851	70,130.00	70,339.57		209.57
432833AQ4	6.125% 04/01/2032 DD 03/26/24 OSEF00064802: WESTERN CORE PLUS	100.4851	70,130.00	70,339.57	0.00	209.57
430,000.000	HILTON GRAND VACATIONS BO 144A	100.4682	430,000.00	432,013.26		2,013.26
43283QAC4	6.625% 01/15/2032 DD 01/17/24 OSEF00096002: LOOMIS CORE PLUS	100.4682	430,000.00	432,013.26	0.02	2,013.26
47,335.420	HILTON GRAND VACATIO 1B C 144A	101.0790	47,322.56	47,846.16		523.60
43283YAC7	6.620% 09/15/2039 DD 04/25/24 OSEF00096002: LOOMIS CORE PLUS	101.0790	47,322.56	47,846.16	0.00	523.60
235,000.000	HILTON GRAND VACATIONS BO 144A	93.2449	235,000.00	219,125.52		(15,874.48)
43284MAA6	5.000% 06/01/2029 DD 06/04/21 OSEF00096002: LOOMIS CORE PLUS	93.2449	235,000.00	219,125.52	0.01	(15,874.48)
80,000.000	HILTON GRAND VACATIONS BO 144A	88.5260	80,000.00	70,820.81		(9,179.19)
43284MAB4	4.875% 07/01/2031 DD 06/28/21 OSEF00096002: LOOMIS CORE PLUS	88.5260	80,000.00	70,820.81	0.00	(9,179.19)
185,093.690	HILTON GRAND VACATIO AA B 144A	97.2313	185,090.30	179,968.98		(5,121.32)
43285HAB4	4.220% 02/25/2039 DD 06/10/20 OSEF00097702: JP MORGAN CORE	97.2313	185,090.30	179,968.98	0.01	(5,121.32)
20,000.000	HOME DEPOT INC/THE	78.8769	21,889.00	15,775.38		(6,113.62)
437076BS0	3.900% 06/15/2047 DD 06/05/17 OSEF00064802: WESTERN CORE PLUS	78.8769	21,889.00	15,775.38	0.00	(6,113.62)
10,000.000	HOME DEPOT INC/THE	96.6025	11,919.10	9,660.25		(2,258.85)
437076BW1	3.900% 12/06/2028 DD 12/06/18 OSEF00064802: WESTERN CORE PLUS	96.6025	11,919.10	9,660.25	0.00	(2,258.85)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000	HOME DEPOT INC/THE	89.0876	74,829.30	71,270.07		(3,559.23)
437076CB6	2.700% 04/15/2030 DD 03/30/20 OSEF00064802: WESTERN CORE PLUS	89.0876	74,829.30	71,270.07	0.00	(3,559.23)
150,000.000	HOME DEPOT INC/THE	77.8973	144,260.40	116,846.02		(27,414.38)
437076CC4	3.300% 04/15/2040 DD 03/30/20 OSEF00064802: WESTERN CORE PLUS	77.8973	144,260.40	116,846.02	0.00	(27,414.38)
140,000.000	HOME DEPOT INC/THE	71.0229	147,662.11	99,432.00		(48,230.11)
437076CD2	3.350% 04/15/2050 DD 03/30/20 OSEF00064802: WESTERN CORE PLUS	71.0229	147,662.11	99,432.00	0.00	(48,230.11)
210,000.000	HOME DEPOT INC/THE	73.9695	138,026.70	155,335.93		17,309.23
437076CQ3	3.625% 04/15/2052 DD 03/28/22 OSEF00097702: JP MORGAN CORE	73.9695	138,026.70	155,335.93	0.01	17,309.23
155,000.000	HOME DEPOT INC/THE	98.9576	153,519.75	153,384.35		(135.40)
437076DE9	4.950% 06/25/2034 DD 06/25/24 OSEF00096002: LOOMIS CORE PLUS	98.9576	153,519.75	153,384.35	0.01	(135.40)
994,000.000	HOME DEPOT INC/THE	97.6356	984,512.97	970,497.84		(14,015.13)
437076DF6	5.300% 06/25/2054 DD 06/25/24 OSEF00099002: LOOMIS CORE	97.6356	984,512.97	970,497.84	0.04	(14,015.13)
725,000.000	HONDA AUTO RECEIVABLES 20 4 A3	100.8817	724,871.33	731,392.11		6,520.78
438123AC5	5.670% 06/21/2028 DD 11/08/23 OSEF00094102: GSAM CORE PLUS	100.8817	724,871.33	731,392.11	0.03	6,520.78
179,009.770	HONDA AUTO RECEIVABLES 20 4 A3	97.9653	178,972.02	175,367.48		(3,604.54)
43815GAC3	0.880% 01/21/2026 DD 11/24/21 OSEF00099002: LOOMIS CORE	97.9653	178,972.02	175,367.48	0.01	(3,604.54)
190,000.000	HONEYWELL INTERNATIONAL INC	99.1388	189,285.60	188,363.81		(921.79)
438516CS3	5.000% 03/01/2035 DD 03/01/24 OSEF00064802: WESTERN CORE PLUS	99.1388	189,285.60	188,363.81	0.01	(921.79)
3,000,000.000	HONEYWELL INTERNATIONAL INC	99.1388	2,939,730.00	2,974,165.35		34,435.35
438516CS3	5.000% 03/01/2035 DD 03/01/24 OSEF00061202: JOHNSON CORE	99.1388	2,939,730.00	2,974,165.35	0.12	34,435.35

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000	HONEYWELL INTERNATIONAL INC	97.0353	209,527.50	203,774.05		(5,753.45)
438516CT1	5.250% 03/01/2054 DD 03/01/24 OSEF00097702: JP MORGAN CORE	97.0353	209,527.50	203,774.05	0.01	(5,753.45)
355,000.000	HUB INTERNATIONAL LTD 144A	102.5131	355,000.00	363,921.51		8,921.51
44332PAH4	7.250% 06/15/2030 DD 06/20/23 OSEF00096002: LOOMIS CORE PLUS	102.5131	355,000.00	363,921.51	0.01	8,921.51
375,000.000	HUDSONS BAY SIMO HB10 A10 144A	93.4871	381,254.88	350,576.74		(30,678.14)
44422PBN1	4.155% 08/05/2034 DD 11/01/15 OSEF00096002: LOOMIS CORE PLUS	93.4871	381,254.88	350,576.74	0.01	(30,678.14)
90,000.000	HUMANA INC	83.9591	88,375.50	75,563.15		(12,812.35)
444859BB7	4.625% 12/01/2042 DD 12/10/12 OSEF00064802: WESTERN CORE PLUS	83.9591	88,375.50	75,563.15	0.00	(12,812.35)
20,000.000	HUMANA INC	96.6840	20,299.60	19,336.79		(962.81)
444859BF8	3.950% 03/15/2027 DD 03/16/17 OSEF00064802: WESTERN CORE PLUS	96.6840	20,299.60	19,336.79	0.00	(962.81)
10,000.000	HUMANA INC	84.5377	10,340.70	8,453.77		(1,886.93)
444859BG6	4.800% 03/15/2047 DD 03/16/17 OSEF00064802: WESTERN CORE PLUS	84.5377	10,340.70	8,453.77	0.00	(1,886.93)
20,000.000	HUMANA INC	99.2713	22,444.20	19,854.26		(2,589.94)
444859BM3	4.500% 04/01/2025 DD 03/26/20 OSEF00064802: WESTERN CORE PLUS	99.2713	22,444.20	19,854.26	0.00	(2,589.94)
65,000.000	HUMANA INC	102.2249	67,516.80	66,446.19		(1,070.61)
444859BY7	5.950% 03/15/2034 DD 11/09/23 OSEF00094102: GSAM CORE PLUS	102.2249	67,516.80	66,446.19	0.00	(1,070.61)
300,000.000	HUNTINGTON BANCSHARES INC/OH	98.3579	299,058.00	295,073.64		(3,984.36)
446150AM6	4.000% 05/15/2025 DD 05/15/18 OSEF00094102: GSAM CORE PLUS	98.3579	299,058.00	295,073.64	0.01	(3,984.36)
3,000,000.000	HUNTINGTON BANCSHARES INC/OH	96.8658	2,967,310.02	2,905,974.84		(61,335.18)
446150BB9	VAR RT 08/04/2028 DD 08/04/22 OSEF00061202: JOHNSON CORE	96.8658	2,967,310.02	2,905,974.84	0.12	(61,335.18)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
308,000.000	HUNTINGTON BANCSHARES INC/OH	102.1033	313,506.57	314,478.10		971.53
446150BC7	VAR RT 08/21/2029 DD 08/21/23 OSEF00099002: LOOMIS CORE	102.1033	313,506.57	314,478.10	0.01	971.53
456,000.000	HUNTINGTON BANCSHARES INC/OH	98.4472	450,864.44	448,919.44		(1,945.00)
446150BD5	VAR RT 02/02/2035 DD 02/02/24 OSEF00099002: LOOMIS CORE	98.4472	450,864.44	448,919.44	0.02	(1,945.00)
369,000.000	HUNTINGTON NATIONAL BANK/THE	100.0910	368,132.85	369,335.86		1,203.01
44644MAJ0	5.650% 01/10/2030 DD 11/18/22 OSEF00097702: JP MORGAN CORE	100.0910	368,132.85	369,335.86	0.02	1,203.01
175,000.000	HUNTSMAN INTERNATIONAL LLC	94.7474	173,022.50	165,807.93		(7,214.57)
44701QBE1	4.500% 05/01/2029 DD 03/13/19 OSEF00094102: GSAM CORE PLUS	94.7474	173,022.50	165,807.93	0.01	(7,214.57)
317,000.000	HYATT HOTELS CORP	97.3590	313,386.20	308,627.95		(4,758.25)
448579AS1	5.500% 06/30/2034 DD 06/17/24 OSEF00094102: GSAM CORE PLUS	97.3590	313,386.20	308,627.95	0.01	(4,758.25)
510,000.000	HYUNDAI CAPITAL AMERICA 144A	92.6688	509,117.70	472,611.04		(36,506.66)
44891ABW6	1.500% 06/15/2026 DD 06/15/21 OSEF00097702: JP MORGAN CORE	92.6688	509,117.70	472,611.04	0.02	(36,506.66)
1,255,000.000	HYUNDAI CAPITAL AMERICA 144A	102.6869	1,282,243.12	1,288,720.95		6,477.83
44891ACN5	6.100% 09/21/2028 DD 09/21/23 OSEF00099002: LOOMIS CORE	102.6869	1,282,243.12	1,288,720.95	0.05	6,477.83
829,000.000	HYUNDAI CAPITAL AMERICA 144A	99.8430	828,660.16	827,698.13		(962.03)
44891ACY1	5.350% 03/19/2029 DD 03/19/24 OSEF00099002: LOOMIS CORE	99.8430	828,660.16	827,698.13	0.03	(962.03)
300,000.000	HYUNDAI CAPITAL AMERICA 144A	99.1626	299,724.00	297,487.88		(2,236.12)
44891ADD6	5.400% 06/24/2031 DD 06/24/24 OSEF00094102: GSAM CORE PLUS	99.1626	299,724.00	297,487.88	0.01	(2,236.12)
425,000.000	HYUNDAI AUTO RECEIVABLES A A4	99.6196	424,940.22	423,383.17		(1,557.05)
448973AE7	4.920% 01/15/2031 DD 03/20/24 OSEF00099002: LOOMIS CORE	99.6196	424,940.22	423,383.17	0.02	(1,557.05)

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223,000.000	HYUNDAI AUTO LEASE S B A4 144A	99.5334	222,977.21	221,959.55		(1,017.66)
448980AE2	5.170% 04/15/2027 DD 05/24/23 OSEF00099002: LOOMIS CORE	99.5334	222,977.21	221,959.55	0.01	(1,017.66)
547,299.060	HYUNDAI AUTO RECEIVABLES C A2A	100.1185	547,272.53	547,947.34		674.81
44918CAB8	5.800% 01/15/2027 DD 11/13/23 OSEF00094102: GSAM CORE PLUS	100.1185	547,272.53	547,947.34	0.02	674.81
237,000.000	HYUNDAI AUTO RECEIVABLES C A4	101.3054	236,925.91	240,093.80		3,167.89
44918CAE2	5.550% 12/17/2029 DD 11/13/23 OSEF00099002: LOOMIS CORE	101.3054	236,925.91	240,093.80	0.01	3,167.89
745,000.000	IBM INTERNATIONAL CAPITAL PTE	94.8093	741,924.57	706,329.49		(35,595.08)
449276AF1	5.250% 02/05/2044 DD 02/05/24 OSEF00099002: LOOMIS CORE	94.8093	741,924.57	706,329.49	0.03	(35,595.08)
721,000.000	HYUNDAI AUTO RECEIVABLES B A3	100.2856	720,967.71	723,059.03		2,091.32
44933XAD9	5.480% 04/17/2028 DD 07/19/23 OSEF00097702: JP MORGAN CORE	100.2856	720,967.71	723,059.03	0.03	2,091.32
672,000.000	HYUNDAI AUTO LEASE S B A3 144A	100.2179	671,981.32	673,463.95		1,482.63
44934FAD7	5.410% 05/17/2027 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.2179	671,981.32	673,463.95	0.03	1,482.63
489,000.000	HYUNDAI AUTO LEASE SE B B 144A	100.2326	488,891.10	490,137.61		1,246.51
44934FAF2	5.560% 08/15/2028 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.2326	488,891.10	490,137.61	0.02	1,246.51
116,134.430	HYUNDAI AUTO RECEIVABLES B A3	99.0890	116,108.80	115,076.40		(1,032.40)
44934KAC8	0.380% 01/15/2026 DD 07/28/21 OSEF00099002: LOOMIS CORE	99.0890	116,108.80	115,076.40	0.00	(1,032.40)
120,000.000	ICAHN ENTERPRISES LP / ICAHN E	99.2105	118,387.50	119,052.54		665.04
451102BT3	6.250% 05/15/2026 DD 05/10/19 OSEF00096002: LOOMIS CORE PLUS	99.2105	118,387.50	119,052.54	0.00	665.04
200,000.000	ICAHN ENTERPRISES LP / ICAHN E	93.8623	184,900.00	187,724.60		2,824.60
451102BZ9	5.250% 05/15/2027 DD 12/12/19 OSEF00096002: LOOMIS CORE PLUS	93.8623	184,900.00	187,724.60	0.01	2,824.60

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
345,000.000	IDAHO ENERGY RESOURCES AUTH TR	70.3070	345,000.00	242,559.15		(102,440.85)
451174AX4	2.861% 09/01/2046 DD 06/23/21 OSEF00099002: LOOMIS CORE	70.3070	345,000.00	242,559.15	0.01	(102,440.85)
161,807.790	II-VI/COHERENT 3/24 TLB	99.9250	160,785.85	161,686.43		900.58
45173JAR5	0.000% 07/02/2029 DD 03/21/24 OSEF00064802: WESTERN CORE PLUS	99.9250	160,785.85	161,686.43	0.01	900.58
70,000.000	IHEARTCOMMUNICATIONS INC 144A	53.0951	72,325.00	37,166.58		(35,158.42)
45174HBE6	5.250% 08/15/2027 DD 08/07/19 OSEF00096002: LOOMIS CORE PLUS	53.0951	72,325.00	37,166.58	0.00	(35,158.42)
45,000.000	IHEARTCOMMUNICATIONS INC 144A	50.6517	46,051.99	22,793.28		(23,258.71)
45174HBG1	4.750% 01/15/2028 DD 11/22/19 OSEF00096002: LOOMIS CORE PLUS	50.6517	46,051.99	22,793.28	0.00	(23,258.71)
1,364,705.880	ILLINOIS ST	98.1210	1,286,601.21	1,339,063.06		52,461.85
452151LF8	5.100% 06/01/2033 DD 06/12/03 OSEF00064502: DODGE & COX CORE	98.1210	1,286,601.21	1,339,063.06	0.05	52,461.85
2,738,823.530	ILLINOIS ST	98.1210	2,762,728.41	2,687,361.04		(75,367.37)
452151LF8	5.100% 06/01/2033 DD 06/12/03 OSEF00099002: LOOMIS CORE	98.1210	2,762,728.41	2,687,361.04	0.11	(75,367.37)
33,846.160	ILLINOIS ST	104.1330	36,298.99	35,245.02		(1,053.97)
452152BM2	6.630% 02/01/2035 DD 02/04/10 OSEF00094102: GSAM CORE PLUS	104.1330	36,298.99	35,245.02	0.00	(1,053.97)
381,428.580	ILLINOIS ST	107.3070	390,281.21	409,299.57		19,018.36
452152GS4	7.350% 07/01/2035 DD 07/21/10 OSEF00094102: GSAM CORE PLUS	107.3070	390,281.21	409,299.57	0.02	19,018.36
58,354.140	IMPAC CMB TRUST SERIES 2 7 1A1	97.4599	55,326.16	56,871.91		1,545.75
45254NKF3	VAR RT 11/25/2034 DD 07/29/04 OSEF00097702: JP MORGAN CORE	97.4599	55,326.16	56,871.91	0.00	1,545.75
3,465.220	IMPAC SECURED ASSETS TRU 1 2A1	87.2889	2,980.09	3,024.75		44.66
45254TTN4	VAR RT 05/25/2036 DD 03/30/06 OSEF00097702: JP MORGAN CORE	87.2889	2,980.09	3,024.75	0.00	44.66

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,150,000.000	IMPERIAL BRANDS FINANCE P 144A	92.6149	1,072,685.75	1,065,071.05		(7,614.70)
45262BAC7	3.875% 07/26/2029 DD 07/26/19 OSEF00064502: DODGE & COX CORE	92.6149	1,072,685.75	1,065,071.05	0.04	(7,614.70)
944,000.000	IMPERIAL BRANDS FINANCE P 144A	99.0672	941,064.16	935,194.69		(5,869.47)
45262BAG8	5.500% 02/01/2030 DD 07/01/24 OSEF00099002: LOOMIS CORE	99.0672	941,064.16	935,194.69	0.04	(5,869.47)
1,350,000.000	IMPERIAL BRANDS FINANCE P 144A	99.0672	1,345,801.50	1,337,407.66		(8,393.84)
45262BAG8	5.500% 02/01/2030 DD 07/01/24 OSEF00064502: DODGE & COX CORE	99.0672	1,345,801.50	1,337,407.66	0.05	(8,393.84)
300,000.000	IMPERIAL BRANDS FINANCE P 144A	98.0242	298,500.00	294,072.66		(4,427.34)
45262BAH6	5.875% 07/01/2034 DD 07/01/24 OSEF00064502: DODGE & COX CORE	98.0242	298,500.00	294,072.66	0.01	(4,427.34)
4,025,000.000	IMPERIAL BRANDS FINANCE P 144A	98.4795	4,066,345.28	3,963,799.43		(102,545.85)
453140AF2	4.250% 07/21/2025 DD 07/21/15 OSEF00064502: DODGE & COX CORE	98.4795	4,066,345.28	3,963,799.43	0.16	(102,545.85)
305,000.000	CRESCENT ENERGY FINANCE L 144A	105.6533	323,562.50	322,242.54		(1,319.96)
45344LAC7	9.250% 02/15/2028 DD 02/01/23 OSEF00094102: GSAM CORE PLUS	105.6533	323,562.50	322,242.54	0.01	(1,319.96)
21,708.430	RESIDENTIAL ASSET SECU IP2 1A1	98.2643	19,604.44	21,331.65		1,727.21
45660LAN9	VAR RT 12/25/2034 DD 12/01/04 OSEF00097702: JP MORGAN CORE	98.2643	19,604.44	21,331.65	0.00	1,727.21
300,000.000	ING GROEP NV	101.1098	300,000.00	303,329.48		3,329.48
456837BF9	VAR RT 09/11/2027 DD 09/11/23 OSEF00097702: JP MORGAN CORE	101.1098	300,000.00	303,329.48	0.01	3,329.48
200,000.000	ING GROEP NV	103.0997	200,000.00	206,199.40		6,199.40
456837BH5	VAR RT 09/11/2034 DD 09/11/23 OSEF00096002: LOOMIS CORE PLUS	103.0997	200,000.00	206,199.40	0.01	6,199.40
695,000.000	ING GROEP NV	98.7262	687,999.91	686,147.28		(1,852.63)
456837BM4	VAR RT 03/19/2035 DD 03/19/24 OSEF00099002: LOOMIS CORE	98.7262	687,999.91	686,147.28	0.03	(1,852.63)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
565,000.000	INGERSOLL RAND INC	102.2307	540,162.45	577,603.68		37,441.23
45687VAB2	5.700% 08/14/2033 DD 08/14/23 OSEF00096002: LOOMIS CORE PLUS	102.2307	540,162.45	577,603.68	0.02	37,441.23
89,000.000	INGERSOLL RAND INC	100.5295	88,992.88	89,471.27		478.39
45687VAE6	5.314% 06/15/2031 DD 05/10/24 OSEF00094102: GSAM CORE PLUS	100.5295	88,992.88	89,471.27	0.00	478.39
104,000.000	INGERSOLL RAND INC	100.8672	103,935.52	104,901.91		966.39
45687VAF3	5.450% 06/15/2034 DD 05/10/24 OSEF00094102: GSAM CORE PLUS	100.8672	103,935.52	104,901.91	0.00	966.39
190,000.000	INGEVITY CORP 144A	90.7299	172,577.00	172,386.75		(190.25)
45688CAB3	3.875% 11/01/2028 DD 10/28/20 OSEF00094102: GSAM CORE PLUS	90.7299	172,577.00	172,386.75	0.01	(190.25)
160,000.000	INTEL CORP	96.7494	186,188.80	154,799.10		(31,389.70)
458140BQ2	3.750% 03/25/2027 DD 03/25/20 OSEF00064802: WESTERN CORE PLUS	96.7494	186,188.80	154,799.10	0.01	(31,389.70)
130,000.000	INTEL CORP	87.5309	129,734.80	113,790.14		(15,944.66)
458140BT6	1.600% 08/12/2028 DD 08/12/21 OSEF00064802: WESTERN CORE PLUS	87.5309	129,734.80	113,790.14	0.00	(15,944.66)
40,000.000	INTEL CORP	63.4316	39,867.20	25,372.64		(14,494.56)
458140BW9	3.050% 08/12/2051 DD 08/12/21 OSEF00064802: WESTERN CORE PLUS	63.4316	39,867.20	25,372.64	0.00	(14,494.56)
80,000.000	INTEL CORP	100.4185	79,976.80	80,334.78		357.98
458140CF5	5.125% 02/10/2030 DD 02/10/23 OSEF00064802: WESTERN CORE PLUS	100.4185	79,976.80	80,334.78	0.00	357.98
275,000.000	INTEL CORP	99.8438	274,216.25	274,570.47		354.22
458140CG3	5.200% 02/10/2033 DD 02/10/23 OSEF00094102: GSAM CORE PLUS	99.8438	274,216.25	274,570.47	0.01	354.22
200,000.000	INTEL CORP	98.2870	191,129.49	196,574.10		5,444.61
458140CJ7	5.700% 02/10/2053 DD 02/10/23 OSEF00097702: JP MORGAN CORE	98.2870	191,129.49	196,574.10	0.01	5,444.61

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82,000.000	INTEL CORP	98.7520	81,758.92	80,976.61		(782.31)
458140CL2	5.150% 02/21/2034 DD 02/21/24 OSEF00094102: GSAM CORE PLUS	98.7520	81,758.92	80,976.61	0.00	(782.31)
120,000.000	INTERCONTINENTAL EXCHANGE INC	95.4770	122,254.15	114,572.35		(7,681.80)
45866FAW4	4.600% 03/15/2033 DD 05/23/22 OSEF00064802: WESTERN CORE PLUS	95.4770	122,254.15	114,572.35	0.00	(7,681.80)
250,000.000	INVESCO CLO 2021-1 L 1A D 144A	99.2969	250,000.00	248,242.25		(1,757.75)
46090XAJ0	VAR RT 04/15/2034 DD 04/27/21 OSEF00096002: LOOMIS CORE PLUS	99.2969	250,000.00	248,242.25	0.01	(1,757.75)
3,586,000.000	INTERSTATE POWER AND LIGHT CO	96.1865	3,796,589.47	3,449,248.71		(347,340.76)
461070AP9	4.100% 09/26/2028 DD 09/26/18 OSEF00061202: JOHNSON CORE	96.1865	3,796,589.47	3,449,248.71	0.14	(347,340.76)
200,000.000	INTESA SANPAOLO SPA 144A	84.6052	200,000.00	169,210.37		(30,789.63)
46115HBQ9	VAR RT 06/01/2032 DD 06/01/21 OSEF00096002: LOOMIS CORE PLUS	84.6052	200,000.00	169,210.37	0.01	(30,789.63)
240,000.000	INTESA SANPAOLO SPA 144A	106.9165	239,762.40	256,599.54		16,837.14
46115HCD7	7.200% 11/28/2033 DD 11/28/23 OSEF00096002: LOOMIS CORE PLUS	106.9165	239,762.40	256,599.54	0.01	16,837.14
900,000.000	INVESCO CLO LTD 2A A 144A	99.3400	894,059.01	894,060.00		0.99
46149MAA4	VAR RT 07/15/2034 DD 06/17/21 OSEF00094102: GSAM CORE PLUS	99.3400	894,059.01	894,060.00	0.04	0.99
179,991.690	INVITATION HOMES 2 SFR4 C 144A	100.1760	176,673.09	180,308.40		3,635.31
46187XAE5	VAR RT 01/17/2038 DD 11/07/18 OSEF00096002: LOOMIS CORE PLUS	100.1760	176,673.09	180,308.40	0.01	3,635.31
125,000.000	INVITATION HOMES OPERATING PAR	88.5490	124,838.75	110,686.25		(14,152.50)
46188BAB8	2.300% 11/15/2028 DD 11/05/21 OSEF00094102: GSAM CORE PLUS	88.5490	124,838.75	110,686.25	0.00	(14,152.50)
285,000.000	IRON MOUNTAIN INC 144A	95.7974	285,000.00	273,022.48		(11,977.52)
46284VAG6	5.000% 07/15/2028 DD 06/22/20 OSEF00096002: LOOMIS CORE PLUS	95.7974	285,000.00	273,022.48	0.01	(11,977.52)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
290,000.000	IRON MOUNTAIN INC 144A	95.0486	290,000.00	275,640.82		(14,359.18)
46284VAJ0	5.250% 07/15/2030 DD 06/22/20 OSEF00096002: LOOMIS CORE PLUS	95.0486	290,000.00	275,640.82	0.01	(14,359.18)
3,722,557.000	ISHARES US TREASURY BOND ETF	22.5700	85,448,486.38	84,018,111.49		(1,430,374.89)
46429B267	OSEFFIETF002: SERS FI ETF	22.5700	85,448,486.38	84,018,111.49	3.44	(1,430,374.89)
400,000.000	ISRAEL GOVERNMENT INTERNATIONA	84.3030	383,000.00	337,212.00		(45,788.00)
46513JB34	2.750% 07/03/2030 DD 04/03/20 OSEF00064802: WESTERN CORE PLUS	84.3030	383,000.00	337,212.00	0.01	(45,788.00)
261,000.000	ISRAEL GOVERNMENT INTERNATIONA	94.8990	249,391.31	247,686.39		(1,704.92)
46514BRL3	5.500% 03/12/2034 DD 03/12/24 OSEF00099002: LOOMIS CORE	94.8990	249,391.31	247,686.39	0.01	(1,704.92)
110,000.000	ITC HOLDINGS CORP 144A	88.0584	109,773.40	96,864.23		(12,909.17)
465685AQ8	2.950% 05/14/2030 DD 05/14/20 OSEF00097702: JP MORGAN CORE	88.0584	109,773.40	96,864.23	0.00	(12,909.17)
250,000.000	JP MORGAN CHASE COMMERC JP1 A5	96.9680	246,718.75	242,419.93		(4,298.82)
46590KAE4	3.914% 01/15/2049 DD 12/01/15 OSEF00064802: WESTERN CORE PLUS	96.9680	246,718.75	242,419.93	0.01	(4,298.82)
400,000.000	JP MORGAN CHASE COMMERC JP2 B	87.9308	343,999.14	351,723.36		7,724.22
46590MAW0	3.460% 08/15/2049 DD 07/01/16 OSEF00094102: GSAM CORE PLUS	87.9308	343,999.14	351,723.36	0.01	7,724.22
195,000.000	JBS USA HOLDING LUX SARL/ JBS	87.5541	195,262.50	170,730.50		(24,532.00)
46590XAM8	3.750% 12/01/2031 DD 06/01/23 OSEF00096002: LOOMIS CORE PLUS	87.5541	195,262.50	170,730.50	0.01	(24,532.00)
220,000.000	JBS USA HOLDING LUX SARL/ JBS	87.5541	190,076.35	192,619.02		2,542.67
46590XAM8	3.750% 12/01/2031 DD 06/01/23 OSEF00097702: JP MORGAN CORE	87.5541	190,076.35	192,619.02	0.01	2,542.67
180,000.000	JBS USA HOLDING LUX SARL/ JBS	89.2137	177,058.80	160,584.57		(16,474.23)
46590XAN6	3.000% 02/02/2029 DD 08/02/23 OSEF00096002: LOOMIS CORE PLUS	89.2137	177,058.80	160,584.57	0.01	(16,474.23)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
738,264.630	JP MORGAN MORTGAGE T 5 A2 144A	99.5273	734,401.52	734,774.78		373.26
46590YAB0	VAR RT 10/26/2048 DD 11/01/17 OSEF00064802: WESTERN CORE PLUS	99.5273	734,401.52	734,774.78	0.03	373.26
4,394.360	JP MORGAN MORTGAGE TRUS A1 1A1	93.0102	4,333.94	4,087.20		(246.74)
466247BL6	VAR RT 02/25/2034 DD 02/01/04 OSEF00097702: JP MORGAN CORE	93.0102	4,333.94	4,087.20	0.00	(246.74)
2,544.750	JP MORGAN MORTGAGE TRUS A2 5A1	95.7694	2,455.60	2,437.09		(18.51)
466247K77	VAR RT 11/25/2033 DD 03/01/06 OSEF00097702: JP MORGAN CORE	95.7694	2,455.60	2,437.09	0.00	(18.51)
5,969.070	JP MORGAN MORTGAGE TRUS A1 3A4	93.7346	5,985.84	5,595.08		(390.76)
466247LS0	VAR RT 02/25/2035 DD 01/01/05 OSEF00097702: JP MORGAN CORE	93.7346	5,985.84	5,595.08	0.00	(390.76)
82,945.175	JP MORGAN MORTGAGE TRUS A8 2A3	79.4417	38,411.40	65,893.07		27,481.67
466247YP2	VAR RT 11/25/2035 DD 10/01/05 OSEF00064802: WESTERN CORE PLUS	79.4417	38,411.40	65,893.07	0.00	27,481.67
120,000.000	JPMORGAN CHASE & CO	93.6033	149,371.20	112,323.91		(37,047.29)
46625HLL2	4.950% 06/01/2045 DD 05/29/15 OSEF00064802: WESTERN CORE PLUS	93.6033	149,371.20	112,323.91	0.00	(37,047.29)
80,000.000	JPMORGAN CHASE & CO	97.4653	85,731.20	77,972.26		(7,758.94)
46625HNJ5	4.250% 10/01/2027 DD 09/25/15 OSEF00064802: WESTERN CORE PLUS	97.4653	85,731.20	77,972.26	0.00	(7,758.94)
175,000.000	JPMORGAN CHASE & CO	96.8073	178,715.25	169,412.73		(9,302.52)
46625HQW3	3.300% 04/01/2026 DD 03/23/16 OSEF00094102: GSAM CORE PLUS	96.8073	178,715.25	169,412.73	0.01	(9,302.52)
25,000.000	JPMORGAN CHASE & CO	95.6617	24,895.75	23,915.43		(980.32)
46625HRX0	3.625% 12/01/2027 DD 11/16/16 OSEF00094102: GSAM CORE PLUS	95.6617	24,895.75	23,915.43	0.00	(980.32)
3,939.610	JP MORGAN MORTGAGE TRUS A1 5A2	96.8395	3,897.39	3,815.10		(82.29)
46630GAS4	VAR RT 07/25/2035 DD 01/01/07 OSEF00097702: JP MORGAN CORE	96.8395	3,897.39	3,815.10	0.00	(82.29)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,091.550	JP MORGAN MORTGAGE TRUS A1 5A5	96.9209	7,104.82	6,873.19		(231.63)
46630GAV7	VAR RT 07/25/2035 DD 01/01/07 OSEF00097702: JP MORGAN CORE	96.9209	7,104.82	6,873.19	0.00	(231.63)
145,000.000	JABIL INC	85.0537	143,953.10	123,327.93		(20,625.17)
466313AK9	3.000% 01/15/2031 DD 07/13/20 OSEF00096002: LOOMIS CORE PLUS	85.0537	143,953.10	123,327.93	0.01	(20,625.17)
292,883.871	J.P. MORGAN CHASE C NLP B 144A	95.1270	280,801.46	278,611.55		(2,189.91)
466317AG9	VAR RT 04/15/2037 DD 05/16/22 OSEF00094102: GSAM CORE PLUS	95.1270	280,801.46	278,611.55	0.01	(2,189.91)
96,750.000	JACK IN THE BOX F 1A A2II 144A	96.3446	90,732.43	93,213.38		2,480.95
466365AB9	4.476% 08/25/2049 DD 07/08/19 OSEF00096002: LOOMIS CORE PLUS	96.3446	90,732.43	93,213.38	0.00	2,480.95
55,970.380	JP MORGAN CHASE COM LC9 C 144A	92.0991	57,317.17	51,548.21		(5,768.96)
46639EAL5	VAR RT 12/15/2047 DD 12/01/12 OSEF00096002: LOOMIS CORE PLUS	92.0991	57,317.17	51,548.21	0.00	(5,768.96)
210,000.000	JP MORGAN CHASE COMMERC C20 C	86.4496	216,857.82	181,544.08		(35,313.74)
46642CBQ2	VAR RT 07/15/2047 DD 06/01/14 OSEF00064802: WESTERN CORE PLUS	86.4496	216,857.82	181,544.08	0.01	(35,313.74)
300,000.000	JPMORGAN CHASE & CO	85.7283	294,645.00	257,184.97		(37,460.03)
46647PAJ5	VAR RT 07/24/2038 DD 07/24/17 OSEF00094102: GSAM CORE PLUS	85.7283	294,645.00	257,184.97	0.01	(37,460.03)
300,000.000	JPMORGAN CHASE & CO	94.5663	300,000.00	283,698.81		(16,301.19)
46647PAM8	VAR RT 01/23/2029 DD 01/23/18 OSEF00094102: GSAM CORE PLUS	94.5663	300,000.00	283,698.81	0.01	(16,301.19)
250,000.000	JPMORGAN CHASE & CO	96.2360	249,185.71	240,589.97		(8,595.74)
46647PAV8	VAR RT 07/23/2029 DD 07/23/18 OSEF00064802: WESTERN CORE PLUS	96.2360	249,185.71	240,589.97	0.01	(8,595.74)
90,000.000	JPMORGAN CHASE & CO	97.0817	90,000.00	87,373.49		(2,626.51)
46647PAX4	VAR RT 12/05/2029 DD 12/05/18 OSEF00064802: WESTERN CORE PLUS	97.0817	90,000.00	87,373.49	0.00	(2,626.51)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000	JPMORGAN CHASE & CO	97.0817	52,348.67	48,540.83		(3,807.84)
46647PAX4	VAR RT 12/05/2029 DD 12/05/18 OSEF00094102: GSAM CORE PLUS	97.0817	52,348.67	48,540.83	0.00	(3,807.84)
425,000.000	JPMORGAN CHASE & CO	97.6794	425,000.00	415,137.48		(9,862.52)
46647PBA3	VAR RT 01/29/2027 DD 01/29/19 OSEF00094102: GSAM CORE PLUS	97.6794	425,000.00	415,137.48	0.02	(9,862.52)
625,000.000	JPMORGAN CHASE & CO	98.9951	625,000.00	618,719.11		(6,280.89)
46647PBF2	VAR RT 10/15/2025 DD 09/12/19 OSEF00094102: GSAM CORE PLUS	98.9951	625,000.00	618,719.11	0.03	(6,280.89)
250,000.000	JPMORGAN CHASE & CO	96.3228	252,610.00	240,806.93		(11,803.07)
46647PBJ4	VAR RT 03/24/2031 DD 03/24/20 OSEF00064502: DODGE & COX CORE	96.3228	252,610.00	240,806.93	0.01	(11,803.07)
25,000.000	JPMORGAN CHASE & CO	96.3228	27,527.75	24,080.69		(3,447.06)
46647PBJ4	VAR RT 03/24/2031 DD 03/24/20 OSEF00094102: GSAM CORE PLUS	96.3228	27,527.75	24,080.69	0.00	(3,447.06)
340,000.000	JPMORGAN CHASE & CO	97.1061	334,053.70	330,160.58		(3,893.12)
46647PBK1	VAR RT 04/22/2026 DD 04/22/20 OSEF00064802: WESTERN CORE PLUS	97.1061	334,053.70	330,160.58	0.01	(3,893.12)
130,000.000	JPMORGAN CHASE & CO	86.4327	130,000.00	112,362.46		(17,637.54)
46647PBL9	VAR RT 04/22/2031 DD 04/22/20 OSEF00064802: WESTERN CORE PLUS	86.4327	130,000.00	112,362.46	0.00	(17,637.54)
1,925,000.000	JPMORGAN CHASE & CO	86.4327	1,870,569.50	1,663,828.76		(206,740.74)
46647PBL9	VAR RT 04/22/2031 DD 04/22/20 OSEF00064502: DODGE & COX CORE	86.4327	1,870,569.50	1,663,828.76	0.07	(206,740.74)
50,000.000	JPMORGAN CHASE & CO	68.0858	50,000.00	34,042.88		(15,957.12)
46647PBN5	VAR RT 04/22/2051 DD 04/22/20 OSEF00064802: WESTERN CORE PLUS	68.0858	50,000.00	34,042.88	0.00	(15,957.12)
1,275,000.000	JPMORGAN CHASE & CO	87.6419	1,192,966.00	1,117,434.44		(75,531.56)
46647PBP0	VAR RT 05/13/2031 DD 05/13/20 OSEF00064502: DODGE & COX CORE	87.6419	1,192,966.00	1,117,434.44	0.05	(75,531.56)



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000	JPMORGAN CHASE & CO	83.2685	223,704.10	224,825.00		1,120.90
46647PCR5	VAR RT 11/08/2032 DD 11/08/21 OSEF00064802: WESTERN CORE PLUS	83.2685	223,704.10	224,825.00	0.01	1,120.90
64,000.000	JPMORGAN CHASE & CO	95.3936	65,277.01	61,051.91		(4,225.10)
46647PDC7	VAR RT 04/26/2033 DD 04/26/22 OSEF00094102: GSAM CORE PLUS	95.3936	65,277.01	61,051.91	0.00	(4,225.10)
420,000.000	JPMORGAN CHASE & CO	97.0605	419,256.40	407,654.13		(11,602.27)
46647PDF0	VAR RT 06/14/2030 DD 06/14/22 OSEF00064802: WESTERN CORE PLUS	97.0605	419,256.40	407,654.13	0.02	(11,602.27)
1,150,000.000	JPMORGAN CHASE & CO	100.3356	1,155,402.58	1,153,859.17		(1,543.41)
46647PDU7	VAR RT 07/24/2029 DD 07/24/23 OSEF00099002: LOOMIS CORE	100.3356	1,155,402.58	1,153,859.17	0.05	(1,543.41)
135,000.000	JPMORGAN CHASE & CO	99.4022	135,000.00	134,192.95		(807.05)
46647PEC6	VAR RT 01/23/2035 DD 01/23/24 OSEF00094102: GSAM CORE PLUS	99.4022	135,000.00	134,192.95	0.01	(807.05)
1,079,000.000	JPMORGAN CHASE & CO	101.5841	1,079,000.00	1,096,092.37		17,092.37
46647PEG7	VAR RT 04/22/2030 DD 04/22/24 OSEF00099002: LOOMIS CORE	101.5841	1,079,000.00	1,096,092.37	0.04	17,092.37
602,000.000	JPMORGAN CHASE & CO	102.6008	602,345.60	617,656.76		15,311.16
46647PEH5	VAR RT 04/22/2035 DD 04/22/24 OSEF00099002: LOOMIS CORE	102.6008	602,345.60	617,656.76	0.03	15,311.16
60,976.780	JP MORGAN MORTGAGE T 4 A1 144A	87.1560	59,461.91	53,144.92		(6,316.99)
46649CAA1	VAR RT 10/25/2048 DD 04/01/18 OSEF00064802: WESTERN CORE PLUS	87.1560	59,461.91	53,144.92	0.00	(6,316.99)
900,000.000	J.P. MORGAN CHASE C PHH F 144A	1.6078	897,187.50	14,470.20		(882,717.30)
46650FAQ5	VAR RT 06/15/2035 DD 08/07/18 OSEF00064802: WESTERN CORE PLUS	1.6078	897,187.50	14,470.20	0.00	(882,717.30)
690,000.000	JP MORGAN CHASE CO MKST F 144A	3.9500	689,999.00	27,255.00		(662,744.00)
46652DAL9	VAR RT 12/15/2036 DD 02/19/20 OSEF00064802: WESTERN CORE PLUS	3.9500	689,999.00	27,255.00	0.00	(662,744.00)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
231,672.690	JP MORGAN MORTGAGE T 6 A3 144A	79.5195	235,618.38	184,224.96		(51,393.42)
46653PAC1	VAR RT 10/25/2051 DD 04/01/21 OSEF00094102: GSAM CORE PLUS	79.5195	235,618.38	184,224.96	0.01	(51,393.42)
310,673.760	J.P. MORGAN MORTG LTV2 A1 144A	81.3400	310,673.56	252,701.94		(57,971.62)
46654VAA1	VAR RT 05/25/2052 DD 12/01/21 OSEF00094102: GSAM CORE PLUS	81.3400	310,673.56	252,701.94	0.01	(57,971.62)
221,581.193	J.P. MORGAN MORTG DSC1 A1 144A	94.9194	211,471.55	210,323.45		(1,148.10)
46656AAA5	VAR RT 01/25/2063 DD 11/01/22 OSEF00094102: GSAM CORE PLUS	94.9194	211,471.55	210,323.45	0.01	(1,148.10)
221,581.192	J.P. MORGAN MORTG DSC1 A3 144A	94.2325	205,689.67	208,801.52		3,111.85
46656AAC1	VAR RT 01/25/2063 DD 11/01/22 OSEF00094102: GSAM CORE PLUS	94.2325	205,689.67	208,801.52	0.01	3,111.85
150,000.000	JP MORGAN MORTGAGE 4 A5A 144A	101.3502	149,141.16	152,025.23		2,884.07
46657WAH1	VAR RT 10/25/2054 DD 04/01/24 OSEF00094102: GSAM CORE PLUS	101.3502	149,141.16	152,025.23	0.01	2,884.07
250,000.000	JP MORGAN MORTGAGE T 5 A6 144A	99.4984	248,191.50	248,746.00		554.50
46658RAF5	VAR RT 11/25/2054 DD 06/01/24 OSEF00094102: GSAM CORE PLUS	99.4984	248,191.50	248,746.00	0.01	554.50
510,000.000	JACOBS ENGINEERING GROUP INC	103.1535	509,739.90	526,082.70		16,342.80
469814AB3	6.350% 08/18/2028 DD 08/18/23 OSEF00096002: LOOMIS CORE PLUS	103.1535	509,739.90	526,082.70	0.02	16,342.80
260,000.000	JBS USA HOLDING LUX SARL/ 144A	106.0108	259,656.80	275,628.08		15,971.28
47214BAA6	6.750% 03/15/2034 DD 09/19/23 OSEF00097702: JP MORGAN CORE	106.0108	259,656.80	275,628.08	0.01	15,971.28
410,000.000	JEFFERIES FINANCIAL GROUP INC	100.9807	422,411.00	414,020.96		(8,390.04)
472319AC6	6.250% 01/15/2036 DD 01/26/06 OSEF00096002: LOOMIS CORE PLUS	100.9807	422,411.00	414,020.96	0.02	(8,390.04)
280,000.000	JEFFERIES FINANCIAL GROUP INC	101.0042	278,423.60	282,811.83		4,388.23
47233WBM0	5.875% 07/21/2028 DD 07/21/23 OSEF00096002: LOOMIS CORE PLUS	101.0042	278,423.60	282,811.83	0.01	4,388.23

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
230,000.000	JEFFERIES FINANCIAL GROUP INC	101.2819	229,629.70	232,948.46		3,318.76
47233WEJ4	6.200% 04/14/2034 DD 04/16/24 OSEF00096002: LOOMIS CORE PLUS	101.2819	229,629.70	232,948.46	0.01	3,318.76
30,000.000	JERSEY CENTRAL POWER & LIGHT C	103.3988	34,335.90	31,019.64		(3,316.26)
476556CX1	6.150% 06/01/2037 DD 12/01/07 OSEF00097702: JP MORGAN CORE	103.3988	34,335.90	31,019.64	0.00	(3,316.26)
190,000.000	JERSEY CENTRAL POWER & LI 144A	98.2218	198,595.50	186,621.48		(11,974.02)
476556DC6	4.300% 01/15/2026 DD 08/18/15 OSEF00097702: JP MORGAN CORE	98.2218	198,595.50	186,621.48	0.01	(11,974.02)
160,000.000	JOHNSON & JOHNSON	87.2757	155,686.90	139,641.10		(16,045.80)
478160CF9	3.625% 03/03/2037 DD 03/03/17 OSEF00064802: WESTERN CORE PLUS	87.2757	155,686.90	139,641.10	0.01	(16,045.80)
901,000.000	JOHNSON & JOHNSON	100.7620	899,909.79	907,865.91		7,956.12
478160CU6	4.800% 06/01/2029 DD 05/20/24 OSEF00099002: LOOMIS CORE	100.7620	899,909.79	907,865.91	0.04	7,956.12
912,000.000	JOHNSON & JOHNSON	101.1642	911,480.16	922,617.71		11,137.55
478160CW2	4.950% 06/01/2034 DD 05/20/24 OSEF00099002: LOOMIS CORE	101.1642	911,480.16	922,617.71	0.04	11,137.55
312,000.000	JOHNSON & JOHNSON	100.4260	311,759.76	313,329.24		1,569.48
478160CX0	5.250% 06/01/2054 DD 05/20/24 OSEF00099002: LOOMIS CORE	100.4260	311,759.76	313,329.24	0.01	1,569.48
150,000.000	KLA CORP	70.4037	160,795.50	105,605.61		(55,189.89)
482480AJ9	3.300% 03/01/2050 DD 02/28/20 OSEF00097702: JP MORGAN CORE	70.4037	160,795.50	105,605.61	0.00	(55,189.89)
100,000.000	KKR GROUP FINANCE CO II L 144A	95.2079	98,331.30	95,207.92		(3,123.38)
48249DAA9	5.500% 02/01/2043 DD 02/01/13 OSEF00064802: WESTERN CORE PLUS	95.2079	98,331.30	95,207.92	0.00	(3,123.38)
5,000,000.000	KANSAS ST DEV FIN AUTH REVENUE	97.7020	5,191,600.00	4,885,100.00		(306,500.00)
485429Z23	4.091% 04/15/2027 DD 08/20/15 OSEF00061202: JOHNSON CORE	97.7020	5,191,600.00	4,885,100.00	0.20	(306,500.00)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,275,000.000	KATAYMA CLO I LTD 1A A1 144A	100.9966	1,289,343.75	1,287,706.65		(1,637.10)
48585JAA8	VAR RT 10/20/2036 DD 10/31/23 OSEF00094102: GSAM CORE PLUS	100.9966	1,289,343.75	1,287,706.65	0.05	(1,637.10)
200,000.000	KAZMUNAYGAS NATIONAL CO J 144A	97.4100	200,000.00	194,820.00		(5,180.00)
48667QAQ8	5.375% 04/24/2030 DD 04/24/18 OSEF00064802: WESTERN CORE PLUS	97.4100	200,000.00	194,820.00	0.01	(5,180.00)
221,000.000	KELLANOVA	99.2777	220,608.83	219,403.73		(1,205.10)
487836BZ0	5.250% 03/01/2033 DD 03/01/23 OSEF00097702: JP MORGAN CORE	99.2777	220,608.83	219,403.73	0.01	(1,205.10)
130,000.000	KENVUE INC	98.8996	129,709.34	128,569.47		(1,139.87)
49177JAK8	4.900% 03/22/2033 DD 09/22/23 OSEF00064802: WESTERN CORE PLUS	98.8996	129,709.34	128,569.47	0.01	(1,139.87)
400,000.000	REPUBLIC OF KENYA GOVERNMENT 144A	95.8650	389,080.00	383,460.00		(5,620.00)
491798AM6	9.750% 02/16/2031 DD 02/16/24 OSEF00064802: WESTERN CORE PLUS	95.8650	389,080.00	383,460.00	0.02	(5,620.00)
400,000.000	REPUBLIC OF KENYA GOVERNMENT 144A	95.8650	390,040.00	383,460.00		(6,580.00)
491798AM6	9.750% 02/16/2031 DD 02/16/24 OSEF00099502: NINETY ONE EMD	95.8650	390,040.00	383,460.00	0.02	(6,580.00)
119,489.030	KESTREL AIRCRAFT FUN 1A A 144A	94.0050	116,118.03	112,325.66		(3,792.37)
49255PAA1	4.250% 12/15/2038 DD 12/14/18 OSEF00096002: LOOMIS CORE PLUS	94.0050	116,118.03	112,325.66	0.00	(3,792.37)
2,000,000.000	KEYCORP	94.4572	2,187,200.00	1,889,143.16		(298,056.84)
49326EEG4	4.100% 04/30/2028 DD 04/30/18 OSEF00061202: JOHNSON CORE	94.4572	2,187,200.00	1,889,143.16	0.08	(298,056.84)
1,000,000.000	KEYCORP	84.7634	964,610.00	847,633.77		(116,976.23)
49326EEJ8	2.550% 10/01/2029 DD 09/11/19 OSEF00061202: JOHNSON CORE	84.7634	964,610.00	847,633.77	0.03	(116,976.23)
50,000.000	KEYCORP	91.2983	50,000.00	45,649.13		(4,350.87)
49326EEN9	VAR RT 06/01/2033 DD 05/23/22 OSEF00097702: JP MORGAN CORE	91.2983	50,000.00	45,649.13	0.00	(4,350.87)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
159,000.000	KILROY REALTY LP	94.5752	158,418.06	150,374.63		(8,043.43)
49427RAN2	4.750% 12/15/2028 DD 11/29/18 OSEF00094102: GSAM CORE PLUS	94.5752	158,418.06	150,374.63	0.01	(8,043.43)
565,000.000	KINDER MORGAN ENERGY PARTNERS	104.7449	398,240.25	591,808.62		193,568.37
494550AV8	6.500% 02/01/2037 DD 01/30/07 OSEF00096002: LOOMIS CORE PLUS	104.7449	398,240.25	591,808.62	0.02	193,568.37
325,000.000	KINDER MORGAN ENERGY PARTNERS	108.4809	355,797.00	352,562.79		(3,234.21)
494550AW6	6.950% 01/15/2038 DD 06/21/07 OSEF00064502: DODGE & COX CORE	108.4809	355,797.00	352,562.79	0.01	(3,234.21)
155,000.000	KINDER MORGAN ENERGY PARTNERS	87.4033	151,540.40	135,475.09		(16,065.31)
494550BP0	5.000% 03/01/2043 DD 02/28/13 OSEF00097702: JP MORGAN CORE	87.4033	151,540.40	135,475.09	0.01	(16,065.31)
1,700,000.000	KINDER MORGAN ENERGY PARTNERS	92.3747	1,622,480.10	1,570,369.80		(52,110.30)
494550BU9	5.500% 03/01/2044 DD 02/24/14 OSEF00064502: DODGE & COX CORE	92.3747	1,622,480.10	1,570,369.80	0.06	(52,110.30)
10,000.000	KINDER MORGAN ENERGY PARTNERS	92.3747	11,382.30	9,237.47		(2,144.83)
494550BU9	5.500% 03/01/2044 DD 02/24/14 OSEF00064802: WESTERN CORE PLUS	92.3747	11,382.30	9,237.47	0.00	(2,144.83)
10,000.000	KINDER MORGAN ENERGY PARTNERS	91.5636	11,808.20	9,156.36		(2,651.84)
494550BW5	5.400% 09/01/2044 DD 09/11/14 OSEF00064802: WESTERN CORE PLUS	91.5636	11,808.20	9,156.36	0.00	(2,651.84)
229,000.000	KINDER MORGAN INC	98.8891	228,619.86	226,456.04		(2,163.82)
494553AD2	5.000% 02/01/2029 DD 02/01/24 OSEF00097702: JP MORGAN CORE	98.8891	228,619.86	226,456.04	0.01	(2,163.82)
120,000.000	KINDER MORGAN INC	98.6979	129,990.00	118,437.43		(11,552.57)
49456BAF8	4.300% 06/01/2025 DD 11/26/14 OSEF00064802: WESTERN CORE PLUS	98.6979	129,990.00	118,437.43	0.00	(11,552.57)
50,000.000	KINDER MORGAN INC	87.5204	54,871.50	43,760.20		(11,111.30)
49456BAJ0	5.050% 02/15/2046 DD 02/26/15 OSEF00064802: WESTERN CORE PLUS	87.5204	54,871.50	43,760.20	0.00	(11,111.30)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000	KINDER MORGAN INC	97.0837	65,874.00	58,250.24		(7,623.76)
49456BAP6	4.300% 03/01/2028 DD 03/01/18 OSEF00064802: WESTERN CORE PLUS	97.0837	65,874.00	58,250.24	0.00	(7,623.76)
230,000.000	KINETIK HOLDINGS LP 144A	101.5958	231,150.00	233,670.34		2,520.34
49461MAB6	6.625% 12/15/2028 DD 12/06/23 OSEF00094102: GSAM CORE PLUS	101.5958	231,150.00	233,670.34	0.01	2,520.34
536,000.000	KOREA GAS CORP 144A	99.6840	534,359.84	534,306.17		(53.67)
50066AAV5	5.000% 07/08/2029 DD 07/08/24 OSEF00099002: LOOMIS CORE	99.6840	534,359.84	534,306.17	0.02	(53.67)
730,000.000	KREDITANSTALT FUER WIEDERAUFBA	99.6920	729,569.30	727,751.37		(1,817.93)
500769JV7	3.375% 08/23/2024 DD 08/23/22 OSEF00094102: GSAM CORE PLUS	99.6920	729,569.30	727,751.37	0.03	(1,817.93)
265,000.000	KRAFT HEINZ FOODS CO	81.3278	242,106.20	215,518.62		(26,587.58)
50077LAB2	4.375% 06/01/2046 DD 05/24/16 OSEF00097702: JP MORGAN CORE	81.3278	242,106.20	215,518.62	0.01	(26,587.58)
165,000.000	KRAFT HEINZ FOODS CO	88.5804	167,062.50	146,157.61		(20,904.89)
50077LAX4	4.625% 10/01/2039 DD 10/01/20 OSEF00097702: JP MORGAN CORE	88.5804	167,062.50	146,157.61	0.01	(20,904.89)
8,000.000	KROGER CO/THE	97.0156	7,929.52	7,761.25		(168.27)
501044CN9	5.400% 07/15/2040 DD 07/13/10 OSEF00097702: JP MORGAN CORE	97.0156	7,929.52	7,761.25	0.00	(168.27)
376,000.000	LAD AUTO RECEIVABLE 1A A3 144A	99.4197	375,936.85	373,817.88		(2,118.97)
501689AC7	5.230% 01/18/2028 DD 02/14/24 OSEF00099002: LOOMIS CORE	99.4197	375,936.85	373,817.88	0.02	(2,118.97)
235,000.000	LAD AUTO RECEIVABLE 1A A4 144A	99.2711	234,998.95	233,287.01		(1,711.94)
501689AD5	5.170% 09/15/2028 DD 02/14/24 OSEF00099002: LOOMIS CORE	99.2711	234,998.95	233,287.01	0.01	(1,711.94)
245,000.000	LCM INVESTMENTS HOLDINGS 144A	104.3479	255,486.00	255,652.36		166.36
50190EAC8	8.250% 08/01/2031 DD 07/26/23 OSEF00094102: GSAM CORE PLUS	104.3479	255,486.00	255,652.36	0.01	166.36



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000	LCM 39 LTD 39A A1 144A	100.3708	249,375.00	250,927.00		1,552.00
50204NAA6	VAR RT 10/15/2034 DD 10/21/22 OSEF00094102: GSAM CORE PLUS	100.3708	249,375.00	250,927.00	0.01	1,552.00
200,000.000	LSEGA FINANCING PLC 144A	89.6165	199,818.00	179,233.05		(20,584.95)
50220PAC7	2.000% 04/06/2028 DD 04/06/21 OSEF00097702: JP MORGAN CORE	89.6165	199,818.00	179,233.05	0.01	(20,584.95)
209,000.000	L3HARRIS TECHNOLOGIES INC	99.6846	208,776.37	208,340.87		(435.50)
502431AQ2	5.400% 07/31/2033 DD 07/31/23 OSEF00097702: JP MORGAN CORE	99.6846	208,776.37	208,340.87	0.01	(435.50)
200,000.000	L3HARRIS TECHNOLOGIES INC	99.6654	199,852.00	199,330.70		(521.30)
502431AT6	5.250% 06/01/2031 DD 03/13/24 OSEF00097702: JP MORGAN CORE	99.6654	199,852.00	199,330.70	0.01	(521.30)
185,000.000	L3HARRIS TECHNOLOGIES INC	99.2867	184,759.50	183,680.38		(1,079.12)
502431AU3	5.350% 06/01/2034 DD 03/13/24 OSEF00096002: LOOMIS CORE PLUS	99.2867	184,759.50	183,680.38	0.01	(1,079.12)
74,000.000	LYB INTERNATIONAL FINANCE III	94.6242	73,765.42	70,021.92		(3,743.50)
50249AAF0	1.250% 10/01/2025 DD 10/08/20 OSEF00097702: JP MORGAN CORE	94.6242	73,765.42	70,021.92	0.00	(3,743.50)
129,629.950	LAD AUTO RECEIVABLE 1A A2 144A	99.9784	129,622.25	129,601.89		(20.36)
505710AB9	5.680% 10/15/2026 DD 02/14/23 OSEF00064802: WESTERN CORE PLUS	99.9784	129,622.25	129,601.89	0.01	(20.36)
40,000.000	LAS VEGAS SANDS CORP	91.4703	36,900.00	36,588.12		(311.88)
517834AF4	3.900% 08/08/2029 DD 07/31/19 OSEF00064802: WESTERN CORE PLUS	91.4703	36,900.00	36,588.12	0.00	(311.88)
330,000.000	LAS VEGAS SANDS CORP	97.0499	312,768.00	320,264.74		7,496.74
517834AH0	2.900% 06/25/2025 DD 11/25/19 OSEF00064802: WESTERN CORE PLUS	97.0499	312,768.00	320,264.74	0.01	7,496.74
60,000.000	LAS VEGAS SANDS CORP	100.5161	59,911.80	60,309.65		397.85
517834AK3	6.000% 08/15/2029 DD 05/16/24 OSEF00064802: WESTERN CORE PLUS	100.5161	59,911.80	60,309.65	0.00	397.85

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
518,000.000	LATVIA GOVERNMENT INTERNA 144A	98.6084	512,794.10	510,791.51		(2,002.59)
518417AD2	5.125% 07/30/2034 DD 05/30/24 OSEF00099502: NINETY ONE EMD	98.6084	512,794.10	510,791.51	0.02	(2,002.59)
90,000.000	LEAR CORP	81.8932	89,803.80	73,703.84		(16,099.96)
521865BC8	2.600% 01/15/2032 DD 11/08/21 OSEF00097702: JP MORGAN CORE	81.8932	89,803.80	73,703.84	0.00	(16,099.96)
525,000.000	LEGACY MORTGAGE A RPL1 A2 144A	89.3790	556,294.92	469,239.75		(87,055.17)
52474HAB6	VAR RT 09/25/2059 DD 03/01/20 OSEF00096002: LOOMIS CORE PLUS	89.3790	556,294.92	469,239.75	0.02	(87,055.17)
341,416.780	LEGACY MORTGAGE AS GS3 A1 144A	97.3101	313,154.94	332,232.94		19,078.00
52474XAA3	VAR RT 07/25/2061 DD 06/04/21 OSEF00064802: WESTERN CORE PLUS	97.3101	313,154.94	332,232.94	0.01	19,078.00
171,756.030	LEGACY MORTGAGE AS GS4 A1 144A	97.4246	171,778.81	167,332.63		(4,446.18)
52475WAA4	VAR RT 11/25/2060 DD 08/31/21 OSEF00099002: LOOMIS CORE	97.4246	171,778.81	167,332.63	0.01	(4,446.18)
355,246.200	LEGACY MORTGAGE AS GS2 A1 144A	98.1545	355,304.43	348,689.95		(6,614.48)
52476DAA5	VAR RT 04/25/2061 DD 04/29/21 OSEF00099002: LOOMIS CORE	98.1545	355,304.43	348,689.95	0.01	(6,614.48)
310,000.000	LEHMAN BRTH HLD (RICI) ESCROW	0.0000	293,951.34	0.00		(293,951.34)
524ESCXA3	0.000% 11/30/2056 DD 05/17/07 OSEF00064802: WESTERN CORE PLUS	0.0000	293,951.34	0.00	0.00	(293,951.34)
55,000.000	LEIDOS INC	94.5366	48,948.35	51,995.14		3,046.79
52532XAF2	4.375% 05/15/2030 DD 05/15/21 OSEF00096002: LOOMIS CORE PLUS	94.5366	48,948.35	51,995.14	0.00	3,046.79
125,000.000	LEIDOS INC	82.3914	97,586.15	102,989.23		5,403.08
52532XAH8	2.300% 02/15/2031 DD 02/15/21 OSEF00096002: LOOMIS CORE PLUS	82.3914	97,586.15	102,989.23	0.00	5,403.08
110,000.000	LEIDOS INC	82.3914	109,468.70	90,630.52		(18,838.18)
52532XAH8	2.300% 02/15/2031 DD 02/15/21 OSEF00097702: JP MORGAN CORE	82.3914	109,468.70	90,630.52	0.00	(18,838.18)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
515,000.000	LEIDOS INC	100.8726	510,782.35	519,493.89		8,711.54
52532XAJ4	5.750% 03/15/2033 DD 02/28/23 OSEF00096002: LOOMIS CORE PLUS	100.8726	510,782.35	519,493.89	0.02	8,711.54
1,000,000.000	LENDMARK FUNDING TRU 2A B 144A	88.0640	798,750.00	880,640.00		81,890.00
52604DAB8	2.370% 04/20/2032 DD 10/22/21 OSEF00097702: JP MORGAN CORE	88.0640	798,750.00	880,640.00	0.04	81,890.00
60,000.000	LENNAR CORP	98.6063	56,775.00	59,163.81		2,388.81
526057CD4	4.750% 11/29/2027 DD 05/29/18 OSEF00064802: WESTERN CORE PLUS	98.6063	56,775.00	59,163.81	0.00	2,388.81
20,000.000	LENNAR CORP	99.4477	19,200.00	19,889.54		689.54
526057CV4	5.000% 06/15/2027 DD 12/15/17 OSEF00064802: WESTERN CORE PLUS	99.4477	19,200.00	19,889.54	0.00	689.54
70,000.000	LIBERTY MUTUAL GROUP INC 144A	72.7073	72,563.40	50,895.12		(21,668.28)
53079EBJ2	3.951% 10/15/2050 DD 09/27/19 OSEF00097702: JP MORGAN CORE	72.7073	72,563.40	50,895.12	0.00	(21,668.28)
100,000.000	LIBERTY MUTUAL INSURANCE 144A	101.9565	130,148.00	101,956.54		(28,191.46)
53079QAB3	8.500% 05/15/2025 DD 05/15/95 OSEF00097702: JP MORGAN CORE	101.9565	130,148.00	101,956.54	0.00	(28,191.46)
100,000.000	LIGHT & WONDER INTERNATIO 144A	103.3220	100,000.00	103,322.00		3,322.00
531968AA3	7.500% 09/01/2031 DD 08/23/23 OSEF00096002: LOOMIS CORE PLUS	103.3220	100,000.00	103,322.00	0.00	3,322.00
190,000.000	ELI LILLY & CO	98.0524	189,939.20	186,299.52		(3,639.68)
532457CLO	4.700% 02/09/2034 DD 02/09/24 OSEF00064802: WESTERN CORE PLUS	98.0524	189,939.20	186,299.52	0.01	(3,639.68)
30,000.000	ELI LILLY & CO	95.4981	29,829.30	28,649.44		(1,179.86)
532457CM8	5.000% 02/09/2054 DD 02/09/24 OSEF00064802: WESTERN CORE PLUS	95.4981	29,829.30	28,649.44	0.00	(1,179.86)
160,000.000	ELI LILLY & CO	95.5101	159,796.10	152,816.24		(6,979.86)
532457CN6	5.100% 02/09/2064 DD 02/09/24 OSEF00064802: WESTERN CORE PLUS	95.5101	159,796.10	152,816.24	0.01	(6,979.86)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000	LITHIA MOTORS INC 144A	89.0241	85,000.00	75,670.44		(9,329.56)
536797AF0	4.375% 01/15/2031 DD 10/09/20 OSEF00096002: LOOMIS CORE PLUS	89.0241	85,000.00	75,670.44	0.00	(9,329.56)
530,000.000	LITHIA MOTORS INC 144A	89.8279	461,118.75	476,088.03		14,969.28
536797AG8	3.875% 06/01/2029 DD 05/27/21 OSEF00096002: LOOMIS CORE PLUS	89.8279	461,118.75	476,088.03	0.02	14,969.28
200,000.000	LLOYDS BANKING GROUP PLC	98.1793	201,582.00	196,358.67		(5,223.33)
539439AM1	4.582% 12/10/2025 DD 06/10/16 OSEF00097702: JP MORGAN CORE	98.1793	201,582.00	196,358.67	0.01	(5,223.33)
200,000.000	LLOYDS BANKING GROUP PLC	96.8747	200,338.00	193,749.41		(6,588.59)
539439AR0	4.375% 03/22/2028 DD 03/22/18 OSEF00064802: WESTERN CORE PLUS	96.8747	200,338.00	193,749.41	0.01	(6,588.59)
1,125,000.000	LLOYDS BANKING GROUP PLC	112.2093	1,184,321.00	1,262,354.93		78,033.93
539439AW9	VAR RT 11/15/2033 DD 11/15/22 OSEF00064502: DODGE & COX CORE	112.2093	1,184,321.00	1,262,354.93	0.05	78,033.93
2,100,000.000	LLOYDS BANKING GROUP PLC	99.4793	2,105,656.25	2,089,064.80		(16,591.45)
53944YAA1	4.500% 11/04/2024 DD 11/04/14 OSEF00064502: DODGE & COX CORE	99.4793	2,105,656.25	2,089,064.80	0.09	(16,591.45)
375,000.000	LLOYDS BANKING GROUP PLC	98.1605	402,333.75	368,101.88		(34,231.87)
53944YAB9	4.650% 03/24/2026 DD 03/24/16 OSEF00064502: DODGE & COX CORE	98.1605	402,333.75	368,101.88	0.02	(34,231.87)
210,000.000	LLOYDS BANKING GROUP PLC	92.8949	210,000.00	195,079.33		(14,920.67)
53944YAP8	VAR RT 05/11/2027 DD 03/11/21 OSEF00097702: JP MORGAN CORE	92.8949	210,000.00	195,079.33	0.01	(14,920.67)
200,000.000	LLOYDS BANKING GROUP PLC	98.3445	200,000.00	196,688.94		(3,311.06)
53944YAR4	VAR RT 03/18/2026 DD 03/18/22 OSEF00097702: JP MORGAN CORE	98.3445	200,000.00	196,688.94	0.01	(3,311.06)
220,000.000	LLOYDS BANKING GROUP PLC	99.5971	220,000.00	219,113.71		(886.29)
53944YAX1	VAR RT 01/05/2035 DD 01/05/24 OSEF00097702: JP MORGAN CORE	99.5971	220,000.00	219,113.71	0.01	(886.29)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	LLOYDS BANKING GROUP PLC	99.7876	200,000.00	199,575.16		(424.84)
53944YAZ6	VAR RT 01/05/2028 DD 01/05/24 OSEF00097702: JP MORGAN CORE	99.7876	200,000.00	199,575.16	0.01	(424.84)
907,000.000	LLOYDS BANKING GROUP PLC	99.7876	906,460.25	905,073.34		(1,386.91)
53944YAZ6	VAR RT 01/05/2028 DD 01/05/24 OSEF00099002: LOOMIS CORE	99.7876	906,460.25	905,073.34	0.04	(1,386.91)
50,000.000	LOCKHEED MARTIN CORP	93.8730	53,310.50	46,936.51		(6,373.99)
539830BK4	4.500% 05/15/2036 DD 11/23/15 OSEF00064802: WESTERN CORE PLUS	93.8730	53,310.50	46,936.51	0.00	(6,373.99)
270,000.000	LOCKHEED MARTIN CORP	80.6776	249,976.80	217,829.63		(32,147.17)
539830BS7	4.150% 06/15/2053 DD 05/05/22 OSEF00064802: WESTERN CORE PLUS	80.6776	249,976.80	217,829.63	0.01	(32,147.17)
40,000.000	LOCKHEED MARTIN CORP	94.5456	41,090.60	37,818.26		(3,272.34)
539830CE7	5.200% 02/15/2064 DD 01/29/24 OSEF00064802: WESTERN CORE PLUS	94.5456	41,090.60	37,818.26	0.00	(3,272.34)
260,000.000	LOUISIANA LOCAL GOVERNMENT A3	93.1510	260,000.00	242,192.60		(17,807.40)
54627RAN0	4.275% 02/01/2036 DD 05/19/22 OSEF00094102: GSAM CORE PLUS	93.1510	260,000.00	242,192.60	0.01	(17,807.40)
100,000.000	LOUISVILLE GAS AND ELECTRIC CO	85.4099	107,748.00	85,409.94		(22,338.06)
546676AV9	4.650% 11/15/2043 DD 11/14/13 OSEF00097702: JP MORGAN CORE	85.4099	107,748.00	85,409.94	0.00	(22,338.06)
200,000.000	LOWE'S COS INC	87.3785	199,554.00	174,757.02		(24,796.98)
548661ED5	1.700% 09/15/2028 DD 09/20/21 OSEF00094102: GSAM CORE PLUS	87.3785	199,554.00	174,757.02	0.01	(24,796.98)
575,000.000	LOWE'S COS INC	90.7901	520,518.75	522,043.16		1,524.41
548661EH6	3.750% 04/01/2032 DD 03/24/22 OSEF00094102: GSAM CORE PLUS	90.7901	520,518.75	522,043.16	0.02	1,524.41
150,000.000	LOWE'S COS INC	78.5919	135,303.00	117,887.91		(17,415.09)
548661EJ2	4.250% 04/01/2052 DD 03/24/22 OSEF00094102: GSAM CORE PLUS	78.5919	135,303.00	117,887.91	0.00	(17,415.09)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000	LOWE'S COS INC	98.4604	167,266.75	172,305.66		5,038.91
548661EL7	5.000% 04/15/2033 DD 09/08/22 OSEF00094102: GSAM CORE PLUS	98.4604	167,266.75	172,305.66	0.01	5,038.91
267,000.000	LOWE'S COS INC	96.8269	272,303.03	258,527.88		(13,775.15)
548661EM5	5.625% 04/15/2053 DD 09/08/22 OSEF00099002: LOOMIS CORE	96.8269	272,303.03	258,527.88	0.01	(13,775.15)
70,000.000	LOWE'S COS INC	110.9362	82,128.20	77,655.37		(4,472.83)
54866NBJ7	7.110% 05/15/2037 DD 05/15/97 OSEF00097702: JP MORGAN CORE	110.9362	82,128.20	77,655.37	0.00	(4,472.83)
280,000.000	AKER BP ASA 144A	85.0737	279,468.00	238,206.49		(41,261.51)
55037AAB4	3.100% 07/15/2031 DD 06/23/21 OSEF00096002: LOOMIS CORE PLUS	85.0737	279,468.00	238,206.49	0.01	(41,261.51)
255,000.000	M&T BANK CORP	92.5491	255,000.00	236,000.26		(18,999.74)
55261FAR5	VAR RT 01/27/2034 DD 01/27/23 OSEF00094102: GSAM CORE PLUS	92.5491	255,000.00	236,000.26	0.01	(18,999.74)
340,000.000	M&T BANK CORP	105.2171	340,000.00	357,737.98		17,737.98
55261FAS3	VAR RT 10/30/2029 DD 10/30/23 OSEF00094102: GSAM CORE PLUS	105.2171	340,000.00	357,737.98	0.01	17,737.98
7,644.190	MASTR SEASONED SECURITIZA 2 A1	94.7869	7,911.73	7,245.69		(666.04)
55265WCA9	VAR RT 08/25/2032 DD 12/01/04 OSEF00097702: JP MORGAN CORE	94.7869	7,911.73	7,245.69	0.00	(666.04)
15,288.610	MASTR SEASONED SECURITIZA 2 A2	95.3639	16,931.03	14,579.82		(2,351.21)
55265WCB7	VAR RT 08/25/2032 DD 12/01/04 OSEF00097702: JP MORGAN CORE	95.3639	16,931.03	14,579.82	0.00	(2,351.21)
260,000.000	MGM RESORTS INTERNATIONAL	99.5380	256,586.20	258,798.70		2,212.50
552953CJ8	6.500% 04/15/2032 DD 04/09/24 OSEF00094102: GSAM CORE PLUS	99.5380	256,586.20	258,798.70	0.01	2,212.50
210,000.000	MPLX LP	99.1158	208,210.80	208,143.26		(67.54)
55336VAJ9	4.875% 06/01/2025 DD 06/01/16 OSEF00064802: WESTERN CORE PLUS	99.1158	208,210.80	208,143.26	0.01	(67.54)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000	MPLX LP	87.1960	72,905.59	65,396.98		(7,508.61)
55336VAM2	4.500% 04/15/2038 DD 02/08/18 OSEF00094102: GSAM CORE PLUS	87.1960	72,905.59	65,396.98	0.00	(7,508.61)
170,000.000	MPLX LP	87.1960	163,969.20	148,233.15		(15,736.05)
55336VAM2	4.500% 04/15/2038 DD 02/08/18 OSEF00064802: WESTERN CORE PLUS	87.1960	163,969.20	148,233.15	0.01	(15,736.05)
130,000.000	MPLX LP	82.2546	129,152.40	106,930.93		(22,221.47)
55336VAN0	4.700% 04/15/2048 DD 02/08/18 OSEF00064802: WESTERN CORE PLUS	82.2546	129,152.40	106,930.93	0.00	(22,221.47)
100,000.000	MPLX LP	98.0189	98,165.00	98,018.87		(146.13)
55336VAS9	4.800% 02/15/2029 DD 11/15/18 OSEF00094102: GSAM CORE PLUS	98.0189	98,165.00	98,018.87	0.00	(146.13)
90,000.000	MPLX LP	98.0189	95,350.97	88,216.98		(7,133.99)
55336VAS9	4.800% 02/15/2029 DD 11/15/18 OSEF00064802: WESTERN CORE PLUS	98.0189	95,350.97	88,216.98	0.00	(7,133.99)
40,000.000	MPLX LP	92.2460	39,479.46	36,898.38		(2,581.08)
55336VAT7	5.500% 02/15/2049 DD 11/15/18 OSEF00064802: WESTERN CORE PLUS	92.2460	39,479.46	36,898.38	0.00	(2,581.08)
395,000.000	MSCI INC 144A	90.0688	348,180.65	355,771.92		7,591.27
55354GAL4	3.875% 02/15/2031 DD 05/26/20 OSEF00094102: GSAM CORE PLUS	90.0688	348,180.65	355,771.92	0.01	7,591.27
275,000.000	MSWF COMMERCIAL MORTGAGE 2 A2	104.3975	283,241.00	287,093.15		3,852.15
55361AAR5	6.890% 12/15/2056 DD 12/01/23 OSEF00094102: GSAM CORE PLUS	104.3975	283,241.00	287,093.15	0.01	3,852.15
250,000.000	MSWF COMMERCIAL MORTGAGE 2 A5	105.1073	257,497.72	262,768.23		5,270.51
55361AAU8	VAR RT 12/15/2056 DD 12/01/23 OSEF00064802: WESTERN CORE PLUS	105.1073	257,497.72	262,768.23	0.01	5,270.51
200,000.000	MACQUARIE BANK LTD 144A	83.0136	200,000.00	166,027.15		(33,972.85)
556079AD3	VAR RT 03/03/2036 DD 03/03/21 OSEF00097702: JP MORGAN CORE	83.0136	200,000.00	166,027.15	0.01	(33,972.85)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
730,000.000	MACQUARIE GROUP LTD 144A	98.3814	742,427.20	718,183.91		(24,243.29)
55608JAP3	VAR RT 01/15/2030 DD 10/15/18 OSEF00097702: JP MORGAN CORE	98.3814	742,427.20	718,183.91	0.03	(24,243.29)
35,000.000	MACQUARIE AIRFINANCE HOLD 144A	101.6916	34,995.45	35,592.06		596.61
55609NAC2	6.400% 03/26/2029 DD 03/26/24 OSEF00094102: GSAM CORE PLUS	101.6916	34,995.45	35,592.06	0.00	596.61
30,000.000	MACQUARIE AIRFINANCE HOLD 144A	101.6916	29,996.10	30,507.48		511.38
55609NAC2	6.400% 03/26/2029 DD 03/26/24 OSEF00096002: LOOMIS CORE PLUS	101.6916	29,996.10	30,507.48	0.00	511.38
65,000.000	MACQUARIE AIRFINANCE HOLD 144A	102.8314	64,837.50	66,840.41		2,002.91
55609NAD0	6.500% 03/26/2031 DD 03/26/24 OSEF00096002: LOOMIS CORE PLUS	102.8314	64,837.50	66,840.41	0.00	2,002.91
50,000.000	WARNERMEDIA HOLDINGS INC	94.9420	50,000.00	47,471.01		(2,528.99)
55903VBA0	3.755% 03/15/2027 DD 03/15/23 OSEF00064802: WESTERN CORE PLUS	94.9420	50,000.00	47,471.01	0.00	(2,528.99)
70,000.000	WARNERMEDIA HOLDINGS INC	92.3493	70,000.00	64,644.50		(5,355.50)
55903VBB8	4.054% 03/15/2029 DD 03/15/23 OSEF00064802: WESTERN CORE PLUS	92.3493	70,000.00	64,644.50	0.00	(5,355.50)
795,000.000	WARNERMEDIA HOLDINGS INC	87.2828	744,055.41	693,897.92		(50,157.49)
55903VBC6	4.279% 03/15/2032 DD 03/15/23 OSEF00094102: GSAM CORE PLUS	87.2828	744,055.41	693,897.92	0.03	(50,157.49)
190,000.000	WARNERMEDIA HOLDINGS INC	87.2828	181,754.63	165,837.24		(15,917.39)
55903VBC6	4.279% 03/15/2032 DD 03/15/23 OSEF00064802: WESTERN CORE PLUS	87.2828	181,754.63	165,837.24	0.01	(15,917.39)
514,000.000	WARNERMEDIA HOLDINGS INC	81.3409	464,649.80	418,092.15		(46,557.65)
55903VBD4	5.050% 03/15/2042 DD 03/15/23 OSEF00099002: LOOMIS CORE	81.3409	464,649.80	418,092.15	0.02	(46,557.65)
20,000.000	WARNERMEDIA HOLDINGS INC	81.3409	20,139.80	16,268.18		(3,871.62)
55903VBD4	5.050% 03/15/2042 DD 03/15/23 OSEF00064802: WESTERN CORE PLUS	81.3409	20,139.80	16,268.18	0.00	(3,871.62)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000	WARNERMEDIA HOLDINGS INC	99.9997	90,000.00	89,999.71		(0.29)
55903VBG7	6.412% 03/15/2026 DD 03/10/23 OSEF00064802: WESTERN CORE PLUS	99.9997	90,000.00	89,999.71	0.00	(0.29)
40,417.330	MAPS 2018-1 LTD 1A A 144A	95.0000	40,415.88	38,396.46		(2,019.42)
56564RAA8	4.212% 05/15/2043 DD 05/15/18 OSEF00096002: LOOMIS CORE PLUS	95.0000	40,415.88	38,396.46	0.00	(2,019.42)
321,000.000	MARATHON PETROLEUM CORP	99.6235	355,064.15	319,791.39		(35,272.76)
56585ABC5	5.125% 12/15/2026 DD 12/15/18 OSEF00099002: LOOMIS CORE	99.6235	355,064.15	319,791.39	0.01	(35,272.76)
50,000.000	MARATHON PETROLEUM CORP	95.2875	46,145.00	47,643.76		1,498.76
56585ABD3	3.800% 04/01/2028 DD 04/01/19 OSEF00094102: GSAM CORE PLUS	95.2875	46,145.00	47,643.76	0.00	1,498.76
185,000.000	MARRIOTT OWNERSHIP RESORT 144A	91.8856	185,000.00	169,988.30		(15,011.70)
57164PAH9	4.500% 06/15/2029 DD 06/21/21 OSEF00096002: LOOMIS CORE PLUS	91.8856	185,000.00	169,988.30	0.01	(15,011.70)
250,000.000	MARSH & MCLENNAN COS INC	97.6948	249,912.50	244,237.06		(5,675.44)
571748BG6	4.375% 03/15/2029 DD 01/15/19 OSEF00094102: GSAM CORE PLUS	97.6948	249,912.50	244,237.06	0.01	(5,675.44)
415,000.000	MARRIOTT INTERNATIONAL INC/MD	85.6446	389,207.75	355,424.89		(33,782.86)
571903BG7	2.850% 04/15/2031 DD 03/05/21 OSEF00096002: LOOMIS CORE PLUS	85.6446	389,207.75	355,424.89	0.01	(33,782.86)
200,000.000	MARRIOTT INTERNATIONAL INC/MD	99.7309	198,256.00	199,461.84		1,205.84
571903BJ1	5.000% 10/15/2027 DD 09/08/22 OSEF00094102: GSAM CORE PLUS	99.7309	198,256.00	199,461.84	0.01	1,205.84
114,000.000	MARRIOTT INTERNATIONAL INC/MD	98.7281	112,618.32	112,550.02		(68.30)
571903BP7	4.875% 05/15/2029 DD 02/22/24 OSEF00094102: GSAM CORE PLUS	98.7281	112,618.32	112,550.02	0.00	(68.30)
155,000.000	MARRIOTT INTERNATIONAL INC/MD	98.1833	152,981.90	152,184.10		(797.80)
571903BQ5	5.300% 05/15/2034 DD 02/22/24 OSEF00096002: LOOMIS CORE PLUS	98.1833	152,981.90	152,184.10	0.01	(797.80)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 573284AT3	MARTIN MARIETTA MATERIALS INC 3.500% 12/15/2027 DD 12/20/17 OSEF00097702: JP MORGAN CORE	95.0730 95.0730	193,228.00 193,228.00	190,146.01 190,146.01	0.01	(3,081.99) (3,081.99)
245,000.000 573874AJ3	MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21 OSEF00096002: LOOMIS CORE PLUS	86.2556 86.2556	244,536.95 244,536.95	211,326.25 211,326.25	0.01	(33,210.70) (33,210.70)
10,000.000 573874AQ7	MARVELL TECHNOLOGY INC 5.950% 09/15/2033 DD 09/18/23 OSEF00096002: LOOMIS CORE PLUS	103.2849 103.2849	9,934.80 9,934.80	10,328.49 10,328.49	0.00	393.69 393.69
100,000.000 574599AY2	MASCO CORP 6.500% 08/15/2032 DD 08/20/02 OSEF00097702: JP MORGAN CORE	106.3905 106.3905	114,579.00 114,579.00	106,390.46 106,390.46	0.00	(8,188.54) (8,188.54)
80,000.000 574599BP0	MASCO CORP 2.000% 10/01/2030 DD 09/18/20 OSEF00097702: JP MORGAN CORE	82.3689 82.3689	79,941.60 79,941.60	65,895.12 65,895.12	0.00	(14,046.48) (14,046.48)
125,000.000 574599BS4	MASCO CORP 1.500% 02/15/2028 DD 03/04/21 OSEF00094102: GSAM CORE PLUS	87.7019 87.7019	124,795.00 124,795.00	109,627.43 109,627.43	0.00	(15,167.57) (15,167.57)
260,000.000 576323AP4	MASTEC INC 144A 4.500% 08/15/2028 DD 08/04/20 OSEF00094102: GSAM CORE PLUS	95.3912 95.3912	273,562.50 273,562.50	248,017.02 248,017.02	0.01	(25,545.48) (25,545.48)
30,000.000 57636QAQ7	MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20 OSEF00064802: WESTERN CORE PLUS	78.8736 78.8736	36,455.70 36,455.70	23,662.07 23,662.07	0.00	(12,793.63) (12,793.63)
65,000.000 57638PAA2	MASTERBRAND INC 144A 7.000% 07/15/2032 DD 06/27/24 OSEF00094102: GSAM CORE PLUS	101.1301 101.1301	65,045.28 65,045.28	65,734.55 65,734.55	0.00	689.27 689.27
9,388.020 576433UE4	MASTR ADJUSTABLE RATE M 13 2A1 VAR RT 04/21/2034 DD 11/01/04 OSEF00097702: JP MORGAN CORE	94.3536 94.3536	8,965.55 8,965.55	8,857.94 8,857.94	0.00	(107.61) (107.61)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,860.900	MASTR ADJUSTABLE RATE M 13 3A7	92.6920	8,320.14	9,140.26		820.12
576433UM6	VAR RT 11/21/2034 DD 11/01/04 OSEF00097702: JP MORGAN CORE	92.6920	8,320.14	9,140.26	0.00	820.12
28,209.601	MASTR ALTERNATIVE LOAN T 9 4A1	95.7120	28,896.21	26,999.97		(1,896.24)
576434KX1	5.250% 11/25/2033 DD 12/01/03 OSEF00096002: LOOMIS CORE PLUS	95.7120	28,896.21	26,999.97	0.00	(1,896.24)
21,567.409	MASTR ALTERNATIVE LOAN T 5 2A1	98.0751	22,429.10	21,152.25		(1,276.85)
576434RG1	6.000% 06/25/2034 DD 05/01/04 OSEF00096002: LOOMIS CORE PLUS	98.0751	22,429.10	21,152.25	0.00	(1,276.85)
85,000.000	MATADOR RESOURCES CO 144A	101.5037	84,116.00	86,278.15		2,162.15
576485AF3	6.875% 04/15/2028 DD 04/11/23 OSEF00096002: LOOMIS CORE PLUS	101.5037	84,116.00	86,278.15	0.00	2,162.15
100,000.000	MCDONALD'S CORP	97.7052	100,543.77	97,705.24		(2,838.53)
58013MEY6	3.700% 01/30/2026 DD 12/09/15 OSEF00064802: WESTERN CORE PLUS	97.7052	100,543.77	97,705.24	0.00	(2,838.53)
180,000.000	MCDONALD'S CORP	94.9716	188,568.00	170,948.80		(17,619.20)
58013MEZ3	4.700% 12/09/2035 DD 12/09/15 OSEF00097702: JP MORGAN CORE	94.9716	188,568.00	170,948.80	0.01	(17,619.20)
30,000.000	MCDONALD'S CORP	95.9945	33,065.80	28,798.34		(4,267.46)
58013MFB5	3.500% 03/01/2027 DD 03/09/17 OSEF00064802: WESTERN CORE PLUS	95.9945	33,065.80	28,798.34	0.00	(4,267.46)
30,000.000	MCDONALD'S CORP	96.0230	32,170.33	28,806.90		(3,363.43)
58013MFF6	3.800% 04/01/2028 DD 03/16/18 OSEF00064802: WESTERN CORE PLUS	96.0230	32,170.33	28,806.90	0.00	(3,363.43)
20,000.000	MCDONALD'S CORP	72.4851	22,343.40	14,497.01		(7,846.39)
58013MFK5	3.625% 09/01/2049 DD 08/12/19 OSEF00064802: WESTERN CORE PLUS	72.4851	22,343.40	14,497.01	0.00	(7,846.39)
80,000.000	MCDONALD'S CORP	95.8315	91,170.40	76,665.21		(14,505.19)
58013MFP4	3.500% 07/01/2027 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	95.8315	91,170.40	76,665.21	0.00	(14,505.19)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000	MCDONALD'S CORP	92.6006	79,412.80	74,080.44		(5,332.36)
58013MFQ2	3.600% 07/01/2030 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	92.6006	79,412.80	74,080.44	0.00	(5,332.36)
180,000.000	MCDONALD'S CORP	79.7117	175,925.09	143,480.97		(32,444.12)
58013MFR0	4.200% 04/01/2050 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	79.7117	175,925.09	143,480.97	0.01	(32,444.12)
99,522.360	MED TRUST 2021-MDL MDLN B 144A	99.8438	94,844.02	99,366.93		4,522.91
58403YAK2	VAR RT 11/15/2038 DD 11/15/21 OSEF00096002: LOOMIS CORE PLUS	99.8438	94,844.02	99,366.93	0.00	4,522.91
99,522.360	MED TRUST 2021-MDL MDLN D 144A	99.9375	93,712.10	99,460.16		5,748.06
58403YAR7	VAR RT 11/15/2038 DD 11/15/21 OSEF00096002: LOOMIS CORE PLUS	99.9375	93,712.10	99,460.16	0.00	5,748.06
404,000.000	MEDCO LAUREL TREE PTE LTD 144A	97.7569	395,920.00	394,937.98		(982.02)
58406RAA6	6.950% 11/12/2028 DD 11/12/21 OSEF00099502: NINETY ONE EMD	97.7569	395,920.00	394,937.98	0.02	(982.02)
90,000.000	MEDLINE BORROWER LP/MEDLI 144A	101.1318	89,975.00	91,018.62		1,043.62
58506DAA6	6.250% 04/01/2029 DD 03/27/24 OSEF00064802: WESTERN CORE PLUS	101.1318	89,975.00	91,018.62	0.00	1,043.62
275,000.000	MEDLINE BORROWER LP/MEDLI 144A	101.1318	275,000.00	278,112.45		3,112.45
58506DAA6	6.250% 04/01/2029 DD 03/27/24 OSEF00096002: LOOMIS CORE PLUS	101.1318	275,000.00	278,112.45	0.01	3,112.45
295,000.000	MEMORIAL HEALTH SERVICES	74.2156	295,000.00	218,936.04		(76,063.96)
58601VAC6	3.447% 11/01/2049 DD 12/12/19 OSEF00097702: JP MORGAN CORE	74.2156	295,000.00	218,936.04	0.01	(76,063.96)
169,701.470	MERCEDES-BENZ AUTO RECEIV 2 A2	100.1437	169,693.02	169,945.28		252.26
58769FAB1	5.920% 11/16/2026 DD 10/25/23 OSEF00094102: GSAM CORE PLUS	100.1437	169,693.02	169,945.28	0.01	252.26
90,000.000	MERCK & CO INC	82.7354	89,226.90	74,461.89		(14,765.01)
58933YAZ8	1.450% 06/24/2030 DD 06/24/20 OSEF00064802: WESTERN CORE PLUS	82.7354	89,226.90	74,461.89	0.00	(14,765.01)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000	MERCK & CO INC	94.0327	164,338.35	155,153.99		(9,184.36)
58933YBM6	5.000% 05/17/2053 DD 05/17/23 OSEF00097702: JP MORGAN CORE	94.0327	164,338.35	155,153.99	0.01	(9,184.36)
125,000.000	MERCK & CO INC	94.9877	124,453.75	118,734.67		(5,719.08)
58933YBN4	5.150% 05/17/2063 DD 05/17/23 OSEF00097702: JP MORGAN CORE	94.9877	124,453.75	118,734.67	0.00	(5,719.08)
17,257.130	MERRILL LYNCH MORTGAGE I A4 2A	92.1735	17,437.59	15,906.51		(1,531.08)
589929W61	VAR RT 07/25/2033 DD 07/01/03 OSEF00097702: JP MORGAN CORE	92.1735	17,437.59	15,906.51	0.00	(1,531.08)
7,920.530	MERRILL LYNCH MORTGAGE HB1 A3	86.5613	7,286.87	6,856.12		(430.75)
59020UEV3	VAR RT 04/25/2029 DD 07/01/04 OSEF00097702: JP MORGAN CORE	86.5613	7,286.87	6,856.12	0.00	(430.75)
9,637.980	MERRILL LYNCH MORTGAG OPT1 A2A	106.6630	7,421.23	10,280.15		2,858.92
59020UKM6	VAR RT 06/25/2035 DD 10/19/04 OSEF00097702: JP MORGAN CORE	106.6630	7,421.23	10,280.15	0.00	2,858.92
11,252.290	MERRILL LYNCH MORTGAGE I A4 A2	92.2998	11,097.25	10,385.84		(711.41)
59020ULR4	VAR RT 08/25/2034 DD 10/01/04 OSEF00097702: JP MORGAN CORE	92.2998	11,097.25	10,385.84	0.00	(711.41)
45,000.000	MET TRANSPRTN AUTH NY DEDICATE	102.1730	58,531.95	45,977.85		(12,554.10)
59259NZM8	5.989% 11/15/2030 DD 03/25/10 OSEF00094102: GSAM CORE PLUS	102.1730	58,531.95	45,977.85	0.00	(12,554.10)
680,000.000	MIAMI UNIV OH	100.3750	826,138.80	682,550.00		(143,588.80)
593791EL6	6.543% 09/01/2025 DD 12/22/10 OSEF00061202: JOHNSON CORE	100.3750	826,138.80	682,550.00	0.03	(143,588.80)
5,000.000	MICROSOFT CORP	87.1730	4,979.25	4,358.65		(620.60)
594918BS2	3.450% 08/08/2036 DD 08/08/16 OSEF00064802: WESTERN CORE PLUS	87.1730	4,979.25	4,358.65	0.00	(620.60)
240,000.000	MICROSOFT CORP	96.4601	233,134.82	231,504.19		(1,630.63)
594918BY9	3.300% 02/06/2027 DD 02/06/17 OSEF00064802: WESTERN CORE PLUS	96.4601	233,134.82	231,504.19	0.01	(1,630.63)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,000.000	MICROSOFT CORP	67.8845	11,790.30	8,146.14		(3,644.16)
594918CE2	2.921% 03/17/2052 DD 03/17/21 OSEF00064802: WESTERN CORE PLUS	67.8845	11,790.30	8,146.14	0.00	(3,644.16)
490,000.000	MICROCHIP TECHNOLOGY INC	99.1989	489,132.70	486,074.51		(3,058.19)
595017BE3	5.050% 03/15/2029 DD 03/07/24 OSEF00096002: LOOMIS CORE PLUS	99.1989	489,132.70	486,074.51	0.02	(3,058.19)
1,340,000.000	MICRON TECHNOLOGY INC	96.9191	1,486,488.30	1,298,716.44		(187,771.86)
595112BQ5	4.663% 02/15/2030 DD 07/12/19 OSEF00096002: LOOMIS CORE PLUS	96.9191	1,486,488.30	1,298,716.44	0.05	(187,771.86)
50,000.000	MICRON TECHNOLOGY INC	102.1556	48,904.46	51,077.78		2,173.32
595112BZ5	5.875% 02/09/2033 DD 02/09/23 OSEF00064802: WESTERN CORE PLUS	102.1556	48,904.46	51,077.78	0.00	2,173.32
135,000.000	MICRON TECHNOLOGY INC	102.1556	134,909.55	137,909.99		3,000.44
595112BZ5	5.875% 02/09/2033 DD 02/09/23 OSEF00096002: LOOMIS CORE PLUS	102.1556	134,909.55	137,909.99	0.01	3,000.44
1,575,000.000	MICRON TECHNOLOGY INC	102.3315	1,567,203.75	1,611,720.37		44,516.62
595112CB7	5.875% 09/15/2033 DD 04/11/23 OSEF00096002: LOOMIS CORE PLUS	102.3315	1,567,203.75	1,611,720.37	0.07	44,516.62
90,000.000	MICRON TECHNOLOGY INC	99.7747	89,937.00	89,797.20		(139.80)
595112CD3	5.300% 01/15/2031 DD 01/12/24 OSEF00064802: WESTERN CORE PLUS	99.7747	89,937.00	89,797.20	0.00	(139.80)
5,000.000	MICRON TECHNOLOGY INC	99.7747	4,996.50	4,988.73		(7.77)
595112CD3	5.300% 01/15/2031 DD 01/12/24 OSEF00096002: LOOMIS CORE PLUS	99.7747	4,996.50	4,988.73	0.00	(7.77)
150,000.000	MID-AMERICA APARTMENTS LP	80.2352	149,197.50	120,352.82		(28,844.68)
59523UAS6	1.700% 02/15/2031 DD 08/12/20 OSEF00097702: JP MORGAN CORE	80.2352	149,197.50	120,352.82	0.00	(28,844.68)
50,000.000	MID-ATLANTIC INTERSTATE T 144A	96.0528	49,987.50	48,026.40		(1,961.10)
59524QAA3	4.100% 05/15/2028 DD 05/10/18 OSEF00097702: JP MORGAN CORE	96.0528	49,987.50	48,026.40	0.00	(1,961.10)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
366,000.000	MIDAMERICAN ENERGY CO	102.4006	375,421.22	374,786.17		(635.05)
595620AY1	5.850% 09/15/2054 DD 09/07/23 OSEF00099002: LOOMIS CORE	102.4006	375,421.22	374,786.17	0.02	(635.05)
246,000.000	BERKSHIRE HATHAWAY ENERGY CO	104.6503	313,142.71	257,439.69		(55,703.02)
59562VAM9	6.125% 04/01/2036 DD 10/01/06 OSEF00097702: JP MORGAN CORE	104.6503	313,142.71	257,439.69	0.01	(55,703.02)
75,000.000	MYMICHIGAN HEALTH	69.9617	75,000.00	52,471.30		(22,528.70)
597861AA1	3.409% 06/01/2050 DD 10/28/20 OSEF00097702: JP MORGAN CORE	69.9617	75,000.00	52,471.30	0.00	(22,528.70)
43,953.130	MILL CITY MORTGAGE L 3 A1 144A	96.7670	43,485.33	42,532.13		(953.20)
59980XAC1	VAR RT 08/25/2058 DD 09/01/18 OSEF00096002: LOOMIS CORE PLUS	96.7670	43,485.33	42,532.13	0.00	(953.20)
146,946.130	MILL CITY MORTGAG NMR1 A1 144A	93.4571	148,048.87	137,331.58		(10,717.29)
59982HAC4	VAR RT 11/25/2060 DD 01/01/21 OSEF00099002: LOOMIS CORE	93.4571	148,048.87	137,331.58	0.01	(10,717.29)
330,000.000	mitsubishi UFJ FINANCIAL GROUP	83.5303	330,000.00	275,650.04		(54,349.96)
606822BK9	3.751% 07/18/2039 DD 07/18/19 OSEF00097702: JP MORGAN CORE	83.5303	330,000.00	275,650.04	0.01	(54,349.96)
320,000.000	mitsubishi UFJ FINANCIAL GROUP	83.5303	320,000.00	267,296.92		(52,703.08)
606822BU7	2.048% 07/17/2030 DD 07/17/20 OSEF00097702: JP MORGAN CORE	83.5303	320,000.00	267,296.92	0.01	(52,703.08)
370,000.000	mitsubishi UFJ FINANCIAL GROUP	92.5374	321,370.90	342,388.33		21,017.43
606822BY9	VAR RT 07/20/2027 DD 07/20/21 OSEF00097702: JP MORGAN CORE	92.5374	321,370.90	342,388.33	0.01	21,017.43
250,000.000	MIZUHO FINANCIAL GROUP INC	88.4122	250,000.00	221,030.39		(28,969.61)
60687YBA6	VAR RT 09/13/2030 DD 09/13/19 OSEF00097702: JP MORGAN CORE	88.4122	250,000.00	221,030.39	0.01	(28,969.61)
221,000.000	MIZUHO FINANCIAL GROUP INC	92.4370	221,000.00	204,285.81		(16,714.19)
60687YBP3	VAR RT 05/22/2027 DD 02/22/21 OSEF00097702: JP MORGAN CORE	92.4370	221,000.00	204,285.81	0.01	(16,714.19)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000	MIZUHO FINANCIAL GROUP INC	101.3423	255,900.15	258,422.88		2,522.73
60687YCZ0	VAR RT 07/06/2029 DD 07/06/23 OSEF00097702: JP MORGAN CORE	101.3423	255,900.15	258,422.88	0.01	2,522.73
235,000.000	MOLINA HEALTHCARE INC 144A	86.6496	229,575.00	203,626.51		(25,948.49)
60855RAL4	3.875% 05/15/2032 DD 11/16/21 OSEF00096002: LOOMIS CORE PLUS	86.6496	229,575.00	203,626.51	0.01	(25,948.49)
64,000.000	MOLSON COORS BEVERAGE CO	79.9178	52,056.60	51,147.40		(909.20)
60871RAH3	4.200% 07/15/2046 DD 07/07/16 OSEF00097702: JP MORGAN CORE	79.9178	52,056.60	51,147.40	0.00	(909.20)
190,000.000	MONDELEZ INTERNATIONAL INC	96.6410	191,390.17	183,617.90		(7,772.27)
609207AU9	1.500% 05/04/2025 DD 05/04/20 OSEF00064802: WESTERN CORE PLUS	96.6410	191,390.17	183,617.90	0.01	(7,772.27)
1,600,000.000	MORGAN STANLEY BANK NA	100.1730	1,596,000.00	1,602,768.00		6,768.00
61690DSG4	4.950% 06/14/2027 DD 06/12/24 OSEF00098502: C.S. MCKEE	100.1730	1,596,000.00	1,602,768.00	0.07	6,768.00
742,000.000	MORGAN STANLEY BANK NA	100.6843	742,000.00	747,077.85		5,077.85
61690U8B9	VAR RT 05/26/2028 DD 05/30/24 OSEF00099002: LOOMIS CORE	100.6843	742,000.00	747,077.85	0.03	5,077.85
10,000.000	MORGAN STANLEY	96.7389	10,000.00	9,673.89		(326.11)
6174468G7	VAR RT 01/23/2030 DD 01/23/19 OSEF00064802: WESTERN CORE PLUS	96.7389	10,000.00	9,673.89	0.00	(326.11)
125,000.000	MORGAN STANLEY	96.7389	127,629.86	120,923.64		(6,706.22)
6174468G7	VAR RT 01/23/2030 DD 01/23/19 OSEF00094102: GSAM CORE PLUS	96.7389	127,629.86	120,923.64	0.00	(6,706.22)
159,000.000	MORGAN STANLEY	96.7389	190,866.78	153,814.87		(37,051.91)
6174468G7	VAR RT 01/23/2030 DD 01/23/19 OSEF00097702: JP MORGAN CORE	96.7389	190,866.78	153,814.87	0.01	(37,051.91)
80,000.000	MORGAN STANLEY	87.6580	80,000.00	70,126.42		(9,873.58)
6174468L6	VAR RT 01/22/2031 DD 01/22/20 OSEF00064802: WESTERN CORE PLUS	87.6580	80,000.00	70,126.42	0.00	(9,873.58)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
440,000.000	MORGAN STANLEY	91.7614	417,677.00	403,750.38		(13,926.62)
6174468P7	VAR RT 04/01/2031 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	91.7614	417,677.00	403,750.38	0.02	(13,926.62)
280,000.000	MORGAN STANLEY	97.1144	280,232.96	271,920.38		(8,312.58)
6174468Q5	VAR RT 04/28/2026 DD 04/28/20 OSEF00064802: WESTERN CORE PLUS	97.1144	280,232.96	271,920.38	0.01	(8,312.58)
300,000.000	MORGAN STANLEY	97.1144	292,892.34	291,343.27		(1,549.07)
6174468Q5	VAR RT 04/28/2026 DD 04/28/20 OSEF00097702: JP MORGAN CORE	97.1144	292,892.34	291,343.27	0.01	(1,549.07)
178,000.000	MORGAN STANLEY	95.0902	178,000.00	169,260.58		(8,739.42)
61744YAK4	VAR RT 07/22/2028 DD 07/24/17 OSEF00097702: JP MORGAN CORE	95.0902	178,000.00	169,260.58	0.01	(8,739.42)
260,000.000	MORGAN STANLEY	95.1908	258,425.37	247,495.96		(10,929.41)
61744YAP3	VAR RT 01/24/2029 DD 01/23/18 OSEF00064802: WESTERN CORE PLUS	95.1908	258,425.37	247,495.96	0.01	(10,929.41)
96,000.000	MORGAN STANLEY	95.1908	96,000.00	91,383.12		(4,616.88)
61744YAP3	VAR RT 01/24/2029 DD 01/23/18 OSEF00097702: JP MORGAN CORE	95.1908	96,000.00	91,383.12	0.00	(4,616.88)
100,000.000	MORGAN STANLEY CAPIT C2 E 144A	78.9741	94,234.38	78,974.09		(15,260.29)
617459AK8	VAR RT 06/15/2044 DD 06/01/11 OSEF00096002: LOOMIS CORE PLUS	78.9741	94,234.38	78,974.09	0.00	(15,260.29)
375,000.000	MORGAN STANLEY	96.4146	371,246.25	361,554.79		(9,691.46)
61746BEF9	3.625% 01/20/2027 DD 01/20/17 OSEF00094102: GSAM CORE PLUS	96.4146	371,246.25	361,554.79	0.01	(9,691.46)
196,000.000	MORGAN STANLEY	84.7357	208,937.29	166,081.94		(42,855.35)
61747YDY8	4.300% 01/27/2045 DD 01/27/15 OSEF00097702: JP MORGAN CORE	84.7357	208,937.29	166,081.94	0.01	(42,855.35)
680,000.000	MORGAN STANLEY	79.1121	487,757.20	537,962.40		50,205.20
61747YEF8	VAR RT 09/16/2036 DD 09/16/21 OSEF00096002: LOOMIS CORE PLUS	79.1121	487,757.20	537,962.40	0.02	50,205.20

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
325,000.000	MORGAN STANLEY	79.1121	325,000.00	257,114.38		(67,885.62)
61747YEF8	VAR RT 09/16/2036 DD 09/16/21 OSEF00094102: GSAM CORE PLUS	79.1121	325,000.00	257,114.38	0.01	(67,885.62)
19,000.000	MORGAN STANLEY	93.2431	18,934.07	17,716.19		(1,217.88)
61747YEK7	VAR RT 01/21/2028 DD 01/24/22 OSEF00097702: JP MORGAN CORE	93.2431	18,934.07	17,716.19	0.00	(1,217.88)
141,000.000	MORGAN STANLEY	84.9919	126,073.74	119,838.60		(6,235.14)
61747YEL5	VAR RT 01/21/2033 DD 01/24/22 OSEF00094102: GSAM CORE PLUS	84.9919	126,073.74	119,838.60	0.00	(6,235.14)
413,000.000	MORGAN STANLEY	99.4345	413,539.34	410,664.58		(2,874.76)
61747YEZ4	VAR RT 01/28/2027 DD 01/19/23 OSEF00094102: GSAM CORE PLUS	99.4345	413,539.34	410,664.58	0.02	(2,874.76)
270,000.000	MORGAN STANLEY	99.6047	269,994.60	268,932.58		(1,062.02)
61747YFA8	VAR RT 02/01/2029 DD 01/19/23 OSEF00097702: JP MORGAN CORE	99.6047	269,994.60	268,932.58	0.01	(1,062.02)
715,000.000	MORGAN STANLEY	99.4174	710,707.20	710,834.48		127.28
61747YFB6	VAR RT 01/19/2038 DD 01/19/23 OSEF00096002: LOOMIS CORE PLUS	99.4174	710,707.20	710,834.48	0.03	127.28
365,000.000	MORGAN STANLEY	99.6755	365,000.00	363,815.45		(1,184.55)
61747YFD2	VAR RT 04/20/2029 DD 04/21/23 OSEF00097702: JP MORGAN CORE	99.6755	365,000.00	363,815.45	0.01	(1,184.55)
450,000.000	MORGAN STANLEY	99.6755	450,000.00	448,539.59		(1,460.41)
61747YFD2	VAR RT 04/20/2029 DD 04/21/23 OSEF00094102: GSAM CORE PLUS	99.6755	450,000.00	448,539.59	0.02	(1,460.41)
175,000.000	MORGAN STANLEY	100.6168	175,000.00	176,079.48		1,079.48
61747YFF7	VAR RT 07/20/2029 DD 07/21/23 OSEF00097702: JP MORGAN CORE	100.6168	175,000.00	176,079.48	0.01	1,079.48
120,000.000	MORGAN STANLEY	99.4963	120,000.00	119,395.55		(604.45)
61747YFG5	VAR RT 07/21/2034 DD 07/21/23 OSEF00097702: JP MORGAN CORE	99.4963	120,000.00	119,395.55	0.00	(604.45)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000	MORGAN STANLEY	99.7521	49,927.00	49,876.06		(50.94)
61747YFK6	VAR RT 01/16/2030 DD 01/18/24 OSEF00097702: JP MORGAN CORE	99.7521	49,927.00	49,876.06	0.00	(50.94)
85,000.000	MORGAN STANLEY	99.7391	85,000.00	84,778.20		(221.80)
61747YFL4	VAR RT 01/18/2035 DD 01/18/24 OSEF00094102: GSAM CORE PLUS	99.7391	85,000.00	84,778.20	0.00	(221.80)
1,801,000.000	MORGAN STANLEY	102.5075	1,814,917.89	1,846,160.09		31,242.20
61747YFR1	VAR RT 04/19/2035 DD 04/19/24 OSEF00099002: LOOMIS CORE	102.5075	1,814,917.89	1,846,160.09	0.08	31,242.20
360,000.000	MORGAN STANLEY	102.5075	360,000.00	369,027.00		9,027.00
61747YFR1	VAR RT 04/19/2035 DD 04/19/24 OSEF00096002: LOOMIS CORE PLUS	102.5075	360,000.00	369,027.00	0.02	9,027.00
11,210.720	MORGAN STANLEY MORTGAGE 5AR 2A	89.0659	9,641.17	9,984.92		343.75
61748HAQ4	VAR RT 07/25/2034 DD 06/01/04 OSEF00064802: WESTERN CORE PLUS	89.0659	9,641.17	9,984.92	0.00	343.75
102,000.000	MORGAN STANLEY	96.5764	108,547.38	98,507.93		(10,039.45)
61761JZN2	3.950% 04/23/2027 DD 04/23/15 OSEF00094102: GSAM CORE PLUS	96.5764	108,547.38	98,507.93	0.00	(10,039.45)
48,883.100	MORGAN STANLEY BANK OF A C12 C	91.7991	44,605.83	44,874.26		268.43
61762XAZ0	VAR RT 10/15/2046 DD 10/01/13 OSEF00096002: LOOMIS CORE PLUS	91.7991	44,605.83	44,874.26	0.00	268.43
536,000.000	MORGAN STANLEY BANK OF C20 A4	98.7132	547,596.80	529,102.86		(18,493.94)
61764RBF4	3.249% 02/15/2048 DD 01/01/15 OSEF00099002: LOOMIS CORE	98.7132	547,596.80	529,102.86	0.02	(18,493.94)
475,000.000	MORGAN STANLEY BANK OF A C30 C	81.0906	470,843.75	385,180.35		(85,663.40)
61766NBG9	VAR RT 09/15/2049 DD 09/01/16 OSEF00096002: LOOMIS CORE PLUS	81.0906	470,843.75	385,180.35	0.02	(85,663.40)
1,600,000.000	MORGAN STANLEY PRIVATE BANK NA	100.1730	1,596,000.00	1,602,768.00		6,768.00
61768E5A7	4.950% 06/14/2027 DD 06/12/24 OSEF00098502: C.S. MCKEE	100.1730	1,596,000.00	1,602,768.00	0.07	6,768.00



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 61768E5C3	MORGAN STANLEY PRIVATE BANK NA 4.700% 06/12/2029 DD 06/12/24 OSEF00098502: C.S. MCKEE	100.7410 100.7410	244,081.25 244,081.25	246,815.45 246,815.45	0.01	2,734.20 2,734.20
250,000.000 61770KAX3	MORGAN STANLEY CAPITAL I L4 A3 2.698% 02/15/2053 DD 02/01/20 OSEF00094102: GSAM CORE PLUS	86.9909 86.9909	207,411.28 207,411.28	217,477.15 217,477.15	0.01	10,065.87 10,065.87
449,555.030 617939AA1	MORGAN STANLEY RE INV2 A1 144A VAR RT 02/25/2054 DD 04/01/24 OSEF00064802: WESTERN CORE PLUS	100.5691 100.5691	450,678.92 450,678.92	452,113.45 452,113.45	0.02	1,434.53 1,434.53
560,000.000 620076BZ1	MOTOROLA SOLUTIONS INC 5.400% 04/15/2034 DD 03/25/24 OSEF00096002: LOOMIS CORE PLUS	99.1365 99.1365	559,372.80 559,372.80	555,164.26 555,164.26	0.02	(4,208.54) (4,208.54)
230,000.000 62475WAA3	MTN COMMERCIAL MOR LPFL A 144A VAR RT 03/15/2039 DD 03/24/22 OSEF00064802: WESTERN CORE PLUS	98.7813 98.7813	226,010.94 226,010.94	227,196.88 227,196.88	0.01	1,185.94 1,185.94
115,000.000 62548LAA0	MULTICARE HEALTH SYSTEM 2.803% 08/15/2050 DD 07/22/20 OSEF00097702: JP MORGAN CORE	60.3775 60.3775	115,000.00 115,000.00	69,434.09 69,434.09	0.00	(45,565.91) (45,565.91)
1,175,000.000 62856RAD7	PROSUS NV 144A 4.850% 07/06/2027 DD 07/06/17 OSEF00064502: DODGE & COX CORE	97.0558 97.0558	1,249,715.75 1,249,715.75	1,140,405.65 1,140,405.65	0.05	(109,310.10) (109,310.10)
275,000.000 62886HBA8	NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20 OSEF00096002: LOOMIS CORE PLUS	98.8623 98.8623	275,000.00 275,000.00	271,871.33 271,871.33	0.01	(3,128.67) (3,128.67)
245,000.000 62886HBE0	NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22 OSEF00096002: LOOMIS CORE PLUS	98.6936 98.6936	245,000.00 245,000.00	241,799.32 241,799.32	0.01	(3,200.68) (3,200.68)
90,000.000 62886HBNO	NCL CORP LTD 144A 8.125% 01/15/2029 DD 10/18/23 OSEF00064802: WESTERN CORE PLUS	104.7752 104.7752	94,487.50 94,487.50	94,297.72 94,297.72	0.00	(189.78) (189.78)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000	NCL CORP LTD 144A	104.7752	347,300.00	366,713.36		19,413.36
62886HBN0	8.125% 01/15/2029 DD 10/18/23 OSEF00096002: LOOMIS CORE PLUS	104.7752	347,300.00	366,713.36	0.02	19,413.36
105,000.000	NCL FINANCE LTD 144A	98.7534	105,000.00	103,691.09		(1,308.91)
62888HAA7	6.125% 03/15/2028 DD 03/03/21 OSEF00096002: LOOMIS CORE PLUS	98.7534	105,000.00	103,691.09	0.00	(1,308.91)
230,000.000	NGPL PIPECO LLC 144A	97.7972	230,000.00	224,933.60		(5,066.40)
62912XAF1	4.875% 08/15/2027 DD 08/01/17 OSEF00096002: LOOMIS CORE PLUS	97.7972	230,000.00	224,933.60	0.01	(5,066.40)
165,958.160	NLT 2023-1 TRUST 1 A1 144A	88.4215	147,578.97	146,742.71		(836.26)
62917MAA1	VAR RT 10/25/2062 DD 11/01/23 OSEF00099002: LOOMIS CORE	88.4215	147,578.97	146,742.71	0.01	(836.26)
150,000.000	NGPL PIPECO LLC 144A	85.3774	126,945.00	128,066.04		1,121.04
62928CAA0	3.250% 07/15/2031 DD 05/14/21 OSEF00097702: JP MORGAN CORE	85.3774	126,945.00	128,066.04	0.01	1,121.04
220,000.000	NRG ENERGY INC 144A	94.4237	238,503.40	207,732.07		(30,771.33)
629377CL4	4.450% 06/15/2029 DD 05/28/19 OSEF00096002: LOOMIS CORE PLUS	94.4237	238,503.40	207,732.07	0.01	(30,771.33)
140,000.000	NRG ENERGY INC 144A	94.4237	139,816.60	132,193.13		(7,623.47)
629377CL4	4.450% 06/15/2029 DD 05/28/19 OSEF00097702: JP MORGAN CORE	94.4237	139,816.60	132,193.13	0.01	(7,623.47)
190,000.000	NRG ENERGY INC 144A	90.2467	189,732.10	171,468.75		(18,263.35)
629377CP5	2.450% 12/02/2027 DD 12/02/20 OSEF00097702: JP MORGAN CORE	90.2467	189,732.10	171,468.75	0.01	(18,263.35)
315,000.000	NXP BV / NXP FUNDING LLC / NXP	72.9445	312,662.70	229,775.29		(82,887.41)
62954HAU2	3.250% 05/11/2041 DD 05/11/22 OSEF00097702: JP MORGAN CORE	72.9445	312,662.70	229,775.29	0.01	(82,887.41)
80,000.000	NXP BV / NXP FUNDING LLC / NXP	97.6293	80,424.60	78,103.46		(2,321.14)
62954HAW8	2.700% 05/01/2025 DD 05/01/22 OSEF00064802: WESTERN CORE PLUS	97.6293	80,424.60	78,103.46	0.00	(2,321.14)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
107,000.000 62954HAW8	NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22 OSEF00099002: LOOMIS CORE	97.6293 97.6293	112,391.09 112,391.09	104,463.37 104,463.37	0.00	(7,927.72) (7,927.72)
614,000.000 62954HBA5	NXP BV / NXP FUNDING LLC / NXP 2.500% 05/11/2031 DD 05/11/22 OSEF00099002: LOOMIS CORE	83.7945 83.7945	518,185.30 518,185.30	514,498.19 514,498.19	0.02	(3,687.11) (3,687.11)
305,000.000 62954HBA5	NXP BV / NXP FUNDING LLC / NXP 2.500% 05/11/2031 DD 05/11/22 OSEF00097702: JP MORGAN CORE	83.7945 83.7945	303,953.85 303,953.85	255,573.21 255,573.21	0.01	(48,380.64) (48,380.64)
275,000.000 62954HBA5	NXP BV / NXP FUNDING LLC / NXP 2.500% 05/11/2031 DD 05/11/22 OSEF00094102: GSAM CORE PLUS	83.7945 83.7945	274,056.75 274,056.75	230,434.86 230,434.86	0.01	(43,621.89) (43,621.89)
60,000.000 62954HBB3	NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22 OSEF00097702: JP MORGAN CORE	97.5077 97.5077	57,246.60 57,246.60	58,504.61 58,504.61	0.00	1,258.01 1,258.01
130,000.000 62954RAA4	NYU LANGONE HOSPITALS 3.380% 07/01/2055 DD 02/04/20 OSEF00097702: JP MORGAN CORE	69.0763 69.0763	130,000.00 130,000.00	89,799.18 89,799.18	0.00	(40,200.82) (40,200.82)
171,000.000 62954WAM7	NTT FINANCE CORP 144A 5.110% 07/02/2029 DD 07/02/24 OSEF00099002: LOOMIS CORE	99.6844 99.6844	171,000.00 171,000.00	170,460.29 170,460.29	0.01	(539.71) (539.71)
509,580.820 629682AA3	NADG NNN OPERATING LP 1 A 144A 3.368% 12/28/2049 DD 12/09/19 OSEF00064802: WESTERN CORE PLUS	97.2390 97.2390	509,580.69 509,580.69	495,511.29 495,511.29	0.02	(14,069.40) (14,069.40)
90,000.000 63111XAJ0	NASDAQ INC 5.550% 02/15/2034 DD 06/28/23 OSEF00097702: JP MORGAN CORE	100.1355 100.1355	89,974.80 89,974.80	90,121.95 90,121.95	0.00	147.15 147.15
295,000.000 63307A2X2	NATIONAL BANK OF CANADA 5.600% 12/18/2028 DD 12/18/23 OSEF00097702: JP MORGAN CORE	101.0562 101.0562	294,758.10 294,758.10	298,115.80 298,115.80	0.01	3,357.70 3,357.70

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
182,000.000	NNN REIT INC	97.9162	182,337.48	178,207.43		(4,130.05)
637417AH9	4.000% 11/15/2025 DD 10/21/15 OSEF00097702: JP MORGAN CORE	97.9162	182,337.48	178,207.43	0.01	(4,130.05)
275,000.000	NNN REIT INC	97.9162	274,337.25	269,269.48		(5,067.77)
637417AH9	4.000% 11/15/2025 DD 10/21/15 OSEF00094102: GSAM CORE PLUS	97.9162	274,337.25	269,269.48	0.01	(5,067.77)
200,000.000	NNN REIT INC	96.3659	222,144.00	192,731.89		(29,412.11)
637417AL0	4.300% 10/15/2028 DD 09/27/18 OSEF00097702: JP MORGAN CORE	96.3659	222,144.00	192,731.89	0.01	(29,412.11)
1,000,000.000	NATIONAL RURAL UTILITIES COOPE	86.4574	855,970.00	864,573.62		8,603.62
637432NV3	2.400% 03/15/2030 DD 02/05/20 OSEF00061202: JOHNSON CORE	86.4574	855,970.00	864,573.62	0.04	8,603.62
534,000.000	NATIONAL RURAL UTILITIES COOPE	99.9838	533,668.92	533,913.29		244.37
63743HFR8	5.100% 05/06/2027 DD 05/10/24 OSEF00099002: LOOMIS CORE	99.9838	533,668.92	533,913.29	0.02	244.37
225,000.000	NATIONWIDE BUILDING SOCIE 144A	92.5024	225,000.00	208,130.38		(16,869.62)
63861VAE7	VAR RT 07/18/2030 DD 07/18/19 OSEF00094102: GSAM CORE PLUS	92.5024	225,000.00	208,130.38	0.01	(16,869.62)
200,000.000	NATIXIS COMMERCIAL FAME A 144A	88.1200	205,998.67	176,240.00		(29,758.67)
63873VAA1	3.047% 08/15/2036 DD 08/01/19 OSEF00064802: WESTERN CORE PLUS	88.1200	205,998.67	176,240.00	0.01	(29,758.67)
160,000.000	NATIXIS COMMERCIAL FAME B 144A	78.8350	164,798.81	126,136.00		(38,662.81)
63873VAE3	3.655% 08/15/2036 DD 08/01/19 OSEF00064802: WESTERN CORE PLUS	78.8350	164,798.81	126,136.00	0.01	(38,662.81)
25,000.000	NATURE CONSERVANCY/THE	91.1410	25,000.00	22,785.25		(2,214.75)
63902HAJ8	0.944% 07/01/2026 DD 02/01/21 OSEF00094102: GSAM CORE PLUS	91.1410	25,000.00	22,785.25	0.00	(2,214.75)
25,000.000	NATURE CONSERVANCY/THE	85.8360	25,000.00	21,459.00		(3,541.00)
63902HAL3	1.304% 07/01/2028 DD 02/01/21 OSEF00094102: GSAM CORE PLUS	85.8360	25,000.00	21,459.00	0.00	(3,541.00)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
595,000.000	NATWEST GROUP PLC	92.5644	595,000.00	550,758.28		(44,241.72)
639057AC2	VAR RT 06/14/2027 DD 06/14/21 OSEF00096002: LOOMIS CORE PLUS	92.5644	595,000.00	550,758.28	0.02	(44,241.72)
1,475,000.000	NATWEST GROUP PLC	92.5644	1,376,069.75	1,365,325.14		(10,744.61)
639057AC2	VAR RT 06/14/2027 DD 06/14/21 OSEF00064502: DODGE & COX CORE	92.5644	1,376,069.75	1,365,325.14	0.06	(10,744.61)
200,000.000	NATWEST GROUP PLC	100.0342	200,000.00	200,068.34		68.34
639057AF5	VAR RT 09/30/2028 DD 06/30/22 OSEF00096002: LOOMIS CORE PLUS	100.0342	200,000.00	200,068.34	0.01	68.34
200,000.000	NATWEST GROUP PLC	102.1918	200,000.00	204,383.58		4,383.58
639057AG3	VAR RT 11/10/2026 DD 11/10/22 OSEF00097702: JP MORGAN CORE	102.1918	200,000.00	204,383.58	0.01	4,383.58
350,000.000	NATWEST GROUP PLC	102.2200	348,316.64	357,770.08		9,453.44
639057AH1	VAR RT 03/02/2034 DD 03/02/23 OSEF00064502: DODGE & COX CORE	102.2200	348,316.64	357,770.08	0.01	9,453.44
200,000.000	NATWEST GROUP PLC	100.2337	201,296.00	200,467.49		(828.51)
639057AJ7	VAR RT 03/02/2027 DD 03/02/23 OSEF00097702: JP MORGAN CORE	100.2337	201,296.00	200,467.49	0.01	(828.51)
400,000.000	NATWEST GROUP PLC	101.3069	400,000.00	405,227.58		5,227.58
639057AK4	VAR RT 09/13/2029 DD 06/13/23 OSEF00064502: DODGE & COX CORE	101.3069	400,000.00	405,227.58	0.02	5,227.58
925,000.000	NATWEST GROUP PLC	101.5793	925,000.00	939,608.50		14,608.50
639057AP3	VAR RT 06/01/2034 DD 03/01/24 OSEF00064502: DODGE & COX CORE	101.5793	925,000.00	939,608.50	0.04	14,608.50
5,000.000	NAVIENT CORP	99.8211	4,287.50	4,991.06		703.56
63938CAB4	5.875% 10/25/2024 DD 11/06/14 OSEF00096002: LOOMIS CORE PLUS	99.8211	4,287.50	4,991.06	0.00	703.56
15,000.000	NAVIENT CORP	100.3472	13,050.00	15,052.08		2,002.08
63938CAJ7	6.750% 06/15/2026 DD 06/11/18 OSEF00096002: LOOMIS CORE PLUS	100.3472	13,050.00	15,052.08	0.00	2,002.08



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000	NAVIENT CORP	95.4520	249,728.42	286,356.03		36,627.61
63938CAK4	5.000% 03/15/2027 DD 01/27/20 OSEF00096002: LOOMIS CORE PLUS	95.4520	249,728.42	286,356.03	0.01	36,627.61
261,285.883	NAVIENT STUDENT LOAN 2A A 144A	100.2855	261,285.88	262,031.85		745.97
63939RAA2	VAR RT 12/27/2066 DD 03/23/17 OSEF00094102: GSAM CORE PLUS	100.2855	261,285.88	262,031.85	0.01	745.97
131,638.460	NAVIENT PRIVATE EDUC DA A 144A	91.8175	126,702.02	120,867.14		(5,834.88)
63941HAA0	1.690% 05/15/2069 DD 06/11/20 OSEF00064802: WESTERN CORE PLUS	91.8175	126,702.02	120,867.14	0.00	(5,834.88)
3,550,624.396	NAVIENT STUDENT LOAN 3A A 144A	100.2227	3,506,240.66	3,558,530.93		52,290.27
63941VAA9	VAR RT 07/25/2068 DD 09/26/19 OSEF00064502: DODGE & COX CORE	100.2227	3,506,240.66	3,558,530.93	0.15	52,290.27
246,657.420	NAVIGATOR AIRCRAFT AB 1 B 144A	89.7300	246,656.07	221,325.70		(25,330.37)
63943BAB9	VAR RT 11/15/2046 DD 11/17/21 OSEF00064802: WESTERN CORE PLUS	89.7300	246,656.07	221,325.70	0.01	(25,330.37)
100,000.000	NELNET STUDENT LOAN DA C 144A	79.1145	99,971.80	79,114.46		(20,857.34)
64034YAD3	3.500% 04/20/2062 DD 10/27/21 OSEF00096002: LOOMIS CORE PLUS	79.1145	99,971.80	79,114.46	0.00	(20,857.34)
432,804.350	NELNET STUDENT LOA A APT2 144A	90.5767	394,798.72	392,019.68		(2,779.04)
64035DAD8	1.360% 04/20/2062 DD 05/20/21 OSEF00064802: WESTERN CORE PLUS	90.5767	394,798.72	392,019.68	0.02	(2,779.04)
100,000.000	NELNET STUDENT LOAN A B2 144A	83.1148	103,957.03	83,114.83		(20,842.20)
64035DAJ5	2.850% 04/20/2062 DD 05/20/21 OSEF00096002: LOOMIS CORE PLUS	83.1148	103,957.03	83,114.83	0.00	(20,842.20)
250,000.000	NETFLIX INC	103.0319	293,746.25	257,579.64		(36,166.61)
64110LAT3	5.875% 11/15/2028 DD 04/26/18 OSEF00096002: LOOMIS CORE PLUS	103.0319	293,746.25	257,579.64	0.01	(36,166.61)
280,000.000	NETFLIX INC	103.0319	291,438.00	288,489.19		(2,948.81)
64110LAT3	5.875% 11/15/2028 DD 04/26/18 OSEF00094102: GSAM CORE PLUS	103.0319	291,438.00	288,489.19	0.01	(2,948.81)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000	NETFLIX INC 144A	98.4276	96,412.50	83,663.42		(12,749.08)
64110LAV8	4.875% 06/15/2030 DD 10/25/19 OSEF00096002: LOOMIS CORE PLUS	98.4276	96,412.50	83,663.42	0.00	(12,749.08)
340,000.000	NETFLIX INC	105.3422	419,006.25	358,163.42		(60,842.83)
64110LAX4	6.375% 05/15/2029 DD 10/26/18 OSEF00096002: LOOMIS CORE PLUS	105.3422	419,006.25	358,163.42	0.01	(60,842.83)
96,000.000	NEVADA POWER CO	95.3990	112,679.04	91,583.02		(21,096.02)
641423BZ0	5.375% 09/15/2040 DD 09/14/10 OSEF00097702: JP MORGAN CORE	95.3990	112,679.04	91,583.02	0.00	(21,096.02)
56,000.000	NEW ENGLAND POWER CO 144A	74.4146	55,622.56	41,672.20		(13,950.36)
644188BF0	3.800% 12/05/2047 DD 12/05/17 OSEF00097702: JP MORGAN CORE	74.4146	55,622.56	41,672.20	0.00	(13,950.36)
915,000.000	NEW JERSEY ST TRANSPRTN TRUST	100.4840	984,686.82	919,428.60		(65,258.22)
646136XS5	5.754% 12/15/2028 DD 10/21/10 OSEF00099002: LOOMIS CORE	100.4840	984,686.82	919,428.60	0.04	(65,258.22)
1,675,000.000	NEW JERSEY ST TURNPIKE AUTH TU	114.2480	1,841,487.51	1,913,654.00		72,166.49
646139X83	7.102% 01/01/2041 DD 12/15/10 OSEF00064502: DODGE & COX CORE	114.2480	1,841,487.51	1,913,654.00	0.08	72,166.49
151,446.560	NEW RESIDENTIAL MO 3A A1B 144A	91.1641	155,774.97	138,064.88		(17,710.09)
64829HAD9	VAR RT 09/25/2056 DD 09/01/16 OSEF00064802: WESTERN CORE PLUS	91.1641	155,774.97	138,064.88	0.01	(17,710.09)
210,495.999	NEW RESIDENTIAL MOR 2A B1 144A	93.0730	230,172.45	195,914.94		(34,257.51)
64829KAL4	VAR RT 03/25/2057 DD 04/01/17 OSEF00064802: WESTERN CORE PLUS	93.0730	230,172.45	195,914.94	0.01	(34,257.51)
320,000.000	NEW RESIDENTIAL M RPL1 M2 144A	82.4131	329,800.00	263,721.76		(66,078.24)
64829VAD8	VAR RT 12/25/2057 DD 05/01/18 OSEF00064802: WESTERN CORE PLUS	82.4131	329,800.00	263,721.76	0.01	(66,078.24)
300,697.567	NEW RESIDENTIAL MO 4A A1B 144A	90.6545	307,132.41	272,595.97		(34,536.44)
64830WAD3	VAR RT 12/25/2058 DD 07/01/19 OSEF00064802: WESTERN CORE PLUS	90.6545	307,132.41	272,595.97	0.01	(34,536.44)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,011.840	NEW RESIDENTIAL M NQM3 A1 144A	83.9111	75,011.84	62,943.25		(12,068.59)
64831TAA5	VAR RT 11/27/2056 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	83.9111	75,011.84	62,943.25	0.00	(12,068.59)
208,744.120	NEW RESIDENTIAL M NQM4 A1 144A	97.8927	208,906.95	204,345.34		(4,561.61)
64831UAA2	VAR RT 06/25/2062 DD 06/01/22 OSEF00064802: WESTERN CORE PLUS	97.8927	208,906.95	204,345.34	0.01	(4,561.61)
537,879.460	NEW RESIDENTIAL MO RPL1 A 144A	92.5066	496,789.54	497,573.79		784.25
64832AAA5	VAR RT 01/25/2064 DD 04/01/24 OSEF00099002: LOOMIS CORE	92.5066	496,789.54	497,573.79	0.02	784.25
130,000.000	NEW YORK LIFE INSURANCE C 144A	80.4519	129,061.40	104,587.44		(24,473.96)
64952GAQ1	4.450% 05/15/2069 DD 04/04/19 OSEF00097702: JP MORGAN CORE	80.4519	129,061.40	104,587.44	0.00	(24,473.96)
70,000.000	NEW YORK ST DORM AUTH ST PERSO	100.7900	68,154.80	70,553.00		2,398.20
649902T37	5.600% 03/15/2040 DD 06/03/10 OSEF00097702: JP MORGAN CORE	100.7900	68,154.80	70,553.00	0.00	2,398.20
1,015,000.000	NEWMONT CORP / NEWCREST F 144A	99.8431	1,024,197.54	1,013,407.30		(10,790.24)
65163LAP4	5.350% 03/15/2034 DD 03/07/24 OSEF00099002: LOOMIS CORE	99.8431	1,024,197.54	1,013,407.30	0.04	(10,790.24)
67,000.000	NEXTERA ENERGY CAPITAL HOLDING	95.4747	66,809.72	63,968.06		(2,841.66)
65339KAT7	3.550% 05/01/2027 DD 04/28/17 OSEF00097702: JP MORGAN CORE	95.4747	66,809.72	63,968.06	0.00	(2,841.66)
450,000.000	NEXTERA ENERGY CAPITAL HOLDING	99.6804	451,143.00	448,561.76		(2,581.24)
65339KBL3	4.255% 09/01/2024 DD 08/05/22 OSEF00064502: DODGE & COX CORE	99.6804	451,143.00	448,561.76	0.02	(2,581.24)
434,000.000	NEXTERA ENERGY CAPITAL HOLDING	100.1913	435,167.46	434,830.38		(337.08)
65339KBP4	6.051% 03/01/2025 DD 03/01/23 OSEF00099002: LOOMIS CORE	100.1913	435,167.46	434,830.38	0.02	(337.08)
350,000.000	NEXTERA ENERGY CAPITAL HOLDING	100.1913	350,875.00	350,669.66		(205.34)
65339KBP4	6.051% 03/01/2025 DD 03/01/23 OSEF00064502: DODGE & COX CORE	100.1913	350,875.00	350,669.66	0.01	(205.34)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
430,000.000	NEXTERA ENERGY CAPITAL HOLDING	100.2167	429,914.00	430,931.87		1,017.87
65339KBS8	5.749% 09/01/2025 DD 08/10/23 OSEF00097702: JP MORGAN CORE	100.2167	429,914.00	430,931.87	0.02	1,017.87
1,367,000.000	NEXTERA ENERGY CAPITAL HOLDING	100.2167	1,366,897.73	1,369,962.47		3,064.74
65339KBS8	5.749% 09/01/2025 DD 08/10/23 OSEF00099002: LOOMIS CORE	100.2167	1,366,897.73	1,369,962.47	0.06	3,064.74
457,000.000	NEXTERA ENERGY CAPITAL HOLDING	88.4157	403,713.80	404,059.70		345.90
65339KBW9	1.900% 06/15/2028 DD 06/08/21 OSEF00099002: LOOMIS CORE	88.4157	403,713.80	404,059.70	0.02	345.90
225,000.000	NEXTERA ENERGY CAPITAL HOLDING	88.4157	224,867.25	198,935.30		(25,931.95)
65339KBW9	1.900% 06/15/2028 DD 06/08/21 OSEF00094102: GSAM CORE PLUS	88.4157	224,867.25	198,935.30	0.01	(25,931.95)
862,000.000	NEXTERA ENERGY CAPITAL HOLDING	98.9497	853,839.26	852,946.34		(892.92)
65339KCG3	4.450% 06/20/2025 DD 06/23/22 OSEF00099002: LOOMIS CORE	98.9497	853,839.26	852,946.34	0.03	(892.92)
725,000.000	NEXTERA ENERGY CAPITAL HOLDING	98.3651	724,717.25	713,146.89		(11,570.36)
65339KCH1	4.625% 07/15/2027 DD 06/23/22 OSEF00064502: DODGE & COX CORE	98.3651	724,717.25	713,146.89	0.03	(11,570.36)
1,100,000.000	NEXTERA ENERGY CAPITAL HOLDING	98.9267	1,097,679.00	1,088,193.43		(9,485.57)
65339KCT5	4.900% 03/15/2029 DD 01/31/24 OSEF00064502: DODGE & COX CORE	98.9267	1,097,679.00	1,088,193.43	0.04	(9,485.57)
150,000.000	NIAGARA MOHAWK POWER CORP 144A	83.1509	150,000.00	124,726.34		(25,273.66)
65364UAN6	1.960% 06/27/2030 DD 06/25/20 OSEF00097702: JP MORGAN CORE	83.1509	150,000.00	124,726.34	0.01	(25,273.66)
90,000.000	NIKE INC	90.0353	85,672.20	81,031.77		(4,640.43)
654106AK9	2.850% 03/27/2030 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	90.0353	85,672.20	81,031.77	0.00	(4,640.43)
70,000.000	NIKE INC	77.7954	69,561.80	54,456.77		(15,105.03)
654106AL7	3.250% 03/27/2040 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	77.7954	69,561.80	54,456.77	0.00	(15,105.03)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000	NIKE INC	72.0525	63,384.99	43,231.52		(20,153.47)
654106AM5	3.375% 03/27/2050 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	72.0525	63,384.99	43,231.52	0.00	(20,153.47)
200,000.000	NIGERIA GOVERNMENT INTERN 144A	92.4995	200,000.00	184,999.00		(15,001.00)
65412JAC7	6.500% 11/28/2027 DD 11/28/17 OSEF00064802: WESTERN CORE PLUS	92.4995	200,000.00	184,999.00	0.01	(15,001.00)
200,000.000	NIGERIA GOVERNMENT INTERN 144A	86.8250	200,000.00	173,650.00		(26,350.00)
65412JAD5	7.143% 02/23/2030 DD 02/23/18 OSEF00064802: WESTERN CORE PLUS	86.8250	200,000.00	173,650.00	0.01	(26,350.00)
296,000.000	NISSAN AUTO LEASE TRUST 2 B A4	100.1478	295,969.39	296,437.43		468.04
65473FAE7	5.610% 11/15/2027 DD 06/28/23 OSEF00099002: LOOMIS CORE	100.1478	295,969.39	296,437.43	0.01	468.04
190,000.000	NISOURCE INC	89.8787	189,669.40	170,769.60		(18,899.80)
65473PAH8	2.950% 09/01/2029 DD 08/12/19 OSEF00097702: JP MORGAN CORE	89.8787	189,669.40	170,769.60	0.01	(18,899.80)
180,000.000	NISOURCE INC	79.5256	179,863.20	143,146.10		(36,717.10)
65473PAL9	1.700% 02/15/2031 DD 08/18/20 OSEF00097702: JP MORGAN CORE	79.5256	179,863.20	143,146.10	0.01	(36,717.10)
225,000.000	NISOURCE INC	99.8915	224,615.25	224,755.76		140.51
65473PAN5	5.250% 03/30/2028 DD 03/24/23 OSEF00094102: GSAM CORE PLUS	99.8915	224,615.25	224,755.76	0.01	140.51
711,000.000	NISOURCE INC	99.6106	709,563.78	708,231.20		(1,332.58)
65473PAS4	5.200% 07/01/2029 DD 06/24/24 OSEF00099002: LOOMIS CORE	99.6106	709,563.78	708,231.20	0.03	(1,332.58)
360,000.000	NISSAN MOTOR CO LTD 144A	97.0297	360,000.00	349,306.98		(10,693.02)
654744AB7	3.522% 09/17/2025 DD 09/17/20 OSEF00064802: WESTERN CORE PLUS	97.0297	360,000.00	349,306.98	0.01	(10,693.02)
240,000.000	NISSAN MOTOR CO LTD 144A	95.4790	240,000.00	229,149.59		(10,850.41)
654744AC5	4.345% 09/17/2027 DD 09/17/20 OSEF00064802: WESTERN CORE PLUS	95.4790	240,000.00	229,149.59	0.01	(10,850.41)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
247,000.000	NISSAN MOTOR CO LTD 144A	92.8949	227,364.16	229,450.32		2,086.16
654744AD3	4.810% 09/17/2030 DD 09/17/20 OSEF00099002: LOOMIS CORE	92.8949	227,364.16	229,450.32	0.01	2,086.16
206,914.280	NISSAN AUTO RECEIVABLES 2 A A3	98.8853	206,910.79	204,607.74		(2,303.05)
65480BAC1	0.330% 10/15/2025 DD 06/23/21 OSEF00099002: LOOMIS CORE	98.8853	206,910.79	204,607.74	0.01	(2,303.05)
125,000.000	NISSAN AUTO RECEIVABLES 2 B A3	100.9179	124,973.62	126,147.34		1,173.72
65480MAD5	5.930% 03/15/2028 DD 10/25/23 OSEF00094102: GSAM CORE PLUS	100.9179	124,973.62	126,147.34	0.01	1,173.72
190,000.000	NJ TRUST 2023-GSP GSP A 144A	103.0826	192,339.58	195,856.88		3,517.30
65486XAA1	VAR RT 01/06/2029 DD 12/01/23 OSEF00064802: WESTERN CORE PLUS	103.0826	192,339.58	195,856.88	0.01	3,517.30
251,000.000	NOMURA HOLDINGS INC	98.2854	251,000.00	246,696.24		(4,303.76)
65535HAP4	2.648% 01/16/2025 DD 01/16/20 OSEF00097702: JP MORGAN CORE	98.2854	251,000.00	246,696.24	0.01	(4,303.76)
200,000.000	NOMURA HOLDINGS INC	85.0903	200,000.00	170,180.55		(29,819.45)
65535HAS8	2.679% 07/16/2030 DD 07/13/20 OSEF00097702: JP MORGAN CORE	85.0903	200,000.00	170,180.55	0.01	(29,819.45)
235,000.000	NOMURA HOLDINGS INC	82.3311	235,000.00	193,478.04		(41,521.96)
65535HAX7	2.608% 07/14/2031 DD 07/12/21 OSEF00094102: GSAM CORE PLUS	82.3311	235,000.00	193,478.04	0.01	(41,521.96)
85,000.000	NORDSON CORP	102.5906	84,757.75	87,202.04		2,444.29
655663AB8	5.800% 09/15/2033 DD 09/13/23 OSEF00096002: LOOMIS CORE PLUS	102.5906	84,757.75	87,202.04	0.00	2,444.29
90,000.000	NORFOLK SOUTHERN CORP	77.1687	91,770.91	69,451.82		(22,319.09)
655844BV9	4.050% 08/15/2052 DD 02/15/18 OSEF00097702: JP MORGAN CORE	77.1687	91,770.91	69,451.82	0.00	(22,319.09)
279,000.000	NORFOLK SOUTHERN CORP	101.8062	287,237.30	284,039.34		(3,197.96)
655844CU0	5.950% 03/15/2064 DD 11/22/23 OSEF00099002: LOOMIS CORE	101.8062	287,237.30	284,039.34	0.01	(3,197.96)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
722,000.000	EQUINOR ASA	106.5066	775,464.62	768,977.59		(6,487.03)
656531AM2	7.250% 09/23/2027 DD 05/26/00 OSEF00099002: LOOMIS CORE	106.5066	775,464.62	768,977.59	0.03	(6,487.03)
60,000.000	NORTHERN STATES POWER CO/MN	106.6964	81,499.20	64,017.81		(17,481.39)
665772CC1	6.200% 07/01/2037 DD 06/26/07 OSEF00097702: JP MORGAN CORE	106.6964	81,499.20	64,017.81	0.00	(17,481.39)
138,000.000	NORTHERN TRUST CORP	94.4755	133,946.00	130,376.17		(3,569.83)
665859AS3	VAR RT 05/08/2032 DD 05/08/17 OSEF00097702: JP MORGAN CORE	94.4755	133,946.00	130,376.17	0.01	(3,569.83)
180,000.000	NORTHROP GRUMMAN CORP	98.5752	171,008.80	177,435.40		6,426.60
666807BM3	2.930% 01/15/2025 DD 10/13/17 OSEF00064802: WESTERN CORE PLUS	98.5752	171,008.80	177,435.40	0.01	6,426.60
100,000.000	NORTHROP GRUMMAN CORP	94.1779	99,947.00	94,177.89		(5,769.11)
666807BN1	3.250% 01/15/2028 DD 10/13/17 OSEF00097702: JP MORGAN CORE	94.1779	99,947.00	94,177.89	0.00	(5,769.11)
180,000.000	NORTHROP GRUMMAN CORP	94.1779	179,904.60	169,520.20		(10,384.40)
666807BN1	3.250% 01/15/2028 DD 10/13/17 OSEF00064802: WESTERN CORE PLUS	94.1779	179,904.60	169,520.20	0.01	(10,384.40)
25,000.000	NORTHROP GRUMMAN CORP	79.0229	26,939.75	19,755.74		(7,184.01)
666807BP6	4.030% 10/15/2047 DD 10/13/17 OSEF00094102: GSAM CORE PLUS	79.0229	26,939.75	19,755.74	0.00	(7,184.01)
150,000.000	NORTHROP GRUMMAN CORP	94.8718	183,233.00	142,307.67		(40,925.33)
666807BU5	5.250% 05/01/2050 DD 03/23/20 OSEF00064802: WESTERN CORE PLUS	94.8718	183,233.00	142,307.67	0.01	(40,925.33)
270,000.000	NRTH 2024-PARK MOR PARK A 144A	99.7500	269,324.00	269,325.03		1.03
67021HAA4	VAR RT 03/15/2039 DD 03/15/24 OSEF00064802: WESTERN CORE PLUS	99.7500	269,324.00	269,325.03	0.01	1.03
70,000.000	NVIDIA CORP	90.6793	69,740.30	63,475.50		(6,264.80)
67066GAF1	2.850% 04/01/2030 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	90.6793	69,740.30	63,475.50	0.00	(6,264.80)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000	NVIDIA CORP	75.6213	86,678.40	60,497.03		(26,181.37)
67066GAJ3	3.700% 04/01/2060 DD 03/31/20 OSEF00064802: WESTERN CORE PLUS	75.6213	86,678.40	60,497.03	0.00	(26,181.37)
100,000.000	NUTRIEN LTD	89.1140	97,045.00	89,114.05		(7,930.95)
67077MAN8	4.125% 03/15/2035 DD 03/15/18 OSEF00097702: JP MORGAN CORE	89.1140	97,045.00	89,114.05	0.00	(7,930.95)
35,000.000	NUTRIEN LTD	95.6858	34,886.95	33,490.03		(1,396.92)
67077MAT5	4.200% 04/01/2029 DD 04/01/19 OSEF00097702: JP MORGAN CORE	95.6858	34,886.95	33,490.03	0.00	(1,396.92)
50,000.000	NUTRIEN LTD	88.0394	49,138.00	44,019.71		(5,118.29)
67077MAU2	5.000% 04/01/2049 DD 04/01/19 OSEF00097702: JP MORGAN CORE	88.0394	49,138.00	44,019.71	0.00	(5,118.29)
75,000.000	NVENT FINANCE SARL	97.0948	74,865.75	72,821.12		(2,044.63)
67078AAD5	4.550% 04/15/2028 DD 10/15/18 OSEF00097702: JP MORGAN CORE	97.0948	74,865.75	72,821.12	0.00	(2,044.63)
514,000.000	NUVEEN LLC 144A	100.3983	515,129.34	516,047.39		918.05
67080LAD7	5.850% 04/15/2034 DD 04/11/24 OSEF00099002: LOOMIS CORE	100.3983	515,129.34	516,047.39	0.02	918.05
1,110,000.000	OGX AUSTRIA GMBH 144A	0.0000	1,093,350.00	0.00		(1,093,350.00)
670849AA6	8.500% 06/01/2018 DD 06/03/11 OSEF00096002: LOOMIS CORE PLUS	0.0000	1,093,350.00	0.00	0.00	(1,093,350.00)
249,669.865	OBX 2021-NQM2 TRU NQM2 A1 144A	79.3011	246,812.04	197,990.97		(48,821.07)
670857AA9	VAR RT 05/25/2061 DD 06/01/21 OSEF00064802: WESTERN CORE PLUS	79.3011	246,812.04	197,990.97	0.01	(48,821.07)
2,000,000.000	OGX AUSTRIA GMBH 144A	0.0000	1,822,750.00	0.00		(1,822,750.00)
67089WAA0	8.375% 04/01/2022 DD 03/30/12 OSEF00096002: LOOMIS CORE PLUS	0.0000	1,822,750.00	0.00	0.00	(1,822,750.00)
250,000.000	OCP SA 144A	98.0000	241,875.00	245,000.00		3,125.00
67091TAC9	4.500% 10/22/2025 DD 04/22/15 OSEF00064802: WESTERN CORE PLUS	98.0000	241,875.00	245,000.00	0.01	3,125.00



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
220,000.000	OCP SA 144A	102.6100	216,680.20	225,742.00		9,061.80
67091TAF2	6.750% 05/02/2034 DD 05/02/24 OSEF00094102: GSAM CORE PLUS	102.6100	216,680.20	225,742.00	0.01	9,061.80
15,298.370	OBX 2018-EXP1 TR EXP1 1A3 144A	91.4780	15,258.66	13,994.64		(1,264.02)
67097VAC8	VAR RT 04/25/2048 DD 07/01/18 OSEF00096002: LOOMIS CORE PLUS	91.4780	15,258.66	13,994.64	0.00	(1,264.02)
90,000.000	O'REILLY AUTOMOTIVE INC	96.8503	87,949.62	87,165.27		(784.35)
67103HAE7	3.550% 03/15/2026 DD 03/08/16 OSEF00097702: JP MORGAN CORE	96.8503	87,949.62	87,165.27	0.00	(784.35)
182,056.660	OBX 2021-NQM4 TRU NQM4 A1 144A	81.9638	182,054.03	149,220.52		(32,833.51)
67115DAA0	VAR RT 10/25/2061 DD 11/01/21 OSEF00064802: WESTERN CORE PLUS	81.9638	182,054.03	149,220.52	0.01	(32,833.51)
450,000.000	OHA CREDIT FUNDING 15A A 144A	100.6981	450,000.00	453,141.45		3,141.45
67116TAG1	VAR RT 04/20/2035 DD 05/24/23 OSEF00094102: GSAM CORE PLUS	100.6981	450,000.00	453,141.45	0.02	3,141.45
496,663.700	NYMT LOAN TRUST 20 CP1 A1 144A	92.0186	457,398.46	457,023.18		(375.28)
67118PAA0	VAR RT 02/25/2068 DD 02/01/24 OSEF00099002: LOOMIS CORE	92.0186	457,398.46	457,023.18	0.02	(375.28)
400,000.000	OBX 2024-NQM9 TRU NQM9 A1 144A	99.9061	399,993.08	399,624.56		(368.52)
67119DAA6	VAR RT 01/25/2064 DD 06/01/24 OSEF00094102: GSAM CORE PLUS	99.9061	399,993.08	399,624.56	0.02	(368.52)
280,000.000	OBX 2024-NQM10 T NQM10 A3 144A	100.0000	281,497.25	280,000.00		(1,497.25)
67119MAC2	VAR RT 05/25/2064 DD 06/01/24 OSEF00064802: WESTERN CORE PLUS	100.0000	281,497.25	280,000.00	0.01	(1,497.25)
414,803.260	OBX 2024-NQM1 TRU NQM1 A1 144A	100.0558	416,847.02	415,034.60		(1,812.42)
67448LAA0	VAR RT 11/25/2063 DD 12/01/23 OSEF00064802: WESTERN CORE PLUS	100.0558	416,847.02	415,034.60	0.02	(1,812.42)
110,000.000	OCCIDENTAL PETROLEUM CORP	79.0368	109,198.50	86,940.43		(22,258.07)
674599CF0	4.625% 06/15/2045 DD 06/23/15 OSEF00064802: WESTERN CORE PLUS	79.0368	109,198.50	86,940.43	0.00	(22,258.07)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
170,000.000	OCCIDENTAL PETROLEUM CORP	95.9849	169,612.40	163,174.36		(6,438.04)
674599CH6	3.400% 04/15/2026 DD 04/04/16 OSEF00064802: WESTERN CORE PLUS	95.9849	169,612.40	163,174.36	0.01	(6,438.04)
40,000.000	OCCIDENTAL PETROLEUM CORP	78.4858	39,637.12	31,394.31		(8,242.81)
674599CJ2	4.400% 04/15/2046 DD 04/04/16 OSEF00064802: WESTERN CORE PLUS	78.4858	39,637.12	31,394.31	0.00	(8,242.81)
230,000.000	OCCIDENTAL PETROLEUM CORP	74.7230	225,746.68	171,862.90		(53,883.78)
674599CL7	4.100% 02/15/2047 DD 11/07/16 OSEF00064802: WESTERN CORE PLUS	74.7230	225,746.68	171,862.90	0.01	(53,883.78)
20,000.000	OCCIDENTAL PETROLEUM CORP	76.2480	19,432.70	15,249.59		(4,183.11)
674599CN3	4.200% 03/15/2048 DD 03/02/18 OSEF00064802: WESTERN CORE PLUS	76.2480	19,432.70	15,249.59	0.00	(4,183.11)
100,000.000	OCCIDENTAL PETROLEUM CORP	90.8855	101,770.00	90,885.49		(10,884.51)
674599CS2	3.500% 08/15/2029 DD 08/08/19 OSEF00064802: WESTERN CORE PLUS	90.8855	101,770.00	90,885.49	0.00	(10,884.51)
1,125,000.000	OCCIDENTAL PETROLEUM CORP	99.5134	964,095.00	1,119,526.20		155,431.20
674599CW3	2.900% 08/15/2024 DD 08/08/19 OSEF00064502: DODGE & COX CORE	99.5134	964,095.00	1,119,526.20	0.05	155,431.20
50,000.000	OCCIDENTAL PETROLEUM CORP	99.8106	57,084.00	49,905.31		(7,178.69)
674599DC6	5.550% 03/15/2026 DD 09/15/19 OSEF00064802: WESTERN CORE PLUS	99.8106	57,084.00	49,905.31	0.00	(7,178.69)
120,000.000	OCCIDENTAL PETROLEUM CORP	110.3231	126,153.40	132,387.72		6,234.32
674599DD4	7.500% 05/01/2031 DD 05/01/19 OSEF00096002: LOOMIS CORE PLUS	110.3231	126,153.40	132,387.72	0.01	6,234.32
35,000.000	OCCIDENTAL PETROLEUM CORP	112.1507	40,250.00	39,252.75		(997.25)
674599DE2	7.875% 09/15/2031 DD 09/15/19 OSEF00096002: LOOMIS CORE PLUS	112.1507	40,250.00	39,252.75	0.00	(997.25)
139,000.000	OCCIDENTAL PETROLEUM CORP	112.1507	155,011.41	155,889.47		878.06
674599DE2	7.875% 09/15/2031 DD 09/15/19 OSEF00094102: GSAM CORE PLUS	112.1507	155,011.41	155,889.47	0.01	878.06

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
390,000.000	OCCIDENTAL PETROLEUM CORP	112.1507	554,517.60	437,387.73		(117,129.87)
674599DE2	7.875% 09/15/2031 DD 09/15/19 OSEF00064802: WESTERN CORE PLUS	112.1507	554,517.60	437,387.73	0.02	(117,129.87)
140,000.000	OCCIDENTAL PETROLEUM CORP	104.4503	183,069.60	146,230.42		(36,839.18)
674599DF9	6.450% 09/15/2036 DD 09/15/19 OSEF00064802: WESTERN CORE PLUS	104.4503	183,069.60	146,230.42	0.01	(36,839.18)
110,000.000	OCCIDENTAL PETROLEUM CORP	104.3233	147,915.90	114,755.63		(33,160.27)
674599DL6	6.600% 03/15/2046 DD 09/15/19 OSEF00064802: WESTERN CORE PLUS	104.3233	147,915.90	114,755.63	0.00	(33,160.27)
254,000.000	OCCIDENTAL PETROLEUM CORP	107.1302	276,766.55	272,110.71		(4,655.84)
674599DZ5	8.500% 07/15/2027 DD 07/13/20 OSEF00099002: LOOMIS CORE	107.1302	276,766.55	272,110.71	0.01	(4,655.84)
35,000.000	OCCIDENTAL PETROLEUM CORP	115.1598	41,650.00	40,305.93		(1,344.07)
674599EA9	8.875% 07/15/2030 DD 07/13/20 OSEF00096002: LOOMIS CORE PLUS	115.1598	41,650.00	40,305.93	0.00	(1,344.07)
647,000.000	OCCIDENTAL PETROLEUM CORP	115.1598	745,999.21	745,084.00		(915.21)
674599EA9	8.875% 07/15/2030 DD 07/13/20 OSEF00099002: LOOMIS CORE	115.1598	745,999.21	745,084.00	0.03	(915.21)
598,000.000	OCCIDENTAL PETROLEUM CORP	103.1852	619,115.38	617,047.34		(2,068.04)
674599EC5	6.375% 09/01/2028 DD 08/26/20 OSEF00099002: LOOMIS CORE	103.1852	619,115.38	617,047.34	0.03	(2,068.04)
130,000.000	OCCIDENTAL PETROLEUM CORP	104.8721	131,339.00	136,333.73		4,994.73
674599ED3	6.625% 09/01/2030 DD 08/26/20 OSEF00096002: LOOMIS CORE PLUS	104.8721	131,339.00	136,333.73	0.01	4,994.73
260,000.000	OCCIDENTAL PETROLEUM CORP	102.3530	254,783.60	266,117.80		11,334.20
674599EF8	6.125% 01/01/2031 DD 12/22/20 OSEF00096002: LOOMIS CORE PLUS	102.3530	254,783.60	266,117.80	0.01	11,334.20
600,000.000	OCTANE RECEIVABLES T 2A D 144A	103.2898	603,937.50	619,738.56		15,801.06
67578XAD0	7.700% 02/20/2030 DD 08/11/22 OSEF00097702: JP MORGAN CORE	103.2898	603,937.50	619,738.56	0.03	15,801.06

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202,000.000	OGLETHORPE POWER CORP	102.5375	204,189.44	207,125.82		2,936.38
677050AU0	6.200% 12/01/2053 DD 12/05/23 OSEF00099002: LOOMIS CORE	102.5375	204,189.44	207,125.82	0.01	2,936.38
850,000.000	OHA CREDIT FUNDING 2A BR 144A	100.5258	850,000.00	854,469.05		4,469.05
67707EAY0	VAR RT 04/21/2034 DD 04/21/21 OSEF00096002: LOOMIS CORE PLUS	100.5258	850,000.00	854,469.05	0.04	4,469.05
50,000.000	OHIO EDISON CO	111.6752	61,529.50	55,837.62		(5,691.88)
677347CE4	6.875% 07/15/2036 DD 06/26/06 OSEF00097702: JP MORGAN CORE	111.6752	61,529.50	55,837.62	0.00	(5,691.88)
130,000.000	OHIO ST UNIV	89.0270	128,617.33	115,735.13		(12,882.20)
677632PA3	4.800% 06/01/2111 DD 10/26/11 OSEF00097702: JP MORGAN CORE	89.0270	128,617.33	115,735.13	0.00	(12,882.20)
350,000.000	OHIO UNIV GEN RECPTS ATHENS	99.6350	402,342.50	348,722.50		(53,620.00)
677704A65	5.590% 12/01/2114 DD 11/14/14 OSEF00097702: JP MORGAN CORE	99.6350	402,342.50	348,722.50	0.01	(53,620.00)
485,000.000	ONE BRYANT PARK TRU OBP A 144A	84.6670	413,613.21	410,634.71		(2,978.50)
68236JAA9	2.516% 09/15/2054 DD 08/21/19 OSEF00094102: GSAM CORE PLUS	84.6670	413,613.21	410,634.71	0.02	(2,978.50)
240,000.000	1011778 BC ULC / NEW RED 144A	88.0300	240,000.00	211,272.03		(28,727.97)
68245XAM1	4.000% 10/15/2030 DD 10/05/20 OSEF00096002: LOOMIS CORE PLUS	88.0300	240,000.00	211,272.03	0.01	(28,727.97)
375,000.000	1011778 BC ULC / NEW RED 144A	100.3625	375,000.00	376,359.23		1,359.23
68245XAR0	6.125% 06/15/2029 DD 06/17/24 OSEF00094102: GSAM CORE PLUS	100.3625	375,000.00	376,359.23	0.02	1,359.23
600,000.000	1988 CLO 5 LTD 5A A1 144A	100.0000	600,000.00	600,000.00		0.00
68252PAA4	VAR RT 07/15/2037 DD 06/27/24 OSEF00094102: GSAM CORE PLUS	100.0000	600,000.00	600,000.00	0.02	0.00
190,000.000	ONEMAIN FINANCIAL IS S1 D 144A	95.7940	189,975.34	182,008.60		(7,966.74)
68267HAD9	5.200% 05/14/2035 DD 04/27/22 OSEF00096002: LOOMIS CORE PLUS	95.7940	189,975.34	182,008.60	0.01	(7,966.74)



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571,000.000	ONEOK INC	99.4058	605,157.22	567,607.21		(37,550.01)
682680AX1	2.750% 09/01/2024 DD 08/15/19 OSEF00099002: LOOMIS CORE	99.4058	605,157.22	567,607.21	0.02	(37,550.01)
50,000.000	ONEOK INC	100.4080	49,943.00	50,204.01		261.01
682680BH5	5.550% 11/01/2026 DD 08/24/23 OSEF00064802: WESTERN CORE PLUS	100.4080	49,943.00	50,204.01	0.00	261.01
70,000.000	ONEOK INC	102.3602	69,863.50	71,652.17		1,788.67
682680BK8	5.800% 11/01/2030 DD 08/24/23 OSEF00064802: WESTERN CORE PLUS	102.3602	69,863.50	71,652.17	0.00	1,788.67
120,000.000	ONEOK INC	102.9585	119,971.20	123,550.14		3,578.94
682680BL6	6.050% 09/01/2033 DD 08/24/23 OSEF00064802: WESTERN CORE PLUS	102.9585	119,971.20	123,550.14	0.01	3,578.94
190,000.000	ONEOK INC	106.7136	189,063.30	202,755.85		13,692.55
682680BN2	6.625% 09/01/2053 DD 08/24/23 OSEF00064802: WESTERN CORE PLUS	106.7136	189,063.30	202,755.85	0.01	13,692.55
344,000.000	ONEOK PARTNERS LP	105.6780	378,694.06	363,532.29		(15,161.77)
68268NAC7	6.650% 10/01/2036 DD 09/25/06 OSEF00097702: JP MORGAN CORE	105.6780	378,694.06	363,532.29	0.01	(15,161.77)
100,000.000	ONEMAIN FINANCE CORP	85.8242	74,590.00	85,824.18		11,234.18
682691AA8	4.000% 09/15/2030 DD 12/17/20 OSEF00096002: LOOMIS CORE PLUS	85.8242	74,590.00	85,824.18	0.00	11,234.18
35,000.000	ONEMAIN FINANCE CORP	93.6947	30,056.25	32,793.15		2,736.90
682691AB6	3.500% 01/15/2027 DD 06/22/21 OSEF00096002: LOOMIS CORE PLUS	93.6947	30,056.25	32,793.15	0.00	2,736.90
35,000.000	ONEMAIN FINANCE CORP	89.6623	27,550.00	31,381.81		3,831.81
682691AC4	3.875% 09/15/2028 DD 08/11/21 OSEF00096002: LOOMIS CORE PLUS	89.6623	27,550.00	31,381.81	0.00	3,831.81
250,000.000	ONEMAIN FINANCE CORP	103.1056	257,505.00	257,764.00		259.00
682691AE0	7.875% 03/15/2030 DD 12/13/23 OSEF00094102: GSAM CORE PLUS	103.1056	257,505.00	257,764.00	0.01	259.00

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125,000.000	ONEMAIN FINANCIAL IS 1A D 144A	85.1312	124,968.26	106,414.01		(18,554.25)
68269MAE4	2.470% 06/16/2036 DD 05/26/21 OSEF00096002: LOOMIS CORE PLUS	85.1312	124,968.26	106,414.01	0.00	(18,554.25)
201,000.000	ONTARIO TEACHERS' CADILLA 144A	96.6252	200,405.04	194,216.64		(6,188.40)
68327LAB2	3.875% 03/20/2027 DD 03/20/17 OSEF00097702: JP MORGAN CORE	96.6252	200,405.04	194,216.64	0.01	(6,188.40)
1,400,000.000	OPORTUN ISSUANCE TRUS A B 144A	97.4948	1,338,984.38	1,364,927.48		25,943.10
68378NAB6	5.250% 06/09/2031 DD 05/23/22 OSEF00097702: JP MORGAN CORE	97.4948	1,338,984.38	1,364,927.48	0.06	25,943.10
23,000.000	ORACLE CORP	91.0707	24,016.82	20,946.25		(3,070.57)
68389XAV7	4.300% 07/08/2034 DD 07/08/14 OSEF00097702: JP MORGAN CORE	91.0707	24,016.82	20,946.25	0.00	(3,070.57)
209,000.000	ORACLE CORP	86.6946	205,094.54	181,191.66		(23,902.88)
68389XBE4	3.900% 05/15/2035 DD 05/05/15 OSEF00097702: JP MORGAN CORE	86.6946	205,094.54	181,191.66	0.01	(23,902.88)
241,000.000	ORACLE CORP	84.2983	265,874.49	203,158.93		(62,715.56)
68389XBH7	3.850% 07/15/2036 DD 07/07/16 OSEF00097702: JP MORGAN CORE	84.2983	265,874.49	203,158.93	0.01	(62,715.56)
50,000.000	ORACLE CORP	76.2611	49,246.00	38,130.57		(11,115.43)
68389XBJ3	4.000% 07/15/2046 DD 07/07/16 OSEF00094102: GSAM CORE PLUS	76.2611	49,246.00	38,130.57	0.00	(11,115.43)
10,000.000	ORACLE CORP	88.9347	9,102.60	8,893.47		(209.13)
68389XBV6	2.950% 04/01/2030 DD 04/01/20 OSEF00064802: WESTERN CORE PLUS	88.9347	9,102.60	8,893.47	0.00	(209.13)
796,000.000	ORACLE CORP	88.9347	698,741.72	707,920.06		9,178.34
68389XBV6	2.950% 04/01/2030 DD 04/01/20 OSEF00094102: GSAM CORE PLUS	88.9347	698,741.72	707,920.06	0.03	9,178.34
200,000.000	ORACLE CORP	76.8616	199,462.00	153,723.10		(45,738.90)
68389XBW4	3.600% 04/01/2040 DD 04/01/20 OSEF00094102: GSAM CORE PLUS	76.8616	199,462.00	153,723.10	0.01	(45,738.90)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
399,000.000	ORACLE CORP	69.9874	292,821.71	279,249.83		(13,571.88)
68389XB2	3.600% 04/01/2050 DD 04/01/20 OSEF00099002: LOOMIS CORE	69.9874	292,821.71	279,249.83	0.01	(13,571.88)
590,000.000	ORACLE CORP	73.9375	598,229.30	436,231.43		(161,997.87)
68389XCA1	3.950% 03/25/2051 DD 03/24/21 OSEF00096002: LOOMIS CORE PLUS	73.9375	598,229.30	436,231.43	0.02	(161,997.87)
160,000.000	ORACLE CORP	93.7348	159,923.20	149,975.65		(9,947.55)
68389XCC7	1.650% 03/25/2026 DD 03/24/21 OSEF00064802: WESTERN CORE PLUS	93.7348	159,923.20	149,975.65	0.01	(9,947.55)
360,000.000	ORACLE CORP	86.3475	345,580.82	310,850.94		(34,729.88)
68389XCE3	2.875% 03/25/2031 DD 03/24/21 OSEF00064802: WESTERN CORE PLUS	86.3475	345,580.82	310,850.94	0.01	(34,729.88)
250,000.000	ORACLE CORP	86.3475	203,675.50	215,868.71		12,193.21
68389XCE3	2.875% 03/25/2031 DD 03/24/21 OSEF00094102: GSAM CORE PLUS	86.3475	203,675.50	215,868.71	0.01	12,193.21
175,000.000	ORACLE CORP	111.9303	174,889.75	195,878.00		20,988.25
68389XCK9	6.900% 11/09/2052 DD 11/09/22 OSEF00094102: GSAM CORE PLUS	111.9303	174,889.75	195,878.00	0.01	20,988.25
225,000.000	ORACLE CORP	97.9877	224,284.50	220,472.32		(3,812.18)
68389XCN3	4.650% 05/06/2030 DD 02/06/23 OSEF00094102: GSAM CORE PLUS	97.9877	224,284.50	220,472.32	0.01	(3,812.18)
80,000.000	ORACLE CORP	97.9877	79,745.60	78,390.16		(1,355.44)
68389XCN3	4.650% 05/06/2030 DD 02/06/23 OSEF00064802: WESTERN CORE PLUS	97.9877	79,745.60	78,390.16	0.00	(1,355.44)
351,000.000	ORACLE CORP	97.0033	350,754.30	340,481.52		(10,272.78)
68389XCP8	4.900% 02/06/2033 DD 02/06/23 OSEF00094102: GSAM CORE PLUS	97.0033	350,754.30	340,481.52	0.01	(10,272.78)
250,000.000	ORACLE CORP	97.0033	249,825.00	242,508.21		(7,316.79)
68389XCP8	4.900% 02/06/2033 DD 02/06/23 OSEF00097702: JP MORGAN CORE	97.0033	249,825.00	242,508.21	0.01	(7,316.79)



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180,000.000	ORACLE CORP	94.6154	179,087.40	170,307.71		(8,779.69)
68389XCQ6	5.550% 02/06/2053 DD 02/06/23 OSEF00097702: JP MORGAN CORE	94.6154	179,087.40	170,307.71	0.01	(8,779.69)
153,243.790	ORIGEN MANUFACTURED HOUSI A A2	88.4234	122,856.17	135,503.42		12,647.25
68620BAB8	VAR RT 10/15/2037 DD 08/25/06 OSEF00064802: WESTERN CORE PLUS	88.4234	122,856.17	135,503.42	0.01	12,647.25
193,498.930	ORIGEN MANUFACTURED HOUSI A A2	92.7750	134,426.57	179,518.63		45,092.06
68620CAB6	VAR RT 04/15/2037 DD 05/02/07 OSEF00064802: WESTERN CORE PLUS	92.7750	134,426.57	179,518.63	0.01	45,092.06
70,000.000	OTIS WORLDWIDE CORP	97.3039	69,999.30	68,112.71		(1,886.59)
68902VAH0	2.056% 04/05/2025 DD 02/27/20 OSEF00064802: WESTERN CORE PLUS	97.3039	69,999.30	68,112.71	0.00	(1,886.59)
330,000.000	OTIS WORLDWIDE CORP	87.7683	329,973.60	289,635.35		(40,338.25)
68902VAK3	2.565% 02/15/2030 DD 08/15/20 OSEF00097702: JP MORGAN CORE	87.7683	329,973.60	289,635.35	0.01	(40,338.25)
441,000.000	OWENS CORNING	100.8660	442,024.44	444,819.04		2,794.60
690742AN1	5.500% 06/15/2027 DD 05/31/24 OSEF00099002: LOOMIS CORE	100.8660	442,024.44	444,819.04	0.02	2,794.60
780,000.000	OWENS CORNING	100.9204	782,501.50	787,178.82		4,677.32
690742AP6	5.700% 06/15/2034 DD 05/31/24 OSEF00096002: LOOMIS CORE PLUS	100.9204	782,501.50	787,178.82	0.03	4,677.32
141,000.000	OWENS CORNING	100.7992	140,038.67	142,126.90		2,088.23
690742AQ4	5.950% 06/15/2054 DD 05/31/24 OSEF00099002: LOOMIS CORE	100.7992	140,038.67	142,126.90	0.01	2,088.23
535,000.000	BLUE OWL TECHNOLOGY FINANCE CO	89.9298	529,671.40	481,124.43		(48,546.97)
691205AG3	2.500% 01/15/2027 DD 06/14/21 OSEF00096002: LOOMIS CORE PLUS	89.9298	529,671.40	481,124.43	0.02	(48,546.97)
425,000.000	BLUE OWL CAPITAL CORP	91.3723	416,390.55	388,332.38		(28,058.17)
69121KAF1	2.625% 01/15/2027 DD 04/26/21 OSEF00096002: LOOMIS CORE PLUS	91.3723	416,390.55	388,332.38	0.02	(28,058.17)



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720,000.000	BLUE OWL CAPITAL CORP	88.4533	657,605.10	636,863.77		(20,741.33)
69121KAG9	2.875% 06/11/2028 DD 06/11/21 OSEF00096002: LOOMIS CORE PLUS	88.4533	657,605.10	636,863.77	0.03	(20,741.33)
88,000.000	PECO ENERGY CO	81.8653	87,698.16	72,041.43		(15,656.73)
693304AS6	4.150% 10/01/2044 DD 09/15/14 OSEF00097702: JP MORGAN CORE	81.8653	87,698.16	72,041.43	0.00	(15,656.73)
100,000.000	PECO ENERGY CO	62.5280	99,899.00	62,528.00		(37,371.00)
693304AY3	2.800% 06/15/2050 DD 06/08/20 OSEF00097702: JP MORGAN CORE	62.5280	99,899.00	62,528.00	0.00	(37,371.00)
135,000.000	PG&E WILDFIRE RECOVERY FUNDING	93.3924	134,996.13	126,079.75		(8,916.38)
693342AB3	4.263% 06/01/2038 DD 05/10/22 OSEF00097702: JP MORGAN CORE	93.3924	134,996.13	126,079.75	0.01	(8,916.38)
105,000.000	PG&E WILDFIRE RECOVERY FUNDING	96.6396	104,998.52	101,471.57		(3,526.95)
693342AJ6	5.212% 12/01/2049 DD 07/20/22 OSEF00097702: JP MORGAN CORE	96.6396	104,998.52	101,471.57	0.00	(3,526.95)
195,000.000	PG&E WILDFIRE RECOVERY FUNDING	95.6679	194,981.63	186,552.43		(8,429.20)
693342AK3	5.099% 06/01/2054 DD 07/20/22 OSEF00097702: JP MORGAN CORE	95.6679	194,981.63	186,552.43	0.01	(8,429.20)
200,000.000	PNC FINANCIAL SERVICES GROUP I	92.7391	199,680.00	185,478.21		(14,201.79)
693475AW5	3.450% 04/23/2029 DD 04/22/19 OSEF00097702: JP MORGAN CORE	92.7391	199,680.00	185,478.21	0.01	(14,201.79)
287,000.000	PNC FINANCIAL SERVICES GROUP I	96.6547	287,000.00	277,399.03		(9,600.97)
693475BM6	VAR RT 01/24/2034 DD 01/24/23 OSEF00097702: JP MORGAN CORE	96.6547	287,000.00	277,399.03	0.01	(9,600.97)
60,000.000	PNC FINANCIAL SERVICES GROUP I	100.0993	60,000.00	60,059.58		59.58
693475BQ7	VAR RT 06/12/2026 DD 06/12/23 OSEF00064802: WESTERN CORE PLUS	100.0993	60,000.00	60,059.58	0.00	59.58
170,000.000	PNC FINANCIAL SERVICES GROUP I	101.0939	170,000.00	171,859.58		1,859.58
693475BR5	VAR RT 06/12/2029 DD 06/12/23 OSEF00064802: WESTERN CORE PLUS	101.0939	170,000.00	171,859.58	0.01	1,859.58

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3,000,000.000	PNC FINANCIAL SERVICES GROUP I	102.4969	3,016,139.95	3,074,908.35		58,768.40
693475BS3	VAR RT 08/18/2034 DD 08/18/23 OSEF00061202: JOHNSON CORE	102.4969	3,016,139.95	3,074,908.35	0.13	58,768.40
136,780.540	PRPM 2021-3 LLC 3 A1 144A	98.7509	136,778.70	135,072.07		(1,706.63)
69357PAA6	VAR RT 04/25/2026 DD 05/04/21 OSEF00099002: LOOMIS CORE	98.7509	136,778.70	135,072.07	0.01	(1,706.63)
177,465.210	PRKCM 2021-AFC1 T AFC1 A1 144A	81.0864	177,464.97	143,900.13		(33,564.84)
69357TAA8	VAR RT 08/25/2056 DD 09/01/21 OSEF00064802: WESTERN CORE PLUS	81.0864	177,464.97	143,900.13	0.01	(33,564.84)
247,628.940	PRPM 2024-RCF1 LL RCF1 A1 144A	95.8613	237,262.52	237,380.25		117.73
693581AA8	VAR RT 01/25/2054 DD 01/25/24 OSEF00064802: WESTERN CORE PLUS	95.8613	237,262.52	237,380.25	0.01	117.73
92,685.220	PRPM 2021-5 LLC 5 A1 144A	99.2009	92,684.65	91,944.61		(740.04)
69358DAA2	VAR RT 06/25/2026 DD 06/23/21 OSEF00099002: LOOMIS CORE	99.2009	92,684.65	91,944.61	0.00	(740.04)
261,810.210	PRPM 2021-RPL1 LL RPL1 A1 144A	89.5785	261,807.67	234,525.55		(27,282.12)
69360GAA1	VAR RT 07/25/2051 DD 08/06/21 OSEF00099002: LOOMIS CORE	89.5785	261,807.67	234,525.55	0.01	(27,282.12)
386,713.710	PRPM 2021-10 LLC 10 A1 144A	98.9551	372,418.65	382,673.09		10,254.44
69360HAA9	STEP 10/25/2026 DD 11/12/21 OSEF00099002: LOOMIS CORE	98.9551	372,418.65	382,673.09	0.02	10,254.44
103,638.530	PRPM 2021-9 LLC 9 A1 144A	98.4157	103,637.80	101,996.53		(1,641.27)
69360XAA4	VAR RT 10/25/2026 DD 10/20/21 OSEF00099002: LOOMIS CORE	98.4157	103,637.80	101,996.53	0.00	(1,641.27)
118,691.380	PRKCM 2021-AFC2 T AFC2 A1 144A	84.2746	118,895.81	100,026.67		(18,869.14)
69361JAA4	VAR RT 11/25/2056 DD 11/01/21 OSEF00064802: WESTERN CORE PLUS	84.2746	118,895.81	100,026.67	0.00	(18,869.14)
382,000.000	FREEPOR T INDONESIA PT 144A	96.9757	372,584.00	370,447.25		(2,136.75)
69377FAB2	5.315% 04/14/2032 DD 04/14/22 OSEF00099002: LOOMIS CORE	96.9757	372,584.00	370,447.25	0.02	(2,136.75)

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194,000.000	FREEPORT INDONESIA PT 144A	98.5483	192,372.50	191,183.62		(1,188.88)
69377FAC0	6.200% 04/14/2052 DD 04/14/22 OSEF00099002: LOOMIS CORE	98.5483	192,372.50	191,183.62	0.01	(1,188.88)
281,734.710	PRPM 2023-RCF2 LL RCF2 A1 144A	96.1488	261,112.04	270,884.46		9,772.42
69380RAA3	VAR RT 11/25/2053 DD 11/17/23 OSEF00099002: LOOMIS CORE	96.1488	261,112.04	270,884.46	0.01	9,772.42
241,585.840	PRPM 2024-RPL1 LL RPL1 A1 144A	96.0332	230,609.46	232,002.61		1,393.15
69380XAA0	VAR RT 12/25/2064 DD 02/01/24 OSEF00099002: LOOMIS CORE	96.0332	230,609.46	232,002.61	0.01	1,393.15
473,144.600	PRPM 2024-1 LLC 1 A1 144A	100.3789	473,142.16	474,937.25		1,795.09
693972AA9	VAR RT 02/25/2029 DD 02/29/24 OSEF00099002: LOOMIS CORE	100.3789	473,142.16	474,937.25	0.02	1,795.09
284,271.670	PRPM 2024-3 3 A1 144A	100.0021	284,271.41	284,277.64		6.23
693986AA9	VAR RT 05/25/2029 DD 06/11/24 OSEF00099002: LOOMIS CORE	100.0021	284,271.41	284,277.64	0.01	6.23
486,028.360	PRPM 2024-RCF2 LL RCF2 A1 144A	95.4285	462,289.87	463,809.48		1,519.61
693987AA7	VAR RT 03/25/2054 DD 04/10/24 OSEF00099002: LOOMIS CORE	95.4285	462,289.87	463,809.48	0.02	1,519.61
73,000.000	PACIFIC GAS AND ELECTRIC CO	71.9286	73,281.78	52,507.90		(20,773.88)
694308HA8	VAR RT 08/15/2042 DD 08/16/12 OSEF00097702: JP MORGAN CORE	71.9286	73,281.78	52,507.90	0.00	(20,773.88)
125,000.000	PACIFIC GAS AND ELECTRIC CO	76.8684	134,481.25	96,085.51		(38,395.74)
694308HL4	4.300% 03/15/2045 DD 11/06/14 OSEF00097702: JP MORGAN CORE	76.8684	134,481.25	96,085.51	0.00	(38,395.74)
175,000.000	PACIFIC GAS AND ELECTRIC CO	76.8684	171,146.22	134,519.71		(36,626.51)
694308HL4	4.300% 03/15/2045 DD 11/06/14 OSEF00096002: LOOMIS CORE PLUS	76.8684	171,146.22	134,519.71	0.01	(36,626.51)
525,000.000	PACIFIC GAS AND ELECTRIC CO	95.7135	501,200.10	502,495.67		1,295.57
694308HP5	2.950% 03/01/2026 DD 03/01/16 OSEF00097702: JP MORGAN CORE	95.7135	501,200.10	502,495.67	0.02	1,295.57

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80,000.000 694308JG3	PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20 OSEF00064802: WESTERN CORE PLUS	82.4317	79,916.80	65,945.40	0.00	(13,971.40)
50,000.000 694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 OSEF00094102: GSAM CORE PLUS	71.2145	49,750.50	35,607.24	0.00	(14,143.26)
20,000.000 694308JH1	PACIFIC GAS AND ELECTRIC CO 3.300% 08/01/2040 DD 06/19/20 OSEF00064802: WESTERN CORE PLUS	71.2145	19,900.20	14,242.90	0.00	(5,657.30)
30,000.000 694308JJ7	PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20 OSEF00064802: WESTERN CORE PLUS	65.2605	29,810.70	19,578.14	0.00	(10,232.56)
180,000.000 694308JL2	PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20 OSEF00097702: JP MORGAN CORE	97.5544	193,402.80	175,597.96	0.01	(17,804.84)
1,490,000.000 694308JP3	PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20 OSEF00099002: LOOMIS CORE	96.3174	1,428,860.78	1,435,129.01	0.06	6,268.23
838,000.000 694308JQ1	PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20 OSEF00099002: LOOMIS CORE	82.3550	685,182.93	690,135.08	0.03	4,952.15
225,000.000 694308JT5	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21 OSEF00096002: LOOMIS CORE PLUS	85.9812	224,523.00	193,457.63	0.01	(31,065.37)
225,000.000 694308JW8	PACIFIC GAS AND ELECTRIC CO 3.000% 06/15/2028 DD 06/03/21 OSEF00094102: GSAM CORE PLUS	91.4345	223,895.25	205,727.63	0.01	(18,167.62)
340,000.000 694308KE6	PACIFIC GAS AND ELECTRIC CO 4.950% 06/08/2025 DD 06/08/22 OSEF00064802: WESTERN CORE PLUS	99.1178	338,577.70	337,000.53	0.01	(1,577.17)



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250,000.000	PACIFIC GAS AND ELECTRIC CO	100.0509	249,562.50	250,127.33		564.83
694308KF3	5.450% 06/15/2027 DD 06/08/22 OSEF00064802: WESTERN CORE PLUS	100.0509	249,562.50	250,127.33	0.01	564.83
10,000.000	PACIFIC GAS AND ELECTRIC CO	103.7941	10,125.96	10,379.41		253.45
694308KH9	6.750% 01/15/2053 DD 01/06/23 OSEF00097702: JP MORGAN CORE	103.7941	10,125.96	10,379.41	0.00	253.45
231,000.000	PACIFIC GAS AND ELECTRIC CO	103.2799	232,643.80	238,576.65		5,932.85
694308KM8	6.400% 06/15/2033 DD 06/05/23 OSEF00097702: JP MORGAN CORE	103.2799	232,643.80	238,576.65	0.01	5,932.85
358,000.000	PACIFIC GAS AND ELECTRIC CO	99.3646	357,541.56	355,725.17		(1,816.39)
694308KR7	5.800% 05/15/2034 DD 02/28/24 OSEF00097702: JP MORGAN CORE	99.3646	357,541.56	355,725.17	0.01	(1,816.39)
60,000.000	PACIFIC LIFE INSURANCE CO 144A	78.0449	59,949.60	46,826.92		(13,122.68)
69448FAA9	VAR RT 10/24/2067 DD 10/24/17 OSEF00097702: JP MORGAN CORE	78.0449	59,949.60	46,826.92	0.00	(13,122.68)
34,000.000	PACIFICORP	96.8257	33,507.74	32,920.74		(587.00)
695114DE5	5.800% 01/15/2055 DD 01/05/24 OSEF00099002: LOOMIS CORE	96.8257	33,507.74	32,920.74	0.00	(587.00)
285,000.000	PACIFICORP	96.8257	283,287.15	275,953.29		(7,333.86)
695114DE5	5.800% 01/15/2055 DD 01/05/24 OSEF00094102: GSAM CORE PLUS	96.8257	283,287.15	275,953.29	0.01	(7,333.86)
115,000.000	PACKAGING CORP OF AMERICA	78.5237	113,988.00	90,302.20		(23,685.80)
695156AV1	4.050% 12/15/2049 DD 11/21/19 OSEF00097702: JP MORGAN CORE	78.5237	113,988.00	90,302.20	0.00	(23,685.80)
410,000.000	PALMER SQUARE BDC CL 1A A 144A	99.9812	410,000.00	409,922.92		(77.08)
696928AA8	VAR RT 07/15/2037 DD 05/23/24 OSEF00096002: LOOMIS CORE PLUS	99.9812	410,000.00	409,922.92	0.02	(77.08)
295,000.000	PALMER SQUARE BDC C 1A B1 144A	101.0764	295,000.00	298,175.38		3,175.38
696928AC4	VAR RT 07/15/2037 DD 05/23/24 OSEF00096002: LOOMIS CORE PLUS	101.0764	295,000.00	298,175.38	0.01	3,175.38



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308,000.000	PANAMA GOVERNMENT INTERNATIONA	63.7887	276,535.00	196,469.23		(80,065.77)
698299BS2	4.500% 01/19/2063 DD 01/19/22 OSEF00099502: NINETY ONE EMD	63.7887	276,535.00	196,469.23	0.01	(80,065.77)
200,000.000	PANAMA GOVERNMENT INTERNATIONA	91.4224	185,692.00	182,844.84		(2,847.16)
698299BV5	6.853% 03/28/2054 DD 03/28/23 OSEF00094102: GSAM CORE PLUS	91.4224	185,692.00	182,844.84	0.01	(2,847.16)
215,000.000	PANAMA GOVERNMENT INTERNATIONA	105.3035	224,137.52	226,402.50		2,264.98
698299BY9	8.000% 03/01/2038 DD 02/29/24 OSEF00099002: LOOMIS CORE	105.3035	224,137.52	226,402.50	0.01	2,264.98
325,000.000	PANTHER ESCROW ISSUER LLC 144A	101.1434	325,000.00	328,716.05		3,716.05
69867RAA5	7.125% 06/01/2031 DD 04/08/24 OSEF00096002: LOOMIS CORE PLUS	101.1434	325,000.00	328,716.05	0.01	3,716.05
15,000.000	OVINTIV INC	107.7880	19,312.50	16,168.20		(3,144.30)
698900AG2	7.200% 11/01/2031 DD 11/05/01 OSEF00096002: LOOMIS CORE PLUS	107.7880	19,312.50	16,168.20	0.00	(3,144.30)
262,000.000	PARAGUAY GOVERNMENT INTER 144A	99.3303	261,971.18	260,245.46		(1,725.72)
699149AM2	5.850% 08/21/2033 DD 07/12/23 OSEF00099502: NINETY ONE EMD	99.3303	261,971.18	260,245.46	0.01	(1,725.72)
200,000.000	PARAGUAY GOVERNMENT INTER 144A	100.3823	200,000.00	200,764.52		764.52
699149AN0	6.000% 02/09/2036 DD 02/09/24 OSEF00099502: NINETY ONE EMD	100.3823	200,000.00	200,764.52	0.01	764.52
200,000.000	PARAGUAY GOVERNMENT INTER 144A	100.3823	200,000.00	200,764.52		764.52
699149AN0	6.000% 02/09/2036 DD 02/09/24 OSEF00096002: LOOMIS CORE PLUS	100.3823	200,000.00	200,764.52	0.01	764.52
2,600,000.000	PARKER-HANNIFIN CORP	97.4332	2,540,334.00	2,533,262.37		(7,071.63)
701094AR5	4.250% 09/15/2027 DD 06/15/22 OSEF00061202: JOHNSON CORE	97.4332	2,540,334.00	2,533,262.37	0.10	(7,071.63)
50,000.000	PAYPAL HOLDINGS INC	86.2048	42,337.50	43,102.40		764.90
70450YAH6	2.300% 06/01/2030 DD 05/18/20 OSEF00064802: WESTERN CORE PLUS	86.2048	42,337.50	43,102.40	0.00	764.90

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,250,000.000	PETROLEOS MEXICANOS	76.0312	1,157,420.11	950,390.13		(207,029.98)
706451BG5	6.625% 06/15/2035 DD 12/15/05 OSEF00064502: DODGE & COX CORE	76.0312	1,157,420.11	950,390.13	0.04	(207,029.98)
26,000.000	FIRSTENERGY PENNSYLVANIA 144A	93.5840	25,963.08	24,331.85		(1,631.23)
708696BY4	3.250% 03/15/2028 DD 09/08/17 OSEF00097702: JP MORGAN CORE	93.5840	25,963.08	24,331.85	0.00	(1,631.23)
140,000.000	PEPPERDINE UNIVERSITY	63.8181	140,000.00	89,345.29		(50,654.71)
71338QAC0	3.301% 12/01/2059 DD 01/23/20 OSEF00097702: JP MORGAN CORE	63.8181	140,000.00	89,345.29	0.00	(50,654.71)
185,000.000	PERMIAN RESOURCES OPERATI 144A	102.7266	184,625.00	190,044.21		5,419.21
71424VAA8	7.000% 01/15/2032 DD 09/12/23 OSEF00094102: GSAM CORE PLUS	102.7266	184,625.00	190,044.21	0.01	5,419.21
160,000.000	PERUVIAN GOVERNMENT INTERNATIO	97.0103	173,415.38	155,216.49		(18,198.89)
715638BM3	5.625% 11/18/2050 DD 11/18/10 OSEF00064802: WESTERN CORE PLUS	97.0103	173,415.38	155,216.49	0.01	(18,198.89)
20,000.000	PERUVIAN GOVERNMENT INTERNATIO	97.0103	23,075.60	19,402.06		(3,673.54)
715638BM3	5.625% 11/18/2050 DD 11/18/10 OSEF00097702: JP MORGAN CORE	97.0103	23,075.60	19,402.06	0.00	(3,673.54)
160,000.000	PERUVIAN GOVERNMENT INTERNATIO	55.8531	99,600.00	89,365.02		(10,234.98)
715638DQ2	2.780% 12/01/2060 DD 12/01/20 OSEF00064802: WESTERN CORE PLUS	55.8531	99,600.00	89,365.02	0.00	(10,234.98)
1,744,000.000	PETROLEOS MEXICANOS	83.7279	1,726,908.80	1,460,214.05		(266,694.75)
71643VAB1	6.700% 02/16/2032 DD 12/16/21 OSEF00064502: DODGE & COX CORE	83.7279	1,726,908.80	1,460,214.05	0.06	(266,694.75)
40,000.000	SUNCOR ENERGY INC	104.0872	49,952.00	41,634.87		(8,317.13)
71644EAE2	7.875% 06/15/2026 DD 06/07/96 OSEF00097702: JP MORGAN CORE	104.0872	49,952.00	41,634.87	0.00	(8,317.13)
200,000.000	PETROBRAS GLOBAL FINANCE BV	88.5222	162,140.00	177,044.46		14,904.46
71647NAN9	6.850% 06/05/2115 DD 06/05/15 OSEF00064802: WESTERN CORE PLUS	88.5222	162,140.00	177,044.46	0.01	14,904.46

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000	PETROBRAS GLOBAL FINANCE BV	94.3561	284,250.00	283,068.18		(1,181.82)
71647NBD0	6.900% 03/19/2049 DD 03/19/19 OSEF00064502: DODGE & COX CORE	94.3561	284,250.00	283,068.18	0.01	(1,181.82)
925,000.000	PETROBRAS GLOBAL FINANCE BV	92.2639	828,972.50	853,440.61		24,468.11
71647NBG3	6.750% 06/03/2050 DD 06/03/20 OSEF00064502: DODGE & COX CORE	92.2639	828,972.50	853,440.61	0.03	24,468.11
1,050,000.000	PETROLEOS MEXICANOS	64.8305	1,051,163.95	680,720.25		(370,443.70)
71654QBR2	6.375% 01/23/2045 DD 07/23/14 OSEF00064502: DODGE & COX CORE	64.8305	1,051,163.95	680,720.25	0.03	(370,443.70)
50,000.000	PETROLEOS MEXICANOS	97.9273	49,907.50	48,963.66		(943.84)
71654QCB6	6.875% 08/04/2026 DD 08/04/16 OSEF00064802: WESTERN CORE PLUS	97.9273	49,907.50	48,963.66	0.00	(943.84)
5,325,000.000	PETROLEOS MEXICANOS	72.3007	3,800,131.86	3,850,014.41		49,882.55
71654QDD1	7.690% 01/23/2050 DD 07/23/20 OSEF00064502: DODGE & COX CORE	72.3007	3,800,131.86	3,850,014.41	0.16	49,882.55
169,000.000	PFIZER INVESTMENT ENTERPRISES	95.0785	165,620.00	160,682.75		(4,937.25)
716973AF9	5.110% 05/19/2043 DD 05/19/23 OSEF00099002: LOOMIS CORE	95.0785	165,620.00	160,682.75	0.01	(4,937.25)
604,000.000	PFIZER INVESTMENT ENTERPRISES	96.4518	579,988.03	582,568.89		2,580.86
716973AG7	5.300% 05/19/2053 DD 05/19/23 OSEF00099002: LOOMIS CORE	96.4518	579,988.03	582,568.89	0.02	2,580.86
385,000.000	PFIZER INVESTMENT ENTERPRISES	96.4518	384,426.35	371,339.44		(13,086.91)
716973AG7	5.300% 05/19/2053 DD 05/19/23 OSEF00097702: JP MORGAN CORE	96.4518	384,426.35	371,339.44	0.02	(13,086.91)
150,000.000	PFIZER INC	88.7114	154,451.90	133,067.12		(21,384.78)
717081EW9	2.625% 04/01/2030 DD 03/27/20 OSEF00064802: WESTERN CORE PLUS	88.7114	154,451.90	133,067.12	0.01	(21,384.78)
200,000.000	PG&E RECOVERY FUNDING LLC	101.1610	199,977.02	202,322.02		2,345.00
71710TAF5	5.536% 07/15/2049 DD 11/30/22 OSEF00097702: JP MORGAN CORE	101.1610	199,977.02	202,322.02	0.01	2,345.00



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,013,000.000	PHILIP MORRIS INTERNATIONAL IN	95.8099	1,927,370.45	1,928,652.78		1,282.33
718172BT5	2.750% 02/25/2026 DD 02/25/16 OSEF00099002: LOOMIS CORE	95.8099	1,927,370.45	1,928,652.78	0.08	1,282.33
80,000.000	PHILIP MORRIS INTERNATIONAL IN	84.6855	79,506.40	67,748.42		(11,757.98)
718172CP2	2.100% 05/01/2030 DD 05/01/20 OSEF00064802: WESTERN CORE PLUS	84.6855	79,506.40	67,748.42	0.00	(11,757.98)
150,000.000	PHILIP MORRIS INTERNATIONAL IN	102.1363	149,871.00	153,204.46		3,333.46
718172CW7	5.625% 11/17/2029 DD 11/17/22 OSEF00064502: DODGE & COX CORE	102.1363	149,871.00	153,204.46	0.01	3,333.46
200,000.000	PHILIP MORRIS INTERNATIONAL IN	102.0933	199,820.00	204,186.52		4,366.52
718172CX5	5.750% 11/17/2032 DD 11/17/22 OSEF00064502: DODGE & COX CORE	102.0933	199,820.00	204,186.52	0.01	4,366.52
500,000.000	PHILIP MORRIS INTERNATIONAL IN	99.2924	498,965.00	496,462.22		(2,502.78)
718172DB2	5.375% 02/15/2033 DD 02/15/23 OSEF00064502: DODGE & COX CORE	99.2924	498,965.00	496,462.22	0.02	(2,502.78)
150,000.000	PHILIP MORRIS INTERNATIONAL IN	98.8858	148,605.00	148,328.65		(276.35)
718172DG1	4.875% 02/13/2029 DD 02/13/24 OSEF00064502: DODGE & COX CORE	98.8858	148,605.00	148,328.65	0.01	(276.35)
60,000.000	PHILIP MORRIS INTERNATIONAL IN	98.8858	59,442.00	59,331.46		(110.54)
718172DG1	4.875% 02/13/2029 DD 02/13/24 OSEF00064802: WESTERN CORE PLUS	98.8858	59,442.00	59,331.46	0.00	(110.54)
20,000.000	PHILIP MORRIS INTERNATIONAL IN	98.9390	19,784.80	19,787.79		2.99
718172DH9	5.125% 02/13/2031 DD 02/13/24 OSEF00064802: WESTERN CORE PLUS	98.9390	19,784.80	19,787.79	0.00	2.99
150,000.000	PHILIP MORRIS INTERNATIONAL IN	98.9390	147,835.50	148,408.44		572.94
718172DH9	5.125% 02/13/2031 DD 02/13/24 OSEF00064502: DODGE & COX CORE	98.9390	147,835.50	148,408.44	0.01	572.94
50,000.000	PHILIP MORRIS INTERNATIONAL IN	98.1068	48,905.50	49,053.38		147.88
718172DJ5	5.250% 02/13/2034 DD 02/13/24 OSEF00064802: WESTERN CORE PLUS	98.1068	48,905.50	49,053.38	0.00	147.88



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000 718286CH8	PHILIPPINE GOVERNMENT INTERNAT 2.950% 05/05/2045 DD 05/05/20 OSEF00096002: LOOMIS CORE PLUS	69.2500 69.2500	278,750.00 278,750.00	277,000.00 277,000.00	0.01	(1,750.00) (1,750.00)
400,000.000 718286CL9	PHILIPPINE GOVERNMENT INTERNAT 2.650% 12/10/2045 DD 12/10/20 OSEF00096002: LOOMIS CORE PLUS	65.5720 65.5720	263,750.00 263,750.00	262,288.00 262,288.00	0.01	(1,462.00) (1,462.00)
50,000.000 718546AV6	PHILLIPS 66 3.850% 04/09/2025 DD 04/09/20 OSEF00094102: GSAM CORE PLUS	98.6752 98.6752	49,973.00 49,973.00	49,337.58 49,337.58	0.00	(635.42) (635.42)
160,000.000 718547AK8	PHILLIPS 66 CO 3.150% 12/15/2029 DD 12/15/22 OSEF00097702: JP MORGAN CORE	90.4853 90.4853	148,131.20 148,131.20	144,776.48 144,776.48	0.01	(3,354.72) (3,354.72)
115,000.000 71951QAC6	DOC DR LLC 2.625% 11/01/2031 DD 10/13/21 OSEF00097702: JP MORGAN CORE	82.7793 82.7793	114,757.35 114,757.35	95,196.18 95,196.18	0.00	(19,561.17) (19,561.17)
600,000.000 72133LAA0	PIKES PEAK CLO 12 L 12A A 144A VAR RT 04/20/2036 DD 02/17/23 OSEF00094102: GSAM CORE PLUS	100.7068 100.7068	600,000.00 600,000.00	604,240.80 604,240.80	0.02	4,240.80 4,240.80
610,000.000 72147KAH1	PILGRIM'S PRIDE CORP 3.500% 03/01/2032 DD 09/01/22 OSEF00096002: LOOMIS CORE PLUS	85.0440 85.0440	608,997.75 608,997.75	518,768.40 518,768.40	0.02	(90,229.35) (90,229.35)
105,000.000 72147KAJ7	PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22 OSEF00096002: LOOMIS CORE PLUS	91.0134 91.0134	87,675.00 87,675.00	95,564.09 95,564.09	0.00	7,889.09 7,889.09
250,000.000 723787AQ0	PIONEER NATURAL RESOURCES CO 1.900% 08/15/2030 DD 08/11/20 OSEF00097702: JP MORGAN CORE	83.7852 83.7852	248,012.50 248,012.50	209,463.08 209,463.08	0.01	(38,549.42) (38,549.42)
160,000.000 723787AQ0	PIONEER NATURAL RESOURCES CO 1.900% 08/15/2030 DD 08/11/20 OSEF00064802: WESTERN CORE PLUS	83.7852 83.7852	129,563.20 129,563.20	134,056.37 134,056.37	0.01	4,493.17 4,493.17

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60,000.000 723787AR8	PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21 OSEF00064802: WESTERN CORE PLUS	83.9577 83.9577	58,423.06 58,423.06	50,374.65 50,374.65	0.00	(8,048.41) (8,048.41)
30,000.000 723787AT4	PIONEER NATURAL RESOURCES CO 1.125% 01/15/2026 DD 01/29/21 OSEF00064802: WESTERN CORE PLUS	93.7851 93.7851	29,994.30 29,994.30	28,135.53 28,135.53	0.00	(1,858.77) (1,858.77)
75,000.000 725906AN1	BARRICK GOLD CORP 6.450% 10/15/2035 DD 04/15/04 OSEF00097702: JP MORGAN CORE	107.2794 107.2794	88,529.25 88,529.25	80,459.58 80,459.58	0.00	(8,069.67) (8,069.67)
55,000.000 72650RBC5	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12 OSEF00096002: LOOMIS CORE PLUS	78.8840 78.8840	51,089.52 51,089.52	43,386.20 43,386.20	0.00	(7,703.32) (7,703.32)
181,000.000 72650RBE1	PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14 OSEF00099002: LOOMIS CORE	82.3163 82.3163	149,616.41 149,616.41	148,992.47 148,992.47	0.01	(623.94) (623.94)
260,000.000 72650RBM3	PLAINS ALL AMERICAN PIPELINE L 3.550% 12/15/2029 DD 09/16/19 OSEF00096002: LOOMIS CORE PLUS	91.3109 91.3109	221,526.80 221,526.80	237,408.24 237,408.24	0.01	15,881.44 15,881.44
455,000.000 72650RBN1	PLAINS ALL AMERICAN PIPELINE L 3.800% 09/15/2030 DD 06/11/20 OSEF00096002: LOOMIS CORE PLUS	91.3452 91.3452	410,016.25 410,016.25	415,620.76 415,620.76	0.02	5,604.51 5,604.51
107,000.000 72650RBP6	PLAINS ALL AMERICAN PIPELINE L 5.700% 09/15/2034 DD 06/27/24 OSEF00099002: LOOMIS CORE	99.0815 99.0815	106,198.57 106,198.57	106,017.17 106,017.17	0.00	(181.40) (181.40)
157,575.000 72703PAC7	PLANET FITNESS MAST 1A A2 144A 3.858% 12/05/2049 DD 12/03/19 OSEF00096002: LOOMIS CORE PLUS	91.2878 91.2878	137,648.23 137,648.23	143,846.78 143,846.78	0.01	6,198.55 6,198.55
510,000.000 72703PAF0	PLANET FITNESS MAS 1A A2I 144A 5.765% 06/05/2054 DD 06/12/24 OSEF00096002: LOOMIS CORE PLUS	100.0184 100.0184	510,000.00 510,000.00	510,093.84 510,093.84	0.02	93.84 93.84

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,000.000	REPUBLIC OF POLAND GOVERNMENT	98.0205	258,213.78	254,853.30		(3,360.48)
731011AW2	5.500% 04/04/2053 DD 04/04/23 OSEF00096002: LOOMIS CORE PLUS	98.0205	258,213.78	254,853.30	0.01	(3,360.48)
90,000.000	REPUBLIC OF POLAND GOVERNMENT	98.3575	89,732.70	88,521.75		(1,210.95)
731011AY8	5.125% 09/18/2034 DD 03/18/24 OSEF00094102: GSAM CORE PLUS	98.3575	89,732.70	88,521.75	0.00	(1,210.95)
1,055,000.000	REPUBLIC OF POLAND GOVERNMENT	97.0500	1,042,772.55	1,023,877.50		(18,895.05)
731011AZ5	5.500% 03/18/2054 DD 03/18/24 OSEF00096002: LOOMIS CORE PLUS	97.0500	1,042,772.55	1,023,877.50	0.04	(18,895.05)
100,000.000	REPUBLIC OF POLAND GOVERNMENT	97.0500	98,841.00	97,050.00		(1,791.00)
731011AZ5	5.500% 03/18/2054 DD 03/18/24 OSEF00094102: GSAM CORE PLUS	97.0500	98,841.00	97,050.00	0.00	(1,791.00)
75,000.000	PORT AUTH OF NEW YORK & NEW JE	103.7450	75,000.00	77,808.75		2,808.75
73358WCW2	5.647% 11/01/2040 DD 11/01/10 OSEF00097702: JP MORGAN CORE	103.7450	75,000.00	77,808.75	0.00	2,808.75
20,000.000	PORT AUTH OF NEW YORK & NEW JE	103.7450	24,417.20	20,749.00		(3,668.20)
73358WCX0	5.647% 11/01/2040 DD 11/01/10 OSEF00097702: JP MORGAN CORE	103.7450	24,417.20	20,749.00	0.00	(3,668.20)
75,000.000	PORT AUTH OF NEW YORK & NEW JE	86.7020	75,000.00	65,026.50		(9,973.50)
73358WJA3	4.458% 10/01/2062 DD 10/10/12 OSEF00097702: JP MORGAN CORE	86.7020	75,000.00	65,026.50	0.00	(9,973.50)
85,000.000	POST HOLDINGS INC 144A	98.4496	83,662.95	83,682.15		19.20
737446AN4	5.625% 01/15/2028 DD 12/01/17 OSEF00094102: GSAM CORE PLUS	98.4496	83,662.95	83,682.15	0.00	19.20
315,000.000	PRESTIGE AUTO RECEIV 1A D 144A	102.5382	312,689.07	322,995.46		10,306.39
74113RAL3	8.080% 08/15/2028 DD 10/20/22 OSEF00096002: LOOMIS CORE PLUS	102.5382	312,689.07	322,995.46	0.01	10,306.39
100,000.000	PRESTIGE AUTO RECEIV 2A D 144A	103.1460	99,984.49	103,146.04		3,161.55
74113VAJ9	7.710% 08/15/2029 DD 11/09/23 OSEF00096002: LOOMIS CORE PLUS	103.1460	99,984.49	103,146.04	0.00	3,161.55

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000	PRESTIGE AUTO RECEIV 1A E 144A	98.7601	180,762.70	172,830.09		(7,932.61)
74114BAL7	3.670% 02/15/2028 DD 10/22/20 OSEF00096002: LOOMIS CORE PLUS	98.7601	180,762.70	172,830.09	0.01	(7,932.61)
90,000.000	PRIME SECURITY SERVICES B 144A	99.2402	91,800.00	89,316.19		(2,483.81)
74166MAC0	5.750% 04/15/2026 DD 04/04/19 OSEF00064802: WESTERN CORE PLUS	99.2402	91,800.00	89,316.19	0.00	(2,483.81)
300,000.000	PRINCIPAL FINANCIAL GROUP INC	95.1696	299,562.00	285,508.76		(14,053.24)
74251VAM4	3.100% 11/15/2026 DD 11/10/16 OSEF00094102: GSAM CORE PLUS	95.1696	299,562.00	285,508.76	0.01	(14,053.24)
105,000.000	PRINCIPAL FINANCIAL GROUP INC	93.3009	104,582.10	97,965.99		(6,616.11)
74251VAR3	3.700% 05/15/2029 DD 05/10/19 OSEF00097702: JP MORGAN CORE	93.3009	104,582.10	97,965.99	0.00	(6,616.11)
50,000.000	PRINCIPAL LIFE GLOBAL FUN 144A	95.9767	49,959.00	47,988.33		(1,970.67)
74256LEE5	1.250% 06/23/2025 DD 06/23/20 OSEF00064802: WESTERN CORE PLUS	95.9767	49,959.00	47,988.33	0.00	(1,970.67)
50,000.000	PROGRESS ENERGY INC	108.5251	68,044.00	54,262.54		(13,781.46)
743263AG0	7.000% 10/30/2031 DD 10/30/01 OSEF00097702: JP MORGAN CORE	108.5251	68,044.00	54,262.54	0.00	(13,781.46)
345,000.000	PROGRESS RESIDENTI SFR4 D 144A	93.4498	288,924.02	322,401.81		33,477.79
74333EAD4	2.309% 05/17/2038 DD 05/06/21 OSEF00096002: LOOMIS CORE PLUS	93.4498	288,924.02	322,401.81	0.01	33,477.79
100,000.000	PROGRESS RESIDENT SFR4 E1 144A	92.2767	99,996.85	92,276.70		(7,720.15)
74333EAE2	2.409% 05/17/2038 DD 05/06/21 OSEF00096002: LOOMIS CORE PLUS	92.2767	99,996.85	92,276.70	0.00	(7,720.15)
1,000,000.000	PROGRESS RESIDENT SFR6 E1 144A	92.0434	945,156.25	920,434.10		(24,722.15)
74333HAJ4	2.425% 07/17/2038 DD 07/09/21 OSEF00097702: JP MORGAN CORE	92.0434	945,156.25	920,434.10	0.04	(24,722.15)
95,000.000	PROGRESS RESIDENT SFR3 E1 144A	92.9954	94,997.79	88,345.60		(6,652.19)
74333VAJ3	2.538% 05/17/2026 DD 04/22/21 OSEF00096002: LOOMIS CORE PLUS	92.9954	94,997.79	88,345.60	0.00	(6,652.19)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	PROGRESS RESIDENT SFR3 E2 144A	92.1814	99,998.22	92,181.43		(7,816.79)
74333VAL8	2.688% 05/17/2026 DD 04/22/21 OSEF00096002: LOOMIS CORE PLUS	92.1814	99,998.22	92,181.43	0.00	(7,816.79)
250,000.000	PROLOGIS LP	95.7729	249,162.50	239,432.30		(9,730.20)
74340XBT7	4.625% 01/15/2033 DD 09/20/22 OSEF00094102: GSAM CORE PLUS	95.7729	249,162.50	239,432.30	0.01	(9,730.20)
2,500,000.000	PROLOGIS LP	98.8212	2,496,745.00	2,470,529.18		(26,215.82)
74340XCH2	5.125% 01/15/2034 DD 06/28/23 OSEF00061202: JOHNSON CORE	98.8212	2,496,745.00	2,470,529.18	0.10	(26,215.82)
525,000.000	PROSUS NV 144A	67.4932	287,265.00	354,339.22		67,074.22
74365PAD0	4.027% 08/03/2050 DD 08/03/20 OSEF00064502: DODGE & COX CORE	67.4932	287,265.00	354,339.22	0.01	67,074.22
200,000.000	PROSUS NV 144A	65.0451	199,984.00	130,090.11		(69,893.89)
74365PAE8	3.832% 02/08/2051 DD 12/08/20 OSEF00094102: GSAM CORE PLUS	65.0451	199,984.00	130,090.11	0.01	(69,893.89)
340,000.000	PROSUS NV 144A	82.7877	340,000.00	281,478.18		(58,521.82)
74365PAF5	3.061% 07/13/2031 DD 07/13/21 OSEF00064802: WESTERN CORE PLUS	82.7877	340,000.00	281,478.18	0.01	(58,521.82)
3,500,000.000	PROSUS NV 144A	82.7877	3,373,637.50	2,897,569.50		(476,068.00)
74365PAF5	3.061% 07/13/2031 DD 07/13/21 OSEF00064502: DODGE & COX CORE	82.7877	3,373,637.50	2,897,569.50	0.12	(476,068.00)
250,000.000	PROSUS NV 144A	88.2146	250,000.00	220,536.57		(29,463.43)
74365PAH1	4.193% 01/19/2032 DD 01/19/22 OSEF00064502: DODGE & COX CORE	88.2146	250,000.00	220,536.57	0.01	(29,463.43)
2,425,000.000	PROSUS NV 144A	78.0373	2,266,125.00	1,892,403.94		(373,721.06)
74365PAJ7	4.987% 01/19/2052 DD 01/19/22 OSEF00064502: DODGE & COX CORE	78.0373	2,266,125.00	1,892,403.94	0.08	(373,721.06)
220,000.000	PRUDENTIAL FUNDING ASIA PLC	89.5916	191,129.40	197,101.58		5,972.18
744330AA9	3.125% 04/14/2030 DD 04/14/20 OSEF00097702: JP MORGAN CORE	89.5916	191,129.40	197,101.58	0.01	5,972.18

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
469,000.000 74445PAC6	INDONESIA ASAHAN ALUMINIU 144A 6.530% 11/15/2028 DD 11/15/18 OSEF00099002: LOOMIS CORE	103.4584 103.4584	480,280.35 480,280.35	485,219.90 485,219.90	0.02	4,939.55 4,939.55
696,000.000 74445PAE2	INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20 OSEF00099002: LOOMIS CORE	98.9632 98.9632	712,307.30 712,307.30	688,783.87 688,783.87	0.03	(23,523.43) (23,523.43)
471,000.000 74445PAF9	INDONESIA ASAHAN ALUMINIU 144A 5.450% 05/15/2030 DD 05/15/20 OSEF00099002: LOOMIS CORE	98.1498 98.1498	458,792.11 458,792.11	462,285.65 462,285.65	0.02	3,493.54 3,493.54
80,000.000 744533BJ8	PUBLIC SERVICE CO OF OKLAHOMA 6.625% 11/15/2037 DD 11/14/07 OSEF00097702: JP MORGAN CORE	107.2026 107.2026	104,880.00 104,880.00	85,762.10 85,762.10	0.00	(19,117.90) (19,117.90)
260,000.000 744533BQ2	PUBLIC SERVICE CO OF OKLAHOMA 5.250% 01/15/2033 DD 01/05/23 OSEF00097702: JP MORGAN CORE	97.8202 97.8202	259,194.00 259,194.00	254,332.65 254,332.65	0.01	(4,861.35) (4,861.35)
240,000.000 74456QCR5	PUBLIC SERVICE ELECTRIC AND GA 5.450% 03/01/2054 DD 03/01/24 OSEF00097702: JP MORGAN CORE	98.6018 98.6018	238,560.00 238,560.00	236,644.34 236,644.34	0.01	(1,915.66) (1,915.66)
129,000.000 74460DAH2	PUBLIC STORAGE OPERATING CO 1.950% 11/09/2028 DD 11/09/21 OSEF00097702: JP MORGAN CORE	88.1233 88.1233	128,940.66 128,940.66	113,679.11 113,679.11	0.00	(15,261.55) (15,261.55)
108,000.000 74460DAJ8	PUBLIC STORAGE OPERATING CO 2.250% 11/09/2031 DD 11/09/21 OSEF00097702: JP MORGAN CORE	82.5531 82.5531	107,970.84 107,970.84	89,157.32 89,157.32	0.00	(18,813.52) (18,813.52)
250,000.000 74736KAH4	QORVO INC 4.375% 10/15/2029 DD 04/15/20 OSEF00094102: GSAM CORE PLUS	94.4469 94.4469	261,250.00 261,250.00	236,117.30 236,117.30	0.01	(25,132.70) (25,132.70)
130,000.000 747525BR3	QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22 OSEF00097702: JP MORGAN CORE	86.3233 86.3233	127,167.30 127,167.30	112,220.29 112,220.29	0.00	(14,947.01) (14,947.01)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
340,000.000	QUANTA SERVICES INC	88.0965	338,854.20	299,528.12		(39,326.08)
74762EAF9	2.900% 10/01/2030 DD 09/22/20 OSEF00097702: JP MORGAN CORE	88.0965	338,854.20	299,528.12	0.01	(39,326.08)
240,000.000	QUANTA SERVICES INC	81.2490	239,853.60	194,997.72		(44,855.88)
74762EAH5	2.350% 01/15/2032 DD 09/23/21 OSEF00097702: JP MORGAN CORE	81.2490	239,853.60	194,997.72	0.01	(44,855.88)
28,000.000	QUEST DIAGNOSTICS INC	96.6009	27,922.44	27,048.26		(874.18)
74834LAZ3	3.450% 06/01/2026 DD 05/26/16 OSEF00097702: JP MORGAN CORE	96.6009	27,922.44	27,048.26	0.00	(874.18)
1,220,000.000	ROCKET MORTGAGE LLC / ROC 144A	87.1483	1,209,966.35	1,063,209.14		(146,757.21)
74841CAB7	3.875% 03/01/2031 DD 09/14/20 OSEF00096002: LOOMIS CORE PLUS	87.1483	1,209,966.35	1,063,209.14	0.04	(146,757.21)
250,000.000	COOPERATIEVE RABOBANK UA 144A	95.7869	250,000.00	239,467.37		(10,532.63)
74977RDH4	VAR RT 06/24/2026 DD 06/24/20 OSEF00064802: WESTERN CORE PLUS	95.7869	250,000.00	239,467.37	0.01	(10,532.63)
400,000.000	RR 26 LTD 26A A1 144A	100.3311	400,000.00	401,324.40		1,324.40
74989MAA9	VAR RT 04/15/2038 DD 03/17/23 OSEF00094102: GSAM CORE PLUS	100.3311	400,000.00	401,324.40	0.02	1,324.40
221,000.000	RWE FINANCE US LLC 144A	98.7443	220,672.92	218,225.00		(2,447.92)
749983AB8	6.250% 04/16/2054 DD 04/16/24 OSEF00099002: LOOMIS CORE	98.7443	220,672.92	218,225.00	0.01	(2,447.92)
130,000.000	RANGE RESOURCES CORP	99.3845	122,977.20	129,199.86		6,222.66
75281AAS8	4.875% 05/15/2025 DD 11/15/15 OSEF00064802: WESTERN CORE PLUS	99.3845	122,977.20	129,199.86	0.01	6,222.66
235,917.840	RCO VII MORTGAGE LLC 1 A1 144A	99.6905	235,916.79	235,187.77		(729.02)
754921AA2	VAR RT 01/25/2029 DD 02/02/24 OSEF00099002: LOOMIS CORE	99.6905	235,916.79	235,187.77	0.01	(729.02)
130,000.000	RTX CORP	85.4051	129,833.60	111,026.67		(18,806.93)
75513EAD3	2.250% 07/01/2030 DD 05/18/20 OSEF00064802: WESTERN CORE PLUS	85.4051	129,833.60	111,026.67	0.00	(18,806.93)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000	RTX CORP	81.9631	56,571.45	61,472.33		4,900.88
75513ECN9	2.375% 03/15/2032 DD 11/16/21 OSEF00096002: LOOMIS CORE PLUS	81.9631	56,571.45	61,472.33	0.00	4,900.88
110,000.000	RTX CORP	63.7578	75,498.50	70,133.57		(5,364.93)
75513ECP4	3.030% 03/15/2052 DD 11/16/21 OSEF00064802: WESTERN CORE PLUS	63.7578	75,498.50	70,133.57	0.00	(5,364.93)
172,000.000	RTX CORP	98.9614	171,494.32	170,213.53		(1,280.79)
75513ECR0	5.150% 02/27/2033 DD 02/27/23 OSEF00097702: JP MORGAN CORE	98.9614	171,494.32	170,213.53	0.01	(1,280.79)
565,000.000	RTX CORP	98.9614	523,359.80	559,131.67		35,771.87
75513ECR0	5.150% 02/27/2033 DD 02/27/23 OSEF00096002: LOOMIS CORE PLUS	98.9614	523,359.80	559,131.67	0.02	35,771.87
275,000.000	RTX CORP	104.1650	274,815.75	286,453.73		11,637.98
75513ECV1	6.000% 03/15/2031 DD 11/08/23 OSEF00064502: DODGE & COX CORE	104.1650	274,815.75	286,453.73	0.01	11,637.98
100,000.000	RTX CORP	104.1650	99,933.00	104,164.99		4,231.99
75513ECV1	6.000% 03/15/2031 DD 11/08/23 OSEF00064802: WESTERN CORE PLUS	104.1650	99,933.00	104,164.99	0.00	4,231.99
445,000.000	RTX CORP	105.2608	444,163.40	468,410.44		24,247.04
75513ECW9	6.100% 03/15/2034 DD 11/08/23 OSEF00096002: LOOMIS CORE PLUS	105.2608	444,163.40	468,410.44	0.02	24,247.04
325,000.000	RTX CORP	105.2608	324,389.00	342,097.52		17,708.52
75513ECW9	6.100% 03/15/2034 DD 11/08/23 OSEF00064502: DODGE & COX CORE	105.2608	324,389.00	342,097.52	0.01	17,708.52
470,000.000	RTX CORP	105.2608	475,685.50	494,725.64		19,040.14
75513ECW9	6.100% 03/15/2034 DD 11/08/23 OSEF00094102: GSAM CORE PLUS	105.2608	475,685.50	494,725.64	0.02	19,040.14
75,000.000	REALTY INCOME CORP	96.4218	84,511.50	72,316.31		(12,195.19)
756109BG8	3.950% 08/15/2027 DD 08/15/21 OSEF00094102: GSAM CORE PLUS	96.4218	84,511.50	72,316.31	0.00	(12,195.19)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
230,000.000	REALTY INCOME CORP	98.0059	227,269.90	225,413.58		(1,856.32)
756109BR4	4.850% 03/15/2030 DD 01/13/23 OSEF00097702: JP MORGAN CORE	98.0059	227,269.90	225,413.58	0.01	(1,856.32)
375,000.000	REALTY INCOME CORP	94.6755	388,469.00	355,033.06		(33,435.94)
756109CB8	4.000% 07/15/2029 DD 01/15/24 OSEF00094102: GSAM CORE PLUS	94.6755	388,469.00	355,033.06	0.01	(33,435.94)
613,924.330	REDWOOD FUNDING TRUST 1 A 144A	98.1084	606,802.90	602,311.34		(4,491.56)
75806CAA9	VAR RT 07/25/2059 DD 11/01/23 OSEF00099002: LOOMIS CORE	98.1084	606,802.90	602,311.34	0.02	(4,491.56)
425,000.000	REGENCY CENTERS LP	89.7691	424,929.75	381,518.81		(43,410.94)
75884RAZ6	2.950% 09/15/2029 DD 08/20/19 OSEF00094102: GSAM CORE PLUS	89.7691	424,929.75	381,518.81	0.02	(43,410.94)
265,000.000	REGENCY CENTERS LP	89.7691	264,499.85	237,888.20		(26,611.65)
75884RAZ6	2.950% 09/15/2029 DD 08/20/19 OSEF00097702: JP MORGAN CORE	89.7691	264,499.85	237,888.20	0.01	(26,611.65)
440,000.000	REGENERON PHARMACEUTICALS INC	82.3610	439,551.20	362,388.54		(77,162.66)
75886FAE7	1.750% 09/15/2030 DD 08/12/20 OSEF00097702: JP MORGAN CORE	82.3610	439,551.20	362,388.54	0.01	(77,162.66)
318,000.000	REINSURANCE GROUP OF AMERICA I	99.6371	315,744.13	316,845.92		1,101.79
759351AS8	5.750% 09/15/2034 DD 05/13/24 OSEF00099002: LOOMIS CORE	99.6371	315,744.13	316,845.92	0.01	1,101.79
300,000.000	RELIANCE INDUSTRIES LTD 144A	69.9129	294,555.00	209,738.58		(84,816.42)
759470BD8	3.625% 01/12/2052 DD 01/12/22 OSEF00064802: WESTERN CORE PLUS	69.9129	294,555.00	209,738.58	0.01	(84,816.42)
270,000.000	RELIANCE INC	95.2380	269,173.80	257,142.54		(12,031.26)
759509AF9	1.300% 08/15/2025 DD 08/03/20 OSEF00097702: JP MORGAN CORE	95.2380	269,173.80	257,142.54	0.01	(12,031.26)
75,000.000	RELIANCE INC	83.6548	74,791.50	62,741.08		(12,050.42)
759509AG7	2.150% 08/15/2030 DD 08/03/20 OSEF00096002: LOOMIS CORE PLUS	83.6548	74,791.50	62,741.08	0.00	(12,050.42)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,231.590	RENAISSANCE HOME EQUITY 3 AV2	83.0607	41,285.60	45,875.77		4,590.17
75971FAB9	VAR RT 09/25/2037 DD 09/14/07 OSEF00064802: WESTERN CORE PLUS	83.0607	41,285.60	45,875.77	0.00	4,590.17
242,479.940	RENAISSANCE HOME EQUITY 3 AV3	83.0540	181,253.73	201,389.39		20,135.66
75971FAC7	VAR RT 09/25/2037 DD 09/14/07 OSEF00064802: WESTERN CORE PLUS	83.0540	181,253.73	201,389.39	0.01	20,135.66
100,000.000	REPUBLIC SERVICES INC	99.5746	99,840.00	99,574.63		(265.37)
760759AU4	2.500% 08/15/2024 DD 08/07/19 OSEF00064802: WESTERN CORE PLUS	99.5746	99,840.00	99,574.63	0.00	(265.37)
6,216.370	RALI SERIES 2004-QA4 T QA4 NB3	94.2460	5,829.71	5,858.68		28.97
76110HXL6	VAR RT 09/25/2034 DD 09/01/04 OSEF00097702: JP MORGAN CORE	94.2460	5,829.71	5,858.68	0.00	28.97
200,000.000	RESIDENTIAL MORTGAGE 2 B1 144A	95.7471	191,750.00	191,494.12		(255.88)
76119DAE9	VAR RT 05/25/2059 DD 06/01/19 OSEF00094102: GSAM CORE PLUS	95.7471	191,750.00	191,494.12	0.01	(255.88)
22,090.150	RESIDENTIAL MORTGAGE 3 A1 144A	98.3265	22,089.94	21,720.46		(369.48)
76119NAA5	VAR RT 09/25/2059 DD 09/01/19 OSEF00064802: WESTERN CORE PLUS	98.3265	22,089.94	21,720.46	0.00	(369.48)
29,785.350	RESIDENTIAL MORTGAGE 3 A2 144A	98.1558	29,785.08	29,236.05		(549.03)
76119NAB3	VAR RT 09/25/2059 DD 09/01/19 OSEF00064802: WESTERN CORE PLUS	98.1558	29,785.08	29,236.05	0.00	(549.03)
29,785.340	RESIDENTIAL MORTGAGE 3 A3 144A	97.9304	29,785.28	29,168.91		(616.37)
76119NAC1	VAR RT 09/25/2059 DD 09/01/19 OSEF00064802: WESTERN CORE PLUS	97.9304	29,785.28	29,168.91	0.00	(616.37)
290,000.000	RETAIL OPPORTUNITY INVESTMENTS	103.5106	288,581.90	300,180.64		11,598.74
76132FAC1	6.750% 10/15/2028 DD 09/21/23 OSEF00094102: GSAM CORE PLUS	103.5106	288,581.90	300,180.64	0.01	11,598.74
220,000.000	REYNOLDS AMERICAN INC	96.2512	236,105.16	211,752.66		(24,352.50)
761713AZ9	6.150% 09/15/2043 DD 09/17/13 OSEF00064802: WESTERN CORE PLUS	96.2512	236,105.16	211,752.66	0.01	(24,352.50)



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000	RGA GLOBAL FUNDING 144A	100.2365	270,000.00	270,638.45		638.45
76209PAE3	5.448% 05/24/2029 DD 05/24/24 OSEF00099002: LOOMIS CORE	100.2365	270,000.00	270,638.45	0.01	638.45
1,154,418.850	RIO OIL FINANCE TRUST SER 144A	103.1290	1,154,418.86	1,190,540.62		36,121.76
76716XAB8	9.750% 01/06/2027 DD 11/21/14 OSEF00064502: DODGE & COX CORE	103.1290	1,154,418.86	1,190,540.62	0.05	36,121.76
850,000.000	ROCKET MORTGAGE LLC / ROC 144A	93.3887	837,929.25	793,803.78		(44,125.47)
77313LAA1	2.875% 10/15/2026 DD 10/05/21 OSEF00096002: LOOMIS CORE PLUS	93.3887	837,929.25	793,803.78	0.03	(44,125.47)
314,789.060	ROCKFORD TOWER CLO 2 1A A 144A	100.0190	310,067.22	314,848.87		4,781.65
77342JAA1	VAR RT 05/20/2031 DD 05/25/18 OSEF00096002: LOOMIS CORE PLUS	100.0190	310,067.22	314,848.87	0.01	4,781.65
630,000.000	ROGERS COMMUNICATIONS INC	94.9077	594,442.80	597,918.62		3,475.82
775109CG4	3.200% 03/15/2027 DD 03/15/23 OSEF00094102: GSAM CORE PLUS	94.9077	594,442.80	597,918.62	0.02	3,475.82
150,000.000	ROGERS COMMUNICATIONS INC	81.6384	148,375.50	122,457.65		(25,917.85)
775109CK5	4.550% 03/15/2052 DD 03/15/23 OSEF00097702: JP MORGAN CORE	81.6384	148,375.50	122,457.65	0.01	(25,917.85)
130,000.000	ROGERS COMMUNICATIONS INC	98.1255	128,114.90	127,563.17		(551.73)
775109DF5	5.300% 02/15/2034 DD 02/09/24 OSEF00064802: WESTERN CORE PLUS	98.1255	128,114.90	127,563.17	0.01	(551.73)
346,000.000	ROMANIAN GOVERNMENT INTER 144A	99.3600	344,390.00	343,785.60		(604.40)
77586RAT7	5.875% 01/30/2029 DD 01/30/24 OSEF00099502: NINETY ONE EMD	99.3600	344,390.00	343,785.60	0.01	(604.40)
680,000.000	ROMANIAN GOVERNMENT INTER 144A	100.6783	682,384.44	684,612.44		2,228.00
77586RAU4	6.375% 01/30/2034 DD 01/30/24 OSEF00096002: LOOMIS CORE PLUS	100.6783	682,384.44	684,612.44	0.03	2,228.00
130,000.000	ROPER TECHNOLOGIES INC	83.5416	128,540.10	108,604.09		(19,936.01)
776743AJ5	2.000% 06/30/2030 DD 06/22/20 OSEF00097702: JP MORGAN CORE	83.5416	128,540.10	108,604.09	0.00	(19,936.01)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000	NATWEST GROUP PLC	95.5584	210,000.00	200,672.58		(9,327.42)
780097BL4	VAR RT 05/08/2030 DD 05/08/19 OSEF00097702: JP MORGAN CORE	95.5584	210,000.00	200,672.58	0.01	(9,327.42)
200,000.000	NATWEST GROUP PLC	98.2389	185,756.00	196,477.89		10,721.89
78009PEH0	VAR RT 01/27/2030 DD 09/27/18 OSEF00097702: JP MORGAN CORE	98.2389	185,756.00	196,477.89	0.01	10,721.89
530,000.000	ROYAL CARIBBEAN CRUISES L 144A	98.7244	530,000.00	523,239.16		(6,760.84)
780153BG6	5.500% 04/01/2028 DD 03/29/21 OSEF00096002: LOOMIS CORE PLUS	98.7244	530,000.00	523,239.16	0.02	(6,760.84)
35,000.000	ROYAL CARIBBEAN CRUISES L 144A	96.7797	35,000.00	33,872.89		(1,127.11)
780153BH4	4.250% 07/01/2026 DD 06/24/21 OSEF00096002: LOOMIS CORE PLUS	96.7797	35,000.00	33,872.89	0.00	(1,127.11)
190,000.000	ROYAL CARIBBEAN CRUISES L 144A	100.8401	190,000.00	191,596.19		1,596.19
780153BU5	6.250% 03/15/2032 DD 03/07/24 OSEF00096002: LOOMIS CORE PLUS	100.8401	190,000.00	191,596.19	0.01	1,596.19
70,000.000	ROYAL CARIBBEAN CRUISES L 144A	100.8401	70,210.00	70,588.07		378.07
780153BU5	6.250% 03/15/2032 DD 03/07/24 OSEF00064802: WESTERN CORE PLUS	100.8401	70,210.00	70,588.07	0.00	378.07
160,000.000	ROYAL BANK OF CANADA	96.0243	157,994.60	153,638.94		(4,355.66)
78015K7H1	1.150% 06/10/2025 DD 06/10/20 OSEF00064802: WESTERN CORE PLUS	96.0243	157,994.60	153,638.94	0.01	(4,355.66)
100,000.000	ROYAL BANK OF CANADA	99.2309	99,796.00	99,230.91		(565.09)
78016HZW3	5.150% 02/01/2034 DD 01/19/24 OSEF00064802: WESTERN CORE PLUS	99.2309	99,796.00	99,230.91	0.00	(565.09)
200,000.000	ROYALTY PHARMA PLC	94.9705	197,750.00	189,941.05		(7,808.95)
78081BAH6	1.200% 09/02/2025 DD 03/02/21 OSEF00094102: GSAM CORE PLUS	94.9705	197,750.00	189,941.05	0.01	(7,808.95)
84,000.000	ROYALTY PHARMA PLC	80.1556	78,823.92	67,330.73		(11,493.19)
78081BAN3	2.150% 09/02/2031 DD 07/26/21 OSEF00097702: JP MORGAN CORE	80.1556	78,823.92	67,330.73	0.00	(11,493.19)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
233,000.000	ROYALTY PHARMA PLC	97.3152	228,041.76	226,744.35		(1,297.41)
78081BAR4	5.400% 09/02/2034 DD 06/10/24 OSEF00094102: GSAM CORE PLUS	97.3152	228,041.76	226,744.35	0.01	(1,297.41)
85,000.000	RUSH OBLIGATED GROUP	94.8464	100,108.75	80,619.41		(19,489.34)
78200JAA0	3.922% 11/15/2029 DD 04/09/20 OSEF00094102: GSAM CORE PLUS	94.8464	100,108.75	80,619.41	0.00	(19,489.34)
200,000.000	SK HYNIX INC 144A	102.8883	199,022.00	205,776.59		6,754.59
78392BAE7	6.375% 01/17/2028 DD 01/17/23 OSEF00096002: LOOMIS CORE PLUS	102.8883	199,022.00	205,776.59	0.01	6,754.59
155,000.000	SCF EQUIPMENT LEASIN 2A C 144A	101.3129	148,781.37	157,035.03		8,253.66
78397WAE6	6.500% 08/20/2032 DD 11/22/22 OSEF00096002: LOOMIS CORE PLUS	101.3129	148,781.37	157,035.03	0.01	8,253.66
361,000.000	SFS AUTO RECEIVABLE 2A A3 144A	100.2610	362,311.45	361,942.14		(369.31)
78397XAC8	5.330% 11/20/2029 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.2610	362,311.45	361,942.14	0.01	(369.31)
157,000.000	S&P GLOBAL INC	86.4126	155,046.92	135,667.78		(19,379.14)
78409VBK9	2.900% 03/01/2032 DD 03/01/23 OSEF00097702: JP MORGAN CORE	86.4126	155,046.92	135,667.78	0.01	(19,379.14)
200,000.000	SEB FUNDING LLC 1A A2 144A	101.4205	199,999.00	202,841.00		2,842.00
78433DAC8	7.386% 04/30/2054 DD 04/02/24 OSEF00096002: LOOMIS CORE PLUS	101.4205	199,999.00	202,841.00	0.01	2,842.00
183,961.250	SCE RECOVERY FUNDING LLC	97.0901	183,944.72	178,608.22		(5,336.50)
78433LAG1	4.697% 06/15/2042 DD 04/27/23 OSEF00097702: JP MORGAN CORE	97.0901	183,944.72	178,608.22	0.01	(5,336.50)
327,000.000	SBNA AUTO LEASE TRUS B A3 144A	100.2539	326,952.45	327,830.25		877.80
78437VAE0	5.560% 11/22/2027 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.2539	326,952.45	327,830.25	0.01	877.80
327,000.000	SBNA AUTO LEASE TRUS B A4 144A	100.4394	326,938.07	328,436.87		1,498.80
78437VAG5	5.550% 12/20/2028 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.4394	326,938.07	328,436.87	0.01	1,498.80



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,587,604.370	SLC STUDENT LOAN TRUST 20 2 A4	97.6922	3,495,111.45	3,504,809.28		9,697.83
784420AJ0	VAR RT 12/15/2039 DD 09/28/05 OSEF00064502: DODGE & COX CORE	97.6922	3,495,111.45	3,504,809.28	0.14	9,697.83
50,000.000	SLM PRIVATE CREDIT STUDEN A A3	99.3842	49,906.25	49,692.10		(214.15)
78443CAJ3	VAR RT 06/15/2032 DD 03/13/03 OSEF00096002: LOOMIS CORE PLUS	99.3842	49,906.25	49,692.10	0.00	(214.15)
265,000.000	SLM PRIVATE CREDIT STUDEN B A3	99.2697	264,674.70	263,064.71		(1,609.99)
78443CAN4	VAR RT 03/15/2033 DD 06/27/03 OSEF00096002: LOOMIS CORE PLUS	99.2697	264,674.70	263,064.71	0.01	(1,609.99)
50,000.000	SLM PRIVATE CREDIT STUDEN C A4	99.6936	49,858.38	49,846.80		(11.58)
78443CBB9	VAR RT 09/15/2032 DD 10/09/03 OSEF00096002: LOOMIS CORE PLUS	99.6936	49,858.38	49,846.80	0.00	(11.58)
7,875,414.840	SLM STUDENT LOAN TRUST 20 8 A6	97.1182	7,601,779.54	7,648,464.29		46,684.75
78443HAF0	VAR RT 01/25/2041 DD 09/14/06 OSEF00064502: DODGE & COX CORE	97.1182	7,601,779.54	7,648,464.29	0.31	46,684.75
402,187.500	SLAM 2021-1 LTD 1A A 144A	89.4800	402,174.27	359,877.38		(42,296.89)
78449AAA0	2.434% 06/15/2046 DD 06/03/21 OSEF00096002: LOOMIS CORE PLUS	89.4800	402,174.27	359,877.38	0.01	(42,296.89)
259,867.240	SMB PRIVATE EDUCATI C A1A 144A	97.2673	255,238.36	252,765.72		(2,472.64)
78449CAA6	4.480% 05/16/2050 DD 08/09/22 OSEF00064802: WESTERN CORE PLUS	97.2673	255,238.36	252,765.72	0.01	(2,472.64)
1,482,228.070	SMB PRIVATE EDUCATI B A1A 144A	98.5410	1,482,028.56	1,460,602.07		(21,426.49)
78449HAA5	4.990% 10/16/2056 DD 05/24/23 OSEF00064502: DODGE & COX CORE	98.5410	1,482,028.56	1,460,602.07	0.06	(21,426.49)
51,631.600	SMB PRIVATE EDUCATI C A2A 144A	97.0864	51,610.24	50,127.24		(1,483.00)
78449QAB3	3.630% 11/15/2035 DD 09/19/18 OSEF00096002: LOOMIS CORE PLUS	97.0864	51,610.24	50,127.24	0.00	(1,483.00)
40,620.120	SMB PRIVATE EDUCATI A A2A 144A	96.4803	40,607.54	39,190.43		(1,417.11)
78449TAB7	3.440% 07/15/2036 DD 03/13/19 OSEF00096002: LOOMIS CORE PLUS	96.4803	40,607.54	39,190.43	0.00	(1,417.11)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	SABINE PASS LIQUEFACTION LLC	99.1566	213,412.50	198,313.20		(15,099.30)
785592AS5	5.000% 03/15/2027 DD 03/15/17 OSEF00094102: GSAM CORE PLUS	99.1566	213,412.50	198,313.20	0.01	(15,099.30)
185,000.000	SABRA HEALTH CARE LP	83.1264	183,039.00	153,783.83		(29,255.17)
78574MAA1	3.200% 12/01/2031 DD 09/30/21 OSEF00097702: JP MORGAN CORE	83.1264	183,039.00	153,783.83	0.01	(29,255.17)
330,000.000	SAFEHOLD GL HOLDINGS LLC	82.1580	327,105.90	271,121.47		(55,984.43)
78646UAB5	2.850% 01/15/2032 DD 11/18/21 OSEF00097702: JP MORGAN CORE	82.1580	327,105.90	271,121.47	0.01	(55,984.43)
70,000.000	SALESFORCE INC	96.3976	70,648.20	67,478.33		(3,169.87)
79466LAF1	3.700% 04/11/2028 DD 04/11/18 OSEF00064802: WESTERN CORE PLUS	96.3976	70,648.20	67,478.33	0.00	(3,169.87)
1,954.280	CITIGROUP GLOBAL MARKET HYB1 A	98.5067	1,919.27	1,925.10		5.83
79549AYG8	VAR RT 09/25/2033 DD 09/01/03 OSEF00097702: JP MORGAN CORE	98.5067	1,919.27	1,925.10	0.00	5.83
27,000.000	SAN DIEGO GAS & ELECTRIC CO	79.5448	26,962.20	21,477.11		(5,485.09)
797440BP8	3.950% 11/15/2041 DD 11/17/11 OSEF00097702: JP MORGAN CORE	79.5448	26,962.20	21,477.11	0.00	(5,485.09)
265,000.000	SAN DIEGO GAS & ELECTRIC CO	64.7587	263,325.20	171,610.62		(91,714.58)
797440CA0	2.950% 08/15/2051 DD 08/13/21 OSEF00097702: JP MORGAN CORE	64.7587	263,325.20	171,610.62	0.01	(91,714.58)
210,000.000	SANDS CHINA LTD	99.1238	174,825.00	208,159.90		33,334.90
80007RAF2	VAR RT 08/08/2025 DD 08/09/18 OSEF00064802: WESTERN CORE PLUS	99.1238	174,825.00	208,159.90	0.01	33,334.90
200,000.000	SANDS CHINA LTD	96.7716	199,802.00	193,543.28		(6,258.72)
80007RAK1	VAR RT 01/08/2026 DD 01/08/21 OSEF00064802: WESTERN CORE PLUS	96.7716	199,802.00	193,543.28	0.01	(6,258.72)
240,000.000	SANDS CHINA LTD	91.0841	239,474.40	218,601.79		(20,872.61)
80007RAN5	VAR RT 03/08/2027 DD 03/08/22 OSEF00064802: WESTERN CORE PLUS	91.0841	239,474.40	218,601.79	0.01	(20,872.61)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	SANDS CHINA LTD	87.8231	199,762.00	175,646.18		(24,115.82)
80007RAQ8	VAR RT 03/08/2029 DD 03/08/22 OSEF00064802: WESTERN CORE PLUS	87.8231	199,762.00	175,646.18	0.01	(24,115.82)
200,000.000	SANTANDER UK GROUP HOLDINGS PL	92.4435	200,000.00	184,886.95		(15,113.05)
80281LAQ8	VAR RT 06/14/2027 DD 06/14/21 OSEF00097702: JP MORGAN CORE	92.4435	200,000.00	184,886.95	0.01	(15,113.05)
202,000.000	SANTANDER UK GROUP HOLDINGS PL	101.3339	202,000.00	204,694.58		2,694.58
80281LAS4	VAR RT 11/21/2026 DD 11/21/22 OSEF00097702: JP MORGAN CORE	101.3339	202,000.00	204,694.58	0.01	2,694.58
390,000.000	SANTANDER UK GROUP HOLDINGS PL	102.7263	390,000.00	400,632.74		10,632.74
80281LAT2	VAR RT 01/10/2029 DD 01/10/23 OSEF00097702: JP MORGAN CORE	102.7263	390,000.00	400,632.74	0.02	10,632.74
50,000.000	SANTANDER HOLDINGS USA INC	98.5538	50,542.50	49,276.92		(1,265.58)
80282KAE6	4.500% 07/17/2025 DD 07/17/15 OSEF00064802: WESTERN CORE PLUS	98.5538	50,542.50	49,276.92	0.00	(1,265.58)
109,024.680	SANTANDER CONSUMER AA A4 144A	99.0704	109,015.97	108,011.20		(1,004.77)
80282YAD8	0.480% 06/15/2026 DD 01/20/21 OSEF00099002: LOOMIS CORE	99.0704	109,015.97	108,011.20	0.00	(1,004.77)
136,203.860	SANTANDER DRIVE AUTO RECE 3 A3	99.8174	136,190.64	135,955.11		(235.53)
80285UAD3	3.400% 12/15/2026 DD 05/18/22 OSEF00097702: JP MORGAN CORE	99.8174	136,190.64	135,955.11	0.01	(235.53)
1,450,000.000	SANTANDER DRIVE AUTO RECEI 4 C	98.8635	1,430,049.80	1,433,520.03		3,470.23
80286FAE3	5.000% 11/15/2029 DD 07/20/22 OSEF00097702: JP MORGAN CORE	98.8635	1,430,049.80	1,433,520.03	0.06	3,470.23
744,128.370	SANTANDER DRIVE AUTO RECEI 2 B	98.7785	709,832.77	735,039.07		25,206.30
80286MAD0	3.440% 09/15/2027 DD 03/30/22 OSEF00097702: JP MORGAN CORE	98.7785	709,832.77	735,039.07	0.03	25,206.30
1,200,000.000	SANTANDER DRIVE AUTO RECEI 2 C	97.2141	1,199,817.24	1,166,569.08		(33,248.16)
80286MAE8	3.760% 07/16/2029 DD 03/30/22 OSEF00097702: JP MORGAN CORE	97.2141	1,199,817.24	1,166,569.08	0.05	(33,248.16)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
662,000.000	SANTANDER DRIVE AUTO RECEI 2 D	101.4337	661,906.39	671,491.16		9,584.77
80286YAF9	6.280% 08/15/2031 DD 04/24/24 OSEF00097702: JP MORGAN CORE	101.4337	661,906.39	671,491.16	0.03	9,584.77
310,262.520	SANTANDER DRIVE AUTO RECE 6 A2	100.1591	310,259.22	310,755.99		496.77
80287DAB3	6.080% 05/17/2027 DD 11/21/23 OSEF00094102: GSAM CORE PLUS	100.1591	310,259.22	310,755.99	0.01	496.77
1,300,000.000	SANTANDER DRIVE AUTO RECEI 6 C	102.6220	1,299,606.66	1,334,085.74		34,479.08
80287DAE7	6.400% 03/17/2031 DD 11/21/23 OSEF00097702: JP MORGAN CORE	102.6220	1,299,606.66	1,334,085.74	0.05	34,479.08
1,269,000.000	SANTANDER DRIVE AUTO RECEI 7 C	101.8244	1,268,878.81	1,292,151.64		23,272.83
80287FAE2	6.690% 03/17/2031 DD 11/22/22 OSEF00097702: JP MORGAN CORE	101.8244	1,268,878.81	1,292,151.64	0.05	23,272.83
408,842.570	SANTANDER DRIVE AUTO RECE 1 A3	99.8434	408,778.63	408,202.36		(576.27)
80287GAC4	4.880% 04/15/2027 DD 01/25/23 OSEF00099002: LOOMIS CORE	99.8434	408,778.63	408,202.36	0.02	(576.27)
1,049,000.000	SANTANDER DRIVE AUTO RECEI 1 C	99.1021	1,048,812.75	1,039,581.34		(9,231.41)
80287GAE0	5.090% 05/15/2030 DD 01/25/23 OSEF00097702: JP MORGAN CORE	99.1021	1,048,812.75	1,039,581.34	0.04	(9,231.41)
1,026,000.000	SANTANDER DRIVE AUTO RECEI 5 B	99.3900	1,025,800.34	1,019,741.40		(6,058.94)
80287HAD0	4.430% 03/15/2027 DD 08/24/22 OSEF00097702: JP MORGAN CORE	99.3900	1,025,800.34	1,019,741.40	0.04	(6,058.94)
1,000,000.000	SANTANDER DRIVE AUTO RECEI 5 D	99.1637	999,999.00	991,637.30		(8,361.70)
80287HAF5	5.670% 12/16/2030 DD 08/24/22 OSEF00097702: JP MORGAN CORE	99.1637	999,999.00	991,637.30	0.04	(8,361.70)
600,000.000	SANTANDER DRIVE AUTO RECEI 2 C	99.8809	599,820.42	599,285.52		(534.90)
80287JAE4	5.470% 12/16/2030 DD 05/17/23 OSEF00097702: JP MORGAN CORE	99.8809	599,820.42	599,285.52	0.02	(534.90)
676,000.000	SANTANDER DRIVE AUTO RECE 3 A3	100.1257	675,929.76	676,849.87		920.11
80287LAC3	5.630% 01/16/2029 DD 06/20/24 OSEF00099002: LOOMIS CORE	100.1257	675,929.76	676,849.87	0.03	920.11

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
742,000.000	SANTANDER DRIVE AUTO RECEI 3 B	100.1804	741,904.28	743,338.49		1,434.21
80287LAD1	5.550% 09/17/2029 DD 06/20/24 OSEF00099002: LOOMIS CORE	100.1804	741,904.28	743,338.49	0.03	1,434.21
436,000.000	SANTANDER DRIVE AUTO RECEI 1 C	99.7242	435,952.96	434,797.34		(1,155.62)
80288AAE2	5.450% 03/15/2030 DD 01/18/24 OSEF00097702: JP MORGAN CORE	99.7242	435,952.96	434,797.34	0.02	(1,155.62)
103,985.270	SANTANDER DRIVE AUTO RECE 6 A3	99.8073	103,982.48	103,784.88		(197.60)
802918AC6	4.490% 11/16/2026 DD 09/21/22 OSEF00099002: LOOMIS CORE	99.8073	103,982.48	103,784.88	0.00	(197.60)
1,000,000.000	SANTANDER DRIVE AUTO RECEI 6 D	99.7453	999,999.00	997,452.60		(2,546.40)
802918AF9	5.690% 02/18/2031 DD 09/21/22 OSEF00097702: JP MORGAN CORE	99.7453	999,999.00	997,452.60	0.04	(2,546.40)
763,000.000	SANTANDER DRIVE AUTO RECE 4 A3	100.4132	762,851.28	766,152.64		3,301.36
802927AD5	5.730% 04/17/2028 DD 08/23/23 OSEF00099002: LOOMIS CORE	100.4132	762,851.28	766,152.64	0.03	3,301.36
489,000.000	SAUDI GOVERNMENT INTERNAT 144A	97.2000	478,202.88	475,308.00		(2,894.88)
80413TBH1	5.750% 01/16/2054 DD 01/16/24 OSEF00099502: NINETY ONE EMD	97.2000	478,202.88	475,308.00	0.02	(2,894.88)
200,000.000	SCENTRE GROUP TRUST 1 / S 144A	97.0947	195,782.00	194,189.30		(1,592.70)
806213AD6	3.250% 10/28/2025 DD 04/28/15 OSEF00097702: JP MORGAN CORE	97.0947	195,782.00	194,189.30	0.01	(1,592.70)
172,000.000	CHARLES SCHWAB CORP/THE	98.8775	164,165.00	170,069.30		5,904.30
808513BD6	VAR RT 12/31/2049 DD 04/30/20 OSEF00094102: GSAM CORE PLUS	98.8775	164,165.00	170,069.30	0.01	5,904.30
350,000.000	CHARLES SCHWAB CORP/THE	101.3110	350,000.00	354,588.54		4,588.54
808513CD5	VAR RT 05/19/2029 DD 05/19/23 OSEF00064502: DODGE & COX CORE	101.3110	350,000.00	354,588.54	0.01	4,588.54
175,000.000	CHARLES SCHWAB CORP/THE	101.9519	175,000.00	178,415.77		3,415.77
808513CE3	VAR RT 05/19/2034 DD 05/19/23 OSEF00064502: DODGE & COX CORE	101.9519	175,000.00	178,415.77	0.01	3,415.77



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250,000.000	CHARLES SCHWAB CORP/THE	101.1493	249,790.00	252,873.22		3,083.22
808513CG8	5.875% 08/24/2026 DD 08/24/23 OSEF00064802: WESTERN CORE PLUS	101.1493	249,790.00	252,873.22	0.01	3,083.22
175,000.000	CHARLES SCHWAB CORP/THE	104.1338	175,000.00	182,234.21		7,234.21
808513CH6	VAR RT 08/24/2034 DD 08/24/23 OSEF00064502: DODGE & COX CORE	104.1338	175,000.00	182,234.21	0.01	7,234.21
50,000.000	CHARLES SCHWAB CORP/THE	104.1338	50,604.00	52,066.92		1,462.92
808513CH6	VAR RT 08/24/2034 DD 08/24/23 OSEF00064802: WESTERN CORE PLUS	104.1338	50,604.00	52,066.92	0.00	1,462.92
700,000.000	CHARLES SCHWAB CORP/THE	104.0038	700,000.00	728,026.36		28,026.36
808513CJ2	VAR RT 11/17/2029 DD 11/17/23 OSEF00064502: DODGE & COX CORE	104.0038	700,000.00	728,026.36	0.03	28,026.36
200,000.000	LIGHT & WONDER INTERNATIO 144A	100.5167	198,562.50	201,033.40		2,470.90
80874YBC3	7.000% 05/15/2028 DD 11/26/19 OSEF00096002: LOOMIS CORE PLUS	100.5167	198,562.50	201,033.40	0.01	2,470.90
216,158.250	SCIENTIFIC GAMES/LIGHT & WONDE	99.9290	216,158.25	216,004.78		(153.47)
80875AAV3	0.000% 04/14/2029 DD 01/05/24 OSEF00064802: WESTERN CORE PLUS	99.9290	216,158.25	216,004.78	0.01	(153.47)
30,000.000	SEAGATE HDD CAYMAN	92.7411	26,250.00	27,822.33		1,572.33
81180WBC4	4.091% 06/01/2029 DD 06/18/20 OSEF00096002: LOOMIS CORE PLUS	92.7411	26,250.00	27,822.33	0.00	1,572.33
19,125.000	SEAGATE HDD CAYMAN	114.0640	19,906.25	21,814.74		1,908.49
81180WBM2	9.625% 12/01/2032 DD 11/30/22 OSEF00096002: LOOMIS CORE PLUS	114.0640	19,906.25	21,814.74	0.00	1,908.49
70,000.000	SEMPRA	101.1577	88,611.32	70,810.41		(17,800.91)
816851AP4	6.000% 10/15/2039 DD 10/08/09 OSEF00099002: LOOMIS CORE	101.1577	88,611.32	70,810.41	0.00	(17,800.91)
150,000.000	SEMPRA	94.0416	148,948.50	141,062.46		(7,886.04)
816851BG3	3.400% 02/01/2028 DD 01/12/18 OSEF00094102: GSAM CORE PLUS	94.0416	148,948.50	141,062.46	0.01	(7,886.04)

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7,449.750	SEQUOIA MORTGAGE TRUST 20 1 1A	93.5419	6,816.49	6,968.63		152.14
81743PAA4	VAR RT 04/20/2033 DD 02/27/03 OSEF00097702: JP MORGAN CORE	93.5419	6,816.49	6,968.63	0.00	152.14
11,072.720	SEQUOIA MORTGAGE TRUST 2 11 A1	88.1779	9,674.76	9,763.69		88.93
81744FFJ1	VAR RT 12/20/2034 DD 11/23/04 OSEF00097702: JP MORGAN CORE	88.1779	9,674.76	9,763.69	0.00	88.93
7,826.207	SEQUOIA MORTGAGE T CH2 A1 144A	91.1955	7,782.48	7,137.15		(645.33)
81746JAA5	VAR RT 12/25/2047 DD 11/01/17 OSEF00096002: LOOMIS CORE PLUS	91.1955	7,782.48	7,137.15	0.00	(645.33)
200,000.000	SERBIA INTERNATIONAL BOND 144A	101.3470	195,406.00	202,694.00		7,288.00
817477AH5	6.500% 09/26/2033 DD 01/26/23 OSEF00099502: NINETY ONE EMD	101.3470	195,406.00	202,694.00	0.01	7,288.00
350,000.000	SERBIA INTERNATIONAL BOND 144A	98.4436	342,524.00	344,552.60		2,028.60
817477AJ1	6.000% 06/12/2034 DD 06/12/24 OSEF00096002: LOOMIS CORE PLUS	98.4436	342,524.00	344,552.60	0.01	2,028.60
90,000.000	SERVICE PROPERTIES TRUST	98.3006	89,013.10	88,470.56		(542.54)
81761LAD4	8.375% 06/15/2029 DD 06/03/24 OSEF00064802: WESTERN CORE PLUS	98.3006	89,013.10	88,470.56	0.00	(542.54)
120,000.000	7-ELEVEN INC 144A	80.0979	95,447.70	96,117.54		669.84
817826AE0	1.800% 02/10/2031 DD 02/10/21 OSEF00097702: JP MORGAN CORE	80.0979	95,447.70	96,117.54	0.00	669.84
121,000.000	7-ELEVEN INC 144A	65.3249	119,682.31	79,043.08		(40,639.23)
817826AF7	2.500% 02/10/2041 DD 02/10/21 OSEF00097702: JP MORGAN CORE	65.3249	119,682.31	79,043.08	0.00	(40,639.23)
120,000.000	SHELL INTERNATIONAL FINANCE BV	89.1187	125,906.40	106,942.44		(18,963.96)
822582AY8	4.550% 08/12/2043 DD 08/12/13 OSEF00064802: WESTERN CORE PLUS	89.1187	125,906.40	106,942.44	0.00	(18,963.96)
130,000.000	SHELL INTERNATIONAL FINANCE BV	85.2441	129,741.30	110,817.32		(18,923.98)
822582BF8	4.375% 05/11/2045 DD 05/11/15 OSEF00064802: WESTERN CORE PLUS	85.2441	129,741.30	110,817.32	0.00	(18,923.98)



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190,000.000	SHELL INTERNATIONAL FINANCE BV	96.1525	186,969.50	182,689.67		(4,279.83)
822582BT8	2.875% 05/10/2026 DD 05/10/16 OSEF00064802: WESTERN CORE PLUS	96.1525	186,969.50	182,689.67	0.01	(4,279.83)
46,648.790	SHENTON AIRCRAFT INV 1A A 144A	94.5220	34,695.03	44,093.37		9,398.34
82321UAA1	4.750% 10/15/2042 DD 10/16/15 OSEF00096002: LOOMIS CORE PLUS	94.5220	34,695.03	44,093.37	0.00	9,398.34
250,000.000	SHERWIN-WILLIAMS CO/THE	90.1222	249,167.50	225,305.52		(23,861.98)
824348BJ4	2.950% 08/15/2029 DD 08/26/19 OSEF00094102: GSAM CORE PLUS	90.1222	249,167.50	225,305.52	0.01	(23,861.98)
60,172.200	SIERRA TIMESHARE 202 2A C 144A	101.4050	60,156.38	61,017.62		861.24
82650BAC0	7.300% 04/20/2040 DD 07/20/23 OSEF00096002: LOOMIS CORE PLUS	101.4050	60,156.38	61,017.62	0.00	861.24
127,897.630	SIERRA TIMESHARE 202 1A C 144A	95.2136	127,880.72	121,775.99		(6,104.73)
82652QAC5	1.790% 11/20/2037 DD 03/17/21 OSEF00097702: JP MORGAN CORE	95.2136	127,880.72	121,775.99	0.00	(6,104.73)
18,643.940	SIERRA TIMESHARE 202 1A C 144A	95.2136	18,641.48	17,751.57		(889.91)
82652QAC5	1.790% 11/20/2037 DD 03/17/21 OSEF00096002: LOOMIS CORE PLUS	95.2136	18,641.48	17,751.57	0.00	(889.91)
173,957.250	SIGECO SECURITIZATION I LLC	98.9382	173,949.27	172,110.26		(1,839.01)
82655KAA9	5.026% 11/15/2038 DD 06/29/23 OSEF00097702: JP MORGAN CORE	98.9382	173,949.27	172,110.26	0.01	(1,839.01)
250,000.000	SIGNAL PEAK CLO 1 1A AR3 144A	100.1356	243,437.50	250,339.00		6,901.50
82666TAC3	VAR RT 04/17/2034 DD 04/19/21 OSEF00096002: LOOMIS CORE PLUS	100.1356	243,437.50	250,339.00	0.01	6,901.50
17,457.920	SBA GTD PARTN CTFS 2019-20D 1	90.6320	17,457.92	15,822.46		(1,635.46)
83162CB51	2.980% 04/01/2039 DD 04/17/19 OSEF00064802: WESTERN CORE PLUS	90.6320	17,457.92	15,822.46	0.00	(1,635.46)
75,085.190	SBA GTD PARTN CTFS 2019-25G 1	86.8260	75,085.19	65,193.48		(9,891.71)
83162CC68	2.690% 07/01/2044 DD 07/17/19 OSEF00064802: WESTERN CORE PLUS	86.8260	75,085.19	65,193.48	0.00	(9,891.71)



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14,486.330	SMALL BUSINESS ADMIN 05-20 A	99.5279	14,486.32	14,417.95		(68.37)
83162CPG2	4.860% 01/01/2025 DD 01/12/05 OSEF00064502: DODGE & COX CORE	99.5279	14,486.32	14,417.95	0.00	(68.37)
46,087.730	SBA GTD PARTN CTFS 2005-20I 1	98.4669	45,375.80	45,381.14		5.34
83162CPU1	4.760% 09/01/2025 DD 09/14/05 OSEF00064502: DODGE & COX CORE	98.4669	45,375.80	45,381.14	0.00	5.34
47,459.600	SBA GTD PARTN CTFS 2006-20J 1	99.3549	47,459.59	47,153.42		(306.17)
83162CQP1	5.370% 10/01/2026 DD 10/11/06 OSEF00064502: DODGE & COX CORE	99.3549	47,459.59	47,153.42	0.00	(306.17)
42,818.530	SBA GTD PARTN CTFS 2007-20D 1	97.9739	42,818.51	41,950.98		(867.53)
83162CQY2	5.320% 04/01/2027 DD 04/11/07 OSEF00064502: DODGE & COX CORE	97.9739	42,818.51	41,950.98	0.00	(867.53)
90,091.160	SBA GTD PARTN CTFS 2018-10B 1	93.9837	90,091.16	84,671.00		(5,420.16)
831641FL4	3.548% 09/10/2028 DD 09/19/18 OSEF00064802: WESTERN CORE PLUS	93.9837	90,091.16	84,671.00	0.00	(5,420.16)
145,232.500	SMB PRIVATE EDUCATI B A2A 144A	97.1055	141,079.76	141,028.67		(51.09)
83189DAB6	2.820% 10/15/2035 DD 11/08/17 OSEF00064502: DODGE & COX CORE	97.1055	141,079.76	141,028.67	0.01	(51.09)
1,873,470.140	SMB PRIVATE EDUCATI A A1A 144A	99.5742	1,872,820.38	1,865,492.72		(7,327.66)
831943AA3	5.240% 03/15/2056 DD 03/13/24 OSEF00064502: DODGE & COX CORE	99.5742	1,872,820.38	1,865,492.72	0.08	(7,327.66)
75,000.000	SMITHFIELD FOODS INC 144A	84.9031	74,128.50	63,677.36		(10,451.14)
832248BC1	3.000% 10/15/2030 DD 09/15/20 OSEF00096002: LOOMIS CORE PLUS	84.9031	74,128.50	63,677.36	0.00	(10,451.14)
239,000.000	J M SMUCKER CO/THE	103.0009	238,894.84	246,172.18		7,277.34
832696AW8	5.900% 11/15/2028 DD 10/25/23 OSEF00094102: GSAM CORE PLUS	103.0009	238,894.84	246,172.18	0.01	7,277.34
665,000.000	J M SMUCKER CO/THE	105.0205	689,701.95	698,386.42		8,684.47
832696AX6	6.200% 11/15/2033 DD 10/25/23 OSEF00094102: GSAM CORE PLUS	105.0205	689,701.95	698,386.42	0.03	8,684.47



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100,000.000	J M SMUCKER CO/THE	105.0205	99,935.00	105,020.51		5,085.51
832696AX6	6.200% 11/15/2033 DD 10/25/23 OSEF00097702: JP MORGAN CORE	105.0205	99,935.00	105,020.51	0.00	5,085.51
240,000.000	SMYRNA READY MIX CONCRETE 144A	106.0926	256,872.00	254,622.24		(2,249.76)
83283WAE3	8.875% 11/15/2031 DD 11/20/23 OSEF00094102: GSAM CORE PLUS	106.0926	256,872.00	254,622.24	0.01	(2,249.76)
392,000.000	SOCIETE GENERALE SA 144A	86.1448	390,188.96	337,687.58		(52,501.38)
83368RAW2	3.000% 01/22/2030 DD 01/22/20 OSEF00097702: JP MORGAN CORE	86.1448	390,188.96	337,687.58	0.01	(52,501.38)
200,000.000	SOCIETE GENERALE SA 144A	92.2401	200,000.00	184,480.25		(15,519.75)
83368RBC5	VAR RT 06/09/2027 DD 06/09/21 OSEF00097702: JP MORGAN CORE	92.2401	200,000.00	184,480.25	0.01	(15,519.75)
450,000.000	SOCIETE GENERALE SA 144A	81.5795	450,000.00	367,107.94		(82,892.06)
83368RBD3	VAR RT 06/09/2032 DD 06/09/21 OSEF00097702: JP MORGAN CORE	81.5795	450,000.00	367,107.94	0.02	(82,892.06)
620,000.000	SOCIETE GENERALE SA 144A	98.9992	620,000.00	613,794.76		(6,205.24)
83368RBX9	VAR RT 01/19/2035 DD 01/19/24 OSEF00096002: LOOMIS CORE PLUS	98.9992	620,000.00	613,794.76	0.03	(6,205.24)
100,000.000	SOFI PROFESSIONAL LOA E C 144A	93.2276	99,835.25	93,227.58		(6,607.67)
83404KAE3	4.160% 11/26/2040 DD 10/12/17 OSEF00096002: LOOMIS CORE PLUS	93.2276	99,835.25	93,227.58	0.00	(6,607.67)
268,274.753	LUNAR 2021-1 STRUCTUR 1 A 144A	89.3820	268,268.84	239,789.34		(28,479.50)
83438LAA9	2.636% 10/15/2046 DD 11/15/21 OSEF00096002: LOOMIS CORE PLUS	89.3820	268,268.84	239,789.34	0.01	(28,479.50)
204,588.660	LUNAR 2021-1 STRUCTUR 1 B 144A	88.7360	204,585.48	181,543.79		(23,041.69)
83438LAB7	3.432% 10/15/2046 DD 11/15/21 OSEF00064802: WESTERN CORE PLUS	88.7360	204,585.48	181,543.79	0.01	(23,041.69)
150,000.000	SOLVENTUM CORP 144A	99.6948	149,770.50	149,542.26		(228.24)
83444MAC5	5.400% 03/01/2029 DD 02/27/24 OSEF00064802: WESTERN CORE PLUS	99.6948	149,770.50	149,542.26	0.01	(228.24)

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360,000.000	SOLVENTUM CORP 144A	99.6948	359,728.05	358,901.43		(826.62)
83444MAC5	5.400% 03/01/2029 DD 02/27/24 OSEF00094102: GSAM CORE PLUS	99.6948	359,728.05	358,901.43	0.01	(826.62)
150,000.000	SOLVENTUM CORP 144A	98.7442	149,656.50	148,116.30		(1,540.20)
83444MAE1	5.450% 03/13/2031 DD 02/27/24 OSEF00064802: WESTERN CORE PLUS	98.7442	149,656.50	148,116.30	0.01	(1,540.20)
175,000.000	SOLVENTUM CORP 144A	98.2175	174,882.75	171,880.59		(3,002.16)
83444MAG6	5.600% 03/23/2034 DD 02/27/24 OSEF00094102: GSAM CORE PLUS	98.2175	174,882.75	171,880.59	0.01	(3,002.16)
220,000.000	SOLVENTUM CORP 144A	98.2175	219,852.60	216,078.45		(3,774.15)
83444MAG6	5.600% 03/23/2034 DD 02/27/24 OSEF00064802: WESTERN CORE PLUS	98.2175	219,852.60	216,078.45	0.01	(3,774.15)
150,000.000	SOLVENTUM CORP 144A	95.5860	149,362.50	143,378.95		(5,983.55)
83444MAJ0	5.900% 04/30/2054 DD 02/27/24 OSEF00064802: WESTERN CORE PLUS	95.5860	149,362.50	143,378.95	0.01	(5,983.55)
240,000.000	SOLVENTUM CORP 144A	95.5860	238,980.00	229,406.31		(9,573.69)
83444MAJ0	5.900% 04/30/2054 DD 02/27/24 OSEF00096002: LOOMIS CORE PLUS	95.5860	238,980.00	229,406.31	0.01	(9,573.69)
200,000.000	STERIGENICS-NORDION/SOTERA 5/2	99.6670	199,000.00	199,334.00		334.00
83600VAG6	0.000% 05/30/2031 DD 05/17/24 OSEF00064802: WESTERN CORE PLUS	99.6670	199,000.00	199,334.00	0.01	334.00
1,531,883.360	SOUND POINT CLO XX L 2A A 144A	100.0959	1,510,054.02	1,533,352.44		23,298.42
83611JAA3	VAR RT 07/26/2031 DD 06/28/18 OSEF00094102: GSAM CORE PLUS	100.0959	1,510,054.02	1,533,352.44	0.06	23,298.42
200,000.000	REPUBLIC OF SOUTH AFRICA GOVER	91.5280	181,500.00	183,056.00		1,556.00
836205BA1	4.850% 09/30/2029 DD 09/30/19 OSEF00096002: LOOMIS CORE PLUS	91.5280	181,500.00	183,056.00	0.01	1,556.00
200,000.000	REPUBLIC OF SOUTH AFRICA GOVER	91.5280	213,200.00	183,056.00		(30,144.00)
836205BA1	4.850% 09/30/2029 DD 09/30/19 OSEF00094102: GSAM CORE PLUS	91.5280	213,200.00	183,056.00	0.01	(30,144.00)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000	REPUBLIC OF SOUTH AFRICA GOVER	92.7600	367,750.00	371,040.00		3,290.00
836205BC7	5.875% 04/20/2032 DD 04/20/22 OSEF00096002: LOOMIS CORE PLUS	92.7600	367,750.00	371,040.00	0.02	3,290.00
30,000.000	SOUTHERN CALIFORNIA EDISON CO	99.2574	37,409.70	29,777.23		(7,632.47)
842400EZ2	5.550% 01/15/2036 DD 01/19/05 OSEF00097702: JP MORGAN CORE	99.2574	37,409.70	29,777.23	0.00	(7,632.47)
25,000.000	SOUTHERN CALIFORNIA EDISON CO	96.8086	25,200.00	24,202.16		(997.84)
842400FP3	5.500% 03/15/2040 DD 03/11/10 OSEF00097702: JP MORGAN CORE	96.8086	25,200.00	24,202.16	0.00	(997.84)
40,000.000	SOUTHERN CALIFORNIA EDISON CO	77.7884	39,775.20	31,115.36		(8,659.84)
842400FT5	3.900% 12/01/2041 DD 11/22/11 OSEF00097702: JP MORGAN CORE	77.7884	39,775.20	31,115.36	0.00	(8,659.84)
473,000.000	SOUTHERN CALIFORNIA EDISON CO	76.5310	369,425.48	361,991.46		(7,434.02)
842400GG2	4.000% 04/01/2047 DD 03/24/17 OSEF00099002: LOOMIS CORE	76.5310	369,425.48	361,991.46	0.01	(7,434.02)
120,000.000	SOUTHERN CALIFORNIA EDISON CO	77.6373	123,937.20	93,164.70		(30,772.50)
842400GK3	4.125% 03/01/2048 DD 03/05/18 OSEF00097702: JP MORGAN CORE	77.6373	123,937.20	93,164.70	0.00	(30,772.50)
275,000.000	SOUTHERN CALIFORNIA EDISON CO	97.9670	274,411.50	269,409.21		(5,002.29)
842400GN7	3.700% 08/01/2025 DD 08/02/18 OSEF00094102: GSAM CORE PLUS	97.9670	274,411.50	269,409.21	0.01	(5,002.29)
175,000.000	SOUTHERN CALIFORNIA EDISON CO	95.6832	174,298.25	167,445.62		(6,852.63)
842400GQ0	4.200% 03/01/2029 DD 03/15/19 OSEF00094102: GSAM CORE PLUS	95.6832	174,298.25	167,445.62	0.01	(6,852.63)
330,000.000	SOUTHERN CALIFORNIA EDISON CO	93.6713	306,929.70	309,115.40		2,185.70
842400GV9	1.200% 02/01/2026 DD 10/01/20 OSEF00099002: LOOMIS CORE	93.6713	306,929.70	309,115.40	0.01	2,185.70
317,000.000	SOUTHERN CALIFORNIA EDISON CO	101.9464	316,816.14	323,170.23		6,354.09
842400HS5	5.850% 11/01/2027 DD 11/08/22 OSEF00097702: JP MORGAN CORE	101.9464	316,816.14	323,170.23	0.01	6,354.09

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
429,000.000	SOUTHERN CALIFORNIA EDISON CO	99.1837	427,650.17	425,498.10		(2,152.07)
842400HW6	4.900% 06/01/2026 DD 05/22/23 OSEF00099002: LOOMIS CORE	99.1837	427,650.17	425,498.10	0.02	(2,152.07)
215,000.000	SOUTHERN CALIFORNIA EDISON CO	99.7560	218,600.45	214,475.30		(4,125.15)
842400HX4	5.875% 12/01/2053 DD 05/22/23 OSEF00097702: JP MORGAN CORE	99.7560	218,600.45	214,475.30	0.01	(4,125.15)
572,000.000	SOUTHERN CALIFORNIA EDISON CO	99.2590	571,885.60	567,761.43		(4,124.17)
842400JA2	4.875% 02/01/2027 DD 01/11/24 OSEF00099002: LOOMIS CORE	99.2590	571,885.60	567,761.43	0.02	(4,124.17)
237,000.000	SOUTHERN CALIFORNIA GAS CO	107.7869	236,115.99	255,454.86		19,338.87
842434CX8	6.350% 11/15/2052 DD 11/14/22 OSEF00097702: JP MORGAN CORE	107.7869	236,115.99	255,454.86	0.01	19,338.87
600,000.000	SOUTHERN CO/THE	99.8574	602,724.00	599,144.28		(3,579.72)
842587DC8	STEP 08/01/2024 DD 05/01/2022 OSEF00064502: DODGE & COX CORE	99.8574	602,724.00	599,144.28	0.02	(3,579.72)
850,000.000	SOUTHERN CO/THE	99.7627	853,850.50	847,982.66		(5,867.84)
842587DD6	VAR RT 08/01/2027 DD 05/01/22 OSEF00064502: DODGE & COX CORE	99.7627	853,850.50	847,982.66	0.03	(5,867.84)
1,800,000.000	SOUTHERN CO/THE	96.9535	1,800,843.75	1,745,163.00		(55,680.75)
842587DF1	VAR RT 01/15/2051 DD 09/18/20 OSEF00064502: DODGE & COX CORE	96.9535	1,800,843.75	1,745,163.00	0.07	(55,680.75)
800,000.000	SOUTHERN CO/THE	93.9001	712,781.25	751,200.88		38,419.63
842587DJ3	VAR RT 09/15/2051 DD 05/06/21 OSEF00064502: DODGE & COX CORE	93.9001	712,781.25	751,200.88	0.03	38,419.63
575,000.000	SOUTHERN CO/THE	98.9571	574,126.00	569,003.29		(5,122.71)
842587DQ7	4.850% 06/15/2028 DD 05/18/23 OSEF00064502: DODGE & COX CORE	98.9571	574,126.00	569,003.29	0.02	(5,122.71)
410,000.000	SOUTHERN CO/THE	101.6687	412,501.60	416,841.74		4,340.14
842587DT1	5.700% 03/15/2034 DD 09/08/23 OSEF00096002: LOOMIS CORE PLUS	101.6687	412,501.60	416,841.74	0.02	4,340.14

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000	SOUTHERN CO/THE	101.6687	256,687.05	259,255.23		2,568.18
842587DT1	5.700% 03/15/2034 DD 09/08/23 OSEF00097702: JP MORGAN CORE	101.6687	256,687.05	259,255.23	0.01	2,568.18
200,000.000	SOUTHERN COPPER CORP	93.3674	195,290.36	186,734.84		(8,555.52)
84265VAG0	5.250% 11/08/2042 DD 11/08/12 OSEF00064802: WESTERN CORE PLUS	93.3674	195,290.36	186,734.84	0.01	(8,555.52)
140,000.000	SOUTHERN CO GAS CAPITAL CORP	102.4733	139,851.60	143,462.59		3,610.99
8426EPAG3	5.750% 09/15/2033 DD 09/14/23 OSEF00097702: JP MORGAN CORE	102.4733	139,851.60	143,462.59	0.01	3,610.99
115,000.000	SOUTHERN CO GAS CAPITAL CORP	102.4733	114,878.10	117,844.27		2,966.17
8426EPAG3	5.750% 09/15/2033 DD 09/14/23 OSEF00096002: LOOMIS CORE PLUS	102.4733	114,878.10	117,844.27	0.00	2,966.17
560,000.000	SOUTHERN NAT GAS CO NT	113.5581	587,302.80	635,925.56		48,622.76
843452AZ6	8.000% 03/01/2032 DD 02/26/02 OSEF00064802: WESTERN CORE PLUS	113.5581	587,302.80	635,925.56	0.03	48,622.76
19,000.000	SOUTHERN POWER CO	92.5908	18,842.86	17,592.25		(1,250.61)
843646AH3	5.150% 09/15/2041 DD 09/22/11 OSEF00097702: JP MORGAN CORE	92.5908	18,842.86	17,592.25	0.00	(1,250.61)
30,000.000	SOUTHWESTERN ENERGY CO	96.6078	31,251.10	28,982.34		(2,268.76)
845467AS8	5.375% 03/15/2030 DD 08/30/21 OSEF00064802: WESTERN CORE PLUS	96.6078	31,251.10	28,982.34	0.00	(2,268.76)
280,000.000	SOUTHWESTERN ENERGY CO	91.9925	255,628.80	257,578.94		1,950.14
845467AT6	4.750% 02/01/2032 DD 12/22/21 OSEF00094102: GSAM CORE PLUS	91.9925	255,628.80	257,578.94	0.01	1,950.14
60,000.000	SOUTHWESTERN ENERGY CO	91.9925	60,000.00	55,195.49		(4,804.51)
845467AT6	4.750% 02/01/2032 DD 12/22/21 OSEF00096002: LOOMIS CORE PLUS	91.9925	60,000.00	55,195.49	0.00	(4,804.51)
60,000.000	SOUTHWESTERN ENERGY CO	91.9925	60,416.10	55,195.49		(5,220.61)
845467AT6	4.750% 02/01/2032 DD 12/22/21 OSEF00064802: WESTERN CORE PLUS	91.9925	60,416.10	55,195.49	0.00	(5,220.61)



Asset Detail - By Asset type

Report ID: IACS0005
 Base Currency: USD
 Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 845743BL6	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 10/01/2036 DD 10/06/06 OSEF00097702: JP MORGAN CORE	98.8628 98.8628	58,269.00 58,269.00	49,431.38 49,431.38	0.00	(8,837.62) (8,837.62)
51,805.860 84858WAA4	SPIRIT AIRLINES PASS THROUGH T 3.375% 08/15/2031 DD 11/28/17 OSEF00097702: JP MORGAN CORE	88.0820 88.0820	51,805.86 51,805.86	45,631.64 45,631.64	0.00	(6,174.22) (6,174.22)
135,000.000 85172FAR0	ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19 OSEF00096002: LOOMIS CORE PLUS	93.7855 93.7855	112,943.75 112,943.75	126,610.47 126,610.47	0.01	13,666.72 13,666.72
110,000.000 852060AD4	SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 OSEF00097702: JP MORGAN CORE	106.0102 106.0102	118,435.46 118,435.46	116,611.22 116,611.22	0.00	(1,824.24) (1,824.24)
652,000.000 852060AD4	SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98 OSEF00099002: LOOMIS CORE	106.0102 106.0102	701,995.41 701,995.41	691,186.50 691,186.50	0.03	(10,808.91) (10,808.91)
620,000.000 852060AT9	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02 OSEF00096002: LOOMIS CORE PLUS	120.2812 120.2812	755,306.55 755,306.55	745,743.58 745,743.58	0.03	(9,562.97) (9,562.97)
60,000.000 852060AT9	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02 OSEF00064802: WESTERN CORE PLUS	120.2812 120.2812	71,792.50 71,792.50	72,168.73 72,168.73	0.00	376.23 376.23
20,000.000 85207UAJ4	SPRINT LLC 7.625% 02/15/2025 DD 02/24/15 OSEF00064802: WESTERN CORE PLUS	100.6269 100.6269	20,050.00 20,050.00	20,125.38 20,125.38	0.00	75.38 75.38
690,000.000 853254BU3	STANDARD CHARTERED PLC 144A VAR RT 02/18/2036 DD 11/18/20 OSEF00096002: LOOMIS CORE PLUS	84.1837 84.1837	690,000.00 690,000.00	580,867.82 580,867.82	0.02	(109,132.18) (109,132.18)
460,000.000 853254DB3	STANDARD CHARTERED PLC 144A VAR RT 05/14/2028 DD 05/14/24 OSEF00099002: LOOMIS CORE	100.0151 100.0151	460,000.00 460,000.00	460,069.41 460,069.41	0.02	69.41 69.41

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
335,000.000	STANDARD CHARTERED PLC 144A	100.0151	335,000.00	335,050.55		50.55
853254DB3	VAR RT 05/14/2028 DD 05/14/24 OSEF00097702: JP MORGAN CORE	100.0151	335,000.00	335,050.55	0.01	50.55
655,000.000	STANDARD CHARTERED PLC 144A	99.1188	655,000.00	649,228.33		(5,771.67)
853254DC1	VAR RT 05/14/2035 DD 05/14/24 OSEF00097702: JP MORGAN CORE	99.1188	655,000.00	649,228.33	0.03	(5,771.67)
295,000.000	STAR PARENT INC 144A	104.9896	295,068.75	309,719.46		14,650.71
855170AA4	9.000% 10/01/2030 DD 09/28/23 OSEF00096002: LOOMIS CORE PLUS	104.9896	295,068.75	309,719.46	0.01	14,650.71
79,000.000	STEEL DYNAMICS INC	89.1286	78,449.37	70,411.61		(8,037.76)
858119BN9	1.650% 10/15/2027 DD 10/09/20 OSEF00097702: JP MORGAN CORE	89.1286	78,449.37	70,411.61	0.00	(8,037.76)
95,000.000	STEEL DYNAMICS INC	98.2887	93,716.55	93,374.24		(342.31)
858119BQ2	5.375% 08/15/2034 DD 07/03/24 OSEF00096002: LOOMIS CORE PLUS	98.2887	93,716.55	93,374.24	0.00	(342.31)
262,000.000	STEEL DYNAMICS INC	98.2887	258,460.38	257,516.32		(944.06)
858119BQ2	5.375% 08/15/2034 DD 07/03/24 OSEF00099002: LOOMIS CORE	98.2887	258,460.38	257,516.32	0.01	(944.06)
279,000.000	STELLANTIS FINANCE US INC 144A	91.1221	279,000.00	254,230.63		(24,769.37)
85855CAA8	1.711% 01/29/2027 DD 09/15/21 OSEF00097702: JP MORGAN CORE	91.1221	279,000.00	254,230.63	0.01	(24,769.37)
945,000.000	STREAM INNOVATIONS 2 1A A 144A	99.9824	944,833.30	944,833.30		0.00
86324CAA9	6.270% 07/15/2044 DD 07/09/24 OSEF00097702: JP MORGAN CORE	99.9824	944,833.30	944,833.30	0.04	0.00
200,279.790	STRUCTURED ASSET INVEST HE1 M2	92.5225	197,275.59	185,303.95		(11,971.64)
86358EUW4	VAR RT 07/25/2035 DD 07/25/05 OSEF00064802: WESTERN CORE PLUS	92.5225	197,275.59	185,303.95	0.01	(11,971.64)
32,317.570	STRUCTURED ASSET SECUR 34A 2A3	93.0369	28,621.23	30,067.26		1,446.03
86359A4X8	VAR RT 11/25/2033 DD 10/01/03 OSEF00097702: JP MORGAN CORE	93.0369	28,621.23	30,067.26	0.00	1,446.03

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,227.052	STRUCTURED ASSET SE AL2 A 144A	93.5299	38,615.31	39,494.92		879.61
86359AWR0	3.357% 01/25/2031 DD 05/01/03 OSEF00064802: WESTERN CORE PLUS	93.5299	38,615.31	39,494.92	0.00	879.61
2,572.750	STRUCTURED ASSET SECURI 22A 3A	92.7291	2,399.98	2,385.69		(14.29)
86359AZA4	VAR RT 06/25/2033 DD 06/01/03 OSEF00097702: JP MORGAN CORE	92.7291	2,399.98	2,385.69	0.00	(14.29)
4,131.000	STRUCTURED ADJUSTABLE RAT 4 5A	98.4546	3,940.27	4,067.16		126.89
86359BPD7	VAR RT 04/25/2034 DD 03/01/04 OSEF00097702: JP MORGAN CORE	98.4546	3,940.27	4,067.16	0.00	126.89
42,903.910	STRUCTURED ASSET MORTGA AR5 A3	92.9054	41,348.56	39,860.03		(1,488.53)
86359LPF0	VAR RT 07/19/2035 DD 09/27/05 OSEF00097702: JP MORGAN CORE	92.9054	41,348.56	39,860.03	0.00	(1,488.53)
590,000.000	SUBWAY FUNDING LLC 1A A2I 144A	100.8890	590,000.00	595,245.28		5,245.28
864300AA6	6.028% 07/30/2054 DD 06/20/24 OSEF00096002: LOOMIS CORE PLUS	100.8890	590,000.00	595,245.28	0.02	5,245.28
425,000.000	SUMITOMO MITSUI FINANCIAL GROU	90.1833	425,000.00	383,279.03		(41,720.97)
86562MBP4	3.040% 07/16/2029 DD 07/16/19 OSEF00097702: JP MORGAN CORE	90.1833	425,000.00	383,279.03	0.02	(41,720.97)
245,000.000	SUMITOMO MITSUI FINANCIAL GROU	101.0807	245,000.00	247,647.60		2,647.60
86562MCR9	5.520% 01/13/2028 DD 01/13/23 OSEF00097702: JP MORGAN CORE	101.0807	245,000.00	247,647.60	0.01	2,647.60
245,000.000	SUMITOMO MITSUI FINANCIAL GROU	101.9622	245,000.00	249,807.44		4,807.44
86562MCW8	5.710% 01/13/2030 DD 01/13/23 OSEF00097702: JP MORGAN CORE	101.9622	245,000.00	249,807.44	0.01	4,807.44
90,000.000	SUNCOR ENERGY INC	102.1369	108,891.00	91,923.25		(16,967.75)
867229AD8	5.950% 12/01/2034 DD 12/01/03 OSEF00097702: JP MORGAN CORE	102.1369	108,891.00	91,923.25	0.00	(16,967.75)
348,000.000	SUNCOR ENERGY INC	104.7228	362,729.68	364,435.23		1,705.55
867229AE6	6.500% 06/15/2038 DD 06/28/07 OSEF00099002: LOOMIS CORE	104.7228	362,729.68	364,435.23	0.01	1,705.55



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
286,191.330	SUNNOVA HELIOS X ISSU C C 144A	78.9360	243,021.54	225,907.85		(17,113.69)
86744WAC3	6.000% 11/22/2049 DD 11/10/22 OSEF00096002: LOOMIS CORE PLUS	78.9360	243,021.54	225,907.85	0.01	(17,113.69)
135,000.000	ENERGY TRANSFER LP	85.6264	131,340.51	115,595.60		(15,744.91)
86765BAM1	4.950% 01/15/2043 DD 01/10/13 OSEF00097702: JP MORGAN CORE	85.6264	131,340.51	115,595.60	0.00	(15,744.91)
90,000.000	ENERGY TRANSFER LP	89.9623	86,224.10	80,966.03		(5,258.07)
86765BAP4	5.300% 04/01/2044 DD 04/03/14 OSEF00064802: WESTERN CORE PLUS	89.9623	86,224.10	80,966.03	0.00	(5,258.07)
384,000.000	ENERGY TRANSFER LP	96.8311	370,560.00	371,831.47		1,271.47
86765BAT6	3.900% 07/15/2026 DD 07/12/16 OSEF00099002: LOOMIS CORE	96.8311	370,560.00	371,831.47	0.02	1,271.47
187,000.000	ENERGY TRANSFER LP	96.0068	171,758.94	179,532.79		7,773.85
86765BAU3	4.000% 10/01/2027 DD 09/21/17 OSEF00099002: LOOMIS CORE	96.0068	171,758.94	179,532.79	0.01	7,773.85
100,000.000	ENERGY TRANSFER LP	89.4588	90,758.00	89,458.79		(1,299.21)
86765BAV1	5.400% 10/01/2047 DD 09/21/17 OSEF00064802: WESTERN CORE PLUS	89.4588	90,758.00	89,458.79	0.00	(1,299.21)
25,000.000	ENERGY TRANSFER LP	89.4588	24,559.53	22,364.70		(2,194.83)
86765BAV1	5.400% 10/01/2047 DD 09/21/17 OSEF00094102: GSAM CORE PLUS	89.4588	24,559.53	22,364.70	0.00	(2,194.83)
220,000.000	SUNOCO LP / SUNOCO FINANC 144A	102.5007	220,000.00	225,501.54		5,501.54
86765KAA7	7.000% 09/15/2028 DD 09/20/23 OSEF00094102: GSAM CORE PLUS	102.5007	220,000.00	225,501.54	0.01	5,501.54
120,000.000	SUNOCO LP 144A	102.4883	120,000.00	122,985.97		2,985.97
86765KAB5	7.000% 05/01/2029 DD 04/30/24 OSEF00094102: GSAM CORE PLUS	102.4883	120,000.00	122,985.97	0.01	2,985.97
90,000.000	SUNOCO LP 144A	103.4359	90,000.00	93,092.31		3,092.31
86765KAC3	7.250% 05/01/2032 DD 04/30/24 OSEF00094102: GSAM CORE PLUS	103.4359	90,000.00	93,092.31	0.00	3,092.31

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,000.000	TRUIST FINANCIAL CORP	98.6162	52,932.16	52,266.59		(665.57)
867914BS1	4.000% 05/01/2025 DD 04/26/18 OSEF00097702: JP MORGAN CORE	98.6162	52,932.16	52,266.59	0.00	(665.57)
425,000.000	SUZANO AUSTRIA GMBH	87.1283	448,417.50	370,295.11		(78,122.39)
86964WAJ1	3.750% 01/15/2031 DD 09/14/20 OSEF00096002: LOOMIS CORE PLUS	87.1283	448,417.50	370,295.11	0.02	(78,122.39)
310,000.000	SUZANO AUSTRIA GMBH	87.1283	302,389.21	270,097.61		(32,291.60)
86964WAJ1	3.750% 01/15/2031 DD 09/14/20 OSEF00064802: WESTERN CORE PLUS	87.1283	302,389.21	270,097.61	0.01	(32,291.60)
305,000.000	TD SYNEX CORP	100.2782	304,682.80	305,848.42		1,165.62
87162WAL4	6.100% 04/12/2034 DD 04/12/24 OSEF00096002: LOOMIS CORE PLUS	100.2782	304,682.80	305,848.42	0.01	1,165.62
50,000.000	SYSCO CORP	108.0067	49,901.00	54,003.33		4,102.33
871829BM8	6.600% 04/01/2040 DD 04/02/20 OSEF00094102: GSAM CORE PLUS	108.0067	49,901.00	54,003.33	0.00	4,102.33
1,000,000.000	SYMPHONY CLO 42 LT 42A A1 144A	100.4263	1,005,100.00	1,004,263.00		(837.00)
871987AA1	VAR RT 04/17/2037 DD 03/18/24 OSEF00094102: GSAM CORE PLUS	100.4263	1,005,100.00	1,004,263.00	0.04	(837.00)
50,000.000	TCI COMMUNICATIONS INC	107.4493	67,194.50	53,724.65		(13,469.85)
872287AL1	7.125% 02/15/2028 DD 02/24/98 OSEF00097702: JP MORGAN CORE	107.4493	67,194.50	53,724.65	0.00	(13,469.85)
210,000.000	2023-MIC TRUST/THE MIC A 144A	107.3905	209,998.69	225,520.05		15,521.36
87256GAA0	VAR RT 12/05/2038 DD 11/01/23 OSEF00064802: WESTERN CORE PLUS	107.3905	209,998.69	225,520.05	0.01	15,521.36
106,000.000	T-MOBILE USA INC	83.5166	86,000.98	88,527.61		2,526.63
87264AAZ8	4.500% 04/15/2050 DD 04/15/21 OSEF00099002: LOOMIS CORE	83.5166	86,000.98	88,527.61	0.00	2,526.63
330,000.000	T-MOBILE USA INC	98.3157	337,885.42	324,441.79		(13,443.63)
87264ABB0	3.500% 04/15/2025 DD 04/15/21 OSEF00064802: WESTERN CORE PLUS	98.3157	337,885.42	324,441.79	0.01	(13,443.63)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000	T-MOBILE USA INC	96.1160	21,227.80	19,223.20		(2,004.60)
87264ABD6	3.750% 04/15/2027 DD 04/15/21 OSEF00064802: WESTERN CORE PLUS	96.1160	21,227.80	19,223.20	0.00	(2,004.60)
528,000.000	T-MOBILE USA INC	96.1160	521,745.96	507,492.60		(14,253.36)
87264ABD6	3.750% 04/15/2027 DD 04/15/21 OSEF00094102: GSAM CORE PLUS	96.1160	521,745.96	507,492.60	0.02	(14,253.36)
187,000.000	T-MOBILE USA INC	93.4827	197,826.31	174,812.59		(23,013.72)
87264ABF1	3.875% 04/15/2030 DD 04/15/21 OSEF00094102: GSAM CORE PLUS	93.4827	197,826.31	174,812.59	0.01	(23,013.72)
750,000.000	T-MOBILE USA INC	93.4827	744,585.00	701,120.00		(43,465.00)
87264ABF1	3.875% 04/15/2030 DD 04/15/21 OSEF00097702: JP MORGAN CORE	93.4827	744,585.00	701,120.00	0.03	(43,465.00)
520,000.000	T-MOBILE USA INC	93.4827	505,634.24	486,109.86		(19,524.38)
87264ABF1	3.875% 04/15/2030 DD 04/15/21 OSEF00064802: WESTERN CORE PLUS	93.4827	505,634.24	486,109.86	0.02	(19,524.38)
1,520,000.000	T-MOBILE USA INC	93.4827	1,563,921.24	1,420,936.52		(142,984.72)
87264ABF1	3.875% 04/15/2030 DD 04/15/21 OSEF00096002: LOOMIS CORE PLUS	93.4827	1,563,921.24	1,420,936.52	0.06	(142,984.72)
995,000.000	T-MOBILE USA INC	93.4827	907,676.82	930,152.53		22,475.71
87264ABF1	3.875% 04/15/2030 DD 04/15/21 OSEF00099002: LOOMIS CORE	93.4827	907,676.82	930,152.53	0.04	22,475.71
900,000.000	T-MOBILE USA INC	93.4827	893,502.00	841,343.99		(52,158.01)
87264ABF1	3.875% 04/15/2030 DD 04/15/21 OSEF00064502: DODGE & COX CORE	93.4827	893,502.00	841,343.99	0.03	(52,158.01)
40,000.000	T-MOBILE USA INC	71.5542	39,035.20	28,621.68		(10,413.52)
87264ABL8	3.000% 02/15/2041 DD 02/15/21 OSEF00064802: WESTERN CORE PLUS	71.5542	39,035.20	28,621.68	0.00	(10,413.52)
600,000.000	T-MOBILE USA INC	94.9586	601,500.00	569,751.84		(31,748.16)
87264ABR5	2.250% 02/15/2026 DD 01/14/21 OSEF00064502: DODGE & COX CORE	94.9586	601,500.00	569,751.84	0.02	(31,748.16)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	T-MOBILE USA INC	86.7210	204,125.00	173,441.98		(30,683.02)
87264ABT1	2.875% 02/15/2031 DD 01/14/21 OSEF00094102: GSAM CORE PLUS	86.7210	204,125.00	173,441.98	0.01	(30,683.02)
550,000.000	T-MOBILE USA INC	92.3473	555,500.00	507,910.38		(47,589.62)
87264ABV6	3.375% 04/15/2029 DD 03/23/21 OSEF00064502: DODGE & COX CORE	92.3473	555,500.00	507,910.38	0.02	(47,589.62)
40,000.000	T-MOBILE USA INC	92.3473	37,775.00	36,938.94		(836.06)
87264ABV6	3.375% 04/15/2029 DD 03/23/21 OSEF00064802: WESTERN CORE PLUS	92.3473	37,775.00	36,938.94	0.00	(836.06)
550,000.000	T-MOBILE USA INC	89.8416	555,500.00	494,128.91		(61,371.09)
87264ABW4	3.500% 04/15/2031 DD 03/23/21 OSEF00064502: DODGE & COX CORE	89.8416	555,500.00	494,128.91	0.02	(61,371.09)
775,000.000	T-MOBILE USA INC	89.8416	728,452.25	696,272.56		(32,179.69)
87264ABW4	3.500% 04/15/2031 DD 03/23/21 OSEF00094102: GSAM CORE PLUS	89.8416	728,452.25	696,272.56	0.03	(32,179.69)
480,000.000	T-MOBILE USA INC	89.8416	450,190.00	431,239.78		(18,950.22)
87264ABW4	3.500% 04/15/2031 DD 03/23/21 OSEF00064802: WESTERN CORE PLUS	89.8416	450,190.00	431,239.78	0.02	(18,950.22)
20,000.000	T-MOBILE USA INC	81.7293	19,998.00	16,345.85		(3,652.15)
87264ABX2	2.250% 11/15/2031 DD 05/15/21 OSEF00064802: WESTERN CORE PLUS	81.7293	19,998.00	16,345.85	0.00	(3,652.15)
200,000.000	T-MOBILE USA INC	93.8799	199,664.00	187,759.72		(11,904.28)
87264ABZ7	1.500% 02/15/2026 DD 02/15/21 OSEF00094102: GSAM CORE PLUS	93.8799	199,664.00	187,759.72	0.01	(11,904.28)
275,000.000	T-MOBILE USA INC	89.8202	274,414.25	247,005.61		(27,408.64)
87264ACA1	2.050% 02/15/2028 DD 02/15/21 OSEF00094102: GSAM CORE PLUS	89.8202	274,414.25	247,005.61	0.01	(27,408.64)
80,000.000	T-MOBILE USA INC	84.8875	83,454.40	67,909.96		(15,544.44)
87264ACB9	2.550% 02/15/2031 DD 02/15/21 OSEF00064802: WESTERN CORE PLUS	84.8875	83,454.40	67,909.96	0.00	(15,544.44)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,285,000.000	T-MOBILE USA INC	83.6625	1,284,381.90	1,075,063.64		(209,318.26)
87264ACQ6	2.700% 03/15/2032 DD 12/06/21 OSEF00096002: LOOMIS CORE PLUS	83.6625	1,284,381.90	1,075,063.64	0.04	(209,318.26)
55,000.000	T-MOBILE USA INC	88.4307	54,963.70	48,636.90		(6,326.80)
87264ACS2	2.400% 03/15/2029 DD 12/06/21 OSEF00096002: LOOMIS CORE PLUS	88.4307	54,963.70	48,636.90	0.00	(6,326.80)
400,000.000	T-MOBILE USA INC	98.9339	399,364.00	395,735.74		(3,628.26)
87264ACV5	5.200% 01/15/2033 DD 09/15/22 OSEF00064502: DODGE & COX CORE	98.9339	399,364.00	395,735.74	0.02	(3,628.26)
175,000.000	T-MOBILE USA INC	98.9339	169,877.75	173,134.39		3,256.64
87264ACV5	5.200% 01/15/2033 DD 09/15/22 OSEF00094102: GSAM CORE PLUS	98.9339	169,877.75	173,134.39	0.01	3,256.64
147,000.000	T-MOBILE USA INC	99.5289	148,184.82	146,307.43		(1,877.39)
87264ADB8	5.750% 01/15/2054 DD 05/11/23 OSEF00099002: LOOMIS CORE	99.5289	148,184.82	146,307.43	0.01	(1,877.39)
145,000.000	T-MOBILE USA INC	102.8040	144,789.75	149,065.83		4,276.08
87264ADC6	5.750% 01/15/2034 DD 09/14/23 OSEF00096002: LOOMIS CORE PLUS	102.8040	144,789.75	149,065.83	0.01	4,276.08
273,000.000	T-MOBILE USA INC	98.7580	272,623.29	269,609.23		(3,014.06)
87264ADE2	4.850% 01/15/2029 DD 01/12/24 OSEF00099002: LOOMIS CORE	98.7580	272,623.29	269,609.23	0.01	(3,014.06)
90,000.000	T-MOBILE USA INC	98.2864	89,688.60	88,457.74		(1,230.86)
87264ADF9	5.150% 04/15/2034 DD 01/12/24 OSEF00064802: WESTERN CORE PLUS	98.2864	89,688.60	88,457.74	0.00	(1,230.86)
150,000.000	T-MOBILE USA INC	98.2864	149,481.00	147,429.57		(2,051.43)
87264ADF9	5.150% 04/15/2034 DD 01/12/24 OSEF00097702: JP MORGAN CORE	98.2864	149,481.00	147,429.57	0.01	(2,051.43)
216,339.381	TRK 2021-INV2 TRU INV2 A1 144A	85.5876	185,669.86	185,159.77		(510.09)
87267TAA9	VAR RT 11/25/2056 DD 10/01/21 OSEF00094102: GSAM CORE PLUS	85.5876	185,669.86	185,159.77	0.01	(510.09)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
520,000.000 874060AY2	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20 OSEF00097702: JP MORGAN CORE	72.4195 72.4195	530,287.90 530,287.90	376,581.28 376,581.28	0.02	(153,706.62) (153,706.62)
200,000.000 874060AZ9	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20 OSEF00097702: JP MORGAN CORE	66.2691 66.2691	200,000.00 200,000.00	132,538.21 132,538.21	0.01	(67,461.79) (67,461.79)
250,000.000 874060BL9	TAKEDA PHARMACEUTICAL CO LTD 5.650% 07/05/2044 DD 07/05/24 OSEF00097702: JP MORGAN CORE	98.2023 98.2023	248,902.50 248,902.50	245,505.82 245,505.82	0.01	(3,396.68) (3,396.68)
115,000.000 876030AA5	TAPESTRY INC 3.050% 03/15/2032 DD 12/01/21 OSEF00096002: LOOMIS CORE PLUS	80.6404 80.6404	114,660.75 114,660.75	92,736.43 92,736.43	0.00	(21,924.32) (21,924.32)
30,000.000 87612BBG6	TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17 OSEF00064802: WESTERN CORE PLUS	97.9468 97.9468	31,575.00 31,575.00	29,384.04 29,384.04	0.00	(2,190.96) (2,190.96)
102,000.000 87612BBG6	TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17 OSEF00094102: GSAM CORE PLUS	97.9468 97.9468	82,620.00 82,620.00	99,905.73 99,905.73	0.00	17,285.73 17,285.73
75,000.000 87612BBQ4	TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 OSEF00096002: LOOMIS CORE PLUS	99.3859 99.3859	71,759.90 71,759.90	74,539.45 74,539.45	0.00	2,779.55 2,779.55
140,000.000 87612BBQ4	TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19 OSEF00064802: WESTERN CORE PLUS	99.3859 99.3859	139,824.10 139,824.10	139,140.30 139,140.30	0.01	(683.80) (683.80)
120,000.000 87612BBS0	TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 OSEF00064802: WESTERN CORE PLUS	95.4253 95.4253	111,300.00 111,300.00	114,510.40 114,510.40	0.00	3,210.40 3,210.40
70,000.000 87612BBS0	TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20 OSEF00096002: LOOMIS CORE PLUS	95.4253 95.4253	64,137.50 64,137.50	66,797.73 66,797.73	0.00	2,660.23 2,660.23

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000	TARGA RESOURCES PARTNERS LP /	90.0937	397,065.80	360,374.96		(36,690.84)
87612BBU5	4.000% 01/15/2032 DD 02/02/21 OSEF00094102: GSAM CORE PLUS	90.0937	397,065.80	360,374.96	0.01	(36,690.84)
130,000.000	TARGA RESOURCES PARTNERS LP /	90.0937	106,536.30	117,121.86		10,585.56
87612BBU5	4.000% 01/15/2032 DD 02/02/21 OSEF00096002: LOOMIS CORE PLUS	90.0937	106,536.30	117,121.86	0.00	10,585.56
70,000.000	TARGA RESOURCES CORP	89.9177	66,418.80	62,942.41		(3,476.39)
87612GAA9	4.200% 02/01/2033 DD 04/06/22 OSEF00064802: WESTERN CORE PLUS	89.9177	66,418.80	62,942.41	0.00	(3,476.39)
430,000.000	TARGA RESOURCES CORP	102.6986	424,758.80	441,603.91		16,845.11
87612GAC5	6.125% 03/15/2033 DD 01/09/23 OSEF00096002: LOOMIS CORE PLUS	102.6986	424,758.80	441,603.91	0.02	16,845.11
705,000.000	TARGA RESOURCES CORP	105.8931	704,640.45	746,546.63		41,906.18
87612GAF8	6.500% 03/30/2034 DD 11/09/23 OSEF00096002: LOOMIS CORE PLUS	105.8931	704,640.45	746,546.63	0.03	41,906.18
34,000.000	TEACHERS INSURANCE & ANNU 144A	111.5489	34,256.82	37,926.64		3,669.82
878091BC0	6.850% 12/16/2039 DD 12/16/09 OSEF00064802: WESTERN CORE PLUS	111.5489	34,256.82	37,926.64	0.00	3,669.82
30,000.000	TEACHERS INSURANCE & ANNU 144A	88.3962	32,781.68	26,518.85		(6,262.83)
878091BD8	4.900% 09/15/2044 DD 09/18/14 OSEF00064802: WESTERN CORE PLUS	88.3962	32,781.68	26,518.85	0.00	(6,262.83)
150,000.000	TEACHERS INSURANCE & ANNU 144A	88.3962	169,140.00	132,594.24		(36,545.76)
878091BD8	4.900% 09/15/2044 DD 09/18/14 OSEF00097702: JP MORGAN CORE	88.3962	169,140.00	132,594.24	0.01	(36,545.76)
10,000.000	TECK RESOURCES LTD	98.2971	10,290.00	9,829.71		(460.29)
878742AS4	6.000% 08/15/2040 DD 08/17/10 OSEF00064802: WESTERN CORE PLUS	98.2971	10,290.00	9,829.71	0.00	(460.29)
506,000.000	TELECOM ITALIA CAPITAL SA	97.5545	508,077.05	493,625.77		(14,451.28)
87927VAV0	7.721% 06/04/2038 DD 06/04/08 OSEF00064502: DODGE & COX CORE	97.5545	508,077.05	493,625.77	0.02	(14,451.28)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,044,000.000	TELECOM ITALIA CAPITAL SA 144A	105.2372	1,048,285.44	1,098,675.91		50,390.47
87927VBB3	7.721% 06/04/2038 DD 05/21/24 OSEF00064502: DODGE & COX CORE	105.2372	1,048,285.44	1,098,675.91	0.05	50,390.47
100,000.000	TENNESSEE GAS PIPELINE CO 144A	87.3839	88,508.49	87,383.89		(1,124.60)
880451AZ2	2.900% 03/01/2030 DD 02/24/20 OSEF00064802: WESTERN CORE PLUS	87.3839	88,508.49	87,383.89	0.00	(1,124.60)
457,000.000	TENNESSEE VALLEY AUTH BD	109.9809	605,953.40	502,612.61		(103,340.79)
880591CS9	5.880% 04/01/2036 DD 07/23/97 OSEF00097702: JP MORGAN CORE	109.9809	605,953.40	502,612.61	0.02	(103,340.79)
70,000.000	TENNESSEE VALLEY AUTH BD	92.5012	83,677.30	64,750.81		(18,926.49)
880591EJ7	4.625% 09/15/2060 DD 09/15/10 OSEF00097702: JP MORGAN CORE	92.5012	83,677.30	64,750.81	0.00	(18,926.49)
124,000.000	TENNESSEE VALLEY AUTH BD	85.6187	120,669.36	106,167.23		(14,502.13)
880591ES7	4.250% 09/15/2065 DD 09/24/15 OSEF00097702: JP MORGAN CORE	85.6187	120,669.36	106,167.23	0.00	(14,502.13)
813,000.000	TENNESSEE VALLEY AUTH BD	96.2045	810,609.78	782,142.67		(28,467.11)
880591EW8	0.750% 05/15/2025 DD 05/11/20 OSEF00099002: LOOMIS CORE	96.2045	810,609.78	782,142.67	0.03	(28,467.11)
300,000.000	TENNESSEE VALLEY AUTH STRIP	93.7722	205,272.00	281,316.51		76,044.51
88059FAV3	0.000% 11/01/2025 DD 10/30/95 OSEF00097702: JP MORGAN CORE	93.7722	205,272.00	281,316.51	0.01	76,044.51
800,000.000	TEVA PHARMACEUTICAL FINANCE NE	93.8537	717,232.90	750,829.92		33,597.02
88167AAE1	3.150% 10/01/2026 DD 07/21/16 OSEF00064802: WESTERN CORE PLUS	93.8537	717,232.90	750,829.92	0.03	33,597.02
1,545,000.000	TEVA PHARMACEUTICAL FINANCE NE	93.8537	1,372,675.15	1,450,040.28		77,365.13
88167AAE1	3.150% 10/01/2026 DD 07/21/16 OSEF00096002: LOOMIS CORE PLUS	93.8537	1,372,675.15	1,450,040.28	0.06	77,365.13
1,335,000.000	TEVA PHARMACEUTICAL FINANCE NE	69.8455	1,025,911.25	932,436.76		(93,474.49)
88167AAF8	4.100% 10/01/2046 DD 07/21/16 OSEF00096002: LOOMIS CORE PLUS	69.8455	1,025,911.25	932,436.76	0.04	(93,474.49)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 88167AAN1	TEVA PHARMACEUTICAL FINANCE NE 7.125% 01/31/2025 DD 07/31/20 OSEF00064802: WESTERN CORE PLUS	100.2420 100.2420	200,000.00 200,000.00	200,484.00 200,484.00	0.01	484.00 484.00
430,000.000 88167AAQ4	TEVA PHARMACEUTICAL FINANCE NE 5.125% 05/09/2029 DD 11/09/21 OSEF00064802: WESTERN CORE PLUS	96.1969 96.1969	430,000.00 430,000.00	413,646.50 413,646.50	0.02	(16,353.50) (16,353.50)
200,000.000 88167AAR2	TEVA PHARMACEUTICAL FINANCE NE 8.125% 09/15/2031 DD 03/09/23 OSEF00096002: LOOMIS CORE PLUS	111.1858 111.1858	200,000.00 200,000.00	222,371.66 222,371.66	0.01	22,371.66 22,371.66
215,000.000 88167AAS0	TEVA PHARMACEUTICAL FINANCE NE 7.875% 09/15/2029 DD 03/09/23 OSEF00096002: LOOMIS CORE PLUS	107.4066 107.4066	215,000.00 215,000.00	230,924.19 230,924.19	0.01	15,924.19 15,924.19
172,000.000 881943AE4	TESLA ELECTRIC VEHIC 1 A4 144A 5.380% 02/20/2029 DD 12/20/23 OSEF00099002: LOOMIS CORE	100.3468 100.3468	171,952.66 171,952.66	172,596.46 172,596.46	0.01	643.80 643.80
30,000.000 882384AD2	TEXAS EASTERN TRANSMISSIO 144A 3.500% 01/15/2028 DD 01/09/18 OSEF00097702: JP MORGAN CORE	94.3508 94.3508	29,844.30 29,844.30	28,305.23 28,305.23	0.00	(1,539.07) (1,539.07)
155,000.000 882484AA6	TEXAS HEALTH RESOURCES 4.330% 11/15/2055 DD 05/05/15 OSEF00097702: JP MORGAN CORE	84.4262 84.4262	155,000.00 155,000.00	130,860.55 130,860.55	0.01	(24,139.45) (24,139.45)
120,000.000 882508BJ2	TEXAS INSTRUMENTS INC 1.750% 05/04/2030 DD 05/04/20 OSEF00064802: WESTERN CORE PLUS	84.4836 84.4836	115,495.40 115,495.40	101,380.29 101,380.29	0.00	(14,115.11) (14,115.11)
1,262,022.270 88258MAA3	TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23 OSEF00099002: LOOMIS CORE	99.8810 99.8810	1,262,022.27 1,262,022.27	1,260,520.46 1,260,520.46	0.05	(1,501.81) (1,501.81)
756,000.000 88258MAB1	TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23 OSEF00099002: LOOMIS CORE	100.1770 100.1770	769,959.81 769,959.81	757,338.12 757,338.12	0.03	(12,621.69) (12,621.69)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000	TEXAS NATURAL GAS SECURITIZTN	100.1770	215,000.00	215,380.55		380.55
88258MAB1	5.169% 04/01/2041 DD 09/01/23 OSEF00097702: JP MORGAN CORE	100.1770	215,000.00	215,380.55	0.01	380.55
206,000.000	TEXAS INSTRUMENTS INC	92.9327	204,284.02	191,441.27		(12,842.75)
882926AA6	5.050% 05/18/2063 DD 05/18/23 OSEF00097702: JP MORGAN CORE	92.9327	204,284.02	191,441.27	0.01	(12,842.75)
544,000.000	WILLIAMS COS INC/THE	98.6418	538,685.12	536,611.57		(2,073.55)
88339WAB2	4.900% 03/15/2029 DD 01/05/24 OSEF00099002: LOOMIS CORE	98.6418	538,685.12	536,611.57	0.02	(2,073.55)
245,000.000	WILLIAMS COS INC/THE	97.5627	244,938.75	239,028.58		(5,910.17)
88339WAC0	5.150% 03/15/2034 DD 01/05/24 OSEF00096002: LOOMIS CORE PLUS	97.5627	244,938.75	239,028.58	0.01	(5,910.17)
170,000.000	WILLIAMS COS INC/THE	97.5627	169,957.50	165,856.56		(4,100.94)
88339WAC0	5.150% 03/15/2034 DD 01/05/24 OSEF00064802: WESTERN CORE PLUS	97.5627	169,957.50	165,856.56	0.01	(4,100.94)
295,000.000	THERMO FISHER SCIENTIFIC INC	81.7854	291,539.65	241,266.80		(50,272.85)
883556CL4	2.000% 10/15/2031 DD 08/23/21 OSEF00097702: JP MORGAN CORE	81.7854	291,539.65	241,266.80	0.01	(50,272.85)
500,000.000	37 CAPITAL CLO 1 LTD 1A A 144A	100.0527	493,049.01	500,263.50		7,214.49
88430TAA9	VAR RT 10/15/2034 DD 11/18/21 OSEF00094102: GSAM CORE PLUS	100.0527	493,049.01	500,263.50	0.02	7,214.49
250,000.000	3650R 2021-PF1 COMMERCIAL PF1 AS	79.4185	257,498.45	198,546.25		(58,952.20)
88581EAH4	VAR RT 11/15/2054 DD 11/01/21 OSEF00094102: GSAM CORE PLUS	79.4185	257,498.45	198,546.25	0.01	(58,952.20)
176,625.000	TIF FUNDING III LLC 1A A 144A	99.4784	176,564.91	175,703.79		(861.12)
88655AAA8	5.480% 04/20/2049 DD 04/03/24 OSEF00096002: LOOMIS CORE PLUS	99.4784	176,564.91	175,703.79	0.01	(861.12)
500,000.000	TIKEHAU US CLO VI LT 1A C 144A	100.0000	500,000.00	500,000.00		0.00
88676PAG7	VAR RT 07/18/2037 DD 07/19/24 OSEF00094102: GSAM CORE PLUS	100.0000	500,000.00	500,000.00	0.02	0.00

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000	TIME WARNER CABLE ENTERPRISES	110.4832	117,656.01	99,434.89		(18,221.12)
88731EAJ9	8.375% 07/15/2033 DD 01/15/94 OSEF00097702: JP MORGAN CORE	110.4832	117,656.01	99,434.89	0.00	(18,221.12)
30,000.000	TIME WARNER ENTMT CO LP	110.4832	39,117.56	33,144.96		(5,972.60)
88731EAJ9	8.375% 07/15/2033 DD 01/15/94 OSEF00064802: WESTERN CORE PLUS	110.4832	39,117.56	33,144.96	0.00	(5,972.60)
400,000.000	TIME WARNER CABLE LLC	94.7004	403,052.00	378,801.75		(24,250.25)
88732JAJ7	6.550% 05/01/2037 DD 04/09/07 OSEF00064502: DODGE & COX CORE	94.7004	403,052.00	378,801.75	0.02	(24,250.25)
30,000.000	TIME WARNER CABLE LLC	94.7004	34,246.20	28,410.13		(5,836.07)
88732JAJ7	6.550% 05/01/2037 DD 04/09/07 OSEF00064802: WESTERN CORE PLUS	94.7004	34,246.20	28,410.13	0.00	(5,836.07)
370,000.000	TIME WARNER CABLE LLC	101.1962	461,577.60	374,426.04		(87,151.56)
88732JAN8	7.300% 07/01/2038 DD 06/19/08 OSEF00064802: WESTERN CORE PLUS	101.1962	461,577.60	374,426.04	0.02	(87,151.56)
80,000.000	TIME WARNER CABLE LLC	96.7366	77,704.80	77,389.30		(315.50)
88732JAU2	6.750% 06/15/2039 DD 06/29/09 OSEF00064802: WESTERN CORE PLUS	96.7366	77,704.80	77,389.30	0.00	(315.50)
175,000.000	TIME WARNER CABLE LLC	96.7366	190,307.25	169,289.09		(21,018.16)
88732JAU2	6.750% 06/15/2039 DD 06/29/09 OSEF00097702: JP MORGAN CORE	96.7366	190,307.25	169,289.09	0.01	(21,018.16)
75,000.000	TIME WARNER CABLE LLC	86.7668	76,677.67	65,075.13		(11,602.54)
88732JAY4	5.875% 11/15/2040 DD 11/15/10 OSEF00094102: GSAM CORE PLUS	86.7668	76,677.67	65,075.13	0.00	(11,602.54)
285,000.000	TIME WARNER CABLE LLC	83.2785	264,499.95	237,343.78		(27,156.17)
88732JBB3	5.500% 09/01/2041 DD 09/12/11 OSEF00096002: LOOMIS CORE PLUS	83.2785	264,499.95	237,343.78	0.01	(27,156.17)
1,805,000.000	TIME WARNER CABLE LLC	73.1900	1,727,832.61	1,321,080.22		(406,752.39)
88732JBD9	4.500% 09/15/2042 DD 08/10/12 OSEF00096002: LOOMIS CORE PLUS	73.1900	1,727,832.61	1,321,080.22	0.05	(406,752.39)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000	TORONTO-DOMINION BANK/THE	96.0520	148,400.30	144,077.95		(4,322.35)
89114QCH9	1.150% 06/12/2025 DD 06/12/20 OSEF00064802: WESTERN CORE PLUS	96.0520	148,400.30	144,077.95	0.01	(4,322.35)
60,000.000	TORONTO-DOMINION BANK/THE	94.2392	60,205.24	56,543.53		(3,661.71)
89115A2E1	4.456% 06/08/2032 DD 06/08/22 OSEF00064802: WESTERN CORE PLUS	94.2392	60,205.24	56,543.53	0.00	(3,661.71)
200,000.000	TORONTO-DOMINION BANK/THE	99.8799	200,000.00	199,759.78		(240.22)
89115A2M3	5.156% 01/10/2028 DD 01/10/23 OSEF00097702: JP MORGAN CORE	99.8799	200,000.00	199,759.78	0.01	(240.22)
65,000.000	TORONTO-DOMINION BANK/THE	101.2424	65,000.00	65,807.55		807.55
89115A2U5	5.523% 07/17/2028 DD 07/17/23 OSEF00097702: JP MORGAN CORE	101.2424	65,000.00	65,807.55	0.00	807.55
185,000.000	TOTALENERGIES CAPITAL INTERNAT	72.7200	185,000.00	134,531.99		(50,468.01)
89153VAU3	3.461% 07/12/2049 DD 07/10/19 OSEF00097702: JP MORGAN CORE	72.7200	185,000.00	134,531.99	0.01	(50,468.01)
280,000.000	TOTALENERGIES CAPITAL INTERNAT	67.4266	280,000.00	188,794.47		(91,205.53)
89153VAV1	3.127% 05/29/2050 DD 05/29/20 OSEF00097702: JP MORGAN CORE	67.4266	280,000.00	188,794.47	0.01	(91,205.53)
350,000.000	TOTALENERGIES CAPITAL INTERNAT	72.8860	350,000.00	255,100.85		(94,899.15)
89153VAX7	2.986% 06/29/2041 DD 06/29/20 OSEF00097702: JP MORGAN CORE	72.8860	350,000.00	255,100.85	0.01	(94,899.15)
150,000.000	TOWD POINT MORTGAGE 3 B1 144A	95.2910	161,484.38	142,936.52		(18,547.86)
89172YAE0	VAR RT 04/25/2056 DD 07/01/16 OSEF00064802: WESTERN CORE PLUS	95.2910	161,484.38	142,936.52	0.01	(18,547.86)
230,000.000	TOWD POINT MORTGAGE 2 M1 144A	85.2343	247,124.22	196,038.98		(51,085.24)
89177JAC2	VAR RT 12/25/2058 DD 02/01/19 OSEF00096002: LOOMIS CORE PLUS	85.2343	247,124.22	196,038.98	0.01	(51,085.24)
364,000.000	TOYOTA AUTO RECEIVABLES 2 B A4	96.3279	363,981.94	350,633.41		(13,348.53)
89190GAD9	0.530% 10/15/2026 DD 06/14/21 OSEF00099002: LOOMIS CORE	96.3279	363,981.94	350,633.41	0.01	(13,348.53)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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786,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	100.6139	785,756.65	790,825.57		5,068.92
89231JAA0	5.160% 11/25/2036 DD 06/18/24 OSEF00099002: LOOMIS CORE	100.6139	785,756.65	790,825.57	0.03	5,068.92
1,359,000.000	TOYOTA MOTOR CREDIT CORP	100.3497	1,357,625.34	1,363,752.14		6,126.80
89236TMF9	5.050% 05/16/2029 DD 05/16/24 OSEF00099002: LOOMIS CORE	100.3497	1,357,625.34	1,363,752.14	0.06	6,126.80
170,987.860	TOYOTA AUTO RECEIVABLES 2 D A4	99.0837	170,944.77	169,421.08		(1,523.69)
89236XAD8	0.470% 01/15/2026 DD 10/13/20 OSEF00099002: LOOMIS CORE	99.0837	170,944.77	169,421.08	0.01	(1,523.69)
353,000.000	TOYOTA LEASE OWNER T A A4 144A	99.9287	352,934.51	352,748.21		(186.30)
89238GAE1	5.260% 06/20/2028 DD 02/27/24 OSEF00099002: LOOMIS CORE	99.9287	352,934.51	352,748.21	0.01	(186.30)
145,000.000	TOYOTA AUTO RECEIVABLES 2 D A4	94.5562	144,990.68	137,106.50		(7,884.18)
89238JAD7	1.020% 03/15/2027 DD 11/15/21 OSEF00099002: LOOMIS CORE	94.5562	144,990.68	137,106.50	0.01	(7,884.18)
480,000.000	TRAFIGURA SECURITIS 1A A1 144A	100.7708	480,000.00	483,699.84		3,699.84
892725AW2	VAR RT 11/15/2027 DD 05/15/24 OSEF00096002: LOOMIS CORE PLUS	100.7708	480,000.00	483,699.84	0.02	3,699.84
100,000.000	TRANSCANADA PIPELINES LTD	91.4552	99,628.00	91,455.16		(8,172.84)
89352HAX7	4.750% 05/15/2038 DD 05/07/18 OSEF00097702: JP MORGAN CORE	91.4552	99,628.00	91,455.16	0.00	(8,172.84)
2,625,000.000	TRANSCANADA TRUST	98.3537	2,607,825.00	2,581,785.68		(26,039.32)
89356BAA6	VAR RT 05/20/2075 DD 05/20/15 OSEF00064502: DODGE & COX CORE	98.3537	2,607,825.00	2,581,785.68	0.11	(26,039.32)
1,225,000.000	TRANSCANADA TRUST	97.8706	1,060,245.28	1,198,914.61		138,669.33
89356BAB4	VAR RT 08/15/2076 DD 08/11/16 OSEF00064502: DODGE & COX CORE	97.8706	1,060,245.28	1,198,914.61	0.05	138,669.33
800,000.000	TRANSCANADA TRUST	93.7745	786,437.50	750,196.16		(36,241.34)
89356BAC2	VAR RT 03/15/2077 DD 03/02/17 OSEF00064502: DODGE & COX CORE	93.7745	786,437.50	750,196.16	0.03	(36,241.34)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,025,000.000	TRANSCANADA TRUST	91.7729	1,025,000.00	940,672.33		(84,327.67)
89356BAE8	VAR RT 09/15/2079 DD 09/12/19 OSEF00064502: DODGE & COX CORE	91.7729	1,025,000.00	940,672.33	0.04	(84,327.67)
90,000.000	TRANSCONTINENTAL GAS PIPE LINE	102.8803	90,861.33	92,592.27		1,730.94
893574AH6	7.850% 02/01/2026 DD 08/01/16 OSEF00064802: WESTERN CORE PLUS	102.8803	90,861.33	92,592.27	0.00	1,730.94
270,000.000	TRANSDIGM INC	93.6690	251,766.90	252,906.35		1,139.45
893647BQ9	4.875% 05/01/2029 DD 04/21/21 OSEF00094102: GSAM CORE PLUS	93.6690	251,766.90	252,906.35	0.01	1,139.45
125,000.000	TRANSDIGM INC 144A	101.2224	123,750.00	126,528.00		2,778.00
893647BR7	6.750% 08/15/2028 DD 02/24/23 OSEF00096002: LOOMIS CORE PLUS	101.2224	123,750.00	126,528.00	0.01	2,778.00
90,000.000	TRANSDIGM INC 144A	103.0377	94,175.00	92,733.93		(1,441.07)
893647BT3	7.125% 12/01/2031 DD 11/28/23 OSEF00064802: WESTERN CORE PLUS	103.0377	94,175.00	92,733.93	0.00	(1,441.07)
40,000.000	TRANSDIGM INC 144A	100.5043	39,900.00	40,201.72		301.72
893647BU0	6.375% 03/01/2029 DD 02/27/24 OSEF00064802: WESTERN CORE PLUS	100.5043	39,900.00	40,201.72	0.00	301.72
60,000.000	TRANSDIGM INC 144A	101.0059	60,000.00	60,603.56		603.56
893647BV8	6.625% 03/01/2032 DD 02/27/24 OSEF00064802: WESTERN CORE PLUS	101.0059	60,000.00	60,603.56	0.00	603.56
240,000.000	TRAVEL + LEISURE CO 144A	92.1309	240,000.00	221,114.11		(18,885.89)
894164AA0	4.500% 12/01/2029 DD 11/18/21 OSEF00096002: LOOMIS CORE PLUS	92.1309	240,000.00	221,114.11	0.01	(18,885.89)
100,000.000	TRICON AMERICAN HO SFR1 D 144A	93.8100	99,997.34	93,810.00		(6,187.34)
89613GAD8	2.548% 07/17/2038 DD 07/21/20 OSEF00096002: LOOMIS CORE PLUS	93.8100	99,997.34	93,810.00	0.00	(6,187.34)
480,000.000	TRIMBLE INC	103.5508	479,246.40	497,043.75		17,797.35
896239AE0	6.100% 03/15/2033 DD 03/09/23 OSEF00096002: LOOMIS CORE PLUS	103.5508	479,246.40	497,043.75	0.02	17,797.35

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000	TRINET GROUP INC 144A	101.5789	250,000.00	253,947.25		3,947.25
896288AC1	7.125% 08/15/2031 DD 08/16/23 OSEF00094102: GSAM CORE PLUS	101.5789	250,000.00	253,947.25	0.01	3,947.25
3,750,000.000	TRUIST BANK	83.4069	3,574,867.11	3,127,759.84		(447,107.27)
89788KAA4	2.250% 03/11/2030 DD 03/09/20 OSEF00061202: JOHNSON CORE	83.4069	3,574,867.11	3,127,759.84	0.13	(447,107.27)
1,000,000.000	TRUIST FINANCIAL CORP	102.2557	1,019,440.00	1,022,556.92		3,116.92
89788MAK8	VAR RT 10/28/2033 DD 10/28/22 OSEF00061202: JOHNSON CORE	102.2557	1,019,440.00	1,022,556.92	0.04	3,116.92
145,000.000	TRUIST FINANCIAL CORP	95.7766	145,000.00	138,876.06		(6,123.94)
89788MAM4	VAR RT 01/26/2034 DD 01/26/23 OSEF00097702: JP MORGAN CORE	95.7766	145,000.00	138,876.06	0.01	(6,123.94)
110,000.000	TRUIST FINANCIAL CORP	100.7004	110,000.00	110,770.43		770.43
89788MAN2	VAR RT 06/08/2027 DD 06/08/23 OSEF00064802: WESTERN CORE PLUS	100.7004	110,000.00	110,770.43	0.00	770.43
75,000.000	TRUIST FINANCIAL CORP	100.7004	75,000.00	75,525.29		525.29
89788MAN2	VAR RT 06/08/2027 DD 06/08/23 OSEF00094102: GSAM CORE PLUS	100.7004	75,000.00	75,525.29	0.00	525.29
145,000.000	TRUIST FINANCIAL CORP	100.7004	145,000.00	146,015.56		1,015.56
89788MAN2	VAR RT 06/08/2027 DD 06/08/23 OSEF00097702: JP MORGAN CORE	100.7004	145,000.00	146,015.56	0.01	1,015.56
190,000.000	TRUIST FINANCIAL CORP	106.1864	190,000.00	201,754.16		11,754.16
89788MAQ5	VAR RT 10/30/2029 DD 10/27/23 OSEF00097702: JP MORGAN CORE	106.1864	190,000.00	201,754.16	0.01	11,754.16
397,000.000	TRUIST FINANCIAL CORP	99.7395	396,599.70	395,966.00		(633.70)
89788MAR3	VAR RT 01/24/2030 DD 01/24/24 OSEF00099002: LOOMIS CORE	99.7395	396,599.70	395,966.00	0.02	(633.70)
134,000.000	TRUIST FINANCIAL CORP	99.5635	134,000.00	133,415.04		(584.96)
89788MAS1	VAR RT 01/24/2035 DD 01/24/24 OSEF00097702: JP MORGAN CORE	99.5635	134,000.00	133,415.04	0.01	(584.96)

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06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	TC ZIRAAT BANKASI AS 144A	101.1250	200,000.00	202,250.00		2,250.00
90014TAL5	VAR RT 08/02/2034 DD 04/30/24 OSEF00099502: NINETY ONE EMD	101.1250	200,000.00	202,250.00	0.01	2,250.00
160,000.000	TYSON FOODS INC	99.6139	159,707.20	159,382.16		(325.04)
902494BM4	5.700% 03/15/2034 DD 03/08/24 OSEF00097702: JP MORGAN CORE	99.6139	159,707.20	159,382.16	0.01	(325.04)
210,000.000	UBS GROUP AG 144A	97.9371	204,850.80	205,667.94		817.14
902613AP3	VAR RT 05/12/2028 DD 05/12/22 OSEF00064802: WESTERN CORE PLUS	97.9371	204,850.80	205,667.94	0.01	817.14
1,950,000.000	UBS GROUP AG 144A	101.5045	1,947,897.25	1,979,338.37		31,441.12
902613AV0	VAR RT 01/12/2034 DD 01/12/23 OSEF00064502: DODGE & COX CORE	101.5045	1,947,897.25	1,979,338.37	0.08	31,441.12
260,000.000	UBS GROUP AG	98.2674	266,237.40	255,495.18		(10,742.22)
902613BB3	4.550% 04/17/2026 DD 10/18/16 OSEF00094102: GSAM CORE PLUS	98.2674	266,237.40	255,495.18	0.01	(10,742.22)
200,000.000	UBS GROUP AG 144A	107.5903	200,000.00	215,180.60		15,180.60
902613BF4	VAR RT 12/31/2049 DD 11/13/23 OSEF00064802: WESTERN CORE PLUS	107.5903	200,000.00	215,180.60	0.01	15,180.60
200,000.000	UBS GROUP AG 144A	99.8980	199,984.00	199,796.04		(187.96)
902613BH0	VAR RT 02/08/2035 DD 01/08/24 OSEF00097702: JP MORGAN CORE	99.8980	199,984.00	199,796.04	0.01	(187.96)
380,000.000	UBS GROUP AG 144A	99.8980	379,969.60	379,612.48		(357.12)
902613BH0	VAR RT 02/08/2035 DD 01/08/24 OSEF00096002: LOOMIS CORE PLUS	99.8980	379,969.60	379,612.48	0.02	(357.12)
310,000.000	UBS GROUP AG 144A	99.8014	309,978.30	309,384.45		(593.85)
902613BJ6	VAR RT 02/08/2030 DD 01/08/24 OSEF00097702: JP MORGAN CORE	99.8014	309,978.30	309,384.45	0.01	(593.85)
21,000.000	UDR INC	94.8208	21,000.00	19,912.36		(1,087.64)
90265EAL4	2.950% 09/01/2026 DD 08/23/16 OSEF00097702: JP MORGAN CORE	94.8208	21,000.00	19,912.36	0.00	(1,087.64)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000	UDR INC	90.3581	214,273.30	194,269.83		(20,003.47)
90265EAQ3	3.200% 01/15/2030 DD 07/02/19 OSEF00097702: JP MORGAN CORE	90.3581	214,273.30	194,269.83	0.01	(20,003.47)
30,000.000	UDR INC	86.4325	29,913.00	25,929.76		(3,983.24)
90265EAR1	3.000% 08/15/2031 DD 08/15/19 OSEF00097702: JP MORGAN CORE	86.4325	29,913.00	25,929.76	0.00	(3,983.24)
160,000.000	UDR INC	78.2466	159,830.40	125,194.63		(34,635.77)
90265EAT7	2.100% 08/01/2032 DD 07/21/20 OSEF00097702: JP MORGAN CORE	78.2466	159,830.40	125,194.63	0.01	(34,635.77)
85,353.500	ZUFFA 1/21 COV-LITE TLB	100.1820	84,713.36	85,508.84		795.48
90266UAJ2	0.000% 04/29/2026 DD 01/19/21 OSEF00064802: WESTERN CORE PLUS	100.1820	84,713.36	85,508.84	0.00	795.48
310,000.000	UBS-BARCLAYS COMMERC C2 D 144A	2.9500	323,041.80	9,145.00		(313,896.80)
90269CAR1	VAR RT 05/10/2063 DD 07/01/12 OSEF00096002: LOOMIS CORE PLUS	2.9500	323,041.80	9,145.00	0.00	(313,896.80)
4,595.070	UBS-BAMLL TRUST 201 WRM A 144A	93.8496	4,686.67	4,312.46		(374.21)
90269PAA9	3.663% 06/10/2030 DD 07/01/12 OSEF00097702: JP MORGAN CORE	93.8496	4,686.67	4,312.46	0.00	(374.21)
320,000.000	UKG INC 144A	101.2530	320,000.00	324,009.60		4,009.60
90279XAA0	6.875% 02/01/2031 DD 02/09/24 OSEF00096002: LOOMIS CORE PLUS	101.2530	320,000.00	324,009.60	0.01	4,009.60
275,000.000	US BANCORP	90.4472	275,000.00	248,729.75		(26,270.25)
902973BC9	VAR RT 12/31/2049 DD 10/26/21 OSEF00094102: GSAM CORE PLUS	90.4472	275,000.00	248,729.75	0.01	(26,270.25)
600,000.000	UNUM CORP NTS	103.7035	568,711.44	622,220.93		53,509.49
903192AA0	6.750% 12/15/2028 DD 12/18/98 OSEF00064502: DODGE & COX CORE	103.7035	568,711.44	622,220.93	0.03	53,509.49
500,000.000	UBER TECHNOLOGIES INC 144A	100.1175	511,356.25	500,587.50		(10,768.75)
90353TAG5	6.250% 01/15/2028 DD 09/16/20 OSEF00096002: LOOMIS CORE PLUS	100.1175	511,356.25	500,587.50	0.02	(10,768.75)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000	UBER TECHNOLOGIES INC 144A	95.2790	85,304.70	85,751.07		446.37
90353TAK6	4.500% 08/15/2029 DD 08/12/21 OSEF00094102: GSAM CORE PLUS	95.2790	85,304.70	85,751.07	0.00	446.37
2,315,000.000	UBER TECHNOLOGIES INC 144A	95.2790	2,305,305.25	2,205,708.16		(99,597.09)
90353TAK6	4.500% 08/15/2029 DD 08/12/21 OSEF00096002: LOOMIS CORE PLUS	95.2790	2,305,305.25	2,205,708.16	0.09	(99,597.09)
1,000,000.000	US AUTO FUNDING TRUS 1A B 144A	33.6397	968,769.30	336,396.70		(632,372.60)
90355FAB4	5.130% 12/15/2025 DD 06/24/22 OSEF00097702: JP MORGAN CORE	33.6397	968,769.30	336,396.70	0.01	(632,372.60)
536,000.000	UKRAINE GOVERNMENT INTERN 144A	26.6793	546,087.52	143,001.22		(403,086.30)
903724BM3	7.375% 09/25/2034 DD 09/25/17 OSEF00099502: NINETY ONE EMD	26.6793	546,087.52	143,001.22	0.01	(403,086.30)
875,000.000	ULTRAPAR INTERNATIONAL SA 144A	97.1836	858,348.75	850,356.85		(7,991.90)
90401CAA7	5.250% 10/06/2026 DD 10/06/16 OSEF00064502: DODGE & COX CORE	97.1836	858,348.75	850,356.85	0.03	(7,991.90)
280,000.000	ULTRAPAR INTERNATIONAL SA 144A	96.1513	279,995.20	269,223.56		(10,771.64)
90401CAC3	5.250% 06/06/2029 DD 06/06/19 OSEF00064502: DODGE & COX CORE	96.1513	279,995.20	269,223.56	0.01	(10,771.64)
1,675,000.000	UNICREDIT SPA 144A	102.0379	1,675,000.00	1,709,134.81		34,134.81
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 OSEF00064502: DODGE & COX CORE	102.0379	1,675,000.00	1,709,134.81	0.07	34,134.81
200,000.000	UNICREDIT SPA 144A	102.0379	170,124.00	204,075.80		33,951.80
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 OSEF00096002: LOOMIS CORE PLUS	102.0379	170,124.00	204,075.80	0.01	33,951.80
1,175,000.000	UNICREDIT SPA 144A	93.6775	1,104,890.00	1,100,710.39		(4,179.61)
904678AS8	VAR RT 06/30/2035 DD 06/30/20 OSEF00064502: DODGE & COX CORE	93.6775	1,104,890.00	1,100,710.39	0.05	(4,179.61)
260,000.000	UNICREDIT SPA 144A	93.2286	260,000.00	242,394.41		(17,605.59)
904678AW9	VAR RT 06/03/2027 DD 06/03/21 OSEF00097702: JP MORGAN CORE	93.2286	260,000.00	242,394.41	0.01	(17,605.59)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000	UNION CARBIDE CORP	121.7858	96,046.70	109,607.26		13,560.56
905581AS3	7.750% 10/01/2096 DD 10/01/96 OSEF00097702: JP MORGAN CORE	121.7858	96,046.70	109,607.26	0.00	13,560.56
100,000.000	UNION PACIFIC CORP	75.5364	101,973.00	75,536.42		(26,436.58)
907818ER5	4.100% 09/15/2067 DD 09/19/17 OSEF00097702: JP MORGAN CORE	75.5364	101,973.00	75,536.42	0.00	(26,436.58)
220,000.000	UNION PACIFIC CORP	73.4255	220,940.92	161,536.01		(59,404.91)
907818FG8	3.839% 03/20/2060 DD 03/20/20 OSEF00064802: WESTERN CORE PLUS	73.4255	220,940.92	161,536.01	0.01	(59,404.91)
130,000.000	UNION PACIFIC CORP	93.1454	126,245.20	121,089.05		(5,156.15)
907818FJ2	2.150% 02/05/2027 DD 01/31/20 OSEF00064802: WESTERN CORE PLUS	93.1454	126,245.20	121,089.05	0.00	(5,156.15)
160,000.000	UNION PACIFIC CORP	69.7831	163,866.80	111,652.98		(52,213.82)
907818FL7	3.750% 02/05/2070 DD 01/31/20 OSEF00064802: WESTERN CORE PLUS	69.7831	163,866.80	111,652.98	0.00	(52,213.82)
410,000.000	UNION PACIFIC CORP	80.5546	375,834.00	330,273.95		(45,560.05)
907818FQ6	2.891% 04/06/2036 DD 04/06/21 OSEF00064802: WESTERN CORE PLUS	80.5546	375,834.00	330,273.95	0.01	(45,560.05)
89,021.420	UNION PACIFIC RAILROAD CO 2005	99.0847	88,493.43	88,206.64		(286.79)
90783VAA3	5.082% 01/02/2029 DD 07/28/05 OSEF00064502: DODGE & COX CORE	99.0847	88,493.43	88,206.64	0.00	(286.79)
495,004.250	UNION PACIFIC RAILROAD CO 2006	100.7513	504,678.95	498,723.40		(5,955.55)
90783WAA1	5.866% 07/02/2030 DD 07/27/06 OSEF00064502: DODGE & COX CORE	100.7513	504,678.95	498,723.40	0.02	(5,955.55)
92,580.480	UNITED AIRLINES 2018-1 CLASS A	92.3392	92,580.48	85,488.03		(7,092.45)
909318AA5	3.500% 09/01/2031 DD 02/14/18 OSEF00097702: JP MORGAN CORE	92.3392	92,580.48	85,488.03	0.00	(7,092.45)
79,248.240	UNITED AIRLINES 2013-1 CLASS A	98.4272	82,338.93	78,001.79		(4,337.14)
909319AA3	4.300% 02/15/2027 DD 08/15/13 OSEF00097702: JP MORGAN CORE	98.4272	82,338.93	78,001.79	0.00	(4,337.14)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
235,784.140	UNITED AIRLINES 2019-1 CLASS A	93.1887	235,784.14	219,724.15		(16,059.99)
90931CAA6	4.150% 02/25/2033 DD 02/11/19 OSEF00097702: JP MORGAN CORE	93.1887	235,784.14	219,724.15	0.01	(16,059.99)
257,168.030	UNITED AIRLINES 2018-1 CLASS A	90.7442	261,347.02	233,365.15		(27,981.87)
90931VAA4	3.700% 09/01/2031 DD 02/14/18 OSEF00097702: JP MORGAN CORE	90.7442	261,347.02	233,365.15	0.01	(27,981.87)
183,271.290	UNITED AIRLINES 2016-2 CLASS A	89.8253	181,438.58	164,624.06		(16,814.52)
90932DAA3	3.100% 04/07/2030 DD 09/27/16 OSEF00097702: JP MORGAN CORE	89.8253	181,438.58	164,624.06	0.01	(16,814.52)
219,760.620	UNITED AIRLINES 2019-2 CLASS A	86.5115	219,760.65	190,118.14		(29,642.51)
90932JAA0	2.700% 11/01/2033 DD 09/13/19 OSEF00097702: JP MORGAN CORE	86.5115	219,760.65	190,118.14	0.01	(29,642.51)
427,384.000	UNITED AIRLINES 2015-1 CLASS A	94.1100	416,844.74	402,210.91		(14,633.83)
90932LAA5	3.450% 06/01/2029 DD 11/17/15 OSEF00097702: JP MORGAN CORE	94.1100	416,844.74	402,210.91	0.02	(14,633.83)
290,000.000	UNITED AIRLINES INC 144A	96.6007	279,825.00	280,142.12		317.12
90932LAG2	4.375% 04/15/2026 DD 04/21/21 OSEF00064802: WESTERN CORE PLUS	96.6007	279,825.00	280,142.12	0.01	317.12
420,000.000	UNITED AIRLINES INC 144A	93.1310	386,023.00	391,150.24		5,127.24
90932LAH0	4.625% 04/15/2029 DD 04/21/21 OSEF00064802: WESTERN CORE PLUS	93.1310	386,023.00	391,150.24	0.02	5,127.24
23,507.050	UNITED AIRLINES 2018-1 CLASS B	97.8000	23,507.05	22,989.89		(517.16)
90932NAA1	4.600% 09/01/2027 DD 05/23/18 OSEF00097702: JP MORGAN CORE	97.8000	23,507.05	22,989.89	0.00	(517.16)
369,746.550	UNITED AIRLINES 2018-1 CLASS B	97.8000	369,746.55	361,612.13		(8,134.42)
90932NAA1	4.600% 09/01/2027 DD 05/23/18 OSEF00096002: LOOMIS CORE PLUS	97.8000	369,746.55	361,612.13	0.01	(8,134.42)
56,938.920	UNITED AIRLINES 2014-1 CLASS A	96.9040	57,449.09	55,176.09		(2,273.00)
90932PAA6	4.000% 10/11/2027 DD 04/07/14 OSEF00097702: JP MORGAN CORE	96.9040	57,449.09	55,176.09	0.00	(2,273.00)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
47,638.880	UNITED AIRLINES 2016-1 CLASS B	96.6430	47,638.88	46,039.64		(1,599.24)
90933HAA3	3.650% 07/07/2027 DD 11/06/17 OSEF00097702: JP MORGAN CORE	96.6430	47,638.88	46,039.64	0.00	(1,599.24)
480,000.000	UAE INTERNATIONAL GOVERNMENT 144A	99.7136	480,000.00	478,625.28		(1,374.72)
909378AC5	4.857% 07/02/2034 DD 07/02/24 OSEF00099002: LOOMIS CORE	99.7136	480,000.00	478,625.28	0.02	(1,374.72)
935,000.000	UAE INTERNATIONAL GOVERNMENT 144A	99.7136	935,000.00	932,322.16		(2,677.84)
909378AC5	4.857% 07/02/2034 DD 07/02/24 OSEF00096002: LOOMIS CORE PLUS	99.7136	935,000.00	932,322.16	0.04	(2,677.84)
50,000.000	MEXICO GOVERNMENT INTERNATIONAL	82.4294	60,300.00	41,214.69		(19,085.31)
91086QAZ1	5.750% 10/12/2110 DD 10/12/10 OSEF00097702: JP MORGAN CORE	82.4294	60,300.00	41,214.69	0.00	(19,085.31)
60,000.000	MEXICO GOVERNMENT INTERNATIONAL	80.0985	64,620.00	48,059.07		(16,560.93)
91086QBB3	4.750% 03/08/2044 DD 03/08/12 OSEF00097702: JP MORGAN CORE	80.0985	64,620.00	48,059.07	0.00	(16,560.93)
1,100,000.000	MEXICO GOVERNMENT INTERNATIONAL	80.0985	1,058,631.41	881,083.04		(177,548.37)
91086QBB3	4.750% 03/08/2044 DD 03/08/12 OSEF00064802: WESTERN CORE PLUS	80.0985	1,058,631.41	881,083.04	0.04	(177,548.37)
35,000.000	MEXICO GOVERNMENT INTERNATIONAL	74.4592	34,907.25	26,060.71		(8,846.54)
91087BAB6	4.350% 01/15/2047 DD 08/11/16 OSEF00097702: JP MORGAN CORE	74.4592	34,907.25	26,060.71	0.00	(8,846.54)
455,000.000	MEXICO GOVERNMENT INTERNATIONAL	94.5123	453,048.05	430,031.01		(23,017.04)
91087BAE0	3.750% 01/11/2028 DD 01/11/18 OSEF00097702: JP MORGAN CORE	94.5123	453,048.05	430,031.01	0.02	(23,017.04)
258,000.000	MEXICO GOVERNMENT INTERNATIONAL	82.0463	258,000.00	211,679.45		(46,320.55)
91087BAM2	2.659% 05/24/2031 DD 11/24/20 OSEF00097702: JP MORGAN CORE	82.0463	258,000.00	211,679.45	0.01	(46,320.55)
200,000.000	MEXICO GOVERNMENT INTERNATIONAL	61.1499	200,000.00	122,299.78		(77,700.22)
91087BAN0	3.771% 05/24/2061 DD 11/24/20 OSEF00097702: JP MORGAN CORE	61.1499	200,000.00	122,299.78	0.01	(77,700.22)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
289,000.000	MEXICO GOVERNMENT INTERNATIONA	81.2433	287,427.84	234,793.02		(52,634.82)
91087BAR1	3.500% 02/12/2034 DD 01/12/22 OSEF00097702: JP MORGAN CORE	81.2433	287,427.84	234,793.02	0.01	(52,634.82)
148,000.000	MEXICO GOVERNMENT INTERNATIONA	94.2853	147,997.04	139,542.18		(8,454.86)
91087BAX8	6.338% 05/04/2053 DD 04/28/23 OSEF00099002: LOOMIS CORE	94.2853	147,997.04	139,542.18	0.01	(8,454.86)
200,000.000	MEXICO GOVERNMENT INTERNATIONA	94.2853	199,996.00	188,570.51		(11,425.49)
91087BAX8	6.338% 05/04/2053 DD 04/28/23 OSEF00094102: GSAM CORE PLUS	94.2853	199,996.00	188,570.51	0.01	(11,425.49)
299,000.000	MEXICO GOVERNMENT INTERNATIONA	97.3583	296,300.10	291,101.17		(5,198.93)
91087BAZ3	6.000% 05/07/2036 DD 01/08/24 OSEF00099502: NINETY ONE EMD	97.3583	296,300.10	291,101.17	0.01	(5,198.93)
581,000.000	UNITED PARCEL SERVICE INC	99.7224	580,058.78	579,387.03		(671.75)
911312CD6	5.150% 05/22/2034 DD 05/22/24 OSEF00099002: LOOMIS CORE	99.7224	580,058.78	579,387.03	0.02	(671.75)
399,000.000	UNITED PARCEL SERVICE INC	99.1643	398,357.61	395,665.44		(2,692.17)
911312CE4	5.500% 05/22/2054 DD 05/22/24 OSEF00099002: LOOMIS CORE	99.1643	398,357.61	395,665.44	0.02	(2,692.17)
20,000.000	UNITED RENTALS NORTH AMERICA I	89.2156	19,067.50	17,843.12		(1,224.38)
911363AM1	3.875% 02/15/2031 DD 08/10/20 OSEF00064802: WESTERN CORE PLUS	89.2156	19,067.50	17,843.12	0.00	(1,224.38)
140,000.000	UNITED RENTALS NORTH AMERICA I	96.9198	132,300.00	135,687.69		3,387.69
911365BG8	4.875% 01/15/2028 DD 08/11/17 OSEF00064802: WESTERN CORE PLUS	96.9198	132,300.00	135,687.69	0.01	3,387.69
30,000.000	UNITED RENTALS NORTH AMERICA I	94.4114	30,637.50	28,323.41		(2,314.09)
911365BM5	3.875% 11/15/2027 DD 11/04/19 OSEF00064802: WESTERN CORE PLUS	94.4114	30,637.50	28,323.41	0.00	(2,314.09)
80,000.000	UNITED RENTALS NORTH AMERICA I	87.0057	74,800.00	69,604.54		(5,195.46)
911365BP8	3.750% 01/15/2032 DD 08/13/21 OSEF00064802: WESTERN CORE PLUS	87.0057	74,800.00	69,604.54	0.00	(5,195.46)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	UNITED RENTALS NORTH AMER 144A	99.6353	200,000.00	199,270.54		(729.46)
911365BR4	6.125% 03/15/2034 DD 03/11/24 OSEF00064802: WESTERN CORE PLUS	99.6353	200,000.00	199,270.54	0.01	(729.46)
515,000.000	UNITED RENTALS NORTH AMER 144A	99.6353	515,000.00	513,121.64		(1,878.36)
911365BR4	6.125% 03/15/2034 DD 03/11/24 OSEF00096002: LOOMIS CORE PLUS	99.6353	515,000.00	513,121.64	0.02	(1,878.36)
805,000.000	US BANCORP	103.7100	1,071,060.55	834,865.23		(236,195.32)
911596AL8	7.500% 06/01/2026 DD 06/01/96 OSEF00061202: JOHNSON CORE	103.7100	1,071,060.55	834,865.23	0.03	(236,195.32)
3,000,000.000	US BANCORP	89.5064	3,215,910.00	2,685,191.58		(530,718.42)
91159HHW3	3.000% 07/30/2029 DD 07/29/19 OSEF00061202: JOHNSON CORE	89.5064	3,215,910.00	2,685,191.58	0.11	(530,718.42)
20,000.000	US BANCORP	92.4578	17,681.60	18,491.56		809.96
91159HJC5	VAR RT 01/27/2028 DD 01/27/22 OSEF00064802: WESTERN CORE PLUS	92.4578	17,681.60	18,491.56	0.00	809.96
140,000.000	US BANCORP	101.5141	139,933.10	142,119.77		2,186.67
91159HJM3	VAR RT 06/12/2029 DD 06/12/23 OSEF00064802: WESTERN CORE PLUS	101.5141	139,933.10	142,119.77	0.01	2,186.67
40,000.000	US BANCORP	101.3902	40,043.20	40,556.10		512.90
91159HJN1	VAR RT 06/12/2034 DD 06/12/23 OSEF00064802: WESTERN CORE PLUS	101.3902	40,043.20	40,556.10	0.00	512.90
256,000.000	US BANCORP	100.2679	256,000.00	256,685.87		685.87
91159HJQ4	VAR RT 01/23/2030 DD 01/23/24 OSEF00099002: LOOMIS CORE	100.2679	256,000.00	256,685.87	0.01	685.87
652,000.000	US BANCORP	100.3835	652,433.62	654,500.70		2,067.08
91159HJR2	VAR RT 01/23/2035 DD 01/23/24 OSEF00099002: LOOMIS CORE	100.3835	652,433.62	654,500.70	0.03	2,067.08
300,000.000	U S TREASURY BOND	104.4258	388,022.76	313,277.34		(74,745.42)
912810FE3	5.500% 08/15/2028 DD 08/15/98 OSEF00097702: JP MORGAN CORE	104.4258	388,022.76	313,277.34	0.01	(74,745.42)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par	Description	Price	Cost	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Local/Base		Gain/Loss
						Local/Base
318,000.000	U S TREASURY BOND	99.8320	423,786.37	317,465.86		(106,320.51)
912810PW2	4.375% 02/15/2038 DD 02/15/08	99.8320	423,786.37	317,465.86	0.01	(106,320.51)
	OSEF00097702: JP MORGAN CORE					
261,700.000	U S TREASURY BOND	89.9805	309,183.64	235,478.89		(73,704.75)
912810QA9	3.500% 02/15/2039 DD 02/15/09	89.9805	309,183.64	235,478.89	0.01	(73,704.75)
	OSEF00097702: JP MORGAN CORE					
600,000.000	U S TREASURY BOND	100.3359	751,414.77	602,015.63		(149,399.14)
912810QC5	4.500% 08/15/2039 DD 08/15/09	100.3359	751,414.77	602,015.63	0.02	(149,399.14)
	OSEF00097702: JP MORGAN CORE					
805,000.000	U S TREASURY BOND	98.8711	1,086,642.08	795,912.31		(290,729.77)
912810QD3	4.375% 11/15/2039 DD 11/15/09	98.8711	1,086,642.08	795,912.31	0.03	(290,729.77)
	OSEF00097702: JP MORGAN CORE					
1,201,000.000	U S TREASURY BOND	98.8711	1,591,749.51	1,187,441.84		(404,307.67)
912810QD3	4.375% 11/15/2039 DD 11/15/09	98.8711	1,591,749.51	1,187,441.84	0.05	(404,307.67)
	OSEF00099002: LOOMIS CORE					
3,740,000.000	U S TREASURY BOND	92.7383	3,444,228.90	3,468,411.71		24,182.81
912810QK7	3.875% 08/15/2040 DD 08/15/10	92.7383	3,444,228.90	3,468,411.71	0.14	24,182.81
	OSEF00097702: JP MORGAN CORE					
310,000.000	U S TREASURY BOND	96.8750	410,023.44	300,312.50		(109,710.94)
912810QL5	4.250% 11/15/2040 DD 11/15/10	96.8750	410,023.44	300,312.50	0.01	(109,710.94)
	OSEF00097702: JP MORGAN CORE					
310,000.000	U S TREASURY BOND	98.0664	312,725.85	304,005.86		(8,719.99)
912810QQ4	4.375% 05/15/2041 DD 05/15/11	98.0664	312,725.85	304,005.86	0.01	(8,719.99)
	OSEF00094102: GSAM CORE PLUS					
760,000.000	U S TREASURY BOND	82.3867	635,493.66	626,139.06		(9,354.60)
912810QT8	3.125% 11/15/2041 DD 11/15/11	82.3867	635,493.66	626,139.06	0.03	(9,354.60)
	OSEF00094102: GSAM CORE PLUS					
935,000.000	U S TREASURY BOND	80.2734	1,099,501.56	750,556.65		(348,944.91)
912810QW1	3.000% 05/15/2042 DD 05/15/12	80.2734	1,099,501.56	750,556.65	0.03	(348,944.91)
	OSEF00097702: JP MORGAN CORE					

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200,000.000	U S TREASURY BOND	76.6367	3,530,164.06	2,452,375.01		(1,077,789.05)
912810QY7	2.750% 11/15/2042 DD 11/15/12 OSEF00097702: JP MORGAN CORE	76.6367	3,530,164.06	2,452,375.01	0.10	(1,077,789.05)
1,395,000.000	U S TREASURY BOND	80.9766	1,412,075.20	1,129,623.05		(282,452.15)
912810QZ4	3.125% 02/15/2043 DD 02/15/13 OSEF00097702: JP MORGAN CORE	80.9766	1,412,075.20	1,129,623.05	0.05	(282,452.15)
1,450,000.000	U S TREASURY BOND	77.6563	1,508,467.64	1,126,015.63		(382,452.01)
912810RB6	2.875% 05/15/2043 DD 05/15/13 OSEF00097702: JP MORGAN CORE	77.6563	1,508,467.64	1,126,015.63	0.05	(382,452.01)
1,525,000.000	U S TREASURY BOND	86.8906	1,639,716.63	1,325,082.03		(314,634.60)
912810RC4	3.625% 08/15/2043 DD 08/15/13 OSEF00097702: JP MORGAN CORE	86.8906	1,639,716.63	1,325,082.03	0.05	(314,634.60)
586,000.000	U S TREASURY BOND	88.3828	664,212.91	517,923.28		(146,289.63)
912810RD2	3.750% 11/15/2043 DD 11/15/13 OSEF00097702: JP MORGAN CORE	88.3828	664,212.91	517,923.28	0.02	(146,289.63)
800,000.000	U S TREASURY BOND	83.3125	821,847.65	666,500.00		(155,347.65)
912810RG5	3.375% 05/15/2044 DD 05/15/14 OSEF00097702: JP MORGAN CORE	83.3125	821,847.65	666,500.00	0.03	(155,347.65)
1,100,000.000	U S TREASURY BOND	79.9180	1,129,247.40	879,097.66		(250,149.74)
912810RH3	3.125% 08/15/2044 DD 08/15/14 OSEF00097702: JP MORGAN CORE	79.9180	1,129,247.40	879,097.66	0.04	(250,149.74)
79,000.000	U S TREASURY BOND	78.0977	88,557.14	61,697.15		(26,859.99)
912810RJ9	3.000% 11/15/2044 DD 11/15/14 OSEF00097702: JP MORGAN CORE	78.0977	88,557.14	61,697.15	0.00	(26,859.99)
4,030,000.000	U S TREASURY BOND	71.3320	3,453,993.36	2,874,680.85		(579,312.51)
912810RK6	2.500% 02/15/2045 DD 02/15/15 OSEF00097702: JP MORGAN CORE	71.3320	3,453,993.36	2,874,680.85	0.12	(579,312.51)
11,550,000.000	U S TREASURY BOND	71.3320	9,132,354.35	8,238,849.58		(893,504.77)
912810RK6	2.500% 02/15/2045 DD 02/15/15 OSEF00061202: JOHNSON CORE	71.3320	9,132,354.35	8,238,849.58	0.34	(893,504.77)



Asset Detail - By Asset type

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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,495,000.000	U S TREASURY BOND	77.7266	8,972,980.06	8,934,668.42		(38,311.64)
912810RM2	3.000% 05/15/2045 DD 05/15/15 OSEF00098502: C.S. MCKEE	77.7266	8,972,980.06	8,934,668.42	0.37	(38,311.64)
310,000.000	U S TREASURY BOND	75.9492	322,079.02	235,442.58		(86,636.44)
912810RN0	2.875% 08/15/2045 DD 08/15/15 OSEF00064802: WESTERN CORE PLUS	75.9492	322,079.02	235,442.58	0.01	(86,636.44)
110,000.000	U S TREASURY BOND	75.9492	131,011.71	83,544.14		(47,467.57)
912810RN0	2.875% 08/15/2045 DD 08/15/15 OSEF00097702: JP MORGAN CORE	75.9492	131,011.71	83,544.14	0.00	(47,467.57)
1,755,000.000	U S TREASURY BOND	66.6602	1,770,172.01	1,169,885.74		(600,286.27)
912810RT7	2.250% 08/15/2046 DD 08/15/16 OSEF00097702: JP MORGAN CORE	66.6602	1,770,172.01	1,169,885.74	0.05	(600,286.27)
1,235,000.000	U S TREASURY BOND	75.0547	1,182,657.23	926,925.40		(255,731.83)
912810RU4	2.875% 11/15/2046 DD 11/15/16 OSEF00097702: JP MORGAN CORE	75.0547	1,182,657.23	926,925.40	0.04	(255,731.83)
40,000.000	U S TREASURY BOND	76.6406	45,420.31	30,656.25		(14,764.06)
912810RV2	3.000% 02/15/2047 DD 02/15/17 OSEF00097702: JP MORGAN CORE	76.6406	45,420.31	30,656.25	0.00	(14,764.06)
80,000.000	U S TREASURY BOND	72.8438	78,150.37	58,275.00		(19,875.37)
912810RY6	2.750% 08/15/2047 DD 08/15/17 OSEF00064802: WESTERN CORE PLUS	72.8438	78,150.37	58,275.00	0.00	(19,875.37)
8,830,000.000	U S TREASURY BOND	72.8438	8,522,361.39	6,432,103.13		(2,090,258.26)
912810RY6	2.750% 08/15/2047 DD 08/15/17 OSEF00061202: JOHNSON CORE	72.8438	8,522,361.39	6,432,103.13	0.26	(2,090,258.26)
3,073,000.000	U S TREASURY BOND	77.7656	2,965,457.78	2,389,737.66		(575,720.12)
912810SC3	3.125% 05/15/2048 DD 05/15/18 OSEF00099002: LOOMIS CORE	77.7656	2,965,457.78	2,389,737.66	0.10	(575,720.12)
750,000.000	U S TREASURY BOND	73.8672	834,902.34	554,003.91		(280,898.43)
912810SH2	2.875% 05/15/2049 DD 05/15/19 OSEF00097702: JP MORGAN CORE	73.8672	834,902.34	554,003.91	0.02	(280,898.43)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,715,000.000	U S TREASURY BOND	64.6328	3,113,914.20	1,754,780.87		(1,359,133.33)
912810SJ8	2.250% 08/15/2049 DD 08/15/19 OSEF00097702: JP MORGAN CORE	64.6328	3,113,914.20	1,754,780.87	0.07	(1,359,133.33)
690,000.000	U S TREASURY BOND	66.3984	749,982.54	458,149.22		(291,833.32)
912810SK5	2.375% 11/15/2049 DD 11/15/19 OSEF00097702: JP MORGAN CORE	66.3984	749,982.54	458,149.22	0.02	(291,833.32)
60,000.000	U S TREASURY BOND	60.7305	56,629.69	36,438.28		(20,191.41)
912810SL3	2.000% 02/15/2050 DD 02/15/20 OSEF00097702: JP MORGAN CORE	60.7305	56,629.69	36,438.28	0.00	(20,191.41)
2,822,000.000	U S TREASURY BOND	49.5625	1,915,872.05	1,398,653.75		(517,218.30)
912810SN9	1.250% 05/15/2050 DD 05/15/20 OSEF00097702: JP MORGAN CORE	49.5625	1,915,872.05	1,398,653.75	0.06	(517,218.30)
3,120,000.000	U S TREASURY BOND	51.1758	2,682,964.98	1,596,684.37		(1,086,280.61)
912810SP4	1.375% 08/15/2050 DD 08/15/20 OSEF00097702: JP MORGAN CORE	51.1758	2,682,964.98	1,596,684.37	0.07	(1,086,280.61)
1,236,000.000	U S TREASURY BOND	60.8906	1,215,208.29	752,608.13		(462,600.16)
912810SQ2	1.125% 08/15/2040 DD 08/15/20 OSEF00099002: LOOMIS CORE	60.8906	1,215,208.29	752,608.13	0.03	(462,600.16)
370,000.000	U S TREASURY BOND	61.5352	366,279.95	227,680.08		(138,599.87)
912810SR0	1.125% 05/15/2040 DD 05/15/20 OSEF00097702: JP MORGAN CORE	61.5352	366,279.95	227,680.08	0.01	(138,599.87)
1,180,000.000	U S TREASURY BOND	54.7500	1,165,995.31	646,050.00		(519,945.31)
912810SS8	1.625% 11/15/2050 DD 11/15/20 OSEF00097702: JP MORGAN CORE	54.7500	1,165,995.31	646,050.00	0.03	(519,945.31)
1,009,000.000	U S TREASURY BOND	63.0977	998,055.23	636,655.35		(361,399.88)
912810ST6	1.375% 11/15/2040 DD 11/15/20 OSEF00099002: LOOMIS CORE	63.0977	998,055.23	636,655.35	0.03	(361,399.88)
298,900.000	U S TREASURY BOND	58.3984	276,582.11	174,552.93		(102,029.18)
912810SU3	1.875% 02/15/2051 DD 02/15/21 OSEF00097702: JP MORGAN CORE	58.3984	276,582.11	174,552.93	0.01	(102,029.18)



Asset Detail - By Asset type

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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
327,000.000	U S TREASURY BOND	68.4258	308,091.03	223,752.30		(84,338.73)
912810SW9	1.875% 02/15/2041 DD 02/15/21 OSEF00099002: LOOMIS CORE	68.4258	308,091.03	223,752.30	0.01	(84,338.73)
190,000.000	U S TREASURY BOND	65.8594	207,232.04	125,132.81		(82,099.23)
912810SX7	2.375% 05/15/2051 DD 05/15/21 OSEF00099002: LOOMIS CORE	65.8594	207,232.04	125,132.81	0.01	(82,099.23)
3,400,000.000	U S TREASURY BOND	72.3516	2,441,023.44	2,459,953.14		18,929.70
912810SY5	2.250% 05/15/2041 DD 05/15/21 OSEF00061202: JOHNSON CORE	72.3516	2,441,023.44	2,459,953.14	0.10	18,929.70
287,000.000	U S TREASURY BOND	72.3516	306,368.24	207,648.99		(98,719.25)
912810SY5	2.250% 05/15/2041 DD 05/15/21 OSEF00099002: LOOMIS CORE	72.3516	306,368.24	207,648.99	0.01	(98,719.25)
1,600,000.000	U S TREASURY BOND	72.3516	1,690,304.69	1,157,625.01		(532,679.68)
912810SY5	2.250% 05/15/2041 DD 05/15/21 OSEF00097702: JP MORGAN CORE	72.3516	1,690,304.69	1,157,625.01	0.05	(532,679.68)
1,282,000.000	U S TREASURY BOND	60.0703	1,246,180.31	770,101.41		(476,078.90)
912810SZ2	2.000% 08/15/2051 DD 08/15/21 OSEF00099002: LOOMIS CORE	60.0703	1,246,180.31	770,101.41	0.03	(476,078.90)
900,000.000	U S TREASURY BOND	60.0703	881,894.53	540,632.82		(341,261.71)
912810SZ2	2.000% 08/15/2051 DD 08/15/21 OSEF00097702: JP MORGAN CORE	60.0703	881,894.53	540,632.82	0.02	(341,261.71)
649,000.000	U S TREASURY BOND	66.0781	622,653.76	428,847.03		(193,806.73)
912810TA6	1.750% 08/15/2041 DD 08/15/21 OSEF00099002: LOOMIS CORE	66.0781	622,653.76	428,847.03	0.02	(193,806.73)
4,854,000.000	U S TREASURY BOND	58.0469	4,319,567.35	2,817,595.31		(1,501,972.04)
912810TB4	1.875% 11/15/2051 DD 11/15/21 OSEF00097702: JP MORGAN CORE	58.0469	4,319,567.35	2,817,595.31	0.12	(1,501,972.04)
1,339,000.000	U S TREASURY BOND	58.0469	1,307,822.14	777,247.66		(530,574.48)
912810TB4	1.875% 11/15/2051 DD 11/15/21 OSEF00064802: WESTERN CORE PLUS	58.0469	1,307,822.14	777,247.66	0.03	(530,574.48)



Asset Detail - By Asset type

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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,537,000.000	U S TREASURY BOND	68.6992	1,524,602.41	1,055,907.00		(468,695.41)
912810TC2	2.000% 11/15/2041 DD 11/15/21 OSEF00099002: LOOMIS CORE	68.6992	1,524,602.41	1,055,907.00	0.04	(468,695.41)
10,335,000.000	U S TREASURY BOND	63.7031	8,010,037.50	6,583,717.97		(1,426,319.53)
912810TD0	2.250% 02/15/2052 DD 02/15/22 OSEF00097702: JP MORGAN CORE	63.7031	8,010,037.50	6,583,717.97	0.27	(1,426,319.53)
3,084,000.000	U S TREASURY BOND	72.7969	3,083,271.69	2,245,055.63		(838,216.06)
912810TF5	2.375% 02/15/2042 DD 02/15/22 OSEF00099002: LOOMIS CORE	72.7969	3,083,271.69	2,245,055.63	0.09	(838,216.06)
6,355,000.000	U S TREASURY BOND	72.7969	5,894,899.40	4,626,241.41		(1,268,657.99)
912810TF5	2.375% 02/15/2042 DD 02/15/22 OSEF00097702: JP MORGAN CORE	72.7969	5,894,899.40	4,626,241.41	0.19	(1,268,657.99)
12,300,000.000	U S TREASURY BOND	72.7969	9,519,269.28	8,954,015.63		(565,253.65)
912810TF5	2.375% 02/15/2042 DD 02/15/22 OSEF00061202: JOHNSON CORE	72.7969	9,519,269.28	8,954,015.63	0.37	(565,253.65)
1,515,000.000	U S TREASURY BOND	73.2930	1,182,467.80	1,110,388.48		(72,079.32)
912810TG3	2.875% 05/15/2052 DD 05/15/22 OSEF00099002: LOOMIS CORE	73.2930	1,182,467.80	1,110,388.48	0.05	(72,079.32)
603,000.000	U S TREASURY BOND	73.2930	553,111.95	441,956.60		(111,155.35)
912810TG3	2.875% 05/15/2052 DD 05/15/22 OSEF00064502: DODGE & COX CORE	73.2930	553,111.95	441,956.60	0.02	(111,155.35)
1,960,000.000	U S TREASURY BOND	83.1563	1,974,523.45	1,629,862.50		(344,660.95)
912810TH1	3.250% 05/15/2042 DD 05/15/22 OSEF00096002: LOOMIS CORE PLUS	83.1563	1,974,523.45	1,629,862.50	0.07	(344,660.95)
1,200,000.000	U S TREASURY BOND	83.1563	964,082.93	997,875.00		33,792.07
912810TH1	3.250% 05/15/2042 DD 05/15/22 OSEF00094102: GSAM CORE PLUS	83.1563	964,082.93	997,875.00	0.04	33,792.07
2,037,000.000	U S TREASURY BOND	83.1563	2,023,775.71	1,693,892.81		(329,882.90)
912810TH1	3.250% 05/15/2042 DD 05/15/22 OSEF00099002: LOOMIS CORE	83.1563	2,023,775.71	1,693,892.81	0.07	(329,882.90)



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1,022,000.000	U S TREASURY BOND	75.2305	869,243.11	768,855.39		(100,387.72)
912810TJ7	3.000% 08/15/2052 DD 08/15/22 OSEF00099002: LOOMIS CORE	75.2305	869,243.11	768,855.39	0.03	(100,387.72)
6,360,000.000	U S TREASURY BOND	75.2305	5,260,995.59	4,784,657.83		(476,337.76)
912810TJ7	3.000% 08/15/2052 DD 08/15/22 OSEF00064502: DODGE & COX CORE	75.2305	5,260,995.59	4,784,657.83	0.20	(476,337.76)
5,272,000.000	U S TREASURY BOND	84.4609	4,561,064.38	4,452,780.65		(108,283.73)
912810TK4	3.375% 08/15/2042 DD 08/15/22 OSEF00098502: C.S. MCKEE	84.4609	4,561,064.38	4,452,780.65	0.18	(108,283.73)
4,535,000.000	U S TREASURY BOND	84.4609	4,262,505.18	3,830,303.54		(432,201.64)
912810TK4	3.375% 08/15/2042 DD 08/15/22 OSEF00064502: DODGE & COX CORE	84.4609	4,262,505.18	3,830,303.54	0.16	(432,201.64)
1,828,000.000	U S TREASURY BOND	84.4609	1,792,387.60	1,543,945.95		(248,441.65)
912810TK4	3.375% 08/15/2042 DD 08/15/22 OSEF00099002: LOOMIS CORE	84.4609	1,792,387.60	1,543,945.95	0.06	(248,441.65)
230,000.000	U S TREASURY BOND	91.1016	246,222.46	209,533.59		(36,688.87)
912810TL2	4.000% 11/15/2052 DD 11/15/22 OSEF00064802: WESTERN CORE PLUS	91.1016	246,222.46	209,533.59	0.01	(36,688.87)
1,650,000.000	U S TREASURY BOND	92.1563	1,478,938.81	1,520,578.13		41,639.32
912810TM0	4.000% 11/15/2042 DD 11/15/22 OSEF00094102: GSAM CORE PLUS	92.1563	1,478,938.81	1,520,578.13	0.06	41,639.32
1,840,000.000	U S TREASURY BOND	92.1563	1,850,282.50	1,695,675.00		(154,607.50)
912810TM0	4.000% 11/15/2042 DD 11/15/22 OSEF00099002: LOOMIS CORE	92.1563	1,850,282.50	1,695,675.00	0.07	(154,607.50)
2,773,000.000	U S TREASURY BOND	85.0703	2,616,223.04	2,358,999.78		(257,223.26)
912810TN8	3.625% 02/15/2053 DD 02/15/23 OSEF00099002: LOOMIS CORE	85.0703	2,616,223.04	2,358,999.78	0.10	(257,223.26)
2,252,796.480	US TREAS-CPI INFLAT	83.9882	1,974,161.04	1,892,082.13		(82,078.91)
912810TP3	1.500% 02/15/2053 DD 02/15/23 OSEF00064502: DODGE & COX CORE	83.9882	1,974,161.04	1,892,082.13	0.08	(82,078.91)



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2,484,000.000	U S TREASURY BOND	90.3906	2,438,840.57	2,245,303.13		(193,537.44)
912810TQ1	3.875% 02/15/2043 DD 02/15/23 OSEF00099002: LOOMIS CORE	90.3906	2,438,840.57	2,245,303.13	0.09	(193,537.44)
991,000.000	U S TREASURY BOND	85.0977	821,962.90	843,317.77		21,354.87
912810TR9	3.625% 05/15/2053 DD 05/15/23 OSEF00099002: LOOMIS CORE	85.0977	821,962.90	843,317.77	0.03	21,354.87
1,480,000.000	U S TREASURY BOND	85.0977	1,278,812.50	1,259,445.31		(19,367.19)
912810TR9	3.625% 05/15/2053 DD 05/15/23 OSEF00064502: DODGE & COX CORE	85.0977	1,278,812.50	1,259,445.31	0.05	(19,367.19)
1,087,000.000	U S TREASURY BOND	90.2266	1,057,879.73	980,762.74		(77,116.99)
912810TS7	3.875% 05/15/2043 DD 05/15/23 OSEF00099002: LOOMIS CORE	90.2266	1,057,879.73	980,762.74	0.04	(77,116.99)
360,000.000	U S TREASURY BOND	90.2266	350,606.25	324,815.63		(25,790.62)
912810TS7	3.875% 05/15/2043 DD 05/15/23 OSEF00097702: JP MORGAN CORE	90.2266	350,606.25	324,815.63	0.01	(25,790.62)
540,000.000	U S TREASURY BOND	90.2266	472,500.00	487,223.44		14,723.44
912810TS7	3.875% 05/15/2043 DD 05/15/23 OSEF00094102: GSAM CORE PLUS	90.2266	472,500.00	487,223.44	0.02	14,723.44
1,877,000.000	U S TREASURY BOND	93.1211	1,828,889.33	1,747,882.93		(81,006.40)
912810TT5	4.125% 08/15/2053 DD 08/15/23 OSEF00099002: LOOMIS CORE	93.1211	1,828,889.33	1,747,882.93	0.07	(81,006.40)
500,000.000	U S TREASURY BOND	93.1211	499,828.47	465,605.47		(34,223.00)
912810TT5	4.125% 08/15/2053 DD 08/15/23 OSEF00064802: WESTERN CORE PLUS	93.1211	499,828.47	465,605.47	0.02	(34,223.00)
10,480,000.000	U S TREASURY BOND	93.1211	9,745,692.50	9,759,090.65		13,398.15
912810TT5	4.125% 08/15/2053 DD 08/15/23 OSEF00064502: DODGE & COX CORE	93.1211	9,745,692.50	9,759,090.65	0.40	13,398.15
370,000.000	U S TREASURY BOND	96.5234	341,812.51	357,136.72		15,324.21
912810TU2	4.375% 08/15/2043 DD 08/15/23 OSEF00064802: WESTERN CORE PLUS	96.5234	341,812.51	357,136.72	0.01	15,324.21



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1,236,000.000	U S TREASURY BOND	96.5234	1,193,921.10	1,193,029.69		(891.41)
912810TU2	4.375% 08/15/2043 DD 08/15/23 OSEF00099002: LOOMIS CORE	96.5234	1,193,921.10	1,193,029.69	0.05	(891.41)
1,745,000.000	U S TREASURY BOND	103.3750	1,777,245.56	1,803,893.75		26,648.19
912810TV0	4.750% 11/15/2053 DD 11/15/23 OSEF00099002: LOOMIS CORE	103.3750	1,777,245.56	1,803,893.75	0.07	26,648.19
5,300,000.000	U S TREASURY BOND	103.3750	5,530,340.25	5,478,875.00		(51,465.25)
912810TV0	4.750% 11/15/2053 DD 11/15/23 OSEF00064802: WESTERN CORE PLUS	103.3750	5,530,340.25	5,478,875.00	0.22	(51,465.25)
15,168,000.000	U S TREASURY BOND	103.3750	16,033,682.62	15,679,920.00		(353,762.62)
912810TV0	4.750% 11/15/2053 DD 11/15/23 OSEF00098502: C.S. MCKEE	103.3750	16,033,682.62	15,679,920.00	0.64	(353,762.62)
3,630,000.000	U S TREASURY BOND	101.3281	3,680,060.97	3,678,210.94		(1,850.03)
912810TW8	4.750% 11/15/2043 DD 11/15/23 OSEF00064802: WESTERN CORE PLUS	101.3281	3,680,060.97	3,678,210.94	0.15	(1,850.03)
2,313,000.000	U S TREASURY BOND	101.3281	2,391,896.65	2,343,719.53		(48,177.12)
912810TW8	4.750% 11/15/2043 DD 11/15/23 OSEF00064502: DODGE & COX CORE	101.3281	2,391,896.65	2,343,719.53	0.10	(48,177.12)
10,375,000.000	U S TREASURY BOND	101.3281	10,567,099.61	10,512,792.97		(54,306.64)
912810TW8	4.750% 11/15/2043 DD 11/15/23 OSEF00098502: C.S. MCKEE	101.3281	10,567,099.61	10,512,792.97	0.43	(54,306.64)
200,000.000	U S TREASURY BOND	101.3281	206,500.80	202,656.25		(3,844.55)
912810TW8	4.750% 11/15/2043 DD 11/15/23 OSEF00094102: GSAM CORE PLUS	101.3281	206,500.80	202,656.25	0.01	(3,844.55)
1,756,000.000	U S TREASURY BOND	101.3281	1,823,186.97	1,779,321.88		(43,865.09)
912810TW8	4.750% 11/15/2043 DD 11/15/23 OSEF00099002: LOOMIS CORE	101.3281	1,823,186.97	1,779,321.88	0.07	(43,865.09)
3,583,000.000	U S TREASURY BOND	95.2188	3,448,505.59	3,411,687.81		(36,817.78)
912810TX6	4.250% 02/15/2054 DD 02/15/24 OSEF00099002: LOOMIS CORE	95.2188	3,448,505.59	3,411,687.81	0.14	(36,817.78)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,848,000.000	U S TREASURY BOND	98.0938	1,831,794.85	1,812,772.50		(19,022.35)
912810TZ1	4.500% 02/15/2044 DD 02/15/24 OSEF00099002: LOOMIS CORE	98.0938	1,831,794.85	1,812,772.50	0.07	(19,022.35)
5,548,000.000	U S TREASURY BOND	98.0938	5,462,208.64	5,442,241.25		(19,967.39)
912810TZ1	4.500% 02/15/2044 DD 02/15/24 OSEF00064502: DODGE & COX CORE	98.0938	5,462,208.64	5,442,241.25	0.22	(19,967.39)
140,000.000	U S TREASURY BOND	98.0938	138,484.39	137,331.25		(1,153.14)
912810TZ1	4.500% 02/15/2044 DD 02/15/24 OSEF00064802: WESTERN CORE PLUS	98.0938	138,484.39	137,331.25	0.01	(1,153.14)
2,499,000.000	U S TREASURY BOND	99.8125	2,475,816.18	2,494,314.38		18,498.20
912810UB2	4.625% 05/15/2044 DD 05/15/24 OSEF00099002: LOOMIS CORE	99.8125	2,475,816.18	2,494,314.38	0.10	18,498.20
80,000.000	U S TREASURY BOND	99.8125	81,175.00	79,850.00		(1,325.00)
912810UB2	4.625% 05/15/2044 DD 05/15/24 OSEF00064802: WESTERN CORE PLUS	99.8125	81,175.00	79,850.00	0.00	(1,325.00)
2,343,000.000	U S TREASURY NOTE	92.7031	2,528,936.01	2,172,034.22		(356,901.79)
9128286B1	2.625% 02/15/2029 DD 02/15/19 OSEF00097702: JP MORGAN CORE	92.7031	2,528,936.01	2,172,034.22	0.09	(356,901.79)
1,700.000	U S TREASURY NOTE	91.3203	1,744.06	1,552.45		(191.61)
9128286T2	2.375% 05/15/2029 DD 05/15/19 OSEF00064802: WESTERN CORE PLUS	91.3203	1,744.06	1,552.45	0.00	(191.61)
800,000.000	U S TREASURY NOTE	95.2266	857,562.50	761,812.50		(95,750.00)
9128286X3	2.125% 05/31/2026 DD 05/31/19 OSEF00097702: JP MORGAN CORE	95.2266	857,562.50	761,812.50	0.03	(95,750.00)
69,000.000	U S TREASURY NOTE	94.4141	62,671.41	65,145.70		2,474.29
912828R36	1.625% 05/15/2026 DD 05/15/16 OSEF00097702: JP MORGAN CORE	94.4141	62,671.41	65,145.70	0.00	2,474.29
140,000.000	U S TREASURY NOTE	94.1016	130,998.44	131,742.19		743.75
912828U24	2.000% 11/15/2026 DD 11/15/16 OSEF00097702: JP MORGAN CORE	94.1016	130,998.44	131,742.19	0.01	743.75



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15,916,000.000	U S TREASURY NOTE	94.2773	16,274,920.68	15,005,182.07		(1,269,738.61)
912828V98	2.250% 02/15/2027 DD 02/15/17 OSEF00097702: JP MORGAN CORE	94.2773	16,274,920.68	15,005,182.07	0.61	(1,269,738.61)
2,100,000.000	U S TREASURY NOTE	94.1797	2,256,679.69	1,977,773.45		(278,906.24)
912828X88	2.375% 05/15/2027 DD 05/15/17 OSEF00097702: JP MORGAN CORE	94.1797	2,256,679.69	1,977,773.45	0.08	(278,906.24)
327,100.000	U S TREASURY NOTE	93.3281	338,504.93	305,276.30		(33,228.63)
912828YX2	1.750% 12/31/2026 DD 12/31/19 OSEF00097702: JP MORGAN CORE	93.3281	338,504.93	305,276.30	0.01	(33,228.63)
4,172,000.000	U S TREASURY NOTE	85.8281	3,770,100.21	3,580,749.38		(189,350.83)
912828Z94	1.500% 02/15/2030 DD 02/15/20 OSEF00097702: JP MORGAN CORE	85.8281	3,770,100.21	3,580,749.38	0.15	(189,350.83)
1,825,000.000	U S TREASURY NOTE	80.1406	1,718,983.59	1,462,566.41		(256,417.18)
91282CAE1	0.625% 08/15/2030 DD 08/15/20 OSEF00097702: JP MORGAN CORE	80.1406	1,718,983.59	1,462,566.41	0.06	(256,417.18)
200,000.000	U S TREASURY NOTE	87.6719	197,804.69	175,343.75		(22,460.94)
91282CAL5	0.375% 09/30/2027 DD 09/30/20 OSEF00097702: JP MORGAN CORE	87.6719	197,804.69	175,343.75	0.01	(22,460.94)
1,750,000.000	U S TREASURY NOTE	80.8867	1,716,640.63	1,415,517.58		(301,123.05)
91282CAV3	0.875% 11/15/2030 DD 11/15/20 OSEF00097702: JP MORGAN CORE	80.8867	1,716,640.63	1,415,517.58	0.06	(301,123.05)
6,280,000.000	U S TREASURY NOTE	87.6328	5,436,125.00	5,503,340.66		67,215.66
91282CBB6	0.625% 12/31/2027 DD 12/31/20 OSEF00097702: JP MORGAN CORE	87.6328	5,436,125.00	5,503,340.66	0.23	67,215.66
2,125,000.000	U S TREASURY NOTE	89.0586	2,124,207.82	1,892,495.12		(231,712.70)
91282CBS9	1.250% 03/31/2028 DD 03/31/21 OSEF00097702: JP MORGAN CORE	89.0586	2,124,207.82	1,892,495.12	0.08	(231,712.70)
100,000.000	U S TREASURY NOTE	93.0078	99,835.94	93,007.81		(6,828.13)
91282CBW0	0.750% 04/30/2026 DD 04/30/21 OSEF00097702: JP MORGAN CORE	93.0078	99,835.94	93,007.81	0.00	(6,828.13)



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455,000.000	U S TREASURY NOTE	83.9297	452,852.51	381,880.08		(70,972.43)
91282CCB5	1.625% 05/15/2031 DD 05/15/21 OSEF00097702: JP MORGAN CORE	83.9297	452,852.51	381,880.08	0.02	(70,972.43)
9,500,000.000	U S TREASURY NOTE	88.6563	8,720,117.18	8,422,343.75		(297,773.43)
91282CCE9	1.250% 05/31/2028 DD 05/31/21 OSEF00097702: JP MORGAN CORE	88.6563	8,720,117.18	8,422,343.75	0.35	(297,773.43)
3,017,000.000	U S TREASURY NOTE	88.4688	2,885,120.87	2,669,102.19		(216,018.68)
91282CCH2	1.250% 06/30/2028 DD 06/30/21 OSEF00097702: JP MORGAN CORE	88.4688	2,885,120.87	2,669,102.19	0.11	(216,018.68)
3,680,000.000	U S TREASURY NOTE	81.1563	3,220,447.27	2,986,550.00		(233,897.27)
91282CCS8	1.250% 08/15/2031 DD 08/15/21 OSEF00097702: JP MORGAN CORE	81.1563	3,220,447.27	2,986,550.00	0.12	(233,897.27)
40,000.000	U S TREASURY NOTE	81.1563	31,479.69	32,462.50		982.81
91282CCS8	1.250% 08/15/2031 DD 08/15/21 OSEF00064802: WESTERN CORE PLUS	81.1563	31,479.69	32,462.50	0.00	982.81
1,277,700.000	U S TREASURY NOTE	81.3438	1,219,080.13	1,039,329.09		(179,751.04)
91282CDJ7	1.375% 11/15/2031 DD 11/15/21 OSEF00097702: JP MORGAN CORE	81.3438	1,219,080.13	1,039,329.09	0.04	(179,751.04)
630,000.000	U S TREASURY NOTE	89.1641	620,057.82	561,733.60		(58,324.22)
91282CDW8	1.750% 01/31/2029 DD 01/31/22 OSEF00097702: JP MORGAN CORE	89.1641	620,057.82	561,733.60	0.02	(58,324.22)
9,170,000.000	U S TREASURY NOTE	83.9453	7,938,331.63	7,697,785.20		(240,546.43)
91282CDY4	1.875% 02/15/2032 DD 02/15/22 OSEF00097702: JP MORGAN CORE	83.9453	7,938,331.63	7,697,785.20	0.32	(240,546.43)
6,875,000.000	U S TREASURY NOTE	93.5195	6,633,640.63	6,429,467.76		(204,172.87)
91282CEM9	2.875% 04/30/2029 DD 04/30/22 OSEF00097702: JP MORGAN CORE	93.5195	6,633,640.63	6,429,467.76	0.26	(204,172.87)
105,000.000	U S TREASURY NOTE	92.8984	103,999.22	97,543.36		(6,455.86)
91282CES6	2.750% 05/31/2029 DD 05/31/22 OSEF00097702: JP MORGAN CORE	92.8984	103,999.22	97,543.36	0.00	(6,455.86)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,745,000.000	U S TREASURY NOTE	94.9531	6,487,996.88	6,404,588.28		(83,408.60)
91282CFB2	2.750% 07/31/2027 DD 07/31/22 OSEF00097702: JP MORGAN CORE	94.9531	6,487,996.88	6,404,588.28	0.26	(83,408.60)
8,721,000.000	U S TREASURY NOTE	92.1445	8,010,911.89	8,035,924.55		25,012.66
91282CFC0	2.625% 07/31/2029 DD 07/31/22 OSEF00098502: C.S. MCKEE	92.1445	8,010,911.89	8,035,924.55	0.33	25,012.66
1,395,000.000	U S TREASURY NOTE	95.9375	1,375,382.81	1,338,328.13		(37,054.68)
91282CFH9	3.125% 08/31/2027 DD 08/31/22 OSEF00097702: JP MORGAN CORE	95.9375	1,375,382.81	1,338,328.13	0.05	(37,054.68)
1,375,000.000	U S TREASURY NOTE	94.3125	1,351,152.34	1,296,796.88		(54,355.46)
91282CFJ5	3.125% 08/31/2029 DD 08/31/22 OSEF00097702: JP MORGAN CORE	94.3125	1,351,152.34	1,296,796.88	0.05	(54,355.46)
1,643,000.000	U S TREASURY NOTE	98.8672	1,647,924.97	1,624,387.90		(23,537.07)
91282CFM8	4.125% 09/30/2027 DD 09/30/22 OSEF00099002: LOOMIS CORE	98.8672	1,647,924.97	1,624,387.90	0.07	(23,537.07)
3,549,000.000	U S TREASURY NOTE	98.8789	3,552,729.02	3,509,212.37		(43,516.65)
91282CFU0	4.125% 10/31/2027 DD 10/31/22 OSEF00099002: LOOMIS CORE	98.8789	3,552,729.02	3,509,212.37	0.14	(43,516.65)
5,306,000.000	U S TREASURY NOTE	98.8789	5,277,737.29	5,246,514.75		(31,222.54)
91282CFU0	4.125% 10/31/2027 DD 10/31/22 OSEF00098502: C.S. MCKEE	98.8789	5,277,737.29	5,246,514.75	0.21	(31,222.54)
420,000.000	U S TREASURY NOTE	97.6719	416,981.25	410,221.88		(6,759.37)
91282CFY2	3.875% 11/30/2029 DD 11/30/22 OSEF00097702: JP MORGAN CORE	97.6719	416,981.25	410,221.88	0.02	(6,759.37)
40,000.000	U S TREASURY NOTE	97.6719	38,857.81	39,068.75		210.94
91282CFY2	3.875% 11/30/2029 DD 11/30/22 OSEF00064802: WESTERN CORE PLUS	97.6719	38,857.81	39,068.75	0.00	210.94
3,994,000.000	U S TREASURY NOTE	98.0977	3,999,023.12	3,918,020.38		(81,002.74)
91282CFZ9	3.875% 11/30/2027 DD 11/30/22 OSEF00099002: LOOMIS CORE	98.0977	3,999,023.12	3,918,020.38	0.16	(81,002.74)



Asset Detail - By Asset type

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Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000	U S TREASURY NOTE	97.6250	58,816.41	58,575.00		(241.41)
91282CGB1	3.875% 12/31/2029 DD 12/31/22 OSEF00064802: WESTERN CORE PLUS	97.6250	58,816.41	58,575.00	0.00	(241.41)
2,326,000.000	U S TREASURY NOTE	98.0820	2,344,672.51	2,281,388.04		(63,284.47)
91282CGC9	3.875% 12/31/2027 DD 12/31/22 OSEF00099002: LOOMIS CORE	98.0820	2,344,672.51	2,281,388.04	0.09	(63,284.47)
6,415,000.000	U S TREASURY NOTE	99.3057	6,355,861.72	6,370,458.35		14,596.63
91282CGG0	4.125% 01/31/2025 DD 01/31/23 OSEF00096002: LOOMIS CORE PLUS	99.3057	6,355,861.72	6,370,458.35	0.26	14,596.63
3,428,000.000	U S TREASURY NOTE	96.8477	3,368,558.95	3,319,937.65		(48,621.30)
91282CGH8	3.500% 01/31/2028 DD 01/31/23 OSEF00099002: LOOMIS CORE	96.8477	3,368,558.95	3,319,937.65	0.14	(48,621.30)
599,913.600	US TREAS-CPI INFLAT	92.5167	596,072.68	555,020.32		(41,052.36)
91282CGK1	1.125% 01/15/2033 DD 01/15/23 OSEF00064802: WESTERN CORE PLUS	92.5167	596,072.68	555,020.32	0.02	(41,052.36)
3,799,000.000	U S TREASURY NOTE	93.7266	3,550,581.02	3,560,672.13		10,091.11
91282CGM7	3.500% 02/15/2033 DD 02/15/23 OSEF00098502: C.S. MCKEE	93.7266	3,550,581.02	3,560,672.13	0.15	10,091.11
8,750,000.000	U S TREASURY NOTE	93.7266	8,664,647.03	8,201,074.26		(463,572.77)
91282CGM7	3.500% 02/15/2033 DD 02/15/23 OSEF00061202: JOHNSON CORE	93.7266	8,664,647.03	8,201,074.26	0.34	(463,572.77)
2,599,000.000	U S TREASURY NOTE	98.4766	2,627,243.79	2,559,405.87		(67,837.92)
91282CGP0	4.000% 02/29/2028 DD 02/28/23 OSEF00099002: LOOMIS CORE	98.4766	2,627,243.79	2,559,405.87	0.10	(67,837.92)
20,000.000	U S TREASURY NOTE	99.6523	20,509.38	19,930.47		(578.91)
91282CGR6	4.625% 03/15/2026 DD 03/15/23 OSEF00064802: WESTERN CORE PLUS	99.6523	20,509.38	19,930.47	0.00	(578.91)
9,175,000.000	U S TREASURY NOTE	97.1875	9,011,164.48	8,916,953.13		(94,211.35)
91282CGT2	3.625% 03/31/2028 DD 03/31/23 OSEF00098502: C.S. MCKEE	97.1875	9,011,164.48	8,916,953.13	0.37	(94,211.35)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
842,000.000	U S TREASURY NOTE	97.1875	843,158.04	818,318.75		(24,839.29)
91282CGT2	3.625% 03/31/2028 DD 03/31/23 OSEF00099002: LOOMIS CORE	97.1875	843,158.04	818,318.75	0.03	(24,839.29)
259,000.000	U S TREASURY NOTE	96.7266	257,078.67	250,521.80		(6,556.87)
91282CHA2	3.500% 04/30/2028 DD 04/30/23 OSEF00099002: LOOMIS CORE	96.7266	257,078.67	250,521.80	0.01	(6,556.87)
5,000.000	U S TREASURY NOTE	92.6758	4,766.97	4,633.79		(133.18)
91282CHC8	3.375% 05/15/2033 DD 05/15/23 OSEF00064802: WESTERN CORE PLUS	92.6758	4,766.97	4,633.79	0.00	(133.18)
9,150,000.000	U S TREASURY NOTE	92.6758	8,510,959.00	8,479,833.96		(31,125.04)
91282CHC8	3.375% 05/15/2033 DD 05/15/23 OSEF00061202: JOHNSON CORE	92.6758	8,510,959.00	8,479,833.96	0.35	(31,125.04)
5,233,000.000	U S TREASURY NOTE	97.1523	5,149,604.94	5,083,982.16		(65,622.78)
91282CHE4	3.625% 05/31/2028 DD 05/31/23 OSEF00099002: LOOMIS CORE	97.1523	5,149,604.94	5,083,982.16	0.21	(65,622.78)
8,520,000.000	U S TREASURY NOTE	98.4805	8,408,095.63	8,390,535.96		(17,559.67)
91282CHK0	4.000% 06/30/2028 DD 06/30/23 OSEF00098502: C.S. MCKEE	98.4805	8,408,095.63	8,390,535.96	0.34	(17,559.67)
1,081,000.000	U S TREASURY NOTE	98.4805	1,074,635.95	1,064,573.87		(10,062.08)
91282CHK0	4.000% 06/30/2028 DD 06/30/23 OSEF00099002: LOOMIS CORE	98.4805	1,074,635.95	1,064,573.87	0.04	(10,062.08)
3,386,000.000	U S TREASURY NOTE	98.9414	3,363,055.48	3,350,156.01		(12,899.47)
91282CHQ7	4.125% 07/31/2028 DD 07/31/23 OSEF00099002: LOOMIS CORE	98.9414	3,363,055.48	3,350,156.01	0.14	(12,899.47)
1,250,000.000	U S TREASURY NOTE	98.0938	1,218,359.38	1,226,171.88		7,812.50
91282CHR5	4.000% 07/31/2030 DD 07/31/23 OSEF00097702: JP MORGAN CORE	98.0938	1,218,359.38	1,226,171.88	0.05	7,812.50
1,800,000.000	U S TREASURY NOTE	96.2031	1,738,687.50	1,731,656.25		(7,031.25)
91282CHT1	3.875% 08/15/2033 DD 08/15/23 OSEF00061202: JOHNSON CORE	96.2031	1,738,687.50	1,731,656.25	0.07	(7,031.25)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000	U S TREASURY NOTE	99.9219	19,949.22	19,984.38		35.16
91282CHV6	5.000% 08/31/2025 DD 08/31/23 OSEF00064802: WESTERN CORE PLUS	99.9219	19,949.22	19,984.38	0.00	35.16
8,119,000.000	U S TREASURY NOTE	98.7266	8,015,294.16	8,015,609.65		315.49
91282CHW4	4.125% 08/31/2030 DD 08/31/23 OSEF00098502: C.S. MCKEE	98.7266	8,015,294.16	8,015,609.65	0.33	315.49
3,329,000.000	U S TREASURY NOTE	99.8828	3,311,761.88	3,325,098.84		13,336.96
91282CHX2	4.375% 08/31/2028 DD 08/31/23 OSEF00099002: LOOMIS CORE	99.8828	3,311,761.88	3,325,098.84	0.14	13,336.96
2,497,000.000	U S TREASURY NOTE	100.8477	2,490,608.00	2,518,165.97		27,557.97
91282CJA0	4.625% 09/30/2028 DD 09/30/23 OSEF00099002: LOOMIS CORE	100.8477	2,490,608.00	2,518,165.97	0.10	27,557.97
8,487,000.000	U S TREASURY NOTE	101.8672	8,696,961.44	8,645,468.25		(51,493.19)
91282CJF9	4.875% 10/31/2028 DD 10/31/23 OSEF00098502: C.S. MCKEE	101.8672	8,696,961.44	8,645,468.25	0.35	(51,493.19)
2,133,000.000	U S TREASURY NOTE	101.8672	2,167,690.48	2,172,827.12		5,136.64
91282CJF9	4.875% 10/31/2028 DD 10/31/23 OSEF00099002: LOOMIS CORE	101.8672	2,167,690.48	2,172,827.12	0.09	5,136.64
7,328,000.000	U S TREASURY NOTE	99.9844	7,482,861.25	7,326,855.00		(156,006.25)
91282CJN2	4.375% 11/30/2028 DD 11/30/23 OSEF00064502: DODGE & COX CORE	99.9844	7,482,861.25	7,326,855.00	0.30	(156,006.25)
20,000.000	U S TREASURY NOTE	99.9844	20,416.41	19,996.88		(419.53)
91282CJN2	4.375% 11/30/2028 DD 11/30/23 OSEF00064802: WESTERN CORE PLUS	99.9844	20,416.41	19,996.88	0.00	(419.53)
1,800,000.000	U S TREASURY NOTE	99.9844	1,818,409.64	1,799,718.75		(18,690.89)
91282CJN2	4.375% 11/30/2028 DD 11/30/23 OSEF00099002: LOOMIS CORE	99.9844	1,818,409.64	1,799,718.75	0.07	(18,690.89)
1,692,000.000	U S TREASURY NOTE	97.4453	1,673,541.68	1,648,774.70		(24,766.98)
91282CJR3	3.750% 12/31/2028 DD 12/31/23 OSEF00099002: LOOMIS CORE	97.4453	1,673,541.68	1,648,774.70	0.07	(24,766.98)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,000.000	U S TREASURY NOTE	97.4453	187,699.22	185,146.09		(2,553.13)
91282CJR3	3.750% 12/31/2028 DD 12/31/23 OSEF00064802: WESTERN CORE PLUS	97.4453	187,699.22	185,146.09	0.01	(2,553.13)
10,000.000	U S TREASURY NOTE	99.0430	9,977.34	9,904.30		(73.04)
91282CJS1	4.250% 12/31/2025 DD 12/31/23 OSEF00064802: WESTERN CORE PLUS	99.0430	9,977.34	9,904.30	0.00	(73.04)
1,480,000.000	U S TREASURY NOTE	97.9883	1,470,272.45	1,450,226.56		(20,045.89)
91282CJX0	4.000% 01/31/2031 DD 01/31/24 OSEF00064802: WESTERN CORE PLUS	97.9883	1,470,272.45	1,450,226.56	0.06	(20,045.89)
625,000.000	U S TREASURY NOTE	97.0625	600,824.61	606,640.63		5,816.02
91282CJZ5	4.000% 02/15/2034 DD 02/15/24 OSEF00097702: JP MORGAN CORE	97.0625	600,824.61	606,640.63	0.02	5,816.02
290,000.000	U S TREASURY NOTE	97.0625	281,698.21	281,481.25		(216.96)
91282CJZ5	4.000% 02/15/2034 DD 02/15/24 OSEF00064802: WESTERN CORE PLUS	97.0625	281,698.21	281,481.25	0.01	(216.96)
6,732,000.000	U S TREASURY NOTE	97.0625	6,605,249.07	6,534,247.50		(71,001.57)
91282CJZ5	4.000% 02/15/2034 DD 02/15/24 OSEF00098502: C.S. MCKEE	97.0625	6,605,249.07	6,534,247.50	0.27	(71,001.57)
40,000.000	U S TREASURY NOTE	99.6406	40,068.75	39,856.25		(212.50)
91282CKB6	4.625% 02/28/2026 DD 02/29/24 OSEF00064802: WESTERN CORE PLUS	99.6406	40,068.75	39,856.25	0.00	(212.50)
1,030,000.000	U S TREASURY NOTE	99.6406	1,029,839.06	1,026,298.44		(3,540.62)
91282CKB6	4.625% 02/28/2026 DD 02/29/24 OSEF00096002: LOOMIS CORE PLUS	99.6406	1,029,839.06	1,026,298.44	0.04	(3,540.62)
1,510,000.000	U S TREASURY NOTE	99.4102	1,503,042.34	1,501,093.36		(1,948.98)
91282CKC4	4.250% 02/28/2031 DD 02/29/24 OSEF00064802: WESTERN CORE PLUS	99.4102	1,503,042.34	1,501,093.36	0.06	(1,948.98)
748,000.000	U S TREASURY NOTE	99.5508	748,496.01	744,639.84		(3,856.17)
91282CKD2	4.250% 02/28/2029 DD 02/29/24 OSEF00099002: LOOMIS CORE	99.5508	748,496.01	744,639.84	0.03	(3,856.17)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
160,000.000	U S TREASURY NOTE	99.5508	159,467.19	159,281.25		(185.94)
91282CKD2	4.250% 02/28/2029 DD 02/29/24 OSEF00064802: WESTERN CORE PLUS	99.5508	159,467.19	159,281.25	0.01	(185.94)
2,895,000.000	U S TREASURY NOTE	98.9805	2,845,818.98	2,865,484.58		19,665.60
91282CKG5	4.125% 03/31/2029 DD 03/31/24 OSEF00099002: LOOMIS CORE	98.9805	2,845,818.98	2,865,484.58	0.12	19,665.60
40,000.000	U S TREASURY NOTE	98.9805	39,135.94	39,592.19		456.25
91282CKG5	4.125% 03/31/2029 DD 03/31/24 OSEF00064802: WESTERN CORE PLUS	98.9805	39,135.94	39,592.19	0.00	456.25
3,055,000.000	U S TREASURY NOTE	99.4766	3,048,794.53	3,039,009.00		(9,785.53)
91282CKH3	4.500% 03/31/2026 DD 03/31/24 OSEF00096002: LOOMIS CORE PLUS	99.4766	3,048,794.53	3,039,009.00	0.12	(9,785.53)
9,880,000.000	U S TREASURY NOTE	100.1484	9,854,123.41	9,894,665.67		40,542.26
91282CKK6	4.875% 04/30/2026 DD 04/30/24 OSEF00096002: LOOMIS CORE PLUS	100.1484	9,854,123.41	9,894,665.67	0.41	40,542.26
825,000.000	U S TREASURY NOTE	101.6094	831,219.73	838,277.34		7,057.61
91282CKN0	4.625% 04/30/2031 DD 04/30/24 OSEF00064502: DODGE & COX CORE	101.6094	831,219.73	838,277.34	0.03	7,057.61
3,069,000.000	U S TREASURY NOTE	101.6094	3,136,014.49	3,118,391.72		(17,622.77)
91282CKN0	4.625% 04/30/2031 DD 04/30/24 OSEF00098502: C.S. MCKEE	101.6094	3,136,014.49	3,118,391.72	0.13	(17,622.77)
200,000.000	U S TREASURY NOTE	101.1484	199,822.66	202,296.88		2,474.22
91282CKP5	4.625% 04/30/2029 DD 04/30/24 OSEF00064802: WESTERN CORE PLUS	101.1484	199,822.66	202,296.88	0.01	2,474.22
8,832,000.000	U S TREASURY NOTE	101.1484	8,959,650.00	8,933,430.04		(26,219.96)
91282CKP5	4.625% 04/30/2029 DD 04/30/24 OSEF00098502: C.S. MCKEE	101.1484	8,959,650.00	8,933,430.04	0.37	(26,219.96)
2,209,000.000	U S TREASURY NOTE	101.1484	2,215,587.17	2,234,369.00		18,781.83
91282CKP5	4.625% 04/30/2029 DD 04/30/24 OSEF00099002: LOOMIS CORE	101.1484	2,215,587.17	2,234,369.00	0.09	18,781.83



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,838,000.000	U S TREASURY NOTE	100.0313	2,837,345.98	2,838,886.88		1,540.90
91282CKQ3	4.375% 05/15/2034 DD 05/15/24 OSEF00099002: LOOMIS CORE	100.0313	2,837,345.98	2,838,886.88	0.12	1,540.90
978,000.000	U S TREASURY NOTE	100.2031	980,077.02	979,986.56		(90.46)
91282CKS9	4.875% 05/31/2026 DD 05/31/24 OSEF00099002: LOOMIS CORE	100.2031	980,077.02	979,986.56	0.04	(90.46)
350,000.000	U S TREASURY NOTE	100.6797	352,389.85	352,378.91		(10.94)
91282CKT7	4.500% 05/31/2029 DD 05/31/24 OSEF00064802: WESTERN CORE PLUS	100.6797	352,389.85	352,378.91	0.01	(10.94)
6,026,000.000	U S TREASURY NOTE	100.6797	6,050,779.38	6,066,958.00		16,178.62
91282CKT7	4.500% 05/31/2029 DD 05/31/24 OSEF00099002: LOOMIS CORE	100.6797	6,050,779.38	6,066,958.00	0.25	16,178.62
3,921,000.000	U S TREASURY NOTE	101.6250	3,961,648.17	3,984,716.25		23,068.08
91282CKU4	4.625% 05/31/2031 DD 05/31/24 OSEF00099002: LOOMIS CORE	101.6250	3,961,648.17	3,984,716.25	0.16	23,068.08
3,800,000.000	U S TREASURY NOTE	100.2891	3,814,645.07	3,810,984.39		(3,660.68)
91282CKV2	4.625% 06/15/2027 DD 06/15/24 OSEF00099002: LOOMIS CORE	100.2891	3,814,645.07	3,810,984.39	0.16	(3,660.68)
3,253,000.000	U S TREASURY NOTE	99.5859	3,239,657.62	3,239,530.56		(127.06)
91282CKX8	4.250% 06/30/2029 DD 06/30/24 OSEF00099002: LOOMIS CORE	99.5859	3,239,657.62	3,239,530.56	0.13	(127.06)
1,800,000.000	U S TREASURY BD CPN STRIP	71.5197	1,078,126.00	1,287,355.25		209,229.25
9128334T4	0.000% 02/15/2032 DD 02/15/06 OSEF00097702: JP MORGAN CORE	71.5197	1,078,126.00	1,287,355.25	0.05	209,229.25
500,000.000	U S TREASURY BD CPN STRIP	66.7804	188,792.50	333,902.17		145,109.67
9128334W7	0.000% 08/15/2033 DD 02/15/06 OSEF00097702: JP MORGAN CORE	66.7804	188,792.50	333,902.17	0.01	145,109.67
1,150,000.000	U S TREASURY BD CPN STRIP	65.1835	678,553.50	749,610.45		71,056.95
9128334X5	0.000% 02/15/2034 DD 02/15/06 OSEF00097702: JP MORGAN CORE	65.1835	678,553.50	749,610.45	0.03	71,056.95

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 9128334Z0	U S TREASURY BD CPN STRIP 0.000% 02/15/2035 DD 02/15/06 OSEF00097702: JP MORGAN CORE	62.1697 62.1697	9,782.40 9,782.40	12,433.94 12,433.94	0.00	2,651.54 2,651.54
1,150,000.000 9128337T1	U S TREASURY BD CPN STRIP 0.000% 05/15/2033 DD 08/15/07 OSEF00097702: JP MORGAN CORE	67.5654 67.5654	626,875.50 626,875.50	777,002.32 777,002.32	0.03	150,126.82 150,126.82
550,000.000 9128337W4	U S TREASURY BD CPN STRIP 0.000% 11/15/2034 DD 08/15/07 OSEF00097702: JP MORGAN CORE	62.9137 62.9137	327,830.10 327,830.10	346,025.23 346,025.23	0.01	18,195.13 18,195.13
100,000.000 912833LZ1	U S TREASURY BD CPN STRIP 0.000% 05/15/2026 DD 11/15/96 OSEF00097702: JP MORGAN CORE	91.5577 91.5577	47,232.00 47,232.00	91,557.68 91,557.68	0.00	44,325.68 44,325.68
468,000.000 912833PA2	U S TREASURY BD CPN STRIP 0.000% 08/15/2026 DD 08/15/96 OSEF00097702: JP MORGAN CORE	90.7524 90.7524	311,589.72 311,589.72	424,721.33 424,721.33	0.02	113,131.61 113,131.61
194,000.000 912833PB0	U S TREASURY BD CPN STRIP 0.000% 11/15/2026 DD 11/15/96 OSEF00097702: JP MORGAN CORE	90.0791 90.0791	186,261.34 186,261.34	174,753.39 174,753.39	0.01	(11,507.95) (11,507.95)
400,000.000 912833PE4	U S TREASURY BD CPN STRIP 0.000% 08/15/2027 DD 08/15/97 OSEF00097702: JP MORGAN CORE	87.0011 87.0011	217,025.00 217,025.00	348,004.43 348,004.43	0.01	130,979.43 130,979.43
100,000.000 912833X88	U S TREASURY BD CPN STRIP 0.000% 05/15/2035 DD 08/15/07 OSEF00097702: JP MORGAN CORE	61.4231 61.4231	53,030.25 53,030.25	61,423.09 61,423.09	0.00	8,392.84 8,392.84
450,000.000 912833XU9	U S TREASURY BD CPN STRIP 0.000% 05/15/2030 DD 02/15/00 OSEF00097702: JP MORGAN CORE	77.3443 77.3443	237,320.50 237,320.50	348,049.42 348,049.42	0.01	110,728.92 110,728.92
840,000.000 912833XZ8	U S TREASURY BD CPN STRIP 0.000% 02/15/2031 DD 02/15/01 OSEF00097702: JP MORGAN CORE	74.7986 74.7986	499,766.72 499,766.72	628,307.82 628,307.82	0.03	128,541.10 128,541.10

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,010,000.000	U S TREASURY BD CPN STRIP	47.9455	518,655.20	484,249.67		(34,405.53)
912834FB9	0.000% 02/15/2040 DD 02/16/10 OSEF00094102: GSAM CORE PLUS	47.9455	518,655.20	484,249.67	0.02	(34,405.53)
510,000.000	U S TREASURY BD CPN STRIP	45.9560	256,458.60	234,375.73		(22,082.87)
912834JH2	0.000% 11/15/2040 DD 11/15/10 OSEF00094102: GSAM CORE PLUS	45.9560	256,458.60	234,375.73	0.01	(22,082.87)
170,000.000	U S TREASURY BD CPN STRIP	45.9560	76,355.50	78,125.24		1,769.74
912834JH2	0.000% 11/15/2040 DD 11/15/10 OSEF00097702: JP MORGAN CORE	45.9560	76,355.50	78,125.24	0.00	1,769.74
107,850.000	U S TREASURY BD CPN STRIP	45.4070	47,711.05	48,971.40		1,260.35
912834JP4	0.000% 02/15/2041 DD 02/15/11 OSEF00097702: JP MORGAN CORE	45.4070	47,711.05	48,971.40	0.00	1,260.35
510,000.000	U S TREASURY BD CPN STRIP	44.1165	249,767.40	224,994.03		(24,773.37)
912834KP2	0.000% 08/15/2041 DD 08/15/11 OSEF00094102: GSAM CORE PLUS	44.1165	249,767.40	224,994.03	0.01	(24,773.37)
940,000.000	U S TREASURY BD CPN STRIP	42.9245	559,459.80	403,489.97		(155,969.83)
912834LB2	0.000% 02/15/2042 DD 02/15/12 OSEF00094102: GSAM CORE PLUS	42.9245	559,459.80	403,489.97	0.02	(155,969.83)
140,000.000	RTX CORP	86.6111	131,581.78	121,255.60		(10,326.18)
913017BT5	4.500% 06/01/2042 DD 06/01/12 OSEF00064802: WESTERN CORE PLUS	86.6111	131,581.78	121,255.60	0.00	(10,326.18)
100,000.000	RTX CORP	86.6111	102,897.00	86,611.15		(16,285.85)
913017BT5	4.500% 06/01/2042 DD 06/01/12 OSEF00097702: JP MORGAN CORE	86.6111	102,897.00	86,611.15	0.00	(16,285.85)
420,000.000	RTX CORP	74.8244	384,301.80	314,262.28		(70,039.52)
913017CJ6	3.750% 11/01/2046 DD 11/01/16 OSEF00097702: JP MORGAN CORE	74.8244	384,301.80	314,262.28	0.01	(70,039.52)
300,000.000	RTX CORP	96.2599	334,355.25	288,779.78		(45,575.47)
913017CY3	4.125% 11/16/2028 DD 08/16/18 OSEF00094102: GSAM CORE PLUS	96.2599	334,355.25	288,779.78	0.01	(45,575.47)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000	UNITEDHEALTH GROUP INC	104.5694	82,137.60	83,655.52		1,517.92
91324PAR3	5.800% 03/15/2036 DD 03/02/06 OSEF00064802: WESTERN CORE PLUS	104.5694	82,137.60	83,655.52	0.00	1,517.92
40,000.000	UNITEDHEALTH GROUP INC	82.6401	51,237.60	33,056.03		(18,181.57)
91324PDL3	4.250% 06/15/2048 DD 06/19/18 OSEF00064802: WESTERN CORE PLUS	82.6401	51,237.60	33,056.03	0.00	(18,181.57)
50,000.000	UNITEDHEALTH GROUP INC	95.8096	50,838.00	47,904.79		(2,933.21)
91324PDP4	3.875% 12/15/2028 DD 12/17/18 OSEF00064802: WESTERN CORE PLUS	95.8096	50,838.00	47,904.79	0.00	(2,933.21)
140,000.000	UNITEDHEALTH GROUP INC	85.7365	145,947.80	120,031.07		(25,916.73)
91324PDQ2	4.450% 12/15/2048 DD 12/17/18 OSEF00064802: WESTERN CORE PLUS	85.7365	145,947.80	120,031.07	0.00	(25,916.73)
195,000.000	UNITEDHEALTH GROUP INC	80.7955	193,081.20	157,551.25		(35,529.95)
91324PDT6	3.500% 08/15/2039 DD 07/25/19 OSEF00097702: JP MORGAN CORE	80.7955	193,081.20	157,551.25	0.01	(35,529.95)
60,000.000	UNITEDHEALTH GROUP INC	75.1736	62,688.88	45,104.16		(17,584.72)
91324PDU3	3.700% 08/15/2049 DD 07/25/19 OSEF00064802: WESTERN CORE PLUS	75.1736	62,688.88	45,104.16	0.00	(17,584.72)
40,000.000	UNITEDHEALTH GROUP INC	73.9963	40,035.85	29,598.53		(10,437.32)
91324PDV1	3.875% 08/15/2059 DD 07/25/19 OSEF00064802: WESTERN CORE PLUS	73.9963	40,035.85	29,598.53	0.00	(10,437.32)
20,000.000	UNITEDHEALTH GROUP INC	83.9069	18,736.80	16,781.39		(1,955.41)
91324PED0	2.300% 05/15/2031 DD 05/19/21 OSEF00064802: WESTERN CORE PLUS	83.9069	18,736.80	16,781.39	0.00	(1,955.41)
80,000.000	UNITEDHEALTH GROUP INC	96.1735	79,136.00	76,938.79		(2,197.21)
91324PEH1	4.000% 05/15/2029 DD 05/20/22 OSEF00064802: WESTERN CORE PLUS	96.1735	79,136.00	76,938.79	0.00	(2,197.21)
50,000.000	UNITEDHEALTH GROUP INC	94.1106	49,871.00	47,055.31		(2,815.69)
91324PEJ7	4.200% 05/15/2032 DD 05/20/22 OSEF00064802: WESTERN CORE PLUS	94.1106	49,871.00	47,055.31	0.00	(2,815.69)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
825,000.000	UNITEDHEALTH GROUP INC	101.7034	823,787.25	839,052.77		15,265.52
91324PEQ1	5.300% 02/15/2030 DD 10/28/22 OSEF00094102: GSAM CORE PLUS	101.7034	823,787.25	839,052.77	0.03	15,265.52
700,000.000	UNITEDHEALTH GROUP INC	101.3215	697,431.00	709,250.37		11,819.37
91324PER9	5.350% 02/15/2033 DD 10/28/22 OSEF00094102: GSAM CORE PLUS	101.3215	697,431.00	709,250.37	0.03	11,819.37
120,000.000	UNITEDHEALTH GROUP INC	103.8533	119,089.20	124,624.00		5,534.80
91324PES7	5.875% 02/15/2053 DD 10/28/22 OSEF00097702: JP MORGAN CORE	103.8533	119,089.20	124,624.00	0.01	5,534.80
875,000.000	UNITEDHEALTH GROUP INC	97.3719	857,701.25	852,004.17		(5,697.08)
91324PEU2	4.250% 01/15/2029 DD 03/28/23 OSEF00094102: GSAM CORE PLUS	97.3719	857,701.25	852,004.17	0.03	(5,697.08)
30,000.000	UNITEDHEALTH GROUP INC	98.7008	29,764.80	29,610.24		(154.56)
91324PFB3	5.000% 04/15/2034 DD 03/21/24 OSEF00064802: WESTERN CORE PLUS	98.7008	29,764.80	29,610.24	0.00	(154.56)
340,000.000	UNIV OF CALIFORNIA CA RGTS MED	66.3300	340,000.00	225,522.00		(114,478.00)
913366KD1	3.706% 05/15/2120 DD 03/05/20 OSEF00097702: JP MORGAN CORE	66.3300	340,000.00	225,522.00	0.01	(114,478.00)
90,000.000	UNIVERSITY OF MIAMI	80.4530	90,000.00	72,407.71		(17,592.29)
914453AA3	4.063% 04/01/2052 DD 04/07/22 OSEF00097702: JP MORGAN CORE	80.4530	90,000.00	72,407.71	0.00	(17,592.29)
130,000.000	UNIVERSITY OF SOUTHERN CALIFOR	59.6925	130,000.00	77,600.23		(52,399.77)
914886AD8	3.226% 10/01/2120 DD 02/04/20 OSEF00097702: JP MORGAN CORE	59.6925	130,000.00	77,600.23	0.00	(52,399.77)
44,692.770	VCAT 2021-NPL1 LL NPL1 A1 144A	99.4907	44,689.51	44,465.15		(224.36)
91790CAA4	VAR RT 12/26/2050 DD 01/12/21 OSEF00099002: LOOMIS CORE	99.4907	44,689.51	44,465.15	0.00	(224.36)
200,000.000	REPUBLIC OF UZBEKISTAN IN 144A	103.1470	197,776.00	206,294.00		8,518.00
91822QVX2	7.850% 10/12/2028 DD 10/12/23 OSEF00096002: LOOMIS CORE PLUS	103.1470	197,776.00	206,294.00	0.01	8,518.00

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
220,000.000	REPUBLIC OF UZBEKISTAN IN 144A	97.3185	216,997.00	214,100.70		(2,896.30)
91824PAA5	6.900% 02/28/2032 DD 05/29/24 OSEF00096002: LOOMIS CORE PLUS	97.3185	216,997.00	214,100.70	0.01	(2,896.30)
100,813.740	VCAT 2021-NPL6 LL NPL6 A1 144A	97.8528	100,813.74	98,649.08		(2,164.66)
91824WAA0	VAR RT 09/25/2051 DD 09/28/21 OSEF00099002: LOOMIS CORE	97.8528	100,813.74	98,649.08	0.00	(2,164.66)
95,000.000	VFH PARENT LLC / VALOR CO 144A	100.4800	95,356.25	95,456.00		99.75
91824YAA6	7.500% 06/15/2031 DD 06/21/24 OSEF00094102: GSAM CORE PLUS	100.4800	95,356.25	95,456.00	0.00	99.75
130,000.000	VOC ESCROW LTD 144A	96.9386	126,212.50	126,020.17		(192.33)
91832VAA2	5.000% 02/15/2028 DD 02/05/18 OSEF00064802: WESTERN CORE PLUS	96.9386	126,212.50	126,020.17	0.01	(192.33)
463,849.230	VOLT XCVII LLC NPL6 A1 144A	99.4500	445,183.80	461,298.06		16,114.26
91835EAA7	VAR RT 04/25/2051 DD 03/23/21 OSEF00099002: LOOMIS CORE	99.4500	445,183.80	461,298.06	0.02	16,114.26
162,246.440	VOLT XCII LLC NPL1 A1 144A	98.4510	162,246.44	159,733.24		(2,513.20)
91835MAA9	VAR RT 02/27/2051 DD 01/27/21 OSEF00099002: LOOMIS CORE	98.4510	162,246.44	159,733.24	0.01	(2,513.20)
193,000.000	VALE OVERSEAS LTD	107.3140	202,389.81	207,116.02		4,726.21
91911TAH6	6.875% 11/21/2036 DD 11/21/06 OSEF00064802: WESTERN CORE PLUS	107.3140	202,389.81	207,116.02	0.01	4,726.21
341,000.000	VALE OVERSEAS LTD	100.7699	338,272.00	343,625.36		5,353.36
91911TAR4	6.125% 06/12/2033 DD 06/12/23 OSEF00099002: LOOMIS CORE	100.7699	338,272.00	343,625.36	0.01	5,353.36
21,000.000	VALERO ENERGY CORP	112.8595	26,996.55	23,700.49		(3,296.06)
91913YAE0	7.500% 04/15/2032 DD 04/15/02 OSEF00097702: JP MORGAN CORE	112.8595	26,996.55	23,700.49	0.00	(3,296.06)
122,000.000	VALERO ENERGY CORP	91.1481	121,841.40	111,200.73		(10,640.67)
91913YBB5	2.150% 09/15/2027 DD 09/10/20 OSEF00097702: JP MORGAN CORE	91.1481	121,841.40	111,200.73	0.00	(10,640.67)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000	VAR ENERGI ASA 144A	111.9455	346,692.50	391,809.25		45,116.75
92212WAE0	8.000% 11/15/2032 DD 11/15/22 OSEF00096002: LOOMIS CORE PLUS	111.9455	346,692.50	391,809.25	0.02	45,116.75
117,000.000	VENTAS REALTY LP	84.8548	116,730.90	99,280.13		(17,450.77)
92277GAQ0	4.875% 04/15/2049 DD 02/26/19 OSEF00097702: JP MORGAN CORE	84.8548	116,730.90	99,280.13	0.00	(17,450.77)
245,000.000	VENTURE GLOBAL LNG INC 144A	103.7231	255,179.75	254,121.60		(1,058.15)
92332YAB7	8.375% 06/01/2031 DD 05/26/23 OSEF00094102: GSAM CORE PLUS	103.7231	255,179.75	254,121.60	0.01	(1,058.15)
205,000.000	VERDE CLO LTD 1A AR 144A	100.1690	201,720.00	205,346.45		3,626.45
92338BAN5	VAR RT 04/15/2032 DD 04/15/21 OSEF00096002: LOOMIS CORE PLUS	100.1690	201,720.00	205,346.45	0.01	3,626.45
535,000.000	VERALTO CORP 144A	99.8094	532,998.80	533,980.42		981.62
92338CAE3	5.450% 09/18/2033 DD 09/18/23 OSEF00096002: LOOMIS CORE PLUS	99.8094	532,998.80	533,980.42	0.02	981.62
20,000.000	VERIZON COMMUNICATIONS INC	79.3161	23,664.40	15,863.22		(7,801.18)
92343VBG8	3.850% 11/01/2042 DD 11/07/12 OSEF00064802: WESTERN CORE PLUS	79.3161	23,664.40	15,863.22	0.00	(7,801.18)
10,000.000	VERIZON COMMUNICATIONS INC	90.6890	11,370.82	9,068.90		(2,301.92)
92343VCK8	4.862% 08/21/2046 DD 02/21/15 OSEF00064802: WESTERN CORE PLUS	90.6890	11,370.82	9,068.90	0.00	(2,301.92)
190,000.000	VERIZON COMMUNICATIONS INC	92.6642	182,715.40	176,061.92		(6,653.48)
92343VCQ5	4.400% 11/01/2034 DD 10/29/14 OSEF00064802: WESTERN CORE PLUS	92.6642	182,715.40	176,061.92	0.01	(6,653.48)
150,000.000	VERIZON COMMUNICATIONS INC	94.8378	136,442.72	142,256.72		5,814.00
92343VDD3	2.625% 08/15/2026 DD 08/01/16 OSEF00064802: WESTERN CORE PLUS	94.8378	136,442.72	142,256.72	0.01	5,814.00
20,000.000	VERIZON COMMUNICATIONS INC	98.7830	20,731.95	19,756.61		(975.34)
92343VDU5	5.250% 03/16/2037 DD 03/16/17 OSEF00064802: WESTERN CORE PLUS	98.7830	20,731.95	19,756.61	0.00	(975.34)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000	VERIZON COMMUNICATIONS INC	99.9011	21,173.01	19,980.22		(1,192.79)
92343VDV3	5.500% 03/16/2047 DD 03/16/17 OSEF00064802: WESTERN CORE PLUS	99.9011	21,173.01	19,980.22	0.00	(1,192.79)
370,000.000	VERIZON COMMUNICATIONS INC	94.0112	397,570.25	347,841.41		(49,728.84)
92343VEA8	4.500% 08/10/2033 DD 08/10/17 OSEF00064802: WESTERN CORE PLUS	94.0112	397,570.25	347,841.41	0.01	(49,728.84)
1,025,000.000	VERIZON COMMUNICATIONS INC	97.2347	992,256.09	996,656.07		4,399.98
92343VER1	4.329% 09/21/2028 DD 06/21/18 OSEF00099002: LOOMIS CORE	97.2347	992,256.09	996,656.07	0.04	4,399.98
265,000.000	VERIZON COMMUNICATIONS INC	97.2347	263,371.83	257,672.06		(5,699.77)
92343VER1	4.329% 09/21/2028 DD 06/21/18 OSEF00094102: GSAM CORE PLUS	97.2347	263,371.83	257,672.06	0.01	(5,699.77)
454,000.000	VERIZON COMMUNICATIONS INC	97.2347	453,733.42	441,445.72		(12,287.70)
92343VER1	4.329% 09/21/2028 DD 06/21/18 OSEF00064802: WESTERN CORE PLUS	97.2347	453,733.42	441,445.72	0.02	(12,287.70)
3,320,000.000	VERIZON COMMUNICATIONS INC	94.5137	3,892,415.96	3,137,854.94		(754,561.02)
92343VEU4	4.016% 12/03/2029 DD 06/03/19 OSEF00061202: JOHNSON CORE	94.5137	3,892,415.96	3,137,854.94	0.13	(754,561.02)
110,000.000	VERIZON COMMUNICATIONS INC	90.1746	99,441.10	99,192.04		(249.06)
92343VFE9	3.150% 03/22/2030 DD 03/20/20 OSEF00064802: WESTERN CORE PLUS	90.1746	99,441.10	99,192.04	0.00	(249.06)
236,000.000	VERIZON COMMUNICATIONS INC	68.8776	235,780.52	162,551.04		(73,229.48)
92343VFT6	2.650% 11/20/2040 DD 11/20/20 OSEF00097702: JP MORGAN CORE	68.8776	235,780.52	162,551.04	0.01	(73,229.48)
140,000.000	VERIZON COMMUNICATIONS INC	81.2741	130,806.20	113,783.80		(17,022.40)
92343VFX7	1.680% 10/30/2030 DD 04/30/21 OSEF00097702: JP MORGAN CORE	81.2741	130,806.20	113,783.80	0.00	(17,022.40)
110,000.000	VERIZON COMMUNICATIONS INC	89.9331	109,950.50	98,926.40		(11,024.10)
92343VGH1	2.100% 03/22/2028 DD 03/22/21 OSEF00064802: WESTERN CORE PLUS	89.9331	109,950.50	98,926.40	0.00	(11,024.10)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	VERIZON COMMUNICATIONS INC	84.9608	83,716.00	84,960.81		1,244.81
92343VGJ7	2.550% 03/21/2031 DD 03/22/21 OSEF00094102: GSAM CORE PLUS	84.9608	83,716.00	84,960.81	0.00	1,244.81
947,000.000	VERIZON COMMUNICATIONS INC	84.9608	805,712.38	804,578.85		(1,133.53)
92343VGJ7	2.550% 03/21/2031 DD 03/22/21 OSEF00099002: LOOMIS CORE	84.9608	805,712.38	804,578.85	0.03	(1,133.53)
235,000.000	VERIZON COMMUNICATIONS INC	84.9608	234,034.15	199,657.90		(34,376.25)
92343VGJ7	2.550% 03/21/2031 DD 03/22/21 OSEF00064802: WESTERN CORE PLUS	84.9608	234,034.15	199,657.90	0.01	(34,376.25)
230,000.000	VERIZON COMMUNICATIONS INC	76.4692	189,163.60	175,879.05		(13,284.55)
92343VGK4	3.400% 03/22/2041 DD 03/22/21 OSEF00064802: WESTERN CORE PLUS	76.4692	189,163.60	175,879.05	0.01	(13,284.55)
190,000.000	VERISK ANALYTICS INC	102.6471	188,174.10	195,029.48		6,855.38
92345YAH9	5.750% 04/01/2033 DD 03/07/23 OSEF00097702: JP MORGAN CORE	102.6471	188,174.10	195,029.48	0.01	6,855.38
246,000.000	VERIZON MASTER TRUST 1 A	98.7600	245,946.85	242,949.60		(2,997.25)
92348KBG7	4.490% 01/22/2029 DD 01/26/23 OSEF00099002: LOOMIS CORE	98.7600	245,946.85	242,949.60	0.01	(2,997.25)
653,000.000	VERIZON MASTER TRUST 1 A1A	99.5781	652,979.54	650,244.73		(2,734.81)
92348KCL5	5.000% 12/20/2028 DD 01/18/24 OSEF00099002: LOOMIS CORE	99.5781	652,979.54	650,244.73	0.03	(2,734.81)
1,515,000.000	VERIZON MASTER TRUST 5 A 144A	99.7701	1,514,635.34	1,511,517.02		(3,118.32)
92348KDB6	5.000% 06/21/2032 DD 06/28/24 OSEF00099002: LOOMIS CORE	99.7701	1,514,635.34	1,511,517.02	0.06	(3,118.32)
209,677.186	VERUS SECURITIZATION 8 A1 144A	87.6176	192,685.49	183,714.03		(8,971.46)
92538GAA0	VAR RT 11/25/2066 DD 12/01/21 OSEF00094102: GSAM CORE PLUS	87.6176	192,685.49	183,714.03	0.01	(8,971.46)
152,684.308	VERUS SECURITIZATION 6 A1 144A	83.3539	126,765.66	127,268.25		502.59
92538MAA7	VAR RT 10/25/2066 DD 10/01/21 OSEF00094102: GSAM CORE PLUS	83.3539	126,765.66	127,268.25	0.01	502.59

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
584,000.000	VIATRIS INC	91.2953	583,737.20	533,164.33		(50,572.87)
92556VAC0	2.300% 06/22/2027 DD 06/22/21 OSEF00097702: JP MORGAN CORE	91.2953	583,737.20	533,164.33	0.02	(50,572.87)
225,000.000	VICI PROPERTIES LP / VICI 144A	92.4322	207,407.25	207,972.43		565.18
92564RAL9	3.875% 02/15/2029 DD 02/15/22 OSEF00096002: LOOMIS CORE PLUS	92.4322	207,407.25	207,972.43	0.01	565.18
140,000.000	VIPER ENERGY INC 144A	103.5688	140,000.00	144,996.32		4,996.32
92763MAB1	7.375% 11/01/2031 DD 10/19/23 OSEF00096002: LOOMIS CORE PLUS	103.5688	140,000.00	144,996.32	0.01	4,996.32
450,000.000	VIRGIN MEDIA FINANCE PLC 144A	82.4546	450,000.00	371,045.61		(78,954.39)
92769VAJ8	5.000% 07/15/2030 DD 06/11/20 OSEF00096002: LOOMIS CORE PLUS	82.4546	450,000.00	371,045.61	0.02	(78,954.39)
230,000.000	VIRGIN MEDIA SECURED FINA 144A	91.4151	230,000.00	210,254.68		(19,745.32)
92769XAP0	5.500% 05/15/2029 DD 05/16/19 OSEF00064802: WESTERN CORE PLUS	91.4151	230,000.00	210,254.68	0.01	(19,745.32)
60,000.000	VIRGINIA ELECTRIC AND POWER CO	103.0560	77,492.40	61,833.57		(15,658.83)
927804FB5	6.000% 05/15/2037 DD 05/17/07 OSEF00097702: JP MORGAN CORE	103.0560	77,492.40	61,833.57	0.00	(15,658.83)
140,000.000	VISA INC	86.7280	142,494.80	121,419.15		(21,075.65)
92826CAF9	4.300% 12/14/2045 DD 12/14/15 OSEF00064802: WESTERN CORE PLUS	86.7280	142,494.80	121,419.15	0.00	(21,075.65)
284,000.000	VISTRA OPERATIONS CO LLC 144A	100.2390	284,664.56	284,678.76		14.20
92840VAS1	6.000% 04/15/2034 DD 04/12/24 OSEF00099002: LOOMIS CORE	100.2390	284,664.56	284,678.76	0.01	14.20
26,000.000	VISTRA OPERATIONS CO LLC 144A	100.2390	26,132.34	26,062.14		(70.20)
92840VAS1	6.000% 04/15/2034 DD 04/12/24 OSEF00097702: JP MORGAN CORE	100.2390	26,132.34	26,062.14	0.00	(70.20)
120,000.000	VMWARE LLC	98.4176	137,832.00	118,101.13		(19,730.87)
928563AE5	4.650% 05/15/2027 DD 04/07/20 OSEF00097702: JP MORGAN CORE	98.4176	137,832.00	118,101.13	0.00	(19,730.87)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000	VMWARE LLC	87.5860	74,610.75	65,689.53		(8,921.22)
928563AK1	1.800% 08/15/2028 DD 08/02/21 OSEF00094102: GSAM CORE PLUS	87.5860	74,610.75	65,689.53	0.00	(8,921.22)
460,000.000	VMWARE LLC	81.2545	361,975.10	373,770.66		11,795.56
928563AL9	2.200% 08/15/2031 DD 08/02/21 OSEF00096002: LOOMIS CORE PLUS	81.2545	361,975.10	373,770.66	0.02	11,795.56
200,000.000	VMWARE LLC	81.2545	199,606.00	162,508.98		(37,097.02)
928563AL9	2.200% 08/15/2031 DD 08/02/21 OSEF00094102: GSAM CORE PLUS	81.2545	199,606.00	162,508.98	0.01	(37,097.02)
295,000.000	VODAFONE GROUP PLC	86.5420	289,840.45	255,298.88		(34,541.57)
92857WBS8	4.875% 06/19/2049 DD 06/19/19 OSEF00097702: JP MORGAN CORE	86.5420	289,840.45	255,298.88	0.01	(34,541.57)
1,100,000.000	VOLKSWAGEN GROUP OF AMERI 144A	100.2074	1,099,879.00	1,102,281.75		2,402.75
928668BU5	5.800% 09/12/2025 DD 09/12/23 OSEF00099002: LOOMIS CORE	100.2074	1,099,879.00	1,102,281.75	0.05	2,402.75
185,000.000	VOLKSWAGEN AUTO LOAN ENHA 1 A4	99.5725	184,962.85	184,209.20		(753.65)
92867WAE8	5.010% 01/22/2030 DD 06/13/23 OSEF00099002: LOOMIS CORE	99.5725	184,962.85	184,209.20	0.01	(753.65)
180,914.270	VOLT XCIV LLC NPL3 A1 144A	98.9164	180,914.27	178,953.90		(1,960.37)
92873AAA6	VAR RT 02/27/2051 DD 02/12/21 OSEF00099002: LOOMIS CORE	98.9164	180,914.27	178,953.90	0.01	(1,960.37)
85,543.580	VOLT XCIII LLC NPL2 A1 144A	98.5209	85,543.58	84,278.32		(1,265.26)
92873CAA2	VAR RT 02/27/2051 DD 02/05/21 OSEF00099002: LOOMIS CORE	98.5209	85,543.58	84,278.32	0.00	(1,265.26)
52,232.400	VOLT XCVI LLC NPL5 A1 144A	99.1215	52,232.40	51,773.51		(458.89)
92873FAA5	VAR RT 03/27/2051 DD 03/09/21 OSEF00099002: LOOMIS CORE	99.1215	52,232.40	51,773.51	0.00	(458.89)
342,043.510	VOLT CII LLC NP11 A1 144A	97.6050	342,043.51	333,851.57		(8,191.94)
92873HAA1	VAR RT 08/25/2051 DD 07/21/21 OSEF00099002: LOOMIS CORE	97.6050	342,043.51	333,851.57	0.01	(8,191.94)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000	WFRBS COMMERCIAL MORTGAG C20 B	87.2695	145,332.03	122,177.31		(23,154.72)
92890FAY2	4.378% 05/15/2047 DD 05/01/14 OSEF00096002: LOOMIS CORE PLUS	87.2695	145,332.03	122,177.31	0.01	(23,154.72)
430,000.000	WEA FINANCE LLC / WESTFIE 144A	99.2545	428,400.40	426,794.27		(1,606.13)
92890HAC6	3.750% 09/17/2024 DD 09/17/14 OSEF00064802: WESTERN CORE PLUS	99.2545	428,400.40	426,794.27	0.02	(1,606.13)
479,895.180	VOYA CLO 2019-1 LTD 1A AR 144A	100.1495	479,895.18	480,612.62		717.44
92917NAJ7	VAR RT 04/15/2031 DD 03/03/20 OSEF00094102: GSAM CORE PLUS	100.1495	479,895.18	480,612.62	0.02	717.44
9,203.010	WAMU MORTGAGE PASS-THROU S1 A5	97.8187	9,691.90	9,002.26		(689.64)
929227H82	5.500% 04/25/2033 DD 02/01/03 OSEF00097702: JP MORGAN CORE	97.8187	9,691.90	9,002.26	0.00	(689.64)
20,427.260	WAMU MORTGAGE PASS-THRO S3 1A4	93.9040	21,319.84	19,182.01		(2,137.83)
929227T30	5.500% 06/25/2033 DD 04/01/03 OSEF00097702: JP MORGAN CORE	93.9040	21,319.84	19,182.01	0.00	(2,137.83)
18,183.970	WAMU MORTGAGE PASS-THR AR9 1A6	91.9924	18,278.33	16,727.87		(1,550.46)
92922FBV9	VAR RT 09/25/2033 DD 08/01/03 OSEF00097702: JP MORGAN CORE	91.9924	18,278.33	16,727.87	0.00	(1,550.46)
14,583.920	WAMU MORTGAGE PASS-THR AR10 A7	93.2287	13,927.50	13,596.39		(331.11)
92922FEB0	VAR RT 10/25/2033 DD 09/01/03 OSEF00097702: JP MORGAN CORE	93.2287	13,927.50	13,596.39	0.00	(331.11)
17,285.730	WAMU MORTGAGE PASS-THR AR11 A6	91.9510	17,274.92	15,894.41		(1,380.51)
92922FJF6	VAR RT 10/25/2033 DD 10/01/03 OSEF00097702: JP MORGAN CORE	91.9510	17,274.92	15,894.41	0.00	(1,380.51)
23,407.150	WAMU MORTGAGE PASS-THRO S2 2A4	96.8795	21,247.52	22,676.74		1,429.22
92922FQK7	5.500% 06/25/2034 DD 05/01/04 OSEF00097702: JP MORGAN CORE	96.8795	21,247.52	22,676.74	0.00	1,429.22
46,029.620	WAMU MORTGAGE PASS-THRO S3 3A2	99.2335	44,333.04	45,676.80		1,343.76
92922FVF2	6.000% 07/25/2034 DD 06/01/04 OSEF00097702: JP MORGAN CORE	99.2335	44,333.04	45,676.80	0.00	1,343.76



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,361.740	WAMU MORTGAGE PASS-TH AR10 1A4	89.6727	30,037.17	27,226.20		(2,810.97)
92922FW53	VAR RT 09/25/2035 DD 07/01/05 OSEF00064802: WESTERN CORE PLUS	89.6727	30,037.17	27,226.20	0.00	(2,810.97)
80,000.000	WP CAREY INC	97.4083	86,551.20	77,926.62		(8,624.58)
92936UAE9	4.250% 10/01/2026 DD 09/12/16 OSEF00097702: JP MORGAN CORE	97.4083	86,551.20	77,926.62	0.00	(8,624.58)
200,000.000	WP CAREY INC	93.3677	197,752.00	186,735.34		(11,016.66)
92936UAF6	3.850% 07/15/2029 DD 06/14/19 OSEF00094102: GSAM CORE PLUS	93.3677	197,752.00	186,735.34	0.01	(11,016.66)
185,000.000	WP CAREY INC	82.9536	183,333.15	153,464.14		(29,869.01)
92936UAG4	2.400% 02/01/2031 DD 10/14/20 OSEF00097702: JP MORGAN CORE	82.9536	183,333.15	153,464.14	0.01	(29,869.01)
90,000.000	WP CAREY INC	77.0215	88,849.80	69,319.31		(19,530.49)
92936UAH2	2.250% 04/01/2033 DD 02/25/21 OSEF00097702: JP MORGAN CORE	77.0215	88,849.80	69,319.31	0.00	(19,530.49)
115,000.000	WFRBS COMMERCIAL MORTGAG C15 B	87.3495	109,190.63	100,451.94		(8,738.69)
92938CAH0	VAR RT 08/15/2046 DD 08/01/13 OSEF00096002: LOOMIS CORE PLUS	87.3495	109,190.63	100,451.94	0.00	(8,738.69)
55,000.000	WFRBS COMMERCIAL MORTGAG C24 B	93.4267	54,666.99	51,384.66		(3,282.33)
92939KBR8	VAR RT 11/15/2047 DD 11/01/14 OSEF00096002: LOOMIS CORE PLUS	93.4267	54,666.99	51,384.66	0.00	(3,282.33)
418,000.000	WFRBS COMMERCIAL MORTGA C25 A5	99.0098	426,889.26	413,860.84		(13,028.42)
92939LAE6	3.631% 11/15/2047 DD 12/01/14 OSEF00099002: LOOMIS CORE	99.0098	426,889.26	413,860.84	0.02	(13,028.42)
40,000.000	WRKCO INC	95.1431	39,990.40	38,057.25		(1,933.15)
92940PAE4	3.900% 06/01/2028 DD 05/20/19 OSEF00097702: JP MORGAN CORE	95.1431	39,990.40	38,057.25	0.00	(1,933.15)
280,000.000	WR GRACE HOLDINGS LLC 144A	92.1695	256,981.20	258,074.71		1,093.51
92943GAA9	5.625% 08/15/2029 DD 08/25/21 OSEF00094102: GSAM CORE PLUS	92.1695	256,981.20	258,074.71	0.01	1,093.51

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
501,000.000	WFCIT 2024-A1 A	99.8410	500,863.47	500,203.61		(659.86)
92970QAA3	4.940% 02/15/2029 DD 03/01/24 OSEF00099002: LOOMIS CORE	99.8410	500,863.47	500,203.61	0.02	(659.86)
55,400.668	WACHOVIA BANK COMM C24 XC 144A	0.0010	60,583.84	0.55		(60,583.29)
92976BGA4	VAR RT 03/15/2045 DD 03/01/06 OSEF00097702: JP MORGAN CORE	0.0010	60,583.84	0.55	0.00	(60,583.29)
60,000.000	WALMART INC	88.3295	59,936.40	52,997.69		(6,938.71)
931142ES8	1.500% 09/22/2028 DD 09/22/21 OSEF00064802: WESTERN CORE PLUS	88.3295	59,936.40	52,997.69	0.00	(6,938.71)
30,000.000	WALMART INC	82.3938	29,893.50	24,718.13		(5,175.37)
931142ET6	1.800% 09/22/2031 DD 09/22/21 OSEF00064802: WESTERN CORE PLUS	82.3938	29,893.50	24,718.13	0.00	(5,175.37)
10,986.690	WASHINGTON MUTUAL MSC M RA2 2A	100.0649	11,145.85	10,993.82		(152.03)
939336R54	7.000% 07/25/2033 DD 06/01/04 OSEF00097702: JP MORGAN CORE	100.0649	11,145.85	10,993.82	0.00	(152.03)
120,000.000	WASTE CONNECTIONS INC	97.7469	118,602.00	117,296.26		(1,305.74)
94106BAG6	5.000% 03/01/2034 DD 02/21/24 OSEF00064802: WESTERN CORE PLUS	97.7469	118,602.00	117,296.26	0.00	(1,305.74)
336,770.630	WAVE 2017-1 TRUST 1A A 144A	90.0010	318,347.35	303,096.93		(15,250.42)
94353WAA3	3.844% 11/15/2042 DD 11/17/17 OSEF00096002: LOOMIS CORE PLUS	90.0010	318,347.35	303,096.93	0.01	(15,250.42)
60,000.000	WELLS FARGO & CO	95.9310	61,634.06	57,558.61		(4,075.45)
949746RF0	5.606% 01/15/2044 DD 11/26/13 OSEF00064802: WESTERN CORE PLUS	95.9310	61,634.06	57,558.61	0.00	(4,075.45)
400,000.000	WELLS FARGO & CO	94.9936	398,434.63	379,974.29		(18,460.34)
949746SH5	3.000% 10/23/2026 DD 10/25/16 OSEF00094102: GSAM CORE PLUS	94.9936	398,434.63	379,974.29	0.02	(18,460.34)
480,000.000	WELLS FARGO & CO	94.9936	465,850.69	455,969.15		(9,881.54)
949746SH5	3.000% 10/23/2026 DD 10/25/16 OSEF00064802: WESTERN CORE PLUS	94.9936	465,850.69	455,969.15	0.02	(9,881.54)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000	WELLS FARGO & CO	93.7655	39,790.40	37,506.19		(2,284.21)
94974BFP0	5.375% 11/02/2043 DD 10/28/13 OSEF00064802: WESTERN CORE PLUS	93.7655	39,790.40	37,506.19	0.00	(2,284.21)
450,000.000	WELLS FARGO & CO	97.4086	489,411.00	438,338.63		(51,072.37)
94974BFY1	4.100% 06/03/2026 DD 06/03/14 OSEF00064502: DODGE & COX CORE	97.4086	489,411.00	438,338.63	0.02	(51,072.37)
4,500,000.000	WELLS FARGO & CO	97.4086	4,435,065.00	4,383,386.33		(51,678.67)
94974BFY1	4.100% 06/03/2026 DD 06/03/14 OSEF00061202: JOHNSON CORE	97.4086	4,435,065.00	4,383,386.33	0.18	(51,678.67)
130,000.000	WELLS FARGO & CO	84.4736	129,724.05	109,815.68		(19,908.37)
94974BGE4	4.650% 11/04/2044 DD 11/04/14 OSEF00064802: WESTERN CORE PLUS	84.4736	129,724.05	109,815.68	0.00	(19,908.37)
1,600,000.000	WELLS FARGO & CO	97.3570	1,602,940.00	1,557,712.61		(45,227.39)
94974BGL8	4.300% 07/22/2027 DD 07/22/15 OSEF00064502: DODGE & COX CORE	97.3570	1,602,940.00	1,557,712.61	0.06	(45,227.39)
325,000.000	WELLS FARGO & CO	97.3570	355,970.00	316,410.37		(39,559.63)
94974BGL8	4.300% 07/22/2027 DD 07/22/15 OSEF00094102: GSAM CORE PLUS	97.3570	355,970.00	316,410.37	0.01	(39,559.63)
90,000.000	WELLS FARGO & CO	97.3570	90,248.41	87,621.33		(2,627.08)
94974BGL8	4.300% 07/22/2027 DD 07/22/15 OSEF00064802: WESTERN CORE PLUS	97.3570	90,248.41	87,621.33	0.00	(2,627.08)
130,000.000	WELLS FARGO & CO	86.9542	129,555.83	113,040.52		(16,515.31)
94974BGQ7	4.900% 11/17/2045 DD 11/17/15 OSEF00064802: WESTERN CORE PLUS	86.9542	129,555.83	113,040.52	0.00	(16,515.31)
300,000.000	WELLS FARGO & CO	84.6786	316,167.35	254,035.66		(62,131.69)
94974BGU8	4.750% 12/07/2046 DD 12/08/16 OSEF00064802: WESTERN CORE PLUS	84.6786	316,167.35	254,035.66	0.01	(62,131.69)
1,815,000.000	WELLS FARGO BANK NA	100.1650	1,812,640.50	1,817,994.75		5,354.25
949764NU4	5.000% 05/21/2026 DD 05/21/24 OSEF00098502: C.S. MCKEE	100.1650	1,812,640.50	1,817,994.75	0.07	5,354.25

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,615.030	WELLS FARGO MORTGAGE 3 A1 144A	88.0323	12,822.98	11,105.29		(1,717.69)
949831AA9	VAR RT 07/25/2049 DD 09/01/19 OSEF00094102: GSAM CORE PLUS	88.0323	12,822.98	11,105.29	0.00	(1,717.69)
113,931.690	WELLS FARGO ALTERNATIVE PA6 A1	87.7321	132,438.41	99,954.62		(32,483.79)
94985KAA5	VAR RT 12/28/2037 DD 11/01/07 OSEF00094102: GSAM CORE PLUS	87.7321	132,438.41	99,954.62	0.00	(32,483.79)
72,388.240	WELLS FARGO COMMERCIAL LC12 B	91.7991	72,739.42	66,451.77		(6,287.65)
94988QAQ4	VAR RT 07/15/2046 DD 07/01/13 OSEF00096002: LOOMIS CORE PLUS	91.7991	72,739.42	66,451.77	0.00	(6,287.65)
341,000.000	WELLS FARGO COMMERCIAL C31 A4	97.2565	356,584.88	331,644.60		(24,940.28)
94989WAS6	3.695% 11/15/2048 DD 11/01/15 OSEF00099002: LOOMIS CORE	97.2565	356,584.88	331,644.60	0.01	(24,940.28)
154,000.000	WELLS FARGO COMMERCIAL M P2 A4	97.3042	155,966.87	149,848.47		(6,118.40)
95000AAU1	3.809% 12/15/2048 DD 12/01/15 OSEF00099002: LOOMIS CORE	97.3042	155,966.87	149,848.47	0.01	(6,118.40)
317,000.000	WELLS FARGO COMMERCIAL C34 A4	95.6888	316,258.71	303,333.59		(12,925.12)
95000DBD2	3.096% 06/15/2049 DD 05/01/16 OSEF00099002: LOOMIS CORE	95.6888	316,258.71	303,333.59	0.01	(12,925.12)
350,000.000	WELLS FARGO COMMERCIAL C36 AS	93.1230	342,166.02	325,930.36		(16,235.66)
95000MBR1	3.419% 11/15/2059 DD 11/01/16 OSEF00096002: LOOMIS CORE PLUS	93.1230	342,166.02	325,930.36	0.01	(16,235.66)
75,000.000	WELLS FARGO & CO	96.1432	76,939.93	72,107.39		(4,832.54)
95000U2D4	4.150% 01/24/2029 DD 01/24/19 OSEF00094102: GSAM CORE PLUS	96.1432	76,939.93	72,107.39	0.00	(4,832.54)
160,000.000	WELLS FARGO & CO	96.1432	159,715.20	153,829.09		(5,886.11)
95000U2D4	4.150% 01/24/2029 DD 01/24/19 OSEF00064802: WESTERN CORE PLUS	96.1432	159,715.20	153,829.09	0.01	(5,886.11)
170,000.000	WELLS FARGO & CO	88.7056	169,047.10	150,799.49		(18,247.61)
95000U2G7	VAR RT 10/30/2030 DD 10/31/19 OSEF00064802: WESTERN CORE PLUS	88.7056	169,047.10	150,799.49	0.01	(18,247.61)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
890,000.000	WELLS FARGO & CO	91.0917	988,340.77	810,716.21		(177,624.56)
95000U2M4	VAR RT 04/04/2051 DD 03/30/20 OSEF00064802: WESTERN CORE PLUS	91.0917	988,340.77	810,716.21	0.03	(177,624.56)
140,000.000	WELLS FARGO & CO	97.1043	135,802.80	135,946.08		143.28
95000U2N2	VAR RT 04/30/2026 DD 04/30/20 OSEF00064802: WESTERN CORE PLUS	97.1043	135,802.80	135,946.08	0.01	143.28
100,000.000	WELLS FARGO & CO	86.7206	92,938.60	86,720.56		(6,218.04)
95000U2U6	VAR RT 03/02/2033 DD 03/02/22 OSEF00064802: WESTERN CORE PLUS	86.7206	92,938.60	86,720.56	0.00	(6,218.04)
385,000.000	WELLS FARGO & CO	96.1864	386,458.42	370,317.76		(16,140.66)
95000U3B7	VAR RT 07/25/2033 DD 07/25/22 OSEF00094102: GSAM CORE PLUS	96.1864	386,458.42	370,317.76	0.02	(16,140.66)
700,000.000	WELLS FARGO & CO	96.1864	678,722.25	673,305.02		(5,417.23)
95000U3B7	VAR RT 07/25/2033 DD 07/25/22 OSEF00064502: DODGE & COX CORE	96.1864	678,722.25	673,305.02	0.03	(5,417.23)
350,000.000	WELLS FARGO & CO	98.8568	350,000.00	345,998.64		(4,001.36)
95000U3D3	VAR RT 04/24/2034 DD 04/24/23 OSEF00064502: DODGE & COX CORE	98.8568	350,000.00	345,998.64	0.01	(4,001.36)
490,000.000	WELLS FARGO & CO	100.9072	490,000.00	494,445.36		4,445.36
95000U3E1	VAR RT 07/25/2029 DD 07/25/23 OSEF00097702: JP MORGAN CORE	100.9072	490,000.00	494,445.36	0.02	4,445.36
210,000.000	WELLS FARGO & CO	100.9072	210,000.00	211,905.15		1,905.15
95000U3E1	VAR RT 07/25/2029 DD 07/25/23 OSEF00064802: WESTERN CORE PLUS	100.9072	210,000.00	211,905.15	0.01	1,905.15
190,000.000	WELLS FARGO & CO	99.9260	190,000.00	189,859.39		(140.61)
95000U3F8	VAR RT 07/25/2034 DD 07/25/23 OSEF00064802: WESTERN CORE PLUS	99.9260	190,000.00	189,859.39	0.01	(140.61)
170,000.000	WELLS FARGO & CO	99.9260	170,000.00	169,874.19		(125.81)
95000U3F8	VAR RT 07/25/2034 DD 07/25/23 OSEF00097702: JP MORGAN CORE	99.9260	170,000.00	169,874.19	0.01	(125.81)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
412,000.000	WELLS FARGO & CO	99.9260	415,925.58	411,695.09		(4,230.49)
95000U3F8	VAR RT 07/25/2034 DD 07/25/23 OSEF00099002: LOOMIS CORE	99.9260	415,925.58	411,695.09	0.02	(4,230.49)
395,000.000	WELLS FARGO & CO	103.7713	395,000.00	409,896.55		14,896.55
95000U3G6	VAR RT 10/23/2029 DD 10/23/23 OSEF00097702: JP MORGAN CORE	103.7713	395,000.00	409,896.55	0.02	14,896.55
270,000.000	WELLS FARGO & CO	106.6056	270,000.00	287,835.22		17,835.22
95000U3H4	VAR RT 10/23/2034 DD 10/23/23 OSEF00097702: JP MORGAN CORE	106.6056	270,000.00	287,835.22	0.01	17,835.22
375,000.000	WELLS FARGO & CO	99.5801	375,000.00	373,425.46		(1,574.54)
95000U3J0	VAR RT 01/23/2030 DD 01/23/24 OSEF00064502: DODGE & COX CORE	99.5801	375,000.00	373,425.46	0.02	(1,574.54)
190,000.000	WELLS FARGO & CO	99.5801	190,000.00	189,202.23		(797.77)
95000U3J0	VAR RT 01/23/2030 DD 01/23/24 OSEF00097702: JP MORGAN CORE	99.5801	190,000.00	189,202.23	0.01	(797.77)
275,000.000	WELLS FARGO & CO	99.6493	275,000.00	274,035.62		(964.38)
95000U3K7	VAR RT 01/23/2035 DD 01/23/24 OSEF00097702: JP MORGAN CORE	99.6493	275,000.00	274,035.62	0.01	(964.38)
1,488,000.000	WELLS FARGO & CO	100.8653	1,489,809.86	1,500,875.89		11,066.03
95000U3L5	VAR RT 04/22/2028 DD 04/22/24 OSEF00099002: LOOMIS CORE	100.8653	1,489,809.86	1,500,875.89	0.06	11,066.03
106,893.720	WELLS FARGO COMMERCIAL C38 A4	94.3438	100,647.12	100,847.59		200.47
95001MAE0	3.190% 07/15/2050 DD 07/01/17 OSEF00064802: WESTERN CORE PLUS	94.3438	100,647.12	100,847.59	0.00	200.47
108,000.000	WELLS FARGO COMMERCIAL C47 A4	96.3379	115,716.09	104,044.95		(11,671.14)
95002DBG3	4.442% 09/15/2061 DD 10/01/18 OSEF00099002: LOOMIS CORE	96.3379	115,716.09	104,044.95	0.00	(11,671.14)
325,000.000	WELLS FARGO COMMERCIAL C59 A5	83.8721	274,103.65	272,584.36		(1,519.29)
95003CAJ9	2.626% 04/15/2054 DD 05/01/21 OSEF00094102: GSAM CORE PLUS	83.8721	274,103.65	272,584.36	0.01	(1,519.29)

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425,000.000	WELLS FARGO COMMER 1CHI A 144A	98.1016	418,318.96	416,931.93		(1,387.03)
95003PAA9	VAR RT 07/15/2035 DD 06/01/24 OSEF00094102: GSAM CORE PLUS	98.1016	418,318.96	416,931.93	0.02	(1,387.03)
250,000.000	WELLS FARGO COMMER 1CHI B 144A	98.2376	246,069.98	245,594.10		(475.88)
95003PAC5	VAR RT 07/15/2035 DD 06/01/24 OSEF00094102: GSAM CORE PLUS	98.2376	246,069.98	245,594.10	0.01	(475.88)
50,000.000	WELLTOWER OP LLC	96.6753	49,979.50	48,337.63		(1,641.87)
95040QAD6	4.250% 04/15/2028 DD 04/10/18 OSEF00097702: JP MORGAN CORE	96.6753	49,979.50	48,337.63	0.00	(1,641.87)
125,000.000	WELLTOWER OP LLC	89.6192	124,770.00	112,023.96		(12,746.04)
95040QAJ3	3.100% 01/15/2030 DD 08/19/19 OSEF00097702: JP MORGAN CORE	89.6192	124,770.00	112,023.96	0.00	(12,746.04)
405,000.000	WESTERN DIGITAL CORP	97.9041	392,079.25	396,511.61		4,432.36
958102AM7	4.750% 02/15/2026 DD 02/13/18 OSEF00096002: LOOMIS CORE PLUS	97.9041	392,079.25	396,511.61	0.02	4,432.36
240,000.000	WESTERN DIGITAL CORP	86.7820	201,950.55	208,276.82		6,326.27
958102AQ8	2.850% 02/01/2029 DD 12/10/21 OSEF00096002: LOOMIS CORE PLUS	86.7820	201,950.55	208,276.82	0.01	6,326.27
35,000.000	WESTERN MIDSTREAM OPERATING LP	90.1137	41,387.50	31,539.80		(9,847.70)
958254AD6	5.450% 04/01/2044 DD 03/20/14 OSEF00096002: LOOMIS CORE PLUS	90.1137	41,387.50	31,539.80	0.00	(9,847.70)
40,000.000	WESTERN MIDSTREAM OPERATING LP	96.4310	41,243.60	38,572.42		(2,671.18)
958254AH7	4.500% 03/01/2028 DD 03/02/18 OSEF00064802: WESTERN CORE PLUS	96.4310	41,243.60	38,572.42	0.00	(2,671.18)
10,000.000	WESTERN MIDSTREAM OPERATING LP	86.3418	11,425.00	8,634.18		(2,790.82)
958254AJ3	5.300% 03/01/2048 DD 03/02/18 OSEF00064802: WESTERN CORE PLUS	86.3418	11,425.00	8,634.18	0.00	(2,790.82)
185,000.000	WESTERN MIDSTREAM OPERATING LP	86.3418	220,212.50	159,732.27		(60,480.23)
958254AJ3	5.300% 03/01/2048 DD 03/02/18 OSEF00096002: LOOMIS CORE PLUS	86.3418	220,212.50	159,732.27	0.01	(60,480.23)

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10,000.000	WESTERN MIDSTREAM OPERATING LP	86.9213	8,562.90	8,692.13		129.23
958254AL8	5.500% 08/15/2048 DD 08/09/18 OSEF00064802: WESTERN CORE PLUS	86.9213	8,562.90	8,692.13	0.00	129.23
25,000.000	WESTERN MIDSTREAM OPERATING LP	86.9213	29,412.50	21,730.33		(7,682.17)
958254AL8	5.500% 08/15/2048 DD 08/09/18 OSEF00096002: LOOMIS CORE PLUS	86.9213	29,412.50	21,730.33	0.00	(7,682.17)
110,000.000	WESTERN MIDSTREAM OPERATING LP	87.6498	131,475.00	96,414.75		(35,060.25)
958667AA5	VAR RT 02/01/2050 DD 01/13/20 OSEF00096002: LOOMIS CORE PLUS	87.6498	131,475.00	96,414.75	0.00	(35,060.25)
80,000.000	WESTERN MIDSTREAM OPERATING LP	87.6498	78,438.00	70,119.82		(8,318.18)
958667AA5	VAR RT 02/01/2050 DD 01/13/20 OSEF00064802: WESTERN CORE PLUS	87.6498	78,438.00	70,119.82	0.00	(8,318.18)
230,000.000	WESTERN MIDSTREAM OPERATING LP	98.2760	226,953.50	226,034.73		(918.77)
958667AB3	VAR RT 02/01/2025 DD 01/13/20 OSEF00064802: WESTERN CORE PLUS	98.2760	226,953.50	226,034.73	0.01	(918.77)
80,000.000	WESTERN MIDSTREAM OPERATING LP	93.0048	89,500.00	74,403.85		(15,096.15)
958667AC1	VAR RT 02/01/2030 DD 01/13/20 OSEF00096002: LOOMIS CORE PLUS	93.0048	89,500.00	74,403.85	0.00	(15,096.15)
160,000.000	WESTERN MIDSTREAM OPERATING LP	93.0048	161,297.54	148,807.69		(12,489.85)
958667AC1	VAR RT 02/01/2030 DD 01/13/20 OSEF00064802: WESTERN CORE PLUS	93.0048	161,297.54	148,807.69	0.01	(12,489.85)
355,000.000	WESTERN MIDSTREAM OPERATING LP	102.5106	338,902.00	363,912.63		25,010.63
958667AE7	6.150% 04/01/2033 DD 04/04/23 OSEF00096002: LOOMIS CORE PLUS	102.5106	338,902.00	363,912.63	0.01	25,010.63
225,000.000	WESTERN MIDSTREAM OPERATING LP	103.1397	224,518.50	232,064.33		7,545.83
958667AF4	6.350% 01/15/2029 DD 09/29/23 OSEF00096002: LOOMIS CORE PLUS	103.1397	224,518.50	232,064.33	0.01	7,545.83
311,000.000	WESTERN MIDSTREAM OPERATING LP	103.1397	324,379.22	320,764.47		(3,614.75)
958667AF4	6.350% 01/15/2029 DD 09/29/23 OSEF00099002: LOOMIS CORE	103.1397	324,379.22	320,764.47	0.01	(3,614.75)



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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
481,000.000	WESTLAKE AUTOMOBILE 1A A3 144A	99.6520	480,976.19	479,326.12		(1,650.07)
96042XAD7	5.210% 01/18/2028 DD 01/20/23 OSEF00099002: LOOMIS CORE	99.6520	480,976.19	479,326.12	0.02	(1,650.07)
100,000.000	WESTLAKE AUTOMOBILE 1A D 144A	101.6090	99,999.64	101,609.00		1,609.36
96042XAG0	6.790% 11/15/2028 DD 01/20/23 OSEF00096002: LOOMIS CORE PLUS	101.6090	99,999.64	101,609.00	0.00	1,609.36
443,000.000	WESTLAKE AUTOMOBILE 2A B 144A	100.0489	442,993.44	443,216.54		223.10
96042YAE3	5.620% 03/15/2030 DD 06/12/24 OSEF00099002: LOOMIS CORE	100.0489	442,993.44	443,216.54	0.02	223.10
100,000.000	WESTLAKE AUTOMOBILE 2A D 144A	99.8523	99,977.18	99,852.34		(124.84)
96042YAG8	5.910% 04/15/2030 DD 06/12/24 OSEF00096002: LOOMIS CORE PLUS	99.8523	99,977.18	99,852.34	0.00	(124.84)
566,000.000	WESTPAC BANKING CORP	100.2255	564,952.90	567,276.30		2,323.40
961214FT5	5.050% 04/16/2029 DD 05/16/24 OSEF00099002: LOOMIS CORE	100.2255	564,952.90	567,276.30	0.02	2,323.40
60,000.000	WILLIAMS COS INC/THE	110.4835	72,000.00	66,290.08		(5,709.92)
969457BB5	7.500% 01/15/2031 DD 01/17/01 OSEF00064802: WESTERN CORE PLUS	110.4835	72,000.00	66,290.08	0.00	(5,709.92)
170,000.000	WILLIAMS COS INC/THE	110.3840	207,187.50	187,652.83		(19,534.67)
969457BD1	7.750% 06/15/2031 DD 06/13/01 OSEF00064802: WESTERN CORE PLUS	110.3840	207,187.50	187,652.83	0.01	(19,534.67)
60,000.000	WILLIAMS COS INC/THE	119.4840	79,666.20	71,690.37		(7,975.83)
969457BM1	VAR RT 03/15/2032 DD 03/15/03 OSEF00064802: WESTERN CORE PLUS	119.4840	79,666.20	71,690.37	0.00	(7,975.83)
200,000.000	WILLIAMS COS INC/THE	100.9123	199,782.00	201,824.64		2,042.64
969457CJ7	5.650% 03/15/2033 DD 03/02/23 OSEF00094102: GSAM CORE PLUS	100.9123	199,782.00	201,824.64	0.01	2,042.64
90,000.000	WILLIAMS COS INC/THE	95.9800	91,322.80	86,382.02		(4,940.78)
96949LAD7	3.750% 06/15/2027 DD 06/05/17 OSEF00064802: WESTERN CORE PLUS	95.9800	91,322.80	86,382.02	0.00	(4,940.78)

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235,000.000	WILLIAMS COS INC/THE	95.9800	224,946.70	225,553.04		606.34
96949LAD7	3.750% 06/15/2027 DD 06/05/17 OSEF00099002: LOOMIS CORE	95.9800	224,946.70	225,553.04	0.01	606.34
29,000.000	WISCONSIN ELECTRIC POWER CO	75.8225	28,884.58	21,988.54		(6,896.04)
976656CE6	3.650% 12/15/2042 DD 12/11/12 OSEF00097702: JP MORGAN CORE	75.8225	28,884.58	21,988.54	0.00	(6,896.04)
10,000.000	WISCONSIN POWER AND LIGHT CO	105.7574	9,942.05	10,575.74		633.69
976826BE6	6.375% 08/15/2037 DD 08/15/07 OSEF00064802: WESTERN CORE PLUS	105.7574	9,942.05	10,575.74	0.00	633.69
100,000.000	WORKDAY INC	95.6600	99,941.00	95,659.96		(4,281.04)
98138HAG6	3.500% 04/01/2027 DD 04/01/22 OSEF00094102: GSAM CORE PLUS	95.6600	99,941.00	95,659.96	0.00	(4,281.04)
232,000.000	WORKDAY INC	95.6600	231,863.12	221,931.10		(9,932.02)
98138HAG6	3.500% 04/01/2027 DD 04/01/22 OSEF00097702: JP MORGAN CORE	95.6600	231,863.12	221,931.10	0.01	(9,932.02)
379,309.930	WORLD OMNI AUTO RECEIVABL C A4	98.5198	379,262.48	373,695.46		(5,567.02)
98163CAF7	0.610% 10/15/2026 DD 08/19/20 OSEF00099002: LOOMIS CORE	98.5198	379,262.48	373,695.46	0.02	(5,567.02)
289,000.000	WORLD OMNI AUTO RECEIVABL D A3	101.2303	288,951.14	292,555.48		3,604.34
98164DAD9	5.790% 02/15/2029 DD 11/08/23 OSEF00099002: LOOMIS CORE	101.2303	288,951.14	292,555.48	0.01	3,604.34
362,000.000	WORLD OMNI AUTO RECEIVABL B A3	100.2925	361,949.72	363,058.71		1,108.99
98164HAD0	5.270% 09/17/2029 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.2925	361,949.72	363,058.71	0.01	1,108.99
308,000.000	WORLD OMNI AUTO RECEIVABL B A4	100.6832	307,918.04	310,104.19		2,186.15
98164HAE8	5.230% 07/15/2030 DD 05/22/24 OSEF00099002: LOOMIS CORE	100.6832	307,918.04	310,104.19	0.01	2,186.15
156,000.000	WORLD OMNI AUTOMOBILE LEA A A4	99.4209	155,983.56	155,096.54		(887.02)
981944AE1	5.040% 07/17/2028 DD 05/24/23 OSEF00099002: LOOMIS CORE	99.4209	155,983.56	155,096.54	0.01	(887.02)

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546,000.000	WORLD OMNI AUTOMOBILE LEA A A3	100.1284	545,952.92	546,701.17		748.25
981946AD8	5.260% 10/15/2027 DD 04/17/24 OSEF00099002: LOOMIS CORE	100.1284	545,952.92	546,701.17	0.02	748.25
395,000.000	WORLD OMNI AUTOMOBILE LEA A A4	100.2491	394,911.23	395,984.10		1,072.87
981946AE6	5.250% 09/17/2029 DD 04/17/24 OSEF00099002: LOOMIS CORE	100.2491	394,911.23	395,984.10	0.02	1,072.87
40,000.000	TRAVEL + LEISURE CO	99.7886	44,700.00	39,915.42		(4,784.58)
98310WAN8	VAR RT 04/01/2027 DD 03/21/17 OSEF00096002: LOOMIS CORE PLUS	99.7886	44,700.00	39,915.42	0.00	(4,784.58)
95,000.000	TRAVEL + LEISURE CO 144A	100.7556	95,000.00	95,717.82		717.82
98310WAS7	6.625% 07/31/2026 DD 07/24/20 OSEF00096002: LOOMIS CORE PLUS	100.7556	95,000.00	95,717.82	0.00	717.82
60,000.000	WYNN RESORTS FINANCE LLC 144A	103.6924	60,000.00	62,215.43		2,215.43
983133AC3	7.125% 02/15/2031 DD 02/16/23 OSEF00064802: WESTERN CORE PLUS	103.6924	60,000.00	62,215.43	0.00	2,215.43
3,000,000.000	XCEL ENERGY INC	89.7664	3,183,860.00	2,692,992.03		(490,867.97)
98389BAY6	3.400% 06/01/2030 DD 04/01/20 OSEF00061202: JOHNSON CORE	89.7664	3,183,860.00	2,692,992.03	0.11	(490,867.97)
50,000.000	XYLEM INC/NY	83.9042	49,607.00	41,952.08		(7,654.92)
98419MAL4	2.250% 01/30/2031 DD 06/26/20 OSEF00097702: JP MORGAN CORE	83.9042	49,607.00	41,952.08	0.00	(7,654.92)
190,000.000	YALE-NEW HAVEN HEALTH SERVICES	59.7726	190,000.00	113,567.97		(76,432.03)
98459HAA0	2.496% 07/01/2050 DD 08/18/20 OSEF00097702: JP MORGAN CORE	59.7726	190,000.00	113,567.97	0.00	(76,432.03)
420,000.000	YUM! BRANDS INC	88.2545	420,000.00	370,668.86		(49,331.14)
988498AN1	3.625% 03/15/2031 DD 09/25/20 OSEF00096002: LOOMIS CORE PLUS	88.2545	420,000.00	370,668.86	0.02	(49,331.14)
150,000.000	ZF NORTH AMERICA CAPITAL 144A	101.9346	149,532.00	152,901.90		3,369.90
98877DAD7	6.875% 04/14/2028 DD 04/14/23 OSEF00096002: LOOMIS CORE PLUS	101.9346	149,532.00	152,901.90	0.01	3,369.90

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000	ZF NORTH AMERICA CAPITAL 144A	103.5368	149,389.50	155,305.20		5,915.70
98877DAE5	7.125% 04/14/2030 DD 04/14/23 OSEF00096002: LOOMIS CORE PLUS	103.5368	149,389.50	155,305.20	0.01	5,915.70
155,000.000	ZF NORTH AMERICA CAPITAL 144A	101.8441	155,000.00	157,858.36		2,858.36
98877DAF2	6.750% 04/23/2030 DD 04/23/24 OSEF00096002: LOOMIS CORE PLUS	101.8441	155,000.00	157,858.36	0.01	2,858.36
240,000.000	ZF NORTH AMERICA CAPITAL 144A	103.3855	240,000.00	248,125.20		8,125.20
98877DAG0	6.875% 04/23/2032 DD 04/23/24 OSEF00096002: LOOMIS CORE PLUS	103.3855	240,000.00	248,125.20	0.01	8,125.20
157,085.490	ZAMBIA GOVERNMENT INTERNA 144A	87.5925	142,351.57	137,595.11		(4,756.46)
988895AQ1	STEP 06/30/2033 DD 03/31/2024 OSEF00099502: NINETY ONE EMD	87.5925	142,351.57	137,595.11	0.01	(4,756.46)
130,502.000	ZAMBIA GOVERNMENT INTERNA 144A	48.7500	70,241.40	63,619.73		(6,621.67)
988895AR9	0.500% 12/31/2053 DD 03/31/24 OSEF00099502: NINETY ONE EMD	48.7500	70,241.40	63,619.73	0.00	(6,621.67)
190,000.000	ZOETIS INC	84.2257	188,751.70	160,028.83		(28,722.87)
98978VAS2	2.000% 05/15/2030 DD 05/12/20 OSEF00097702: JP MORGAN CORE	84.2257	188,751.70	160,028.83	0.01	(28,722.87)
274,000.000	ZOETIS INC	102.2771	273,564.34	280,239.29		6,674.95
98978VAV5	5.600% 11/16/2032 DD 11/16/22 OSEF00097702: JP MORGAN CORE	102.2771	273,564.34	280,239.29	0.01	6,674.95
750,000.000	COMMIT TO PUR GNMA II JUMBOS	97.4990	736,552.73	731,242.50		(5,310.23)
999434889	5.000% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	97.4990	736,552.73	731,242.50	0.03	(5,310.23)
865,000.000	COMMIT TO PUR FNMA SF MTG	96.8120	834,218.16	837,423.80		3,205.64
999439904	5.000% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	96.8120	834,218.16	837,423.80	0.03	3,205.64
265,000.000	COMMIT TO PUR GNMA II JUMBOS	92.5920	247,650.78	245,368.80		(2,281.98)
999452568	4.000% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	92.5920	247,650.78	245,368.80	0.01	(2,281.98)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320,000.000	COMMIT TO PUR FNMA SF MTG	99.1640	318,900.00	317,324.80		(1,575.20)
999463235	5.000% 07/01/2039 DD 07/01/24 OSEF00099002: LOOMIS CORE	99.1640	318,900.00	317,324.80	0.01	(1,575.20)
243,805.756	WA - US\$ HIGH YIELD PORT LLC	43.5660	7,911,959.27	10,621,641.57		2,709,682.30
999788706	LTD 0% OSEF00064802: WESTERN CORE PLUS	43.5660	7,911,959.27	10,621,641.57	0.44	2,709,682.30
150,000.000	COMMIT TO PUR GNMA II JUMBOS	95.1870	143,906.25	142,780.50		(1,125.75)
999AA1974	4.500% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	95.1870	143,906.25	142,780.50	0.01	(1,125.75)
1,775,000.000	COMMIT TO PUR FNMA SF MTG	94.4310	1,670,025.39	1,676,150.25		6,124.86
999ABM670	4.500% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	94.4310	1,670,025.39	1,676,150.25	0.07	6,124.86
875,000.000	COMMIT TO PUR GNMA II JUMBOS	99.3320	873,291.02	869,155.00		(4,136.02)
999ACK699	5.500% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	99.3320	873,291.02	869,155.00	0.04	(4,136.02)
2,565,000.000	COMMIT TO PUR FNMA SF MTG	98.7430	2,537,079.30	2,532,757.95		(4,321.35)
999ACN891	5.500% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	98.7430	2,537,079.30	2,532,757.95	0.10	(4,321.35)
270,000.000	COMMIT TO PUR FNMA SF MTG	88.6720	239,407.43	239,414.40		6.97
999ACQ563	3.500% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	88.6720	239,407.43	239,414.40	0.01	6.97
935,000.000	COMMIT TO PUR GNMA II JUMBOS	100.4850	942,195.12	939,534.75		(2,660.37)
999ADA203	6.000% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	100.4850	942,195.12	939,534.75	0.04	(2,660.37)
140,000.000	COMMIT TO PUR FNMA SF MTG	91.6550	128,024.28	128,317.00		292.72
999ADG408	4.000% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	91.6550	128,024.28	128,317.00	0.01	292.72
1,000,000.000	COMMIT TO PUR FNMA SF MTG	102.8910	1,026,484.38	1,028,910.00		2,425.62
999ADK904	7.000% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	102.8910	1,026,484.38	1,028,910.00	0.04	2,425.62



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,965,000.000	COMMIT TO PUR FNMA SF MTG	101.8500	1,997,238.28	2,001,352.50		4,114.22
999ADL340	6.500% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	101.8500	1,997,238.28	2,001,352.50	0.08	4,114.22
1,050,000.000	COMMIT TO PUR FNMA SF MTG	100.3770	1,051,845.70	1,053,958.50		2,112.80
999ADL555	6.000% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	100.3770	1,051,845.70	1,053,958.50	0.04	2,112.80
100,000.000	COMMIT TO PUR FNMA SF MTG	92.6020	93,406.25	92,602.00		(804.25)
999ADT905	3.000% 07/01/2039 DD 07/01/24 OSEF00099002: LOOMIS CORE	92.6020	93,406.25	92,602.00	0.00	(804.25)
325,000.000	COMMIT TO PUR GNMA II JUMBOS	89.9850	296,168.95	292,451.25		(3,717.70)
999ADT954	3.500% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	89.9850	296,168.95	292,451.25	0.01	(3,717.70)
20,000.000	COMMIT TO PUR FNMA SF MTG	90.4210	18,275.00	18,084.20		(190.80)
999ADU480	2.500% 07/01/2039 DD 07/01/24 OSEF00099002: LOOMIS CORE	90.4210	18,275.00	18,084.20	0.00	(190.80)
1,195,000.000	COMMIT TO PUR FNMA SF MTG	85.2340	1,010,895.31	1,018,546.30		7,650.99
999ADU522	3.000% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	85.2340	1,010,895.31	1,018,546.30	0.04	7,650.99
165,000.000	COMMIT TO PUR GNMA II JUMBOS	87.2960	145,595.31	144,038.40		(1,556.91)
999ADU621	3.000% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	87.2960	145,595.31	144,038.40	0.01	(1,556.91)
95,000.000	COMMIT TO PUR FNMA SF MTG	87.9680	84,253.13	83,569.60		(683.53)
999ADV678	2.000% 07/01/2039 DD 07/01/24 OSEF00099002: LOOMIS CORE	87.9680	84,253.13	83,569.60	0.00	(683.53)
925,000.000	COMMIT TO PUR FNMA SF MTG	81.8920	758,680.01	757,501.00		(1,179.01)
999ADV702	2.500% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	81.8920	758,680.01	757,501.00	0.03	(1,179.01)
315,000.000	COMMIT TO PUR GNMA II JUMBOS	84.2820	268,574.41	265,488.30		(3,086.11)
999ADV827	2.500% 07/20/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	84.2820	268,574.41	265,488.30	0.01	(3,086.11)

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,895,000.000	COMMIT TO PUR FNMA SF MTG	78.4340	1,487,550.74	1,486,324.30		(1,226.44)
999ADW619	2.000% 07/01/2054 DD 07/01/24 OSEF00099002: LOOMIS CORE	78.4340	1,487,550.74	1,486,324.30	0.06	(1,226.44)
180,753.610	WA FLTG RATE HI INCOME FD	27.4550	3,788,891.16	4,962,590.36		1,173,699.20
999E65006	OSEF00064802: WESTERN CORE PLUS	27.4550	3,788,891.16	4,962,590.36	0.20	1,173,699.20
190,000.000	HARBOR FREIGHT TOOLS 5/24 TLB	99.6480	189,525.00	189,331.20		(193.80)
99AAT9637	0.000% 06/05/2031 DD 05/28/24 OSEF00064802: WESTERN CORE PLUS	99.6480	189,525.00	189,331.20	0.01	(193.80)
505,000.000	BAUSCH HEALTH COS INC REGS	74.8360	295,525.00	377,921.80		82,396.80
C07885AJ2	4.875% 06/01/2028 DD 06/08/21 OSEF00096002: LOOMIS CORE PLUS	74.8360	295,525.00	377,921.80	0.02	82,396.80
65,000.000	1011778 BC ULC / NEW RED REGS	94.3200	60,112.50	61,308.00		1,195.50
C6900PAG4	4.375% 01/15/2028 DD 11/19/19 OSEF00096002: LOOMIS CORE PLUS	94.3200	60,112.50	61,308.00	0.00	1,195.50
403,000.000	KAISA GROUP HOLDINGS LTD REGS	3.2500	245,628.50	13,097.50		(232,531.00)
G52132BW9	11.950% 10/22/2022 DD 10/22/19 OSEF00099502: NINETY ONE EMD	3.2500	245,628.50	13,097.50	0.00	(232,531.00)
50,000.000	VIRGIN MEDIA/O2 9/20 (USD) COV	95.3750	49,250.00	47,687.50		(1,562.50)
G9368PBE3	TLQ OSEF00064802: WESTERN CORE PLUS	95.3750	49,250.00	47,687.50	0.00	(1,562.50)
250,000.000	UBS GROUP AG REGS	105.1860	214,560.00	262,965.00		48,405.00
H3698DDS0	VAR RT 08/12/2033 DD 08/12/22 OSEF00096002: LOOMIS CORE PLUS	105.1860	214,560.00	262,965.00	0.01	48,405.00
466,961.513	MC BRAZIL DOWNSTREAM TRAD REGS	88.6210	426,670.94	413,825.96		(12,844.98)
L626A6AA2	7.250% 06/30/2031 DD 07/21/21 OSEF00099502: NINETY ONE EMD	88.6210	426,670.94	413,825.96	0.02	(12,844.98)
200,000.000	BRASKEM NETHERLANDS FINAN REGS	73.8820	203,500.00	147,764.00		(55,736.00)
N15516AE2	5.875% 01/31/2050 DD 11/01/19 OSEF00096002: LOOMIS CORE PLUS	73.8820	203,500.00	147,764.00	0.01	(55,736.00)

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228,850.000 N3313EAB6	AMAYA/FLUTTER COV-LT TLB3 0.000% 11/25/2030 DD 11/24/23 OSEF00064802: WESTERN CORE PLUS	99.9380 99.9380	228,277.88 228,277.88	228,708.11 228,708.11	0.01	430.23 430.23
383,000.000 NA7351771	EL SALVADOR GOVERNMENT IN REGS 8.250% 04/10/2032 OSEF00099502: NINETY ONE EMD	78.6252 78.6252	289,796.19 289,796.19	301,134.39 301,134.39	0.01	11,338.20 11,338.20
283,000.000 NA9UVPZ50	DOMINICAN REPUBLIC INTERN 144A 7.050% 02/03/2031 OSEF00099502: NINETY ONE EMD	102.7500 102.7500	290,451.39 290,451.39	290,782.50 290,782.50	0.01	331.11 331.11
318,000.000 NA9UVXJV4	SURINAME GOVERNMENT INTER 144A VAR RT 12/31/2050 OSEF00099502: NINETY ONE EMD	78.7500 78.7500	210,379.00 210,379.00	250,425.00 250,425.00	0.01	40,046.00 40,046.00
26,000.000 NAB09YD38	EL SALVADOR GOVERNMENT IN REGS 7.650% 06/15/2035 OSEF00099502: NINETY ONE EMD	72.2805 72.2805	17,869.04 17,869.04	18,792.93 18,792.93	0.00	923.89 923.89
100,000.000 NAB1Z7R64	DP WORLD LTD/UNITED ARAB REGS 6.850% 07/02/2037 OSEF00099502: NINETY ONE EMD	108.2546 108.2546	101,125.00 101,125.00	108,254.60 108,254.60	0.00	7,129.60 7,129.60
237,000.000 NAB63ZT31	PERUVIAN GOVERNMENT INTERNATIO 5.625% 11/18/2050 OSEF00099502: NINETY ONE EMD	97.2500 97.2500	228,610.66 228,610.66	230,482.50 230,482.50	0.01	1,871.84 1,871.84
400,000.000 NABD24Q39	REPUBLIC OF SOUTH AFRICA GOVER 6.300% 06/22/2048 OSEF00099502: NINETY ONE EMD	81.3860 81.3860	320,500.00 320,500.00	325,544.00 325,544.00	0.01	5,044.00 5,044.00
519,000.000 NABD35XR4	REPUBLIC OF SOUTH AFRICA GOVER 5.650% 09/27/2047 OSEF00099502: NINETY ONE EMD	75.5080 75.5080	385,870.00 385,870.00	391,886.52 391,886.52	0.02	6,016.52 6,016.52
418,000.000 NABD3NBC2	PETROLEOS MEXICANOS 6.750% 09/21/2047 OSEF00099502: NINETY ONE EMD	65.9213 65.9213	278,241.70 278,241.70	275,551.03 275,551.03	0.01	(2,690.67) (2,690.67)

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200,000.000 NABD838X9	KAZMUNAYGAS NATIONAL CO J REGS 5.750% 04/19/2047 OSEF00099502: NINETY ONE EMD	87.2375 87.2375	158,200.00 158,200.00	174,475.00 174,475.00	0.01	16,275.00 16,275.00
400,000.000 NABDCPB11	TENGIZCHEVROIL FINANCE CO REGS 4.000% 08/15/2026 OSEF00099502: NINETY ONE EMD	95.6545 95.6545	361,810.00 361,810.00	382,618.00 382,618.00	0.02	20,808.00 20,808.00
680,000.000 NABDGL6Z7	REPUBLIC OF SOUTH AFRICA GOVER 5.000% 10/12/2046 OSEF00099502: NINETY ONE EMD	70.3950 70.3950	459,900.00 459,900.00	478,686.00 478,686.00	0.02	18,786.00 18,786.00
343,000.000 NABF04KP3	OMAN GOVERNMENT INTERNATI REGS 6.500% 03/08/2047 OSEF00099502: NINETY ONE EMD	99.7500 99.7500	341,713.75 341,713.75	342,142.50 342,142.50	0.01	428.75 428.75
972,000.000 NABF5LPR1	GHANA GOVERNMENT INTERNAT REGS 7.625% 05/16/2029 OSEF00099502: NINETY ONE EMD	50.5260 50.5260	488,061.88 488,061.88	491,112.72 491,112.72	0.02	3,050.84 3,050.84
359,000.000 NABFWJ978	TURKIYE GOVERNMENT INTERNATION 5.125% 02/17/2028 OSEF00099502: NINETY ONE EMD	94.8750 94.8750	324,681.01 324,681.01	340,601.25 340,601.25	0.01	15,920.24 15,920.24
35,000.000 NABFYWBN9	CCO HOLDINGS LLC / CCO HO REGS 5.375% 06/01/2029 OSEF00096002: LOOMIS CORE PLUS	90.9897 90.9897	31,325.00 31,325.00	31,846.40 31,846.40	0.00	521.40 521.40
400,000.000 NABFYY510	QATAR GOVERNMENT INTERNAT REGS 5.103% 04/23/2048 OSEF00096002: LOOMIS CORE PLUS	97.3750 97.3750	388,800.00 388,800.00	389,500.00 389,500.00	0.02	700.00 700.00
383,000.000 NABG4T0F6	UKRAINE GOVERNMENT INTERN REGS 9.750% 11/01/2030 OSEF00099502: NINETY ONE EMD	31.8463 31.8463	116,815.00 116,815.00	121,971.33 121,971.33	0.00	5,156.33 5,156.33
200,000.000 NABGT6HG9	SHIMAO GROUP HOLDINGS LTD REGS 6.125% 02/21/2024 OSEF00096002: LOOMIS CORE PLUS	4.8060 4.8060	112,000.00 112,000.00	9,612.00 9,612.00	0.00	(102,388.00) (102,388.00)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
960,000.000	GLENCORE FUNDING LLC REGS	98.6654	1,032,180.15	947,187.85		(84,992.30)
NABH3VG89	4.875% 03/12/2029 OSEF00096002: LOOMIS CORE PLUS	98.6654	1,032,180.15	947,187.85	0.04	(84,992.30)
206,000.000	SAUDI GOVERNMENT INTERNAT REGS	92.7344	202,652.50	191,032.86		(11,619.64)
NABHN66T7	5.250% 01/16/2050 OSEF00099502: NINETY ONE EMD	92.7344	202,652.50	191,032.86	0.01	(11,619.64)
256,000.000	MDGH GMTN RSC LTD REGS	75.7500	187,776.00	193,920.00		6,144.00
NABHT6471	3.700% 11/07/2049 OSEF00099502: NINETY ONE EMD	75.7500	187,776.00	193,920.00	0.01	6,144.00
200,000.000	BRASKEM NETHERLANDS FINAN REGS	84.5055	152,000.00	169,011.02		17,011.02
NABHT64C0	4.500% 01/31/2030 OSEF00096002: LOOMIS CORE PLUS	84.5055	152,000.00	169,011.02	0.01	17,011.02
613,161.000	URUGUAY GOVERNMENT INTERNATION	97.3750	604,772.99	597,065.52		(7,707.47)
NABHXJX50	4.375% 01/23/2031 OSEF00099502: NINETY ONE EMD	97.3750	604,772.99	597,065.52	0.02	(7,707.47)
200,000.000	CIFI HOLDINGS GROUP CO LT REGS	10.7500	211,080.00	21,500.00		(189,580.00)
NABJ02HZ1	6.450% 11/07/2024 OSEF00096002: LOOMIS CORE PLUS	10.7500	211,080.00	21,500.00	0.00	(189,580.00)
170,000.000	LIGHT & WONDER INTERNATIO REGS	100.5533	181,987.50	170,940.61		(11,046.89)
NABJ9S5H8	7.000% 05/15/2028 OSEF00096002: LOOMIS CORE PLUS	100.5533	181,987.50	170,940.61	0.01	(11,046.89)
200,000.000	MILLICOM INTERNATIONAL CE REGS	96.2765	159,416.94	192,552.98		33,136.04
NABJQ1YF0	6.250% 03/25/2029 OSEF00099502: NINETY ONE EMD	96.2765	159,416.94	192,552.98	0.01	33,136.04
35,000.000	NETFLIX INC REGS	101.0430	33,425.00	35,365.05		1,940.05
NABJRCQL1	5.375% 11/15/2029 OSEF00096002: LOOMIS CORE PLUS	101.0430	33,425.00	35,365.05	0.00	1,940.05
200,000.000	SINO-OCEAN LAND TREASURE REGS	6.6130	198,686.00	13,226.00		(185,460.00)
NABJVC8K8	4.750% 01/14/2030 OSEF00096002: LOOMIS CORE PLUS	6.6130	198,686.00	13,226.00	0.00	(185,460.00)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
575,000.000 NABK25CG6	CHINALCO CAPITAL HOLDINGS REGS VAR RT 12/31/2049 OSEF00099502: NINETY ONE EMD	99.6500 99.6500	585,362.50 585,362.50	572,987.50 572,987.50	0.02	(12,375.00) (12,375.00)
460,000.000 NABK5X224	NETFLIX INC REGS 4.875% 06/15/2030 OSEF00096002: LOOMIS CORE PLUS	98.4829 98.4829	488,169.00 488,169.00	453,021.55 453,021.55	0.02	(35,147.45) (35,147.45)
475,000.000 NABK6H574	CSC HOLDINGS LLC REGS 5.750% 01/15/2030 OSEF00096002: LOOMIS CORE PLUS	37.5677 37.5677	510,625.00 510,625.00	178,446.41 178,446.41	0.01	(332,178.59) (332,178.59)
530,000.000 NABK7ZRD6	NETWORK I2I LTD REGS VAR RT 12/31/2049 OSEF00099502: NINETY ONE EMD	98.9839 98.9839	536,768.03 536,768.03	524,614.83 524,614.83	0.02	(12,153.20) (12,153.20)
200,000.000 NABKLLLJ4	SHIMAO GROUP HOLDINGS LTD REGS 5.600% 07/15/2026 OSEF00096002: LOOMIS CORE PLUS	4.6780 4.6780	207,600.00 207,600.00	9,356.00 9,356.00	0.00	(198,244.00) (198,244.00)
594,000.000 NABKMF4T3	ZHENRO PROPERTIES GROUP L REGS 7.875% 04/14/2024 OSEF00099502: NINETY ONE EMD	0.1250 0.1250	468,963.00 468,963.00	742.50 742.50	0.00	(468,220.50) (468,220.50)
205,000.000 NABKP5JD1	INDOFOOD CBP SUKSES MAKMU REGS 4.745% 06/09/2051 OSEF00099502: NINETY ONE EMD	82.2000 82.2000	188,856.25 188,856.25	168,510.00 168,510.00	0.01	(20,346.25) (20,346.25)
345,000.000 NABKP8KT8	ENERGEAN ISRAEL FINANCE L 144A 5.875% 03/30/2031 OSEF00096002: LOOMIS CORE PLUS	84.7400 84.7400	343,461.25 343,461.25	292,353.00 292,353.00	0.01	(51,108.25) (51,108.25)
270,000.000 NABKP8KV3	ENERGEAN ISRAEL FINANCE L 144A 5.375% 03/30/2028 OSEF00096002: LOOMIS CORE PLUS	88.6000 88.6000	270,743.75 270,743.75	239,220.00 239,220.00	0.01	(31,523.75) (31,523.75)
437,000.000 NABKPGX41	REPUBLIC OF SOUTH AFRICA GOVER 5.750% 09/30/2049 OSEF00099502: NINETY ONE EMD	75.3770 75.3770	327,815.00 327,815.00	329,397.49 329,397.49	0.01	1,582.49 1,582.49

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000	TIMES CHINA HOLDINGS LTD REGS	2.1000	165,900.00	4,410.00		(161,490.00)
NABKWGSP2	6.750% 07/08/2025 OSEF00096002: LOOMIS CORE PLUS	2.1000	165,900.00	4,410.00	0.00	(161,490.00)
210,000.000	CEMEX SAB DE CV REGS	88.1843	211,470.00	185,187.11		(26,282.89)
NABLOP406	3.875% 07/11/2031 OSEF00096002: LOOMIS CORE PLUS	88.1843	211,470.00	185,187.11	0.01	(26,282.89)
200,000.000	TIMES CHINA HOLDINGS LTD REGS	1.8750	164,000.00	3,750.00		(160,250.00)
NABL6JRS8	5.750% 01/14/2027 OSEF00096002: LOOMIS CORE PLUS	1.8750	164,000.00	3,750.00	0.00	(160,250.00)
210,000.000	CENTRAL CHINA REAL ESTATE REGS	2.5000	132,195.00	5,250.00		(126,945.00)
NABL6JRV1	7.500% 07/14/2025 OSEF00096002: LOOMIS CORE PLUS	2.5000	132,195.00	5,250.00	0.00	(126,945.00)
457,000.000	TENGIZCHEVROIL FINANCE CO REGS	82.4625	360,542.09	376,853.63		16,311.54
NABLCBBX4	3.250% 08/15/2030 OSEF00099502: NINETY ONE EMD	82.4625	360,542.09	376,853.63	0.02	16,311.54
435,000.000	NEMAK SAB DE CV REGS	77.3651	334,297.50	336,538.14		2,240.64
NABLD2ZY5	3.625% 06/28/2031 OSEF00099502: NINETY ONE EMD	77.3651	334,297.50	336,538.14	0.01	2,240.64
355,000.000	MONGOLIA GOVERNMENT INTER REGS	96.7500	316,305.00	343,462.50		27,157.50
NABLD5YQ6	5.125% 04/07/2026 OSEF00099502: NINETY ONE EMD	96.7500	316,305.00	343,462.50	0.01	27,157.50
200,000.000	IHS HOLDING LTD 144A	89.3340	158,600.00	178,668.00		20,068.00
NABLGTTL8	6.250% 11/29/2028 OSEF00099502: NINETY ONE EMD	89.3340	158,600.00	178,668.00	0.01	20,068.00
200,000.000	EGYPT GOVERNMENT INTERNAT REGS	66.9950	150,252.53	133,990.00		(16,262.53)
NABLH1JM7	7.500% 02/16/2061 OSEF00099502: NINETY ONE EMD	66.9950	150,252.53	133,990.00	0.01	(16,262.53)
715,000.000	PETROLEOS MEXICANOS	80.5191	536,145.50	575,711.85		39,566.35
NABLNBW7	5.950% 01/28/2031 OSEF00096002: LOOMIS CORE PLUS	80.5191	536,145.50	575,711.85	0.02	39,566.35

OSEGFILONG00 - GBL FIXED INCOME

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1,065,000.000	ANGLO AMERICAN CAPITAL PL REGS	100.7238	1,173,587.40	1,072,708.34		(100,879.06)
NABM63373	5.625% 04/01/2030 OSEF00096002: LOOMIS CORE PLUS	100.7238	1,173,587.40	1,072,708.34	0.04	(100,879.06)
504,000.000	PERIAMA HOLDINGS LLC/DE REGS	98.8590	524,151.41	498,249.36		(25,902.05)
NABM95XL1	5.950% 04/19/2026 OSEF00099502: NINETY ONE EMD	98.8590	524,151.41	498,249.36	0.02	(25,902.05)
295,000.000	AGILE GROUP HOLDINGS LTD REGS	7.5625	243,227.50	22,309.38		(220,918.12)
NABM984L7	5.750% 01/02/2025 OSEF00096002: LOOMIS CORE PLUS	7.5625	243,227.50	22,309.38	0.00	(220,918.12)
200,000.000	REPUBLIC OF SOUTH AFRICA GOVER	90.3775	182,500.00	180,755.00		(1,745.00)
NABMB0720	7.300% 04/20/2052 OSEF00099502: NINETY ONE EMD	90.3775	182,500.00	180,755.00	0.01	(1,745.00)
112,895.500	PROVINCIA DE BUENOS AIRES REGS	41.1250	38,807.09	46,428.27		7,621.18
NABMDHK18	STEP 09/01/2037 OSEF00064802: WESTERN CORE PLUS	41.1250	38,807.09	46,428.27	0.00	7,621.18
729,259.780	PROVINCIA DE BUENOS AIRES 144A	41.1250	289,547.29	299,908.08		10,360.79
NABMDHK83	STEP 09/01/2037 OSEF00064802: WESTERN CORE PLUS	41.1250	289,547.29	299,908.08	0.01	10,360.79
105,000.000	LEVIATHAN BOND LTD 144A	89.1500	90,275.00	93,607.50		3,332.50
NABMDYSL9	6.750% 06/30/2030 OSEF00096002: LOOMIS CORE PLUS	89.1500	90,275.00	93,607.50	0.00	3,332.50
95,000.000	LEVIATHAN BOND LTD 144A	93.4829	87,287.50	88,808.76		1,521.26
NABMF1013	6.500% 06/30/2027 OSEF00096002: LOOMIS CORE PLUS	93.4829	87,287.50	88,808.76	0.00	1,521.26
190,000.000	LEVIATHAN BOND LTD 144A	96.7980	190,000.00	183,916.20		(6,083.80)
NABMF1187	6.125% 06/30/2025 OSEF00096002: LOOMIS CORE PLUS	96.7980	190,000.00	183,916.20	0.01	(6,083.80)
465,000.000	YUZHOU GROUP HOLDINGS CO REGS	5.6200	190,650.00	26,133.00		(164,517.00)
NABMF4X86	7.850% 08/12/2026 OSEF00096002: LOOMIS CORE PLUS	5.6200	190,650.00	26,133.00	0.00	(164,517.00)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	MILLICOM INTERNATIONAL CE REGS	86.0353	149,100.00	172,070.63		22,970.63
NABMF7010	4.500% 04/27/2031 OSEF00099502: NINETY ONE EMD	86.0353	149,100.00	172,070.63	0.01	22,970.63
200,000.000	LOGAN GROUP CO LTD REGS	8.4600	198,500.00	16,920.00		(181,580.00)
NABMGPLY4	4.850% 12/14/2026 OSEF00096002: LOOMIS CORE PLUS	8.4600	198,500.00	16,920.00	0.00	(181,580.00)
827,414.000	ECUADOR GOVERNMENT INTERN REGS	63.2148	529,367.69	523,048.06		(6,319.63)
NABMGR2C9	STEP 07/31/2030 OSEF00099502: NINETY ONE EMD	63.2148	529,367.69	523,048.06	0.02	(6,319.63)
55,687.000	ECUADOR GOVERNMENT INTERN REGS	49.6155	29,625.48	27,629.36		(1,996.12)
NABMGR2G0	VAR RT /31/2035 OSEF00099502: NINETY ONE EMD	49.6155	29,625.48	27,629.36	0.00	(1,996.12)
192,897.000	ECUADOR GOVERNMENT INTERN 144A	47.6258	56,403.08	91,868.80		35,465.72
NABMGR2M7	0.000% 07/31/2030 OSEF00099502: NINETY ONE EMD	47.6258	56,403.08	91,868.80	0.00	35,465.72
620,000.000	TIMES CHINA HOLDINGS LTD REGS	2.0500	441,031.00	12,710.00		(428,321.00)
NABMGRL95	6.200% 03/22/2026 OSEF00096002: LOOMIS CORE PLUS	2.0500	441,031.00	12,710.00	0.00	(428,321.00)
485,000.000	BRAZILIAN GOVERNMENT INTERNATI	96.6268	483,917.51	468,639.94		(15,277.57)
NABMH2J84	7.125% 05/13/2054 OSEF00099502: NINETY ONE EMD	96.6268	483,917.51	468,639.94	0.02	(15,277.57)
1,320,000.000	CSC HOLDINGS LLC REGS	36.4200	1,237,337.50	480,744.40		(756,593.10)
NABMH63Y5	4.625% 12/01/2030 OSEF00096002: LOOMIS CORE PLUS	36.4200	1,237,337.50	480,744.40	0.02	(756,593.10)
200,000.000	TURKIYE GOVERNMENT INTERNATION	92.8780	173,740.00	185,756.00		12,016.00
NABMHSTJ2	5.950% 01/15/2031 OSEF00099502: NINETY ONE EMD	92.8780	173,740.00	185,756.00	0.01	12,016.00
1,105,000.000	EGYPT GOVERNMENT INTERNAT REGS	81.5090	764,504.29	900,674.45		136,170.16
NABMHVV92	7.625% 05/29/2032 OSEF00099502: NINETY ONE EMD	81.5090	764,504.29	900,674.45	0.04	136,170.16



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
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OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
384,000.000 NABMJ17V6	UKRAINE GOVERNMENT INTERN REGS 7.253% 03/15/2035 OSEF00099502: NINETY ONE EMD	28.6250 28.6250	108,000.00 108,000.00	109,920.00 109,920.00	0.00	1,920.00 1,920.00
224,000.000 NABMQ80N8	STILLWATER MINING CO REGS 4.500% 11/16/2029 OSEF00099502: NINETY ONE EMD	81.2875 81.2875	176,680.00 176,680.00	182,084.00 182,084.00	0.01	5,404.00 5,404.00
481,000.000 NABMTR0M5	GHANA GOVERNMENT INTERNAT REGS 7.750% 04/07/2029 OSEF00099502: NINETY ONE EMD	50.9800 50.9800	252,067.99 252,067.99	245,213.80 245,213.80	0.01	(6,854.19) (6,854.19)
600,000.000 NABMTR953	GHANA GOVERNMENT INTERNAT REGS 8.625% 04/07/2034 OSEF00099502: NINETY ONE EMD	50.8750 50.8750	370,536.64 370,536.64	305,250.00 305,250.00	0.01	(65,286.64) (65,286.64)
681,000.000 NABMV3KK7	DUA CAPITAL LTD REGS 2.780% 05/11/2031 OSEF00099502: NINETY ONE EMD	85.5974 85.5974	638,407.60 638,407.60	582,918.29 582,918.29	0.02	(55,489.31) (55,489.31)
75,000.000 NABMWZQZ6	TRAVEL + LEISURE CO REGS 6.625% 07/31/2026 OSEF00096002: LOOMIS CORE PLUS	100.7490 100.7490	85,125.00 85,125.00	75,561.75 75,561.75	0.00	(9,563.25) (9,563.25)
200,000.000 NABMXD0D1	GACI FIRST INVESTMENT CO REGS 5.125% 02/14/2053 OSEF00099502: NINETY ONE EMD	86.5850 86.5850	181,120.00 181,120.00	173,170.00 173,170.00	0.01	(7,950.00) (7,950.00)
336,000.000 NABMXYFP2	OMAN GOVERNMENT INTERNATI REGS 6.250% 01/25/2031 OSEF00099502: NINETY ONE EMD	102.8750 102.8750	347,760.00 347,760.00	345,660.00 345,660.00	0.01	(2,100.00) (2,100.00)
200,000.000 NABMZ13V2	BRF SA REGS 5.750% 09/21/2050 OSEF00099502: NINETY ONE EMD	79.8233 79.8233	136,400.00 136,400.00	159,646.54 159,646.54	0.01	23,246.54 23,246.54
300,000.000 NABMZ1F80	CSN RESOURCES SA 144A 4.625% 06/10/2031 OSEF00099502: NINETY ONE EMD	78.5162 78.5162	233,550.00 233,550.00	235,548.48 235,548.48	0.01	1,998.48 1,998.48

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

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895,000.000 NABMZ6C74	KAISA GROUP HOLDINGS LTD REGS 11.250% 04/16/2025 OSEF00096002: LOOMIS CORE PLUS	3.2500 3.2500	343,246.87 343,246.87	29,087.50 29,087.50	0.00	(314,159.37) (314,159.37)
600,000.000 NABN49BL0	COLOMBIA GOVERNMENT INTERNATIO 8.750% 11/14/2053 OSEF00099502: NINETY ONE EMD	105.2697 105.2697	614,788.01 614,788.01	631,618.24 631,618.24	0.03	16,830.23 16,830.23
205,000.000 NABN7QLC8	COUNTRY GARDEN HOLDINGS C REGS 3.300% 01/12/2031 OSEF00096002: LOOMIS CORE PLUS	8.4713 8.4713	199,875.00 199,875.00	17,366.06 17,366.06	0.00	(182,508.94) (182,508.94)
751,942.000 NABNC1816	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2030 OSEF00099502: NINETY ONE EMD	56.3010 56.3010	203,317.14 203,317.14	423,350.87 423,350.87	0.02	220,033.73 220,033.73
794,297.000 NABNC1840	ARGENTINE REPUBLIC GOVERNMENT STEP 01/09/2038 OSEF00099502: NINETY ONE EMD	45.7709 45.7709	282,871.53 282,871.53	363,556.71 363,556.71	0.01	80,685.18 80,685.18
223,000.000 NABNDLS50	PAKISTAN GOVERNMENT INTER REGS 7.375% 04/08/2031 OSEF00099502: NINETY ONE EMD	80.1250 80.1250	170,595.00 170,595.00	178,678.75 178,678.75	0.01	8,083.75 8,083.75
429,232.000 NABNG7ZD3	URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 OSEF00099502: NINETY ONE EMD	94.8750 94.8750	410,589.83 410,589.83	407,233.86 407,233.86	0.02	(3,355.97) (3,355.97)
692,000.000 NABNHTB16	REPUBLIC OF UZBEKISTAN IN REGS 3.900% 10/19/2031 OSEF00099502: NINETY ONE EMD	81.2143 81.2143	555,801.25 555,801.25	562,002.96 562,002.96	0.02	6,201.71 6,201.71
200,000.000 NABNHTB16	REPUBLIC OF UZBEKISTAN IN REGS 3.900% 10/19/2031 OSEF00096002: LOOMIS CORE PLUS	81.2143 81.2143	163,000.00 163,000.00	162,428.60 162,428.60	0.01	(571.40) (571.40)
598,000.000 NABNM56G5	QATARENERGY REGS 3.125% 07/12/2041 OSEF00099502: NINETY ONE EMD	74.5357 74.5357	553,780.46 553,780.46	445,723.49 445,723.49	0.02	(108,056.97) (108,056.97)

OSEGFILONG00 - GBL FIXED INCOME

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
660,000.000 NABNNR0J6	UKRAINE GOVERNMENT INTERN REGS 6.876% 05/21/2031 OSEF00099502: NINETY ONE EMD	28.5000 28.5000	330,800.00 330,800.00	188,100.00 188,100.00	0.01	(142,700.00) (142,700.00)
200,000.000 NABNNT8Q8	HUNGARY GOVERNMENT INTERN REGS 6.125% 05/22/2028 OSEF00094102: GSAM CORE PLUS	101.8000 101.8000	201,858.00 201,858.00	203,600.00 203,600.00	0.01	1,742.00 1,742.00
647,000.000 NABNVSR3	BERMUDA GOVERNMENT INTERN REGS 5.000% 07/15/2032 OSEF00099502: NINETY ONE EMD	96.3900 96.3900	638,221.00 638,221.00	623,643.30 623,643.30	0.03	(14,577.70) (14,577.70)
1,099,000.000 NABP094M5	QATARENERGY REGS 3.300% 07/12/2051 OSEF00099502: NINETY ONE EMD	70.0000 70.0000	897,822.89 897,822.89	769,300.00 769,300.00	0.03	(128,522.89) (128,522.89)
200,000.000 NABP2PM62	SOFTBANK GROUP CORP REGS 4.625% 07/06/2028 OSEF00096002: LOOMIS CORE PLUS	92.5000 92.5000	197,100.00 197,100.00	185,000.00 185,000.00	0.01	(12,100.00) (12,100.00)
383,000.000 NABP2PSG4	QATARENERGY REGS 2.250% 07/12/2031 OSEF00099502: NINETY ONE EMD	83.5140 83.5140	326,507.50 326,507.50	319,858.62 319,858.62	0.01	(6,648.88) (6,648.88)
200,000.000 NABP5JT41	DP WORLD CRESCENT LTD REGS 5.500% 09/13/2033 OSEF00099502: NINETY ONE EMD	100.2045 100.2045	198,500.00 198,500.00	200,409.00 200,409.00	0.01	1,909.00 1,909.00
849,000.000 NABP960X2	CHILE GOVERNMENT INTERNATIONAL 4.340% 03/07/2042 OSEF00099502: NINETY ONE EMD	86.1497 86.1497	728,632.87 728,632.87	731,411.00 731,411.00	0.03	2,778.13 2,778.13
200,000.000 NABPG9C23	BANCO MERCANTIL DEL NORTE REGS VAR RT 12/31/2049 OSEF00099502: NINETY ONE EMD	93.6286 93.6286	169,750.00 169,750.00	187,257.20 187,257.20	0.01	17,507.20 17,507.20
200,000.000 NABPTJVP5	SERBIA INTERNATIONAL BOND REGS 6.500% 09/26/2033 OSEF00099502: NINETY ONE EMD	101.3920 101.3920	205,600.00 205,600.00	202,784.00 202,784.00	0.01	(2,816.00) (2,816.00)

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200,000.000 NABPTKDV9	SERBIA INTERNATIONAL BOND REGS 6.250% 05/26/2028 OSEF00099502: NINETY ONE EMD	101.1075 101.1075	203,600.00 203,600.00	202,215.00 202,215.00	0.01	(1,385.00) (1,385.00)
338,000.000 NABPZK624	ROMANIAN GOVERNMENT INTER REGS 7.125% 01/17/2033 OSEF00096002: LOOMIS CORE PLUS	105.3346 105.3346	356,752.50 356,752.50	356,030.95 356,030.95	0.01	(721.55) (721.55)
202,000.000 NABPZKDN0	GREENKO WIND PROJECTS MAU REGS 5.500% 04/06/2025 OSEF00099502: NINETY ONE EMD	98.0050 98.0050	193,267.97 193,267.97	197,970.08 197,970.08	0.01	4,702.11 4,702.11
200,000.000 NABQB8PQ1	TURKIYE GOVERNMENT INTERNATION 9.875% 01/15/2028 OSEF00099502: NINETY ONE EMD	109.6275 109.6275	217,244.70 217,244.70	219,255.00 219,255.00	0.01	2,010.30 2,010.30
190,000.000 NABQFMC72	CENTRAL CHINA REAL ESTATE LTD 7.250% 04/28/2025 OSEF00096002: LOOMIS CORE PLUS	2.5000 2.5000	137,750.00 137,750.00	4,750.00 4,750.00	0.00	(133,000.00) (133,000.00)
345,000.000 NABQWS4K0	TRAVEL + LEISURE CO REGS 4.625% 03/01/2030 OSEF00096002: LOOMIS CORE PLUS	91.0193 91.0193	360,093.75 360,093.75	314,016.52 314,016.52	0.01	(46,077.23) (46,077.23)
45,427.000 NABR04VX8	SUNAC CHINA HOLDINGS LTD 144A 6.000% 09/30/2026 OSEF00096002: LOOMIS CORE PLUS	12.7500 12.7500	7,212.77 7,212.77	5,791.94 5,791.94	0.00	(1,420.83) (1,420.83)
45,482.000 NABR04VZ3	SUNAC CHINA HOLDINGS LTD 144A 6.250% 09/30/2027 OSEF00096002: LOOMIS CORE PLUS	11.1300 11.1300	5,606.58 5,606.58	5,062.15 5,062.15	0.00	(544.43) (544.43)
91,076.000 NABR04W41	SUNAC CHINA HOLDINGS LTD 144A 6.500% 09/30/2027 OSEF00096002: LOOMIS CORE PLUS	10.5000 10.5000	10,906.26 10,906.26	9,562.98 9,562.98	0.00	(1,343.28) (1,343.28)
136,947.000 NABR04WB5	SUNAC CHINA HOLDINGS LTD 144A 7.000% 09/30/2029 OSEF00096002: LOOMIS CORE PLUS	8.7500 8.7500	12,977.01 12,977.01	11,982.86 11,982.86	0.00	(994.15) (994.15)

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64,416.000	SUNAC CHINA HOLDINGS LTD 144A	8.5000	5,690.76	5,475.36		(215.40)
NABR04WH2	7.250% 09/30/2030 OSEF00096002: LOOMIS CORE PLUS	8.5000	5,690.76	5,475.36	0.00	(215.40)
136,781.000	SUNAC CHINA HOLDINGS LTD 144A	9.7959	14,173.46	13,398.93		(774.53)
NABR04WW9	6.750% 09/30/2028 OSEF00096002: LOOMIS CORE PLUS	9.7959	14,173.46	13,398.93	0.00	(774.53)
112,262.000	ZAMBIA GOVERNMENT INTERNA REGS	87.5625	101,739.67	98,299.41		(3,440.26)
NABS4BKG5	STEP 06/30/2033 OSEF00099502: NINETY ONE EMD	87.5625	101,739.67	98,299.41	0.00	(3,440.26)
92,785.000	ZAMBIA GOVERNMENT INTERNA REGS	48.7500	50,465.76	45,232.69		(5,233.07)
NABS4BKP5	0.500% 12/31/2053 OSEF00099502: NINETY ONE EMD	48.7500	50,465.76	45,232.69	0.00	(5,233.07)
200,000.000	CREDIT AGRICOLE SA REGS	98.8279	198,128.10	197,655.89		(472.21)
NABWBXMJ2	4.375% 03/17/2025 OSEF00096002: LOOMIS CORE PLUS	98.8279	198,128.10	197,655.89	0.01	(472.21)
203,000.000	UKRAINE GOVERNMENT INTERN REGS	31.6250	116,327.21	64,198.75		(52,128.46)
NABYSRJ24	7.750% 09/01/2025 OSEF00099502: NINETY ONE EMD	31.6250	116,327.21	64,198.75	0.00	(52,128.46)
744,000.000	KAISA GROUP HOLDINGS LTD REGS	3.2500	331,943.49	24,180.00		(307,763.49)
NABYW5T26	8.500% 06/30/2022 OSEF00099502: NINETY ONE EMD	3.2500	331,943.49	24,180.00	0.00	(307,763.49)
400,000.000	KAISA GROUP HOLDINGS LTD REGS	3.2500	137,718.74	13,000.00		(124,718.74)
NABYW5T42	9.375% 06/30/2024 OSEF00096002: LOOMIS CORE PLUS	3.2500	137,718.74	13,000.00	0.00	(124,718.74)
1,000,000.000	CREDIT AGRICOLE SA REGS	92.8487	1,047,278.80	928,486.78		(118,792.02)
NABYWNR7	VAR RT 01/10/2033 OSEF00096002: LOOMIS CORE PLUS	92.8487	1,047,278.80	928,486.78	0.04	(118,792.02)
26,000.000	EL SALVADOR GOVERNMENT IN REGS	88.4000	20,496.31	22,984.01		2,487.70
NABYXQ9Y1	8.625% 02/28/2029 OSEF00099502: NINETY ONE EMD	88.4000	20,496.31	22,984.01	0.00	2,487.70

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
740,000.000	UKRAINE GOVERNMENT INTERN REGS	30.8000	210,748.49	227,920.00		17,171.51
NABZ09DX9	7.750% 09/01/2026 OSEF00099502: NINETY ONE EMD	30.8000	210,748.49	227,920.00	0.01	17,171.51
139,000.000	UKRAINE GOVERNMENT INTERN REGS	49.2250	36,140.00	68,422.75		32,282.75
NABZ1MW26	VAR RT 08/01/2041 OSEF00099502: NINETY ONE EMD	49.2250	36,140.00	68,422.75	0.00	32,282.75
200,000.000	BANCO NACIONAL DE PANAMA REGS	76.9040	189,660.00	153,808.00		(35,852.00)
P1559LAA7	2.500% 08/11/2030 DD 08/11/20 OSEF00099502: NINETY ONE EMD	76.9040	189,660.00	153,808.00	0.01	(35,852.00)
310,000.000	CARNIVAL CORP REGS	93.9060	272,375.00	291,108.60		18,733.60
P2121VAM6	4.000% 08/01/2028 DD 07/26/21 OSEF00096002: LOOMIS CORE PLUS	93.9060	272,375.00	291,108.60	0.01	18,733.60
200,000.000	CEMEX SAB DE CV REGS	96.5960	179,400.00	193,192.00		13,792.00
P2253TJQ3	5.200% 09/17/2030 DD 09/17/20 OSEF00096002: LOOMIS CORE PLUS	96.5960	179,400.00	193,192.00	0.01	13,792.00
295,000.000	CEMEX SAB DE CV REGS	88.1840	304,440.00	260,142.80		(44,297.20)
P2253TJR1	3.875% 07/11/2031 DD 01/12/21 OSEF00096002: LOOMIS CORE PLUS	88.1840	304,440.00	260,142.80	0.01	(44,297.20)
300,000.000	DOMINICAN REPUBLIC INTERN REGS	89.4630	261,525.00	268,389.00		6,864.00
P3579ECH8	4.875% 09/23/2032 DD 09/23/20 OSEF00096002: LOOMIS CORE PLUS	89.4630	261,525.00	268,389.00	0.01	6,864.00
200,000.000	MEXICO CITY AIRPORT TRUST REGS	82.8790	183,000.00	165,758.00		(17,242.00)
P6629MAD4	5.500% 07/31/2047 DD 09/20/17 OSEF00094102: GSAM CORE PLUS	82.8790	183,000.00	165,758.00	0.01	(17,242.00)
665,000.000	PARAGUAY GOVERNMENT INTER REGS	87.2330	701,202.45	580,099.45		(121,103.00)
P75744AG0	5.400% 03/30/2050 DD 02/07/19 OSEF00099502: NINETY ONE EMD	87.2330	701,202.45	580,099.45	0.02	(121,103.00)
235,000.000	AKER BP ASA REGS	90.9180	245,213.10	213,657.30		(31,555.80)
R0139KAD2	4.000% 01/15/2031 DD 09/30/20 OSEF00096002: LOOMIS CORE PLUS	90.9180	245,213.10	213,657.30	0.01	(31,555.80)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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200,000.000 U04348AM7	ASBURY AUTOMOTIVE GROUP I REGS 4.625% 11/15/2029 DD 11/19/21 OSEF00096002: LOOMIS CORE PLUS	92.4510 92.4510	169,500.00 169,500.00	184,902.00 184,902.00	0.01	15,402.00 15,402.00
90,000.000 U0536PAH7	AVIATION CAPITAL GROUP LL REGS 1.950% 01/30/2026 DD 01/15/21 OSEF00096002: LOOMIS CORE PLUS	94.0950 94.0950	75,654.00 75,654.00	84,685.50 84,685.50	0.00	9,031.50 9,031.50
120,000.000 U1109MAV8	BROADCOM INC REGS 3.469% 04/15/2034 DD 03/31/21 OSEF00096002: LOOMIS CORE PLUS	85.4450 85.4450	93,841.20 93,841.20	102,534.00 102,534.00	0.00	8,692.80 8,692.80
120,000.000 U1109MAW6	BROADCOM INC REGS 3.137% 11/15/2035 DD 09/30/21 OSEF00096002: LOOMIS CORE PLUS	80.2850 80.2850	84,612.00 84,612.00	96,342.00 96,342.00	0.00	11,730.00 11,730.00
685,772.157 U15149AC8	CVS PASS-THROUGH TRUST REGS 5.773% 01/10/2033 DD 12/17/10 OSEF00096002: LOOMIS CORE PLUS	99.1640 99.1640	785,110.38 785,110.38	680,039.10 680,039.10	0.03	(105,071.28) (105,071.28)
890,000.000 U21180AG6	CONTINENTAL RESOURCES INC REGS 5.750% 01/15/2031 DD 11/25/20 OSEF00096002: LOOMIS CORE PLUS	98.4770 98.4770	1,028,596.22 1,028,596.22	876,445.30 876,445.30	0.04	(152,150.92) (152,150.92)
30,000.000 U21180AJ0	CONTINENTAL RESOURCES INC REGS 2.875% 04/01/2032 DD 11/22/21 OSEF00096002: LOOMIS CORE PLUS	80.9630 80.9630	22,736.10 22,736.10	24,288.90 24,288.90	0.00	1,552.80 1,552.80
910,000.000 U2285XAV8	CSC HOLDINGS LLC REGS 3.375% 02/15/2031 DD 08/17/20 OSEF00096002: LOOMIS CORE PLUS	62.3510 62.3510	624,037.50 624,037.50	567,394.10 567,394.10	0.02	(56,643.40) (56,643.40)
430,000.000 U25486AR9	DISH DBS CORP REGS 5.750% 12/01/2028 DD 11/26/21 OSEF00096002: LOOMIS CORE PLUS	69.3690 69.3690	313,900.00 313,900.00	298,286.70 298,286.70	0.01	(15,613.30) (15,613.30)
40,000.000 U33791AC5	GARTNER INC REGS 3.750% 10/01/2030 DD 09/28/20 OSEF00096002: LOOMIS CORE PLUS	89.6820 89.6820	33,300.00 33,300.00	35,872.80 35,872.80	0.00	2,572.80 2,572.80

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190,000.000	GARTNER INC REGS	91.5760	161,262.50	173,994.40		12,731.90
U33791AD3	3.625% 06/15/2029 DD 06/18/21 OSEF00096002: LOOMIS CORE PLUS	91.5760	161,262.50	173,994.40	0.01	12,731.90
25,000.000	GLENCORE FUNDING LLC REGS	99.7920	23,882.75	24,948.00		1,065.25
U37818BG2	5.700% 05/08/2033 DD 05/08/23 OSEF00096002: LOOMIS CORE PLUS	99.7920	23,882.75	24,948.00	0.00	1,065.25
135,000.000	HESS MIDSTREAM OPERATIONS REGS	99.2470	133,650.00	133,983.45		333.45
U4281PAB9	5.625% 02/15/2026 DD 08/15/19 OSEF00096002: LOOMIS CORE PLUS	99.2470	133,650.00	133,983.45	0.01	333.45
205,000.000	NATIONSTAR MORTGAGE HOLDI REGS	97.8660	190,975.00	200,625.30		9,650.30
U4373LAA9	5.000% 02/01/2026 DD 01/19/21 OSEF00096002: LOOMIS CORE PLUS	97.8660	190,975.00	200,625.30	0.01	9,650.30
255,000.000	IHEARTCOMMUNICATIONS INC REGS	53.1100	196,437.50	135,430.50		(61,007.00)
U45057AJ2	5.250% 08/15/2027 DD 08/07/19 OSEF00096002: LOOMIS CORE PLUS	53.1100	196,437.50	135,430.50	0.01	(61,007.00)
140,000.000	LITHIA MOTORS INC REGS	89.8550	116,900.00	125,797.00		8,897.00
U53737AD1	3.875% 06/01/2029 DD 05/27/21 OSEF00096002: LOOMIS CORE PLUS	89.8550	116,900.00	125,797.00	0.01	8,897.00
220,000.000	MOLINA HEALTHCARE INC REGS	94.1230	195,250.00	207,070.60		11,820.60
U60868AC7	4.375% 06/15/2028 DD 06/02/20 OSEF00096002: LOOMIS CORE PLUS	94.1230	195,250.00	207,070.60	0.01	11,820.60
60,000.000	MOLINA HEALTHCARE INC REGS	86.6770	47,550.00	52,006.20		4,456.20
U60868AE3	3.875% 05/15/2032 DD 11/16/21 OSEF00096002: LOOMIS CORE PLUS	86.6770	47,550.00	52,006.20	0.00	4,456.20
880,000.000	ROCKET MORTGAGE LLC / ROC REGS	90.7126	869,669.50	798,270.44		(71,399.06)
U7468CAA8	3.625% 03/01/2029 DD 09/14/20 OSEF00096002: LOOMIS CORE PLUS	90.7126	869,669.50	798,270.44	0.03	(71,399.06)
60,000.000	ROCKET MORTGAGE LLC / ROC REGS	87.2990	54,662.50	52,379.40		(2,283.10)
U7468CAB6	3.875% 03/01/2031 DD 09/14/20 OSEF00096002: LOOMIS CORE PLUS	87.2990	54,662.50	52,379.40	0.00	(2,283.10)

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180,000.000	RAND PARENT LLC REGS	101.2480	163,448.65	182,246.40		18,797.75
U74922AA0	8.500% 02/15/2030 DD 02/17/23 OSEF00096002: LOOMIS CORE PLUS	101.2480	163,448.65	182,246.40	0.01	18,797.75
265,000.000	ROCKET MORTGAGE LLC / ROC REGS	93.3810	229,300.00	247,459.65		18,159.65
U7507LAA1	2.875% 10/15/2026 DD 10/05/21 OSEF00096002: LOOMIS CORE PLUS	93.3810	229,300.00	247,459.65	0.01	18,159.65
535,000.000	ROCKET MORTGAGE LLC / ROC REGS	84.2870	526,987.50	450,935.45		(76,052.05)
U7507LAB9	4.000% 10/15/2033 DD 10/05/21 OSEF00096002: LOOMIS CORE PLUS	84.2870	526,987.50	450,935.45	0.02	(76,052.05)
365,000.000	LIGHT & WONDER INTERNATIO REGS	102.1305	400,025.00	372,776.33		(27,248.67)
U8067TAR7	7.250% 11/15/2029 DD 11/26/19 OSEF00096002: LOOMIS CORE PLUS	102.1305	400,025.00	372,776.33	0.02	(27,248.67)
110,000.000	SENSATA TECHNOLOGIES INC REGS	87.0720	88,000.00	95,779.20		7,779.20
U81700AB9	3.750% 02/15/2031 DD 08/17/20 OSEF00096002: LOOMIS CORE PLUS	87.0720	88,000.00	95,779.20	0.00	7,779.20
305,000.000	UBER TECHNOLOGIES INC REGS	100.8510	311,862.50	307,595.55		(4,266.95)
U9029YAB6	8.000% 11/01/2026 DD 11/07/18 OSEF00096002: LOOMIS CORE PLUS	100.8510	311,862.50	307,595.55	0.01	(4,266.95)
655,000.000	VENTURE GLOBAL CALCASIEU REGS	89.7380	529,418.75	587,783.90		58,365.15
U9220MAB9	4.125% 08/15/2031 DD 08/05/21 OSEF00096002: LOOMIS CORE PLUS	89.7380	529,418.75	587,783.90	0.02	58,365.15
115,000.000	VENTURE GLOBAL CALCASIEU REGS	101.4930	108,387.50	116,716.95		8,329.45
U9220MAD5	6.250% 01/15/2030 DD 01/13/23 OSEF00096002: LOOMIS CORE PLUS	101.4930	108,387.50	116,716.95	0.00	8,329.45
(1,106,000.000)	TRS_R_JPEIFNTR	0.0000	0.00	0.00		0.00
99QAHY2G3	P SOFR 110 BPS 2024 AUG 01 OSEF00064802: WESTERN CORE PLUS OWP302870	0.0000	0.00	0.00	0.00	0.00
(1,993,000.000)	CCP_OIS_R USD-SOFR-OIS COMPOU	0.0000	(0.04)	0.00		0.04
NA9QM7NP8	3.050% 05% 2048 FEB 15 OSEF00064802: WESTERN CORE PLUS OWS0755800WZ075582	0.0000	(0.04)	0.00	0.00	0.04



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

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Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,993,000.000 NA9QM7NN3	CCP_OIS. R USD-SOFR-OIS COMPOU VAR RT 05% 2048 FEB 15 OSEF00064802: WESTERN CORE PLUS OWS0755800WZ075582	11.8774 11.8774	92,797.24 92,797.24	236,715.74 236,715.74	0.01	143,918.50
(4,339,000.000) NA9QPAU54	CCP_OIS._R USD-SOFR-OIS COMPOU 3.150% 15% 2048 MAY 15 OSEF00064802: WESTERN CORE PLUS OWS0762400WZ076242	0.0000 0.0000	(657,950.39) (657,950.39)	0.00 0.00	0.00	657,950.39
4,339,000.000 NA9QPAU47	CCP_OIS. R USD-SOFR-OIS COMPOU VAR RT 15% 2048 MAY 15 OSEF00064802: WESTERN CORE PLUS OWS0762400WZ076242	10.3204 10.3204	202,211.67 202,211.67	447,804.20 447,804.20	0.02	245,592.53
(8,709,000.000) NA9QSAR71	CCP_OIS._R USD-SOFR-OIS COMPOU PAY 3.87% 2031 FEB 28 OSEF00064802: WESTERN CORE PLUS OWS1137200WZ113722	0.0000 0.0000	(23,910.91) (23,910.91)	0.00 0.00	0.00	23,910.91
8,709,000.000 NA9QSAR55	CCP_OIS. R USD-SOFR-OIS COMPOU PAY 3.87% 2031 FEB 28 OSEF00064802: WESTERN CORE PLUS OWS1137200WZ113722	0.6132 0.6132	77.23 77.23	53,407.33 53,407.33	0.00	53,330.10
7,685,000.000 NA9QSLC16	CCP_OIS. P USD-SOFR-OIS COMPOU REC 3.65% 2030 MAR 18 OSEF00064802: WESTERN CORE PLUS OWS1155680WZ115560	(0.7553) (0.7553)	0.05 0.05	(58,046.50) (58,046.50)	(0.00)	(58,046.55)
(7,685,000.000) NA9QSLC24	CCP_OIS._P USD-SOFR-OIS COMPOU REC 3.65% 2030 MAR 18 OSEF00064802: WESTERN CORE PLUS OWS1155680WZ115560	0.0000 0.0000	(189,824.75) (189,824.75)	0.00 0.00	0.00	189,824.75
(1,942,000.000) NA9QSLC40	CCP_OIS._R USD-SOFR-OIS COMPOU PAY 3.51% 2055 MAR 18 OSEF00064802: WESTERN CORE PLUS OWS1155840WZ115586	0.0000 0.0000	(0.05) (0.05)	0.00 0.00	0.00	0.05
1,942,000.000 NA9QSLC32	CCP_OIS. R USD-SOFR-OIS COMPOU PAY 3.51% 2055 MAR 18 OSEF00064802: WESTERN CORE PLUS OWS1155840WZ115586	1.9159 1.9159	134,607.01 134,607.01	37,206.62 37,206.62	0.00	(97,400.39)

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715,000.000	CCP_CDX. SP UL MARKIT CDX.NA.I	2.0592	15,811.90	14,723.28		(1,088.62)
NA9QSFJJ3	REC 100BPS 2029 JUN 20 OSEF00064802: WESTERN CORE PLUS OWS1159070WZ115909	2.0592	15,811.90	14,723.28	0.00	(1,088.62)
(715,000.000)	CCP_CDX._SP UL MARKIT CDX.NA.I	0.0000	(0.06)	0.00		0.06
NA9QSFJL8	REC 100BPS 2029 JUN 20 OSEF00064802: WESTERN CORE PLUS OWS1159070WZ115909	0.0000	(0.06)	0.00	0.00	0.06
(6,928,400.000)	CCP_CDX._BP UL MARKIT CDX.NA.H	0.0000	(487,245.69)	0.00		487,245.69
NA9QSG358	PAY 500BPS 2029 JUN 20 OSEF00064802: WESTERN CORE PLUS OWS1160040WZ116006	0.0000	(487,245.69)	0.00	0.00	487,245.69
6,928,400.000	CCP_CDX. BP UL MARKIT CDX.NA.H	(6.2430)	0.05	(432,542.71)		(432,542.76)
NA9QSG333	PAY 500BPS 2029 JUN 20 OSEF00064802: WESTERN CORE PLUS OWS1160040WZ116006	(6.2430)	0.05	(432,542.71)	(0.02)	(432,542.76)
(10,864,000.000)	CCP_OIS._R USD-SOFR-OIS COMPOU	0.0000	(106,841.39)	0.00		106,841.39
NA9QSWXX9	PAY 4.2% 2031 APR 30 OSEF00064802: WESTERN CORE PLUS OWS1226890WZ122681	0.0000	(106,841.39)	0.00	0.00	106,841.39
10,864,000.000	CCP_OIS. R USD-SOFR-OIS COMPOU	(1.5891)	0.06	(172,643.08)		(172,643.14)
NA9QSWXW1	PAY 4.2% 2031 APR 30 OSEF00064802: WESTERN CORE PLUS OWS1226890WZ122681	(1.5891)	0.06	(172,643.08)	(0.01)	(172,643.14)
1,510,000.000	IRS_P 4.25% R SOFR	1.4527	33,421.33	21,935.09		(11,486.24)
99QAHZ9WF	PUT NOV 24 004.250 ED 112924 OSEF00064802: WESTERN CORE PLUS 9WP033989	1.4527	33,421.33	21,935.09	0.00	(11,486.24)
(4,640,000.000)	IRS R 4.45% P SOFR	0.4174	(32,480.00)	(19,365.32)		13,114.68
99QAHZ9WE	PUT NOV 24 004.450 ED 112924 OSEF00064802: WESTERN CORE PLUS 9WP034029	0.4174	(32,480.00)	(19,365.32)	(0.00)	13,114.68
(1,750,000.000)	CDS._BP UL IMEX	0.0000	(243.04)	0.00		243.04
NA9QSRD95	P 100BPS 2029 JUN 20 OSEF00099502: NINETY ONE EMD CDS354469	0.0000	(243.04)	0.00	0.00	243.04

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1,750,000.000	CDS. BP UL IMEX	0.4683	486.09	8,194.60		7,708.51
NA9QSRD87	P 100BPS 2029 JUN 20 OSEF00099502: NINETY ONE EMD CDS354469	0.4683	486.09	8,194.60	0.00	7,708.51
1,750,000.000	CDS. SP UL PERU	1.0287	12,708.19	18,001.83		5,293.64
NA9QSRD61	R 100BPS 2029 JUN 20 OSEF00099502: NINETY ONE EMD CDS354470	1.0287	12,708.19	18,001.83	0.00	5,293.64
(1,750,000.000)	CDS._SP UL PERU	0.0000	(0.01)	0.00		0.01
NA9QSRD79	R 100BPS 2029 JUN 20 OSEF00099502: NINETY ONE EMD CDS354470	0.0000	(0.01)	0.00	0.00	0.01
425,000.000	CCP_CDS. SP UL MET CME	0.7566	11,075.06	3,215.55		(7,859.51)
NA9QJ6F08	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005973	0.7566	11,075.06	3,215.55	0.00	(7,859.51)
(425,000.000)	CCP_CDS._SP UL MET CME	0.0000	(0.01)	0.00		0.01
NA9QJ6F16	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005973	0.0000	(0.01)	0.00	0.00	0.01
550,000.000	CCP_CDS. SP UL BRK CME	0.9083	22,006.50	4,995.65		(17,010.85)
NA9QJ6LV3	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005974	0.9083	22,006.50	4,995.65	0.00	(17,010.85)
(550,000.000)	CCP_CDS._SP UL BRK CME	0.0000	(0.01)	0.00		0.01
NA9QJ6LW1	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005974	0.0000	(0.01)	0.00	0.00	0.01
550,000.000	CCP_CDS. SP UL PG CME	0.8594	23,534.47	4,726.70		(18,807.77)
NA9QJ6LX9	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005975	0.8594	23,534.47	4,726.70	0.00	(18,807.77)
(550,000.000)	CCP_CDS._SP UL PG CME	0.0000	(0.01)	0.00		0.01
NA9QJ6LY7	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005975	0.0000	(0.01)	0.00	0.00	0.01

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550,000.000	CCP_CDS. SP UL WALMINC CME	0.8650	22,283.78	4,757.50		(17,526.28)
NA9QJ6XC2	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005976	0.8650	22,283.78	4,757.50	0.00	(17,526.28)
(550,000.000)	CCP_CDS._SP UL WALMINC CME	0.0000	(0.01)	0.00		0.01
NA9QJ6XD0	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CS005976	0.0000	(0.01)	0.00	0.00	0.01
850,000.000	CCP_CDS. SP UL GE CME	1.6941	11,546.92	14,399.85		2,852.93
NA9QK30T6	REC 100BPS 2026 JUN 20 OSEF00094102: GSAM CORE PLUS CS006064	1.6941	11,546.92	14,399.85	0.00	2,852.93
(850,000.000)	CCP_CDS._SP UL GE CME	0.0000	(0.01)	0.00		0.01
NA9QK30U3	REC 100BPS 2026 JUN 20 OSEF00094102: GSAM CORE PLUS CS006064	0.0000	(0.01)	0.00	0.00	0.01
275,000.000	CCP_CDS. SP UL PRU CME	1.6615	991.52	4,569.13		3,577.61
NA9QMS0L6	REC 100BPS 2027 JUN 20 OSEF00094102: GSAM CORE PLUS CS006133CEN2201041	1.6615	991.52	4,569.13	0.00	3,577.61
(275,000.000)	CCP_CDS._SP UL PRU CME	0.0000	(0.01)	0.00		0.01
NA9QMS0M4	REC 100BPS 2027 JUN 20 OSEF00094102: GSAM CORE PLUS CS006133CEN2201041	0.0000	(0.01)	0.00	0.00	0.01
3,250,000.000	CCP_CDX. SP UL CDX.NA.IG.34 CM	0.8318	48,769.39	27,033.50		(21,735.89)
NA9QJYMP4	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CX002944	0.8318	48,769.39	27,033.50	0.00	(21,735.89)
(3,250,000.000)	CCP_CDX._SP UL CDX.NA.IG.34 CM	0.0000	(0.01)	0.00		0.01
NA9QJYMR0	REC 100BPS 2025 JUN 20 OSEF00094102: GSAM CORE PLUS CX002944	0.0000	(0.01)	0.00	0.00	0.01
2,450,000.000	CCP_CDX. SP UL CDX.NA.IG.38_V1	1.8771	15,449.11	45,988.95		30,539.84
NA9QMAMK3	REC 100BPS 2027 JUN 20 OSEF00094102: GSAM CORE PLUS CX003082CEN1924944	1.8771	15,449.11	45,988.95	0.00	30,539.84

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(2,450,000.000)	CCP_CDX._SP UL CDX.NA.IG.38_V1	0.0000	(0.01)	0.00		0.01
NA9QMAML1	REC 100BPS 2027 JUN 20 OSEF00094102: GSAM CORE PLUS CX003082CEN1924944	0.0000	(0.01)	0.00	0.00	0.01
750,000.000	CCP_CDX. SP UL CDX.NA.HY.42_V1	6.2725	49,702.51	47,043.75		(2,658.76)
NA9QSKEQ1	REC 500BPS 2029 JUN 20 OSEF00094102: GSAM CORE PLUS CX003154CEN3628405	6.2725	49,702.51	47,043.75	0.00	(2,658.76)
(750,000.000)	CCP_CDX._SP UL CDX.NA.HY.42_V1	0.0000	(0.01)	0.00		0.01
NA9QSKER9	REC 500BPS 2029 JUN 20 OSEF00094102: GSAM CORE PLUS CX003154CEN3628405	0.0000	(0.01)	0.00	0.00	0.01
(3,230,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1	0.0000	(0.01)	0.00		0.01
NA9QMVKR4	PAY 2.68% 2032 JUL 28 OSEF00094102: GSAM CORE PLUS IR2184712334616NYXF1	0.0000	(0.01)	0.00	0.00	0.01
3,230,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1	4.0540	55,303.80	130,944.52		75,640.72
NA9QMVKQ6	PAY 2.68% 2032 JUL 28 OSEF00094102: GSAM CORE PLUS IR2184712334616NYXF1	4.0540	55,303.80	130,944.52	0.01	75,640.72
8,700,000.000	CCP_OIS. P USD-SOFR-COMPOUND 1	(3.2258)	0.01	(280,640.69)		(280,640.70)
NA9QMVKS2	REC 2.91% 2037 JUL 28 OSEF00094102: GSAM CORE PLUS IR2184722334615NYXF1	(3.2258)	0.01	(280,640.69)	(0.01)	(280,640.70)
(8,700,000.000)	CCP_OIS._P USD-SOFR-COMPOUND 1	0.0000	(147,617.60)	0.00		147,617.60
NA9QMVKT0	REC 2.91% 2037 JUL 28 OSEF00094102: GSAM CORE PLUS IR2184722334615NYXF1	0.0000	(147,617.60)	0.00	0.00	147,617.60
(8,630,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1	0.0000	(0.02)	0.00		0.02
NA9QMVKV5	PAY 2.08% 2047 JUL 28 OSEF00094102: GSAM CORE PLUS IR2184732334614NYXF1	0.0000	(0.02)	0.00	0.00	0.02
8,630,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1	3.0330	170,826.27	261,749.02		90,922.75
NA9QMVKU7	PAY 2.08% 2047 JUL 28 OSEF00094102: GSAM CORE PLUS IR2184732334614NYXF1	3.0330	170,826.27	261,749.02	0.01	90,922.75

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2,080,000.000	CCP_OIS. P USD-SOFR-COMPOUND 1 NA9QN4JZ7 REC 4.43% 2024 DEC 31 OSEF00094102: GSAM CORE PLUS IR219251CEN2595685	(0.4785) (0.4785)	0.01 0.01	(9,953.63) (9,953.63)	 (0.00)	 (9,953.64)
(2,080,000.000)	CCP_OIS._P USD-SOFR-COMPOUND 1 NA9QN4J04 REC 4.43% 2024 DEC 31 OSEF00094102: GSAM CORE PLUS IR219251CEN2595685	0.0000 0.0000	(398.31) (398.31)	0.00 0.00	 0.00	 398.31
1,320,000.000	CCP_OIS. P USD-SOFR-COMPOUND 1 NA9QP7294 REC 3.39% 2038 MAY 10 OSEF00094102: GSAM CORE PLUS IR2224952405735CP2F4	(1.6587) (1.6587)	0.01 0.01	(21,894.55) (21,894.55)	 (0.00)	 (21,894.56)
(1,320,000.000)	CCP_OIS._P USD-SOFR-COMPOUND 1 NA9QP73A0 REC 3.39% 2038 MAY 10 OSEF00094102: GSAM CORE PLUS IR2224952405735CP2F4	0.0000 0.0000	(13,392.55) (13,392.55)	0.00 0.00	 0.00	 13,392.55
(1,280,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1 NA9QP73C6 PAY 2.56% 2053 MAY 11 OSEF00094102: GSAM CORE PLUS IR2224962405771CP2F4	0.0000 0.0000	(0.01) (0.01)	0.00 0.00	 0.00	 0.01
1,280,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1 NA9QP73B8 PAY 2.56% 2053 MAY 11 OSEF00094102: GSAM CORE PLUS IR2224962405771CP2F4	2.4096 2.4096	13,450.03 13,450.03	30,842.61 30,842.61	 0.00	 17,392.58
(3,060,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1 NA9QSKY89 PAY 3.99% 2035 APR 16 OSEF00094102: GSAM CORE PLUS IR227388FIGDFBIZ3GDC	0.0000 0.0000	(0.04) (0.04)	0.00 0.00	 0.00	 0.04
3,060,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1 NA9QSKY71 PAY 3.99% 2035 APR 16 OSEF00094102: GSAM CORE PLUS IR227388FIGDFBIZ3GDC	(1.4888) (1.4888)	24,980.25 24,980.25	(45,557.37) (45,557.37)	 (0.00)	 (70,537.62)
(3,200,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1 NA9QSKZY1 PAY 4.43% 2026 APR 16 OSEF00094102: GSAM CORE PLUS IR227389FIGDFBIZ3GDC	0.0000 0.0000	(0.04) (0.04)	0.00 0.00	 0.00	 0.04

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3,200,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1 NA9QSKZX3 PAY 4.43% 2026 APR 16 OSEF00094102: GSAM CORE PLUS IR227389FIGDFBIZ3GDC	(0.1755)	2,550.79	(5,615.39)		(8,166.18)
		(0.1755)	2,550.79	(5,615.39)	(0.00)	(8,166.18)
5,540,000.000	CCP_OIS. P USD-SOFR-COMPOUND 1 NA9QSKZB1 REC 4.02% 2030 APR 16 OSEF00094102: GSAM CORE PLUS IR227390FIGDFBIZ3GDC	0.9521	0.04	52,747.95		52,747.91
		0.9521	0.04	52,747.95	0.00	52,747.91
(5,540,000.000)	CCP_OIS._P USD-SOFR-COMPOUND 1 NA9QSKZD7 REC 4.02% 2030 APR 16 OSEF00094102: GSAM CORE PLUS IR227390FIGDFBIZ3GDC	0.0000	(24,519.26)	0.00		24,519.26
		0.0000	(24,519.26)	0.00	0.00	24,519.26
(1,870,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1 NA9QSUJ43 PAY 3.34% 2054 MAY 20 OSEF00094102: GSAM CORE PLUS IR227779FLOGIJIATGIU	0.0000	(18,832.20)	0.00		18,832.20
		0.0000	(18,832.20)	0.00	0.00	18,832.20
1,870,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1 NA9QSUJ35 PAY 3.34% 2054 MAY 20 OSEF00094102: GSAM CORE PLUS IR227779FLOGIJIATGIU	(0.0802)	0.01	(1,499.29)		(1,499.30)
		(0.0802)	0.01	(1,499.29)	(0.00)	(1,499.30)
3,290,000.000	CCP_OIS. P USD-SOFR-COMPOUND 1 NA9QSUJ50 REC 3.79% 2034 MAY 21 OSEF00094102: GSAM CORE PLUS IR227780FLOGIJIATGIU	0.0981	21,826.54	3,227.29		(18,599.25)
		0.0981	21,826.54	3,227.29	0.00	(18,599.25)
(3,290,000.000)	CCP_OIS._P USD-SOFR-COMPOUND 1 NA9QSUJ68 REC 3.79% 2034 MAY 21 OSEF00094102: GSAM CORE PLUS IR227780FLOGIJIATGIU	0.0000	(0.01)	0.00		0.01
		0.0000	(0.01)	0.00	0.00	0.01
(1,970,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1 NA9QSUJ27 PAY 4.17% 2026 MAY 20 OSEF00094102: GSAM CORE PLUS IR227781FLOGIJIATGIU	0.0000	(2,170.92)	0.00		2,170.92
		0.0000	(2,170.92)	0.00	0.00	2,170.92
1,970,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1 NA9QSUJ19 PAY 4.17% 2026 MAY 20 OSEF00094102: GSAM CORE PLUS IR227781FLOGIJIATGIU	(0.0028)	0.01	(54.77)		(54.78)
		(0.0028)	0.01	(54.77)	(0.00)	(54.78)

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9,900,000.000	CCP_OIS. P USD-SOFR-COMPOUND 1 NA9QSWZ82 REC 4.73% 2026 JUN 30 OSEF00094102: GSAM CORE PLUS IR227821FICDRHNKDGK6	0.4307	309.49	42,641.68		42,332.19
		0.4307	309.49	42,641.68	0.00	42,332.19
(9,900,000.000)	CCP_OIS._P USD-SOFR-COMPOUND 1 NA9QSWZ90 REC 4.73% 2026 JUN 30 OSEF00094102: GSAM CORE PLUS IR227821FICDRHNKDGK6	0.0000	(0.01)	0.00		0.01
		0.0000	(0.01)	0.00	0.00	0.01
(19,260,000.000)	CCP_OIS._R USD-SOFR-COMPOUND 1 NA9QSW0B3 PAY 4.3% 2028 NOV 30 OSEF00094102: GSAM CORE PLUS IR227822FICDRHNKDGK6	0.0000	(0.01)	0.00		0.01
		0.0000	(0.01)	0.00	0.00	0.01
19,260,000.000	CCP_OIS. R USD-SOFR-COMPOUND 1 NA9QSW0A5 PAY 4.3% 2028 NOV 30 OSEF00094102: GSAM CORE PLUS IR227822FICDRHNKDGK6	(1.0068)	8,714.52	(193,907.95)		(202,622.47)
		(1.0068)	8,714.52	(193,907.95)	(0.01)	(202,622.47)
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES			2,256,947,043.83	2,131,006,538.82		(125,940,505.01)
			2,256,947,043.83	2,131,006,538.82	87.30	(125,940,505.01)
URUGUAYAN PESO						
4,796,627.829	URUGUAY GOVERNMENT INTERNATION 917288BL5 3.875% 07/02/2040 DD 07/02/20 OSEF00064802: WESTERN CORE PLUS	106.0410	4,920,046.74	5,086,392.45		166,345.71
		2.6890	123,337.66	128,981.68	0.01	5,644.02
17,875,499.319	URUGUAY GOVERNMENT INTERNATION 917288BP6 3.400% 05/16/2045 DD 05/16/24 OSEF00099502: NINETY ONE EMD	99.4500	17,834,664.36	17,777,184.07		(57,480.29)
		2.5219	461,539.45	450,797.10	0.02	(10,742.35)
25,574,000.000	URUGUAY GOVERNMENT INTERNATION LUBMV2F15 9.750% 07/20/2033 OSEF00099502: NINETY ONE EMD	100.8500	25,748,709.91	25,791,379.00		42,669.09
		2.5574	676,517.31	654,022.53	0.03	(22,494.78)
TOTAL URUGUAYAN PESO FIXED INCOME SECURITIES			48,503,421.01	48,654,955.52		151,534.51
			1,261,394.42	1,233,801.31	0.05	(27,593.11)
TOTAL ASSETS FIXED INCOME SECURITIES			2,313,579,130.87	2,183,826,431.08	89.46	(129,752,699.79)
FUTURES CONTRACTS						
JAPANESE YEN						

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
(3.000)	JPN 10Y BOND FUTURE (OSE)	142.8600	0.00	390,000.00		390,000.00
FJF224I4V	EXP SEP 24 OSEF00064802: WESTERN CORE PLUS	0.8881	0.00	2,424.47	0.00	2,424.47
POUND STERLING						
20.000	LONG GILT FUTURE (ICF)	97.5700	0.00	13,600.00		13,600.00
EXF211I4X	EXP SEP 24 OSEF00064802: WESTERN CORE PLUS	123.3382	0.00	17,191.76	0.00	17,191.76
U.S. DOLLAR						
(309.000)	US 10YR ULTRA FUTURE (CBT)	113.5313	0.00	(314,384.10)		(314,384.10)
99F106I4A	EXP SEP 24 OSEF00096002: LOOMIS CORE PLUS	113.5313	0.00	(314,384.10)	(0.01)	(314,384.10)
(58.000)	US 10YR ULTRA FUTURE (CBT)	113.5313	0.00	(46,286.87)		(46,286.87)
99F106I4A	EXP SEP 24 OSEF00064802: WESTERN CORE PLUS	113.5313	0.00	(46,286.87)	(0.00)	(46,286.87)
18.000	US TRS BND FRI WK1 FUT SEP 24	45.3125	4,796.77	8,156.25		3,359.48
99F1209GM	CALL JUL 24 119.000 ED 070524 OSEF00064802: WESTERN CORE PLUS	45.3125	4,796.77	8,156.25	0.00	3,359.48
106.000	US TREAS BD FUTURE (CBT)	118.3125	0.00	91,010.64		91,010.64
99F133I4A	EXP SEP 24 OSEF00064802: WESTERN CORE PLUS	118.3125	0.00	91,010.64	0.00	91,010.64
347.000	US TREAS BD FUTURE (CBT)	118.3125	0.00	516,438.34		516,438.34
99F133I4A	EXP SEP 24 OSEF00096002: LOOMIS CORE PLUS	118.3125	0.00	516,438.34	0.02	516,438.34
17.000	US TREAS BD FUTURE (CBT)	118.3125	0.00	(2,485.44)		(2,485.44)
99F133I4A	EXP SEP 24 OSEF00094102: GSAM CORE PLUS	118.3125	0.00	(2,485.44)	(0.00)	(2,485.44)
(35.000)	US 10YR NOTE FUTURE (CBT)SEP24	51.5625	(15,611.33)	(18,046.88)		(2,435.55)
99F1379SF	PUT JUL 24 109.500 ED 07/26/24 OSEF00064802: WESTERN CORE PLUS	51.5625	(15,611.33)	(18,046.88)	(0.00)	(2,435.55)

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
(29.000)	US 10YR NOTE FUT (CBT) SEP 24	17.1875	(5,840.46)	(4,984.38)		856.08
99F1389HL	CALL SEP 24 113.500 ED 082324 OSEF00064802: WESTERN CORE PLUS	17.1875	(5,840.46)	(4,984.38)	(0.00)	856.08
77.000	US 10YR NOTE FUTURE (CBT)	109.9844	0.00	32,151.76		32,151.76
99F13914A	EXP SEP 24 OSEF00094102: GSAM CORE PLUS	109.9844	0.00	32,151.76	0.00	32,151.76
101.000	US 10YR NOTE FUTURE (CBT)	109.9844	0.00	(42,328.13)		(42,328.13)
99F13914A	EXP SEP 24 OSEF00064802: WESTERN CORE PLUS	109.9844	0.00	(42,328.13)	(0.00)	(42,328.13)
137.000	US 10YR NOTE FUTURE (CBT)	109.9844	0.00	132,065.40		132,065.40
99F13914A	EXP SEP 24 OSEF00096002: LOOMIS CORE PLUS	109.9844	0.00	132,065.40	0.01	132,065.40
220.000	US 10YR NOTE FUTURE (CBT)	109.9844	0.00	247,364.84		247,364.84
99F13914A	EXP SEP 24 OSEF00064502: DODGE & COX CORE	109.9844	0.00	247,364.84	0.01	247,364.84
29.000	US 6-7 NOTE FRI W1 FUT SEP 24	18.7500	3,409.55	5,437.50		2,027.95
99F1509GV	CALL JUL 24 110.500 ED 070524 OSEF00064802: WESTERN CORE PLUS	18.7500	3,409.55	5,437.50	0.00	2,027.95
389.000	US 5YR NOTE FUTURE (CBT)	106.5781	0.00	189,814.76		189,814.76
99F18314A	EXP SEP 24 OSEF00064802: WESTERN CORE PLUS	106.5781	0.00	189,814.76	0.01	189,814.76
214.000	US 5YR NOTE FUTURE (CBT)	106.5781	0.00	106,153.15		106,153.15
99F18314A	EXP SEP 24 OSEF00094102: GSAM CORE PLUS	106.5781	0.00	106,153.15	0.00	106,153.15
(233.000)	US 5YR NOTE FUTURE (CBT)	106.5781	0.00	(155,489.73)		(155,489.73)
99F18314A	EXP SEP 24 OSEF00096002: LOOMIS CORE PLUS	106.5781	0.00	(155,489.73)	(0.01)	(155,489.73)
64.000	US 2YR NOTE FUTURE (CBT)	102.1094	0.00	39,199.87		39,199.87
99F21714A	EXP SEP 24 OSEF00096002: LOOMIS CORE PLUS	102.1094	0.00	39,199.87	0.00	39,199.87

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
48.000	US 2YR NOTE FUTURE (CBT)	102.1094	0.00	(7,026.27)		(7,026.27)
99F21714A	EXP SEP 24	102.1094	0.00	(7,026.27)	(0.00)	(7,026.27)
	OSEF00094102: GSAM CORE PLUS					
(62.000)	US 2YR NOTE FUTURE (CBT)	102.1094	0.00	(12,547.02)		(12,547.02)
99F21714A	EXP SEP 24	102.1094	0.00	(12,547.02)	(0.00)	(12,547.02)
	OSEF00064802: WESTERN CORE PLUS					
73.000	US ULTRA BOND FUTURE (CBT)	125.3438	0.00	84,595.89		84,595.89
99F70014A	EXP SEP 24	125.3438	0.00	84,595.89	0.00	84,595.89
	OSEF00064802: WESTERN CORE PLUS					
62.000	US ULTRA BOND FUTURE (CBT)	125.3438	0.00	(88,532.58)		(88,532.58)
99F70014A	EXP SEP 24	125.3438	0.00	(88,532.58)	(0.00)	(88,532.58)
	OSEF00094102: GSAM CORE PLUS					
63.000	US ULTRA BOND FUTURE (CBT)	125.3438	0.00	87,741.74		87,741.74
99F70014A	EXP SEP 24	125.3438	0.00	87,741.74	0.00	87,741.74
	OSEF00064502: DODGE & COX CORE					
97.000	US ULTRA BOND FUTURE (CBT)	125.3438	0.00	161,186.59		161,186.59
99F70014A	EXP SEP 24	125.3438	0.00	161,186.59	0.01	161,186.59
	OSEF00096002: LOOMIS CORE PLUS					
(166.000)	3 MONTH SOFR FUT SEP 24	0.0100	(4,370.15)	(4,150.00)		220.15
99F7729IO	CALL SEP 24 096.125 ED 091324	0.0100	(4,370.15)	(4,150.00)	(0.00)	220.15
	OSEF00064802: WESTERN CORE PLUS					
(22.000)	3 MONTH SOFR FUT (CME) SEP 24	0.0075	(9,591.30)	(412.50)		9,178.80
99F7729IZ	CALL SEP 24 096.875 ED 091324	0.0075	(9,591.30)	(412.50)	(0.00)	9,178.80
	OSEF00064802: WESTERN CORE PLUS					
(55.000)	3 MONTH SOFR FUT (CME) DEC 24	0.0175	(29,847.00)	(2,406.25)		27,440.75
99F7729LQ	CALL DEC 24 097.125 ED 121324	0.0175	(29,847.00)	(2,406.25)	(0.00)	27,440.75
	OSEF00064802: WESTERN CORE PLUS					
27.000	3 MONTH SOFR FUT (CME) DEC24	0.4450	25,369.20	30,037.50		4,668.30
99F7729XI	PUT DEC 23 095.500 ED 12/13/20	0.4450	25,369.20	30,037.50	0.00	4,668.30
	OSEF00064802: WESTERN CORE PLUS					

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
46.000	3 MONTH SOFR FUT (CME)	95.1450	0.00	(53,259.40)		(53,259.40)
99F772C5C	EXP DEC 24 OSEF00064802: WESTERN CORE PLUS	95.1450	0.00	(53,259.40)	(0.00)	(53,259.40)
163.000	3 MONTH SOFR FUT (CME)	96.0300	0.00	(18,739.48)		(18,739.48)
99F772C6C	EXP DEC 25 OSEF00064802: WESTERN CORE PLUS	96.0300	0.00	(18,739.48)	(0.00)	(18,739.48)
(166.000)	3 MONTH SOFR FUT (CME) JUN 25	10.2500	(49,451.40)	(42,537.50)		6,913.90
99F7739FB	CALL JUN 25 097.000 ED 061325 OSEF00064802: WESTERN CORE PLUS	10.2500	(49,451.40)	(42,537.50)	(0.00)	6,913.90
166.000	3 MONTH SOFR FUT SEP 24	0.0225	14,873.60	9,337.50		(5,536.10)
99F7739IE	CALL SEP 24 095.125 ED 091324 OSEF00064802: WESTERN CORE PLUS	0.0225	14,873.60	9,337.50	0.00	(5,536.10)
(27.000)	3 MONTH SOFR FUT DEC 24	0.1075	(11,080.80)	(7,256.25)		3,824.55
99F7739XG	PUT DEC 24 095.000 ED 12/13/24 OSEF00064802: WESTERN CORE PLUS	0.1075	(11,080.80)	(7,256.25)	(0.00)	3,824.55
TOTAL U.S. DOLLAR FUTURES CONTRACTS			(77,343.32)	919,818.95		997,162.27
TOTAL ASSETS FUTURES CONTRACTS			(77,343.32)	919,818.95	0.04	997,162.27
TOTAL ASSETS FUTURES CONTRACTS			(77,343.32)	939,435.18	0.04	1,016,778.50
PREFERRED SECURITIES						
U.S. DOLLAR						
76,000.000	ALLSTATE CORP/THE	25.8400	1,954,820.00	1,963,840.00		9,020.00
020002309	PFD 8.484% CUMULATIVE OSEF00061202: JOHNSON CORE	25.8400	1,954,820.00	1,963,840.00	0.08	9,020.00
2,025,000.000	JPMORGAN CHASE & CO	116.8568	2,803,268.25	2,366,350.28		(436,917.97)
06423AAJ2	8.750% 09/01/2030 DD 09/01/18 OSEF00064502: DODGE & COX CORE	116.8568	2,803,268.25	2,366,350.28	0.10	(436,917.97)
90,000.000	CITIGROUP INC	99.7478	89,904.16	89,772.98		(131.18)
172967HQ7	VAR RT 12/31/2049 DD 04/30/14 OSEF00064802: WESTERN CORE PLUS	99.7478	89,904.16	89,772.98	0.00	(131.18)



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
107,000.000	CITIGROUP INC	99.3466	106,988.53	106,300.86		(687.67)
172967JM4	VAR RT 12/31/2049 DD 04/24/15 OSEF00064802: WESTERN CORE PLUS	99.3466	106,988.53	106,300.86	0.00	(687.67)
135,100.000	CITIGROUP CAPITAL XIII	29.2700	3,628,452.68	3,954,377.00		325,924.32
173080201	PFD 11.887% CUMULATIVE OSEF00064502: DODGE & COX CORE	29.2700	3,628,452.68	3,954,377.00	0.16	325,924.32
37,000.000	GOLDMAN SACHS CAPITAL II	85.8246	29,999.98	31,755.10		1,755.12
381427AA1	VAR RT 12/31/2049 DD 05/15/07 OSEF00064802: WESTERN CORE PLUS	85.8246	29,999.98	31,755.10	0.00	1,755.12
845,000.000	HERCULES LLC	98.3380	613,900.00	830,956.10		217,056.10
427056AU0	6.500% 06/30/2029 DD 09/30/04 OSEF00096002: LOOMIS CORE PLUS	98.3380	613,900.00	830,956.10	0.03	217,056.10
290,000.000	ILFC E-CAPITAL TRUST II 144A	82.8608	289,303.43	240,296.26		(49,007.17)
44965UAA2	VAR RT 12/21/2065 DD 12/21/05 OSEF00064802: WESTERN CORE PLUS	82.8608	289,303.43	240,296.26	0.01	(49,007.17)
600,000.000	METLIFE CAPITAL TRUST IV 144A	107.1103	594,622.22	642,661.80		48,039.58
591560AA5	7.875% 12/15/2067 DD 12/12/07 OSEF00064802: WESTERN CORE PLUS	107.1103	594,622.22	642,661.80	0.03	48,039.58
1,025,000.000	VODAFONE GROUP PLC	103.0398	1,012,659.54	1,056,157.95		43,498.41
92857WBQ2	VAR RT 04/04/2079 DD 04/04/19 OSEF00064502: DODGE & COX CORE	103.0398	1,012,659.54	1,056,157.95	0.04	43,498.41
200,000.000	EMIRATES NBD BANK PJSC REGS	99.1580	199,250.00	198,316.00		(934.00)
NABFY8SB0	VAR RT 12/31/2049 OSEF00099502: NINETY ONE EMD	99.1580	199,250.00	198,316.00	0.01	(934.00)
204,000.000	UPL CORP LTD REGS	71.7825	154,530.00	146,436.30		(8,093.70)
NABKS6DX8	VAR RT 12/31/2049 OSEF00099502: NINETY ONE EMD	71.7825	154,530.00	146,436.30	0.01	(8,093.70)
TOTAL U.S. DOLLAR PREFERRED SECURITIES			11,477,698.79	11,627,220.63		149,521.84
			11,477,698.79	11,627,220.63	0.48	149,521.84
TOTAL ASSETS PREFERRED SECURITIES			11,477,698.79	11,627,220.63	0.48	149,521.84

PRIVATE EQUITY



Asset Detail - By Asset type

Report ID: IACS0005
Base Currency: USD
Status: REVISED

OSEGFILONG00 - GBL FIXED INCOME

06/30/2024

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR						
22,945,371.200	BLACKROCK SEC INVESTORS	1.0000	14,268,591.65	22,945,371.20		8,676,779.55
99VVB6VF8	OSEFCM080402: BLACKROCK SI	1.0000	14,268,591.65	22,945,371.20	0.94	8,676,779.55
TOTAL ASSETS			2,487,832,713.34	2,441,070,435.48	100.00	(46,762,277.86)